PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut, Country of Domicile US

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	NICHOLAS SEMINARA	President
2.	WILLIAM HERBERT HEYMAN	Vice Chairman
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
#	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
	JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA
NICHOLAS SEMINARA
GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT
COUNTY OF HARTFORD } 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.

Nicholas Seminara	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this
21st day of January, 2021

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

a. Is this an original filing? Yes ☒ No ☐
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	15,349,040,062	0	15,349,040,062	13,503,700,424
2. Stocks (Schedule D):				
2.1 Preferred stocks	32,976,241	0	32,976,241	23,208,363
2.2 Common stocks	3,208,193,434	6,220,300	3,201,973,133	3,159,264,472
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	342,335,935	0	342,335,935	336,361,432
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(711,070,529), Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....1,323,703,864, Schedule DA)	612,633,335	0	612,633,335	725,178,458
6. Contract loans (including $.....0 premium notes)	922,835	922,835	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	835,224,114	111,267,135	723,956,980	786,399,393
9. Receivables for securities	5,162	0	5,162	4,951
10. Securities lending reinvested collateral assets (Schedule DL)	9,983,853	0	9,983,853	71,203,592
11. Aggregate write-ins for invested assets	(15,288,717)	0	(15,288,717)	(383,886)
12. Subtotals, cash and invested assets (Lines 1 to 11)	20,376,026,255	118,410,270	20,257,615,984	18,604,937,199
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	127,460,621	0	127,460,621	122,392,202
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	704,719,690	47,444,484	657,275,206	474,301,792
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(5,524,296) earned but unbilled premiums)	1,285,003,230	5,666,371	1,279,336,859	1,225,809,846
15.3 Accrued retrospective premiums ($.....18,853,929) and contracts subject to redetermination ($.....0)	18,853,929	1,338,757	17,515,172	19,132,379
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,319,773,962	0	1,319,773,962	1,329,706,172
16.2 Funds held by or deposited with reinsured companies	1,148,871	0	1,148,871	1,146,510
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	384,332,785	57,163,032	327,169,753	302,773,235
19. Guaranty funds receivable or on deposit	191,331	0	191,331	446,532
20. Electronic data processing equipment and software	637,518,674	585,939,213	51,579,462	62,308,921
21. Furniture and equipment, including health care delivery assets ($.....0)	227,170,968	227,170,968	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	779,818,706	399,136,435	380,682,271	360,827,648
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,862,019,022	1,442,269,530	24,419,749,492	22,503,782,436
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	25,862,019,022	1,442,269,530	24,419,749,492	22,503,782,436
DETAILS OF WRITE-INS				
1101. Deferred gain	(15,288,717)	0	(15,288,717)	(383,886)
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 through 1103 plus 1198) (Line 11 above)	(15,288,717)	0	(15,288,717)	(383,886)
2501. COLI supplemental benefits trust	158,087,213	0	158,087,213	146,801,885
2502. Suspense, undistributed payments	66,986,745	0	66,986,745	61,598,249
2503. Equities and deposits in pools and associations	53,301,233	0	53,301,233	54,655,659
2598. Summary of remaining write-ins for Line 25 from overflow page	501,443,515	399,136,435	102,307,080	97,771,854
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	779,818,706	399,136,435	380,682,271	360,827,648

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,641,094,976	7,537,156,873
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	1,409,718,616	1,354,906,214
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,878,959,564	1,716,594,343
4.	Commissions payable, contingent commissions and other similar charges	207,472,248	184,539,287
5.	Other expenses (excluding taxes, licenses and fees)	133,826,803	140,638,174
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,266,651	68,196,771
7.1	Current federal and foreign income taxes (including $.....9,224,895 on realized capital gains (losses))	19,477,541	14,873,762
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....9,698,787,476 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	3,064,797,935	2,720,767,540
10.	Advance premium	75,357,455	81,205,335
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,252,227	13,847,953
12.	Ceded reinsurance premiums payable (net of ceding commissions)	63,656,947	61,631,357
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	61,385,486	66,423,847
14.	Amounts withheld or retained by company for account of others	1,031,409,085	955,464,576
15.	Remittances and items not allocated	192,010,744	361,207,840
16.	Provision for reinsurance (including $.....0 certified) (Schedule F, Part 3, Column 78)	42,111,869	35,118,948
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	304,801,777	305,913,472
20.	Derivatives	0	0
21.	Payable for securities	17,856,174	2,405,000
22.	Payable for securities lending	9,983,853	71,203,592
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	226,783,912	102,877,014
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,470,223,864	15,794,971,900
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	17,470,223,864	15,794,971,900
29.	Aggregate write-ins for special surplus funds	11,397,057	11,323,333
30.	Common capital stock	10,790,700	10,790,700
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	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,693,182,949	2,452,541,582
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) (Page 4, Line 39)	6,949,525,628	6,708,810,536
38.	TOTAL (Page 2, Line 28, Col. 3)	24,419,749,492	22,503,782,436
	DETAILS OF WRITE-INS		
2501.	Escheat liability	129,371,065	112,025,698
2502.	Unpaid electronic data processing equipment	105,997,571	0
2503.	Undistributed salaries	1,156,729	640,173
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,741,453)	(9,788,857)
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	226,783,912	102,877,014
2901.	Special surplus from retroactive reinsurance	11,397,057	11,323,333
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	11,397,057	11,323,333
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 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	6,369,773,505	5,737,049,640
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	3,646,940,334	3,338,399,109
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	611,876,468	601,724,911
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,858,982,990	1,672,662,786
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,117,799,793	5,612,786,806
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	251,973,712	124,262,834
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	786,689,776	801,552,120
10.	Net realized capital gains (losses) less capital gains tax of $.....6,946,933 (Exhibit of Capital Gains (Losses))	(12,506,099)	(15,525,005)
11.	Net investment gain (loss) (Lines 9 + 10)	774,183,677	786,027,115
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....1,724,653 amount charged off $.....13,219,992)	(11,495,339)	(12,861,288)
13.	Finance and service charges not included in premiums	20,223,779	21,235,401
14.	Aggregate write-ins for miscellaneous income	37,466,618	40,543,885
15.	Total other income (Lines 12 through 14)	46,195,057	48,917,999
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,072,352,446	959,207,948
17.	Dividends to policyholders	8,717,163	9,646,197
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)	1,063,635,284	949,561,751
19.	Federal and foreign income taxes incurred	126,552,017	124,455,888
20.	Net income (Line 18 minus Line 19) (to Line 22)	937,083,267	825,105,864
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,708,810,536	6,633,300,461
22.	Net income (from Line 20)	937,083,267	825,105,864
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....(1,124,928)	9,576,568	60,647,742
25.	Change in net unrealized foreign exchange capital gain (loss)	(212,773)	(660,008)
26.	Change in net deferred income tax	30,636,763	13,683,462
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3)	(138,376,571)	(45,397,380)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(6,992,921)	1,128,793
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from Protected Cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3. Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(591,000,000)	(779,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37.	Aggregate write-ins for gains and losses in surplus	760	1,602
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	240,715,092	75,510,075
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	6,949,525,628	6,708,810,536
	DETAILS OF WRITE-INS		
0501.		0	0
0502.		0	0
0503.		0	0
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0
1401.	Profit and loss, miscellaneous	26,589,703	23,761,016
1402.	Change in COLI cash values	11,888,320	18,447,443
1403.	Other assets tri-party/tax credit bond income	51,024	125,820
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,062,429)	(1,790,394)
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	37,466,618	40,543,885
3701.	Unrealized deferred tri-party tax credit bonds	760	1,602
3702.		0	0
3703.		0	0
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	760	1,602

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	6,470,485,839	5,824,323,668
2.	Net investment income	861,870,394	869,358,723
3.	Miscellaneous income	45,592,065	48,917,999
4.	Total (Lines 1 through 3)	7,377,948,298	6,742,600,390
5.	Benefit and loss related payments	2,478,259,981	3,149,542,630
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,283,965,404	2,230,560,112
8.	Dividends paid to policyholders	8,312,888	10,092,408
9.	Federal and foreign income taxes paid (recovered) net of $.....8,169,980 tax on capital gains (losses)	128,895,170	115,468,420
10.	Total (Lines 5 through 9)	4,899,433,442	5,505,663,570
11.	Net cash from operations (Line 4 minus Line 10)	2,478,514,856	1,236,936,820
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,986,243,375	1,581,978,270
	12.2 Stocks	6,135,879	47,227,686
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	54,101,127	77,477,455
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	77,273,906	103,236,840
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,123,754,286	1,809,920,251
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,890,677,251	1,744,129,117
	13.2 Stocks	1,406,724	6,000,000
	13.3 Mortgage loans	0	0
	13.4 Real estate	20,139,922	10,544,709
	13.5 Other invested assets	16,936,173	54,268,588
	13.6 Miscellaneous applications	211	38,815,585
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,929,160,280	1,853,758,000
14.	Net increase (decrease) in contract loans and premium notes	(1,143,531)	(438,285)
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(1,804,262,462)	(43,399,463)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	591,000,000	779,000,000
	16.6 Other cash provided (applied)	(195,797,517)	350,965,263
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(786,797,517)	(428,034,737)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(112,545,123)	765,502,620
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	725,178,458	(40,324,162)
	19.2 End of year (Line 18 plus Line 19.1)	612,633,335	725,178,458

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

20.0001	Exchange of bonds	20,829,577	69,381,369
20.0002	Income payment received in securities	2,954,228	3,756,657
20.0003	Other assets tri-party/tax credit bonds	666,222	1,372,594
20.0004	Bonds exchanged for stock	580,000	0
20.0005	Stock distribution from limited partnerships	505,770	20,100,848
20.0006	Tax credits from certified capital company (CAPCO)	0	1,432

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	159,400,157	64,658,560	75,228,884	148,829,833
2.	Allied lines	173,161,968	69,528,894	82,949,655	159,741,206
3.	Farmowners multiple peril	55,445,109	23,052,867	26,211,355	52,286,621
4.	Homeowners multiple peril	1,236,708,406	521,768,249	648,185,115	1,110,291,540
5.	Commercial multiple peril	901,441,399	362,945,107	405,330,259	859,056,247
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	67,349,999	23,658,959	28,289,454	62,719,503
9.	Inland marine	178,906,729	76,778,313	82,266,061	173,418,981
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	(762)	(70)	(68)	(763)
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	29,717,369	14,150,379	16,585,994	27,281,754
13.	Group accident and health	0	4,285	3,324	961
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	0	29	29	0
16.	Workers' compensation	881,415,032	322,125,639	341,191,441	862,349,230
17.1	Other liability - occurrence	613,145,767	225,804,461	257,506,072	581,444,156
17.2	Other liability - claims-made	183,743,793	83,027,208	101,916,913	164,854,088
17.3	Excess workers' compensation	3,762,415	1,128,638	1,220,603	3,670,450
18.1	Products liability - occurrence	33,513,556	13,075,088	13,290,300	33,298,344
18.2	Products liability - claims-made	7,531,130	2,666,159	3,415,298	6,781,991
19.1, 19.2	Private passenger auto liability	840,403,150	328,364,849	365,918,585	802,849,414
19.3, 19.4	Commercial auto liability	565,650,471	221,614,360	246,991,523	540,273,308
21.	Auto physical damage	715,306,198	276,160,857	310,935,004	680,532,051
22.	Aircraft (all perils)	802	0	0	802
23.	Fidelity	13,813,248	8,986,205	9,439,710	13,359,743
24.	Surety	581,332	295,348	259,331	617,349
26.	Burglary and theft	2,698,345	1,666,633	1,215,395	3,149,583
27.	Boiler and machinery	66,649,285	23,270,962	27,581,241	62,339,006
28.	Credit	213	1,034	873	375
29.	International	57	691	580	168
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	18,602,140	4,023,764	5,427,120	17,198,784
32.	Reinsurance - nonproportional assumed liability	3,233,984	1,831,763	2,006,444	3,059,303
33.	Reinsurance - nonproportional assumed financial lines	389,664	209,509	229,696	369,477
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	6,752,570,953	2,670,798,742	3,053,596,190	6,369,773,505

DETAILS OF WRITE-INS

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	74,541,622	687,515	(252)	0	75,228,884
2.	Allied lines	82,100,073	849,582	0	0	82,949,655
3.	Farmowners multiple peril	26,275,785	(64,430)	0	0	26,211,355
4.	Homeowners multiple peril	648,185,115	0	0	0	648,185,115
5.	Commercial multiple peril	406,031,491	(174,130)	(527,102)	0	405,330,259
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	29,100,676	275,906	(1,087,128)	0	28,289,454
9.	Inland marine	72,540,697	9,992,348	(266,984)	0	82,266,061
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	(68)	0	0	0	(68)
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	16,333,384	252,610	0	0	16,585,994
13.	Group accident and health	3,324	0	0	0	3,324
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	29	0	0	0	29
16.	Workers' compensation	347,469,104	128,736	9,920,337	(16,326,736)	341,191,441
17.1	Other liability - occurrence	270,110,712	(10,338,474)	(2,226,308)	(39,859)	257,506,072
17.2	Other liability - claims-made	69,364,242	32,555,925	(3,254)	0	101,916,913
17.3	Excess workers' compensation	1,221,107	0	(504)	0	1,220,603
18.1	Products liability - occurrence	13,480,116	128,001	(328,104)	10,287	13,290,300
18.2	Products liability - claims-made	3,250,702	121,000	43,596	0	3,415,298
19.1, 19.2	Private passenger auto liability	365,918,585	0	0	0	365,918,585
19.3, 19.4	Commercial auto liability	247,221,487	139,770	0	(369,734)	246,991,523
21.	Auto physical damage	310,906,475	28,528	0	0	310,935,004
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	5,430,402	4,009,307	0	0	9,439,710
24.	Surety	54,005	205,326	0	0	259,331
26.	Burglary and theft	929,368	286,027	0	0	1,215,395
27.	Boiler and machinery	26,454,783	1,126,457	0	0	27,581,241
28.	Credit	873	0	0	0	873
29.	International	580	0	0	0	580
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	5,387,970	39,150	0	0	5,427,120
32.	Reinsurance - nonproportional assumed liability	1,815,580	190,864	0	0	2,006,444
33.	Reinsurance - nonproportional assumed financial lines	229,696	0	0	0	229,696
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	3,024,357,915	40,440,020	5,524,296	(16,726,042)	3,053,596,190
36.	Accrued retrospective premiums based on experience					16,726,042
37.	Earned but unbilled premiums					(5,524,296)
38.	Balance (sum of Lines 35 through 37)					3,064,797,935

DETAILS OF WRITE-INS

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

(a) State here basis of computation used in each case: Daily pro rata; pools and associations as submitted.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
1. Fire	180,688,400	597,278,268	207,871	452,363,536	166,410,846	159,400,157
2. Allied lines	263,159,477	594,372,028	16,027	491,462,019	192,923,545	173,161,968
3. Farmowners multiple peril	21,498,871	192,867,284	0	157,072,971	1,848,074	55,445,109
4. Homeowners multiple peril	39,713,257	4,808,333,105	0	3,501,063,345	110,274,611	1,236,708,406
5. Commercial multiple peril	293,812,428	3,467,505,091	7,268,145	2,560,457,707	306,686,558	901,441,399
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	1,850	286,119,804	0	192,212,470	26,559,185	67,349,999
9. Inland marine	10,513,852	734,609,788	278	506,054,314	60,162,875	178,906,729
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	(2,238)	3,000	(762)
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	42,884,825	113,514,438	0	83,603,684	43,078,210	29,717,369
13. Group accident and health	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0
15. Other accident and health	0	0	0	0	0	0
16. Workers' compensation	313,739,824	3,425,072,027	73,301,200	2,511,432,861	419,265,157	881,415,032
17.1 Other liability - occurrence	315,955,390	2,207,968,250	2,671,993	1,749,762,713	163,687,153	613,145,767
17.2 Other liability - claims-made	15,286,126	751,288,416	2,663,151	518,378,347	67,115,553	183,743,793
17.3 Excess workers' compensation	0	14,562,922	0	10,800,507	0	3,762,415
18.1 Products liability - occurrence	17,769,022	111,390,158	0	95,221,663	423,961	33,513,556
18.2 Products liability - claims-made	0	29,210,121	0	21,486,647	192,343	7,531,130
19.1, 19.2 Private passenger auto liability	5,171,891	3,227,825,451	14,791,112	2,387,668,795	19,716,509	840,403,150
19.3, 19.4 Commercial auto liability	265,781,930	1,964,650,382	30,075,095	1,606,988,070	87,868,866	565,650,471
21. Auto physical damage	80,710,919	2,689,308,290	3,393,342	2,033,338,251	24,768,102	715,306,198
22. Aircraft (all perils)	0	3,183	0	2,381	0	802
23. Fidelity	20,882	51,892,243	0	38,076,960	22,917	13,813,248
24. Surety	112,852	2,208,274	0	1,695,841	43,954	581,332
26. Burglary and theft	11,359	15,286,691	0	7,465,071	5,134,634	2,698,345
27. Boiler and machinery	22,851,494	127,401,622	112,301,247	190,258,837	5,646,242	66,649,285
28. Credit	0	510	0	297	0	213
29. International	0	0	0	(57)	0	57
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	13,778,733	58,729,811	53,906,405	0	18,602,140
32. Reinsurance - nonproportional assumed liability	XXX	12,370,770	26,046	9,003,166	159,665	3,233,984
33. Reinsurance - nonproportional assumed financial lines	XXX	1,478,105	0	1,088,441	0	389,664
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	1,889,684,649	25,440,295,953	305,445,318	19,180,863,005	1,701,991,962	6,752,570,953

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

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $.....0.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis $.....0.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	90,143,261	224,900,183	237,807,167	77,236,277	58,077,470	47,375,268	87,938,479	59.1
2.	Allied lines	186,946,799	252,592,718	351,946,639	87,592,877	40,558,813	62,247,224	65,904,467	41.3
3.	Farmowners multiple peril	11,420,297	88,235,380	75,050,464	24,605,213	23,430,192	17,599,264	30,436,141	58.2
4.	Homeowners multiple peril	16,453,406	2,361,440,560	1,799,222,025	578,671,942	322,834,011	247,535,057	653,970,896	58.9
5.	Commercial multiple peril	135,715,325	1,476,896,552	1,272,657,242	339,954,635	781,355,621	679,814,697	441,495,559	51.4
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	(329,651)	110,748,134	89,118,440	21,300,043	47,903,210	37,855,796	31,347,457	50.0
9.	Inland marine	2,935,567	334,365,040	261,124,290	76,176,316	52,285,311	41,541,944	86,919,683	50.1
10.	Financial guaranty	0	0	0	0	1	1	0	0.0
11.1	Medical professional liability - occurrence	0	77,989	155,838	(77,849)	409,033	1,188,909	(857,725)	112,419.2
11.2	Medical professional liability - claims-made	0	1,635,512	1,828,704	(193,192)	7,020,385	7,381,224	(554,031)	0.0
12.	Earthquake	0	7,716	22,195	(14,478)	294,126	200,257	79,391	0.3
13.	Group accident and health	0	19,139	0	19,139	539,696	524,228	34,607	3,599.5
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	20,199	34,770	0	54,969	4,957,123	5,106,038	(93,947)	0.0
16.	Workers' compensation	204,915,614	1,832,010,761	1,872,925,379	164,000,996	3,674,792,204	3,295,954,179	542,839,020	62.9
17.1	Other liability - occurrence	140,889,624	892,885,386	885,448,200	148,326,810	1,321,306,591	1,067,575,492	402,057,909	69.1
17.2	Other liability - claims-made	19,183,161	288,908,695	257,999,302	50,092,554	389,949,660	292,549,665	147,492,548	89.5
17.3	Excess workers' compensation	3,790,165	14,736,163	26,489,392	(7,963,064)	159,701,938	150,159,049	1,579,824	43.0
18.1	Products liability - occurrence	10,135,125	69,902,431	79,922,963	114,592	153,335,665	151,731,305	1,718,953	5.2
18.2	Products liability - claims-made	0	3,763,765	3,251,477	512,288	6,425,059	5,303,457	1,633,889	24.1
19.1, 19.2	Private passenger auto liability	6,810,551	1,715,432,788	1,340,552,272	381,691,066	601,106,272	578,550,014	404,247,324	50.4
19.3, 19.4	Commercial auto liability	115,539,911	1,085,298,441	964,310,096	236,528,255	814,677,359	639,711,065	411,494,549	76.2
21.	Auto physical damage	36,656,610	1,304,300,466	1,010,775,056	330,182,019	41,631,916	67,066,423	304,747,512	44.8
22.	Aircraft (all perils)	403	924,845	946,920	(21,672)	1,546,239	1,503,737	20,830	2,596.9
23.	Fidelity	(10,228)	25,674,550	20,302,241	5,362,081	13,980,204	13,513,753	5,828,532	43.6
24.	Surety	15,584	(1,767,590)	(661,552)	(1,090,453)	6,601,221	8,164,545	(2,653,777)	(429.9)
26.	Burglary and theft	0	8,905,675	7,571,467	1,334,208	2,202,107	1,863,408	1,672,907	53.1
27.	Boiler and machinery	1,560,009	72,854,610	57,333,772	17,080,846	17,374,615	14,598,230	19,857,231	31.9
28.	Credit	0	9,657	101,669	(92,012)	487,649	1,151,638	(756,000)	(201,847.6)
29.	International	0	13,250	149,934	(136,684)	178,610	1,707,404	(1,665,479)	(992,656.2)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	29,501,295	23,786,413	5,714,882	10,576,463	9,532,576	6,758,769	39.3
32.	Reinsurance - nonproportional assumed liability	XXX	54,028,054	47,935,724	6,092,330	82,717,427	85,061,605	3,748,152	122.5
33.	Reinsurance - nonproportional assumed financial lines	XXX	273,936	370,757	(96,821)	1,855,285	1,969,133	(210,669)	(57.0)
34.	Aggregate write-ins for other lines of business	0	539,648	495,531	44,117	983,502	1,120,288	(92,669)	0.0
35.	TOTALS	982,791,730	12,249,150,518	10,688,940,016	2,543,002,232	8,641,094,976	7,537,156,873	3,646,940,335	57.3
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	0	539,648	495,531	44,117	983,502	1,120,288	(92,669)	0.0
3402.		0	0	0	0	0	0	0	0.0
3403.		0	0	0	0	0	0	0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	539,648	495,531	44,117	983,502	1,120,288	(92,669)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	75,198,888	216,877,952	249,352,313	42,724,527	7,827,004	50,572,044	43,046,105	58,077,470	5,901,458
2.	Allied lines	155,755,267	112,380,157	233,777,781	34,357,643	5,142,519	39,113,003	38,054,352	40,558,813	10,845,226
3.	Farmowners multiple peril	2,747,319	77,322,059	63,768,312	16,301,066	4,191,706	33,284,466	30,347,047	23,430,192	4,706,576
4.	Homeowners multiple peril	3,879,727	575,118,422	454,263,631	124,734,517	5,674,463	866,055,391	673,630,360	322,834,011	62,924,290
5.	Commercial multiple peril	181,622,091	1,583,296,405	1,357,531,311	407,387,185	169,572,591	1,392,143,133	1,187,747,287	781,355,621	303,628,448
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	1,025,002	111,943,252	85,893,376	27,074,878	35,557	90,432,397	69,639,622	47,903,210	11,208,586
9.	Inland marine	10,410,202	190,202,519	162,715,369	37,897,352	1,920,229	65,745,621	53,277,892	52,285,311	4,460,255
10.	Financial guaranty	0	0	0	0	0	0	(1)	1	0
11.1	Medical professional liability - occurrence	0	456,497	341,460	115,037	73,335	1,009,153	788,492	409,033	508,669
11.2	Medical professional liability - claims-made	0	21,951,366	16,426,822	5,524,544	314,956	4,996,231	3,815,346	7,020,385	407,149
12.	Earthquake	0	541,297	404,890	136,407	107,693	691,593	641,567	294,126	97,749
13.	Group accident and health	0	239,783	0	239,783	0	411,923	112,010	(a) 539,696	138,938
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	323,555	1,168,922	31,853	1,460,625	585,718	3,223,683	312,903	(a) 4,957,123	1,773,283
16.	Workers' compensation	1,262,526,539	7,192,951,892	6,736,561,445	1,718,916,986	974,712,874	7,707,692,223	6,726,529,879	3,674,792,204	552,767,173
17.1	Other liability - occurrence	285,696,071	1,262,459,919	1,191,930,090	356,225,900	722,441,938	3,535,713,450	3,293,074,696	1,321,306,591	398,860,899
17.2	Other liability - claims-made	26,572,140	665,389,621	533,069,291	158,892,471	30,487,200	939,519,666	738,949,677	389,949,660	63,761,685
17.3	Excess workers' compensation	0	255,540,931	202,440,577	53,100,354	454,247	437,709,243	331,561,907	159,701,938	14,528,852
18.1	Products liability - occurrence	20,460,262	122,210,425	111,729,885	30,940,802	114,077,977	422,085,050	413,768,164	153,335,665	178,005,352
18.2	Products liability - claims-made	0	2,148,660	1,607,197	541,462	410,503	24,095,992	18,622,898	6,425,059	6,468,829
19.1, 19.2	Private passenger auto liability	60,547,495	1,488,721,148	1,251,298,627	297,970,017	20,485,473	1,251,213,193	968,562,410	601,106,272	119,017,126
19.3, 19.4	Commercial auto liability	191,112,948	1,408,169,151	1,244,491,001	354,791,098	222,629,903	1,687,708,773	1,450,452,415	814,677,359	106,021,801
21.	Auto physical damage	3,018,727	65,995,228	53,244,930	15,769,026	9,151,364	108,056,169	91,344,643	41,631,916	21,418,623
22.	Aircraft (all perils)	167,355	4,817,174	4,039,168	945,361	365,319	36,492,927	36,257,368	1,546,239	1,183,014
23.	Fidelity	119	19,522,171	14,765,089	4,757,201	46,859	36,257,669	27,081,526	13,980,204	1,531,344
24.	Surety	185,737	19,902,337	15,089,758	4,998,316	347,363	6,317,997	5,062,455	6,601,221	930,714
26.	Burglary and theft	(1)	4,378,736	4,039,363	339,372	12,200	11,062,559	9,212,023	2,202,107	593,098
27.	Boiler and machinery	268,240	34,837,086	26,013,874	9,091,451	2,892,070	30,124,741	24,733,646	17,374,615	1,723,491
28.	Credit	0	1,058,868	792,033	266,835	0	876,247	655,433	487,649	45,192
29.	International	0	165,316	123,656	41,660	66,743	554,786	484,579	178,610	159,853
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	38,355,075	31,911,446	6,443,628	XXX	25,501,876	21,369,041	10,576,463	699,328
32.	Reinsurance - nonproportional assumed liability	XXX	242,790,714	192,374,657	50,416,057	XXX	158,245,205	125,943,835	82,717,427	4,185,955
33.	Reinsurance - nonproportional assumed financial lines	XXX	1,103,853	825,682	278,171	XXX	6,663,440	5,086,326	1,855,285	191,929
34.	Aggregate write-ins for other lines of business	0	26,911	20,129	6,781	0	3,875,875	2,899,155	983,502	264,679
35.	TOTALS	2,281,517,682	15,722,043,848	14,240,875,013	3,762,686,516	2,294,027,803	18,977,445,716	16,393,065,059	8,641,094,976	1,878,959,564
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	26,911	20,129	6,781	0	3,875,875	2,899,155	983,502	264,679
3402.		0	0	0	0	0	0	0	0	0
3403.		0	0	0	0	0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	26,911	20,129	6,781	0	3,875,875	2,899,155	983,502	264,679

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	160,656,459	0	0	160,656,459
1.2 Reinsurance assumed	890,212,424	0	0	890,212,424
1.3 Reinsurance ceded	800,288,570	0	0	800,288,570
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	250,580,313	0	0	250,580,313
2. Commission and brokerage:				
2.1 Direct, excluding contingent	0	230,804,012	0	230,804,012
2.2 Reinsurance assumed, excluding contingent	0	3,473,019,346	0	3,473,019,346
2.3 Reinsurance ceded, excluding contingent	0	2,824,831,145	0	2,824,831,145
2.4 Contingent - direct	0	6,530,578	0	6,530,578
2.5 Contingent - reinsurance assumed	0	233,966,915	0	233,966,915
2.6 Contingent - reinsurance ceded	0	179,811,457	0	179,811,457
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	939,678,250	0	939,678,250
3. Allowances to manager and agents	0	321,532	0	321,532
4. Advertising	255,501	24,613,662	147	24,869,310
5. Boards, bureaus and associations	1,645,880	20,202,459	3,572	21,851,911
6. Surveys and underwriting reports	365	21,099,911	0	21,100,276
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	238,139,539	387,878,905	6,569,396	632,587,840
8.2 Payroll taxes	16,852,036	25,108,976	234,436	42,195,448
9. Employee relations and welfare	41,569,123	53,229,390	679,719	95,478,232
10. Insurance	15,791,549	4,132,357	9,418	19,933,324
11. Directors' fees	0	0	0	0
12. Travel and travel items	5,238,766	4,608,059	33,247	9,880,072
13. Rent and rent items	11,043,309	21,871,445	404,585	33,319,339
14. Equipment	1,717,595	9,167,312	6,007,983	16,892,890
15. Cost or depreciation of EDP equipment and software	2,360,437	99,211,920	93,283	101,665,640
16. Printing and stationery	372,095	1,469,498	12,527	1,854,120
17. Postage, telephone and telegraph, exchange and express	1,501,318	27,673,947	110,541	29,285,806
18. Legal and auditing	9,274,977	4,852,102	236,432	14,363,511
19. Totals (Lines 3 to 18)	345,762,490	705,441,475	14,395,286	1,065,599,251
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....920,966	0	156,706,656	0	156,706,656
20.2 Insurance department licenses and fees	0	13,247,157	0	13,247,157
20.3 Gross guaranty association assessments	0	(368,589)	0	(368,589)
20.4 All other (excluding federal and foreign income and real estate)	0	2,963,676	0	2,963,676
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	172,548,900	0	172,548,900
21. Real estate expenses	0	0	21,920,799	21,920,799
22. Real estate taxes	0	0	7,460,562	7,460,562
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	15,533,665	41,314,366	1,542,620	58,390,651
25. Total expenses incurred	611,876,468	1,858,982,990	45,319,267	(a) 2,516,178,726
26. Less unpaid expenses - current year	1,878,959,564	412,715,640	3,850,061	2,295,525,265
27. Add unpaid expenses - prior year	1,716,594,343	389,108,230	4,266,002	2,109,968,575
28. Amounts receivable relating to uninsured plans, prior year				0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	449,511,247	1,835,375,580	45,735,208	2,330,622,036
DETAILS OF WRITE-INS				
2401. Miscellaneous expenses	19,319,899	94,342,004	1,542,620	115,204,523
2402. Service reimbursements	(2,274,711)	(17,964,153)	0	(20,238,864)
2403. Cost of computer software developed for internal use	(1,511,523)	(35,063,485)	0	(36,575,008)
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	15,533,665	41,314,366	1,542,620	58,390,651

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 24,945,222	24,381,939
1.1	Bonds exempt from U.S. tax	(a) 179,911,726	187,553,286
1.2	Other bonds (unaffiliated)	(a) 244,134,585	242,124,982
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 1,282,577	1,282,577
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	252,700,000	252,700,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 58,476,048	58,476,048
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 11,010,462	11,036,110
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	67,415,992	67,390,291
9.	Aggregate write-ins for investment income	1,327,164	1,327,164
10.	Total gross investment income	841,203,775	846,272,397
11.	Investment expenses		(g) 45,319,267
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 16,632
14.	Depreciation on real estate and other invested assets		(i) 14,165,418
15.	Aggregate write-ins for deductions from investment income		81,304
16.	Total deductions (Lines 11 through 15)		59,582,621
17.	Net investment income (Line 10 minus Line 16)		786,689,776
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	1,287,853	1,287,853
0902.	Securities lending income	137,292	137,292
0903.	Miscellaneous income	(97,982)	(97,982)
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	1,327,164	1,327,164
1501.	Management fees		81,304
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		81,304

(a) Includes $.....10,881,840 accrual of discount less $.....73,548,061 amortization of premium and less $.....10,261,251 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....58,476,048 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....0 accrual of discount less $.....62,763 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....14,165,418 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	157,320	0
1.1	Bonds exempt from U.S. tax	468,841	0	468,841	0	0
1.2	Other bonds (unaffiliated)	7,012,650	(6,280,133)	732,516	(160,924)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	3,564,062	0	3,564,062	9,361,155	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	1,554,280	(68,233)	1,486,047	2,132	0
2.21	Common stocks of affiliates	0	0	0	44,064,904	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(73,177)	(11,531,176)	(11,604,352)	(30,068,116)	(211,647)
9.	Aggregate write-ins for capital gains (losses)	0	(206,280)	(206,280)	(14,904,831)	(130)
10.	Total capital gains (losses)	12,526,656	(18,085,822)	(5,559,166)	8,451,640	(211,777)
	DETAILS OF WRITE-INS					
0901.	Real gain LTBD impair recovery	0	31,554	31,554	0	0
0902.	Foreign exchange	0	(237,834)	(237,834)	0	(130)
0903.	Deferred gain	0	0	0	(14,904,831)	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	(206,280)	(206,280)	(14,904,831)	(130)

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	6,220,300	3,861,925	(2,358,375)
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	922,835	2,066,366	1,143,531
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	111,267,135	135,405,095	24,137,960
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	118,410,270	141,333,386	22,923,116
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	47,444,484	40,711,130	(6,733,354)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	5,666,371	7,151,940	1,485,570
15.3 Accrued retrospective premiums and contracts subject to redetermination	1,338,757	1,974,987	636,230
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	57,163,032	49,797,859	(7,365,173)
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	585,939,213	443,926,636	(142,012,577)
21. Furniture and equipment, including health care delivery assets	227,170,968	208,417,275	(18,753,694)
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other-than-invested assets	399,136,435	410,579,746	11,443,311
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,442,269,530	1,303,892,959	(138,376,571)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	1,442,269,530	1,303,892,959	(138,376,571)

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Other assets nonadmitted	373,839,292	371,678,604	(2,160,688)
2502. Miscellaneous ledger balances	23,763,884	37,217,040	13,453,156
2503. Amounts receivable under high deductible policies	1,533,259	1,684,101	150,842
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	399,136,435	410,579,746	11,443,311

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut Insurance Department. Insurance companies domiciled in Connecticut are required to prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company does not apply any statutory accounting practices that would be considered a permitted practice in its financial statements.

Net Income	SSAP #	F/S Page	F/S Line #	2020	2019
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 937,083,267	$ 825,105,864
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 937,083,267	$ 825,105,864
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,949,525,628	$ 6,708,810,536
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,949,525,628	$ 6,708,810,536

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

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of certain assets and liabilities and disclosure of contingent liabilities at the date of the financial statements and the reported amounts of revenue and losses and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy:

Certain assets designated as nonadmitted are excluded from the statutory balance sheet and changes in such amounts are charged or credited directly to unassigned funds, a component of surplus as regards policyholders (policyholders' surplus). The costs of acquiring both new and renewal insurance business are charged to income as incurred. Premiums are recognized as revenues pro rata over the policy period. Unearned premium reserves represent the unexpired portion of policy premiums, net of reinsurance. Reserves for losses, loss adjustment expenses (LAE) and unearned premiums ceded to reinsurers have been reported as reductions of the related reserves. Amounts recoverable from reinsurers are estimated in a manner consistent with the loss liability associated with the reinsured business. A liability is established for unsecured, unauthorized reinsurance and overdue authorized reinsurance recoverables.

The provision for federal income taxes is comprised of two components: current income taxes and deferred income taxes. Deferred federal income taxes arise from changes during the year in cumulative temporary differences between the statutory basis and tax basis of assets and liabilities. Gross deferred tax assets are reduced by a statutory valuation allowance adjustment if, based on the weight of available evidence, it is more likely than not that some portion or all of the gross deferred tax assets will not be realized.

Invested assets are valued according to statutory requirements and the bases of valuation adopted by the NAIC.

Short-term investments are stated at amortized cost and consist of investments with remaining maturities of one year or less at the time of acquisition.

Bonds are generally stated at amortized cost, except bonds that are defined by the NAIC as non-investment grade (NAIC designation 3-6), which are stated at the lower of amortized cost or fair value. Amortization is calculated using the constant yield method.

Common stocks of non-affiliates are stated at fair value based on fair values received from the Securities Valuation Office (SVO) or by a third party organization.

NAIC designation 1 and 2 redeemable preferred stocks are generally stated at amortized cost, whereas NAIC designation 3-6 redeemable preferred stocks are stated at the lower of cost, amortized cost, or fair value. NAIC designation 1 and 2 perpetual preferred stocks are generally stated at fair value, while NAIC designation 3-6 perpetual preferred stocks are stated at the lower of cost or fair value.

Real estate is stated at depreciated cost, net of encumbrances and specific impairments.

For a discussion of the valuation basis and adjustment methodology for loan-backed securities, see Note 5D.

Common stock investments in subsidiaries are based on the net worth of the entity, determined in accordance with statutory accounting valuation methods. Dividends received from subsidiaries are recorded as net investment income and undistributed net income is recorded as net unrealized capital gains or (losses).

The Company also exercises 100% control over The Travelers Lloyds Insurance Company, an unincorporated association, reported on Schedule BA based on the underlying statutory equity of its financial statements.

The Company's investments in partnerships, joint ventures and limited liability companies are reported using the equity method of accounting, determined in accordance with statutory accounting valuation methods. Distributions of accumulated earnings received from these investments are recorded as net investment income earned and undistributed net income is recorded as net unrealized capital gains or (losses).

The Company has investments in limited partnerships that generate certain federal and state tax credits which are used to offset federal taxes and state premium taxes. These investments are amortized as the tax credits are utilized. See Note 5K for additional detail.

NOTES TO FINANCIAL STATEMENTS

The Company utilizes anticipated investment income as a factor in the premium deficiency calculation.

Property-casualty reserves are established for loss and LAE and represent management's estimate of the ultimate cost of all unpaid reported and unreported claims incurred and related expenses. In establishing loss and LAE reserves, the Company also takes into account estimated recoveries, reinsurance, salvage and subrogation. The loss and LAE reserves are reviewed regularly by qualified actuaries employed by the Company. The Company continually refines its loss and LAE reserve estimates in a regular ongoing process as historical loss experience develops and additional claims are reported and settled. Because establishment of loss and LAE reserves is an inherently uncertain process involving estimates, currently established reserves may change. The Company reflects adjustments to loss and LAE reserves in the period in which the estimates change. Such changes in estimates could occur in a future period and may be material to the Company's net income in such period. For a discussion of loss and LAE reserving methodology related to asbestos and environmental reserves, see Note 33.

The Company has not modified its accounting policy regarding the capitalization of fixed assets from the prior period.

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company had no material changes in accounting principles or material corrections of errors during 2020.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable.

4. DISCONTINUED OPERATIONS

Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

Not applicable.

B. Debt Restructuring:

Not applicable.

C. Reverse Mortgages:

Not applicable.

D. Loan-Backed Securities:

1. The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

   For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

   Fair value amounts disclosed are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

2. The following table provides aggregated information on structured securities classified on the basis used for the recognized 2020 other-than-temporary impairments:

	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss	Fair Value
OTTI recognized in the quarter ending March 31, 2020			
Present value of cash flows is less than amortized cost	$ —	$ —	$ —
OTTI recognized in the quarter ending June 30, 2020			
Present value of cash flows is less than amortized cost	$ —	$ —	$ —
OTTI recognized in the quarter ending September 30, 2020			
Present value of cash flows is less than amortized cost	$ —	$ —	$ —
OTTI recognized in the quarter ending December 31, 2020			
Present value of cash flows is less than amortized cost	$ 1,521,377	$ 5,011	$ 1,520,388
Annual Aggregate Total		$ 5,011	

NOTES TO FINANCIAL STATEMENTS

3. Loan-backed and structured securities with other-than-temporary impairments recognized in 2020 are as follows:

CUSIP	Amortized Cost Basis Before Other-Than-Temporary Impairment	Present Value of Projected Cash Flows	Other-Than-Temporary Impairment Recognized in Loss	Amortized Cost Basis After Other-Than-Temporary Impairment	Fair Value	Impairment Quarter
466247LU5	$ 1,521,377	$ 1,516,366	$ 5,011	$ 1,516,366	$ 1,520,388	Q4 - 2020
Total:			$ 5,011			

4. The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

   a. The aggregate amount of unrealized losses:

      1. Less than 12 Months $ 293,347
      2. 12 Months or Longer $ 11,063

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

      1. Less than 12 Months $ 17,611,557
      2. 12 Months or Longer $ 6,649,784

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions:

1. The Company requires collateral equal to at least 102% of the market value of the loaned security plus accrued interest. The Company accepts only cash as collateral for securities on loan and restricts the manner in which that cash is invested to U.S. Treasury securities and U.S. Treasury repurchase agreements.

2. Not applicable.

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

   Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 9,983,853	$ 9,983,853

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

Not applicable.

K. Low-Income Housing Tax Credits (LIHTC):

The Company has investments in certain federal and state sponsored LIHTC properties. The federally sponsored LIHTC property investments primarily generate federal tax credits which allow the Company to offset federal taxes and are projected to be available through 2031. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia and are projected to be available through 2031. At December 31, 2020, the Company had unfunded commitments of $695,084 related to LIHTC investments.

During the years ended December 31, 2020 and 2019, $7,604,133 and $7,474,263, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at 2020 and 2019 was $37,376,047 and $41,014,131, respectively.

NOTES TO FINANCIAL STATEMENTS

Management of the Company is not aware of any of the LIHTC investments and related properties being the subject of any state regulatory reviews.

Current LIHTC investments do not exceed 10% of the Company's total net admitted assets.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	9,983,853	—	—	—	9,983,853	71,203,592	(61,219,739)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	1,221,228,047	—	—	—	1,221,228,047	1,229,076,668	(7,848,621)
k. On deposit with other regulatory bodies	36,864,812	—	—	—	36,864,812	36,803,321	61,491
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	14,847,814	—	—	—	14,847,814	14,999,490	(151,676)
n. Other restricted assets	700,378	—	—	—	700,378	—	700,378
o. Total Restricted Assets	$1,283,624,904	$ —	$ —	$ —	$1,283,624,904	$1,352,083,071	$ (68,458,167)

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	9,983,853	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	1,221,228,047	4.7 %	5.0 %
k. On deposit with other regulatory bodies	—	36,864,812	0.1 %	0.2 %

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	14,847,814	0.1 %	0.1 %
n. Other restricted assets	—	700,378	— %	— %
o. Total Restricted Assets	$ —	$1,283,624,904	5.0 %	5.3 %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
Bonds - Reinsurance	$ 14,847,814	$ —	$ —	$ —	$ 14,847,814	$ 14,999,490	$ (151,676)
Total (c)	$ 14,847,814	$ —	$ —	$ —	$ 14,847,814	$ 14,999,490	$ (151,676)

Description of Assets	8	Percentage	
		9	10
	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds - Reinsurance	$ 14,847,814	0.1 %	0.1 %
Total (c)	$ 14,847,814	0.1 %	0.1 %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively and total line for columns 8 through 10 should equal 5L(1)m columns 9 through 11 respectively

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
Escrow for Claim Settlement	$ 700,378	$ —	$ —	$ —	$ 700,378	$ —	$ 700,378
Total (c)	$ 700,378	$ —	$ —	$ —	$ 700,378	$ —	$ 700,378

Description of Assets	8	Percentage	
		9	10
	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Escrow for Claim Settlement	$ 700,378	— %	— %
Total (c)	$ 700,378	— %	— %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Total line for columns 1 through 7 should equal 5L(1)n columns 1 through 7 respectively and total line for columns 8 through 10 should equal 5L(1)n columns 9 through 11 respectively

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	9,983,853	9,983,853	— %	— %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 9,983,853	$ 9,983,853	— %	— %
Protected Cell:				
k. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets	$ —	$ —	— %	— %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 9,983,853	0.1 %
v. Recognized Obligation to Return Collateral Asset (Protected Cell)	$ —	— %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments:

Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	2	$ 5,837,386	$ 6,536,326	$ 6,596,354	$ 7,160,678
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	1	—	6,000,000	—	6,734,722	—
(6) Preferred Stock - FV	2	—	3,406,723	—	3,406,723	—
(7) Total	4	2	$ 15,244,109	$ 6,536,326	$ 16,737,799	$ 7,160,678

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees:

		General Account	Protected Cell
1.	Number of CUSIPs	126	—
2.	Aggregate Amount of Investment Income	$ 10,138,097	$ —

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Not applicable.

B. Joint ventures, partnerships, and limited liability companies are recorded on a lag basis with changes in the Company's proportional share of equity recorded as an unrealized gain (loss), subject to testing for possible impairment. As part of the impairment testing process, the Company evaluates those assets for other-than-temporary impairments using financial information that is received from the respective joint venture, partnership, or limited liability company. The Company concluded that some of the aforementioned assets, as a result of deteriorating economic conditions, had other-than-temporary impairments and recorded a realized loss of $11,531,654 with an offsetting entry to change in net unrealized capital gains or (losses). There was no impact to policyholders' surplus as the change in net unrealized capital gains or (losses) was offset by the realized loss of the same amount.

7. INVESTMENT INCOME

A. Policyholders' surplus excludes due and accrued investment income if amounts are over 90 days past due.

B. At December 31, 2020, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

		December 31, 2020		
		Ordinary	Capital	Total
1. a.	Gross deferred tax assets	$ 532,445,540	$ 54,089,619	$ 586,535,159
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	532,445,540	54,089,619	586,535,159
d.	Deferred tax assets nonadmitted	10,056,193	47,106,839	57,163,032
e.	Subtotal net admitted deferred tax assets	522,389,347	6,982,780	529,372,127
f.	Deferred tax liabilities	195,884,086	6,318,288	202,202,374
g.	Net admitted deferred tax asset/(liability)	$ 326,505,261	$ 664,492	$ 327,169,753

		December 31, 2019		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 509,139,049	$ 51,608,591	$ 560,747,640
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	509,139,049	51,608,591	560,747,640
d.	Deferred tax assets nonadmitted	7,167,893	42,629,966	49,797,859
e.	Subtotal net admitted deferred tax assets	501,971,156	8,978,625	510,949,781
f.	Deferred tax liabilities	199,312,642	8,863,904	208,176,546
g.	Net admitted deferred tax asset/(liability)	$ 302,658,514	$ 114,721	$ 302,773,235

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 23,306,491	$ 2,481,028	$ 25,787,519
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	23,306,491	2,481,028	25,787,519
d.	Deferred tax assets nonadmitted	2,888,300	4,476,873	7,365,173
e.	Subtotal net admitted deferred tax assets	20,418,191	(1,995,845)	18,422,346
f.	Deferred tax liabilities	(3,428,556)	(2,545,616)	(5,974,172)
g.	Net admitted deferred tax asset/(liability)	$ 23,846,747	$ 549,771	$ 24,396,518

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP No. 101:

	December 31, 2020		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 241,454,856	$ 442,995	$ 241,897,851
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	85,050,405	221,497	85,271,902
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	85,050,405	221,497	85,271,902
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	985,616,462
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	195,884,086	6,318,288	202,202,374
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	522,389,347	6,982,780	529,372,127
Deferred tax liabilities netted against deferred tax assets	195,884,086	6,318,288	202,202,374
Total	$ 326,505,261	$ 664,492	$ 327,169,753

	December 31, 2019		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 240,481,360	$ 114,721	$ 240,596,081
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	62,177,154	—	62,177,154
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	62,177,154	—	62,177,154
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	951,559,257
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	199,312,642	8,863,904	208,176,546
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	501,971,156	8,978,625	510,949,781
Deferred tax liabilities netted against deferred tax assets	199,312,642	8,863,904	208,176,546
Total	$ 302,658,514	$ 114,721	$ 302,773,235

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 973,496	$ 328,274	$ 1,301,770
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	22,873,251	221,497	23,094,748
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	22,873,251	221,497	23,094,748
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	34,057,205

NOTES TO FINANCIAL STATEMENTS

c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	(3,428,556)	(2,545,616)	(5,974,172)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	20,418,191	(1,995,845)	18,422,346
Deferred tax liabilities netted against deferred tax assets	(3,428,556)	(2,545,616)	(5,974,172)
Total	$ 23,846,747	$ 549,771	$ 24,396,518

	2020	2019
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	437 %	457 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 6,570,776,413	$ 6,343,728,380

4. Impact of Tax-Planning Strategies:

	December 31, 2020	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 532,445,540	$ 54,089,619
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 522,389,347	$ 6,982,780
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

	December 31, 2019	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 509,139,049	$ 51,608,591
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 501,971,156	$ 8,978,625
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

	Change	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 23,306,491	$ 2,481,028
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 20,418,191	$ (1,995,845)
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

NOTES TO FINANCIAL STATEMENTS

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes ____ No X

B. Deferred tax liabilities not recognized for the following amounts:

Not applicable.

C. The provisions for incurred tax on earnings are as follows:

	December 31, 2020	December 31, 2019	Change
1. Current Income Tax:			
Federal	$ 126,458,827	$ 124,442,869	$ 2,015,958
Foreign	93,190	13,019	80,171
Subtotal	126,552,017	124,455,888	2,096,129
Federal income taxes on net capital gains	6,946,933	4,949,746	1,997,187
Federal and foreign income taxes incurred	$ 133,498,950	$ 129,405,634	$ 4,093,316

2. The tax effects of temporary differences that give rise to significant portions of the deferred tax assets are as follows:

	December 31, 2020	December 31, 2019	Change
Ordinary:			
Discounting of unpaid losses	$ 143,629,547	$ 124,907,762	$ 18,721,785
Unearned premium reserve	131,886,525	117,682,859	14,203,666
Compensation and benefits accrual	188,691,542	175,556,218	13,135,324
Nonadmitted assets	52,370,210	56,965,556	(4,595,346)
Other	15,867,716	34,026,654	(18,158,938)
Total ordinary deferred tax assets	$ 532,445,540	$ 509,139,049	$ 23,306,491
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	10,056,193	7,167,893	2,888,300
Admitted ordinary deferred tax assets	$ 522,389,347	$ 501,971,156	$ 20,418,191
Capital:			
Investments	$ 54,089,619	$ 51,608,591	$ 2,481,028
Total capital deferred tax assets	$ 54,089,619	$ 51,608,591	$ 2,481,028
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	47,106,839	42,629,966	4,476,873
Admitted capital deferred tax assets	$ 6,982,780	$ 8,978,625	$ (1,995,845)
Total admitted deferred tax assets	$ 529,372,127	$ 510,949,781	$ 18,422,346

3. The tax effects of temporary differences that give rise to significant portions of the deferred tax liabilities are as follows:

	December 31, 2020	December 31, 2019	Change
Ordinary:			
Investments	$ 91,058,873	$ 96,008,604	$ (4,949,731)
Loss and LAE reserve discounting (transition rule)	21,364,286	25,637,143	(4,272,857)
Compensation and benefits accrual	76,198,543	72,528,784	3,669,759
Other	7,262,384	5,138,111	2,124,273
Total ordinary deferred tax liabilities	$ 195,884,086	$ 199,312,642	$ (3,428,556)
Capital:			
Investments	$ 6,318,288	$ 8,863,904	$ (2,545,616)
Total capital deferred tax liabilities	$ 6,318,288	$ 8,863,904	$ (2,545,616)
Total deferred tax liabilities	$ 202,202,374	$ 208,176,546	$ (5,974,172)
4. Net admitted deferred tax asset/(liability)	$ 327,169,753	$ 302,773,235	$ 24,396,518

5. Deferred income taxes do not include any benefit from investment tax credits.

6. Deferred income taxes do not include a benefit from net operating losses.

NOTES TO FINANCIAL STATEMENTS

7. There are no adjustments to a deferred tax asset or deferred tax liability for enacted changes in tax laws or rates or a change in the tax status of the Company.

8. There are no adjustments to gross deferred tax assets because of a change in circumstances that causes a change in judgment about the realizability of the related deferred tax asset.

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

	December 31, 2020	December 31, 2019	Change
Total deferred tax assets	$ 586,535,159	$ 560,747,640	$ 25,787,519
Total deferred tax liabilities	202,202,374	208,176,546	(5,974,172)
Net deferred tax asset/(liability)	$ 384,332,785	$ 352,571,094	31,761,691
Tax effect of unrealized gains (losses)			(1,124,928)
Change in net deferred income tax			$ 30,636,763

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate before income tax. The significant items causing this difference are as follows:

Rate Reconciliation:

	December 31, 2020
Pretax net income (loss)	$ 1,070,582,216
Taxes at statutory rate	224,822,265
Increase (decrease) attributable to:	
Nontaxable investment income	(101,942,244)
Nonadmitted assets	(27,017,135)
Other	6,999,301
	$ 102,862,187
Federal and foreign taxes incurred	$ 133,498,950
Change in net deferred income tax	(30,636,763)
Total statutory income tax	$ 102,862,187
Effective tax rate	9.6 %

E. 1. The Company has no net operating loss carry-forward available for tax purposes.

2. Current and prior year federal income taxes available for recoupment in the event of future net losses are as follows:

2020 Total	$ 138,740,165
2019 Total	121,753,288
2018 Capital Gains	30,977,496

3. The Company has no protective tax deposits with the Internal Revenue Service (IRS) under Section 6603 of the IRS Code.

F. 1. The Company is included in a consolidated federal income tax return with its ultimate parent company, The Travelers Companies, Inc. (TRV). A list of the entities included with the Company in a consolidated federal income tax return filing is attached.

2. The Company is a party to a tax allocation agreement that sets forth the manner in which total consolidated federal income tax is allocated among companies included in the consolidated return. Member companies included in the TRV consolidated return are allocated taxes annually based upon their separate taxable income. Companies with a current federal income tax receivable from TRV will receive settlement to the extent that such receivables are for tax benefits that have been utilized in the consolidated federal income tax return. Member companies are reimbursed by TRV in the event the IRS levies upon a member's assets for unpaid taxes in excess of the amount specifically allocated to a member.

G. The Company does not believe it is reasonably possible that the liability related to any federal or foreign tax loss contingencies may significantly increase within the next 12 months.

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-B. In January 2020, the Company purchased $403.6 million of securities from its affiliate, St. Paul Surplus Lines Insurance Company, $237.8 million of securities from its indirect subsidiary, Northfield Insurance Company and $124.1 million of securities from its affiliate, Travelers Excess and Surplus Lines Company.

In 2019, the Company received a return of capital of $19,852,428 from Travelers Casualty and Surety Company of Europe Limited.

Schedule Y - Part 2 summarizes the net flow of funds among affiliates for various types of transactions between affiliates. Regulatory prior approval and/or prior notification has been provided for any transaction requiring such action.

NOTES TO FINANCIAL STATEMENTS

The following are general business arrangements that result in or are used for transactions with affiliates in the normal course of business:

1. The principal banking functions for the U.S. domestic property-casualty operations of TRV and some or all of its U.S. domestic affiliated property-casualty insurance companies are handled by the Company. Settlements between the companies are made at least monthly.

2. TRV maintains a private short-term investment pool, known as the Travelers Money Market Liquidity Pool (TRVMMLP), in which affiliated companies may participate. The TRVMMLP is managed by the Company. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a short-term investment in Schedule DA. At December 31, 2020 and 2019, the TRVMMLP totaled $5.52 billion and $4.92 billion, respectively.

C. Transactions with related parties not reported on Schedule Y:

Not applicable.

D. 1. At December 31, 2020 and 2019, the Company had $304,801,777 and $305,913,472 payable to affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash. Accounts between and among the Company and certain international affiliates are settled within the timeframe specified in the related service and reimbursement agreements. All settlements are through the TRVMMLP or in cash.

2. The Company participates in an intercompany reinsurance pooling agreement as described in Note 26. The following represents the unsettled balances resulting from affiliated reinsurance that are reported in the respective balance sheet accounts:

	December 31, 2020	December 31, 2019
Uncollected premiums and agents' balances in course of collection	$ 234,790,970	$ 117,676,641
Amounts recoverable from reinsurers	1,147,446,013	1,147,758,510
Reinsurance payable on paid losses and LAE	1,408,083,720	1,353,980,457

These balances were settled net through the intercompany settlement process during January 2021 and January 2020, respectively.

E. Material management or service contracts and cost sharing arrangements, involving the Company or any affiliate, are as follows:

Type of Contract and Description	Servicing Company	Other Party
Amended and Restated Service Expense Reimbursement	The Travelers Companies, Inc.	The Travelers Indemnity Company
Amended and Restated Expense Allocation	The Travelers Indemnity Company	Travelers P&C[1]
Reinsurance Allocation	The Travelers Indemnity Company	Travelers P&C[1]
Corporate Services	The Travelers Indemnity Company	First Floridian Auto and Home Insurance Company
Amended and Restated Service and Reimbursement Agreement	The Travelers Indemnity Company	The Dominion of Canada General Insurance Company
Service and Reimbursement Agreement	The Travelers Indemnity Company	Travelers Management Limited
Investment Management Services Agreement	The Travelers Indemnity Company	Travelers Syndicate Management Limited
Investment Management Services Agreement	The Travelers Indemnity Company	Travelers Insurance Company Limited
Amended and Restated Service and Reimbursement Agreement	The Travelers Indemnity Company	Travelers Insurance Company of Canada
Claims Handling Agreement	The Travelers Indemnity Company	Travelers Syndicate Management Limited
Payment Agreement	The Travelers Indemnity Company	Travelers Management Limited
Investment Management Services Agreement	The Travelers Indemnity Company	Travelers Insurance Designated Activity Company
Personal Data Processing Agreement	The Travelers Indemnity Company	Travelers Management Limited
Agreement for the Provision of Staff	The Travelers Indemnity Company	Travelers Management Limited

[1] "Travelers P&C" includes The Travelers Indemnity Company and some or all of its insurance subsidiaries and affiliates.

F. The Company has not provided any guarantees for the benefit of an affiliate which would result in a material contingent exposure for the Company or any affiliated insurer's assets or liabilities.

G. All of the issued and outstanding common stock of the Company is owned by Travelers Insurance Group Holdings Inc. (TIGHI), an indirect subsidiary of TRV, the organization of which is shown in Schedule Y - Part 1.

H. Not applicable.

I. Not applicable.

J. Not applicable.

NOTES TO FINANCIAL STATEMENTS

K. Not applicable.

L. Not applicable.

M. The tables below provide information on subsidiary, controlled and affiliated (SCA) investments, excluding investments in U.S. insurance SCA entities.

1. Balance sheet value (admitted and nonadmitted) all SCAs (except 8bi entities):

SCA Entity	Percentage of SCA Ownership	12/31/2020 Gross Amount	12/31/2020 Admitted Amount	12/31/2020 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Travelers Distribution Alliance, Inc.	100.00%	$ 861,817	$ —	$ 861,817
Total SSAP No. 97 8b(ii) Entities	XXX	$ 861,817	$ —	$ 861,817
c. SSAP No. 97 8b(iii) Entities				
TINDY Foreign, Inc.	100.00%	$ 94,161,424	$ 88,802,941	$ 5,358,483
Total SSAP No. 97 8b(iii) Entities	XXX	$ 94,161,424	$ 88,802,941	$ 5,358,483
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 95,023,241	$ 88,802,941	$ 6,220,300
f. Aggregate Total	XXX	$ 95,023,241	$ 88,802,941	$ 6,220,300

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2019 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Travelers Distribution Alliance, Inc.						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
TINDY Foreign, Inc.	S2	9/23/2020	$ 88,865,597	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 88,865,597	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 88,865,597	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 88,865,597	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense was $14,697,916 and $8,336,339 for 2020 and 2019, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the postretirement benefit expense (benefit) was $(572,784) and $652,014 for 2020 and 2019, respectively.

3. 401(k) Savings Plan:

The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the 401(k) savings plan expense was $28,704,441 and $24,716,116 for 2020 and 2019, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

The Company has 150,000 shares of common capital stock authorized and 107,907 shares issued and outstanding with a par value of $100 per share.

The Company paid the following dividends to its parent company, TIGHI, as follows:

For the year ended December 31, 2020 (in millions):

	Ordinary	Extraordinary	Total
March 20, 2020	$ 106.0	$ —	$ 106.0
June 24, 2020	100.0	—	100.0
September 21, 2020	192.0	—	192.0
December 28, 2020	193.0	—	193.0
Total	$ 591.0	$ —	$ 591.0

For the year ended December 31, 2019 (in millions):

	Ordinary	Extraordinary	Total
March 20, 2019	$ 60.0	$ —	$ 60.0
June 20, 2019	275.0	—	275.0
September 20, 2019	257.0	—	257.0
December 23, 2019	187.0	—	187.0
Total	$ 779.0	$ —	$ 779.0

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2021 without prior approval is $937,083,267.

There are no restrictions on the use of the Company's unassigned funds and such funds are held for the benefit of the shareholder, except for the dividend restrictions indicated above.

The change in the balance of special surplus from retroactive reinsurance is a result of ongoing activity occurring in 2020. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $2,132,525,828.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2020, the Company had unfunded commitments to certain investments of $158.8 million.

B. Assessments:

1. The Company has accrued liabilities of $44.5 million for guaranty fund and other insurance-related assessments and related recoverables of $796 thousand at December 31, 2020. The assessments are expected to be paid over a period ranging from one year to the life expectancy of certain workers' compensation claimants and the recoverables are expected to occur over the same period of time.

2.

a. Assets recognized from paid and accrued premium tax offsets December 31, 2019	$	446,532
b. Decreases current year:		
Premium tax offset applied		271,443
c. Increases current year:		
Premium tax offset accrued		16,242
d. Assets recognized from paid and accrued premium tax offsets December 31, 2020	$	191,331

3. Not applicable.

C. Gain Contingencies:

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits:

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations (ECO) or bad faith claims stemming from lawsuits:

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 1,098,700

Number of claims where amounts were paid to settle claims related ECO or bad faith claims resulting from lawsuits during the reporting period:

[0-25 Claims]

This claim count information is disclosed on a per claim direct basis.

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

1. In the ordinary course of selling businesses to third parties, the Company has agreed to indemnify purchasers for losses arising out of breaches of representations and warranties, obligations arising from certain liabilities and any breach or failure to perform certain covenants with respect to the businesses being sold. Such indemnification provisions generally have no term limitations. Certain of these contingent obligations are subject to deductibles which have to be incurred by the obligee before the Company is obligated to make payments.

2. The Company has purchased annuities from life insurance companies to fund structured settlements. For a discussion of the Company's contingent liabilities for structured settlements, see Note 27.

3. In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2020, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

4. For a discussion of contingencies related to asbestos and environmental reserves, see Note 33.

15. LEASES

A. Lessee Leasing Arrangements:

1. At December 31, 2020, the Company is a party to various lease agreements for office space, office equipment, data processing equipment and software, automobiles, and other equipment. The office space leases are for various periods of time. The other leases generally do not have lease terms exceeding five years. Total rental expense under operating leases for the Company for 2020 and 2019 was $188,361,955 and $172,078,612, respectively. Rental expenses incurred by the Company are subject to an intercompany expense allocation agreement. The Company did not have rental income from subleases during 2020 and 2019.

There are leases with renewal terms and contingent rental payments, none of which are material to the Company. In 2020, the Company terminated two leases early. At December 31, 2020, the Company had $2,391,551 of liabilities related to these early terminations.

NOTES TO FINANCIAL STATEMENTS

2. Aggregate future minimum rental payments for leases having initial or remaining noncancelable lease terms in excess of one year for the Company totaled $351,915,476 at December 31, 2020.

   At December 31, 2020, the minimum aggregate future rental commitments are as follows:

Year Ending December 31,	Operating Leases
2021	$ 98,161,244
2022	80,621,366
2023	62,444,116
2024	46,596,365
2025	25,600,771
2026 and later years	38,491,614
Total	$ 351,915,476

   As of December 31, 2020, the Company does not have any future minimum rental payments to be received under subleases.

3. Sale-Leaseback Transactions:

   Not applicable.

B. Lessor Leases:

   Not applicable.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $158.8 million at December 31, 2020.

In prior years, the Company underwrote insurance guaranteeing the structured settlements of certain life insurers. See Note 36 for additional discussion.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales:

   Not applicable.

B. Transfer and Servicing of Financial Assets:

   The Company engages in securities lending activities from which it generates net investment income from the lending of certain of its investments to other institutions for short periods of time. Borrowers of these securities provide collateral equal to at least 102% of the market value of the loaned securities plus accrued interest. This collateral is held by a third party custodian, and the Company has the right to access the collateral only in the event that the institution borrowing the Company's securities is in default under the lending agreement. The loaned securities remain a recorded asset of the Company. The Company accepts only cash as collateral for securities on loan and restricts the manner in which that cash is invested to U.S. Treasury securities and U.S. Treasury repurchase agreements. These securities typically have a duration of 1 day. See Schedule D – Part 1 for identification and description of securities on loan.

C. Wash Sales:

   Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Not applicable.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company did not have any direct premiums written through managing general agents (as defined in Appendix A-225 of the NAIC *Accounting Practices and Procedures Manual*) or third party administrators.

20. FAIR VALUE MEASUREMENTS

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.

- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.

- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

NOTES TO FINANCIAL STATEMENTS

A. Securities measured and reported at fair value as of December 31, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 29,178,581	$ —	$ —	$ 29,178,581
Preferred stock					
Perpetual	6,292,515	17,277,003	3,406,723	—	26,976,241
Common stock					
Industrial and miscellaneous	—	6,160	—	—	6,160
Total securities at fair value	$ 6,292,515	$ 46,461,744	$ 3,406,723	$ —	$ 56,160,982

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Preferred stock	$ —	$ —	$ —	$ —	$ 3,406,723

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
Preferred stock	$ —	$ —	$ —	$ —	$ 3,406,723

Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

The Company holds unaffiliated common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in Level 2 of the hierarchy.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall:

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 1,323,704,550	$ 1,323,703,864	$ 133,584,353	$ 1,190,120,197	$ —	$ —	$ —
Long-term bonds	16,504,669,820	15,349,040,062	401,257,777	16,082,817,810	20,594,233	—	—
Preferred stock	33,710,964	32,976,241	6,292,515	17,277,003	10,141,446	—	—
Common stock	6,160	6,160	—	6,160	—	—	—

(At December 31, 2019)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 1,343,446,161	$ 1,343,445,102	$ 149,308,151	$ 1,194,138,010	$ —	$ —	$ —
Long-term bonds	14,127,965,596	13,503,700,424	423,830,935	13,679,227,363	24,907,298	—	—
Preferred stock	23,208,363	23,208,363	6,346,200	16,862,163	—	—	—
Common stock	4,028	4,028	—	4,028	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $56,618,481 of voluntary premium refunds to policyholders related to COVID-19 through December 31, 2020. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

The Company elected to use rounding in reporting amounts in this statement.

NOTES TO FINANCIAL STATEMENTS

2020 Schedule P:

For short-tailed lines, the 2018 and prior "Total Net Losses and Expenses Unpaid" (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years							
Schedule P	2018	2017	2016	2015	2014	2013	2012	2011
Part 1I	$ 17,609	$ 7,564	$ 6,190	$ 2,946	$ 2,770	$ 205	$ 331	$ 480
Part 1J	3,896	2,888	1,233	266	401	86	30	47
Part 1K	999	764	2,774	393	124	34	4	7
Part 1L	80	80	84	157	304	240	292	85
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1I	$ 419	$ 110	$ 54	$ 1,110	$ (658)	$ 700	$ (309)	$ 40	$ 27	$ 2,978
Part 1J	7	1	14	27	35	2	6	8	21	309
Part 1K	(61)	45	1,214	5	71	73	505	1,055	168	7,057
Part 1L	506	—	—	—	(4)	(27)	21	30	637	5,379
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2010 and prior "Total Net Losses and Expenses Unpaid" (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1A	$ 214	$ 62	$ 72	$ 33	$ 5	$ 12	$ 15	$ 19	$ 108	$ 603
Part 1B	168	135	8	158	7	57	81	16	19	48,235
Part 1C	1,676	1,128	1,294	472	104	610	457	492	92	6,359
Part 1D	110,583	86,360	86,385	71,721	66,239	58,650	69,003	60,116	55,811	788,092
Part 1E	5,550	3,516	3,353	3,274	1,682	1,467	1,549	965	852	62,373
Part 1F - Section 1	(1)	—	22	1	1	—	27	2	201	679
Part 1F - Section 2	—	—	—	—	(6)	1	15	25	107	3,937
Part 1G	521	49	139	60	169	14	(23)	(10)	83	9,662
Part 1H - Section 1	14,254	12,384	16,867	7,978	11,610	5,197	6,591	9,694	8,513	468,837
Part 1H - Section 2	4,402	2,916	916	740	1,879	237	341	3,980	1,874	18,885
Part 1M	—	—	—	—	—	—	—	—	—	204
Part 1N	73	—	2	1	—	2	18	7	(14)	4,056
Part 1O	—	1	8	36	105	9	56	577	5,390	60,887
Part 1P	48	—	—	—	151	115	76	157	(6)	691
Part 1R - Section 1	3,480	1,876	2,152	1,157	3,068	2,631	1,560	4,016	2,556	187,923
Part 1R - Section 2	74	7	76	(3)	940	47	(2)	62	30	666

The following loss and/or LAE reserves have been assumed / (ceded) under retroactive reinsurance agreements. They are reported here by line of business and accident year to facilitate loss discounting under Internal Revenue Code Section 846 (in thousands):

	2014	2003	2002	2001	2000	1999	1998	1997
Commercial auto	$ —	$ —	$ (4)	$ (1)	$ —	$ —	$ —	$ —
Workers' compensation	—	—	(620)	(1,622)	(1,175)	(3,567)	—	(226)
Commercial multiple peril	—	—	—	—	—	—	—	—
Medical professional liability - claims-made	—	—	—	—	—	—	—	—
Special liability	—	—	—	—	—	—	—	—
Other liability - occurrence	(227)	(16)	(139)	(540)	(775)	(51)	—	—
Other liability - claims-made	—	—	(9)	(1,042)	—	—	—	—
Special property	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Reinsurance A	(7)	—	—	—	—	—	—	—
Reinsurance B	—	—	—	—	—	—	—	—

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

1.

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
InnovatePA	PA	$ 388,531	$ 372,902
Petros Pacesetter Oregon Fund I S2016-1	OR	80,970	80,677
Petros Wyoming Fund Series 2014	WY	14,173	11,332

2. These credits are utilized per a set schedule as outlined in the respective purchase agreement.

NOTES TO FINANCIAL STATEMENTS

3. Not applicable.

4. State Tax Credits Admitted and Nonadmitted:

	Total Admitted	Total Nonadmitted
Transferable	$ 483,674	$ —
Non-transferable	—	—

F. Subprime-Mortgage-Related Risk Exposure:

The Company defines subprime mortgage-backed securities as investments which generally contain a majority of loans to borrowers that exhibit one or more of the following characteristics at the time of issuance:

- Low FICO scores,
- Above prime interest rates,
- High loan-to-value ratios,
- High debt-to-income ratios,
- Low loan documentation (e.g. limited or no verification of income and assets), or
- Other characteristics that are inconsistent with conventional underwriting standards employed by government sponsored mortgage entities.

In addition, because of their high loan-to-value ratios, the Company has categorized second-lien mortgage-backed securities as subprime, regardless of the credit characteristics of the borrower on the underlying mortgage.

The Company reviews the credit characteristics of the loans that back these mortgage-backed securities when making the determination to categorize them as subprime exposure. Since the primary purpose of the investment portfolio is to fund future claim payments, the Company employs a conservative investment philosophy. In applying this philosophy to structured securities, including subprime mortgage-backed securities, the Company favors the purchase of senior credit tranches over junior or leveraged credit tranches.

Overall exposure to subprime mortgage-backed securities is sufficiently small in that the Company would likely have other securities available for liquidity needs. The Company utilizes discounted cash flow valuation analysis in its regular, ongoing review of its existing subprime mortgage portfolio, as well as in its analysis of subprime mortgage-backed bonds for purchase. Based upon the credit performance of mortgages within each securitization, the Company projects voluntary prepayments, defaults and loss severity to estimate any expected losses.

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 15,660,090	$ 14,306,993	$ 18,404,929	$ 2,222,014

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related to:		
(1) Directly Written Insurance Risks		
ILS Contracts as Ceding Insurer	1	$500 Million

The Company has catastrophe protection through an indemnity reinsurance agreement with Long Point Re III Ltd. (Long Point Re III), an independent Cayman Islands company licensed as a Class C insurer in the Cayman Islands. The reinsurance agreement meets the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with the reinsurance agreement, Long Point Re III issued notes (generally referred to as catastrophe bonds) to investors in amounts equal to the full coverage provided under the reinsurance agreement as described below. The proceeds were deposited in a reinsurance trust account. The businesses covered by this reinsurance agreement are subsets of the Company's overall insurance portfolio, comprising specified property coverages spread across the following geographic locations: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Virginia and Vermont.

The reinsurance agreement provides coverage of up to $500 million to the Company through May 24, 2022 for certain losses from tropical cyclones, earthquakes, severe thunderstorms or winter storms in the locations listed above. The attachment point and maximum limit under this agreement are reset annually to adjust the expected loss of the layer within a predetermined range. Until and including May 24, 2021, the Company is entitled to begin recovering amounts under this reinsurance agreement if the covered losses in the covered area for a single occurrence reach an initial attachment amount of $1.872 billion. The full $500 million coverage amount is available until such covered losses reach a maximum $2.372 billion.

The Company has not incurred any losses that have resulted or are expected to result in a recovery under the Long Point Re III agreement since its inception.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

1.	Amount of admitted balance that could be realized from an investment vehicle	$ 158,087,213
2.	Percentage Bonds	69 %
3.	Percentage Stocks	30 %
4.	Percentage Mortgage Loans	— %
5.	Percentage Real Estate	— %
6.	Percentage Cash and Short-Term Investments	1 %
7.	Percentage Derivatives	— %
8.	Percentage Other Invested Assets	— %

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 22, 2021.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables:

1. Affiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums from any affiliated reinsurer at December 31, 2020, were as follows:

Group Code	F.E.I.N	Reinsurer Name	Unsecured Amount	
3548	41-0406690	St. Paul Fire and Marine Insurance Company	$ 13,729,833,642	*
3548	06-6033504	Travelers Casualty and Surety Company	11,281,780,956	*
3548	06-0303275	The Phoenix Insurance Company	2,767,701,085	*
3548	06-6033509	The Standard Fire Insurance Company	2,679,423,214	*
3548	52-0515280	United States Fidelity and Guaranty Company	2,443,132,251	*
3548	06-0876835	Travelers Casualty Insurance Company of America	1,511,185,773	*
3548	06-1067463	Farmington Casualty Company	819,621,659	*
3548	06-0336212	The Travelers Indemnity Company of Connecticut	761,683,833	*
3548	06-0848755	The Automobile Insurance Company of Hartford, Connecticut	758,359,341	*
3548	06-0291290	The Charter Oak Fire Insurance Company	703,172,196	*
3548	41-6009967	Northland Insurance Company	675,355,950	*
3548	58-6020487	The Travelers Indemnity Company of America	428,403,941	*
3548	36-2542404	St. Paul Protective Insurance Company	321,649,441	*
3548	95-3634110	Travelers Commercial Casualty Company	260,248,364	*
3548	06-1286266	Travelers Casualty Company of Connecticut	260,171,198	*
3548	06-1286268	Travelers Commercial Insurance Company	260,167,063	*
3548	41-0881659	St. Paul Mercury Insurance Company	221,418,774	*
3548	36-2719165	Travelers Property Casualty Company of America	213,255,143	*
3548	06-1286274	Travelers Property Casualty Insurance Company	166,064,079	
3548	41-1435765	The Travelers Casualty Company	160,528,610	
3548	41-1435766	Travelers Constitution State Insurance Company	160,528,610	
3548	06-1286264	Travelers Personal Security Insurance Company	149,457,669	
3548	35-1838079	The Travelers Home and Marine Insurance Company	149,457,669	
3548	35-1838077	TravCo Insurance Company	149,457,669	
3548	36-3703200	Travelers Personal Insurance Company	149,457,669	
3548	94-6051964	Northland Casualty Company	77,496,562	
3548	36-2999370	Discover Property & Casualty Insurance Company	77,408,415	
3548	41-0963301	St. Paul Guardian Insurance Company	55,354,683	
3548	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	55,195,748	
3548	06-0907370	Travelers Casualty and Surety Company of America	3,245,700	
3548	06-1203698	Travelers Excess and Surplus Lines Company	21,581	
Total Recoverable from Group Code 3548			$ 41,450,238,488	

* Exceeds 3% of the Company’s policyholders’ surplus

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from individual unaffiliated reinsurers who are not members of a group that exceeded 3% of the Company's policyholders' surplus at December 31, 2020, were as follows:

F.E.I.N	Reinsurer Name	Unsecured Amount
AA-9992118	National Workers Compensation Reinsurance Pool	$ 1,400,336,927
AA-9991159	Michigan Catastrophe Claim Association	391,660,555

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from individual unaffiliated reinsurers who are members of a group that exceeded 3% of the Company's policyholders' surplus at December 31, 2020, were as follows:

Group Code	F.E.I.N	Reinsurer Name	Unsecured Amount	
0181	13-1675535	Swiss Reinsurance America Corporation	$ 491,497,549	*
0181	48-0921045	Westport Insurance Corporation	26,247,910	
0181	AA-1370021	Swiss Re Europe S.A.	1,451,912	
0181	AA-3160079	Underwriters Reinsurance Co	694,485	
0181	74-1194354	Facility Insurance Corporation	458,108	
0181	AA-1120512	Swiss Re Specialty Insurance (UK) Ltd	17,583	
0181	13-3440360	North American Elite Insurance Company	6,488	

NOTES TO FINANCIAL STATEMENTS

Group Code	F.E.I.N	Reinsurer Name	Unsecured Amount	
0181	AA-1370020	Swiss Re International SE	2,437	
0181	AA-1120950	Mercantile & General Reinsurance Co Ltd	343	
0181	AA-1460146	Swiss Reinsurance Company Limited	(519)	
0181	AA-1360240	Swiss Re Italia Spa	(736)	
Total Recoverable from Group Code 0181			$ 520,375,560	
0361	13-4924125	Munich Reinsurance America Inc	$ 260,001,957	*
0361	AA-1340240	ERGO Versicherung AG	12,289,793	
0361	AA-1340165	Munchener Ruckversicherungs-gesellschaft	3,889,300	
0361	AA-1560450	Temple Ins Co	595,350	
0361	52-2048110	American Alternative Insurance Corp	529,210	
0361	AA-1120011	Munich Reinsurance Company UK Branch	228,166	
0361	06-0384680	Hartford Steam Boiler Inspection & Ins Co	90,199	
0361	AA-1560600	Munich Reinsurance Company of Canada	128	
0361	AA-1340043	Great Lakes Insurance SE	(19,245)	
Total Recoverable from Group Code 0361			$ 277,604,858	
0501	13-5616275	Transatlantic Reinsurance Company	214,438,278	*
0501	13-3333610	Fair American Ins & Reins Company	628	
Total Recoverable from Group Code 0501			$ 214,438,906	

* Exceeds 3% of the Company's policyholders' surplus

Additional detail on reinsurance recoverable balances by reinsurer is shown in Schedule F - Part 3.

B. Reinsurance Recoverable in Dispute:

There are no reinsurance recoverables with individual reinsurers, on paid and unpaid (including IBNR) losses, in dispute which exceed 5% of the Company's policyholders' surplus. In addition, the aggregate of all disputed items does not exceed 10% of the Company's policyholders' surplus.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$11,836,758,548	$1,183,072,549	$ 9,099,555,322	$ 909,491,739	$ 2,737,203,226	$ 273,580,810
All Other	115,584,530	11,552,562	599,232,154	59,892,673	(483,647,624)	(48,340,111)
Total	$11,952,343,078	$1,194,625,111	$ 9,698,787,476	$ 969,384,412	$ 2,253,555,602	$ 225,240,699

Direct Unearned Premium Reserve $ 811,242,334

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $61,087,635 at December 31, 2020. This balance represents the Company's 25.20% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 8,921,157	$ 235,029,770	$ 182,863,292	$ 61,087,635
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 8,921,157	$ 235,029,770	$ 182,863,292	$ 61,087,635

D. Uncollectible Reinsurance:

The Company has written off as uncollectible/(recovered) in the current year, certain reinsurance balances due (from the companies listed below) in the amount of $(4,351,175) which is reflected as:

a. Losses incurred	$ (4,351,175)
b. Loss adjustment expenses incurred	—
c. Premiums earned	—
d. Other	—

e. Company	Amount
Home Insurance Company	$ (2,201,973)
Centaur Insurance Company	(1,486,655)
OIC Run-Off Limited	(909,220)
Mission Reinsurance Corporation	(802,910)
London & Overseas Insurance Company Ltd	(297,129)
CX Reinsurance Company Ltd	813,458
International Casualty Company SPC Inc	258,062
All Others (less than $100,000)	275,192
Total	$ (4,351,175)

NOTES TO FINANCIAL STATEMENTS

E. Commutation of Ceded Reinsurance:

The Company has reported in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

a.	Losses incurred	$ 300,626
b.	Loss adjustment expenses incurred	—
c.	Premiums earned	—
d.	Other gain/(loss)	—

e. Company	Amount
General Re Life Corporation	$ 25,185
Safety National Casualty Corp.	10,958
Lincoln National Life Insurance Company	10,510
ACE Property & Casualty Insurance Company	312
Reliastar Life Insurance Company	(4,515)
Nassau Life Insurance Company	(21,452)
Connecticut General Life Insurance Company	(31,614)
National Union Fire Insurance Co of PA	(133,651)
Swiss Reinsurance America Corporation	(156,359)
Total gain/(loss)	$ (300,626)

F. Retroactive Reinsurance:

		Assumed	Ceded
a.	Reserves Transferred:		
	(1) Initial Reserves	$ 2,368,800	$ 16,430,804
	(2) Adjustments - Prior Year(s)	(1,008,000)	42,491,757
	(3) Adjustments - Current Year	—	(306,655)
	(4) Current Total	$ 1,360,800	$ 58,615,906
b.	Consideration Paid or Received:		
	(1) Initial Consideration	$ 2,634,682	$ 17,370,177
	(2) Adjustments - Prior Year(s)	—	3,518,684
	(3) Adjustments - Current Year	—	7,258
	(4) Current Total	$ 2,634,682	$ 20,896,119
c.	Paid Losses Reimbursed or Recovered:		
	(1) Prior Year(s)	$ 1,063,515	$ 47,913,590
	(2) Current Year	48	548,241
	(3) Current Total	$ 1,063,563	$ 48,461,831
d.	Special Surplus From Retroactive Reinsurance:		
	(1) Initial Surplus Gain or Loss	$ 265,882	$ (939,373)
	(2) Adjustments - Prior Year(s)	1,008,000	38,973,073
	(3) Adjustments - Current Year	—	(313,913)
	(4) Current Year Restricted Surplus	1,273,882	10,123,175
	(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 27,596,612

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,360,800	$ —
TIG Insurance Company (25534)	—	18,012,036
XL Reinsurance America Inc. (20583)	—	17,835,892
Swiss Reinsurance America Corporation (25364)	—	4,506,397
Westport Insurance Corporation (39845)	—	3,903,096
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	3,376,800
Various	—	10,981,685
Total	$ 1,360,800	$ 58,615,906

f. Paid Loss/LAE Recoverable:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due
XL Reinsurance America Inc. (20583)	$ 71,447	$ —
Swiss Reinsurance America Corporation (25364)	15,188	—
Westport Insurance Corporation (39845)	14,226	—
Various	32,596	—
Total	$ 133,457	$ —

NOTES TO FINANCIAL STATEMENTS

2. Unauthorized Reinsurers

   Not applicable.

3. Certified Reinsurers

   Not applicable.

4. Reciprocal Jurisdiction Reinsurers

   Not applicable.

G. Reinsurance Accounted for as a Deposit:

   Not applicable.

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements:

   Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation:

   Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

   Not applicable.

K. Reinsurance Credit:

   Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued retrospective premiums (Page 2, Line 15.3) have been determined based upon loss experience on business subject to such experience rating adjustment. Accrued retrospectively rated premiums, including all of those relating to bulk IBNR, have been determined by or allocated to individual policyholder accounts. Ten percent of the amount not offset by retrospective return premiums, other liabilities to the same party (other than loss and LAE reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated Contracts*, has been nonadmitted. The amount shown in Part E below is the Company's proportionate share of the accrued retrospective premiums of the TRV Reinsurance Pool (see Note 26).

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

1.	Total accrued retrospective premium	$ 18,853,929
2.	Unsecured amount	5,964,248
3.	Less: Nonadmitted amount (10%)	596,425
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	742,332
5.	Admitted amount (1) - (3) - (4)	$ 17,515,172

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2020, the prior year-end total loss and LAE reserves developed favorably by $72,154,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage and special property lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability, commercial multiple peril, and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by PG&E subrogation recoveries as well as lower estimates for adjusting and other expenses. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in recent accident years, including PG&E subrogation recoveries.

Higher than expected loss experience in other liability – occurrence was across multiple accident years as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability was primarily for recent accident years. For commercial multiple peril higher than expected loss experience was across multiple accident years. The deterioration in other liability – claims-made was driven by higher than expected loss experience in recent accident years.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company is a participant in the TRV Reinsurance Pool, an intercompany pooling arrangement. The lead company of the TRV Reinsurance Pool is the Company. Under the terms of the arrangement, the property-casualty underwriting risks for substantially all lines of business of the intercompany pool participants are reinsured with the Company. The pool of net underwriting risks remaining after reinsurance is transacted with third parties by the Company is then retroceded to the pool participants based on pool participation percentages. The provision for reinsurance and the write-off of uncollectible reinsurance are reported in the statutory financial statements of the Company and are not allocated to the other pool participants.

Effective January 1, 2020, after receiving all required regulatory approvals, the TRV Reinsurance Pool was amended whereby the percent of participation changed for the pool participants indicated below.

The names, NAIC company codes and intercompany pool percentages of the companies participating in the TRV Reinsurance Pool are as follows:

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %	
The Travelers Indemnity Company	25658	25.20	*
St. Paul Fire and Marine Insurance Company	24767	24.79	
Travelers Casualty and Surety Company	19038	20.36	
The Phoenix Insurance Company	25623	5.00	
The Standard Fire Insurance Company	19070	4.84	
United States Fidelity and Guaranty Company	25887	4.41	
Travelers Casualty Insurance Company of America	19046	2.73	
Farmington Casualty Company	41483	1.48	
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37	
The Travelers Indemnity Company of Connecticut	25682	1.37	
The Charter Oak Fire Insurance Company	25615	1.27	
Northland Insurance Company	24015	1.22	
The Travelers Indemnity Company of America	25666	0.77	
St. Paul Protective Insurance Company	19224	0.58	
Travelers Casualty Company of Connecticut	36170	0.47	
Travelers Commercial Casualty Company	40282	0.47	
Travelers Commercial Insurance Company	36137	0.47	
St. Paul Mercury Insurance Company	24791	0.40	
Travelers Property Casualty Company of America	25674	0.36	
Travelers Property Casualty Insurance Company	36161	0.30	
The Travelers Casualty Company	41769	0.29	
Travelers Constitution State Insurance Company	41750	0.29	
TravCo Insurance Company	28188	0.27	
The Travelers Home and Marine Insurance Company	27998	0.27	
Travelers Personal Insurance Company	38130	0.27	
Travelers Personal Security Insurance Company	36145	0.27	
Discover Property & Casualty Insurance Company	36463	0.14	
Northland Casualty Company	24031	0.14	
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10	
St. Paul Guardian Insurance Company	24775	0.10	
American Equity Specialty Insurance Company	10819	0.00	*
Discover Specialty Insurance Company	10213	0.00	*
Northfield Insurance Company	27987	0.00	*
St. Paul Surplus Lines Insurance Company	30481	0.00	*
Travelers Excess and Surplus Lines Company	29696	0.00	*

* Pool participation percentage change effective January 1, 2020.

All of the above TRV Reinsurance Pool companies are party to reinsurance agreements with non-affiliated reinsurers covering business subject to the pooling agreement and have contractual rights of direct recovery from the non-affiliated reinsurers under the terms of such reinsurance agreements.

As of December 31, 2020, the Company had a net payable of $25,846,736 to affiliates as a result of its intercompany reinsurance transactions which settled in January 2021.

27. STRUCTURED SETTLEMENTS

The Company has purchased annuities from life insurance companies, under which the claimant is the payee and the Company is contingently liable as the owner of the annuity contract, to fund structured settlements. These annuity contracts are now the direct responsibility of the life insurance companies from whom they have been purchased and claims settled by the purchase of such annuity contracts are treated as closed claims. In the event that the life insurance company fails to make the required annuity payments, the Company would be required to make such payments if and to the extent the purchased annuities are not covered by state guaranty associations.

The following data represents the Company's proportionate share of structured settlement annuities purchased by members of the TRV Reinsurance Pool (see Note 26):

	A.	Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
		$646,051,227	$646,051,227

NOTES TO FINANCIAL STATEMENTS

B. Life Insurance Company and Location	Licensed in Company's State of Domicile	Statement Value of Annuities
Fidelity & Guaranty Life Insurance Company, Baltimore, MD	Yes	$ 181,385,690
Brighthouse Life Insurance Company, Charlotte, NC	Yes	58,893,639
All other companies		405,771,898

28. HEALTH CARE RECEIVABLES

Not applicable.

29. PARTICIPATING POLICIES

Not applicable.

30. PREMIUM DEFICIENCY RESERVES

1.	Liability carried for premium deficiency reserves	$0
2.	Date of the most recent evaluation of this liability	December 31, 2020
3.	Was anticipated investment income utilized in the calculation?	Yes

31. HIGH DEDUCTIBLES

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles:

1. Counterparty exposure recorded on unpaid claims and billed recoverables on paid claims:

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 2,352,308,215	$ 1,064,970,935	$ 9,922,413	$ 1,074,893,348
19.3, 19.4	Commercial auto liability	328,367,532	175,973,416	964,867	176,938,283
21	Auto physical damage	2,682,632	1,159,047	7,883	1,166,930
17.1, 17.2	Other liability	343,022,918	76,732,281	1,007,930	77,740,211
18.1, 18.2	Products liability	172,236,356	52,818,663	506,095	53,324,758
5	Commercial multiple peril	2,481,982	48,724	7,293	56,017
	Total	$ 3,201,099,635	$ 1,371,703,066	$ 12,416,481	$ 1,384,119,547

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 1,384,119,547
b.	Collateral on balance sheet *	$ 177,774,627
c.	Collateral off balance sheet	$ 1,137,897,767
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 68,447,153
e.	Percentage unsecured	4.95%

* This collateral is held by the TRV Reinsurance Pool.

3. High deductible recoverable amounts on paid claims:

a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ 1,533,258
b.	Amount over 90 days overdue admitted	$ 382,118
c.	Total overdue (a+b)	$ 1,915,376

4. The deductible amounts for the highest ten unsecured high deductible policies:

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 14,061,707
Counterparty 2	11,157,029
Counterparty 3	10,853,117
Counterparty 4	10,421,876
Counterparty 5	8,630,334
Counterparty 6	7,256,752
Counterparty 7	4,989,584
Counterparty 8	4,533,846
Counterparty 9	4,497,265
Counterparty 10	3,955,932

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group under the Same Management or Control which are Greater than 1% of Capital and Surplus:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

A. The Company establishes and reports tabular workers' compensation case reserves consistent with statistical reporting requirements, as described below. The total reserve (case plus IBNR/Bulk) for these claims is consistent with the Company's own evaluation of the ultimate payout and a 5% discount rate for accident years 2018 and prior and a 3.5% discount rate for 2019 and subsequent accident years.

Except for certain third party administered claims, tabular workers' compensation case reserves have been discounted in accordance with state approved workers' compensation statistical plans. The tabular case reserves, as included in Schedule P, reflect a discount rate of 3.5% or as specified by state requirements, generally using the following United States Life Tables:

Non-Fatal Cases:	United States Life Tables Total Population 2007 – FL
	United States Life Tables Total Male or Total Female 2014 – MN
	United States Life Tables Total Male or Total Female 2011 – MA
	United States Life Tables Total Male or Total Female Population 1999 – MA(USL)
	United States Life Tables Total Male or Total Female 2007 – all other states
Fatal Cases:	New York Mandated Mortality & Remarriage Table – NY
	United States Life Tables Total Female 2014 – MN **
	United States Life Tables Total Female 2011 – MA **
	United States Life Tables Total Female 1999 – MA(USL) *
	United States Life Tables Total Female 2007 – all other states **

* and the 1980 Railroad Retirement Board Remarriage Table
** and the 1997 Railroad Retirement Board Remarriage Table

Other liability reserves related to annuity obligations from structured settlements are discounted using a discount rate of 5% and reflect the United States Life Tables Total Male or Total Female 2017.

The Company develops loss reserve estimates for workers' compensation tabular claims that are expectations of what the ultimate settlement costs for these claims will be upon final resolution in the future. These estimates are based on the Company's assessment of facts and circumstances currently known and, using Company experience, multiple actuarial estimation methods. This includes estimates of payment patterns reflecting actual mortality, morbidity and settlement history that relate both to claims currently identified as tabular as well as claims not yet identified as tabular ("IBNR" tabular).

The total reserves and the corresponding discount that the Company has established for these claims reflects these multiple estimation methods, payment patterns and a discount rate of 5% for accident years 2018 and prior and a 3.5% discount rate for 2019 and subsequent accident years. The liabilities and discount amounts shown below reflect estimates of the ultimate liability for tabular claims. Furthermore, the case vs. IBNR discount amounts shown below each reflects estimates of the ultimate resolution costs for these claims: case amounts for claims already identified as tabular; IBNR amounts for claims yet to be identified as tabular.

The December 31, 2020 liabilities of the Company included $602,345,808 and $35,503,980 of such discounted liabilities related to workers' compensation and other liability - occurrence reserves, respectively. The amount of discount for case and IBNR reserves at December 31, 2020 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 67,203,612	$ 168,058,211
2.	Other liability - occurrence	2,790,900	33,350,940
3.	Total	$ 69,994,512	$ 201,409,151

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2020, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $12,230,586.

B. Non-tabular reserves have not been discounted.

C. No changes in the rates or other key assumptions used to discount prior accident year reserves have been made.

33. ASBESTOS/ENVIRONMENTAL RESERVES

The following represents the Company's allocable share of the pooled property-casualty business of the TRV Reinsurance Pool, based on its pro rata participation percentage of 25.20%.

A. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

Exposure for asbestos losses arises from liability coverage written many years ago.

Because each policyholder presents different liability and coverage issues, the Company generally reviews the exposure presented by each policyholder with open claims at least annually. Among the factors the Company may consider in the course of this review are: available insurance coverage, including the role of any umbrella or excess insurance the Company has issued to the policyholder; limits and deductibles; an analysis of the policyholder's potential liability; the jurisdictions involved; past and anticipated future claim activity and loss development on pending claims; past settlement values of similar claims; allocated claim adjustment expense; the potential role of other insurance; the role, if any, of non-asbestos claims or potential non-asbestos claims in any resolution process; and applicable coverage defenses or determinations, if any, including the determination as to whether or not an asbestos claim is a products/completed operation claim subject to an aggregate limit and the available coverage, if any, for that claim.

The Company continues to be involved in disputes, including litigation, with a number of policyholders, some of whom are in bankruptcy, over coverage for asbestos-related claims. Many coverage disputes with policyholders are only resolved through settlement agreements. Because many policyholders make exaggerated demands, it is difficult to predict the outcome of settlement negotiations. Settlements involving bankrupt policyholders may include extensive releases which are favorable to the Company, but which could result in settlements for larger amounts than originally anticipated. Although the Company has seen a reduction in the

NOTES TO FINANCIAL STATEMENTS

overall risk associated with these disputes, it remains difficult to predict the ultimate cost of these claims. As in the past, the Company will continue to pursue settlement opportunities.

The Company's quarterly asbestos reserve reviews include an analysis of exposure and claim payment patterns by policyholder, as well as recent settlements, policyholder bankruptcies, judicial rulings and legislative actions. The Company also analyzes developing payment patterns among policyholders and the assumed reinsurance component of reserves, as well as projected reinsurance billings and recoveries. In addition, the Company reviews its historical gross and net loss and expense paid experience, year-by-year, to assess any emerging trends, fluctuations, or characteristics suggested by the aggregate paid activity. Conventional actuarial methods are not utilized to establish asbestos reserves, and the Company's evaluations have not resulted in a reliable method to determine a meaningful average asbestos defense or indemnity payment.

On January 29, 2009, TPC and PPG Industries, Inc. (PPG), along with approximately 30 other insurers of PPG, agreed in principle to settle asbestos-related coverage litigation under insurance policies issued to PPG (the Agreement). The Agreement was incorporated into the Modified Third Amended Plan of Reorganization (Amended Plan) proposed as part of the Pittsburgh Corning Corp. (which is 50% owned by PPG) bankruptcy proceeding. On April 27, 2016, the Amended Plan became effective and all the remaining conditions of the Agreement were satisfied. TPC fully satisfied its obligation under the Agreement by making a discounted payment in the second quarter of 2016. The payment totaled $524 million, of which $518 million was related to asbestos reserves. The Company's allocable share of the 2016 payments resulted in a $130.5 million direct payment and a $115.4 million net payment for asbestos.

1. Direct - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 456,418,815	$ 328,875,729	$ 340,676,201	$ 358,176,304	$ 357,245,079
b. Incurred losses and LAE:	72,652,608	78,472,800	80,892,000	63,756,000	86,688,000
c. Cal. year payments for losses and LAE:	200,195,694	66,672,328	63,391,897	64,687,225	69,419,660
d. Ending reserves:	$ 328,875,729	$ 340,676,201	$ 358,176,304	$ 357,245,079	$ 374,513,419

2. Assumed Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 41,725,038	$ 49,465,512	$ 44,070,187	$ 44,073,489	$ 38,981,065
b. Incurred losses and LAE:	16,707,600	7,056,000	5,140,800	—	4,536,000
c. Cal. year payments for losses and LAE:	8,967,126	12,451,325	5,137,498	5,092,424	4,873,627
d. Ending reserves:	$ 49,465,512	$ 44,070,187	$ 44,073,489	$ 38,981,065	$ 38,643,438

3. Net of Ceded Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 452,974,814	$ 331,409,039	$ 319,990,615	$ 319,920,262	$ 315,163,473
b. Incurred losses and LAE:	56,599,200	56,548,800	56,296,800	51,660,000	74,340,000
c. Cal. year payments for losses and LAE:	178,164,975	67,967,224	56,367,153	56,416,789	59,535,338
d. Ending reserves:	$ 331,409,039	$ 319,990,615	$ 319,920,262	$ 315,163,473	$ 329,968,135

B. Bulk and IBNR loss and LAE reserves at December 31, 2020 included in Part A above:

1. Direct Basis	$ 266,741,783
2. Assumed Reinsurance Basis	$ 12,682,039
3. Net of Ceded Reinsurance Basis:	$ 218,136,174

C. Case, bulk and IBNR LAE reserves at December 31, 2020 included in Part A above:

1. Direct Basis	$ 197,365,542
2. Assumed Reinsurance Basis	$ 2,229,586
3. Net of Ceded Reinsurance Basis:	$ 166,741,652

D. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

Exposure for environmental losses arises from liability coverage written many years ago. The exposures include bodily injury and property damage losses.

In establishing environmental reserves, the Company evaluates the exposure presented by each policyholder and the anticipated cost of resolution, if any. These claims are mainly brought pursuant to various state or federal statutes that require a liable party to undertake or pay for environmental remediation. Liability under these statutes may be joint and several with other responsible parties. In the course of its analysis, the Company generally considers the probable liability, available coverage and relevant judicial interpretations. In addition, the Company considers the many variables presented, such as: the nature of the alleged activities of the policyholder at each site; the number of sites; the total number of potentially responsible parties at each site; the nature of the alleged environmental harm and the corresponding remedy at each site; the nature of government enforcement activities at each site; the ownership and general use of each site; the overall nature of the insurance relationship between the Company and the policyholder, including the role of any umbrella or excess insurance the Company has issued to the policyholder; the involvement of other insurers; the potential for other available coverage, including the number of years of coverage; the role, if any, of non-environmental claims or potential non-environmental claims in any resolution process; and the applicable law in each jurisdiction. The evaluation of the exposure presented by a policyholder can change as information concerning that policyholder and the many variables presented is developed. Conventional actuarial methods are not used to estimate these reserves.

1. Direct - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 76,834,706	$ 83,182,841	$ 81,325,079	$ 77,674,869	$ 76,648,326
b. Incurred losses and LAE:	21,873,601	17,638,853	16,744,617	20,804,648	15,767,434
c. Cal. year payments for losses and LAE:	15,525,466	19,496,615	20,394,827	21,831,191	18,009,279
d. Ending reserves:	$ 83,182,841	$ 81,325,079	$ 77,674,869	$ 76,648,326	$ 74,406,481

2. Assumed Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 14,301,194	$ 13,265,870	$ 10,455,195	$ 10,374,677	$ 9,521,386
b. Incurred losses and LAE:	50,400	1,008,000	1,146,600	252,000	255,341
c. Cal. year payments for losses and LAE:	1,085,724	3,818,675	1,227,118	1,105,291	824,322
d. Ending reserves:	$ 13,265,870	$ 10,455,195	$ 10,374,677	$ 9,521,386	$ 8,952,405

NOTES TO FINANCIAL STATEMENTS

3. Net of Ceded Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 87,993,736	$ 93,548,944	$ 88,881,412	$ 82,581,463	$ 79,266,558
b. Incurred losses and LAE:	20,664,001	16,378,853	13,859,217	19,152,000	15,624,433
c. Cal. year payments for losses and LAE:	15,108,793	21,046,385	20,159,166	22,466,905	18,106,658
d. Ending reserves:	$ 93,548,944	$ 88,881,412	$ 82,581,463	$ 79,266,558	$ 76,784,333

E. Bulk and IBNR loss and LAE reserves at December 31, 2020 included in Part D above:

1. Direct Basis	$ 73,749,707
2. Assumed Reinsurance Basis	$ 4,317,495
3. Net of Ceded Reinsurance Basis:	$ 71,957,344

F. Case, bulk and IBNR LAE reserves at December 31, 2020 included in Part D above:

1. Direct Basis	$ 27,688,854
2. Assumed Reinsurance Basis	$ (2,826)
3. Net of Ceded Reinsurance Basis:	$ 26,109,601

G. As a result of the processes and procedures discussed above, management believes that the reserves carried for asbestos and environmental claims are appropriately established based upon known facts, current law and management's judgment. However, the uncertainties surrounding the final resolution of these claims continue, and it is difficult to determine the ultimate exposure for asbestos and environmental claims and related litigation. As a result, these reserves are subject to revision as new information becomes available and as claims develop. Changes in the legal, regulatory and legislative environment may impact the future resolution of asbestos and environmental claims and result in adverse loss reserve development. The emergence of a greater number of asbestos or environmental claims beyond that which is anticipated may result in adverse loss reserve development. Changes in applicable legislation and future court and regulatory decisions and interpretations, including the outcome of legal challenges to legislative and/or judicial reforms establishing medical criteria for the pursuit of asbestos claims, could affect the settlement of asbestos and environmental claims. It is also difficult to predict the ultimate outcome of complex coverage disputes until settlement negotiations near completion and significant legal questions are resolved or, failing settlement, until the dispute is adjudicated. This is particularly the case with policyholders in bankruptcy where negotiations often involve a large number of claimants and other parties and require court approval to be effective. As part of its continuing analysis of asbestos and environmental reserves, the Company continues to study the implications of these and other developments.

Because of the uncertainties set forth above, additional liabilities may arise for amounts in excess of the Company's current reserves. In addition, the Company's estimate of claims and claim adjustment expenses may change. These additional liabilities or increases in estimates, or a range of either, cannot now be reasonably estimated and could result in income statement charges that could be material to the Company's operating results in future periods.

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

In prior years, the Company underwrote insurance guaranteeing the structured settlements of certain life insurers. The Company no longer writes such guarantees. At December 31, 2020 and 2019, the Company's aggregate net amount of guarantees of principal and interest for such structured settlements was approximately $6.1 million and $6.7 million, respectively.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2020 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2020, consolidated federal income tax return filing

The Travelers Companies, Inc. (TRV) & Subsidiaries

Company Name	EIN	Company Name	EIN
American Equity Insurance Company	86-0703220	The Travelers Casualty Company	41-1435765
American Equity Specialty Insurance Company	86-0868106	The Travelers Home and Marine Insurance Company	35-1838079
BMR Sports Properties, Inc.	52-1852190	The Travelers Indemnity Company	06-0566050
Camperdown Corporation	41-1762781	The Travelers Indemnity Company of America	58-6020487
Discover Property & Casualty Insurance Company	36-2999370	The Travelers Indemnity Company of Connecticut	06-0336212
Discover Specialty Insurance Company	52-1925132	The Travelers Lloyds Insurance Company	76-0002592
English Turn Fidelity Realty, Inc.	52-1466734	TINDY Foreign, Inc.	20-4403403
English Turn Realty Management, Inc.	52-1715225	TPC Investments, Inc.	06-1534005
Farmington Casualty Company	06-1067463	TravCo Insurance Company	35-1838077
Fidelity and Guaranty Insurance Company	42-1091525	Travelers (Bermuda) Limited	98-0190863
Fidelity and Guaranty Insurance Underwriters, Inc.	52-0616768	Travelers Casualty and Surety Company	06-6033504
First Floridian Auto and Home Insurance Company	59-3372141	Travelers Casualty and Surety Company of America	06-0907370
Gulf Underwriters Insurance Company	56-1371361	Travelers Casualty Company of Connecticut	06-1286266
Laurel Village Fidelity Realty, Inc.	52-1551225	Travelers Casualty Insurance Company of America	06-0876835
Northbrook Holdings, Inc.	51-0375653	Travelers Commercial Casualty Company	95-3634110
Northfield Insurance Company	41-0983992	Travelers Commercial Insurance Company	06-1286268
Northland Casualty Company	94-6051964	Travelers Constitution State Insurance Company	41-1435766
Northland Insurance Company	41-6009967	Travelers Distribution Alliance, Inc.	62-1657094
Select Insurance Company	75-6013697	Travelers Excess and Surplus Lines Company	06-1203698
Simply Business Holdings, Inc.	37-1839380	Travelers Global, Inc.	47-2215437
Simply Business, Inc.	30-0956205	Travelers Insurance Group Holdings Inc.	06-1445591
SPC Insurance Agency, Inc.	41-1888760	Travelers Lloyds Management Company	20-4312440
St. Paul Fire and Marine Insurance Company	41-0406690	Travelers Lloyds of Texas Insurance Company	75-1732040
St. Paul Guardian Insurance Company	41-0963301	Travelers MGA, Inc.	75-2676034
St. Paul Mercury Insurance Company	41-0881659	Travelers Personal Insurance Company	36-3703200
St. Paul Protective Insurance Company	36-2542404	Travelers Personal Security Insurance Company	06-1286264
St. Paul Surplus Lines Insurance Company	41-1230819	Travelers Property Casualty Company of America	36-2719165
TCI Global Services, Inc.	52-1965525	Travelers Property Casualty Corp.	06-1008174
The Automobile Insurance Company of Hartford, Connecticut	06-0848755	Travelers Property Casualty Insurance Company	06-1286274
		Travelers Texas MGA, Inc.	27-4469564
The Charter Oak Fire Insurance Company	06-0291290	United States Fidelity and Guaranty Company	52-0515280
The Phoenix Insurance Company	06-0303275	USF&G Retail Associates GP, Inc.	52-1704255
The Standard Fire Insurance Company	06-6033509	Yonkers Financing Corp.	20-3033027

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State regulating? Connecticut

1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

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

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

3.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

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

If the answer is YES, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the 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
	0	

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

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control 0.0%

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

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated with 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 locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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 FDIC	6 SEC

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP, 755 Main St., Hartford, CT 06103

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

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

10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain:

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Julie M. Joyce, FCAS, MAAA (Vice President and Chief Corporate Actuary), 385 Washington Street, St. Paul, MN 55102

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ ] No [X]

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 0

12.2 If yes, provide explanation

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

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

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? 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.

14.11 If the response to 14.1 is no, please explain:

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

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

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

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

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [X] No [ ]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
071212128	1st Source Bank	Failure to comply with contract	$ 2,239,200
111300958	Amarillo National Bank	Failure to comply with contract	$ 4,650,000
103100616	American Heritage Bank	Failure to comply with contract	$ 89,000
104000854	American National Bank	Failure to comply with contract	$ 555,000
061201754	Ameris Bank	Failure to comply with contract	$ 744,000
226070584	Apple Bank for Savings	Failure to comply with contract	$ 348,700
082900872	Arvest Bank	Failure to comply with contract	$ 2,955,000
026008866	Bank Hapoalim B.M. (NY Branch)	Failure to comply with contract	$ 1,935,000
101101950	Bank of Blue Valley (fka Morrill and Janes B&T)	Failure to comply with contract	$ 815,000
107002448	Bank of Colorado	Failure to comply with contract	$ 1,150,000
122041235	Bank of Hope	Failure to comply with contract	$ 785,000
121141877	Bank of Marin	Failure to comply with contract	$ 321,377
121101037	Bank of Stockton	Failure to comply with contract	$ 2,255,000
112206297	Bank of the Southwest	Failure to comply with contract	$ 92,500
267090594	BankUnited, National Association	Failure to comply with contract	$ 5,595,000
081222593	Banterra Bank	Failure to comply with contract	$ 50,000
021406667	BNB Bank	Failure to comply with contract	$ 1,550,000
091914464	Bremer Bank, National Association	Failure to comply with contract	$ 1,275,000
114021933	Broadway National Bank	Failure to comply with contract	$ 275,000
071001533	Byline Bank	Failure to comply with contract	$ 215,201
121144696	California Bank of Commerce	Failure to comply with contract	$ 60,000
022303659	Canandaigua Nat'l Bk and Trust Co.	Failure to comply with contract	$ 377,927
064009380	CapStar Bank	Failure to comply with contract	$ 3,400,000
081000605	Cass Commercial Bank	Failure to comply with contract	$ 901,244
122203950	Cathay Bank	Failure to comply with contract	$ 400,000
063114030	CenterState Bank, National Association	Failure to comply with contract	$ 2,625,000
081004601	Central Bank of St. Louis	Failure to comply with contract	$ 1,288,000
101005483	Central Bank of the Midwest	Failure to comply with contract	$ 975,000
086518477	Central Bank of the Ozarks	Failure to comply with contract	$ 750,000
111907199	Central National Bank	Failure to comply with contract	$ 50,000

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

122234149	Citizens Business Bank	Failure to comply with contract	$ 1,603,000
065300211	Citizens National Bank of Meridian	Failure to comply with contract	$ 600,000
051904524	City National Bank of West Virginia	Failure to comply with contract	$ 10,000
051502599	Clear Mountain Bank	Failure to comply with contract	$ 1,150,000
125108272	Columbia State Bank	Failure to comply with contract	$ 250,000
021305386	Community Bank, National Association	Failure to comply with contract	$ 1,445,000
101001306	Country Club Bank	Failure to comply with contract	$ 32,400
243074385	Dollar Bank, Federal Savings Bank	Failure to comply with contract	$ 615,000
055003298	EagleBank	Failure to comply with contract	$ 96,935
011301798	Eastern Bank	Failure to comply with contract	$ 3,121,000
0	Farm Credit East, ACA	Failure to comply with contract	$ 200,000
0	Farm Credit Services of America, ACA	Failure to comply with contract	$ 2,670,000
0	Farm Credit West	Failure to comply with contract	$ 4,750,000
121108441	Farmers & Merchants Bank of Central California	Failure to comply with contract	$ 415,000
073903244	Farmers & Merchants Savings Bank	Failure to comply with contract	$ 1,750,000
301171353	Fidelity Bank (KS)	Failure to comply with contract	$ 28,000
071922777	First American Bank (IL)	Failure to comply with contract	$ 400,000
122243994	First Choice Bank	Failure to comply with contract	$ 25,000
122242377	First Commercial Bank (USA)	Failure to comply with contract	$ 65,000
071102076	First Mid Bank & Trust, National Association (previously was Mid-Illinois)	Failure to comply with contract	$ 463,006
081501227	First Midwest Bank of Poplar Bluff	Failure to comply with contract	$ 409,000
081205112	First National Bank	Failure to comply with contract	$ 9,493,000
103101107	First National Bank and Trust Company of Okmulgee	Failure to comply with contract	$ 152,000
064102371	First National Bank of Manchester	Failure to comply with contract	$ 1,515,000
121045106	First Republic Bank	Failure to comply with contract	$ 1,100,000
073902151	First Whitney Bank and Trust	Failure to comply with contract	$ 80,000
111308057	FirstBank Southwest	Failure to comply with contract	$ 675,000
236073801	Firstrust Savings Bank	Failure to comply with contract	$ 125,185
121143037	Five Star Bank	Failure to comply with contract	$ 490,000
042108397	Forcht Bank, National Association	Failure to comply with contract	$ 50,000
292970825	Glacier Bank	Failure to comply with contract	$ 293,500
286573322	Great Southern Bank	Failure to comply with contract	$ 1,875,000
122039399	Hanmi Bank	Failure to comply with contract	$ 9,295,364
121142287	Heritage Bank of Commerce	Failure to comply with contract	$ 497,000
114911580	International Bank of Commerce	Failure to comply with contract	$ 515,000
0	Intesa Sanpaolo SpA	Failure to comply with contract	$ 24,491,227
221272031	Investors Bank	Failure to comply with contract	$ 4,000,000
111001040	Inwood National Bank	Failure to comply with contract	$ 50,000
114000763	Jefferson Bank	Failure to comply with contract	$ 22,000
101101536	KS StateBank	Failure to comply with contract	$ 550,000
121102036	Mechanics Bank	Failure to comply with contract	$ 3,385,000
081514748	Mid America Bank	Failure to comply with contract	$ 111,000
031308807	Mid Penn Bank	Failure to comply with contract	$ 39,000
303087995	MidFirst Bank	Failure to comply with contract	$ 2,397,000
081204540	Midland States Bank (fka Centrue Bank)	Failure to comply with contract	$ 26,000
091018302	Minnesota Bank & Trust	Failure to comply with contract	$ 100,000
021272778	Morgan Stanley Private Bank, National Association	Failure to comply with contract	$ 1,230,000
091800028	National Bank of Commerce	Failure to comply with contract	$ 47,000
042000550	North Side Bank and Trust Company	Failure to comply with contract	$ 444,000
011303097	Northern Bank & Trust Company	Failure to comply with contract	$ 675,000
226071457	Northfield Bank	Failure to comply with contract	$ 474,135
211672683	Northfield Savings Bank	Failure to comply with contract	$ 1,400,000
211274515	Norway Savings Bank	Failure to comply with contract	$ 55,845
041212637	Old Fort Banking Company	Failure to comply with contract	$ 69,000
111025466	Pegasus Bank	Failure to comply with contract	$ 1,564,000
111322994	PlainsCapital Bank	Failure to comply with contract	$ 184,000
122042205	Preferred Bank	Failure to comply with contract	$ 2,458,000
221272303	Provident Bank	Failure to comply with contract	$ 132,000
065205264	Red River Bank	Failure to comply with contract	$ 2,526,500
083001314	Republic Bank & Trust Company	Failure to comply with contract	$ 133,000
0	Riyad Bank	Failure to comply with contract	$ 193,000
011304478	Rockland Trust Company	Failure to comply with contract	$ 800,000
0	Royal Bank of Scotland Plc	Failure to comply with contract	$ 73,987,166

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

043306855	S&T Bank	Failure to comply with contract	$ 135,500
121143736	Santa Cruz County Bank	Failure to comply with contract	$ 325,000
073900085	Security National Bank of Sioux City, Iowa	Failure to comply with contract	$ 640,000
082900432	Simmons Bank	Failure to comply with contract	$ 448,000
053200983	South State Bank	Failure to comply with contract	$ 330,000
083000564	Stock Yards Bank & Trust Company	Failure to comply with contract	$ 940,000
0	Swedbank AB	Failure to comply with contract	$ 900,000
061100606	Synovus Bank	Failure to comply with contract	$ 2,165,000
291070001	TCF National Bank (fka Chemical Bk)	Failure to comply with contract	$ 375,000
111923238	Texas Bank and Trust Company	Failure to comply with contract	$ 245,000
121135045	Tri Counties Bank	Failure to comply with contract	$ 75,000
0	Unicredit SpA	Failure to comply with contract	$ 77,091,351
104910795	Union Bank and Trust Company	Failure to comply with contract	$ 130,000
071108407	United Community Bank (fka Mercantile Bk)	Failure to comply with contract	$ 3,400,000
021210057	Unity Bank	Failure to comply with contract	$ 1,075,000
031913438	Univest Bank and Trust Co.	Failure to comply with contract	$ 222,000
021201383	Valley National Bank	Failure to comply with contract	$ 1,112,000
243374221	Washington Financial Bank	Failure to comply with contract	$ 94,000
125100089	Washington Trust Bank	Failure to comply with contract	$ 135,000
043400036	WesBanco Bank, Inc.	Failure to comply with contract	$ 160,000
073903354	West Bank	Failure to comply with contract	$ 1,075,000
031100102	Wilmington Savings Fund Society, FSB	Failure to comply with contract	$ 1,200,000
026007443	Woori America Bank	Failure to comply with contract	$ 350,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

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

- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

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

- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [ ] No [X]

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

- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:

- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses $ 0
- 22.23 Other amounts paid $ 0

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes [X] No [ ]

24.02 If no, give full and complete information, relating thereto:

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

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 9,983,853

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

24.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 9,983,853
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 9,983,853
24.093	Total payable for securities lending reported on the liability page:	$ 9,983,853

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes [X] No [ ]

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 1,221,228,047
25.29	On deposit with other regulatory bodies	$ 36,864,812
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 14,847,814
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 0
25.32	Other	$ 700,378

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$ 0

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity? Yes [ ] No [ ]

26.4 If the response to 26.3 is yes, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year: $ 0

28. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [ ] No [X]

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Inc.	Special Equity Transactions Group, 390 Greenwich Street, 1st Fl, New York, NY 10013	Brokerage account

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts", "… handle securities"].

1	2

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Name of Firm or Individual	Affiliation
Assets are internally managed by the reporting entity	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		$ 0
29.2999 TOTAL		$ 0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		$ 0	

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	$ 16,672,743,927	$ 17,828,374,369	$ 1,155,630,443
30.2	Preferred Stocks	$ 32,976,241	$ 33,710,964	$ 734,723
30.3	Totals	$ 16,705,720,168	$ 17,862,085,333	$ 1,156,365,166

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

Fair values of bonds and preferred stocks are based on prices published in the NAIC Valuations of Securities. If this unit price is not available, the fair value is based upon quoted market prices or dealer quotes, or if prices are unavailable, based on valuation determined, in good faith, by The Travelers Companies, Inc.

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

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 12,505,886

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

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	$ 6,392,621

38.1 Amount of payments for legal expenses, if any? $ 19,232,028

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

1 Name	2 Amount Paid
SIMPSON, THACHER & BARTLETT	$ 5,455,490

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 449,476

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

1 Name	2 Amount Paid
	$ 0

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [ ] No [X]
1.2	If yes, indicate premium earned on U.S. business only.		$ 0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?		$ 0
	1.31 Reason for excluding:		
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.		$ 0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.		$ 0
1.6	Individual policies:		
	Most current three years:		
	1.61 Total premium earned		$ 0
	1.62 Total incurred claims		$ 0
	1.63 Number of covered lives		0
	All years prior to most current three years:		
	1.64 Total premium earned		$ 0
	1.65 Total incurred claims		$ 0
	1.66 Number of covered lives		0
1.7	Group policies:		
	Most current three years:		
	1.71 Total premium earned		$ 0
	1.72 Total incurred claims		$ 0
	1.73 Number of covered lives		0
	All years prior to most current three years:		
	1.74 Total premium earned		$ 0
	1.75 Total incurred claims		$ 0
	1.76 Number of covered lives		0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ 6,369,773,505	$ 5,737,049,640
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 7,412,393	$ 7,745,199
2.5	Reserve Denominator	$ 14,994,571,092	$ 13,329,424,970
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.1%

3.1	Did the reporting entity issue participating policies during the calendar year?		Yes [X] No [ ]
3.2	If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:		
	3.21 Participating policies		$ 59,687,238
	3.22 Non-participating policies		$ 6,692,883,715
4.	FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:		
	4.1 Does the reporting entity issue assessable policies?		Yes [ ] No [ ]
	4.2 Does the reporting entity issue non-assessable policies?		Yes [ ] No [ ]
	4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders?		0.0%
	4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.		$ 0
5.	FOR RECIPROCAL EXCHANGES ONLY:		
	5.1 Does the exchange appoint local agents?		Yes [ ] No [ ]
	5.2 If yes, is the commission paid:		
	5.21 Out of Attorney's-in-fact compensation		Yes [ ] No [ ] N/A [ ]
	5.22 As a direct expense of the exchange		Yes [ ] No [ ] N/A [ ]
	5.3 What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?		
	5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?		Yes [ ] No [ ]
	5.5 If yes, give full information:		

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?

The Company's risk management practices include active monitoring of insured employee local-based concentrations. Although the Company currently has no significant workers' compensation treaty reinsurance, the Company reviews available treaty reinsurance coverages periodically and makes purchase decisions as it deems appropriate. Facultative reinsurance purchases are also made as deemed appropriate.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:

The Company uses various analyses and methods, including proprietary and third-party computer modeling processes, to make underwriting and reinsurance decisions designed to manage its exposure to catastrophic events. The Company's hurricane loss estimates for U.S. and Canadian exposures include property exposures, property residual market exposures and an adjustment for certain non-property exposures. The Company's loss estimates are based on the Company's catastrophe risk model estimates and include losses from the hurricane hazards of wind and storm surge. The Company's loss estimates for earthquakes reflect U.S. and Canadian property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S. and Canada, this includes California, Florida, New Madrid, the Northeast, the Gulf States, the Mid-Atlantic States, and Western Canada. Moreover, the Company is exposed to the risk of material losses from other than property and workers' compensation coverages arising out of hurricanes and earthquakes, and it is exposed to catastrophe losses from perils other than hurricanes and earthquakes, such as tornadoes and other windstorms, hail, wildfires, severe winter weather, floods, tsunamis, volcanic eruptions and other naturally-occurring events, such as solar flares, as well as acts of terrorism and cyber events. The Company's loss estimates for terrorism reflect U.S. property and workers' compensation exposures. The Company also develops conventional attack loss

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

estimates for combined property and workers' compensation exposures for comparison and adherence with aggregate enterprise guidelines. To best assess risk, the Company conducts site engineering analyses on buildings with large exposures.

6.3 What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company purchases both excess of loss and proportional reinsurance to protect itself from an excessive catastrophe loss.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [ ] No [X]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss:
The Company's all region aggregate catastrophe treaty does not contain a reinstatement provision but does allow for recoveries under multiple event loss scenarios. The Company's northeast region catastrophe treaty applies per occurrence and provides for one reinstatement. Additionally, the Company buys a property catastrophe cat bond for designated perils covering the northeast region. This bond applies per occurrence but does not have a reinstatement provision. The Company believes that its reinsurance programs along with the Company's surplus is adequate to cover its exposures in a catastrophic event.

7.1 Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)? Yes [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions. 5

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [X] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:

(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;

(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;

(c) Aggregate stop loss reinsurance coverage;

(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;

(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or

(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity? Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:

(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or

(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:

(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;

(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and

(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of *SSAP No. 62R, Property and Casualty Reinsurance*, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or

(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

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

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:

(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]

(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]

(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [ ] N/A [ ]

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes [ ] No [X]

11.2 If yes, give full information

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11	Unpaid losses	$ 16,025,840
12.12	Unpaid underwriting expenses (including loss adjustment expenses)	$ 2,828,089

12.2 Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds? $ 12,889,681

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From 0.0%

12.42 To 0.0%

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? Yes [X] No [ ]

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

12.61 Letters of Credit $ 1,322,160,596

12.62 Collateral and other funds $ 283,782,753

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 9,072,000

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 2

14.1 Is the reporting entity a cedant in a multiple cedant reinsurance contract? Yes [X] No [ ]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
Per the Company's Reinsurance Allocation Agreement and Pooling Agreement.

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [ ] No [X]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes [X] No [ ]

14.5 If the answer to 14.4 is no, please explain:

15.1 Has the reporting entity guaranteed any financed premium accounts? Yes [ ] No [X]

15.2 If yes, give full information

16.1 Does the reporting entity write any warranty business? Yes [ ] No [X]

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

		1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11	Home	$ 0	$ 0	$ 0	$ 0	$ 0
16.12	Products	$ 0	$ 0	$ 0	$ 0	$ 0
16.13	Automobile	$ 0	$ 0	$ 0	$ 0	$ 0
16.14	Other*	$ 0	$ 0	$ 0	$ 0	$ 0

* Disclose type of coverage:

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that is exempt from the statutory provision for unauthorized reinsurance? Yes [ ] No [X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11 Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance $ 0

17.12 Unfunded portion of Interrogatory 17.11 $ 0

17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 $ 0

17.14 Case reserves portion of Interrogatory 17.11 $ 0

17.15 Incurred but not reported portion of Interrogatory 17.11 $ 0

17.16 Unearned premium portion of Interrogatory 17.11 $ 0

17.17 Contingent commission portion of Interrogatory 17.11 $ 0

18.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

18.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

18.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

19. Is the reporting entity licensed or charted, registered, qualified, eligible, or writing business in at least 2 states? Yes [X] No [ ]

19.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

FIVE-YEAR HISTORICAL DATA

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	12,789,174,459	13,074,768,655	12,588,940,169	12,005,975,464	11,544,194,926
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	5,325,955,853	5,141,800,409	4,781,172,338	4,473,143,448	4,230,878,824
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	9,379,677,381	8,623,079,332	7,856,326,545	7,450,208,564	7,207,228,798
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	54,234,761	63,398,536	59,392,719	54,476,015	58,721,601
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	86,383,465	57,587,856	46,661,711	43,314,206	50,287,569
6.	Total (Line 35)	27,635,425,920	26,960,634,787	25,332,493,482	24,027,117,697	23,091,311,718
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	3,129,164,552	2,880,187,090	2,774,342,023	2,645,913,755	2,512,014,836
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,259,190,764	1,100,183,531	1,043,083,509	977,198,346	917,266,525
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,327,594,999	1,902,134,699	1,761,776,181	1,671,855,336	1,615,879,558
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	14,394,850	13,760,985	13,824,347	12,634,943	13,689,146
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	22,225,788	13,365,239	10,824,786	10,040,875	11,674,193
12.	Total (Line 35)	6,752,570,953	5,909,631,545	5,603,850,846	5,317,643,255	5,070,524,258
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	251,973,712	124,262,834	71,598,014	30,897,470	293,587,685
14.	Net investment gain (loss) (Line 11)	774,183,677	786,027,115	872,311,031	864,742,820	869,920,776
15.	Total other income (Line 15)	46,195,057	48,917,999	11,371,510	49,725,634	185,027,275
16.	Dividends to policyholders (Line 17)	8,717,163	9,646,197	10,808,962	10,568,835	10,033,637
17.	Federal and foreign income taxes incurred (Line 19)	126,552,017	124,455,888	141,394,071	(12,317,813)	238,355,487
18.	Net income (Line 20)	937,083,267	825,105,864	803,077,523	947,114,902	1,100,146,611
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	24,419,749,492	22,503,782,436	21,617,305,300	21,395,827,070	21,180,468,800
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	657,275,206	474,301,792	415,032,471	322,450,979	330,505,553
	20.2 Deferred and not yet due (Line 15.2)	1,279,336,859	1,225,809,846	1,174,521,037	1,128,376,458	1,067,538,300
	20.3 Accrued retrospective premiums (Line 15.3)	17,515,172	19,132,379	19,409,750	20,092,651	14,888,130
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	17,470,223,864	15,794,971,900	14,984,004,839	14,575,604,575	14,177,001,927
22.	Losses (Page 3, Line 1)	8,641,094,976	7,537,156,873	7,314,349,190	7,085,754,373	6,818,327,023
23.	Loss adjustment expenses (Page 3, Line 3)	1,878,959,564	1,716,594,343	1,678,729,040	1,646,953,175	1,604,381,209
24.	Unearned premiums (Page 3, Line 9)	3,064,797,935	2,720,767,540	2,544,373,352	2,417,498,323	2,305,527,071
25.	Capital paid up (Page 3, Lines 30 & 31)	10,790,700	10,790,700	10,790,700	10,790,700	10,790,700
26.	Surplus as regards policyholders (Page 3, Line 37)	6,949,525,628	6,708,810,536	6,633,300,461	6,820,222,495	7,003,466,873
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	2,478,514,856	1,236,936,820	1,174,768,797	1,387,013,327	1,540,019,699
	Risk-Based Capital Analysis					
28.	Total adjusted capital	6,949,525,628	6,708,810,536	6,633,300,461	6,820,222,495	7,003,466,873
29.	Authorized control level risk-based capital	1,515,622,259	1,402,311,439	1,324,091,706	1,301,903,007	1,166,410,162
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30.	Bonds (Line 1)	75.8	72.6	75.1	71.6	68.8
31.	Stocks (Lines 2.1 & 2.2)	16.0	17.1	17.7	18.0	20.5
32.	Mortgage loans on real estate (Lines 3.1 & 3.2)	0.0	0.0	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	1.7	1.8	1.9	2.0	2.0
34.	Cash, cash equivalents and short-term investments (Line 5)	3.0	3.9	(0.2)	3.2	3.6
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	3.6	4.2	4.7	5.0	4.9
38	Receivables for securities (Line 9)	0.0	0.0	0.6	0.1	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.4	0.2	0.3	0.2
40.	Aggregate write-ins for invested assets (Line 11)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Sch. D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	3,208,187,274	3,163,122,370	3,124,039,008	3,172,179,121	3,558,736,314
45.	Affiliated short-term investments (subtotals included in Schedule DA, Verification, Column 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	312,480,996	334,524,068	384,299,882	412,957,570	434,414,830
48.	Total of above lines 42 to 47	3,520,668,270	3,497,646,438	3,508,338,890	3,585,136,691	3,993,151,144
49.	Total investment in parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	50.7	52.1	47.1	52.6	57.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	9,576,568	60,647,742	(34,723,325)	(143,930,614)	(20,307,164)
52.	Dividends to stockholders (Line 35)	(591,000,000)	(779,000,000)	(1,000,000,000)	(794,000,000)	(933,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	240,715,092	75,510,075	(186,922,034)	(183,244,378)	158,876,660
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,405,916,080	7,054,929,722	6,563,889,984	6,350,359,827	6,436,771,643
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	2,441,754,033	2,925,611,351	2,773,921,386	2,574,888,906	2,113,883,798
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	4,275,919,869	4,312,265,123	4,344,688,240	3,629,471,392	3,068,798,316
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	24,548,980	9,706,828	14,322,881	38,665,163	47,022,719
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	83,803,285	69,614,833	61,657,215	110,504,061	65,986,646
59.	Total (Line 35)	13,231,942,248	14,372,127,858	13,758,479,706	12,703,889,351	11,732,463,122
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	973,032,457	1,501,226,618	1,404,538,486	1,353,207,077	1,318,879,911
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	572,507,220	616,977,754	592,457,057	573,945,258	468,574,619
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	981,591,008	981,818,853	980,896,795	825,494,424	693,224,633
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	4,161,157	2,485,131	3,931,725	5,793,837	10,343,729
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	11,710,391	13,083,071	12,644,492	22,747,930	12,353,139
65.	Total (Line 35)	2,543,002,232	3,115,591,426	2,994,468,554	2,781,188,527	2,503,376,029
	Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	57.3	58.2	58.8	58.1	51.7
68.	Loss expenses incurred (Line 3)	9.6	10.5	10.6	11.4	11.7
69.	Other underwriting expenses incurred (Line 4)	29.2	29.2	29.4	29.9	30.7
70.	Net underwriting gain (loss) (Line 8)	4.0	2.2	1.3	0.6	5.9
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	26.8	27.5	28.5	28.3	29.9
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	66.9	68.7	69.3	69.6	63.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0)	97.2	88.1	84.5	78.0	72.4
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11)	(85,295)	18,176	(67,128)	(115,348)	(102,472)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100)	(1.3)	0.3	(1.0)	(1.7)	(1.5)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12)	(149,249)	(97,124)	(190,004)	(194,007)	(260,362)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(2.3)	(1.4)	(2.7)	(2.8)	(3.9)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code.....3548 NAIC Company Code....25658 BUSINESS IN DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other liability-occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other liability-claims-made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS												
3401.	0	0	0	0	0	0	0	0	0	0	0	0
3402.	0	0	0	0	0	0	0	0	0	0	0	0
3403.	0	0	0	0	0	0	0	0	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U. S. Intercompany Pooling														
86-0868106..	10819.....	AMERICAN EQUITY SPECIALTY INS CO	CT	0	0	0	0	0	231	0	0	0	0	0
06-0848755..	19062.....	AUTOMOBILE INSURANCE CO OF HARTFORD CT	CT	521,725	27,201	135,619	162,821	5,314	119,686	258,787	0	0	0	0
06-0291290..	25615.....	CHARTER OAK FIRE INSURANCE COMPANY	CT	1,534,997	70,712	1,266,275	1,336,987	8,151	527,221	658,530	0	0	0	0
36-2999370..	36463.....	DISCOVER PROPERTY & CASUALTY INS CO	CT	174	1,603	69,132	70,735	12	(2,352)	89	0	0	0	0
52-1925132..	10213.....	DISCOVER SPECIALTY INSURANCE COMPANY	CT	0	0	25	25	0	0	0	0	0	0	0
06-1067463..	41483.....	FARMINGTON CASUALTY COMPANY	CT	163,232	10,730	291,650	302,380	1,471	26,589	71,010	0	0	0	0
52-0616768..	25879.....	FIDELITY & GUARANTY INS UNDERWRITERS INC	WI	184,281	9,587	105,461	115,048	2,961	47,888	90,251	0	0	0	0
41-0983992..	27987.....	NORTHFIELD INSURANCE COMPANY	IA	233,899	9,987	122,846	132,833	4,448	50,169	114,826	0	0	0	0
94-6051964..	24031.....	NORTHLAND CASUALTY COMPANY	CT	5,168	274	2,870	3,144	86	(488)	2,339	0	0	0	0
41-6009967..	24015.....	NORTHLAND INSURANCE COMPANY	CT	508,586	38,867	284,891	323,758	3,425	155,241	240,183	0	0	0	0
06-0303275..	25623.....	PHOENIX INSURANCE COMPANY	CT	1,316,343	63,757	1,017,922	1,081,679	11,097	364,204	560,328	0	0	0	0
41-0406690..	24767.....	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT	211,431	29,657	879,549	909,206	503	(340,835)	89,011	0	0	0	0
41-0963301..	24775.....	ST PAUL GUARDIAN INSURANCE COMPANY	CT	4,745	247	55,259	55,507	23	(31)	2,157	0	0	0	0
41-0881659..	24791.....	ST PAUL MERCURY INSURANCE COMPANY	CT	20,236	6,022	116,459	122,481	48	139	8,478	0	0	0	0
36-2542404..	19224.....	ST PAUL PROTECTIVE INSURANCE COMPANY	CT	343,379	18,256	129,776	148,032	4,504	90,901	163,122	0	0	0	0
41-1230819..	30481.....	ST PAUL SURPLUS LINES INSURANCE COMPANY	DE	15,746	6,090	9,474	15,564	11	6,313	7,081	0	0	0	0
06-6033509..	19070.....	STANDARD FIRE INSURANCE COMPANY	CT	3,138,850	169,711	939,489	1,109,200	42,523	844,259	1,491,833	0	0	0	0
35-1838077..	28188.....	TRAVCO INSURANCE COMPANY	CT	407,394	22,447	47,109	69,555	6,451	106,673	212,402	0	0	0	0
06-6033504..	19038.....	TRAVELERS CASUALTY & SURETY COMPANY	CT	286,874	53,738	1,312,328	1,366,066	1,599	(248,942)	127,413	0	0	0	0
06-1286266..	36170.....	TRAVELERS CASUALTY CO OF CONNECTICUT	CT	21,152	1,070	23,755	24,825	188	(1,344)	8,518	0	0	0	0
41-1435765..	41769.....	TRAVELERS CASUALTY COMPANY	CT	0	16	798	813	0	(4,815)	0	0	0	0	0
06-0876835..	19046.....	TRAVELERS CASUALTY INS CO OF AMERICA	CT	1,250,423	73,948	680,032	753,979	7,961	349,159	600,264	0	0	0	0
95-3634110..	40282.....	TRAVELERS COMMERCIAL CASUALTY COMPANY	CT	16,442	1,135	46,927	48,062	84	(2,318)	7,122	0	0	0	0
06-1286268..	36137.....	TRAVELERS COMMERCIAL INSURANCE COMPANY	CT	811,012	54,619	268,808	323,427	13,737	199,866	401,731	0	0	0	0
41-1435766..	41750.....	TRAVELERS CONSTITUTION STATE INS CO	CT	0	8	1,489	1,497	0	(4,823)	0	0	0	0	0
06-1203698..	29696.....	TRAVELERS EXCESS AND SURPLUS LINES CO	CT	429,808	5,695	141,058	146,754	1,131	74,870	239,645	0	0	0	0
35-1838079..	27998.....	TRAVELERS HOME AND MARINE INSURANCE CO	CT	2,047,120	119,027	319,271	438,298	32,835	543,670	983,104	0	0	0	0
06-0336212..	25682.....	TRAVELERS INDEMNITY CO OF CONNECTICUT	CT	1,429,143	77,662	1,046,181	1,123,842	6,530	479,893	607,789	0	0	0	0
58-6020487..	25666.....	TRAVELERS INDEMNITY COMPANY OF AMERICA	CT	1,394,745	69,863	1,367,144	1,437,007	7,246	439,407	601,848	0	0	0	0
36-3703200..	38130.....	TRAVELERS PERSONAL INSURANCE COMPANY	CT	1,709,609	86,387	174,769	261,156	26,800	482,536	915,452	0	0	0	0
06-1286264..	36145.....	TRAVELERS PERSONAL SECURITY INSURANCE CO	CT	241,195	13,373	51,596	64,969	4,018	61,409	110,299	0	0	0	0
36-2719165..	25674.....	TRAVELERS PROP CAS CO OF AMERICA	CT	5,489,846	278,624	4,381,917	4,660,541	15,707	1,817,719	2,391,558	0	0	0	0
06-1286274..	36161.....	TRAVELERS PROPERTY CASUALTY INSURANCE CO	CT	964,709	57,861	160,805	218,666	16,081	261,188	442,133	0	0	0	0
52-0515280..	25887.....	UNITED STATES FIDELITY & GUARANTY CO	CT	358	5,353	502,119	507,473	4	(87,685)	599	0	0	0	0
0199999.	Affiliates - U. S. Intercompany Pooling			24,702,625	1,383,527	15,952,803	17,336,331	224,950	6,355,597	11,407,903	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
86-0703220..	43117.....	AMERICAN EQUITY INSURANCE COMPANY	AZ	0	15	69	84	0	1,037	0	0	0	0	0
42-1091525..	35386.....	FIDELITY AND GUARANTY INSURANCE CO	IA	53,934	2,059	206,224	208,283	420	6,824	34,354	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8						Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted		
56-1371361..	42811.....	GULF UNDERWRITERS INSURANCE COMPANY	CT	0	(115)	7,451	7,337	0	38	0	0	0	0	0
75-6013697..	22233.....	SELECT INSURANCE COMPANY	TX	0	6	214	220	0	(4)	0	0	0	0	0
41-0406690..	24767.....	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT	2,191	0	452	452	0	48	617	0	0	0	0
06-6033504..	19038.....	TRAVELERS CASUALTY & SURETY COMPANY	CT	0	0	0	0	0	0	0	0	0	0	0
06-0907370..	31194.....	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	661,223	22,590	579,040	601,630	2,258	133,418	391,415	0	0	0	0
0399999.	Affiliates - U.S. Non-Pool - Other			717,347	24,556	793,450	818,006	2,679	141,361	426,387	0	0	0	0
0499999.	Affiliates - U.S. Non-Pool - Total			717,347	24,556	793,450	818,006	2,679	141,361	426,387	0	0	0	0
Affiliates - Other (Non-U. S.) - Other														
AA-1126003.	00000.....	LLOYDS SYNDICATE 5000	GBR	10,354	0	723	723	0	752	788	45	0	0	0
AA-1121375.	00000.....	TRAVELERS INSURANCE COMPANY LTD	GBR	9,846	0	23,514	23,514	0	589	1,682	0	0	0	0
AA-1560039.	00000.....	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	124	0	127	127	0	0	0	0	0	0	0
0699999.	Affiliates - Other (Non-U. S.) - Other			20,324	0	24,365	24,365	0	1,341	2,469	45	0	0	0
0799999.	Affiliates - Other (Non-U. S.) - Total			20,324	0	24,365	24,365	0	1,341	2,469	45	0	0	0
0899999.	Total Affiliates			25,440,296	1,408,084	16,770,618	18,178,702	227,628	6,498,299	11,836,759	45	0	0	0
Other U. S. Unaffiliated Insurers														
95-2371728..	22667.....	ACE AMERICAN INSURANCE COMPANY	PA	300	0	0	0	0	45	109	0	0	0	0
06-0237820..	20699.....	ACE PROPERTY & CASUALTY INSURANCE CO	PA	(0)	0	0	0	0	(0)	0	0	0	0	0
39-0491540..	14184.....	ACUITY A MUTUAL INSURANCE COMPANY	WI	0	0	14	14	0	0	0	0	0	0	0
22-2235730..	24856.....	ADMIRAL INSURANCE COMPANY	DE	0	0	1	1	0	0	0	0	0	0	0
36-6033855..	22837.....	AGCS MARINE INSURANCE COMPANY	IL	2,601	0	175	175	128	284	1,046	0	0	0	0
63-1000481..	17710.....	ALABAMA MUNICIPAL INSURANCE CORP	AL	303	0	51	51	0	0	111	0	0	0	0
00-0000000..	00000.....	ALL LINES INTER COOP AGG POOL (ALICAP)	NE	331	0	13	13	0	0	225	0	0	0	0
00-0000000..	00000.....	ALLIANCE OF SCHOOLS FOR COOPERATIVE INS	CA	171	0	3	3	0	0	85	0	0	0	0
95-3187355..	35300.....	ALLIANZ GLOBAL RISKS US INSURANCE CO	IL	5,726	(6)	785	779	3,099	607	2,437	0	0	0	0
94-6078058..	21911.....	ALLIANZ REINSURANCE AMERICA, INC	CA	0	0	129	129	0	0	0	0	0	0	0
95-3323939..	36420.....	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL	0	0	1,484	1,484	0	0	0	0	0	0	0
95-4387273..	19489.....	ALLIED WORLD ASSUR CO US INC	DE	0	0	0	0	0	0	10	0	0	0	0
02-0493244..	10690.....	ALLIED WORLD NATIONAL ASSURANCE COMPANY	NH	1,973	0	77	77	130	80	595	0	0	0	0
36-0719665..	19232.....	ALLSTATE INSURANCE COMPANY	IL	0	0	661	661	0	0	0	0	0	0	0
36-2999368..	36455.....	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	0	0	1,582	1,582	0	0	0	0	0	0	0
52-2048110..	19720.....	AMERICAN ALTERNATIVE INSURANCE CORP	DE	0	0	195	195	0	0	0	0	0	0	0
31-0973761..	37990.....	AMERICAN EMPIRE INSURANCE COMPANY	OH	333	0	65	65	0	23	132	0	0	0	0
31-0912199..	35351.....	AMERICAN EMPIRE SURPLUS LINES INSURANCE	OH	0	(1)	202	201	0	0	0	0	0	0	0
75-1817901..	43494.....	AMERICAN HALLMARK INSURANCE CO OF TX	TX	357	0	0	0	0	39	147	0	0	0	0
13-5124990..	19380.....	AMERICAN HOME ASSURANCE COMPANY	NY	0	13	601	614	0	0	0	0	0	0	0
26-3635402..	13563.....	AMERICAN PLATINUM PROP & CAS INS CO	FL	21	0	0	0	0	0	7	0	0	0	0
AA-9995086.	00000.....	AMERICAN PUBLIC ENTITY EXCESS POOL	MI	8,634	0	8,009	8,009	0	94	503	0	0	0	0
59-3459912..	10872.....	AMERICAN STRATEGIC INSURANCE CORP	FL	457	0	27	27	0	40	261	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
98-4207369..	10308.....	ANTILLES INS CO	PR	326	0	14	14	0	189	132	0	0	0	0
05-0284861..	10316.....	APPALACHIAN INSURANCE COMPANY	RI	0	0	182	182	0	0	0	0	0	0	0
43-0990710..	11150.....	ARCH INSURANCE COMPANY	MO	4,073	0	285	285	0	34	1,221	0	0	0	0
94-1390273..	19801.....	ARGONAUT INSURANCE COMPANY	IL	7	0	0	0	0	0	0	0	0	0	0
21-0448855..	13900.....	ARI INSURANCE COMPANY	PA	0	0	20	20	0	0	0	0	0	0	0
00-0000000..	00000.....	ARKANSAS HOUSING AUTH P&C SELF-INS FUND	AR	0	0	303	303	0	0	0	0	0	0	0
13-5358230..	24678.....	ARROWOOD INDEMNITY COMPANY	DE	0	0	349	349	0	0	0	0	0	0	0
06-1463851..	10717.....	ASPEN SPECIALTY INSURANCE CO	ND	0	0	0	0	0	(0)	0	0	0	0	0
00-0000000..	00000.....	ASSISTED HOUSING RISK MGMT ASSOC	IL	162	0	0	0	0	0	7	0	0	0	0
00-0000000..	00000.....	ASSN OF CALIFORNIA WATER AGENCIES JPIA	CA	301	0	0	0	0	1	149	0	0	0	0
59-0714428..	23140.....	ASSOCIATED INDUSTRIES INSURANCE	FL	0	0	36	36	0	0	0	0	0	0	0
13-4934590..	19895.....	ATLANTIC MUTUAL INSURANCE COMPANY	NY	0	0	400	400	0	0	0	0	0	0	0
39-1338397..	37273.....	AXIS INSURANCE COMPANY	IL	500	0	0	0	0	46	181	0	0	0	0
56-2295242..	15610.....	AXIS SPECIALTY INSURANCE COMPANY	CT	(0)	0	0	0	0	(0)	0	0	0	0	0
04-2656602..	37540.....	BEAZLEY INSURANCE COMPANY INCORPORATED	CT	106	0	0	0	0	60	40	0	0	0	0
23-1502700..	21970.....	BEDIVERE INSURANCE COMPANY	PA	0	0	382	382	0	0	0	0	0	0	0
52-0976199..	26611.....	BLACKBOARD INSURANCE COMPANY	DE	40	0	0	0	0	28	3	0	0	0	0
36-1060039..	15619.....	BRADFORD VICTOR ADAMS MUTUAL INS CO	IL	84	0	0	0	0	0	29	0	0	0	0
94-0631050..	22284.....	CALIFORNIA COMPENSATION INSURANCE CO	CA	0	0	387	387	0	0	0	0	0	0	0
44-0447850..	15725.....	CAMERON MUTUAL INSURANCE CO	MO	311	0	2	2	0	17	125	0	0	0	0
47-0436961..	10561.....	CATHOLIC RELIEF INS COMPANY OF AMERICA	VT	2,651	0	1,630	1,630	0	0	0	0	0	0	0
06-6105395..	20710.....	CENTURY INDEMNITY COMPANY	PA	0	42	406	448	0	0	0	0	0	0	0
22-2405591..	41386.....	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	0	0	255	255	0	0	0	0	0	0	0
13-6104559..	10669.....	CHURCH INSURANCE COMPANY	NY	2,136	0	249	249	103	0	499	0	0	0	0
23-2088429..	90859.....	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	615	615	0	0	0	0	0	0	0
52-0266645..	20532.....	CLARENDON NATIONAL INSURANCE COMPANY	TX	0	(0)	0	(0)	0	0	0	0	0	0	0
56-1690558..	37745.....	CLEAR BLUE SPECIALTY INSURANCE COMPANY	NC	1,315	0	12	12	0	250	508	0	0	0	0
25-1763204..	12356.....	CM REGENT INSURANCE COMPANY	PA	1,424	0	123	123	223	413	702	0	0	0	0
00-0000000..	00000.....	COLLECTIVE LIABILITY INS COOPERATIVE	IL	12,183	0	1,245	1,245	0	2,328	6,266	0	0	0	0
34-1266871..	36927.....	COLONY SPECIALTY INSURANCE COMPANY	OH	13	0	0	0	0	9	4	0	0	0	0
76-0070113..	20320.....	COLUMBIA LLOYDS INSURANCE COMPANY	TX	1,281	0	0	0	0	0	437	0	0	0	0
13-1938623..	19410.....	COMMERCE & INDUSTRY INSURANCE COMPANY	NY	0	0	19	19	0	0	0	0	0	0	0
36-2114545..	20443.....	CONTINENTAL CASUALTY COMPANY	IL	0	0	380	380	0	0	0	0	0	0	0
13-5010440..	35289.....	CONTINENTAL INSURANCE COMPANY	PA	0	0	852	852	0	0	0	0	0	0	0
37-0807507..	20990.....	COUNTRY MUTUAL INSURANCE COMPANY	IL	0	0	124	124	0	0	0	0	0	0	0
22-2464174..	42471.....	CRUM & FORSTER INSURANCE COMPANY	NJ	58	0	0	0	0	14	24	0	0	0	0
00-0000000..	00000.....	DUNHAM & CHEMUNG MUTUAL INSURANCE CO	IL	10	0	0	0	0	6	3	0	0	0	0
39-0253850..	11767.....	EAGLE POINT MUTUAL INSURANCE COMPANY	WI	34	0	0	0	0	2	10	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
39-0273203..	10989.....	ELLINGTON MUTUAL INSURANCE COMPANY	WI	1	0	0	0	0	0	0	0	0	0	0
39-0264050..	21458.....	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	0	0	85	85	0	0	0	0	0	0	0
42-0234980..	21415.....	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	0	0	56	56	0	0	0	0	0	0	0
75-1844564..	41718.....	ENDURANCE AMERICAN SPECIALTY INS CO	DE	247	0	124	124	0	2	71	0	0	0	0
52-0222226..	20516.....	EULER HERMES NORTH AMERICAN INSURANCE CO	MD	0	0	26	26	0	0	0	0	0	0	0
36-2950161..	35378.....	EVANSTON INSURANCE COMPANY	IL	4	0	0	0	0	0	2	0	0	0	0
22-2660372..	10120.....	EVEREST NATIONAL INSURANCE COMPANY	DE	9	0	0	0	0	0	2	0	0	0	0
05-0316605..	21482.....	FACTORY MUTUAL INSURANCE COMPANY	RI	0	0	2,717	2,717	0	0	0	0	0	0	0
46-1213970..	15201.....	FAIR AMERICAN SELECT INSURANCE COMPANY	DE	16	0	0	0	0	10	13	0	0	0	0
41-0417460..	13935.....	FEDERATED MUTUAL INSURANCE COMPANY	MN	0	0	99	99	0	0	0	0	0	0	0
46-1828839..	15379.....	FIAT LUX RISK AND INSURANCE COMPANY	DC	715	0	0	0	0	0	355	0	0	0	0
94-1610280..	21873.....	FIREMANS FUND INSURANCE COMPANY	CA	0	23	4,919	4,942	0	0	0	0	0	0	0
99-0218317..	41742.....	FIRST INSURANCE COMPANY OF HAWAII LTD	HI	1,818	0	9	9	0	309	504	0	0	0	0
04-2198460..	21822.....	FIRST STATE INSURANCE COMPANY	CT	0	617	2,224	2,841	0	0	0	0	0	0	0
38-0558390..	13994.....	FREMONT INSURANCE COMPANY	MI	229	0	0	0	0	10	90	0	0	0	0
36-1508740..	26735.....	FRONTIER MT CARROLL MUTUAL INSURANCE CO	IL	37	0	0	0	0	0	9	0	0	0	0
03-0308973..	10594.....	GENCON INSURANCE COMPANY OF VERMONT	VT	306	0	1	1	0	54	100	0	0	0	0
13-2673100..	22039.....	GENERAL REINSURANCE CORPORATION	DE	0	0	1,300	1,300	0	0	0	0	0	0	0
13-3029255..	39322.....	GENERAL SECURITY NATIONAL INSURANCE CO	NY	371	0	51	51	0	241	105	0	0	0	0
06-0876629..	37362.....	GENERAL STAR INDEMNITY COMPANY	DE	0	0	0	0	0	0	0	0	0	0	0
47-0498866..	12254.....	GLENCAR INSURANCE COMPANY	WI	354	0	0	0	0	37	201	0	0	0	0
02-0140690..	23809.....	GRANITE STATE INSURANCE COMPANY	IL	0	0	1,139	1,139	0	0	0	0	0	0	0
31-0501234..	16691.....	GREAT AMERICAN INSURANCE COMPANY	OH	32	0	231	231	0	13	17	0	0	0	0
84-2222750..	16620.....	GREAT BAY INSURANCE COMPANY	NJ	132	0	0	0	0	13	73	0	0	0	0
66-0407057..	17779.....	GUARDIAN INSURANCE COMPANY	VI	135	0	30	30	0	0	24	0	0	0	0
42-0645088..	15032.....	GUIDEONE MUTUAL INSURANCE COMPANY	IA	2,966	0	520	520	0	0	1,746	0	0	0	0
13-5129825..	22292.....	HANOVER INSURANCE COMPANY	NH	245	0	91	91	0	13	13	0	0	0	0
06-0383030..	22357.....	HARTFORD ACCIDENT & INDEMNITY COMPANY	CT	0	0	1,292	1,292	0	0	0	0	0	0	0
38-0829290..	14176.....	HASTINGS MUTUAL INSURANCE COMPANY	MI	3,484	0	114	114	0	22	1,434	0	0	0	0
30-0409219..	41343.....	HDI GLOBAL INSURANCE COMPANY	IL	638	0	26	26	0	106	117	0	0	0	0
02-0308052..	22527.....	HOME INSURANCE COMPANY	NH	0	0	593	593	0	0	0	0	0	0	0
57-1219330..	12536.....	HOMEOWNERS OF AMERICA INSURANCE COMPANY	TX	61	0	8	8	0	0	49	0	0	0	0
45-0282873..	13927.....	HOMESITE INSURANCE CO OF THE MIDWEST	WI	173	0	0	0	0	3	7	0	0	0	0
00-0000000..	00000.....	HORSE PRAIRIE MUTUAL INSURANCE COMPANY	IL	23	0	0	0	0	3	10	0	0	0	0
04-2901190..	13163.....	HOSPITALITY MUTUAL INSURANCE COMPANY	MA	63	0	5	5	0	3	21	0	0	0	0
06-1597889..	11206.....	HOUSING ENTERPRISE INSURANCE CO INC	VT	5,504	0	0	0	0	20	155	0	0	0	0
74-2195939..	42374.....	HOUSTON CASUALTY COMPANY	TX	1,950	0	112	112	0	283	989	0	0	0	0
20-8249009..	12936.....	HOUSTON SPECIALTY INSURANCE COMPANY	TX	36	0	14	14	0	0	3	0	0	0	0
13-5150451..	25054.....	HUDSON INSURANCE COMPANY	DE	0	0	1,052	1,052	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
00-0000000	00000	IDEAL MUTUAL INSURANCE COMPANY	NY	0	0	153	153	0	0	0	0	0	0	0
00-0000000	00000	IL MUN LEAGUE RISK MGMT ASSOC (IMLRMA)	IL	647	0	811	811	0	9	22	0	0	0	0
36-2165210	15571	ILLINOIS CAS CO (A MUT CO)	IL	4	0	0	0	0	1	3	0	0	0	0
00-0000000	00000	ILLINOIS SCHOOL DISTRICT AGENCY POOL	IL	1,836	0	1,057	1,057	0	28	845	0	0	0	0
23-0723970	22713	INSURANCE COMPANY OF NORTH AMERICA	PA	0	0	377	377	0	0	0	0	0	0	0
22-2824607	12203	JAMES RIVER INSURANCE COMPANY	OH	25	0	0	0	0	7	14	0	0	0	0
00-0000000	00000	KENTUCKY HOUSING AUTH SELF-INSURED FUND	KY	0	0	44	44	0	0	0	0	0	0	0
13-3554471	37800	KOOKMIN BEST INSURANCE CO LTD US BRANCH	NY	1,324	0	27	27	0	(4)	516	0	0	0	0
36-6077839	26077	LANCER INSURANCE COMPANY	IL	0	0	0	0	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	0	2,001	2,001	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	0	0	387	387	0	0	0	0	0	0	0
22-2053189	32352	LM PROPERTY AND CASUALTY INS CO	IN	0	4	150	155	0	0	0	0	0	0	0
72-1201349	22350	LOUISIANA WORKERS COMP CORP	LA	0	(43)	113	69	0	0	0	0	0	0	0
43-0799570	23108	LUMBERMEN'S UNDERWRITING ALLIANCE	MO	0	0	0	0	0	0	0	0	0	0	0
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	0	0	140	140	0	0	0	0	0	0	0
37-0396180	14443	MADISON MUTUAL INSURANCE COMPANY	IL	107	0	0	0	0	27	49	0	0	0	0
00-0000000	00000	MAINE MUNICIPAL ASSOCIATION	ME	176	0	0	0	0	0	94	0	0	0	0
66-0470284	43052	MAPFRE PRAICO INSURANCE COMPANY	PR	156	0	1	1	0	148	75	0	0	0	0
36-3101262	38970	MARKEL INSURANCE COMPANY	IL	33	0	0	0	0	0	17	0	0	0	0
00-0000000	00000	MASB SEG PROPERTY CASUALTY POOL	MI	2,075	0	1,357	1,357	0	806	990	0	0	0	0
00-0000000	00000	MASSACHUSETTS INTERLOCAL INSURANCE ASSOC	MA	1,235	0	18	18	68	0	660	0	0	0	0
39-0461800	11036	MCMILLAN WARNER MUTUAL INSURANCE COMPANY	WI	72	0	0	0	0	0	35	0	0	0	0
16-0550140	23329	MERCHANTS MUTUAL INSURANCE COMPANY	NY	0	0	3	3	0	0	0	0	0	0	0
00-0000000	00000	MICHIGAN MUNICIPAL LEAGUE LIAB&PROP POOL	MI	1,489	0	0	0	0	(8)	0	0	0	0	0
AA-9992052	00000	MICHIGAN MUNICIPAL RISK MGMT AUTHORITY	MI	0	0	2,920	2,920	0	0	0	0	0	0	0
00-0000000	00000	MICHIGAN TOWNSHIP PARTICIPATING PLAN	MI	784	0	4	4	0	105	331	0	0	0	0
95-3422598	38431	MISSION REINSURANCE CORPORATION	MO	0	22	299	321	0	0	0	0	0	0	0
43-1510515	32140	MISSOURI HOUSING AUTHORITIES P&C INC	MO	2,839	0	0	0	0	1,305	1,295	0	0	0	0
00-0000000	00000	MISSOURI INTERGOV RISK MGMT ASSOC-MIRMA	MO	1,839	0	115	115	0	0	904	0	0	0	0
00-0000000	00000	MISSOURI PUBLIC ENTITY RISK MGMT FUND	MO	248	0	14	14	0	0	0	0	0	0	0
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY	5,213	0	723	723	543	562	2,405	0	0	0	0
41-0299900	13331	MOTORISTS COMMERCIAL MUTUAL INS CO	OH	0	0	29	29	0	0	0	0	0	0	0
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH	2	0	0	0	0	1	1	0	0	0	0
39-0487740	10831	MT MORRIS MUTUAL INSURANCE COMPANY	WI	(66)	0	0	0	0	0	0	0	0	0	0
39-0487775	11735	MT. PLEASANT-PERRY MUTUAL INSURANCE CO	WI	52	0	1	1	0	0	18	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	3,919	3,919	0	0	0	(0)	0	0	0
47-4286791	15779	MUNICIPAL PROPERTY INSURANCE COMPANY	WI	4,465	0	1,118	1,118	0	3,031	2,948	0	0	0	0
39-1913832	11617	MUTUAL OF WAUSAU INSURANCE CORPORATION	WI	326	0	4	4	0	0	153	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8						Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted		
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH	0	0	36	36	0	0	0	0	0	0	0
25-0687550	19445	NATIONAL UNION FIRE INSURANCE CO OF PA	PA	0	0	311	311	0	0	0	0	0	0	0
00-0000000	00000	NEVADA PUBLIC AGENCY INS POOL (NPAIP)	NV	144	0	0	0	0	0	77	0	0	0	0
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	0	0	53	53	0	0	0	0	0	0	0
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	IL	0	0	355	355	0	0	0	0	0	0	0
00-0000000	00000	NEW HAMPSHIRE PUBLIC RISK MGMT EXCHANGE	NH	487	0	0	0	0	4	261	0	0	0	0
00-0000000	00000	NORTH CAROLINA PUBLIC SCHOOLS INS FUND	NC	2,537	0	0	0	0	0	1,194	0	0	0	0
00-0000000	00000	NORTH DAKOTA FIRE & TORNADO FUND	ND	6,173	0	0	0	0	0	2,456	0	0	0	0
41-0446480	14850	NORTH STAR MUTUAL INSURANCE COMPANY	MN	2,008	0	968	968	0	9	844	0	0	0	0
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT	0	0	673	673	0	0	0	0	0	0	0
00-0000000	00000	OKLAHOMA MUNICIPAL ASSURANCE GROUP	OK	550	0	120	120	0	0	411	0	0	0	0
00-0000000	00000	OKLAHOMA SCHOOLS RISK MGMT TRUST-OSRMT	OK	10	0	0	0	0	0	12	0	0	0	0
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA	0	0	14	14	0	0	0	0	0	0	0
26-0211369	12954	OLYMPUS INSURANCE COMPANY	FL	421	0	7	7	0	0	100	0	0	0	0
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA	0	0	0	0	0	0	0	0	0	0	0
95-2379438	20338	PALOMAR SPECIALTY INSURANCE COMPANY	OR	580	0	224	224	0	30	174	0	0	0	0
39-0836305	11729	PELLA MUTUAL INSURANCE COMPANY	WI	17	0	0	0	0	(0)	8	0	0	0	0
00-0000000	00000	PENNSYLVANIA COUNTIES RISK POOL	PA	0	0	719	719	0	0	0	0	0	0	0
23-0959220	14974	PENNSYLVANIA LUMBERMENS MUTUAL INS CO	PA	8,108	0	236	236	659	340	3,712	0	0	0	0
26-1716465	13125	PEOPLE'S TRUST INSURANCE COMPANY	FL	80	0	3	3	0	20	44	0	0	0	0
23-1738402	18058	PHILADELPHIA INDEMNITY INSURANCE CO	PA	24,535	0	1,418	1,418	0	1,027	9,398	0	0	0	0
38-1067100	18309	PIONEER STATE MUTUAL INSURANCE COMPANY	MI	818	0	3	3	0	45	353	0	0	0	0
00-0000000	00000	PREFERRED GOVERNMENTAL INS TRUST (PGIT)	FL	317	0	284	284	0	0	238	0	0	0	0
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI	0	0	131	131	0	0	0	0	0	0	0
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL	0	0	40	40	0	0	0	0	0	0	0
23-1740414	22705	R&Q REINSURANCE COMPANY	PA	0	44	690	735	0	0	0	0	0	0	0
36-1695450	27065	ROCKFORD MUTUAL INSURANCE COMPANY	IL	277	0	0	0	0	9	111	0	0	0	0
74-0619495	21733	RVOS FARM MUTUAL INSURANCE COMPANY	TX	1,082	0	15	15	0	269	433	0	0	0	0
00-0000000	00000	SCHOOLS OF OHIO RISK SHARING AUTH- SORSA	OH	2,664	0	0	0	0	0	1,318	0	0	0	0
39-0607197	11723	SENECA SIGEL MUTUAL INSURANCE COMPANY	WI	70	0	0	0	0	0	26	0	0	0	0
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	0	0	135	135	0	0	0	0	0	0	0
39-0711880	15261	SOCIETY INSURANCE, A MUTUAL COMPANY	WI	1,694	0	212	212	0	4	707	0	0	0	0
02-0537812	38997	SOMPO AMERICA FIRE & MARINE INSURANCE CO	NY	8	0	0	0	0	(1)	0	0	0	0	0
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY	1,290	0	23,407	23,407	190	250	443	0	0	0	0
AA-9990023	00000	SOUTH DAKOTA PUBLIC ASSURANCE ALLIANCE	SD	78	0	721	721	0	0	0	0	0	0	0
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	10	0	0	0	0	(0)	0	0	0	0	0
36-1844955	16662	SVEA MUTUAL INSURANCE COMPANY	IL	22	0	0	0	0	2	10	0	0	0	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	0	0	9	9	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
00-0000000..	00000.....	TENNESSEE HOUSING AUTH RISK MANAGEMENT	TN	5,601	0	6,278	6,278	0	0	829	0	0	0	0
00-0000000..	00000.....	TEXAS PUBLIC ENTITY GROUP	TX	12,811	0	25,612	25,612	0	1,056	7,451	0	0	0	0
39-0654315..	11658.....	THERESA MUTUAL INSURANCE COMPANY	WI	7	0	0	0	0	0	2	0	0	0	0
94-1517098..	25534.....	TIG INSURANCE COMPANY	CA	0	2	852	854	0	0	0	0	0	0	0
00-0000000..	00000.....	TOIRMA-TOWNSHIP OFFICIALS IL RISK MGMT	IL	116	0	0	0	0	1	52	0	0	0	0
13-4032666..	10945.....	TOKIO MARINE AMERICA INSURANCE COMPANY	NY	5,798	0	357	357	981	334	2,480	0	0	0	0
00-0000000..	00000.....	TOWERS PERIN FOSTER CROSBY	PA	0	(8)	161	153	0	0	0	0	0	0	0
39-0662487..	11655.....	TRADE LAKE MUTUAL INSURANCE COMPANY	WI	1	0	0	0	0	0	0	0	0	0	0
13-5616275..	19453.....	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	35	35	0	0	0	0	0	0	0
75-0784127..	33014.....	TRANSPORT INSURANCE COMPANY	OH	0	0	12	12	0	0	0	0	0	0	0
75-6015738..	21075.....	TRANSVERSE INSURANCE COMPANY	TX	0	0	0	0	0	0	0	0	0	0	0
73-1394760..	28535.....	TRIANGLE INSURANCE COMPANY INC	OK	944	0	303	303	0	458	653	0	0	0	0
82-1704480..	16188.....	TRISURA SPECIALTY INSURANCE COMPANY	OK	618	0	0	0	0	130	287	0	0	0	0
00-0000000..	00000.....	TX SCHOOLS P&C COOP RISK POOL	TX	0	0	8,180	8,180	0	0	0	0	0	0	0
45-2928315..	14127.....	UNITED METHODIST INSURANCE COMPANY	VT	155	0	3	3	0	0	0	0	0	0	0
13-5459190..	21113.....	UNITED STATES FIRE INSURANCE COMPANY	DE	0	502	7,665	8,167	0	0	0	0	0	0	0
65-0789077..	10861.....	UNIVERSAL PROPERTY & CASUALTY INS CO	FL	90	0	10	10	0	0	37	0	0	0	0
43-1249228..	41181.....	UNIVERSAL UNDERWRITERS INSURANCE CO	IL	0	0	2	2	0	0	0	0	0	0	0
75-1976074..	13781.....	US LLOYDS INSURANCE COMPANY	TX	784	0	0	0	0	97	219	0	0	0	0
15-0476880..	25976.....	UTICA MUTUAL INSURANCE COMPANY	NY	0	0	3,938	3,938	0	0	0	0	0	0	0
00-0000000..	00000.....	VERMONT SCHOOL BOARDS INS TRUST (VSBIT)	VT	1,149	0	100	100	0	0	570	0	0	0	0
AA-9990026.	00000.....	VLCT PROP & CAS INTERMUNICIPAL FUND INC	VT	1,147	0	0	0	0	39	4	0	0	0	0
39-1341459..	26042.....	WAUSAU UNDERWRITERS INSURANCE COMPANY	WI	0	114	114	229	0	0	0	0	0	0	0
92-0040526..	10030.....	WESTCHESTER FIRE INSURANCE COMPANY	PA	3,209	0	765	765	641	401	1,034	0	0	0	0
02-0266622..	13196.....	WESTERN WORLD INSURANCE COMPANY	NH	768	0	61	61	0	19	259	0	0	0	0
48-0921045..	39845.....	WESTPORT INSURANCE CORPORATION	MO	0	0	169	169	0	0	0	0	0	0	0
23-1225600..	26166.....	WINDSOR-MOUNT JOY MUTUAL INSURANCE CO	PA	576	0	69	69	0	64	258	0	0	0	0
13-1290712..	20583.....	XL REINSURANCE AMERICA INC	NY	0	0	436	436	0	0	0	0	0	0	0
0999999.	Other U. S. Unaffiliated Insurers			180,400	1,325	140,871	142,196	6,766	16,380	69,960	(0)	0	0	0
Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities														
AA-9991100.	00000.....	ALABAMA COMMERCIAL AUTO INS PROCEDURE	AL	2	0	0	0	0	0	2	0	0	0	0
AA-9991102.	00000.....	ARIZONA COMMERCIAL AUTO INS PROCEDURE	AZ	732	0	241	241	0	0	0	0	0	0	0
AA-9991103.	00000.....	ARKANSAS COMMERCIAL AUTO INS PROCEDURE	AR	13	0	52	52	0	0	8	0	0	0	0
AA-9991105.	00000.....	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	CA	1,320	0	2,158	2,158	0	0	713	0	0	0	0
AA-9991107.	00000.....	COLORADO COMMERCIAL AUTO INS PROCEDURE	CO	129	0	66	66	0	0	49	0	0	0	0
AA-9991161.	00000.....	COMMONWEALTH AUTOMOBILE REINSURERS	MA	14,748	0	19,176	19,176	0	0	7,613	0	0	0	0
AA-9991108.	00000.....	CONNECTICUT COMMERCIAL AUTO INS PROC	CT	49	0	82	82	0	0	47	0	0	0	0
AA-9991110.	00000.....	DELAWARE COMMERCIAL AUTO INS PROCEDURE	DE	50	0	39	39	0	0	31	0	0	0	0
AA-9991167.	00000.....	DIST OF COLUMBIA COMM AUTO INS PROCEDURE	DC	123	0	16	16	0	0	64	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-9991112.	00000.....	GEORGIA COMMERCIAL AUTO INS PROCEDURE	GA	18	0	17	17	0	0	7	0	0	0	0
AA-9991114.	00000.....	IDAHO COMMERCIAL AUTO INS PROCEDURE	ID	3	0	1	1	0	0	2	0	0	0	0
AA-9991115.	00000.....	ILLINOIS COMMERCIAL AUTO INS PROCEDURE	IL	3,415	0	4,684	4,684	0	0	2,119	0	0	0	0
AA-9991117.	00000.....	INDIANA COMMERCIAL AUTO INS PROCEDURE	IN	18	0	141	141	0	0	31	0	0	0	0
AA-9991414.	00000.....	INDIANA WORKERS COMP ASSIGNED RISK POOL	IN	3,664	0	3,275	3,275	0	0	1,235	0	0	0	0
AA-9991118.	00000.....	IOWA COMMERCIAL AUTO INS PROCEDURE	IA	256	0	425	425	0	0	251	0	0	0	0
AA-9991119.	00000.....	KANSAS COMMERCIAL AUTO INS PROCEDURE	KS	493	0	213	213	0	0	239	0	0	0	0
AA-9991120.	00000.....	KENTUCKY COMMERCIAL AUTO INS PROCEDURE	KY	116	0	128	128	0	0	73	0	0	0	0
AA-9991121.	00000.....	LOUISIANA COMMERCIAL AUTO INS PROCEDURE	LA	100	0	262	262	0	0	44	0	0	0	0
AA-9991122.	00000.....	MAINE COMMERCIAL AUTO INS PROCEDURE	ME	54	0	10	10	0	0	14	0	0	0	0
AA-9992122.	00000.....	MASSACHUSETTS WORK COMP ASSIG RISK POOL	MA	(602)	0	1,850	1,850	0	0	0	0	0	0	0
AA-9992114.	00000.....	MICHIGAN WORKERS COMP INS FACILITY	MI	4,163	0	6,964	6,964	0	0	1,258	28	0	0	0
AA-9991125.	00000.....	MINNESOTA COMMERCIAL AUTO INS PROCEDURE	MN	193	0	157	157	0	0	76	0	0	0	0
AA-9991127.	00000.....	MISSISSIPPI COMMERCIAL AUTO INS PROC	MS	0	0	0	0	0	0	0	0	0	0	0
AA-9992121.	00000.....	MISSISSIPPI WC ASSIGNED RISK POOL	MS	1,194	0	2,195	2,195	0	0	456	0	0	0	0
AA-9990014.	00000.....	MISSOURI COMM AUTO INS PROCEDURE-MCAIP	MO	348	0	272	272	0	0	244	0	0	0	0
AA-9991129.	00000.....	MONTANA COMMERCIAL AUTO INS PROCEDURE	MT	0	0	0	0	0	0	0	0	0	0	0
AA-9992118.	00000.....	NATIONAL WORKERS COMP REINSURANCE POOL	NY	64,069	0	235,415	235,415	0	0	20,861	919	0	0	0
AA-9991130.	00000.....	NEBRASKA COMMERCIAL AUTO INS PROCEDURE	NE	37	0	61	61	0	0	26	0	0	0	0
AA-9991131.	00000.....	NEVADA COMMERCIAL AUTO INS PROCEDURE	NV	25	0	54	54	0	0	8	0	0	0	0
AA-9991133.	00000.....	NEW HAMPSHIRE COMMERCIAL AUTO INS PROC	NH	56	0	60	60	0	0	19	0	0	0	0
AA-9991134.	00000.....	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	NJ	2,349	0	4,010	4,010	0	0	1,490	0	0	0	0
AA-9991136.	00000.....	NEW MEXICO COMMERCIAL AUTO INS PROCEDURE	NM	65	0	29	29	0	0	38	0	0	0	0
AA-9992108.	00000.....	NEW MEXICO WORKERS COMP REINS POOL	NM	813	0	1,783	1,783	0	0	115	87	0	0	0
AA-9991137.	00000.....	NEW YORK SPECIAL RISK DISTRIBUTION	NY	1,915	0	3,247	3,247	0	0	990	0	0	0	0
AA-9991139.	00000.....	NORTH CAROLINA REINSURANCE FACILITY	NC	19,841	0	8,932	8,932	0	0	5,629	0	0	0	0
AA-9991140.	00000.....	NORTH DAKOTA COMMERCIAL AUTO INS PROC	ND	0	0	0	0	0	0	0	0	0	0	0
AA-9991141.	00000.....	OHIO COMMERCIAL AUTO INS PROCEDURE	OH	610	0	310	310	0	0	319	0	0	0	0
AA-9991142.	00000.....	OKLAHOMA COMMERCIAL AUTO INS PROCEDURE	OK	43	0	17	17	0	0	15	0	0	0	0
AA-9991143.	00000.....	OREGON COMMERCIAL AUTO INS PROCEDURE	OR	11	0	55	55	0	0	7	0	0	0	0
AA-9991144.	00000.....	PENNSYLVANIA COMMERCIAL AUTO INS PROC	PA	83	0	41	41	0	0	42	0	0	0	0
AA-9991146.	00000.....	RHODE ISLAND COMMERCIAL AUTO INS PROC	RI	374	0	974	974	0	0	179	0	0	0	0
AA-9991147.	00000.....	SOUTH CAROLINA COMMERCIAL AUTO INS PROC	SC	7	0	2	2	0	0	2	0	0	0	0
AA-9991149.	00000.....	SOUTH DAKOTA COMMERCIAL AUTO INS PROC	SD	0	0	(0)	(0)	0	0	0	0	0	0	0
AA-9991150.	00000.....	TENNESSEE COMMERCIAL AUTO INS PROCEDURE	TN	4	0	67	67	0	0	8	0	0	0	0
AA-9990033.	00000.....	TENNESSEE REINSURANCE MECHANISM (TRM)	TN	0	0	0	0	0	0	0	0	0	0	0
AA-9991151.	00000.....	UTAH COMMERCIAL AUTO INS PROCEDURE	UT	12	0	13	13	0	0	6	0	0	0	0
AA-9991152.	00000.....	VERMONT COMMERCIAL AUTO INS PROCEDURE	VT	36	0	1	1	0	0	17	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8						Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted		
AA-9991153.	00000.....	VIRGINIA COMMERCIAL AUTO INS PROCEDURE	VA	470	0	254	254	0	0	116	0	0	0	0
AA-9991154.	00000.....	WASHINGTON COMMERCIAL AUTO INS PROCEDURE	WA	20	0	19	19	0	0	24	0	0	0	0
AA-9991156.	00000.....	WEST VIRGINIA COMMERCIAL AUTO INS PROC	WV	88	0	22	22	0	0	29	0	0	0	0
AA-9992090.	00000.....	WISCONSIN SPECIAL RISK DISTRIBUTION PROG	RI	11	0	44	44	0	0	10	0	0	0	0
AA-9991158.	00000.....	WYOMING COMMERCIAL AUTO INS PROCEDURE	WY	21	0	0	0	0	0	16	0	0	0	0
1099999.	Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities			121,559	0	297,833	297,833	0	0	44,541	1,035	0	0	0
Pools and Associations - Voluntary Pools, Associations or Other Similar Facilities														
00-0000000..	00000.....	ALLIANCE REINSURANCE MGMT CORP POOL	CA	0	0	124	124	0	0	0	0	0	0	0
AA-9995026.	00000.....	CARPENTER MGMT CORP (TREATY)	NY	0	0	1,486	1,486	0	0	0	0	0	0	0
AA-9995022.	00000.....	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	17	2,176	2,194	0	0	0	0	0	0	0
AA-9990030.	00000.....	FLORIDA SCHOOL BOARDS INS TRUST	FL	119	0	0	0	0	0	45	0	0	0	0
AA-9995085.	00000.....	FORTRESS REINSURANCE INC	NC	0	294	5,773	6,067	0	0	0	3	0	0	0
AA-9995063.	00000.....	INTEROCEAN AVIATION GRP MGMT	NY	0	0	102	102	0	0	0	0	0	0	0
A0-0000000..	00000.....	M E RUTTY POOL	GBR	0	0	510	510	0	0	0	0	0	0	0
AA-9995030.	00000.....	MARINE OFFICE OF AMERICA CORPORATION	NJ	0	0	13	13	0	0	0	0	0	0	0
AA-9995087.	00000.....	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	936	936	0	0	0	66	0	0	0
AA-9992074.	00000.....	SOUTH CAROLINA INSURANCE RESERVE FUND	SC	122	0	0	0	0	75	61	0	0	0	0
AA-9995043.	00000.....	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	2	0	6,280	6,280	0	0	0	0	0	0	14,848
1199999.	Pools and Associations - Voluntary Pools, Associations or Other Similar Facilities			243	311	17,400	17,711	0	75	105	69	0	0	14,848
1299999.	Total Pools and Associations			121,801	311	315,233	315,544	0	75	44,646	1,104	0	0	14,848
Other Non-U. S. Insurers														
AA-1460005.	00000.....	ALBA ALLGEMEINE VERS GES AG	CHE	0	0	37	37	0	0	0	0	0	0	0
AA-3194128.	00000.....	ALLIED WORLD ASSURANCE COMPANY LTD	BMU	1	0	0	0	0	0	0	0	0	0	0
AA-3190234.	00000.....	AMERICAN INTL UNDERWRITERS OVERSEAS LTD	BMU	0	0	45	45	0	0	0	0	0	0	0
AA-1244102.	00000.....	AXA BELGIUM	BEL	0	0	127	127	0	0	0	0	0	0	0
AA-3194139.	00000.....	AXIS SPECIALTY LTD	BMU	662	0	10	10	635	105	237	0	0	0	0
A0-0000000..	00000.....	ELECTRIC MUTUAL LIABILITY INSURANCE CO	BMU	0	0	15	15	0	0	0	0	0	0	0
AA-1360237.	00000.....	EURO-AMERICAN REINSURANCE MANAGEMENT	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1340145.	00000.....	GENERAL REINSURANCE AG	DEU	0	0	23	23	0	0	0	0	0	0	0
AA-3191092.	00000.....	GULF COMPANY LTD	BMU	0	0	2,304	2,304	0	0	0	0	0	0	0
AA-3191081.	00000.....	GULFSTREAM INSURANCE COMPANY LTD	BMU	372	0	0	0	0	0	107	0	0	0	0
AA-1340041.	00000.....	HDI GLOBAL SPECIALTY SE	DEU	40	0	0	0	0	40	15	0	0	0	0
AA-1124135.	00000.....	INTL GROUP PROTECTION & INDEMNITY ASSOC	GBR	0	0	0	0	0	0	0	0	0	0	0
AA-1360110.	00000.....	LEVANTE ASSICURAZIONI S.P.A.	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1122000.	00000.....	LLOYDS OF LONDON	GBR	0	0	5	5	0	0	0	0	0	0	0
AA-1127047.	00000.....	LLOYDS SYNDICATE 1047	GBR	0	0	98	98	0	0	0	0	0	0	0
AA-1127096.	00000.....	LLOYDS SYNDICATE 1096	GBR	0	0	305	305	0	0	0	0	0	0	0
AA-1127141.	00000.....	LLOYDS SYNDICATE 1141	GBR	0	(1)	538	537	0	0	0	0	0	0	0
AA-1127215.	00000.....	LLOYDS SYNDICATE 1215	GBR	0	0	12	12	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8						Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted		
AA-1127218.	00000.....	LLOYDS SYNDICATE 1218	GBR	0	0	1,447	1,447	0	0	0	0	0	0	0
AA-1127229.	00000.....	LLOYDS SYNDICATE 1229	GBR	(0)	0	5	5	0	0	0	0	0	0	0
AA-1127239.	00000.....	LLOYDS SYNDICATE 1239	GBR	0	0	182	182	0	0	0	0	0	0	0
AA-1127245.	00000.....	LLOYDS SYNDICATE 1245	GBR	0	0	8	8	0	0	0	0	0	0	0
AA-1127414.	00000.....	LLOYDS SYNDICATE 1414	GBR	67	0	0	0	0	1	17	0	0	0	0
AA-1126190.	00000.....	LLOYDS SYNDICATE 190	GBR	0	0	468	468	0	0	0	0	0	0	0
AA-1126227.	00000.....	LLOYDS SYNDICATE 227	GBR	0	0	325	325	0	0	0	0	0	0	0
AA-1126250.	00000.....	LLOYDS SYNDICATE 250	GBR	0	0	971	971	0	0	0	0	0	0	0
AA-1126314.	00000.....	LLOYDS SYNDICATE 314	GBR	0	0	21	21	0	0	0	0	0	0	0
AA-1126329.	00000.....	LLOYDS SYNDICATE 329	GBR	0	0	15	15	0	0	0	0	0	0	0
AA-1126033.	00000.....	LLOYDS SYNDICATE 33	GBR	6	0	44	44	0	0	0	0	0	0	0
AA-1126435.	00000.....	LLOYDS SYNDICATE 435	GBR	20	0	259	259	0	0	0	0	0	0	0
AA-1126456.	00000.....	LLOYDS SYNDICATE 456	GBR	0	0	49	49	0	0	0	0	0	0	0
AA-1126510.	00000.....	LLOYDS SYNDICATE 510	GBR	(0)	0	0	0	0	0	0	0	0	0	0
AA-1126623.	00000.....	LLOYDS SYNDICATE 623	GBR	1,221	0	322	322	0	89	315	0	0	0	0
AA-1126079.	00000.....	LLOYDS SYNDICATE 79	GBR	0	0	311	311	0	0	0	0	0	0	0
AA-1126861.	00000.....	LLOYDS SYNDICATE 861	GBR	0	0	1,196	1,196	0	0	0	0	0	0	0
AA-1126991.	00000.....	LLOYDS SYNDICATE 991	GBR	0	0	16	16	0	0	0	0	0	0	0
AA-1340165.	00000.....	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	1	0	1,371	1,371	0	0	0	0	0	0	0
AA-1120377.	00000.....	OCEAN MARINE INSURANCE COMPANY LTD	GBR	0	0	0	0	0	0	0	0	0	0	0
AA-3191298.	00000.....	QATAR REINSURANCE COMPANY LIMITED	BMU	854	0	28	28	0	3	287	0	0	0	0
AA-1120481.	00000.....	QBE UK LIMITED	GBR	0	0	272	272	0	0	0	0	0	0	0
A0-0000000..	00000.....	SOCIETE D'ASSURANCES DU BURUNDI (SOCABU)	BDI	0	0	0	0	0	0	0	0	0	0	0
AA-1370021.	00000.....	SWISS RE EUROPE S.A.	LUX	0	0	48	48	0	0	0	0	0	0	0
AA-3190789.	00000.....	VGM INS CO OF AMERICA LTD	BMU	0	0	0	0	0	0	0	0	0	0	0
AA-3190102.	00000.....	WESTLAKE INSURANCE COMPANY (BERMUDA) LTD	BMU	0	0	1,163	1,163	0	0	0	0	0	0	0
1399999.	Other Non-U. S. Insurers			3,244	(1)	12,041	12,040	635	238	978	0	0	0	0
9999999.	Totals			25,745,741	1,409,719	17,238,764	18,648,482	235,030	6,514,992	11,952,343	1,149	0	0	14,848

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
Authorized Affiliates-U.S. Intercompany Pooling																			
86-0868106.	10819...	AMERICAN EQUITY SPECIALTY INS CO	CT		(11,468)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-0848755.	19062...	AUTOMOBILE INSURANCE CO OF HARTFORD CT	CT		355,195	20,221	0	204,466	22,778	265,009	79,268	166,618	3,321	761,680	0	(3,461)	0	765,141	0
06-0291290.	25615...	CHARTER OAK FIRE INSURANCE COMPANY	CT		329,269	18,912	0	189,542	21,115	245,665	73,482	154,456	3,079	706,251	0	(3,208)	0	709,459	0
36-2999370.	36463...	DISCOVER PROPERTY & CASUALTY INS CO	CT		36,297	1,978	0	20,894	2,328	27,081	8,100	17,027	339	77,748	0	(354)	0	78,101	0
52-1925132.	10213...	DISCOVER SPECIALTY INSURANCE COMPANY	CT		(16,055)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1067463.	41483...	FARMINGTON CASUALTY COMPANY	CT		383,715	22,216	0	220,883	24,607	286,287	85,632	179,996	3,588	823,209	0	(3,739)	0	826,948	0
52-0616768.	25879...	FIDELITY & GUARANTY INS UNDERWRITERS INC	WI		25,927	1,317	0	14,925	1,663	19,344	5,786	12,162	242	55,438	0	(253)	0	55,691	0
41-0983992.	27987...	NORTHFIELD INSURANCE COMPANY	IA		(59,631)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
94-6051964.	24031...	NORTHLAND CASUALTY COMPANY	CT		36,297	2,066	0	20,894	2,328	27,081	8,100	17,027	339	77,836	0	(354)	0	78,190	0
41-6009967.	24015...	NORTHLAND INSURANCE COMPANY	CT		316,305	18,035	0	182,079	20,284	235,993	70,589	148,375	2,957	678,313	0	(3,082)	0	681,395	0
06-0303275.	25623...	PHOENIX INSURANCE COMPANY	CT		1,296,333	73,765	0	746,227	83,132	967,185	289,298	608,094	12,121	2,779,822	0	(12,630)	0	2,792,452	0
41-0406690.	24767...	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT		6,427,221	373,296	0	3,699,795	412,168	4,795,303	1,434,340	3,014,931	60,094	13,789,927	0	(62,621)	0	13,852,549	0
41-0963301.	24775...	ST PAUL GUARDIAN INSURANCE COMPANY	CT		25,927	1,476	0	14,925	1,663	19,344	5,786	12,162	242	55,597	0	(253)	0	55,850	0
41-0881659.	24791...	ST PAUL MERCURY INSURANCE COMPANY	CT		103,707	5,904	0	59,698	6,651	77,375	23,144	48,648	970	222,388	0	(1,010)	0	223,399	0
36-2542404.	19224...	ST PAUL PROTECTIVE INSURANCE COMPANY	CT		150,375	9,153	0	86,562	9,643	112,193	33,559	70,539	1,406	323,055	0	(1,465)	0	324,521	0
41-1230819.	30481...	ST PAUL SURPLUS LINES INSURANCE COMPANY	DE		(100,915)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-6033509.	19070...	STANDARD FIRE INSURANCE COMPANY	CT		1,254,851	71,693	0	722,348	80,472	936,235	280,041	588,635	11,733	2,691,156	0	(12,226)	0	2,703,382	0
35-1838077.	28188...	TRAVCO INSURANCE COMPANY	CT		70,002	3,985	0	40,296	4,489	52,228	15,622	32,837	655	150,112	0	(682)	0	150,794	0
06-6033504.	19038...	TRAVELERS CASUALTY & SURETY COMPANY	CT		5,278,670	312,071	0	3,038,638	338,513	3,938,377	1,178,022	2,476,159	49,355	11,331,136	0	(51,431)	0	11,382,567	0
06-1286266.	36170...	TRAVELERS CASUALTY CO OF CONNECTICUT	CT		121,855	6,941	0	70,145	7,814	90,915	27,194	57,161	1,139	261,311	0	(1,187)	0	262,498	0
41-1435765.	41769...	TRAVELERS CASUALTY COMPANY	CT		75,187	4,280	0	43,281	4,822	56,097	16,779	35,269	703	161,232	0	(733)	0	161,964	0
06-0876835.	19046...	TRAVELERS CASUALTY INS CO OF AMERICA	CT		707,798	40,296	0	407,440	45,390	528,083	157,957	332,019	6,618	1,517,804	0	(6,896)	0	1,524,700	0
95-3634110.	40282...	TRAVELERS COMMERCIAL CASUALTY COMPANY	CT		121,855	7,018	0	70,145	7,814	90,915	27,194	57,161	1,139	261,388	0	(1,187)	0	262,575	0
06-1286268.	36137...	TRAVELERS COMMERCIAL INSURANCE COMPANY	CT		121,855	6,937	0	70,145	7,814	90,915	27,194	57,161	1,139	261,306	0	(1,187)	0	262,494	0
41-1435766.	41750...	TRAVELERS CONSTITUTION STATE INS CO	CT		75,187	4,280	0	43,281	4,822	56,097	16,779	35,269	703	161,232	0	(733)	0	161,964	0
06-1203698.	29696...	TRAVELERS EXCESS AND SURPLUS LINES CO	CT		(30,962)	22	0	0	0	0	0	0	0	22	0	0	0	22	0
35-1838079.	27998...	TRAVELERS HOME AND MARINE INSURANCE CO	CT		70,002	3,985	0	40,296	4,489	52,228	15,622	32,837	655	150,112	0	(682)	0	150,794	0
06-0336212.	25682...	TRAVELERS INDEMNITY CO OF CONNECTICUT	CT		355,195	23,545	0	204,466	22,778	265,009	79,268	166,618	3,321	765,005	0	(3,461)	0	768,466	0
58-6020487.	25666...	TRAVELERS INDEMNITY COMPANY OF AMERICA	CT		199,635	13,538	0	114,919	12,802	148,946	44,552	93,647	1,867	430,271	0	(1,945)	0	432,216	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
36-3703200.	38130...	TRAVELERS PERSONAL INSURANCE COMPANY	CT		70,002	3,985	0	40,296	4,489	52,228	15,622	32,837	655	150,112	0	(682)	0	150,794	0
06-1286264.	36145...	TRAVELERS PERSONAL SECURITY INSURANCE CO.	CT		70,002	3,985	0	40,296	4,489	52,228	15,622	32,837	655	150,112	0	(682)	0	150,794	0
36-2719165.	25674...	TRAVELERS PROP CAS CO OF AMERICA	CT		93,336	19,292	0	53,728	5,985	69,637	20,829	43,783	873	214,128	0	(909)	0	215,037	0
06-1286274.	36161...	TRAVELERS PROPERTY CASUALTY INSURANCE CO.	CT		77,780	4,428	0	44,774	4,988	58,031	17,358	36,486	727	166,791	0	(758)	0	167,549	0
52-0515280.	25887...	UNITED STATES FIDELITY & GUARANTY CO	CT		1,143,366	67,080	0	658,173	73,322	853,057	255,161	536,339	10,690	2,453,823	0	(11,140)	0	2,464,963	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling				19,174,118	1,145,702	0	11,163,562	1,243,652	14,469,087	4,327,901	9,097,089	181,324	41,628,316	0	(188,950)	0	41,817,266	0
Authorized Affiliates-U.S. Non-Pool - Other																			
42-1091525.	35386...	FIDELITY AND GUARANTY INSURANCE CO	IA		0	487	0	0	0	0	0	0	0	487	0	0	0	487	0
56-1371361.	42811...	GULF UNDERWRITERS INSURANCE COMPANY	CT		0	1	0	0	0	0	0	0	0	1	0	0	0	1	0
06-0907370.	31194...	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		113	1,244	0	186	26	343	181	1,266	1	3,247	0	0	0	3,247	0
06-0566050.	25658...	TRAVELERS INDEMNITY COMPANY	CT		0	11	91	53	(16)	0	0	0	0	139	0	0	0	139	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other				113	1,743	91	239	10	343	181	1,266	1	3,874	0	0	0	3,874	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total				113	1,743	91	239	10	343	181	1,266	1	3,874	0	0	0	3,874	0
Authorized Affiliates-Other (Non-U.S.) - Other																			
AA-1126003.	00000...	LLOYDS SYNDICATE 5000	GBR		(2)	0	0	0	0	54	2	0	0	56	0	(2)	0	58	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other				(2)	0	0	0	0	54	2	0	0	56	0	(2)	0	58	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total				(2)	0	0	0	0	54	2	0	0	56	0	(2)	0	58	0
0899999.	Total Authorized Affiliates				19,174,229	1,147,445	91	11,163,801	1,243,662	14,469,484	4,328,084	9,098,355	181,325	41,632,246	0	(188,952)	0	41,821,198	0
Authorized Other U.S. Unaffiliated Insurers																			
23-2044095.	34789...	21ST CENTURY CENTENNIAL INSURANCE CO	PA		0	1	2	0	0	0	0	0	0	3	0	0	0	3	0
13-3333609.	32220...	21ST CENTURY NORTH AMERICA INSURANCE CO	NY		0	2	1	6	2	23	7	0	0	42	0	0	0	42	0
52-1474358.	22896...	ACA FINANCIAL GUARANTY CORPORATION	MD		0	0	0	0	0	0	0	1	0	1	0	0	0	1	0
95-2371728.	22667...	ACE AMERICAN INSURANCE COMPANY	PA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	52
06-0237820.	20699...	ACE PROPERTY & CASUALTY INSURANCE CO	PA		604	64	38	580	49	663	155	0	0	1,549	2	0	0	1,549	0
75-1940467.	19984...	ACIG INSURANCE COMPANY	IL		0	0	0	6	(70)	5	1	0	0	(59)	0	0	0	(59)	0
00-0000000.	00000...	AEGEN INTERNATIONAL INCORPORATED	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1286276.	36153...	AETNA INSURANCE COMPANY OF CONNECTICUT	CT		0	(1)	1	52	0	38	3	0	0	94	0	0	0	94	0
36-6033855.	22837...	AGCS MARINE INSURANCE COMPANY	IL		0	0	0	142	0	103	9	0	0	254	0	0	0	254	0
36-3544354.	10541...	AGRINATIONAL INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
06-1022232.	24899...	ALEA NORTH AMERICA INSURANCE COMPANY	NY		0	0	0	0	0	19	0	0	0	20	0	0	0	20	0
63-0262164.	19135...	ALFA MUTUAL INSURANCE COMPANY	AL		0	4	3	10	8	35	19	0	0	79	0	0	0	79	0
94-6078058.	21911...	ALLIANZ REINSURANCE AMERICA, INC	CA		0	0	17	0	8	0	0	0	0	25	0	0	0	25	20
06-1182357.	22730...	ALLIED WORLD INSURANCE COMPANY	NH		8,188	(17)	18	13,413	182	14,152	568	3,787	0	32,103	0	1,994	0	30,109	0
36-0719665.	19232...	ALLSTATE INSURANCE COMPANY	IL		32	502	552	10,454	3,235	3,000	902	0	0	18,644	0	56	0	18,589	0
04-2680300.	37907...	ALLSTATE VEHICLE & PROPERTY INS CO	IL		0	(0)	(0)	0	0	0	0	0	0	0	0	(0)	0	0	0
36-2661954.	10103...	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN		13,354	898	102	7,657	175	897	27	5,311	0	15,068	0	2,812	0	12,256	0
52-2048110.	19720...	AMERICAN ALTERNATIVE INSURANCE CORP	DE		5	1	0	88	24	300	116	0	0	529	0	11	0	518	0
59-0593886.	10111...	AMERICAN BANKERS INSURANCE CO OF FLORIDA	FL		0	3	0	137	0	99	9	0	0	247	0	1	0	246	0
31-0973761.	37990...	AMERICAN EMPIRE INSURANCE COMPANY	OH		0	0	0	0	0	9	1	0	0	10	0	0	0	10	0
52-0696632.	60518...	AMERICAN HEALTH AND LIFE INSURANCE CO	TX		0	0	0	0	0	0	0	2,041	0	2,041	0	0	0	2,041	0
13-5124990.	19380...	AMERICAN HOME ASSURANCE COMPANY	NY		2	62	91	183	145	2,368	1,277	0	0	4,126	2	6	0	4,120	0
04-1028440.	19569...	AMERICAN MUTUAL LIABILITY INSURANCE CO	MA		0	0	0	0	0	0	0	0	0	0	0	24	0	(24)	0
74-0484030.	60739...	AMERICAN NATIONAL INSURANCE COMPANY	TX		0	0	0	2,066	128	1,532	6	0	0	3,732	0	0	0	3,732	0
38-1630841.	19631...	AMERICAN ROAD INSURANCE COMPANY	MI		0	4	15	30	24	1,789	808	0	0	2,669	0	0	0	2,669	0
35-0145825.	60895...	AMERICAN UNITED LIFE INSURANCE COMPANY	IN		0	0	0	3,648	155	1,375	4	0	0	5,183	0	0	0	5,183	0
38-0829210.	23396...	AMERISURE MUTUAL INSURANCE COMPANY	MI		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
06-1430254.	10348...	ARCH REINSURANCE COMPANY	DE		25,943	1,325	33	22,793	1,404	10,362	1,883	11,669	0	49,469	0	2,602	0	46,867	0
94-1390273.	19801...	ARGONAUT INSURANCE COMPANY	IL		7	49	50	720	95	647	106	0	0	1,668	2	23	0	1,645	0
13-5358230.	24678...	ARROWOOD INDEMNITY COMPANY	DE		0	84	88	732	153	2,153	1,095	0	0	4,305	3	0	0	4,305	0
13-4934590.	19895...	ATLANTIC MUTUAL INSURANCE COMPANY	NY		0	0	0	0	0	0	0	(0)	0	(0)	0	0	0	(0)	0
38-0315280.	18988...	AUTO OWNERS INSURANCE COMPANY	MI		2	9	0	1,396	0	2,660	14	0	0	4,080	0	2	0	4,078	0
51-0434766.	20370...	AXIS REINSURANCE COMPANY	NY		19,591	57	221	17,524	316	35,011	1,506	9,996	38	64,670	0	4,724	0	59,945	0
23-1502700.	21970...	BEDIVERE INSURANCE COMPANY	PA		2	72	21	1,603	62	2,377	604	0	0	4,739	1	2	0	4,737	0
47-0574325.	32603...	BERKLEY INSURANCE COMPANY	DE		11,560	1,457	146	18,399	1,463	18,015	1,547	3,663	0	44,690	1,200	166	0	44,524	0
43-1432586.	29580...	BERKLEY REGIONAL INSURANCE CO	IA		0	0	0	0	0	60	2	0	0	62	0	0	0	62	0
51-0400307.	10391...	BERKSHIRE HATHAWAY DIRECT INSURANCE CO	NE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
63-0202590.	22276...	BERKSHIRE HATHAWAY SPECIALTY INS CO	NE		0	31	0	0	0	0	0	0	0	31	0	0	0	31	0
06-6105395.	20710...	CENTURY INDEMNITY COMPANY	PA		0	253	147	290	182	33	0	0	0	905	247	0	0	905	0
13-3531373.	10006...	CERITY INSURANCE COMPANY	NY		0	122	9	3,703	319	170	19	0	0	4,342	0	0	0	4,342	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
31-0542366.	10677...	CINCINNATI INSURANCE COMPANY	OH		4,126	2	5	1,017	27	593	8	3,122	96	4,871	0	1,007	0	3,864	0
52-0266645.	20532...	CLARENDON NATIONAL INSURANCE COMPANY	TX		0	0	0	7	0	0	0	0	0	7	0	7	0	(0)	0
36-2994662.	36552...	COLISEUM REINSURANCE COMPANY	DE		0	87	57	1,398	12	397	66	0	0	2,019	0	0	0	2,019	0
54-1423096.	39993...	COLONY INSURANCE COMPANY	VA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
47-0490411.	31127...	COLUMBIA CASUALTY COMPANY	IL		0	49	12	625	175	0	0	0	0	862	0	0	0	862	0
06-0303370.	62308...	CONNECTICUT GENERAL LIFE INSURANCE CO	CT		0	(1)	(0)	833	5	1,660	13	0	0	2,510	0	0	0	2,510	0
36-2114545.	20443...	CONTINENTAL CASUALTY COMPANY	IL		30	311	161	3,048	649	7,047	2,562	0	0	13,778	1	0	0	13,777	0
13-5010440.	35289...	CONTINENTAL INSURANCE COMPANY	PA		0	42	79	450	216	2,737	1,481	0	0	5,005	2	0	0	5,005	0
37-0807507.	20990...	COUNTRY MUTUAL INSURANCE COMPANY	IL		400	54	(26)	48	36	0	0	133	0	246	0	150	0	96	0
00-0000000.	00000...	DAMPKRAFT INSURANCE COMPANY	SC		20	0	0	80	3	0	5	0	0	89	0	19	0	70	810
74-1706662.	15458...	DELTA LLOYDS INSURANCE CO OF HOUSTON	TX		0	0	0	1	0	0	(0)	0	0	1	0	0	0	1	0
95-3014772.	34495...	DOCTORS COMPANY AN INTERINSURANCE EXCH	CA		0	0	0	203	0	1,856	0	0	0	2,059	0	0	0	2,059	0
38-2145898.	33499...	DORINCO REINSURANCE COMPANY	MI		0	21	8	417	20	338	63	0	0	867	0	0	0	867	0
13-3176864.	42714...	DR INSURANCE COMPANY	KY		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	39
39-0264050.	21458...	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI		0	202	169	1,307	335	2,712	1,021	0	0	5,746	1	0	0	5,746	0
42-0234980.	21415...	EMPLOYERS MUTUAL CASUALTY COMPANY	IA		1,614	88	16	1,712	46	161	44	641	0	2,708	0	259	0	2,448	0
35-2293075.	11551...	ENDURANCE ASSURANCE CORPORATION	DE		23,319	1,556	60	13,345	421	3,912	222	10,484	0	30,000	0	6,189	0	23,811	0
25-6038677.	26271...	ERIE INSURANCE EXCHANGE	PA		0	(12)	15	189	0	578	2	0	0	771	0	0	0	771	0
36-2950161.	35378...	EVANSTON INSURANCE COMPANY	IL		530	27	7	1,382	39	575	151	117	0	2,298	0	0	0	2,298	0
22-2005057.	26921...	EVEREST REINSURANCE COMPANY	DE		45,149	2,896	2,008	39,373	5,362	32,581	5,242	12,615	0	100,077	0	5,573	0	94,504	215
36-2467238.	12750...	EVERGREEN NATIONAL INDEMNITY CO	OH		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
03-0346985.	11291...	EXCHANGE INDEMNITY COMPANY	VT		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
00-0000000.	12052...	F L INSURANCE CORPORATION	HI		0	3	0	114	12	0	10	0	0	139	0	0	0	139	0
74-1194354.	10818...	FACILITY INSURANCE CORPORATION	TX		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
05-0316605.	21482...	FACTORY MUTUAL INSURANCE COMPANY	RI		4	432	316	2,449	1,283	472	156	0	0	5,108	12	3	0	5,105	0
13-3333610.	35157...	FAIR AMERICAN INS & REINS COMPANY	NY		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
14-1415410.	13803...	FARM FAMILY CASUALTY INSURANCE COMPANY	NY		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
42-0245840.	13897...	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	IA		2	5	1	95	9	116	23	0	0	250	0	6	0	244	49
13-1963496.	20281...	FEDERAL INSURANCE COMPANY	IN		20	200	9	3,694	271	5,769	1,178	5	0	11,126	0	0	0	11,126	15
13-2710717.	12815...	FINANCIAL GUARANTY INSURANCE COMPANY	NY		0	1	3	6	5	224	80	0	0	318	0	0	0	318	0

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
06-1325038.	39136...	FINIAL REINSURANCE COMPANY	CT		7	276	64	22,261	480	10,732	388	0	0	34,200	1	0	0	34,200	0
94-1610280.	21873...	FIREMANS FUND INSURANCE COMPANY	CA		9	0	0	17	36	161	62	0	0	277	0	22	0	255	0
04-2198460.	21822...	FIRST STATE INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
94-1032958.	21040...	FREMONT INDEMNITY COMPANY	CA		4	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
00-0000000.	12058...	FRONT RANGE INSURANCE COMPANY INC	HI		0	0	0	4	5	0	0	0	0	9	0	0	0	9	0
75-1588101.	35882...	GEICO GENERAL INSURANCE COMPANY	MD		0	0	0	122	0	89	8	0	0	218	0	0	0	218	0
91-0231910.	24732...	GENERAL INSURANCE COMPANY OF AMERICA	NH		0	5	11	37	24	630	333	0	0	1,040	0	0	0	1,040	0
13-2572994.	86258...	GENERAL RE LIFE CORPORATION	CT		0	0	0	16	3	76	3	0	0	98	0	0	0	98	0
13-2673100.	22039...	GENERAL REINSURANCE CORPORATION	DE		54,946	8,438	1,744	80,295	6,970	33,854	12,303	23,753	58	167,414	3,927	6,230	0	161,184	0
13-3029255.	39322...	GENERAL SECURITY NATIONAL INSURANCE CO	NY		(28)	356	9	6,640	550	534	101	0	0	8,190	1	0	0	8,190	181
06-0876629.	37362...	GENERAL STAR INDEMNITY COMPANY	DE		0	42	1	314	14	0	0	0	0	372	0	0	0	372	0
13-1958482.	11967...	GENERAL STAR NATIONAL INSURANCE COMPANY	DE		2	5	7	56	17	409	190	0	0	685	0	6	0	680	0
13-5617450.	11231...	GENERALI - U.S. BRANCH	NY		0	89	7	747	6	1,166	113	0	0	2,128	0	0	0	2,128	0
13-5009848.	21032...	GLOBAL REINSURANCE CORP OF AMERICA	NY		0	0	0	0	0	3	0	0	0	3	0	0	0	3	0
31-0501234.	16691...	GREAT AMERICAN INSURANCE COMPANY	OH		9	45	56	168	146	2,800	1,591	0	0	4,805	1	17	0	4,788	0
13-5117400.	22187...	GREATER NEW YORK MUTUAL INSURANCE CO	NY		0	1	1	7	5	12	10	0	0	36	0	0	0	36	0
13-5129825.	22292...	HANOVER INSURANCE COMPANY	NH		0	17	26	82	64	1,451	803	0	0	2,443	1	0	0	2,443	0
06-0383030.	22357...	HARTFORD ACCIDENT & INDEMNITY COMPANY	CT		0	1	18	3,263	234	3,015	1,208	0	0	7,739	0	0	0	7,739	0
06-0383750.	19682...	HARTFORD FIRE INSURANCE COMPANY	CT		0	(27)	102	1,491	73	2,623	724	0	0	4,986	5	0	0	4,986	0
06-0384680.	11452...	HARTFORD STEAM BOILER INSPECTION&INS CO	CT		0	1	1	9	6	62	11	0	0	90	0	0	0	90	0
38-0829290.	14176...	HASTINGS MUTUAL INSURANCE COMPANY	MI		0	2	1	10	8	19	16	0	0	57	0	0	0	57	0
61-0904881.	35904...	HEALTH CARE INDEMNITY INC	CO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
74-1296673.	22489...	HIGHLANDS INSURANCE COMPANY	TX		0	0	0	0	0	0	0	0	0	0	0	71	0	(71)	0
02-0308052.	22527...	HOME INSURANCE COMPANY	NH		7	0	0	0	0	0	0	0	0	0	0	75	0	(75)	0
06-1206659.	10069...	HOUSING AUTHORITY PROPERTY INS A MUT	VT		1,603	0	0	0	0	709	56	493	0	1,258	0	0	0	1,258	0
74-2195939.	42374...	HOUSTON CASUALTY COMPANY	TX		1,257	0	(0)	14	(14)	(3)	1	390	0	388	0	403	0	(15)	0
47-6025666.	23264...	INLAND INSURANCE COMPANY	NE		0	2	2	9	7	20	17	0	0	57	0	0	0	57	0
23-0723970.	22713...	INSURANCE COMPANY OF NORTH AMERICA	PA		0	65	46	157	51	2,046	1,552	0	0	3,916	0	0	0	3,916	0
95-2769232.	27847...	INSURANCE COMPANY OF THE WEST	CA		6	0	0	0	0	0	0	2	0	2	0	0	0	2	0
13-5339725.	18341...	INSURANCE CORPORATION OF NEW YORK	NY		0	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0

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1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
56-0751402.	22780...	INTEGON GENERAL INSURANCE CORPORATION	NC		0	0	0	3	3	4	3	0	0	13	0	0	0	13	0
01-0233346.	65838...	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI		0	0	0	1,611	72	0	0	0	0	1,683	0	0	0	1,683	0
30-0875959.	20621...	LAMORAK INSURANCE COMPANY	PA		0	703	141	408	144	2,157	1,493	0	0	5,046	1	0	0	5,046	0
25-1149494.	19437...	LEXINGTON INSURANCE COMPANY	DE		0	(63)	63	74	(10)	0	0	0	0	65	0	0	0	65	0
04-1543470.	23043...	LIBERTY MUTUAL INSURANCE COMPANY	MA		12,204	400	90	10,678	237	20,524	1,066	7,445	87	40,527	2	3,280	0	37,247	0
23-0867770.	14486...	LIBERTY MUTUAL MID-ATLANTIC INS CO	MA		0	2	1	2	2	8	7	0	0	21	0	0	0	21	0
35-0472300.	65676...	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		0	0	0	17	3	82	3	0	0	105	0	0	0	105	0
23-0813860.	14400...	LITITZ MUTUAL INSURANCE CO	PA		0	1	0	31	0	0	0	0	0	33	0	0	0	33	0
36-1410470.	22977...	LUMBERMENS MUTUAL CASUALTY COMPANY	IL		0	0	0	0	0	0	0	0	0	0	0	42	0	(42)	0
36-3347420.	23876...	MAPFRE INSURANCE COMPANY	NJ		0	(8)	34	159	37	56	23	0	0	301	0	0	0	301	0
06-1481194.	10829...	MARKEL GLOBAL REINSURANCE COMPANY	DE		11,431	170	16	2,849	73	2,651	253	7,513	173	13,698	0	2,315	0	11,383	0
36-3101262.	38970...	MARKEL INSURANCE COMPANY	IL		0	1,620	94	0	0	102	3	(0)	0	1,820	1,714	0	0	1,820	0
59-0615164.	22241...	MEDMARC CASUALTY INSURANCE COMPANY	VT		0	2	0	1	0	1	0	0	0	5	0	0	0	5	0
62-0928337.	31968...	MERASTAR INSURANCE COMPANY	IL		0	7	2	53	3	40	10	0	0	114	0	0	0	114	0
04-1614490.	19798...	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA		0	31	9	361	24	331	58	0	0	814	1	0	0	814	0
06-0566090.	39357...	METLIFE INS CO OF CT - ACC DEPT	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
04-2482364.	16187...	METROMILE INSURANCE COMPANY	DE		0	20	10	269	18	250	83	0	0	650	1	0	0	650	196
13-2915260.	34339...	METROPOLITAN GROUP PROP & CAS INS CO	RI		0	153	107	885	272	2,463	571	0	0	4,451	2	0	0	4,451	0
36-1475332.	20451...	MIDSTATES REINSURANCE CORPORATION	IL		0	2	74	18	36	0	0	0	0	131	0	0	0	131	0
00-0000000.	10524...	MINNETONKA INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
95-1728812.	23604...	MISSION INSURANCE COMPANY	CA		5	0	0	0	0	0	0	0	0	0	0	117	0	(117)	0
95-3422598.	38431...	MISSION REINSURANCE CORPORATION	MO		33	0	0	0	0	0	0	0	0	0	0	340	0	(340)	0
22-3818012.	20362...	MITSUI SUMITOMO INSURANCE CO OF AMERICA	NY		6,233	0	0	0	0	2,229	382	3,528	0	6,138	0	0	0	6,138	0
13-3467153.	22551...	MITSUI SUMITOMO INSURANCE USA INC	NY		0	0	0	3	2	18	14	0	0	37	0	0	0	37	0
31-4259550.	14621...	MOTORISTS MUTUAL INSURANCE COMPANY	OH		0	1	2	12	9	20	17	0	0	61	0	0	0	61	0
38-0855585.	22012...	MOTORS INSURANCE CORPORATION	MI		0	469	55	4,480	353	2,614	369	0	0	8,341	0	0	0	8,341	0
13-4924125.	10227...	MUNICH REINSURANCE AMERICA INC	DE		68,163	14,223	2,227	79,196	7,646	82,745	40,657	33,573	173	260,440	11	14,492	0	245,948	265
06-0493340.	67814...	NASSAU LIFE INSURANCE COMPANY	NY		0	(1)	0	22	4	104	4	0	0	133	0	0	0	133	0
95-2488300.	23671...	NATIONAL AMERICAN INSURANCE CO OF CA	CA		0	12	0	83	0	60	5	0	0	161	4	0	0	161	0
38-0865250.	11991...	NATIONAL CASUALTY COMPANY	OH		9	60	87	823	242	1,146	322	0	0	2,679	6	17	0	2,662	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
47-0355979.	20087...	NATIONAL INDEMNITY COMPANY	NE		40,139	4,052	1	51,398	7	76,974	432	16,275	0	149,139	0	2,974	0	146,164	17
36-2403971.	20052...	NATIONAL LIABILITY & FIRE INSURANCE CO	CT		50	0	0	0	0	0	0	46	0	46	0	50	0	(4)	0
00-0000000.	10428...	NATIONAL TELECOM CORPORATION	VT		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
25-0687550.	19445...	NATIONAL UNION FIRE INSURANCE CO OF PA	PA		51	(1)	18	9,360	238	6,012	502	0	0	16,130	0	6	0	16,124	122
31-4177100.	23787...	NATIONWIDE MUTUAL INSURANCE COMPANY	OH		4,038	22	43	1,879	108	2,614	612	581	0	5,859	0	608	0	5,251	0
06-1053492.	41629...	NEW ENGLAND REINSURANCE CORPORATION	CT		8	283	170	4,193	1,224	6,703	5,219	0	0	17,792	61	22	0	17,770	0
22-2187459.	35432...	NEW JERSEY RE-INSURANCE COMPANY	NJ		0	(2)	2	0	0	98	4	0	0	102	0	0	0	102	0
02-0170490.	14788...	NGM INSURANCE COMPANY	FL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-3440360.	29700...	NORTH AMERICAN ELITE INSURANCE COMPANY	NH		0	0	0	6	0	0	0	0	0	6	0	0	0	6	0
22-1964135.	21105...	NORTH RIVER INSURANCE COMPANY	NJ		0	12	11	230	18	168	140	0	0	580	0	0	0	580	0
41-0446480.	14850...	NORTH STAR MUTUAL INSURANCE COMPANY	MN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
62-0929818.	31208...	OAKWOOD INSURANCE COMPANY	TN		7	71	0	134	0	97	9	0	0	311	0	14	0	297	14
47-0698507.	23680...	ODYSSEY REINSURANCE COMPANY	CT		15,826	361	105	12,460	1,921	15,199	1,918	5,436	0	37,400	0	2,718	0	34,682	0
25-0410420.	24147...	OLD REPUBLIC INSURANCE COMPANY	PA		2	398	67	672	82	219	90	0	0	1,528	0	4	0	1,524	0
95-1078160.	20346...	PACIFIC INDEMNITY COMPANY	WI		0	1	7	10	8	632	359	0	0	1,017	0	0	0	1,017	0
13-3031176.	38636...	PARTNER REINSURANCE CO OF THE US	NY		68,679	3,776	305	39,574	1,179	49,638	2,676	34,151	173	131,472	0	15,743	0	115,729	0
13-2919779.	18333...	PEERLESS INDEMNITY INSURANCE COMPANY	IL		0	3	20	93	17	149	104	0	0	386	0	0	0	386	0
23-1642962.	12262...	PENNSYLVANIA MANUFACTURERS ASSOC INS CO	PA		0	8	14	96	40	177	139	0	0	474	0	99	0	376	0
13-3801089.	36587...	PLYMOUTH ROCK ASSURANCE PREFERRED CORP	NY		0	2	3	2	2	9	8	0	0	26	0	0	0	26	0
36-3030511.	37257...	PRAETORIAN INSURANCE COMPANY	PA		0	9	2	(5)	5	24	20	0	0	56	0	0	0	56	0
00-0000000.	12335...	PRESIDIO INSURANCE COMPANY	IN		7	0	0	0	0	0	0	0	0	0	0	2	0	(2)	0
34-6513736.	24260...	PROGRESSIVE CASUALTY INSURANCE COMPANY	OH		0	0	0	34	0	24	2	0	0	60	0	0	0	60	0
35-6021485.	12416...	PROTECTIVE INSURANCE COMPANY	IN		(0)	11	1	477	0	1,453	5	(0)	0	1,945	0	(0)	0	1,946	0
47-0444314.	20265...	PROTECTIVE NATIONAL INS CO OF OMAHA	NE		2	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
05-0204450.	24295...	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI		0	10	402	12	9	20	17	0	0	471	0	0	0	471	0
13-1188550.	15059...	PUBLIC SERVICE INSURANCE COMPANY	IL		1	0	0	0	0	0	0	0	0	0	0	22	0	(22)	0
22-2311816.	39217...	QBE INS CORP	PA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23-1641984.	10219...	QBE REINSURANCE CORPORATION	PA		998	35	23	958	47	260	67	376	0	1,765	1	379	0	1,386	0
23-1740414.	22705...	R&Q REINSURANCE COMPANY	PA		4	456	425	2,344	1,886	293	53	0	0	5,457	8	5	0	5,452	0
91-1060766.	41580...	RED SHIELD INSURANCE COMPANY	WA		0	0	0	32	0	0	0	0	0	32	0	0	0	32	0

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
23-0580680.	24457...	RELIANCE INSURANCE COMPANY	PA		4	0	0	0	0	0	0	0	0	0	0	39	0	(39)	0
41-0451140.	67105...	RELIASTAR LIFE INSURANCE COMPANY	MN		0	(3)	(0)	19,176	1,154	938	141	0	0	21,406	0	0	0	21,406	0
52-1952955.	10357...	RENAISSANCE REINSURANCE US INC	MD		11,601	642	95	15,463	61	17,669	45	5,544	87	39,606	0	1,198	0	38,408	6
31-4290270.	12475...	REPUBLIC-FRANKLIN INSURANCE COMPANY	OH		0	2	0	1	0	1	0	0	0	5	0	0	0	5	0
86-0274508.	31089...	REPWEST INSURANCE COMPANY	AZ		0	0	0	210	12	0	0	0	0	223	0	0	0	223	21
37-0915434.	13056...	RLI INSURANCE COMPANY	IL		0	0	0	0	0	15	4	0	0	19	0	0	0	19	0
13-6109222.	12491...	ROCHDALE INSURANCE COMPANY	NY		0	5	1	0	0	0	0	0	0	6	0	0	0	6	0
43-0727872.	15105...	SAFETY NATIONAL CASUALTY CORP	MO		9	0	0	0	0	0	0	3	0	3	0	0	0	3	0
75-1444207.	30058...	SCOR REINSURANCE COMPANY	NY		32,160	1,428	52	13,490	298	2,703	13	11,843	0	29,827	0	6,082	0	23,745	0
94-6095888.	19836...	SELECT MARKETS INSURANCE COMPANY	IL		0	9	16	36	34	47	15	0	0	157	0	0	0	157	0
13-2941133.	10936...	SENECA INSURANCE COMPANY	NY		0	22	1	281	0	201	28	0	0	534	0	0	0	534	0
39-0333950.	24988...	SENTRY INSURANCE A MUTUAL COMPANY	WI		5	37	41	312	44	310	58	0	0	801	0	11	0	790	0
41-1459789.	11347...	SFM MUTUAL INSURANCE COMPANY	MN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-2997499.	38776...	SIRIUS AMERICA INSURANCE COMPANY	NY		8	353	113	1,984	1,386	1,857	1,216	0	0	6,907	1	5	0	6,902	20
02-0537812.	38997...	SOMPO AMERICA FIRE & MARINE INSURANCE CO	NY		0	13	8	23	0	24	1	0	0	69	0	0	0	69	0
13-2554270.	11126...	SOMPO AMERICA INSURANCE COMPANY	NY		908	1,314	219	25,786	2,602	22,392	3,572	498	0	56,383	1	20	0	56,363	0
04-1027270.	20613...	SPARTA INSURANCE COMPANY	CT		0	0	3	8	11	510	178	0	0	710	0	0	0	710	0
00-0000000.	10527...	ST GEORGE INSURANCE COMPANY	VT		0	0	0	295	195	2,804	1,179	0	0	4,473	0	0	0	4,473	106
38-2626205.	18023...	STAR INSURANCE COMPANY	MI		0	(1)	1	1,337	140	0	0	0	0	1,477	0	0	0	1,477	34
22-3590451.	40045...	STARNET INSURANCE COMPANY	IA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
75-1670124.	38318...	STARR INDEMNITY & LIABILITY COMPANY	TX		2	281	85	637	400	1,054	845	0	0	3,302	4	4	0	3,298	0
31-4316080.	25135...	STATE AUTOMOBILE MUTUAL INSURANCE CO	OH		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
37-0533080.	25143...	STATE FARM FIRE & CASUALTY COMPANY	IL		19	3	2	41	62	215	72	0	0	395	0	33	0	362	0
13-3031274.	39187...	SUECIA INSURANCE CO	NY		0	0	0	0	0	8	3	0	0	11	0	0	0	11	0
00-0000000.	10534...	SUPERIOR GUARANTY INSURANCE COMPANY	VT		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
13-1675535.	25364...	SWISS REINSURANCE AMERICA CORPORATION	NY		233,386	11,482	1,788	172,466	9,513	186,754	21,646	87,848	173	491,671	0	35,340	0	456,330	0
74-1321032.	25380...	TEXAS FARM BUREAU MUTUAL INSURANCE CO	TX		0	0	0	13	0	10	1	0	0	23	0	0	0	23	0
94-1517098.	25534...	TIG INSURANCE COMPANY	CA		16	1,132	191	1,763	416	4,605	2,914	0	0	11,020	0	37	0	10,983	98
13-2918573.	42439...	TOA REINSURANCE COMPANY OF AMERICA	DE		5	(23)	82	354	116	1,618	491	0	0	2,639	0	14	0	2,624	0
13-4032666.	10945...	TOKIO MARINE AMERICA INSURANCE COMPANY	NY		3,311	791	85	2,420	252	3,044	1,547	1,819	0	9,958	1	0	0	9,958	0

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
31-4423946.	10952...	TRANSAMERICA CASUALTY INSURANCE COMPANY..	IA		0	1	1	84	12	40	38	0	0	175	0	0	0	175	0
13-5616275.	19453...	TRANSATLANTIC REINSURANCE COMPANY	NY		95,457	3,238	888	92,117	2,040	81,275	3,734	31,203	115	214,611	258	14,674	0	199,937	57
75-0784127.	33014...	TRANSPORT INSURANCE COMPANY	OH		0	2	0	6	0	4	0	0	0	12	0	0	0	12	0
23-6200030.	23221...	TRANSPORTATION MUTUAL INSURANCE COMPANY..	PA		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
06-1117063.	34894...	TRENWICK AMERICA REINSURANCE CORPORATION.	CT		0	(15)	0	0	0	0	0	0	0	(15)	0	0	0	(15)	0
47-0547953.	25844...	UNION INSURANCE COMPANY	IA		1	7	10	20	21	73	23	0	0	155	0	4	0	151	0
13-2959091.	36285...	UNITED AMERICAS INSURANCE COMPANY (UAIC)	NY		0	160	20	56	3	276	283	0	0	798	0	0	0	798	0
42-0644327.	13021...	UNITED FIRE & CASUALTY COMPANY	IA		0	1	0	15	1	17	7	0	0	41	0	0	0	41	0
13-5459190.	21113...	UNITED STATES FIRE INSURANCE COMPANY	DE		0	9	10	9	9	225	71	0	0	334	0	0	0	334	0
13-3088732.	40517...	WCF NATIONAL INSURANCE COMPANY	UT		0	11	23	29	20	45	37	0	0	165	1	0	0	165	0
41-0430825.	15377...	WESTERN NATIONAL MUTUAL INS CO	MN		0	2	1	13	6	18	12	0	0	52	0	0	0	52	0
48-0921045.	39845...	WESTPORT INSURANCE CORPORATION	MO		0	162	61	8,821	743	12,502	3,959	0	0	26,248	1	0	0	26,248	0
00-0000000.	11937...	WHITE MOUNTAIN INSURANCE COMPANY	VT		(7)	0	0	1	(1)	0	0	0	0	0	0	0	0	0	35
36-0947200.	62413...	WILCAC LIFE INSURANCE COMPANY	IL		0	0	0	767	0	2,338	7	0	0	3,113	0	0	0	3,113	0
13-3787296.	40193...	XL INSURANCE COMPANY OF NEW YORK INC	NY		0	227	21	82	3	227	230	0	0	790	0	0	0	790	0
13-1290712.	20583...	XL REINSURANCE AMERICA INC	NY		49,131	10,228	261	66,985	4,012	18,586	2,002	22,677	106	124,857	7,961	8,009	0	116,849	0
47-0619962.	37931...	YCI, INC	OK		0	0	4	14	15	560	322	0	0	917	0	0	0	917	0
95-1651549.	13269...	ZENITH INSURANCE COMPANY	CA		0	0	2	1	1	0	0	0	0	3	0	0	0	3	245
36-2781080.	27855...	ZURICH AMERICAN INS COMPANY OF ILLINOIS	IL		0	11	16	48	38	584	351	0	0	1,047	1	0	0	1,047	0
36-4233459.	16535...	ZURICH AMERICAN INSURANCE COMPANY	NY		0	16	86	262	63	1,780	877	0	0	3,083	0	0	0	3,083	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				866,230	79,120	15,369	944,575	65,313	863,729	146,151	358,586	1,279	2,474,121	15,454	141,184	0	2,332,937	2,616
Authorized Pools-Mandatory Pools, Associations or Other Similar Facilities																			
AA-9992109.	00000...	ARKANSAS STOCK POOL FOR ASSIGNED RISKS	AR		0	0	0	93	0	39	(0)	0	0	132	0	0	0	132	0
AA-9992117.	00000...	ASSIGNED RISK POOL	NY		0	7	0	19	0	0	0	0	0	26	0	0	0	26	0
AA-9991105.	00000...	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	CA		0	0	0	0	0	528	0	0	0	528	0	0	0	528	0
AA-9991201.	00000...	CALIFORNIA FAIR PLAN	CA		1,697	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991161.	00000...	COMMONWEALTH AUTOMOBILE REINSURERS	MA		0	1	0	9,746	764	3,121	158	0	0	13,790	0	0	0	13,790	0

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-9991310.	00000...	FLORIDA HURRICANE CATASTROPHE FUND	FL		470	0	0	0	0	100	(1)	195	0	293	0	0	0	293	0
AA-9991205.	00000...	GEORGIA FAIR PLAN	GA		41	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991500.	00000...	ILLINOIS MINE SUBSIDENCE FUND	IL		1,112	0	0	0	0	168	0	0	0	168	0	0	0	168	0
AA-9992110.	00000...	ILLINOIS STOCK POOL FOR ASSIGNED RISKS	IL		0	0	0	2,651	0	1,097	(4)	0	0	3,744	0	0	0	3,744	0
AA-9991501.	00000...	INDIANA MINE SUBSIDENCE FUND	IN		97	0	0	0	0	568	0	0	0	568	0	0	0	568	0
AA-9991414.	00000...	INDIANA WORKERS COMP ASSIGNED RISK POOL	IN		12,121	1,717	0	9,408	0	10,126	59	5,124	0	26,435	0	0	0	26,435	0
AA-9991502.	00000...	KENTUCKY MINE SUBSIDENCE FUND	KY		372	0	0	0	0	1,780	2	0	0	1,783	0	0	0	1,783	0
AA-9992115.	00000...	MAINE WORKERS COMP POOL 1-1-87	ME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991419.	00000...	MAINE WORKERS COMP RESIDUAL MARKET POOL	ME		0	103	0	2,250	0	931	(3)	0	0	3,281	0	0	0	3,281	0
AA-9991213.	00000...	MASSACHUSETTS FAIR PLAN	MA		4,126	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991421.	00000...	MASSACHUSETTS VOLUNTARY WORK COMP POOL	MA		0	0	0	(7)	0	0	0	0	0	(7)	0	0	0	(7)	0
AA-9992122.	00000...	MASSACHUSETTS WORK COMP ASSIG RISK POOL	MA		24,853	4,901	0	64,720	5,308	38,405	100	13,160	0	126,595	0	0	0	126,595	0
AA-9991159.	00000...	MICHIGAN CATASTROPHE CLAIM ASSOCIATION	MI		3,403	5,025	0	341,359	0	45,159	117	0	0	391,661	0	0	0	391,661	0
AA-9992114.	00000...	MICHIGAN WORKERS COMP INS FACILITY	MI		16,042	4,255	0	42,756	0	19,503	45	7,064	0	73,623	0	0	0	73,623	0
AA-9991423.	00000...	MINNESOTA WORKERS COMPENSATION POOL	MN		0	135	0	1,377	0	6,085	732	0	0	8,330	0	0	0	8,330	0
AA-9992121.	00000...	MISSISSIPPI WC ASSIGNED RISK POOL	MS		0	2	0	41	0	17	(0)	0	0	60	0	0	0	60	0
AA-9990036.	00000...	MISSOURI AGGREGATE XOL REINS MECHANISM	MO		0	0	0	0	0	3,180	0	0	0	3,180	0	0	0	3,180	0
AA-9992201.	00000...	NATIONAL FLOOD INSURANCE PROGRAM	DC		(1)	0	0	6,873	0	0	0	0	0	6,873	0	0	0	6,873	0
AA-9992118.	00000...	NATIONAL WORKERS COMP REINSURANCE POOL	NY		193,994	32,639	0	877,354	(77)	415,878	(166)	74,709	0	1,400,337	0	0	0	1,400,337	0
AA-9991162.	00000...	NEW JERSEY AUTO INS RISK EXCHANGE	NJ		552	0	0	0	0	3,273	125	0	0	3,399	0	0	0	3,399	0
AA-9991134.	00000...	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	NJ		0	53	0	4,504	0	(3,900)	0	0	0	657	0	0	0	657	0
AA-9991160.	00000...	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT	NJ		2,494	9,518	0	145,242	0	14,882	3	0	0	169,645	0	2,861	0	166,784	0
AA-9992108.	00000...	NEW MEXICO WORKERS COMP REINS POOL	NM		0	60	0	7,401	0	3,063	(11)	0	0	10,512	0	0	0	10,512	0
AA-9991220.	00000...	NEW YORK FAIR PLAN	NY		448	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991137.	00000...	NEW YORK SPECIAL RISK DISTRIBUTION	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991139.	00000...	NORTH CAROLINA REINSURANCE FACILITY	NC		6,649	0	0	234	0	2,823	18	2,704	0	5,780	0	389	0	5,391	0
AA-9991503.	00000...	OHIO MINE SUBSIDENCE	OH		17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9992082.	00000...	TEXAS SMALL PREMIUM POLICY PLAN	TX		0	10	1	1,629	83	604	170	0	0	2,496	0	0	0	2,496	0
AA-9991226.	00000...	VIRGINIA FAIR PLAN	VA		125	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-9991506.	00000...	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991450.	00000...	WISCONSIN WORKERS COMPENSATION POOL	WI		15	1,661	0	40,877	0	15,576	(5)	0	0	58,109	0	0	0	58,109	0
AA-9991423.	00000...	WORKERS COMP REINSURANCE ASSOCIATION	MN		2,355	3,085	0	115,087	0	41,875	187	0	0	160,233	0	0	0	160,233	0
1099999.	Total Authorized Pools - Mandatory Pools, Associations or Similar Facilities				270,987	63,174	1	1,673,615	6,077	624,882	1,527	102,956	0	2,472,232	0	3,250	0	2,468,982	0
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																			
AA-9995000.	00000...	AMERICAN ACCIDENT REINSURANCE GROUP I	NY		0	7	2	61	46	44	3	0	0	163	0	0	0	163	0
AA-9995010.	00000...	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	CT		0	0	0	2,617	(0)	0	0	0	0	2,617	0	0	0	2,617	0
AA-9995011.	00000...	ANI-NUCLEAR ENERGY PROPERTY INS ASSOC	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9995022.	00000...	EXCESS & CASUALTY REINSURANCE ASSOC	NY		0	0	0	35	0	0	1	0	0	36	0	55	0	(19)	0
AA-9993210.	00000...	GOLDSTREET SYNDICATE CORP SO48	NY		0	0	25	0	0	0	0	0	0	25	0	0	0	25	0
AA-9995104.	00000...	GUY CARPENTER MGMT CORP (FAC CASUALTY)	NY		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-9995035.	00000...	MUTUAL REINSURANCE BUREAU	IL		2	0	0	3	7	26	8	0	0	44	0	4	0	40	0
AA-9995043.	00000...	UNITED STATES AIRCRAFT INSURANCE GROUP	NY		221	0	0	31,988	6,390	30,615	9,863	0	0	78,857	0	0	0	78,857	0
1199999.	Total Authorized Pools - Voluntary Pools, Associations or Similar Facilities				223	7	27	34,705	6,443	30,685	9,875	0	0	81,742	0	59	0	81,683	0
Authorized Other Non-U.S. Insurers																			
AA-3190385.	00000...	AAAA INSURANCE COMPANY LTD	BMU		0	0	0	37	8	0	0	0	0	45	0	0	0	45	0
AA-3191085.	00000...	AFFILIATED CHEMICAL GROUP LTD	BMU		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	50
AA-1240006.	00000...	AG INSURANCE	BEL		0	0	0	0	0	3	1	0	0	4	0	0	0	4	20
AA-1120255.	00000...	AGEAS INSURANCE LIMITED	GBR		0	8	14	40	24	66	21	0	0	173	0	0	0	173	2
AA-1580015.	00000...	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	172	27	693	16	608	424	0	0	1,942	0	0	0	1,942	3
AA-1460005.	00000...	ALBA ALLGEMEINE VERS GES AG	CHE		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1240011.	00000...	ALLIANZ BELGIUM SA	BEL		0	0	0	31	0	23	2	0	0	56	0	0	0	56	0
AA-1320065.	00000...	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	FRA		0	0	(0)	6	(0)	0	0	0	0	6	0	0	0	6	0
AA-1320013.	00000...	ALLIANZ IARD	FRA		0	0	2	4	0	0	0	0	0	6	0	0	0	6	0
AA-1120445.	00000...	ALLIANZ INSURANCE PLC	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-3190005.	00000...	AMERICAN INT'L REINSURANCE COMPANY LTD	BMU		4	3	5	5	10	63	20	0	0	107	0	10	0	97	0
AA-1780074.	00000...	AMTRUST INTERNATIONAL UNDERWRITERS DAC	IRL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190010.	00000...	ANCON INSURANCE COMPANY SA	BMU		0	22	1	191	0	113	0	0	0	326	0	0	0	326	0
AA-3190012.	00000...	ANDERSON HILL INSURANCE LTD	BMU		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
AA-1320060.	00000...	AREAS - CMA	FRA		0	0	0	0	0	7	5	0	0	12	0	0	0	12	1

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1120147.	00000...	ARRAN INSURANCE COMPANY LIMITED	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194168.	00000...	ASPEN BERMUDA LIMITED	BMU..		2,267	0	0	0	0	5	0	66	0	71	0	67	0	4	0
AA-1120337.	00000...	ASPEN INSURANCE UK LTD	GBR..		24,837	990	77	18,562	831	9,228	1,069	9,725	0	40,483	0	5,524	0	34,958	0
AA-1360015.	00000...	ASSICURAZIONI GENERALI S.P.A.	ITA..		0	3	21	64	23	556	173	0	0	841	0	0	0	841	14
AA-1320029.	00000...	ASSURANCES GENERALES DE FRANCE	FRA..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-3191086.	00000...	ASTRO LTD	BMU..		0	0	0	169	7	0	0	0	0	176	0	0	0	176	9
AA-1120701.	00000...	ATLAS ASSURANCE COMPANY LTD	GBR..		0	2	15	55	7	18	16	0	0	113	0	0	0	113	0
AA-1840003.	00000...	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	ESP..		0	0	0	2	2	0	0	0	0	4	0	0	0	4	0
AA-1120215.	00000...	AVIATION AND GENERAL INSURANCE CO LTD	GBR..		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1560390.	00000...	AVIVA INSURANCE COMPANY OF CANADA	CAN..		0	61	6	79	1	102	65	0	0	313	1	0	0	313	0
AA-1120660.	00000...	AVIVA INSURANCE LTD	GBR..		0	60	91	263	160	450	143	0	0	1,167	0	0	0	1,167	0
AA-1120375.	00000...	AVIVA INTERNATIONAL INSURANCE LIMITED	GBR..		0	0	2	7	0	9	0	0	0	18	0	0	0	18	0
AA-1120034.	00000...	AVIVA LIFE & PENSIONS UK LIMITED	GBR..		0	0	3	12	0	9	0	0	0	24	0	0	0	24	0
AA-1320229.	00000...	AXA FRANCE IARD	FRA..		0	0	0	4	0	0	0	0	0	4	0	0	0	4	0
AA-1121220.	00000...	AXA INSURANCE UK PLC	GBR..		0	0	6	20	0	0	0	0	0	26	0	0	0	26	0
AA-1340055.	00000...	AXA VERSICHERUNG AG	DEU..		5	0	0	7	14	92	29	0	0	142	0	11	0	131	0
AA-1460185.	00000...	AXA VERSICHERUNGEN AG	CHE..		0	18	31	81	77	120	38	0	0	366	0	0	0	366	0
AA-3194139.	00000...	AXIS SPECIALTY LTD	BMU..		6,026	(237)	4	3,661	103	(413)	(19)	968	0	4,067	0	976	0	3,091	0
AA-2980055.	00000...	BANCO DE SEGUROS DEL ESTADO	URY..		1	27	2	15	0	11	1	0	0	55	0	8	0	47	0
AA-3190201.	00000...	BENMORE LIMITED	BMU..		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
AA-2230100.	00000...	BRADESCO SEGUROS S.A.	BRA..		0	11	0	22	3	12	11	0	0	59	0	0	0	59	0
AA-1120300.	00000...	BRITISH RESERVE INSURANCE COMPANY LTD	GBR..		0	8	(0)	25	1	0	0	0	0	34	0	0	0	34	0
AA-5320022.	00000...	BRITISH TRADERS INSURANCE COMPANY LTD	HKG..		0	2	0	25	0	0	0	0	0	27	0	0	0	27	0
AA-3190336.	00000...	BROADWAY INSURANCE COMPANY LTD	BMU..		0	0	0	374	130	0	24	0	0	528	0	0	0	528	0
AA-1120305.	00000...	BRYANSTON INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	(0)	0	0	0
AA-3161004.	00000...	CAMARIN LTD	BRB..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120146.	00000...	CATALINA LONDON LIMITED	GBR..		0	0	0	0	0	142	45	0	0	187	0	0	0	187	0
AA-1120089.	00000...	CATALINA WORTHING INSURANCE LTD	GBR..		0	156	3	97	3	95	14	0	0	368	0	0	0	368	0
AA-3770096.	00000...	CATMONTU INSURANCE COMPANY LTD	CYM..		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
AA-3191000.	00000...	CELFOR INSURANCE COMPANY LTD	BMU..		0	0	0	0	2	0	0	0	0	2	0	0	0	2	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-5280012.	00000...	CENTRAL REINSURANCE CORPORATION	TWN.		0	16	0	5	0	4	0	0	0	25	0	0	0	25	0
AA-3190055.	00000...	CHAMPLAIN INSURANCE COMPANY LTD	BMU.		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-0051122.	00000...	CHAPARRAL INTERNATIONAL RE	TCA.		0	0	0	0	0	22	7	0	0	30	0	0	0	30	0
AA-1120365.	00000...	CHEVANSTELL LTD	GBR.		0	17	0	2	0	0	0	0	0	19	0	0	0	19	0
AA-1320152.	00000...	CHUBB EUROPEAN GROUP SE	FRA.		0	1	0	9	0	0	0	0	0	10	0	0	0	10	0
AA-1240052.	00000...	CIE EUROPEENE D'ASSURANCES INDUSTRIELLES	BEL.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1420147.	00000...	CIRRUS REINSURANCE COMPANY A/S	NOR.		0	0	0	0	0	35	11	0	0	46	0	0	0	46	0
AA-1120345.	00000...	CITY INTERNATIONAL INSURANCE CO LTD	GBR.		0	0	0	6	0	43	13	0	0	62	0	0	0	62	0
AA-1121106.	00000...	CNA INSURANCE COMPANY LTD	GBR.		0	0	0	2	0	2	0	0	0	4	0	0	0	4	0
AA-1560026.	00000...	COACHMAN INSURANCE COMPANY	CAN.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1280025.	00000...	CODAN FORSIKRINGS	DNK.		0	1	0	10	0	0	0	0	0	11	0	0	0	11	0
AA-1320035.	00000...	COLISEE RE	FRA.		0	1	0	116	5	60	22	0	0	205	0	0	0	205	0
AA-1240100.	00000...	COMPAGNIE FINANCIERE ET DE REAS DU GR AG	BEL.		2	0	0	3	7	43	14	0	0	67	0	8	0	59	0
AA-2232003.	00000...	COMPANHIA DE SEGUROS DO ESTADO DE SAO PA	BRA.		0	0	0	5	1	3	3	0	0	12	0	0	0	12	0
AA-2231020.	00000...	COMPANHIA UNIAO DE SEGUROS GERAIS	BRA.		0	0	0	5	1	3	3	0	0	12	0	0	0	12	0
AA-1240055.	00000...	CONSTITUTION REASSURANCE S.A	BEL.		0	(0)	0	0	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1120415.	00000...	CONTINENTAL ASSURANCE CO OF LONDON PLC	GBR.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190636.	00000...	CORE REINSURANCE COMPANY LIMITED	BMU.		0	178	19	67	4	325	331	0	0	924	0	0	0	924	0
AA-3191098.	00000...	CREOLE INSURANCE COMPANY LTD	BMU.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190001.	00000...	CURTIS BAY INSURANCE COMPANY LTD	BMU.		0	0	3	0	3	0	0	0	0	7	0	0	0	7	35
AA-1580025.	00000...	DAIICHI MUTUAL FIRE & MARINE INS CO	JPN.		0	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
AA-3194122.	00000...	DAVINCI REINSURANCE LTD	BMU.		0	(24)	1	244	3	67	1	0	0	292	0	0	0	292	0
AA-1380040.	00000...	DELTA-LLOYD VERZEKERINGSGROEP	NLD.		0	32	2	7	0	0	0	0	0	41	34	0	0	41	0
AA-1120495.	00000...	DOMINION INSURANCE COMPANY LTD	GBR.		0	1	0	25	1	6	0	0	0	32	0	0	0	32	0
AA-1340085.	00000...	E & S RUECKVERSICHERUNGS AG	DEU.		0	14	36	114	112	381	271	0	0	928	0	0	0	928	0
AA-1120515.	00000...	EAGLE STAR INSURANCE COMPANY LTD	GBR.		0	8	11	17	9	31	27	0	0	103	0	0	0	103	0
A0-0000000.	00000...	EIFLOW INSURANCE LTD	GIB.		0	2	1	1	0	0	0	0	0	3	0	0	0	3	0
AA-1121399.	00000...	ELDERS INSURANCE COMPANY LTD	GBR.		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1120545.	00000...	ENGLISH & AMERICAN INSURANCE COMPANY LTD	GBR.		1	0	0	0	0	0	0	0	0	0	0	46	0	(46)	0
AA-1340240.	00000...	ERGO VERSICHERUNG AG	DEU.		0	741	85	298	126	1,080	1,003	0	0	3,332	21	0	0	3,332	17

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3191089.	00000...	ERIEVIEW INSURANCE COMPANY LTD	BMU..		0	0	0	(1)	1	0	0	0	0	1	0	0	0	1	0
AA-1360237.	00000...	EURO-AMERICAN REINSURANCE MANAGEMENT	ITA....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1440020.	00000...	FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF	SWE.		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1440075.	00000...	FORSAKRINGSAKTIEBOLAGET SIRIUS	SWE.		0	0	0	0	0	6	2	0	0	8	0	0	0	8	0
AA-3190218.	00000...	FORTUNA INSURANCE LIMITED	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120650.	00000...	FUJI INTERNATIONAL INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	10	3	0	0	13	0	0	0	13	0
AA-1320135.	00000...	GAN ASSURANCES IARD	FRA..		0	0	0	0	0	4	1	0	0	5	0	0	0	5	0
AA-3194114.	00000...	GARDEN INSURANCE COMPANY LTD	BMU..		0	0	0	3	(3)	0	0	0	0	0	0	0	0	0	17
AA-1340145.	00000...	GENERAL REINSURANCE AG	DEU..		0	1	0	10	1	60	19	0	0	92	0	0	0	92	0
AA-1460160.	00000...	GENERALI ASSURANCES GENERALES SA	CHE..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1320022.	00000...	GENERALI IARD	FRA..		0	41	3	31	2	0	0	0	0	77	0	0	0	77	0
AA-1340105.	00000...	GOTHAER VERSICHERUNGSBANK VVAG	DEU..		0	0	0	1	1	0	0	0	0	3	0	0	0	3	0
AA-1121401.	00000...	GUILDHALL INSURANCE COMPANY LTD	GBR..		0	3	0	0	0	0	0	0	0	3	0	0	0	3	0
AA-3191092.	00000...	GULF COMPANY LTD	BMU..		0	0	0	172	3	0	0	0	0	175	0	0	0	175	315
AA-1340115.	00000...	HAMBURG INTERNATIONAL REINSURANCE CORP	DEU..		0	90	12	13	2	131	134	0	0	381	3	0	0	381	0
AA-1340125.	00000...	HANNOVER RUCK SE	DEU..		(12)	(168)	335	3,913	438	4,951	848	0	0	10,317	1	15	0	10,302	112
AA-3190075.	00000...	HARBOUR ASSURANCE CO OF BERMUDA LTD	BMU..		0	0	0	(4)	4	0	0	0	0	0	0	0	0	0	0
AA-1460150.	00000...	HARPER INSURANCE LIMITED	CHE..		0	682	7	40	17	48	45	0	0	839	596	0	0	839	0
AA-4360380.	00000...	HASSNEH INSURANCE COMPANY OF ISRAEL LTD	ISR....		0	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
AA-3190246.	00000...	HELIOS ASSURANCE COMPANY LTD	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	4
AA-1460080.	00000...	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	CHE..		0	26	5	13	2	173	178	0	0	397	0	0	0	397	0
AA-1340130.	00000...	HEROLD RUCKVERSICHERUNGS AG	DEU..		0	0	0	0	0	4	1	0	0	6	0	0	0	6	0
AA-1340087.	00000...	HOCHRHEIN INTERNATIONALE RUCK AG	DEU..		0	0	0	0	0	50	44	0	0	94	0	0	0	94	0
AA-3190090.	00000...	HUDSON REINSURANCE COMPANY LTD	BMU..		0	25	0	0	0	0	0	0	0	25	0	0	0	25	0
AA-5420015.	00000...	HYUNDAI MARINE & FIRE INS CO LTD	KOR..		0	8	0	10	0	7	1	0	0	25	0	0	0	25	0
AA-3190092.	00000...	I N A INTERNATIONAL INSURANCE CO LTD	BMU..		0	0	0	42	0	63	62	0	0	167	0	0	0	167	0
AA-3770390.	00000...	ICI INSURANCE COMPANY LIMITED	CYM..		0	0	0	152	42	0	3	0	0	196	0	0	0	196	50
AA-3190255.	00000...	ICIP HOLDING COMPANY	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	77
AA-3191198.	00000...	IECD (SAC) LTD	BMU..		0	0	(0)	0	0	0	0	0	0	(0)	0	0	0	(0)	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1720095.	00000...	INDUSTRIAL MUTUAL INS CO	FIN		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-3190372.	00000...	INLAKE INSURANCE LTD	BMU		0	4	0	22	0	0	0	0	0	26	0	0	0	26	0
AA-3190095.	00000...	INSCO LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120812.	00000...	INSURANCE CORP OF SINGAPORE (UK) LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
A0-0000000.	00000...	INSURANCE RESOURCES COMPANY LTD	BMU		0	0	0	(14)	14	0	0	0	0	(0)	0	0	0	(0)	2
AA-1560480.	00000...	INTACT INSURANCE COMPANY	CAN		0	0	0	0	0	17	13	0	0	30	0	0	0	30	0
AA-2230425.	00000...	IRB-BRASIL RESSEGUROS SA	BRA		4	421	72	338	133	987	840	0	0	2,792	1	8	0	2,784	0
AA-4360430.	00000...	ISRAEL REINSURANCE COMPANY LTD	ISR		2	0	0	0	0	0	0	0	0	0	0	24	0	(24)	0
AA-5420050.	00000...	KOREAN REINSURANCE COMPANY	KOR		0	4	0	9	0	6	1	0	0	20	0	0	0	20	0
AA-1120876.	00000...	KX REINSURANCE COMPANY LIMITED	GBR		0	40	52	141	49	96	12	0	0	389	0	0	0	389	0
AA-3190871.	00000...	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		2,132	(37)	1	721	13	(35)	(8)	386	0	1,042	0	395	0	647	0
AA-1370048.	00000...	LIBERTY MUTUAL INS EUROPE SE	LUX		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1361006.	00000...	LLOYD ITALICO & L'ANCORA	ITA		4	4	0	82	0	60	5	0	0	151	0	1	0	150	0
AA-1122000.	00000...	LLOYDS OF LONDON	GBR		2	275	93	3,789	52	1,699	446	0	0	6,353	0	8	0	6,345	0
AA-1127003.	00000...	LLOYDS SYNDICATE 1003	GBR		0	1	0	99	22	77	10	0	0	208	0	0	0	208	0
AA-1127007.	00000...	LLOYDS SYNDICATE 1007	GBR		0	(0)	18	366	80	292	29	0	0	785	17	0	0	785	0
AA-1123000.	00000...	LLOYDS SYNDICATE 1014	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 1015	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126102.	00000...	LLOYDS SYNDICATE 102	GBR		0	0	(0)	0	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1123000.	00000...	LLOYDS SYNDICATE 1025	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 1026	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127027.	00000...	LLOYDS SYNDICATE 1027	GBR		0	0	3	0	0	0	0	0	0	3	3	0	0	3	0
AA-1127036.	00000...	LLOYDS SYNDICATE 1036	GBR		299	0	0	21	(21)	(1)	(6)	126	0	118	0	113	0	5	0
AA-1127047.	00000...	LLOYDS SYNDICATE 1047	GBR		0	0	13	146	32	85	11	0	0	287	12	0	0	287	0
AA-1127051.	00000...	LLOYDS SYNDICATE 1051	GBR		0	0	0	51	6	34	9	0	0	100	0	0	0	100	0
AA-1123000.	00000...	LLOYDS SYNDICATE 1081	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127084.	00000...	LLOYDS SYNDICATE 1084	GBR		2,506	(143)	144	634	12	640	17	786	0	2,090	0	882	0	1,208	0
AA-1123000.	00000...	LLOYDS SYNDICATE 1091	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127093.	00000...	LLOYDS SYNDICATE 1093	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127096.	00000...	LLOYDS SYNDICATE 1096	GBR		0	11	0	44	6	66	12	0	0	139	0	0	0	139	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1123000.	00000...	LLOYDS SYNDICATE 1097	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127141.	00000...	LLOYDS SYNDICATE 1141	GBR..		0	7	0	179	35	203	34	0	0	459	0	0	0	459	0
AA-1127173.	00000...	LLOYDS SYNDICATE 1173	GBR..		0	0	75	29	10	101	13	0	0	228	73	0	0	228	0
AA-1127183.	00000...	LLOYDS SYNDICATE 1183	GBR..		3,621	(103)	103	1,051	(89)	142	(9)	1,595	0	2,691	0	1,594	0	1,096	0
AA-1127200.	00000...	LLOYDS SYNDICATE 1200	GBR..		(2)	102	3	614	13	(18)	5	0	0	718	0	1	0	717	0
AA-1127206.	00000...	LLOYDS SYNDICATE 1206	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127207.	00000...	LLOYDS SYNDICATE 1207	GBR..		0	(2)	2	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127209.	00000...	LLOYDS SYNDICATE 1209	GBR..		0	0	17	0	0	0	0	0	0	17	16	0	0	17	0
AA-1127212.	00000...	LLOYDS SYNDICATE 1212	GBR..		(10)	1	167	220	48	282	26	0	0	744	157	0	0	744	0
AA-1127215.	00000...	LLOYDS SYNDICATE 1215	GBR..		0	0	0	1	7	66	9	0	0	83	0	0	0	83	0
AA-1127218.	00000...	LLOYDS SYNDICATE 1218	GBR..		0	0	0	97	21	38	3	0	0	160	0	0	0	160	0
AA-1126122.	00000...	LLOYDS SYNDICATE 122	GBR..		0	1	0	25	3	17	5	0	0	51	0	0	0	51	0
AA-1127221.	00000...	LLOYDS SYNDICATE 1221	GBR..		195	(17)	17	158	1	141	6	53	0	360	0	62	0	298	0
AA-1127223.	00000...	LLOYDS SYNDICATE 1223	GBR..		(10)	28	0	443	4	0	0	0	0	475	0	0	0	475	0
AA-1127225.	00000...	LLOYDS SYNDICATE 1225	GBR..		40	0	0	0	0	(0)	(1)	18	0	17	0	16	0	1	0
AA-1127227.	00000...	LLOYDS SYNDICATE 1227	GBR..		0	6	0	215	44	144	19	0	0	427	0	0	0	427	0
AA-1127229.	00000...	LLOYDS SYNDICATE 1229	GBR..		0	0	0	5	2	17	2	0	0	26	0	0	0	26	0
AA-1126123.	00000...	LLOYDS SYNDICATE 123	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127236.	00000...	LLOYDS SYNDICATE 1236	GBR..		0	0	0	1	0	4	1	0	0	6	0	0	0	6	0
AA-1127241.	00000...	LLOYDS SYNDICATE 1241	GBR..		(10)	(0)	0	342	73	300	25	0	0	739	0	0	0	739	0
AA-1127243.	00000...	LLOYDS SYNDICATE 1243	GBR..		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-1120085.	00000...	LLOYDS SYNDICATE 1274	GBR..		979	(47)	80	776	(54)	59	(0)	195	0	1,008	0	242	0	765	0
AA-1127301.	00000...	LLOYDS SYNDICATE 1301	GBR..		0	0	0	0	0	(21)	(0)	0	0	(21)	0	0	0	(21)	0
AA-1126138.	00000...	LLOYDS SYNDICATE 138	GBR..		0	33	11	950	101	357	44	0	0	1,494	0	0	0	1,494	0
AA-1127400.	00000...	LLOYDS SYNDICATE 1400	GBR..		0	0	0	0	0	6	0	0	0	6	0	0	0	6	0
AA-1127414.	00000...	LLOYDS SYNDICATE 1414	GBR..		3,866	(159)	564	4,907	(495)	520	58	1,679	0	7,073	0	1,216	0	5,858	0
AA-1120102.	00000...	LLOYDS SYNDICATE 1458	GBR..		3,256	(63)	1	4,241	93	4,184	112	94	0	8,662	0	403	0	8,259	0
AA-1120156.	00000...	LLOYDS SYNDICATE 1686	GBR..		1,718	0	0	503	8	16	(7)	228	0	748	0	230	0	517	0
AA-1127688.	00000...	LLOYDS SYNDICATE 1688	GBR..		0	(13)	13	3	0	9	2	0	0	14	0	0	0	14	0
AA-1126178.	00000...	LLOYDS SYNDICATE 178	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1126183.	00000...	LLOYDS SYNDICATE 183	GBR..		0	(14)	14	439	97	266	33	0	0	835	0	0	0	835	0
AA-1123000.	00000...	LLOYDS SYNDICATE 185	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1127861.	00000...	LLOYDS SYNDICATE 1861	GBR..		1,159	114	2	535	9	(17)	(1)	288	0	930	0	294	0	636	0
AA-1123000.	00000...	LLOYDS SYNDICATE 188	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120096.	00000...	LLOYDS SYNDICATE 1880	GBR..		261	0	0	0	0	37	0	15	0	51	0	50	0	1	0
AA-1120054.	00000...	LLOYDS SYNDICATE 1886	GBR..		(2)	57	1	176	3	0	0	0	0	237	0	0	0	237	0
AA-1126190.	00000...	LLOYDS SYNDICATE 190	GBR..		0	7	0	29	2	2,041	334	0	0	2,413	0	0	0	2,413	0
AA-1127900.	00000...	LLOYDS SYNDICATE 1900	GBR..		0	3	0	25	0	16	2	0	0	46	0	0	0	46	0
AA-1120083.	00000...	LLOYDS SYNDICATE 1910	GBR..		4,709	(337)	5	7,037	145	(1,016)	(80)	47	0	5,801	0	34	0	5,767	0
AA-1120186.	00000...	LLOYDS SYNDICATE 1947	GBR..		34	0	0	0	0	0	0	17	0	17	0	0	0	17	0
AA-1120084.	00000...	LLOYDS SYNDICATE 1955	GBR..		1,322	(162)	163	793	(70)	1,424	95	369	0	2,612	0	677	0	1,935	0
AA-1120103.	00000...	LLOYDS SYNDICATE 1967	GBR..		(1)	45	1	369	6	(11)	0	0	0	411	0	0	0	411	0
AA-1120106.	00000...	LLOYDS SYNDICATE 1969	GBR..		(0)	57	1	404	7	(14)	(0)	0	0	455	0	0	0	455	0
AA-1120161.	00000...	LLOYDS SYNDICATE 1980	GBR..		(0)	45	1	141	3	(10)	(0)	0	0	180	0	0	0	180	0
AA-1126002.	00000...	LLOYDS SYNDICATE 2	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128000.	00000...	LLOYDS SYNDICATE 2000	GBR..		(50)	9	(0)	1,102	108	1,238	194	0	0	2,652	0	4	0	2,648	0
AA-1128001.	00000...	LLOYDS SYNDICATE 2001	GBR..		6,590	(278)	154	6,594	70	2,153	(3)	1,394	0	10,083	0	1,439	0	8,644	0
AA-1128003.	00000...	LLOYDS SYNDICATE 2003	GBR..		12,914	(263)	188	11,265	376	7,533	430	1,983	0	21,512	0	2,634	0	18,879	0
AA-1120071.	00000...	LLOYDS SYNDICATE 2007	GBR..		(8)	95	5	1,793	40	(146)	1	0	0	1,788	0	6	0	1,782	0
AA-1128010.	00000...	LLOYDS SYNDICATE 2010	GBR..		440	0	0	0	0	1	(0)	240	0	241	0	246	0	(5)	0
AA-1120158.	00000...	LLOYDS SYNDICATE 2014	GBR..		0	0	0	0	0	(5)	1	0	0	(4)	0	0	0	(4)	0
AA-1128020.	00000...	LLOYDS SYNDICATE 2020	GBR..		(190)	(39)	36	318	(163)	333	57	0	0	542	0	68	0	474	0
AA-1128027.	00000...	LLOYDS SYNDICATE 2027	GBR..		0	(17)	25	0	0	3	0	0	0	10	8	0	0	10	0
AA-1126205.	00000...	LLOYDS SYNDICATE 205	GBR..		0	0	0	439	97	254	33	0	0	822	0	0	0	822	0
AA-1123000.	00000...	LLOYDS SYNDICATE 206	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 207	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 209	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128121.	00000...	LLOYDS SYNDICATE 2121	GBR..		0	(15)	(0)	176	4	(23)	(2)	0	0	139	0	0	0	139	0
AA-1128147.	00000...	LLOYDS SYNDICATE 2147	GBR..		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-1126219.	00000...	LLOYDS SYNDICATE 219	GBR..		0	0	61	0	0	30	0	0	0	91	61	0	0	91	0

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1128227.	00000...	LLOYDS SYNDICATE 2227	GBR..		0	0	0	3	1	6	1	0	0	12	0	0	0	12	0
AA-1126227.	00000...	LLOYDS SYNDICATE 227	GBR..		0	3	0	174	31	130	13	0	0	351	0	0	0	351	0
AA-1128376.	00000...	LLOYDS SYNDICATE 2376	GBR..		0	0	26	4	1	11	1	0	0	44	26	0	0	44	0
AA-1128488.	00000...	LLOYDS SYNDICATE 2488	GBR..		(3)	88	28	626	12	14	1	0	0	769	0	0	0	769	0
AA-1128490.	00000...	LLOYDS SYNDICATE 2490	GBR..		0	0	0	0	0	5	1	0	0	6	0	0	0	6	0
AA-1126250.	00000...	LLOYDS SYNDICATE 250	GBR..		0	0	0	14	(14)	14	0	0	0	15	0	0	0	15	0
AA-1123000.	00000...	LLOYDS SYNDICATE 255	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1128623.	00000...	LLOYDS SYNDICATE 2623	GBR..		2,444	(87)	4	1,161	25	(202)	(4)	740	0	1,638	0	749	0	889	0
AA-1123000.	00000...	LLOYDS SYNDICATE 272	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128791.	00000...	LLOYDS SYNDICATE 2791	GBR..		3,741	(180)	180	4,019	(105)	3,328	2	490	0	7,735	0	506	0	7,229	0
AA-1126028.	00000...	LLOYDS SYNDICATE 28	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126282.	00000...	LLOYDS SYNDICATE 282	GBR..		0	0	0	45	(45)	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 289	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 29	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128947.	00000...	LLOYDS SYNDICATE 2947	GBR..		0	0	0	8	1	5	1	0	0	16	0	0	0	16	0
AA-1128987.	00000...	LLOYDS SYNDICATE 2987	GBR..		8,682	(122)	118	7,810	384	5,540	453	2,313	0	16,497	0	3,228	0	13,269	0
AA-1120179.	00000...	LLOYDS SYNDICATE 2988	GBR..		147	0	3	118	1	18	5	26	0	172	0	14	0	158	0
AA-1129000.	00000...	LLOYDS SYNDICATE 3000	GBR..		1,050	23	1	992	4	662	(4)	224	0	1,901	0	217	0	1,684	0
AA-1129030.	00000...	LLOYDS SYNDICATE 3030	GBR..		0	(0)	(0)	0	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1123000.	00000...	LLOYDS SYNDICATE 31	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126314.	00000...	LLOYDS SYNDICATE 314	GBR..		(7)	0	0	8	1	29	3	0	0	41	0	0	0	41	0
AA-1123000.	00000...	LLOYDS SYNDICATE 317	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 321	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 323	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126033.	00000...	LLOYDS SYNDICATE 33	GBR..		9,856	(355)	126	7,284	188	3,572	60	854	0	11,730	0	993	0	10,738	0
AA-1123000.	00000...	LLOYDS SYNDICATE 334	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126362.	00000...	LLOYDS SYNDICATE 362	GBR..		(10)	7	0	252	50	198	27	0	0	534	0	0	0	534	0
AA-1123000.	00000...	LLOYDS SYNDICATE 363	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 364	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 367	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1126376.	00000...	LLOYDS SYNDICATE 376	GBR..		0	(52)	75	113	24	71	7	0	0	239	22	0	0	239	0
AA-1126382.	00000...	LLOYDS SYNDICATE 382	GBR..		0	(0)	(0)	1	0	2	0	0	0	4	0	0	0	4	0
AA-1126005.	00000...	LLOYDS SYNDICATE 4000	GBR..		562	0	0	0	0	69	(2)	274	0	341	0	267	0	75	0
AA-1123000.	00000...	LLOYDS SYNDICATE 401	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120075.	00000...	LLOYDS SYNDICATE 4020	GBR..		1,966	95	34	607	212	(38)	(8)	635	0	1,538	0	75	0	1,462	0
AA-1123000.	00000...	LLOYDS SYNDICATE 406	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 411	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 428	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126435.	00000...	LLOYDS SYNDICATE 435	GBR..		1,681	42	63	1,331	130	1,226	116	450	0	3,357	61	545	0	2,812	0
AA-1123000.	00000...	LLOYDS SYNDICATE 440	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126004.	00000...	LLOYDS SYNDICATE 4444	GBR..		2,196	(71)	81	874	(44)	835	56	536	0	2,267	0	686	0	1,581	0
AA-1126006.	00000...	LLOYDS SYNDICATE 4472	GBR..		2,521	3	0	2,501	306	4,935	411	711	0	8,867	0	2,055	0	6,811	0
AA-1126457.	00000...	LLOYDS SYNDICATE 457	GBR..		153	(67)	67	156	(156)	6	(5)	23	0	24	0	21	0	3	0
AA-1123000.	00000...	LLOYDS SYNDICATE 475	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126490.	00000...	LLOYDS SYNDICATE 490	GBR..		0	0	0	15	5	45	6	0	0	71	0	0	0	71	0
AA-1126507.	00000...	LLOYDS SYNDICATE 507	GBR..		0	0	0	0	0	7	0	0	0	7	0	0	0	7	0
AA-1126510.	00000...	LLOYDS SYNDICATE 510	GBR..		2,112	(27)	33	1,204	35	(18)	(2)	671	0	1,896	0	728	0	1,168	0
AA-1120080.	00000...	LLOYDS SYNDICATE 5151	GBR..		4	3	30	825	87	2	12	0	0	960	0	2	0	958	0
AA-1126052.	00000...	LLOYDS SYNDICATE 52	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 522	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1126529.	00000...	LLOYDS SYNDICATE 529	GBR..		0	7	0	213	39	172	30	0	0	461	0	0	0	461	0
AA-1126535.	00000...	LLOYDS SYNDICATE 535	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126536.	00000...	LLOYDS SYNDICATE 536	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 54	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126557.	00000...	LLOYDS SYNDICATE 557	GBR..		0	(9)	9	0	0	7	1	0	0	8	0	0	0	8	0
AA-1126566.	00000...	LLOYDS SYNDICATE 566	GBR..		1,997	(147)	149	1,152	41	2,778	222	654	0	4,849	0	1,275	0	3,574	0
AA-1126570.	00000...	LLOYDS SYNDICATE 570	GBR..		0	(12)	13	0	1	7	1	0	0	11	0	0	0	11	0
AA-1123000.	00000...	LLOYDS SYNDICATE 573	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120048.	00000...	LLOYDS SYNDICATE 5820	GBR..		0	0	1	183	3	0	0	0	0	187	0	0	0	187	0
AA-1126609.	00000...	LLOYDS SYNDICATE 609	GBR..		909	(48)	(2)	1,784	162	2,130	201	137	0	4,365	0	742	0	3,622	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1126062.	00000...	LLOYDS SYNDICATE 62	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126623.	00000...	LLOYDS SYNDICATE 623	GBR..		536	(31)	12	255	5	14	1	163	0	420	0	164	0	255	0
AA-1126625.	00000...	LLOYDS SYNDICATE 625	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126626.	00000...	LLOYDS SYNDICATE 626	GBR..		0	0	0	0	0	4	0	0	0	4	0	0	0	4	0
AA-1123000.	00000...	LLOYDS SYNDICATE 661	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 697	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 707	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 709	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126727.	00000...	LLOYDS SYNDICATE 727	GBR..		47	(31)	7	456	25	(21)	1	24	0	461	0	24	0	437	0
AA-1123000.	00000...	LLOYDS SYNDICATE 733	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 740	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126744.	00000...	LLOYDS SYNDICATE 744	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 745	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 746	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 748	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126780.	00000...	LLOYDS SYNDICATE 780	GBR..		20	(160)	158	582	(56)	250	24	0	0	799	0	61	0	737	0
AA-1126079.	00000...	LLOYDS SYNDICATE 79	GBR..		0	0	25	324	75	245	36	0	0	705	24	0	0	705	0
AA-1126807.	00000...	LLOYDS SYNDICATE 807	GBR..		0	0	0	0	0	8	1	0	0	9	0	0	0	9	0
AA-1123000.	00000...	LLOYDS SYNDICATE 833	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126839.	00000...	LLOYDS SYNDICATE 839	GBR..		0	0	75	0	0	0	0	0	0	75	73	0	0	75	0
AA-1123000.	00000...	LLOYDS SYNDICATE 855	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126858.	00000...	LLOYDS SYNDICATE 858	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126861.	00000...	LLOYDS SYNDICATE 861	GBR..		0	0	34	0	0	0	0	0	0	34	33	0	0	34	0
AA-1123000.	00000...	LLOYDS SYNDICATE 901	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 904	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126947.	00000...	LLOYDS SYNDICATE 947	GBR..		0	2	0	34	4	35	8	0	0	83	0	0	0	83	0
AA-1126958.	00000...	LLOYDS SYNDICATE 958	GBR..		1	2	1	59	9	21	1	0	0	93	0	0	0	93	0
AA-1123000.	00000...	LLOYDS SYNDICATE 961	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000.	00000...	LLOYDS SYNDICATE 978	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126990.	00000...	LLOYDS SYNDICATE 990	GBR..		0	0	0	59	13	43	5	0	0	120	0	0	0	120	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1126991.	00000...	LLOYDS SYNDICATE 991	GBR..		0	9	0	43	9	63	14	0	0	138	0	0	0	138	0
AA-3191093.	00000...	MALL OWNERS SURETY TREATY	BMU..		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	3
AA-3190667.	00000...	MANULIFE P&C LTD	BMU..		0	0	0	0	0	0	0	(0)	0	(0)	0	0	0	(0)	0
AA-1840000.	00000...	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP..		2,814	(42)	12	1,264	23	10	(15)	458	0	1,711	0	461	0	1,251	0
AA-1121276.	00000...	MARINE INSURANCE COMPANY LTD	GBR..		0	0	18	0	0	0	0	0	0	18	0	0	0	18	0
AA-3190829.	00000...	MARKEL BERMUDA LIMITED	BMU..		566	0	0	0	0	0	0	121	0	121	0	122	0	(1)	0
AA-1121425.	00000...	MARKEL INTERNATIONAL INSURANCE CO LTD	GBR..		6	(1)	49	287	11	186	42	1	0	576	0	0	0	576	0
AA-1120950.	00000...	MERCANTILE & GENERAL REINSURANCE CO LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120973.	00000...	METROPOLITAN REINSURANCE CO (UK) LTD	GBR..		0	17	6	2	6	0	0	0	0	31	0	0	0	31	0
AA-3191094.	00000...	MIDDLESEX ASSURANCE COMPANY LTD	BMU..		0	0	0	(1)	1	0	0	0	0	0	0	0	0	0	0
AA-1360156.	00000...	MILL RI GRUPPO RIASSICURATIVO	ITA..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3160090.	00000...	MILSURE INSURANCE LTD	BRB..		0	0	0	31	12	0	0	0	0	43	0	0	0	43	0
AA-1121395.	00000...	MITSUI SUMITOMO INS (LONDON) LTD	GBR..		0	0	1	2	2	0	0	0	0	6	0	0	0	6	0
AA-1121410.	00000...	MITSUI SUMITOMO INS CO (EUROPE) LTD	GBR..		0	0	0	59	0	43	4	0	0	105	0	0	0	105	0
AA-1580085.	00000...	MITSUI SUMITOMO INSURANCE CO LTD	JPN..		2	15	14	519	103	4,314	1,218	0	0	6,182	0	3	0	6,179	0
AA-1320222.	00000...	MMA IARD ASSURANCES MUTUELLES	FRA..		0	511	53	105	9	675	691	0	0	2,046	6	0	0	2,046	0
AA-3190676.	00000...	MMK REINSURANCE LTD	BMU..		0	1	0	8	0	3	0	0	0	12	0	0	0	12	0
AA-3770060.	00000...	MONTGOMERY INSURANCE COMPANY LTD	CYM..		0	0	0	(6)	6	0	0	0	0	(0)	0	0	0	(0)	0
AA-1121200.	00000...	MOORGATE INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	9	3	0	0	12	0	0	0	12	0
AA-1340165.	00000...	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU..		0	559	72	130	18	1,830	1,636	0	0	4,245	0	0	0	4,245	0
AA-1120011.	00000...	MUNICH REINSURANCE COMPANY UK BRANCH	GBR..		0	0	0	30	1	150	47	0	0	228	0	0	0	228	0
AA-3160011.	00000...	MUTUAL INDEMNITY LIMITED	BRB..		0	0	0	5	(5)	0	0	0	0	0	0	0	0	0	0
AA-1320205.	00000...	MUTUELLE CENTRALE DE REASSURANCE	FRA..		2	4	0	63	7	36	11	0	0	122	0	6	0	116	147
AA-2232006.	00000...	NACIONAL COMPANHIA DE SEGUROS	BRA..		0	0	0	2	0	1	0	0	0	4	0	0	0	4	0
A0-0000000.	00000...	NATIONAL CASUALTY COMPANY OF AMERICA LTD	GBR..		0	0	(0)	10	0	0	(0)	0	0	10	0	0	0	10	0
AA-1960665.	00000...	NEW ZEALAND INSURANCE COMPANY	NZL..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-3190396.	00000...	NEWINGTON LIMITED	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1121075.	00000...	NIPPON INSURANCE COMPANY OF EUROPE LTD	GBR..		0	2	0	7	0	26	6	0	0	42	0	0	0	42	0
AA-1121077.	00000...	NISSAN INSURANCE COMPANY (EUROPE) LTD	GBR..		0	6	8	17	15	7	6	0	0	60	0	0	0	60	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1580070.	00000...	NISSHIN FIRE & MARINE INSURANCE LTD.	JPN...		0	100	12	83	2	157	162	0	0	515	1	0	0	515	0
AA-1120374.	00000...	NORTHERN ASSURANCE COMPANY LTD.	GBR..		0	0	0	3	0	9	0	0	0	12	0	0	0	12	0
AA-1121120.	00000...	NRG VICTORY REINSURANCE LTD.	GBR..		0	66	84	0	(1)	0	0	0	0	149	0	0	0	149	0
AA-3190380.	00000...	NUTRI SYSTEMS (BERMUDA) LTD.	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1840710.	00000...	OCASO S.A. SEGUROS Y REASEGUROS	ESP..		3	2	0	62	0	45	4	0	0	114	0	1	0	113	0
AA-1120377.	00000...	OCEAN MARINE INSURANCE COMPANY LTD.	GBR..		0	3	8	136	3	40	1	0	0	192	0	0	0	192	0
AA-1422020.	00000...	OSLO REINSURANCE COMPANY ASA	NOR..		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1121175.	00000...	PA (GI) LIMITED	GBR..		0	0	0	0	0	18	0	0	0	18	0	0	0	18	0
AA-3190686.	00000...	PARTNER REINSURANCE COMPANY LTD.	BMU..		13,029	0	0	14,386	0	14,003	(0)	391	0	28,779	0	398	0	28,382	0
AA-1780078.	00000...	PARTNER REINSURANCE EUROPE SE	IRL....		0	7	0	138	0	0	0	0	0	146	0	0	0	146	0
A0-0000000.	00000...	PATHFINDER ASSURANCE LTD.	BMU..		26	0	0	0	0	0	1	0	0	1	0	25	0	(24)	134
AA-1121165.	00000...	PEARL ASSURANCE PLC	GBR..		0	0	0	0	0	3	0	0	0	3	0	0	0	3	0
AA-3190134.	00000...	PMG ASSURANCE LTD.	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1720060.	00000...	POHJOLA GROUP PLC	FIN....		0	0	0	0	0	9	3	0	0	11	0	0	0	11	0
AA-5640001.	00000...	PREMIER INS CO OF PAKISTAN LTD.	PAK..		1	58	2	25	0	18	2	0	0	104	0	8	0	96	0
AA-1121225.	00000...	PRUDENTIAL ASSURANCE COMPANY LTD.	GBR..		0	0	0	1	0	6	0	0	0	7	0	0	0	7	0
AA-1120145.	00000...	QBE RE (EUROPE) LIMITED	GBR..		0	1	0	36	0	26	2	0	0	66	0	0	0	66	0
AA-1120481.	00000...	QBE UK LIMITED	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
A0-0000000.	00000...	R&Q INSURANCE (MALTA) LTD.	MLT..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120795.	00000...	R&Q REINSURANCE COMPANY (UK) LIMITED	GBR..		0	3	0	5	0	0	0	0	0	8	0	0	0	8	0
AA-3770036.	00000...	RAFFLES INSURANCE LIMITED	CYM..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
AA-3770066.	00000...	RDM INSURANCE GROUP LTD.	CYM..		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-1121246.	00000...	RELIANCE NATIONAL INS CO (EUROPE) LTD.	GBR..		0	7	2	31	0	24	2	0	0	66	0	0	0	66	0
AA-3190339.	00000...	RENAISSANCE REINSURANCE LTD.	BMU..		0	(38)	2	2,822	35	1,490	74	(0)	0	4,383	0	0	0	4,383	0
AA-1340201.	00000...	RHEINLAND VERSICHERUNGS AG	DEU..		0	0	0	0	0	3	1	0	0	4	0	0	0	4	0
AA-1121270.	00000...	RIVER THAMES INSURANCE COMPANY LTD.	GBR..		0	64	48	205	(1)	996	312	(2)	0	1,621	0	1	0	1,621	0
AA-1120465.	00000...	RIVERSTONE INSURANCE (UK) LTD.	GBR..		1	2	2	1	4	76	53	0	0	137	0	12	0	126	0
AA-1120188.	00000...	ROMBALDS RUN-OFF LIMITED	GBR..		0	0	0	0	0	5	4	0	0	9	0	0	0	9	0
AA-3770432.	00000...	S.I.R. INSURANCE SPC LTD.	CYM..		0	0	0	1	(1)	0	0	0	0	0	0	0	0	0	6
AA-3190729.	00000...	SBI REINSURANCE COMPANY LTD.	BMU..		0	1	0	4	0	3	0	0	0	8	0	0	0	8	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1320158.	00000...	SCOR S.E.	FRA..		0	1	2	0	1	9	7	0	0	20	0	0	0	20	0
AA-3771181.	00000...	SCOTT & WHITE ASSURANCE LTD	CYM..		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	14
AA-1569750.	00000...	SCOTTISH & YORK INSURANCE COMPANY LTD	CAN..		1	1	0	33	0	24	2	0	0	60	0	0	0	60	0
AA-1121310.	00000...	SCOTTISH LION INSURANCE COMPANY LTD	GBR..		0	5	0	39	2	0	0	0	0	47	0	0	0	47	0
AA-1760001.	00000...	SJOVA ALMENNAR TRYGGINGAR HF	ISL...		1	3	0	6	0	5	0	0	0	14	0	1	0	14	0
AA-1122004.	00000...	SLATER WALKER INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	22	0	(22)	0
AA-1580110.	00000...	SOMPO JAPAN INSURANCE INC	JPN...		9	125	57	812	55	1,038	551	0	0	2,638	9	21	0	2,617	0
AA-1961001.	00000...	SOUTH BRITISH INSURANCE COMPANY LTD	NZL...		0	0	0	1	1	0	0	0	0	3	0	0	0	3	0
AA-1120485.	00000...	SOVEREIGN INSURANCE (UK) LIMITED	GBR..		0	0	0	0	0	23	20	0	0	43	0	0	0	43	0
AA-1121360.	00000...	SOVEREIGN MARINE & GENERAL INS LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	13	0	(13)	0
AA-1420110.	00000...	SPAREBANK 1 SKADEFORSIKRING AS	NOR..		0	0	0	1	0	1	0	0	0	1	0	0	0	1	0
AA-1121366.	00000...	SPHERE DRAKE INSURANCE LIMITED	GBR..		0	1	5	23	0	0	0	0	0	29	0	0	0	29	9
AA-1320004.	00000...	SPRINKS ASSURANCE	FRA..		0	0	0	0	0	0	0	0	0	0	0	76	0	(76)	0
AA-3771017.	00000...	ST IVES INSURANCE COMPANY	CYM..		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
AA-1120735.	00000...	SUECIA RE & MARINE INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-2230055.	00000...	SUL AMERICA BANDEIRANTE PARTICIPACOES SA	BRA..		0	1	0	5	1	3	3	0	0	13	0	0	0	13	0
AA-2230060.	00000...	SUL AMERICA CIA NACIONAL DE SEGUROS	BRA..		0	3	1	1	0	0	0	0	0	6	0	0	0	6	0
AA-1340260.	00000...	SV SPARKASSEN-VERSICHERUNG GEBAUDE	DEU..		0	2	3	6	6	14	5	0	0	35	0	0	0	35	8
AA-1440105.	00000...	SWEDISH CLUB	SWE.		0	2	0	80	0	36	3	0	0	122	0	0	0	122	0
AA-1370021.	00000...	SWISS RE EUROPE S.A.	LUX...		2	203	37	114	50	637	512	0	0	1,552	0	4	0	1,549	0
AA-1370020.	00000...	SWISS RE INTERNATIONAL SE	LUX...		0	0	0	0	0	2	0	0	0	2	0	0	0	2	0
AA-1120512.	00000...	SWISS RE SPECIALTY INSURANCE (UK) LTD	GBR..		0	0	2	7	0	9	0	0	0	18	0	0	0	18	0
AA-3191028.	00000...	T AND C INSURANCE LTD	BMU..		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	102
AA-5280065.	00000...	TAIWAN FIRE & MARINE INSURANCE CO LTD	TWN.		1	55	3	30	0	22	2	0	0	112	0	15	0	96	0
AA-3191140.	00000...	TEDDINGTON INSURANCE COMPANY LTD	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1560450.	00000...	TEMPLE INS CO	CAN..		0	39	8	19	3	260	267	0	0	595	0	0	0	595	0
AA-1121575.	00000...	TENECOM LIMITED	GBR..		0	99	77	218	99	182	69	0	0	745	0	0	0	745	0
AA-3191272.	00000...	TERRA NOVA (BERMUDA) INSURANCE CO LTD	BMU..		0	11	0	10	0	10	1	0	0	32	0	0	0	32	0
AA-1580095.	00000...	TOA REINSURANCE COMPANY LTD	JPN...		0	0	0	0	0	10	3	0	0	14	0	0	0	14	0
AA-1580100.	00000...	TOKIO MARINE & NICHIDO FIRE INS CO LTD	JPN...		0	1	5	25	0	0	0	0	0	31	0	0	0	31	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1121445.	00000...	TOKIO MARINE KILN INSURANCE LTD	GBR..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1561019.	00000...	TRADERS GENERAL INSURANCE COMPANY	CAN..		0	12	4	12	5	80	74	0	0	187	0	0	0	187	0
AA-3190228.	00000...	TRADERS INSURANCE LIMITED	BMU..		0	24	5	2,497	124	574	(116)	0	0	3,108	0	0	0	3,108	0
AA-3160056.	00000...	TRANSATLANTIC INSURANCE COMPANY LTD	BRB..		0	(0)	0	45	0	0	0	0	0	45	0	0	0	45	0
AA-1340225.	00000...	TRANSATLANTISCHE BETEILIGUNGS AG	DEU..		0	44	5	17	1	81	82	0	0	230	0	0	0	230	89
AA-1120431.	00000...	TUREGUM INSURANCE COMPANY (UK) LTD	GBR..		0	3	0	7	4	6	0	0	0	19	0	0	0	19	0
AA-1121065.	00000...	UNDERSHAFT (BONUS) LIMITED	GBR..		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-3160079.	00000...	UNDERWRITERS REINSURANCE CO	BRB..		0	0	0	0	0	527	167	0	0	694	0	0	0	694	0
AA-1420080.	00000...	UNI MUTUAL GENERAL INSURANCE COMPANY	NOR..		0	0	0	0	0	0	0	0	0	0	0	(0)	0	0	1
AA-1360195.	00000...	UNIPOLSAI ASSICURAZIONI SPA	ITA..		0	1	0	41	0	29	3	0	0	74	0	(0)	0	74	0
AA-1120590.	00000...	UNITED FRIENDLY GENERAL INSURANCE LTD	GBR..		0	15	18	0	(1)	0	0	0	0	32	0	0	0	32	0
AA-3771000.	00000...	UNITED INSURANCE COMPANY	CYM..		(4)	16	6	976	89	340	(59)	0	0	1,367	0	0	0	1,367	281
AA-1460006.	00000...	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE..		7,566	416	10	3,477	71	1,107	26	4,750	87	9,944	0	1,950	0	7,994	0
AA-3190870.	00000...	VALIDUS REINSURANCE LTD	BMU..		6,757	(69)	21	801	35	108	(3)	195	0	1,087	0	256	0	831	0
AA-2232001.	00000...	VERA CRUZ SEGURADORA SA	BRA..		0	0	0	7	1	4	3	0	0	16	0	0	0	16	0
AA-3191097.	00000...	WESTEL LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191047.	00000...	WETTERAU INSURANCE COMPANY LTD	BMU..		0	23	0	107	1	0	10	0	0	141	0	0	0	141	32
A0-0000000.	00000...	WILLOW GROVE INSURANCE LTD	BMU..		0	4	0	134	12	0	0	0	0	151	0	0	0	151	0
AA-3190368.	00000...	WOBURN INSURANCE LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120386.	00000...	WORLD AUXILLARY INSURANCE CORP LTD	GBR..		0	56	50	22	(1)	7	1	0	0	134	0	0	0	134	0
AA-1340255.	00000...	WUERTTEMBERGISCHE VERSICHERUNG AG	DEU..		0	6	8	16	15	38	12	0	0	95	0	0	0	95	0
AA-1780123.	00000...	XL INSURANCE COMPANY SE	IRL..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
AA-1340017.	00000...	ZUERICH VERSICHERUNG AG (DEUTSCHLAND)	DEU..		0	29	28	0	(0)	0	0	0	0	56	0	0	0	56	0
1299999.	Total Authorized Other Non-U.S. Insurers				150,287	4,025	5,039	148,108	5,450	99,246	15,582	35,110	87	312,645	1,258	33,059	0	279,585	1,555
1499999.	Total Authorized Excluding Protected Cells				20,461,955	1,293,771	20,527	13,964,805	1,326,945	16,088,026	4,501,218	9,595,006	182,690	46,972,986	16,712	(11,399)	0	46,984,386	4,171
Unauthorized Affiliates-Other (Non-U.S.) - Other																			
AA-1121375.	00000...	TRAVELERS INSURANCE COMPANY LTD	GBR..		5,696	1,013	12	469	171	2,523	286	540	0	5,015	0	0	0	5,015	0
AA-1560039.	00000...	TRAVELERS INSURANCE COMPANY OF CANADA	CAN..		13	0	0	0	0	28	3	2	0	34	0	0	0	34	0
AA-1780121.	00000...	TRAVELERS INSURANCE DAC	IRL..		925	0	0	0	0	0	0	659	0	659	0	0	0	659	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other				6,634	1,013	12	469	171	2,551	289	1,201	0	5,707	0	0	0	5,707	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total				6,634	1,013	12	469	171	2,551	289	1,201	0	5,707	0	0	0	5,707	0
2299999.	Total Unauthorized Affiliates				6,634	1,013	12	469	171	2,551	289	1,201	0	5,707	0	0	0	5,707	0
Unauthorized Other U.S. Unaffiliated Insurers																			
00-0000000.	11377...	AERO ASSURANCE LTD	VT		0	0	0	(1)	1	0	0	0	0	(0)	0	0	0	(0)	100
36-3544354.	10541...	AGRINATIONAL INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000.	11338...	AGRISURANCE INC	VT		23,199	0	0	13,175	2,320	15,526	2,005	2,314	0	35,340	0	4,413	0	30,926	2,700
00-0000000.	00000...	ARMINIUS FIRE & CASUALTY INC	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-4934590.	19895...	ATLANTIC MUTUAL INSURANCE COMPANY	NY		0	0	0	0	0	0	0	(0)	0	(0)	0	(6)	0	6	0
00-0000000.	11420...	BEAUMONT INSURANCE COMPANY	VT		0	0	0	(0)	0	0	0	0	0	0	0	0	0	0	0
00-0000000.	11566...	BUENA VISTA INSURANCE COMPANY	VT		0	0	0	(0)	0	0	0	0	0	0	0	0	0	0	0
00-0000000.	00000...	C-U FIRST LTD INSURANCE COMPANY	DC		1,832	0	0	851	148	1,396	180	600	0	3,175	0	33	0	3,143	190
00-0000000.	11625...	COLLEGE INSURANCE COMPANY	VT		12,331	0	0	8,412	1,220	10,541	1,873	8,218	0	30,263	0	0	0	30,263	691
00-0000000.	11346...	COUNTY REINSURANCE COMPANY	VT		0	0	0	7,373	0	985	127	0	0	8,485	0	0	0	8,485	0
83-2884745.	16478...	DEALER MANAGEMENT GROUP, INC	VT		2,041	0	0	137	10	1,451	187	0	0	1,785	0	5	0	1,780	98
00-0000000.	00000...	DIVERSIFIED INSURANCE COMPANY LLC	DE		1,874	0	0	634	46	944	(236)	0	0	1,387	0	0	0	1,387	0
00-0000000.	14786...	ERS INSURANCE, INC	UT		1,195	0	0	136	6	274	35	296	0	748	0	300	0	448	30
23-2153760.	39675...	EXCALIBUR REINSURANCE CORP	PA		0	0	0	0	0	0	0	0	0	0	0	(6)	0	6	0
03-0346985.	11291...	EXCHANGE INDEMNITY COMPANY	VT		3,770	0	0	0	0	1,012	67	1,745	0	2,824	0	1,755	0	1,070	0
00-0000000.	12052...	F L INSURANCE CORPORATION	HI		0	0	0	136	38	0	14	0	0	189	0	0	0	189	0
74-1194354.	10818...	FACILITY INSURANCE CORPORATION	TX		0	0	0	283	32	111	31	0	0	458	0	0	0	458	0
00-0000000.	11787...	FIRST MUTUAL TRANSPORTATION ASSURANCE CO	NY		375	0	0	0	3,365	2,500	323	61	0	6,249	0	0	0	6,249	0
00-0000000.	00000...	FOOD SERVICES RISK MANAGEMENT INC	SC		0	0	0	10	(42)	52	7	0	0	27	0	0	0	27	16
00-0000000.	11899...	FORTUNA ASSURANCE COMPANY	VT		8,210	0	0	1,602	324	1,747	418	0	0	4,091	0	0	0	4,091	189
06-0876629.	37362...	GENERAL STAR INDEMNITY COMPANY	DE		0	0	0	0	0	48	4	0	0	53	0	0	0	53	0
00-0000000.	15263...	GLOBAL VISION II INCORPORATED	MO		0	0	0	0	0	660	85	0	0	745	0	0	0	745	118
00-0000000.	15231...	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO	VT		3,171	0	0	884	178	1,497	233	0	0	2,792	0	442	0	2,350	0
06-1206658.	26797...	HOUSING AUTHORITY RISK RETENTION GROUP	VT		2,875	9	(9)	801	135	1,116	92	1,026	0	3,170	0	0	0	3,170	0
04-3785815.	11957...	HOUSING PARTNERSHIP INSURANCE EXCHANGE	VT		5,285	0	0	1,227	380	3,682	475	0	0	5,764	0	312	0	5,452	150
00-0000000.	00000...	INDEPENDENT INNOVATIVE CAPTIVE INS CO	AZ		(78)	0	0	440	49	1,622	209	0	0	2,320	0	5	0	2,315	141

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
00-0000000.	12643...	INS INSURANCE COMPANY	VT		0	0	0	28	3	0	4	0	0	35	0	0	0	35	0
13-5339725.	18341...	INSURANCE CORPORATION OF NEW YORK	NY		0	0	0	0	0	0	0	0	0	0	0	241	0	(241)	0
23-0813860.	14400...	LITITZ MUTUAL INSURANCE CO	PA		0	0	0	0	0	21	0	0	0	21	0	0	0	21	0
34-0368340.	23086...	LMI INSURANCE COMPANY	OH		0	0	0	0	0	0	0	(0)	0	(0)	0	0	0	(0)	0
36-3985972.	34886...	MSIG SPECIALTY INSURANCE USA INC	NY		0	(20)	20	0	0	18	3	0	0	21	0	0	0	21	0
00-0000000.	10428...	NATIONAL TELECOM CORPORATION	VT		0	0	0	39	(39)	0	0	0	0	0	0	0	0	0	1
00-0000000.	10439...	PENWALD INSURANCE COMPANY	VT		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	33
20-1047661.	11980...	PINNACLE CONSORTIUM OF HIGHER EDUCATION	VT		0	0	0	0	0	265	34	0	0	299	0	0	0	299	0
00-0000000.	11850...	PORTS INSURANCE COMPANY INC	NY		0	0	0	0	21	607	78	0	0	707	0	0	0	707	25
74-2539021.	10446...	PRIMERA INS CO	VT		0	0	0	6	(6)	0	0	0	0	(0)	0	0	0	(0)	0
00-0000000.	00000...	QCS INSURANCE COMPANY	AZ		3,023	0	0	446	19	3,008	388	0	0	3,861	0	200	0	3,661	352
06-1149847.	28053...	ROCKHILL INSURANCE COMPANY	AZ		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000.	11792...	SAMMARNICK INSURANCE CORPORATION	NY		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	105
00-0000000.	10471...	SKANSKA ASSURANCE INC	VT		0	0	0	86	1	0	0	0	0	88	0	0	0	88	0
20-2513199.	14674...	SOCIAL SERVICES PROVIDERS CAPTIVE INS CO	AZ		0	0	0	(2)	(1)	2	0	0	0	0	0	0	0	0	0
03-0360498.	11449...	SPECIALTY TRADE INSURANCE COMPANY	VT		0	0	0	80	7	50	6	0	0	143	0	0	0	143	260
00-0000000.	10534...	SUPERIOR GUARANTY INSURANCE COMPANY	VT		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	44
74-2615873.	22945...	TEXAS MUTUAL INSURANCE COMPANY	TX		0	0	0	382	50	0	0	0	0	433	0	0	0	433	0
00-0000000.	10531...	THREE RIVERS INSURANCE COMPANY	VT		(0)	5	0	0	(0)	116	26	2	0	148	0	(0)	0	148	0
00-0000000.	00000...	UNION CAPTIVE INSURANCE INC	AZ		0	0	0	3	2	55	7	0	0	67	0	0	0	67	8
63-0598629.	11762...	VESTA FIRE INSURANCE CORPORATION	TX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers				69,102	(7)	11	37,169	8,268	49,308	6,678	14,261	0	115,688	0	7,693	0	107,995	5,254
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																			
AA-9995005.	00000...	AMERICAN HULL INSURANCE SYNDICATE	NY		0	0	0	0	0	89	0	0	0	89	0	0	0	89	0
AA-9995013.	00000...	ASSOCIATED AVIATION UNDERWRITERS	NJ		0	0	0	18	19	1,790	477	0	0	2,304	0	0	0	2,304	0
AA-9993205.	00000...	FAIRWAY SYNDICATE INC	NY		0	0	0	0	0	0	0	(0)	0	0	0	0	0	0	0
AA-9995044.	00000...	WATER QUALITY INSURANCE SYNDICATE	NY		0	0	0	0	0	54	0	0	0	54	0	0	0	54	0
2599999.	Total Unauthorized Pools - Voluntary Pools				0	0	0	18	19	1,933	477	(0)	0	2,447	0	0	0	2,447	0
Unauthorized Other Non-U.S. Insurers																			
AA-3190385.	00000...	AAAA INSURANCE COMPANY LTD	BMU		0	0	0	1,057	(65)	562	(81)	0	0	1,473	0	0	0	1,473	27

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1384101.	00000...	ACHMEA SCHADEVERZEKERINGEN NV	NLD..		101	0	10	185	71	66	3	29	0	365	0	0	0	365	198
AA-3194172.	00000...	AGGCAP INSURANCE LIMITED	BMU..		0	0	0	401	(3)	209	27	0	0	633	0	0	0	633	55
AA-1580015.	00000...	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN...		0	19	3	2,011	159	1,187	114	0	0	3,493	0	0	0	3,493	0
AA-1320065.	00000...	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	FRA..		0	0	0	17	1	0	0	0	0	18	0	0	0	18	0
AA-1344102.	00000...	ALLIANZ GLOBAL CORPORATE & SPECIALTY	DEU..		0	1	2	0	0	(0)	0	0	0	3	0	0	0	3	0
AA-1120445.	00000...	ALLIANZ INSURANCE PLC	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1464104.	00000...	ALLIANZ RISK TRANSFER AG	LIE....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1460082.	00000...	ALLIANZ SUISSE VERSICHERUNGS GESELLSCHAF	CHE..		0	(9)	9	0	0	2	0	0	0	3	0	0	0	3	0
AA-3194128.	00000...	ALLIED WORLD ASSURANCE COMPANY LTD	BMU..		5,633	284	119	4,613	230	433	110	1,875	0	7,665	0	1,065	0	6,600	0
AA-3194126.	00000...	ARCH REINSURANCE LTD	BMU..		0	(26)	17	62	13	38	5	0	0	110	0	0	0	110	0
AA-3190932.	00000...	ARGO RE LIMITED	BMU..		5,410	(58)	2	594	6	133	(1)	856	0	1,534	0	864	0	670	0
AA-3190522.	00000...	ASHMONT INSURANCE COMPANY LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	4
AA-1440023.	00000...	ASSA ABLOY FORSAKRINGS AB	SWE.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
A0-0000000.	00000...	ASSA ABLOY REINSURANCE	CHE..		0	0	0	0	0	614	0	0	0	614	0	0	0	614	0
AA-1360015.	00000...	ASSICURAZIONI GENERALI S.P.A.	ITA....		0	(1)	(1)	5	2	(1)	0	0	0	4	0	0	0	4	0
AA-3191086.	00000...	ASTRO LTD	BMU..		0	0	0	28	8	375	(59)	0	0	351	0	0	0	351	0
AA-3190813.	00000...	ATLANTIC GATEWAY INTERNATIONAL LTD	BMU..		4,551	(1)	0	2,224	466	11,862	1,532	565	0	16,648	0	788	0	15,861	1,137
A0-0000000.	00000...	AUTO DEALERS INSURANCE COMPANY LTD	BMU..		0	0	0	351	0	972	125	0	0	1,449	0	0	0	1,449	0
AA-1120375.	00000...	AVIVA INTERNATIONAL INSURANCE LIMITED	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1240029.	00000...	BALOISE BELGIUM NV	BEL...		79	0	0	0	0	32	1	2	0	35	0	0	0	35	0
AA-1460025.	00000...	BALOISE INSURANCE LTD	CHE..		2,020	24	8	3,092	111	1,776	70	816	0	5,897	0	242	0	5,656	0
AA-1340075.	00000...	BASLER SACHVERSICHERUNGS AG	DEU..		367	0	0	164	7	191	5	10	0	377	0	0	0	377	171
AA-3190201.	00000...	BENMORE LIMITED	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-3770288.	00000...	BOULDER INSURANCE LTD	CYM..		0	0	0	0	0	10	1	0	0	11	0	0	0	11	10
AA-3190336.	00000...	BROADWAY INSURANCE COMPANY LTD	BMU..		0	0	0	0	0	11	1	0	0	12	0	0	0	12	0
AA-3190387.	00000...	CAL SOUTHAMPTON REINSURANCE LTD	BMU..		111	0	0	2,848	445	4,609	595	0	0	8,497	0	322	0	8,175	1,206
AA-3190821.	00000...	CAPTECH REINSURANCE COMPANY	BMU..		0	(1)	1	0	0	0	0	0	0	0	0	0	0	0	0
AA-3774156.	00000...	CARESOUTH INDEMNITY LTD	CYM..		0	0	0	242	46	411	123	0	0	822	0	0	0	822	522
AA-3770509.	00000...	CARING COMMUNITIES INSURANCE COMPANY	CYM..		254	0	0	0	0	0	0	214	0	214	0	168	0	46	0
AA-3190507.	00000...	CARRIBER INSURANCE COMPANY LTD	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1120146.	00000...	CATALINA LONDON LIMITED	GBR..		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-1460018.	00000...	CATLIN RE SWITZERLAND LTD	CHE..		675	0	0	0	0	(7)	(7)	450	0	436	0	338	0	99	0
AA-3770096.	00000...	CATMONTU INSURANCE COMPANY LTD	CYM..		0	0	0	(0)	0	0	0	0	0	0	0	0	0	0	181
AA-1930019.	00000...	CGU INSURANCE LIMITED	AUS..		5	0	0	0	0	0	0	3	0	3	0	0	0	3	0
AA-3190907.	00000...	CHS INSURANCE COMPANY LTD	BMU..		0	131	(131)	0	0	0	0	0	0	0	0	0	0	0	0
AA-1320152.	00000...	CHUBB EUROPEAN GROUP SE	FRA..		0	0	0	0	0	4	1	0	0	5	0	0	0	5	0
AA-1560196.	00000...	CHUBB INSURANCE COMPANY OF CANADA	CAN..		0	0	0	0	0	(0)	(0)	0	0	(0)	0	0	0	(0)	0
AA-3190770.	00000...	CHUBB TEMPEST REINSURANCE LTD	BMU..		0	0	0	0	0	15	0	0	0	15	0	0	0	15	0
AA-1120345.	00000...	CITY INTERNATIONAL INSURANCE CO LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12
AA-3190405.	00000...	CLIENTS ASSURANCE POOL LTD	BMU..		0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-1780011.	00000...	COCA-COLA REINSURANCE SERVICES	IRL...		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-1320035.	00000...	COLISEE RE	FRA..		0	(50)	49	0	0	6	1	0	0	6	0	0	0	6	0
AA-3190433.	00000...	COMMERCIAL RISK REINSURANCE CO LTD	BMU..		0	0	0	543	50	10	15	0	0	618	0	0	0	618	184
AA-1120191.	00000...	CONVEX INSURANCE UK LTD	GBR..		123	0	0	0	0	(0)	(0)	113	0	112	0	123	0	(11)	0
AA-3191400.	00000...	CONVEX RE LIMITED	BMU..		7,849	0	0	5,227	0	4,426	(1)	292	0	9,945	0	291	0	9,653	0
AA-3190586.	00000...	COVENTRY ASSURANCE LTD	BMU..		0	0	0	303	5	129	73	0	0	510	0	(1,290)	0	1,800	135
A0-0000000.	00000...	DCB INSURANCE LIMITED	CYM..		543	159	0	233	(20)	425	(106)	189	0	879	0	85	0	794	12
AA-3774101.	00000...	DEALER SOLUTIONS INSURANCE LTD	CYM..		0	0	0	72	(35)	8	1	0	0	46	0	0	0	46	11
AA-1124111.	00000...	DERWENT INSURANCE LIMITED	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3770140.	00000...	EMCA INSURANCE COMPANY, LTD	CYM..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	20
AA-3194130.	00000...	ENDURANCE SPECIALTY INSURANCE LTD	BMU..		0	1	0	4	0	239	27	0	0	270	0	0	0	270	0
AA-1124129.	00000...	ENDURANCE WORLDWIDE INS LTD	GBR..		1,603	7	0	23	0	(5)	(3)	385	0	408	0	292	0	116	0
AA-3190747.	00000...	ENERGY INSURANCE LTD	BMU..		0	(1)	0	203	9	0	0	0	0	211	0	0	0	211	0
AA-1340240.	00000...	ERGO VERSICHERUNG AG	DEU..		25,331	201	12	2,406	59	8,364	364	201	0	11,607	0	0	0	11,607	0
AA-3194101.	00000...	EVEREST REINSURANCE BERMUDA LTD	BMU..		340	1	0	366	62	1,255	99	157	0	1,939	0	450	0	1,489	0
AA-1720160.	00000...	FENNIA MUTUAL INSURANCE COMPANY	FIN..		37	0	0	0	0	32	1	13	0	45	0	0	0	45	0
AA-1824102.	00000...	FIDELIDADE COMPANHIA DE SEGUROS SA	PRT..		188	0	0	0	0	60	2	0	0	62	0	0	0	62	0
AA-3191289.	00000...	FIDELIS INSURANCE BERMUDA LTD	BMU..		315	0	0	0	0	6	(0)	156	0	162	0	157	0	5	0
AA-1120175.	00000...	FIDELIS UNDERWRITING LIMITED	GBR..		135	0	0	0	0	9	1	67	0	77	0	0	0	77	0
AA-3770152.	00000...	FIRST EMPLOYERS INSURANCE COMPANY SPC	CYM..		0	0	0	61	(0)	83	11	0	0	154	0	0	0	154	8

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3770287.	00000...	FLEET SOLUTIONS INSURANCE LTD	CYM..		0	0	0	441	6	425	55	0	0	927	0	(293)	0	1,220	426
AA-3191386.	00000...	FLEMING REINSURANCE LTD	BMU..		0	0	0	115	2	0	0	0	0	117	0	0	0	117	29
A0-0000000.	00000...	FORESIGHT INSURANCE COMPANY LTD	BMU..		0	0	0	(6)	6	28	5	0	0	33	0	0	0	33	2
AA-5280027.	00000...	FUBON INSURANCE COMPANY LTD	TWN.		98	0	0	0	0	23	(0)	53	0	75	0	0	0	75	0
AA-5340310.	00000...	GENERAL INSURANCE CORPORATION OF INDIA	IND...		4,804	0	0	6,524	0	5,527	0	0	0	12,052	0	0	0	12,052	0
AA-1420030.	00000...	GJENSIDIGE FORSIKRING ASA	NOR..		16	0	0	0	0	8	0	5	0	14	0	0	0	14	0
AA-1930320.	00000...	GORDIAN RUNOFF LTD	AUS..		0	0	0	0	0	76	1	0	0	77	0	0	0	77	0
AA-1340097.	00000...	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU..		1,516	0	0	71	34	900	34	82	0	1,121	0	0	0	1,121	0
AA-1340043.	00000...	GREAT LAKES INSURANCE SE	DEU..		345	0	0	0	0	19	3	139	0	161	0	0	0	161	0
AA-1320032.	00000...	GROUPAMA SA	FRA..		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191092.	00000...	GULF COMPANY LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191190.	00000...	HAMILTON RE LIMITED	BMU..		3,074	0	0	929	14	11	(16)	173	0	1,110	0	150	0	960	0
AA-3190060.	00000...	HANNOVER RE (BERMUDA) LTD	BMU..		6,271	0	0	5,220	0	4,476	0	245	0	9,941	0	287	0	9,654	0
AA-3190075.	00000...	HARBOUR ASSURANCE CO OF BERMUDA LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10
AA-3190246.	00000...	HELIOS ASSURANCE COMPANY LTD	BMU..		0	0	0	0	0	87	(14)	0	0	73	0	0	0	73	0
AA-1460080.	00000...	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	CHE..		99	5	(5)	79	5	38	1	0	0	123	0	0	0	123	0
AA-3190875.	00000...	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU..		(1)	(279)	(1)	2,063	71	(93)	(20)	0	0	1,741	0	0	0	1,741	0
AA-3190183.	00000...	HURST HOLME INSURANCE COMPANY LTD	BMU..		0	0	0	0	0	55	7	0	0	62	0	0	0	62	60
AA-3191198.	00000...	IECD (SAC) LTD	BMU..		0	0	0	92	(2)	6	1	0	0	97	0	0	0	97	10
AA-1930680.	00000...	INSURANCE AUSTRALIA LTD	AUS..		6	(0)	0	0	0	0	0	4	0	4	0	0	0	4	0
AA-1560480.	00000...	INTACT INSURANCE COMPANY	CAN..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-0040217.	00000...	INTERNATIONAL CASUALTY COMPANY SPC INC	VGB..		0	0	0	(63)	63	(205)	205	0	0	0	0	1	0	(1)	0
AA-3770115.	00000...	IWLA INSURANCE COMPANY	CYM..		0	0	0	0	0	78	10	0	0	88	0	75	0	13	83
AA-5424101.	00000...	KB INSURANCE CO LTD	KOR..		0	0	0	0	0	5	2	0	0	7	0	0	0	7	0
AA-3190425.	00000...	KEYCORP INSURANCE COMPANY LTD	BMU..		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-5420050.	00000...	KOREAN REINSURANCE COMPANY	KOR..		26	0	0	0	0	(0)	(0)	23	0	23	0	26	0	(2)	0
AA-1440060.	00000...	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	SWE.		304	0	0	27	9	241	11	34	0	321	0	0	0	321	147
AA-3190373.	00000...	LEETS ASSURANCE LTD	BMU..		0	0	0	(0)	0	0	0	0	0	0	0	0	0	0	0
AA-1370048.	00000...	LIBERTY MUTUAL INS EUROPE SE	LUX...		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3770389.	00000...	LONG POINT RE III LTD	CYM..		14,321	0	0	0	0	0	0	6,977	0	6,977	0	6,982	0	(6)	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3191239.	00000...	LUMEN RE LIMITED	BMU..		5,926	0	0	8,364	0	7,811	0	0	0	16,176	0	0	0	16,176	0
AA-8310013.	00000...	LYRA INSURANCE GUERNSEY LIMITED	GGY..		0	(0)	0	1,983	115	433	65	0	0	2,596	0	0	0	2,596	75
AA-3190667.	00000...	MANULIFE P&C LTD	BMU..		0	0	0	0	0	0	0	(0)	0	0	0	0	0	0	0
AA-3191030.	00000...	MERIDIAN INSURANCE COMPANY LTD	BMU..		0	0	0	55	(6)	87	11	0	0	147	0	0	0	147	70
AA-3160090.	00000...	MILSURE INSURANCE LTD	BRB..		(6)	2	0	18	6	267	(35)	0	0	259	0	(5)	0	263	25
AA-1580085.	00000...	MITSUI SUMITOMO INSURANCE CO LTD	JPN...		0	7	4	161	40	2,182	590	0	0	2,984	0	(0)	0	2,985	0
AA-1320222.	00000...	MMA IARD ASSURANCES MUTUELLES	FRA..		0	0	0	0	0	39	4	0	0	43	0	0	0	43	0
AA-1320131.	00000...	MMA IARD SA	FRA..		573	125	1	4	6	275	12	76	0	500	0	(0)	0	500	0
AA-3770060.	00000...	MONTGOMERY INSURANCE COMPANY LTD	CYM..		0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-1460019.	00000...	MS AMLIN AG	CHE..		9,933	359	25	4,851	115	784	(2)	3,658	0	9,791	0	2,216	0	7,575	0
AA-1240057.	00000...	MS AMLIN INSURANCE SE	BEL...		519	0	0	84	25	382	14	62	0	567	0	0	0	567	0
AA-3190429.	00000...	MT. FRANKLIN INSURANCE LTD	BMU..		38	0	0	173	33	96	(15)	0	0	287	0	36	0	251	9
AA-1340165.	00000...	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU..		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1560600.	00000...	MUNICH REINSURANCE COMPANY OF CANADA	CAN..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1320205.	00000...	MUTUELLE CENTRALE DE REASSURANCE	FRA..		0	0	0	0	0	42	0	0	0	42	0	0	0	42	0
A0-0000000.	00000...	NDS INSURANCE LTD SPC	CYM..		3,615	0	0	1,146	212	3,909	505	2,611	0	8,383	0	993	0	7,390	350
AA-3190891.	00000...	NEW AGE INSURANCE LTD	BMU..		0	0	0	112	21	217	28	0	0	378	0	29	0	348	25
AA-3190396.	00000...	NEWINGTON LIMITED	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1580070.	00000...	NISSHIN FIRE & MARINE INSURANCE LTD	JPN...		0	0	0	0	0	29	0	0	0	29	0	0	0	29	0
AA-3774118.	00000...	NORTHSTAR INSURANCE LIMITED	CYM..		0	0	0	22	6	279	36	0	0	344	0	0	0	344	19
AA-3774160.	00000...	OCEAN STATE INSURANCE CO LTD	CYM..		29	59	0	8	20	122	41	0	0	249	0	58	0	191	0
A0-0000000.	00000...	OXFORD INDEMNITY COMPANY LTD	BRB..		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-1780078.	00000...	PARTNER REINSURANCE EUROPE SE	IRL....		132	(16)	17	221	6	292	10	42	0	571	0	56	0	515	0
AA-5320039.	00000...	PEAK REINSURANCE COMPANY LIMITED	HKG..		576	0	0	783	0	663	0	0	0	1,446	0	0	0	1,446	0
A0-0000000.	00000...	PHELPS DODGE	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9240019.	00000...	PICC PROPERTY AND CASUALTY CO LTD	CHN..		1,995	0	0	0	0	577	25	612	0	1,214	0	0	0	1,214	0
AA-3194224.	00000...	POSEIDON RE LTD	BMU..		4,014	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190505.	00000...	PREFERRED INSURANCE COMPANY LTD	BMU..		0	0	0	859	100	0	0	0	0	958	0	0	0	958	521
AA-3190921.	00000...	PTS INSURANCE LIMITED	BMU..		0	0	0	151	(25)	133	71	0	0	330	0	0	0	330	17

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3191298.	00000...	QATAR REINSURANCE COMPANY LIMITED	BMU..		74	0	0	0	0	0	0	37	0	37	0	37	0	(0)	0
AA-1120145.	00000...	QBE RE (EUROPE) LIMITED	GBR..		0	0	0	(6)	(0)	(2)	0	0	0	(7)	0	0	0	(7)	0
AA-1120481.	00000...	QBE UK LIMITED	GBR..		0	(63)	63	(32)	32	18	1	0	0	19	0	0	0	19	0
AA-3190887.	00000...	R&Q BERMUDA (SAC) LIMITED	BMU..		0	0	0	933	102	155	20	0	0	1,210	0	0	0	1,210	63
AA-3194135.	00000...	R&Q QUEST (SAC) LIMITED	BMU..		0	0	0	2,065	47	3,218	416	0	0	5,745	0	0	0	5,745	301
AA-3191323.	00000...	R&Q QUEST INSURANCE LIMITED	BMU..		2,243	0	0	7,004	1,687	8,693	1,122	0	0	18,505	0	4	0	18,501	1,575
AA-1340004.	00000...	R+V VERSICHERUNG AG	DEU..		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1374105.	00000...	RECEM SA OF LUXEMBOURG	LUX...		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194143.	00000...	RESTAURANT REINSURANCE LIMITED	BMU..		0	0	0	(35)	35	(26)	26	0	0	0	0	0	0	0	0
AA-1121277.	00000...	ROYAL & SUN ALLIANCE REINSURANCE LTD	GBR..		0	(0)	(0)	1	0	0	0	0	0	1	0	0	0	1	0
AA-3774103.	00000...	S & S INSURANCE PARTNERS LTD	CYM..		0	0	0	0	21	53	7	0	0	81	0	0	0	81	102
AA-3770273.	00000...	SAFE TRUCKING INSURANCE LTD	CYM..		30,776	0	0	11,077	1,108	24,800	3,150	23,980	0	64,115	0	22,341	0	41,774	4,250
AA-1560745.	00000...	SCOR CANADA REINSURANCE CO	CAN..		0	0	0	1	0	4	0	0	0	5	0	0	0	5	0
AA-1320158.	00000...	SCOR S.E.	FRA..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1464100.	00000...	SCOR SWITZERLAND AG	CHE..		0	(0)	(0)	0	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-3771181.	00000...	SCOTT & WHITE ASSURANCE LTD	CYM..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-3190712.	00000...	SEG INSURANCE LTD	BMU..		0	0	0	0	0	216	28	0	0	244	0	0	0	244	417
AA-3191157.	00000...	SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD	BMU..		0	0	8	339	45	0	0	0	0	391	0	0	0	391	0
AA-3190894.	00000...	SNAP-ON SECURECORP INS CO LTD	BMU..		0	0	0	0	6	3	0	0	0	9	0	0	0	9	0
AA-1360184.	00000...	SOCIETA REALE MUTUA DI ASSICURAZIONI	ITA....		12	0	0	0	0	0	0	5	0	5	0	1	0	4	0
AA-1580110.	00000...	SOMPO JAPAN INSURANCE INC	JPN...		0	5	1	22,089	1,189	7,259	1,463	0	0	32,006	0	(0)	0	32,006	30,966
A0-0000000.	00000...	SOUTHWIRE INTERNATIONAL INSURANCE CO	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	51
AA-1121366.	00000...	SPHERE DRAKE INSURANCE LIMITED	GBR..		0	0	0	(4)	(0)	23	2	0	0	21	0	0	0	21	0
AA-3190408.	00000...	SUVACO INSURANCE INTER LTD	BMU..		53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1440105.	00000...	SWEDISH CLUB	SWE.		0	0	0	0	0	21	0	0	0	21	0	0	0	21	0
AA-1460125.	00000...	SWISS MOBILIAR INSURANCE COMPANY	CHE..		278	0	0	0	0	127	5	11	0	142	0	0	0	142	0
AA-1370021.	00000...	SWISS RE EUROPE S.A.	LUX...		0	(82)	82	2	0	29	2	0	0	34	0	0	0	34	0
AA-1360240.	00000...	SWISS RE ITALIA SPA	ITA....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1460146.	00000...	SWISS REINSURANCE COMPANY LIMITED	CHE..		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-3774143.	00000...	TANCAYMAN INSURANCE COMPANY SPC LTD	CYM..		0	0	0	2,155	385	6,649	858	0	0	10,047	0	0	0	10,047	1,100

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3190150.	00000...	TATE & LYLE REINSURANCE LTD	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-3774108.	00000...	THE FOUNDATION GROUP LTD	CYM..		0	0	0	193	94	1,301	168	0	0	1,756	0	74	0	1,682	40
AA-3774126.	00000...	THE INDEPENDENCE GROUP LTD	CYM..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
A0-0000000.	00000...	THERMO RE	BMU..		0	0	0	1	(1)	0	0	0	0	0	0	0	0	0	0
AA-3191295.	00000...	THIRD POINT REINSURANCE (USA) LTD	BMU..		1,922	0	0	2,877	0	2,800	0	0	0	5,677	0	0	0	5,677	0
AA-1280013.	00000...	TOPDANMARK FORSIKRING A/S	DNK..		87	23	0	35	0	30	1	37	0	126	0	12	0	114	0
AA-3770199.	00000...	TRAFFIC INSURANCE LIMITED	CYM..		74,167	0	0	31,509	2,157	64,421	8,318	11,743	0	118,148	0	14,224	0	103,925	6,600
AA-3774110.	00000...	TRISTAR REINSURANCE COMPANY LTD	CYM..		0	0	0	0	14	3	0	0	0	17	0	0	0	17	0
AA-3194166.	00000...	UBERRIMAE FIDEI INSURANCE COMPANY LTD	BMU..		0	0	0	134	9	358	46	0	0	548	0	5	0	543	101
AA-1360195.	00000...	UNIPOLSAI ASSICURAZIONI SPA	ITA....		42	0	0	0	0	32	2	0	0	34	0	0	0	34	0
AA-3191388.	00000...	VERMEER REINSURANCE LTD	BMU..		519	0	0	0	0	0	0	258	0	258	0	260	0	(2)	0
AA-3774134.	00000...	VISION INSURANCE COMPANY	CYM..		0	(2)	0	79	(8)	163	21	0	0	252	0	0	0	252	8
AA-3160340.	00000...	WATERMAN INSURANCE INC	BRB..		0	0	0	0	0	148	74	0	0	221	0	0	0	221	1
AA-3160095.	00000...	WENTWORTH INSURANCE COMPANY LTD	BRB..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191097.	00000...	WESTEL LTD	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-3190102.	00000...	WESTLAKE INSURANCE COMPANY (BERMUDA) LTD	BMU..		0	0	0	1,046	118	294	38	0	0	1,495	0	0	0	1,495	50
AA-3191047.	00000...	WETTERAU INSURANCE COMPANY LTD	BMU..		0	0	0	0	0	113	(18)	0	0	95	0	0	0	95	0
AA-1930011.	00000...	WFI INSURANCE LIMITED	AUS..		0	0	0	0	0	14	0	0	0	14	0	0	0	14	0
A0-0000000.	00000...	WILLOW GROVE INSURANCE LTD	BMU..		0	0	0	0	0	32	(6)	0	0	25	0	0	0	25	0
AA-3190467.	00000...	WIRCON INSURANCE COMPANY LTD	BMU..		0	0	0	1	(1)	20	(0)	0	0	20	0	0	0	20	246
AA-3190549.	00000...	WISCONSIN CAPTIVE INSURANCE CO LTD	BMU..		0	0	0	0	0	380	49	0	0	429	0	0	0	429	15
AA-3190368.	00000...	WOBURN INSURANCE LTD	BMU..		0	13	0	1,045	196	583	39	0	0	1,875	0	0	0	1,875	59
AA-1340255.	00000...	WUERTTEMBERGISCHE VERSICHERUNG AG	DEU..		0	0	0	(5)	5	(1)	0	0	0	(1)	0	0	0	(1)	0
AA-1340265.	00000...	WUESTENROT & WUERTTEMBERGISCHE AG	DEU..		0	0	1	0	0	0	0	0	0	1	0	0	0	1	0
AA-3194100.	00000...	WYNDHAM INSURANCE COMPANY (SAC) LTD	BMU..		0	0	0	225	(3)	1,016	131	0	0	1,369	0	0	0	1,369	243
AA-3191315.	00000...	XL BERMUDA LTD	BMU..		(3)	(215)	50	1,576	41	1,008	243	0	0	2,704	0	0	0	2,703	0
AA-1780123.	00000...	XL INSURANCE COMPANY SE	IRL....		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1780072.	00000...	XL RE EUROPE SE	IRL....		0	0	0	0	0	3	0	0	0	3	0	0	0	3	0
AA-1460190.	00000...	ZURICH INSURANCE COMPANY LTD	CHE..		0	0	0	0	0	8	0	0	0	8	0	0	0	8	0
AA-1780059.	00000...	ZURICH INSURANCE PLC	IRL....		0	(1)	1	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1120001.	00000...	ZURICH SPECIALTIES LONDON LTD	GBR..		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
2699999.		Total Unauthorized Other Non-U.S. Insurers			224,058	619	348	146,126	9,787	192,844	20,908	57,259	0	427,891	0	51,464	0	376,427	51,960
2899999.		Total Unauthorized Excluding Protected Cells			299,794	1,626	372	183,781	18,245	246,636	28,352	72,721	0	551,733	0	59,157	0	492,576	57,214
Certified Other Non-U.S. Insurers																			
CR-3194126	00000...	ARCH REINSURANCE LTD	BMU..		34,420	1,782	62	23,552	295	11,159	(46)	9,923	0	46,728	0	4,615	0	42,113	0
CR-3194122	00000...	DAVINCI REINSURANCE LTD	BMU..		7,395	0	0	7,059	0	6,706	0	294	0	14,060	0	297	0	13,763	0
CR-3194130	00000...	ENDURANCE SPECIALTY INSURANCE LTD	BMU..		978	1	(1)	91	2	76	2	258	0	429	0	265	0	163	0
CR-1340125	00000...	HANNOVER RUCK SE	DEU..		41,052	1,561	125	29,923	961	13,877	768	18,788	173	66,177	0	8,934	0	57,243	0
CR-3190875	00000...	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU..		8,576	(107)	11	5,626	34	2,380	(2)	403	0	8,345	0	379	0	7,966	0
CR-3190339	00000...	RENAISSANCE REINSURANCE LTD	BMU..		17,949	0	0	21,713	0	21,297	0	294	0	43,304	0	297	0	43,007	0
CR-1460023	00000...	RENAISSANCERE EUROPE AG	CHE..		(16)	8	(0)	91	2	87	4	0	0	192	0	6	0	186	0
CR-1460146	00000...	SWISS REINSURANCE COMPANY LIMITED	CHE..		0	0	0	0	0	(1)	(0)	0	0	(1)	0	0	0	(1)	0
CR-3191315	00000...	XL BERMUDA LTD	BMU..		10,753	25	0	4,234	21	2,822	(25)	1,101	0	8,179	0	1,107	0	7,072	0
4099999.		Total Certified Other Non-U.S. Insurers			121,106	3,269	198	92,289	1,316	58,404	702	31,061	173	187,411	0	15,899	0	171,512	0
4299999.		Total Certified Excluding Protected Cells			121,106	3,269	198	92,289	1,316	58,404	702	31,061	173	187,411	0	15,899	0	171,512	0
5799999.		Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells			20,882,855	1,298,666	21,096	14,240,875	1,346,505	16,393,065	4,530,272	9,698,787	182,863	47,712,131	16,712	63,657	0	47,648,474	61,385
9999999.		Totals (Sum of 5799999 and 5899999)			20,882,855	1,298,666	21,096	14,240,875	1,346,505	16,393,065	4,530,272	9,698,787	182,863	47,712,131	16,712	63,657	0	47,648,474	61,385

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Authorized Affiliates-U.S. Intercompany Pooling																	
86-0868106.	AMERICAN EQUITY SPECIALTY INS CO	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0848755.	AUTOMOBILE INSURANCE CO OF HARTFORD CT	0	0	0	0	(3,461)	765,141	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	0	0	0	0	(3,208)	709,459	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2999370.	DISCOVER PROPERTY & CASUALTY INS CO	0	0	0	0	(354)	78,101	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1925132.	DISCOVER SPECIALTY INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463.	FARMINGTON CASUALTY COMPANY	0	0	0	0	(3,739)	826,948	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0616768.	FIDELITY & GUARANTY INS UNDERWRITERS INC	0	0	0	0	(253)	55,691	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0983992.	NORTHFIELD INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6051964.	NORTHLAND CASUALTY COMPANY	0	0	0	0	(354)	78,190	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-6009967.	NORTHLAND INSURANCE COMPANY	0	0	0	0	(3,082)	681,395	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275.	PHOENIX INSURANCE COMPANY	0	0	0	0	(12,630)	2,792,452	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0	0	0	(62,621)	13,852,549	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0963301.	ST PAUL GUARDIAN INSURANCE COMPANY	0	0	0	0	(253)	55,850	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0881659.	ST PAUL MERCURY INSURANCE COMPANY	0	0	0	0	(1,010)	223,399	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0	0	0	(1,465)	324,521	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1230819.	ST PAUL SURPLUS LINES INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509.	STANDARD FIRE INSURANCE COMPANY	0	0	0	0	(12,226)	2,703,382	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-1838077.	TRAVCO INSURANCE COMPANY	0	0	0	0	(682)	150,794	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	0	0	0	0	(51,431)	11,382,567	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	0	0	0	0	(1,187)	262,498	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1435765.	TRAVELERS CASUALTY COMPANY	0	0	0	0	(733)	161,964	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	0	0	0	0	(6,896)	1,524,700	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	0	0	0	(1,187)	262,575	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286268.	TRAVELERS COMMERCIAL INSURANCE COMPANY	0	0	0	0	(1,187)	262,494	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1435766.	TRAVELERS CONSTITUTION STATE INS CO	0	0	0	0	(733)	161,964	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	0	0	0	0	0	22	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-1838079.	TRAVELERS HOME AND MARINE INSURANCE CO	0	0	0	0	(682)	150,794	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0	0	0	(3,461)	768,466	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0	0	0	(1,945)	432,216	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
36-3703200.	TRAVELERS PERSONAL INSURANCE COMPANY	0	0	0	0	(682)	150,794	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286264.	TRAVELERS PERSONAL SECURITY INSURANCE CO.	0	0	0	0	(682)	150,794	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	0	0	0	0	(909)	215,037	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286274.	TRAVELERS PROPERTY CASUALTY INSURANCE CO.	0	0	0	0	(758)	167,549	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280.	UNITED STATES FIDELITY & GUARANTY CO	0	0	0	0	(11,140)	2,464,963	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	0	0	XXX	0	(188,950)	41,817,266	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-U.S. Non-Pool - Other																	
42-1091525.	FIDELITY AND GUARANTY INSURANCE CO	0	0	0	0	0	487	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1371361.	GULF UNDERWRITERS INSURANCE COMPANY	0	0	0	0	0	1	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0	0	0	0	3,247	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	0	0	0	0	139	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	0	3,874	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	0	XXX	0	0	3,874	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-Other (Non-U.S.) - Other																	
AA-1126003.	LLOYDS SYNDICATE 5000	0	0	0	0	(2)	58	0	56	67	(2)	69	0	69	3	0	3
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other	0	0	XXX	0	(2)	58	0	56	67	(2)	69	0	69	XXX	0	3
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total	0	0	XXX	0	(2)	58	0	56	67	(2)	69	0	69	XXX	0	3
0899999.	Total Authorized Affiliates	0	0	XXX	0	(188,952)	41,821,198	0	56	67	(2)	69	0	69	XXX	0	3
Authorized Other U.S. Unaffiliated Insurers																	
23-2044095.	21ST CENTURY CENTENNIAL INSURANCE CO	0	0	0	0	0	3	0	3	4	0	4	0	4	3	0	0
13-3333609.	21ST CENTURY NORTH AMERICA INSURANCE CO	0	0	0	0	0	42	0	42	50	0	50	0	50	3	0	2
52-1474358.	ACA FINANCIAL GUARANTY CORPORATION	0	0	0	0	0	1	0	1	1	0	1	0	1	6	0	0
95-2371728.	ACE AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	1,549	310	1,239	1,487	0	1,487	0	1,487	1	0	54
75-1940467.	ACIG INSURANCE COMPANY	0	85	0033	0	(59)	0	0	0	0	0	0	0	0	3	0	0
00-0000000.	AEGEN INTERNATIONAL INCORPORATED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
06-1286276.	AETNA INSURANCE COMPANY OF CONNECTICUT	0	0	0	0	0	94	0	94	112	0	112	0	112	6	0	16
36-6033855.	AGCS MARINE INSURANCE COMPANY	0	0	0	0	0	254	0	254	305	0	305	0	305	2	0	13

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
36-3544354.	AGRINATIONAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
06-1022232.	ALEA NORTH AMERICA INSURANCE COMPANY	0	0	0	0	0	20	0	20	24	0	24	0	24	6	0	3
63-0262164.	ALFA MUTUAL INSURANCE COMPANY	0	0	0	0	0	79	0	79	95	0	95	0	95	3	0	5
94-6078058.	ALLIANZ REINSURANCE AMERICA, INC	0	0	0	0	20	6	0	25	31	20	11	0	11	2	0	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	1,994	30,109	0	32,103	38,523	1,994	36,529	0	36,529	3	0	1,753
36-0719665.	ALLSTATE INSURANCE COMPANY	0	0	0	0	56	18,589	1	18,644	22,373	56	22,317	0	22,317	2	0	915
04-2680300.	ALLSTATE VEHICLE & PROPERTY INS CO	0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	2	0	0
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	0	0	0	2,812	12,256	0	15,068	18,082	2,812	15,269	0	15,269	3	0	733
52-2048110.	AMERICAN ALTERNATIVE INSURANCE CORP	0	0	0	0	11	518	0	529	635	11	624	0	624	2	0	26
59-0593886.	AMERICAN BANKERS INSURANCE CO OF FLORIDA	0	0	0	0	1	246	0	247	296	1	295	0	295	3	0	14
31-0973761.	AMERICAN EMPIRE INSURANCE COMPANY	0	0	0	0	0	10	0	10	12	0	12	0	12	2	0	0
52-0696632.	AMERICAN HEALTH AND LIFE INSURANCE CO	0	0	0	0	0	2,041	0	2,041	2,449	0	2,449	0	2,449	5	0	174
13-5124990.	AMERICAN HOME ASSURANCE COMPANY	0	0	0	0	6	4,120	824	3,302	3,962	6	3,956	0	3,956	3	0	190
04-1028440.	AMERICAN MUTUAL LIABILITY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
74-0484030.	AMERICAN NATIONAL INSURANCE COMPANY	0	0	0	0	0	3,732	0	3,732	4,478	0	4,478	0	4,478	3	0	215
38-1630841.	AMERICAN ROAD INSURANCE COMPANY	0	0	0	260	260	2,409	482	2,187	2,624	0	2,624	260	2,364	3	12	113
35-0145825.	AMERICAN UNITED LIFE INSURANCE COMPANY	0	5,230	0038	0	5,183	0	0	5,183	6,219	0	6,219	5,230	989	2	214	41
38-0829210.	AMERISURE MUTUAL INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
06-1430254.	ARCH REINSURANCE COMPANY	0	102	0035	0	2,704	46,765	5	49,464	59,357	2,602	56,755	102	56,653	2	4	2,323
94-1390273.	ARGONAUT INSURANCE COMPANY	0	0	0	0	23	1,645	0	1,667	2,001	23	1,978	0	1,978	4	0	105
13-5358230.	ARROWOOD INDEMNITY COMPANY	0	0	0	0	0	4,305	5	4,300	5,160	0	5,160	0	5,160	6	0	722
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
38-0315280.	AUTO OWNERS INSURANCE COMPANY	0	0	0	0	2	4,078	0	4,080	4,896	2	4,894	0	4,894	1	0	176
51-0434766.	AXIS REINSURANCE COMPANY	0	0	0	0	4,724	59,945	0	64,669	77,603	4,724	72,879	0	72,879	3	0	3,498
23-1502700.	BEDIVERE INSURANCE COMPANY	0	0	0	0	2	4,737	2	4,737	5,685	2	5,683	0	5,683	6	0	796
47-0574325.	BERKLEY INSURANCE COMPANY	0	0	0	0	166	44,524	240	44,450	53,340	166	53,175	0	53,175	2	0	2,180
43-1432586.	BERKLEY REGIONAL INSURANCE CO	0	0	0	0	0	62	0	62	75	0	75	0	75	2	0	3
51-0400307.	BERKSHIRE HATHAWAY DIRECT INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
63-0202590.	BERKSHIRE HATHAWAY SPECIALTY INS CO	0	0	0	0	0	31	6	25	30	0	30	0	30	1	0	1
06-6105395.	CENTURY INDEMNITY COMPANY	0	0	0	0	0	905	181	724	869	0	869	0	869	6	0	122

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
13-3531373.	CERITY INSURANCE COMPANY	0	0	0	0	0	4,342	0	4,342	5,211	0	5,211	0	5,211	4	0	276
31-0542366.	CINCINNATI INSURANCE COMPANY	0	0	0	0	1,007	3,864	0	4,871	5,845	1,007	4,838	0	4,838	2	0	198
52-0266645.	CLARENDON NATIONAL INSURANCE COMPANY	0	0	0	0	7	0	0	7	9	7	1	0	1	6	0	0
36-2994662.	COLISEUM REINSURANCE COMPANY	0	0	0	0	0	2,019	3	2,016	2,419	0	2,419	0	2,419	6	0	339
54-1423096.	COLONY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
47-0490411.	COLUMBIA CASUALTY COMPANY	0	0	0	0	0	862	2	860	1,032	0	1,032	0	1,032	3	0	50
06-0303370.	CONNECTICUT GENERAL LIFE INSURANCE CO	0	0	0	0	0	2,510	0	2,510	3,012	0	3,012	0	3,012	3	0	145
36-2114545.	CONTINENTAL CASUALTY COMPANY	0	0	0	0	0	13,777	12	13,766	16,519	0	16,519	0	16,519	3	0	793
13-5010440.	CONTINENTAL INSURANCE COMPANY	0	0	0	0	0	5,005	5	5,000	6,000	0	6,000	0	6,000	3	0	288
37-0807507.	COUNTRY MUTUAL INSURANCE COMPANY	0	0	0	0	150	96	0	246	295	150	145	0	145	2	0	6
00-0000000.	DAMPKRAFT INSURANCE COMPANY	0	800	0077	0	89	0	0	89	107	107	0	0	0	6	0	0
74-1706662.	DELTA LLOYDS INSURANCE CO OF HOUSTON	0	0	0	0	0	1	0	1	2	0	2	0	2	6	0	0
95-3014772.	DOCTORS COMPANY AN INTERINSURANCE EXCH	0	0	0	1,700	1,700	358	0	2,059	2,470	0	2,470	1,700	770	3	82	37
38-2145898.	DORINCO REINSURANCE COMPANY	0	0	0	0	0	867	0	867	1,041	0	1,041	0	1,041	3	0	50
13-3176864.	DR INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0	0	0	0	5,746	4	5,742	6,890	0	6,890	0	6,890	3	0	331
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0	0	0	259	2,448	0	2,708	3,249	259	2,990	0	2,990	3	0	144
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	0	0	0	6,189	23,811	0	30,000	36,000	6,189	29,811	0	29,811	2	0	1,222
25-6038677.	ERIE INSURANCE EXCHANGE	0	0	0	0	0	771	0	771	926	0	926	0	926	2	0	38
36-2950161.	EVANSTON INSURANCE COMPANY	0	0	0	0	0	2,298	0	2,298	2,758	0	2,758	0	2,758	3	0	132
22-2005057.	EVEREST REINSURANCE COMPANY	0	0	0	0	5,788	94,289	0	100,077	120,092	5,788	114,304	0	114,304	2	0	4,686
36-2467238.	EVERGREEN NATIONAL INDEMNITY CO	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
03-0346985.	EXCHANGE INDEMNITY COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	F L INSURANCE CORPORATION	0	0	0	0	0	139	0	139	167	0	167	0	167	6	0	23
74-1194354.	FACILITY INSURANCE CORPORATION	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
05-0316605.	FACTORY MUTUAL INSURANCE COMPANY	0	0	0	0	3	5,105	3	5,105	6,126	3	6,123	0	6,123	2	0	251
13-3333610.	FAIR AMERICAN INS & REINS COMPANY	0	0	0	0	0	1	0	1	1	0	1	0	1	2	0	0
14-1415410.	FARM FAMILY CASUALTY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0	0	0	55	195	0	250	300	55	245	0	245	4	0	13

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
13-1963496.	FEDERAL INSURANCE COMPANY	0	0	0	0	15	11,111	0	11,126	13,351	15	13,337	0	13,337	1	0	480
13-2710717.	FINANCIAL GUARANTY INSURANCE COMPANY	0	0	0	0	0	318	64	255	305	0	305	0	305	6	0	43
06-1325038.	FINIAL REINSURANCE COMPANY	0	0	0	0	0	34,200	0	34,200	41,040	0	41,040	0	41,040	4	0	2,175
94-1610280.	FIREMANS FUND INSURANCE COMPANY	0	0	0	0	22	255	0	277	333	22	310	0	310	2	0	13
04-2198460.	FIRST STATE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
94-1032958.	FREMONT INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	FRONT RANGE INSURANCE COMPANY INC	0	24	0015	0	9	0	0	9	11	0	11	11	0	6	1	0
75-1588101.	GEICO GENERAL INSURANCE COMPANY	0	0	0	0	0	218	0	218	262	0	262	0	262	1	0	9
91-0231910.	GENERAL INSURANCE COMPANY OF AMERICA	0	0	0	0	0	1,040	208	832	998	0	998	0	998	3	0	48
13-2572994.	GENERAL RE LIFE CORPORATION	0	0	0	0	0	98	0	98	118	0	118	0	118	1	0	4
13-2673100.	GENERAL REINSURANCE CORPORATION	0	0	0	0	6,230	161,184	791	166,623	199,948	6,230	193,718	0	193,718	1	0	6,974
13-3029255.	GENERAL SECURITY NATIONAL INSURANCE CO	0	0	0	0	181	8,009	0	8,190	9,827	181	9,646	0	9,646	2	0	396
06-0876629.	GENERAL STAR INDEMNITY COMPANY	0	0	0	0	0	372	74	297	357	0	357	0	357	1	0	13
13-1958482.	GENERAL STAR NATIONAL INSURANCE COMPANY	0	0	0	0	6	680	136	549	659	6	654	0	654	1	0	24
13-5617450.	GENERALI - U.S. BRANCH	0	0	0	0	0	2,128	0	2,128	2,554	0	2,554	0	2,554	3	0	123
13-5009848.	GLOBAL REINSURANCE CORP OF AMERICA	0	0	0	0	0	3	0	3	4	0	4	0	4	6	0	0
31-0501234.	GREAT AMERICAN INSURANCE COMPANY	0	0	0	0	17	4,788	2	4,802	5,763	17	5,746	0	5,746	2	0	236
13-5117400.	GREATER NEW YORK MUTUAL INSURANCE CO	0	0	0	0	0	36	0	36	44	0	44	0	44	2	0	2
13-5129825.	HANOVER INSURANCE COMPANY	0	0	0	0	0	2,443	1	2,441	2,930	0	2,930	0	2,930	3	0	141
06-0383030.	HARTFORD ACCIDENT & INDEMNITY COMPANY	0	0	0	0	0	7,739	1,548	6,192	7,430	0	7,430	0	7,430	2	0	305
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	0	0	0	0	0	4,986	3	4,984	5,980	0	5,980	0	5,980	2	0	245
06-0384680.	HARTFORD STEAM BOILER INSPECTION&INS CO	0	0	0	0	0	90	0	90	108	0	108	0	108	1	0	4
38-0829290.	HASTINGS MUTUAL INSURANCE COMPANY	0	0	0	0	0	57	0	57	68	0	68	0	68	3	0	3
61-0904881.	HEALTH CARE INDEMNITY INC	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
74-1296673.	HIGHLANDS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
02-0308052.	HOME INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
06-1206659.	HOUSING AUTHORITY PROPERTY INS A MUT	0	1,248	0030	0	1,248	10	0	1,258	1,510	0	1,510	1,248	262	3	60	13
74-2195939.	HOUSTON CASUALTY COMPANY	0	0	0	0	388	0	0	388	465	403	62	0	62	1	0	2
47-6025666.	INLAND INSURANCE COMPANY	0	0	0	0	0	57	0	57	69	0	69	0	69	3	0	3
23-0723970.	INSURANCE COMPANY OF NORTH AMERICA	0	0	0	0	0	3,916	0	3,916	4,699	0	4,699	0	4,699	1	0	169

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
95-2769232.	INSURANCE COMPANY OF THE WEST	0	0	0	0	0	2	0	2	3	0	3	0	3	3	0	0
13-5339725.	INSURANCE CORPORATION OF NEW YORK	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
56-0751402.	INTEGON GENERAL INSURANCE CORPORATION	0	0	0	0	0	13	0	13	16	0	16	0	16	4	0	1
01-0233346.	JOHN HANCOCK LIFE INSURANCE COMPANY USA	0	0	0	0	0	1,683	0	1,683	2,020	0	2,020	0	2,020	2	0	83
30-0875959.	LAMORAK INSURANCE COMPANY	0	0	0	0	0	5,046	7	5,039	6,047	0	6,047	0	6,047	6	0	847
25-1149494.	LEXINGTON INSURANCE COMPANY	0	0	0	0	0	65	0	65	78	0	78	0	78	3	0	4
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	0	0	0	0	3,280	37,247	2	40,525	48,630	3,280	45,350	0	45,350	3	0	2,177
23-0867770.	LIBERTY MUTUAL MID-ATLANTIC INS CO	0	0	0	0	0	21	0	21	25	0	25	0	25	3	0	1
35-0472300.	LINCOLN NATIONAL LIFE INSURANCE COMPANY	0	0	0	0	0	105	0	105	126	0	126	0	126	2	0	5
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	33	0	33	39	0	39	0	39	3	0	2
36-1410470.	LUMBERMENS MUTUAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
36-3347420.	MAPFRE INSURANCE COMPANY	0	0	0	0	0	301	0	301	361	0	361	0	361	3	0	17
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	2,315	11,383	0	13,698	16,438	2,315	14,123	0	14,123	3	0	678
36-3101262.	MARKEL INSURANCE COMPANY	0	0	0	0	0	1,820	343	1,477	1,772	0	1,772	0	1,772	3	0	85
59-0615164.	MEDMARC CASUALTY INSURANCE COMPANY	0	0	0	0	0	5	1	4	4	0	4	0	4	3	0	0
62-0928337.	MERASTAR INSURANCE COMPANY	0	0	0	0	0	114	0	114	137	0	137	0	137	4	0	7
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0	0	0	0	814	0	814	976	0	976	0	976	3	0	47
06-0566090.	METLIFE INS CO OF CT - ACC DEPT	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
04-2482364.	METROMILE INSURANCE COMPANY	0	0	0	0	196	454	2	648	778	196	582	0	582	6	0	81
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	0	0	0	0	0	4,451	890	3,561	4,273	0	4,273	0	4,273	3	0	205
36-1475332.	MIDSTATES REINSURANCE CORPORATION	0	0	0	0	0	131	26	104	125	0	125	0	125	6	0	18
00-0000000.	MINNETONKA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
95-1728812.	MISSION INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
95-3422598.	MISSION REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
22-3818012.	MITSUI SUMITOMO INSURANCE CO OF AMERICA	0	0	0	0	0	6,138	0	6,138	7,366	0	7,366	0	7,366	2	0	302
13-3467153.	MITSUI SUMITOMO INSURANCE USA INC	0	0	0	0	0	37	0	37	45	0	45	0	45	2	0	2
31-4259550.	MOTORISTS MUTUAL INSURANCE COMPANY	0	0	0	0	0	61	0	61	73	0	73	0	73	4	0	4
38-0855585.	MOTORS INSURANCE CORPORATION	0	0	0	0	0	8,341	4	8,337	10,005	0	10,005	0	10,005	4	0	530
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	0	0	0	14,757	245,683	2	260,438	312,526	14,757	297,768	0	297,768	2	0	12,208

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
06-0493340.	NASSAU LIFE INSURANCE COMPANY	0	0	0	0	0	133	0	133	159	0	159	0	159	5	0	11
95-2488300.	NATIONAL AMERICAN INSURANCE CO OF CA	0	0	0	0	0	161	32	129	154	0	154	0	154	6	0	22
38-0865250.	NATIONAL CASUALTY COMPANY	0	0	0	0	17	2,662	1	2,678	3,213	17	3,196	0	3,196	2	0	131
47-0355979.	NATIONAL INDEMNITY COMPANY	0	0	0	0	2,992	146,147	0	149,139	178,966	2,992	175,975	0	175,975	1	0	6,335
36-2403971.	NATIONAL LIABILITY & FIRE INSURANCE CO	0	0	0	0	46	0	0	46	55	50	5	0	5	1	0	0
00-0000000.	NATIONAL TELECOM CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
25-0687550.	NATIONAL UNION FIRE INSURANCE CO OF PA	0	1,727	0034	0	1,855	14,275	0	16,130	19,356	128	19,228	1,727	17,501	3	83	840
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0	0	0	608	5,251	0	5,859	7,030	608	6,423	0	6,423	2	0	263
06-1053492.	NEW ENGLAND REINSURANCE CORPORATION	0	0	0	0	22	17,770	12	17,779	21,335	22	21,313	0	21,313	6	0	2,984
22-2187459.	NEW JERSEY RE-INSURANCE COMPANY	0	0	0	0	0	102	0	102	123	0	123	0	123	3	0	6
02-0170490.	NGM INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
13-3440360.	NORTH AMERICAN ELITE INSURANCE COMPANY	0	0	0	0	0	6	0	6	8	0	8	0	8	2	0	0
22-1964135.	NORTH RIVER INSURANCE COMPANY	0	0	0	0	0	580	0	580	696	0	696	0	696	3	0	33
41-0446480.	NORTH STAR MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
62-0929818.	OAKWOOD INSURANCE COMPANY	0	0	0	0	28	283	57	254	305	28	277	0	277	6	0	39
47-0698507.	ODYSSEY REINSURANCE COMPANY	0	0	0	0	2,718	34,682	0	37,400	44,880	2,718	42,162	0	42,162	3	0	2,024
25-0410420.	OLD REPUBLIC INSURANCE COMPANY	0	0	0	0	4	1,524	305	1,223	1,468	4	1,464	0	1,464	2	0	60
95-1078160.	PACIFIC INDEMNITY COMPANY	0	0	0	0	0	1,017	203	813	976	0	976	0	976	1	0	35
13-3031176.	PARTNER REINSURANCE CO OF THE US	0	703	0099	0	16,446	115,027	1	131,471	157,766	15,743	142,023	703	141,320	2	29	5,794
13-2919779.	PEERLESS INDEMNITY INSURANCE COMPANY	0	0	0	0	0	386	0	385	462	0	462	0	462	3	0	22
23-1642962.	PENNSYLVANIA MANUFACTURERS ASSOC INS CO	0	0	0	0	99	376	0	474	569	99	470	0	470	2	0	19
13-3801089.	PLYMOUTH ROCK ASSURANCE PREFERRED CORP	0	0	0	0	0	26	5	21	25	0	25	0	25	4	0	1
36-3030511.	PRAETORIAN INSURANCE COMPANY	0	0	0	0	0	56	0	56	67	0	67	0	67	3	0	3
00-0000000.	PRESIDIO INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
34-6513736.	PROGRESSIVE CASUALTY INSURANCE COMPANY	0	0	0	0	0	60	0	60	72	0	72	0	72	2	0	3
35-6021485.	PROTECTIVE INSURANCE COMPANY	0	0	0	0	(0)	1,946	0	1,945	2,335	(0)	2,335	0	2,335	3	0	112
47-0444314.	PROTECTIVE NATIONAL INS CO OF OMAHA	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
05-0204450.	PROVIDENCE WASHINGTON INSURANCE COMPANY	0	0	0	0	0	471	4	467	560	0	560	0	560	6	0	78
13-1188550.	PUBLIC SERVICE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
22-2311816.	QBE INS CORP	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
23-1641984.	QBE REINSURANCE CORPORATION	0	0	0	0	379	1,386	0	1,765	2,118	379	1,739	0	1,739	3	0	83
23-1740414.	R&Q REINSURANCE COMPANY	0	0	0	0	5	5,452	5	5,452	6,542	5	6,538	0	6,538	6	0	915
91-1060766.	RED SHIELD INSURANCE COMPANY	0	0	0	0	0	32	0	32	38	0	38	0	38	3	0	2
23-0580680.	RELIANCE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
41-0451140.	RELIASTAR LIFE INSURANCE COMPANY	0	0	0	0	0	21,406	0	21,406	25,687	0	25,687	0	25,687	3	0	1,233
52-1952955.	RENAISSANCE REINSURANCE US INC	0	0	0	0	1,203	38,403	0	39,606	47,527	1,203	46,324	0	46,324	2	0	1,899
31-4290270.	REPUBLIC-FRANKLIN INSURANCE COMPANY	0	0	0	0	0	5	1	4	4	0	4	0	4	3	0	0
86-0274508.	REPWEST INSURANCE COMPANY	0	0	0	0	21	201	0	223	267	21	246	0	246	3	0	12
37-0915434.	RLI INSURANCE COMPANY	0	0	0	0	0	19	0	19	23	0	23	0	23	2	0	1
13-6109222.	ROCHDALE INSURANCE COMPANY	0	0	0	0	0	6	1	5	6	0	6	0	6	4	0	0
43-0727872.	SAFETY NATIONAL CASUALTY CORP	0	0	0	0	0	3	0	3	4	0	4	0	4	1	0	0
75-1444207.	SCOR REINSURANCE COMPANY	0	0	0	0	6,082	23,745	0	29,827	35,792	6,082	29,710	0	29,710	2	0	1,218
94-6095888.	SELECT MARKETS INSURANCE COMPANY	0	0	0	0	0	157	0	157	188	0	188	0	188	6	0	26
13-2941133.	SENECA INSURANCE COMPANY	0	531	0039	0	531	2	0	534	640	0	640	531	109	3	26	5
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	0	0	0	0	11	790	0	801	961	11	950	0	950	2	0	39
41-1459789.	SFM MUTUAL INSURANCE COMPANY	0	0	0	251	0	0	0	0	0	0	0	0	0	4	0	0
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	0	0	0	0	25	6,882	0	6,907	8,289	25	8,263	0	8,263	4	0	438
02-0537812.	SOMPO AMERICA FIRE & MARINE INSURANCE CO	0	0	0	0	0	69	14	55	66	0	66	0	66	2	0	3
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	0	0	0	0	20	56,363	0	56,383	67,660	20	67,640	0	67,640	2	0	2,773
04-1027270.	SPARTA INSURANCE COMPANY	0	0	0	0	0	710	0	710	852	0	852	0	852	6	0	119
00-0000000.	ST GEORGE INSURANCE COMPANY	0	2,000	0005	0	2,106	2,367	0	4,473	5,367	106	5,262	2,000	3,262	6	100	457
38-2626205.	STAR INSURANCE COMPANY	0	0	0	0	34	1,443	0	1,477	1,773	34	1,739	0	1,739	4	0	92
22-3590451.	STARNET INSURANCE COMPANY	0	0	0	0	0	0	0	0	1	0	1	0	1	2	0	0
75-1670124.	STARR INDEMNITY & LIABILITY COMPANY	0	0	0	0	4	3,298	7	3,295	3,954	4	3,950	0	3,950	3	0	190
31-4316080.	STATE AUTOMOBILE MUTUAL INSURANCE CO	0	0	0	0	0	1	0	1	1	0	1	0	1	4	0	0
37-0533080.	STATE FARM FIRE & CASUALTY COMPANY	0	0	0	0	33	362	0	395	474	33	441	0	441	1	0	16
13-3031274.	SUECIA INSURANCE CO	0	0	0	0	0	11	0	11	13	0	13	0	13	6	0	2
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	0	0	0	35,340	456,330	0	491,671	590,005	35,340	554,664	0	554,664	2	0	22,741

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
74-1321032.	TEXAS FARM BUREAU MUTUAL INSURANCE CO	0	0	0	0	0	23	0	23	28	0	28	0	28	4	0	1
94-1517098.	TIG INSURANCE COMPANY	0	0	0	43	178	10,842	29	10,992	13,190	135	13,055	43	13,012	6	2	1,822
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	0	0	0	0	14	2,624	0	2,639	3,167	14	3,152	0	3,152	3	0	151
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0	0	0	0	9,958	0	9,958	11,949	0	11,949	0	11,949	1	0	430
31-4423946.	TRANSAMERICA CASUALTY INSURANCE COMPANY	0	0	0	0	0	175	0	175	210	0	210	0	210	6	0	29
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	0	0	0	0	14,731	199,880	53	214,558	257,470	14,731	242,739	0	242,739	2	0	9,952
75-0784127.	TRANSPORT INSURANCE COMPANY	0	0	0	0	0	12	0	12	15	0	15	0	15	6	0	2
23-6200030.	TRANSPORTATION MUTUAL INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
06-1117063.	TRENWICK AMERICA REINSURANCE CORPORATION	0	0	0	0	(15)	0	0	0	0	0	0	0	0	6	0	0
47-0547953.	UNION INSURANCE COMPANY	0	0	0	0	4	151	0	155	186	4	182	0	182	2	0	7
13-2959091.	UNITED AMERICAS INSURANCE COMPANY (UAIC)	0	0	0	0	0	798	3	795	953	0	953	0	953	6	0	133
42-0644327.	UNITED FIRE & CASUALTY COMPANY	0	0	0	0	0	41	0	41	50	0	50	0	50	3	0	2
13-5459190.	UNITED STATES FIRE INSURANCE COMPANY	0	0	0	0	0	334	67	267	321	0	321	0	321	3	0	15
13-3088732.	WCF NATIONAL INSURANCE COMPANY	0	0	0	0	0	165	33	132	158	0	158	0	158	3	0	8
41-0430825.	WESTERN NATIONAL MUTUAL INS CO	0	0	0	0	0	52	0	51	62	0	62	0	62	2	0	3
48-0921045.	WESTPORT INSURANCE CORPORATION	0	0	0	0	0	26,248	0	26,248	31,497	0	31,497	0	31,497	2	0	1,291
00-0000000.	WHITE MOUNTAIN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
36-0947200.	WILCAC LIFE INSURANCE COMPANY	0	0	0	0	0	3,113	0	3,113	3,735	0	3,735	0	3,735	2	0	153
13-3787296.	XL INSURANCE COMPANY OF NEW YORK INC	0	0	0	0	0	790	0	790	949	0	949	0	949	2	0	39
13-1290712.	XL REINSURANCE AMERICA INC	0	0	0	0	8,009	116,849	1,592	123,265	147,918	8,009	139,910	0	139,910	2	0	5,736
47-0619962.	YCI, INC	0	0	0	0	0	917	183	733	880	0	880	0	880	6	0	123
95-1651549.	ZENITH INSURANCE COMPANY	0	0	0	0	3	0	0	3	3	3	0	0	0	3	0	0
36-2781080.	ZURICH AMERICAN INS COMPANY OF ILLINOIS	0	0	0	0	0	1,047	209	838	1,005	0	1,005	0	1,005	2	0	41
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	0	0	0	0	0	3,083	617	2,467	2,960	0	2,960	0	2,960	2	0	121
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	0	12,450	XXX	2,254	155,369	2,318,753	9,626	2,464,570	2,957,484	141,975	2,815,509	13,555	2,801,954	XXX	613	123,089
Authorized Pools-Mandatory Pools, Associations or Other Similar Facilities																	
AA-9992109.	ARKANSAS STOCK POOL FOR ASSIGNED RISKS	0	0	0	0	0	132	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9992117.	ASSIGNED RISK POOL	0	0	0	0	0	26	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991105.	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	0	0	0	0	0	528	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991201.	CALIFORNIA FAIR PLAN	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161.	COMMONWEALTH AUTOMOBILE REINSURERS	0	0	0	0	0	13,790	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991310.	FLORIDA HURRICANE CATASTROPHE FUND	0	0	0	0	0	293	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991205.	GEORGIA FAIR PLAN	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500.	ILLINOIS MINE SUBSIDENCE FUND	0	0	0	0	0	168	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992110.	ILLINOIS STOCK POOL FOR ASSIGNED RISKS	0	0	0	0	0	3,744	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501.	INDIANA MINE SUBSIDENCE FUND	0	0	0	0	0	568	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991414.	INDIANA WORKERS COMP ASSIGNED RISK POOL	0	0	0	0	0	26,435	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502.	KENTUCKY MINE SUBSIDENCE FUND	0	0	0	0	0	1,783	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992115.	MAINE WORKERS COMP POOL 1-1-87	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991419.	MAINE WORKERS COMP RESIDUAL MARKET POOL	0	0	0	0	0	3,281	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991213.	MASSACHUSETTS FAIR PLAN	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991421.	MASSACHUSETTS VOLUNTARY WORK COMP POOL	0	0	0	0	(7)	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992122.	MASSACHUSETTS WORK COMP ASSIG RISK POOL	0	0	0	0	0	126,595	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159.	MICHIGAN CATASTROPHE CLAIM ASSOCIATION	0	0	0	0	0	391,661	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992114.	MICHIGAN WORKERS COMP INS FACILITY	0	0	0	0	0	73,623	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423.	MINNESOTA WORKERS COMPENSATION POOL	0	0	0	0	0	8,330	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992121.	MISSISSIPPI WC ASSIGNED RISK POOL	0	0	0	0	0	60	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9990036.	MISSOURI AGGREGATE XOL REINS MECHANISM	0	0	0	0	0	3,180	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201.	NATIONAL FLOOD INSURANCE PROGRAM	0	0	0	0	0	6,873	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992118.	NATIONAL WORKERS COMP REINSURANCE POOL	0	0	0	0	0	1,400,337	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991162.	NEW JERSEY AUTO INS RISK EXCHANGE	0	0	0	0	0	3,399	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991134.	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	0	0	0	0	0	657	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT	0	0	0	0	2,861	166,784	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992108.	NEW MEXICO WORKERS COMP REINS POOL	0	0	0	0	0	10,512	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991220.	NEW YORK FAIR PLAN	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9991137.	NEW YORK SPECIAL RISK DISTRIBUTION	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139.	NORTH CAROLINA REINSURANCE FACILITY	0	0	0	0	389	5,391	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503.	OHIO MINE SUBSIDENCE	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992082.	TEXAS SMALL PREMIUM POLICY PLAN	0	0	0	0	0	2,496	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991226.	VIRGINIA FAIR PLAN	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506.	WEST VIRGINIA MINE SUBSIDENCE FUND	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991450.	WISCONSIN WORKERS COMPENSATION POOL	0	0	0	0	0	58,109	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423.	WORKERS COMP REINSURANCE ASSOCIATION	0	0	0	0	0	160,233	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999.	uthorized Pools - Mandatory Pools, Associations or Similar F	0	0	XXX	0	3,243	2,468,989	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995000.	AMERICAN ACCIDENT REINSURANCE GROUP I	0	0	0	0	0	163	0	163	196	0	196	0	196	3	0	9
AA-9995010.	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	0	0	0	0	0	2,617	0	2,617	3,140	0	3,140	0	3,140	3	0	151
AA-9995011.	ANI-NUCLEAR ENERGY PROPERTY INS ASSOC	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-9995022.	EXCESS & CASUALTY REINSURANCE ASSOC	0	0	0	0	36	0	0	36	43	43	0	0	0	3	0	0
AA-9993210.	GOLDSTREET SYNDICATE CORP SO48	0	0	0	0	0	25	0	25	30	0	30	0	30	3	0	1
AA-9995104.	GUY CARPENTER MGMT CORP (FAC CASUALTY)	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-9995035.	MUTUAL REINSURANCE BUREAU	0	0	0	0	4	40	0	44	53	4	49	0	49	3	0	2
AA-9995043.	UNITED STATES AIRCRAFT INSURANCE GROUP	0	0	0	0	0	78,857	0	78,857	94,628	0	94,628	0	94,628	3	0	4,542
1199999.	uthorized Pools - Voluntary Pools, Associations or Similar F	0	0	XXX	0	40	81,702	0	81,742	98,091	47	98,043	0	98,043	XXX	0	4,706
Authorized Other Non-U.S. Insurers																	
AA-3190385.	AAAA INSURANCE COMPANY LTD	0	0	0	0	0	45	0	45	54	0	54	0	54	6	0	8
AA-3191085.	AFFILIATED CHEMICAL GROUP LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1240006.	AG INSURANCE	0	0	0	0	4	0	0	4	5	5	0	0	0	3	0	0
AA-1120255.	AGEAS INSURANCE LIMITED	0	0	0	0	2	170	0	173	207	2	205	0	205	3	0	10
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	1,238	0043	0	1,241	700	2	1,940	2,328	3	2,325	1,238	1,086	2	51	45
AA-1460005.	ALBA ALLGEMEINE VERS GES AG	0	0	0	0	0	2	0	2	2	0	2	0	2	6	0	0
AA-1240011.	ALLIANZ BELGIUM SA	0	0	0	0	0	56	0	56	68	0	68	0	68	6	0	9
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	0	0	0	0	0	6	0	6	7	0	7	0	7	2	0	0
AA-1320013.	ALLIANZ IARD	0	0	0	0	0	6	0	6	7	0	7	0	7	2	0	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	0	0	2	0	2	2	0	2	0	2	2	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190005.	AMERICAN INT'L REINSURANCE COMPANY LTD	0	0	0	0	10	97	19	87	105	10	95	0	95	3	0	5
AA-1780074.	AMTRUST INTERNATIONAL UNDERWRITERS DAC	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3190010.	ANCON INSURANCE COMPANY SA	0	520	0011	0	326	0	0	326	391	0	391	391	0	6	20	0
AA-3190012.	ANDERSON HILL INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320060.	AREAS - CMA	0	0	0	0	1	11	0	12	15	1	14	0	14	6	0	2
AA-1120147.	ARRAN INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194168.	ASPEN BERMUDA LIMITED	0	0	0	0	67	4	0	71	85	67	19	0	19	3	0	1
AA-1120337.	ASPEN INSURANCE UK LTD	0	0	0	0	5,524	34,958	0	40,482	48,579	5,524	43,055	0	43,055	3	0	2,067
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	135	0127	0	149	692	1	840	1,008	14	994	135	859	3	6	41
AA-1320029.	ASSURANCES GENERALES DE FRANCE	0	0	0	0	0	1	0	1	1	0	1	0	1	6	0	0
AA-3191086.	ASTRO LTD	0	0	0	0	9	167	0	176	211	9	202	0	202	6	0	28
AA-1120701.	ATLAS ASSURANCE COMPANY LTD	0	0	0	0	0	113	0	113	136	0	136	0	136	6	0	19
AA-1840003.	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	0	0	0	0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1120215.	AVIATION AND GENERAL INSURANCE CO LTD	0	0	0	0	0	2	0	2	3	0	3	0	3	6	0	0
AA-1560390.	AVIVA INSURANCE COMPANY OF CANADA	0	0	0	0	0	313	0	313	376	0	376	0	376	3	0	18
AA-1120660.	AVIVA INSURANCE LTD	0	0	0	0	0	1,167	1	1,166	1,399	0	1,399	0	1,399	3	0	67
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	0	0	0	0	0	18	0	18	22	0	22	0	22	3	0	1
AA-1120034.	AVIVA LIFE & PENSIONS UK LIMITED	0	5	0134	0	5	19	0	24	28	0	28	5	23	2	0	1
AA-1320229.	AXA FRANCE IARD	0	0	0	0	0	4	0	4	5	0	5	0	5	2	0	0
AA-1121220.	AXA INSURANCE UK PLC	0	0	0	0	0	26	0	26	31	0	31	0	31	2	0	1
AA-1340055.	AXA VERSICHERUNG AG	0	79	0055	0	90	52	0	142	170	11	159	79	81	2	3	3
AA-1460185.	AXA VERSICHERUNGEN AG	0	0	0	0	0	366	0	366	439	0	439	0	439	2	0	18
AA-3194139.	AXIS SPECIALTY LTD	0	6,579	0042	0	4,067	0	0	4,067	4,881	976	3,905	3,905	0	3	187	0
AA-2980055.	BANCO DE SEGUROS DEL ESTADO	0	0	0	0	8	47	9	46	55	8	47	0	47	6	0	7
AA-3190201.	BENMORE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-2230100.	BRADESCO SEGUROS S.A.	0	0	0	0	0	59	12	47	57	0	57	0	57	6	0	8
AA-1120300.	BRITISH RESERVE INSURANCE COMPANY LTD	0	0	0	0	0	34	7	27	32	0	32	0	32	6	0	5
AA-5320022.	BRITISH TRADERS INSURANCE COMPANY LTD	0	0	0	0	0	27	0	27	32	0	32	0	32	6	0	5
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	0	4,642	0138	0	528	0	0	528	633	0	633	633	0	6	32	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120305.	BRYANSTON INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	6	0	0
AA-3161004.	CAMARIN LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120146.	CATALINA LONDON LIMITED	0	0	0	0	0	187	0	187	225	0	225	0	225	6	0	31
AA-1120089.	CATALINA WORTHING INSURANCE LTD	0	0	0	0	0	368	74	294	353	0	353	0	353	6	0	49
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191000.	CELFOR INSURANCE COMPANY LTD	0	0	0	0	0	2	0	2	2	0	2	0	2	6	0	0
AA-5280012.	CENTRAL REINSURANCE CORPORATION	0	0	0	0	0	25	5	20	24	0	24	0	24	3	0	1
AA-3190055.	CHAMPLAIN INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-0051122.	CHAPARRAL INTERNATIONAL RE	0	0	0	0	0	30	0	30	36	0	36	0	36	6	0	5
AA-1120365.	CHEVANSTELL LTD	0	0	0	0	0	19	4	15	18	0	18	0	18	6	0	3
AA-1320152.	CHUBB EUROPEAN GROUP SE	0	0	0	0	0	10	0	10	11	0	11	0	11	1	0	0
AA-1240052.	CIE EUROPEENE D'ASSURANCES INDUSTRIELLES	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1420147.	CIRRUS REINSURANCE COMPANY A/S	0	0	0	0	0	46	0	46	55	0	55	0	55	6	0	8
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	62	0	62	75	0	75	0	75	6	0	10
AA-1121106.	CNA INSURANCE COMPANY LTD	0	0	0	0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1560026.	COACHMAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
AA-1280025.	CODAN FORSIKRINGS	0	29	0078	0	11	0	0	11	13	0	13	13	0	3	1	0
AA-1320035.	COLISEE RE	0	178	0117	0	178	27	0	205	247	0	247	178	68	6	9	10
AA-1240100.	COMPAGNIE FINANCIERE ET DE REAS DU GR AG	0	0	0	0	8	59	0	67	81	8	73	0	73	6	0	10
AA-2232003.	COMPANHIA DE SEGUROS DO ESTADO DE SAO PA	0	0	0	0	0	12	0	12	14	0	14	0	14	6	0	2
AA-2231020.	COMPANHIA UNIAO DE SEGUROS GERAIS	0	0	0	0	0	12	0	12	14	0	14	0	14	6	0	2
AA-1240055.	CONSTITUTION REASSURANCE S.A	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1120415.	CONTINENTAL ASSURANCE CO OF LONDON PLC	0	0	0	0	0	0	0	0	1	0	1	0	1	6	0	0
AA-3190636.	CORE REINSURANCE COMPANY LIMITED	0	0	0	0	0	924	0	924	1,109	0	1,109	0	1,109	6	0	155
AA-3191098.	CREOLE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190001.	CURTIS BAY INSURANCE COMPANY LTD	0	208	0057	0	7	0	0	7	8	8	0	0	0	6	0	0
AA-1580025.	DAIICHI MUTUAL FIRE & MARINE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194122.	DAVINCI REINSURANCE LTD	0	1,096	0032	0	292	0	0	292	350	0	350	350	0	3	17	0
AA-1380040.	DELTA-LLOYD VERZEKERINGSGROEP	0	0	0	0	0	41	7	34	41	0	41	0	41	3	0	2
AA-1120495.	DOMINION INSURANCE COMPANY LTD	0	0	0	0	0	32	6	26	31	0	31	0	31	6	0	4

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1340085.	E & S RUECKVERSICHERUNGS AG	0	0	0	0	0	928	0	928	1,113	0	1,113	0	1,113	2	0	46
AA-1120515.	EAGLE STAR INSURANCE COMPANY LTD	0	0	0	0	0	103	21	83	99	0	99	0	99	6	0	14
A0-0000000.	EIFLOW INSURANCE LTD	0	0	0	0	0	3	1	3	3	0	3	0	3	6	0	0
AA-1121399.	ELDERS INSURANCE COMPANY LTD	0	0	0	0	0	3	0	3	4	0	4	0	4	6	0	1
AA-1120545.	ENGLISH & AMERICAN INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340240.	ERGO VERSICHERUNG AG	0	758	0140	0	775	2,557	511	2,821	3,385	17	3,368	758	2,610	2	31	107
AA-3191089.	ERIEVIEW INSURANCE COMPANY LTD	0	0	0	0	0	1	0	1	1	0	1	0	1	6	0	0
AA-1360237.	EURO-AMERICAN REINSURANCE MANAGEMENT	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1440020.	FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF	0	0	0	0	0	1	0	1	1	0	1	0	1	6	0	0
AA-1440075.	FORSAKRINGSAKTIEBOLAGET SIRIUS	0	0	0	0	0	8	0	8	9	0	9	0	9	6	0	1
AA-3190218.	FORTUNA INSURANCE LIMITED	0	500	0019	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120650.	FUJI INTERNATIONAL INSURANCE COMPANY LTD	0	0	0	0	0	13	0	13	16	0	16	0	16	6	0	2
AA-1320135.	GAN ASSURANCES IARD	0	0	0	0	0	5	0	5	6	0	6	0	6	6	0	1
AA-3194114.	GARDEN INSURANCE COMPANY LTD	0	255	0007	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340145.	GENERAL REINSURANCE AG	0	26	0120	0	26	66	0	92	110	0	110	26	84	1	1	3
AA-1460160.	GENERALI ASSURANCES GENERALES SA	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1320022.	GENERALI IARD	0	0	0	0	0	77	15	61	74	0	74	0	74	3	0	4
AA-1340105.	GOTHAER VERSICHERUNGSBANK VVAG	0	0	0	0	0	3	0	3	3	0	3	0	3	6	0	0
AA-1121401.	GUILDHALL INSURANCE COMPANY LTD	0	0	0	0	0	3	1	3	3	0	3	0	3	6	0	0
AA-3191092.	GULF COMPANY LTD	0	0	0	0	175	0	0	175	210	210	0	0	0	6	0	0
AA-1340115.	HAMBURG INTERNATIONAL REINSURANCE CORP	0	0	0	0	0	381	1	381	457	0	457	0	457	6	0	64
AA-1340125.	HANNOVER RUCK SE	0	0	0	0	127	10,191	1	10,316	12,380	127	12,253	0	12,253	2	0	502
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460150.	HARPER INSURANCE LIMITED	0	0	0	0	0	839	168	672	806	0	806	0	806	6	0	113
AA-4360380.	HASSNEH INSURANCE COMPANY OF ISRAEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	0	39	0098	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	12	0139	0	12	385	0	397	476	0	476	12	464	3	1	22
AA-1340130.	HEROLD RUCKVERSICHERUNGS AG	0	0	0	0	0	6	0	6	7	0	7	0	7	6	0	1

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1340087.	HOCHRHEIN INTERNATIONALE RUCK AG	0	75	0004	0	75	19	0	94	113	0	113	75	38	3	4	2
AA-3190090.	HUDSON REINSURANCE COMPANY LTD	0	0	0	0	0	25	5	20	24	0	24	0	24	6	0	3
AA-5420015.	HYUNDAI MARINE & FIRE INS CO LTD	0	0	0	0	0	25	5	20	24	0	24	0	24	3	0	1
AA-3190092.	I N A INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	167	0	167	201	0	201	0	201	6	0	28
AA-3770390.	ICI INSURANCE COMPANY LIMITED	0	500	0080	0	196	0	0	196	236	50	186	186	0	6	9	0
AA-3190255.	ICIP HOLDING COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191198.	IECD (SAC) LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1720095.	INDUSTRIAL MUTUAL INS CO	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-3190372.	INLAKE INSURANCE LTD	0	0	0	0	0	26	0	26	31	0	31	0	31	6	0	4
AA-3190095.	INSCO LIMITED	0	3,511	0012	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120812.	INSURANCE CORP OF SINGAPORE (UK) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
A0-0000000.	INSURANCE RESOURCES COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1560480.	INTACT INSURANCE COMPANY	0	0	0	0	0	30	0	30	36	0	36	0	36	2	0	1
AA-2230425.	IRB-BRASIL RESSEGUROS SA	0	1,051	0093	0	1,058	1,734	2	2,790	3,348	8	3,340	1,051	2,289	4	53	121
AA-4360430.	ISRAEL REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-5420050.	KOREAN REINSURANCE COMPANY	0	0	0	0	0	20	4	16	19	0	19	0	19	3	0	1
AA-1120876.	KX REINSURANCE COMPANY LIMITED	0	0	0	0	0	389	3	385	462	0	462	0	462	6	0	65
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	0	1,086	0040	0	1,042	0	0	1,042	1,250	395	855	855	0	3	41	0
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1361006.	LLOYD ITALICO & L'ANCORA	0	0	0	0	1	150	0	151	181	1	180	0	180	6	0	25
AA-1122000.	LLOYDS OF LONDON	0	0	0	0	8	6,345	1,269	5,084	6,100	8	6,093	0	6,093	6	0	853
AA-1127003.	LLOYDS SYNDICATE 1003	0	0	0	0	0	208	0	208	250	0	250	0	250	3	0	12
AA-1127007.	LLOYDS SYNDICATE 1007	0	0	0	0	0	785	3	781	938	0	938	0	938	3	0	45
AA-1123000.	LLOYDS SYNDICATE 1014	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 1015	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126102.	LLOYDS SYNDICATE 102	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 1025	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 1026	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127027.	LLOYDS SYNDICATE 1027	0	0	0	0	0	3	1	3	3	0	3	0	3	3	0	0
AA-1127036.	LLOYDS SYNDICATE 1036	0	0	0	0	113	5	0	118	142	113	29	0	29	3	0	1

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1127047.	LLOYDS SYNDICATE 1047	0	0	0	0	0	287	2	284	341	0	341	0	341	3	0	16
AA-1127051.	LLOYDS SYNDICATE 1051	0	0	0	0	0	100	20	80	96	0	96	0	96	3	0	5
AA-1123000.	LLOYDS SYNDICATE 1081	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127084.	LLOYDS SYNDICATE 1084	0	0	0	0	882	1,208	0	2,090	2,508	882	1,626	0	1,626	3	0	78
AA-1123000.	LLOYDS SYNDICATE 1091	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127093.	LLOYDS SYNDICATE 1093	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127096.	LLOYDS SYNDICATE 1096	0	0	0	0	0	139	28	111	134	0	134	0	134	3	0	6
AA-1123000.	LLOYDS SYNDICATE 1097	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127141.	LLOYDS SYNDICATE 1141	0	0	0	0	0	459	92	367	441	0	441	0	441	3	0	21
AA-1127173.	LLOYDS SYNDICATE 1173	0	0	0	0	0	228	15	214	257	0	257	0	257	3	0	12
AA-1127183.	LLOYDS SYNDICATE 1183	0	0	0	0	1,594	1,096	0	2,691	3,229	1,594	1,634	0	1,634	3	0	78
AA-1127200.	LLOYDS SYNDICATE 1200	0	0	0	0	1	717	0	718	862	1	860	0	860	3	0	41
AA-1127206.	LLOYDS SYNDICATE 1206	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127207.	LLOYDS SYNDICATE 1207	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127209.	LLOYDS SYNDICATE 1209	0	0	0	0	0	17	3	13	16	0	16	0	16	3	0	1
AA-1127212.	LLOYDS SYNDICATE 1212	0	0	0	0	0	744	31	712	855	0	855	0	855	3	0	41
AA-1127215.	LLOYDS SYNDICATE 1215	0	0	0	0	0	83	0	83	100	0	100	0	100	3	0	5
AA-1127218.	LLOYDS SYNDICATE 1218	0	0	0	0	0	160	0	160	191	0	191	0	191	3	0	9
AA-1126122.	LLOYDS SYNDICATE 122	0	0	0	0	0	51	10	41	49	0	49	0	49	3	0	2
AA-1127221.	LLOYDS SYNDICATE 1221	0	0	0	0	62	298	0	360	432	62	370	0	370	3	0	18
AA-1127223.	LLOYDS SYNDICATE 1223	0	0	0	0	0	475	0	475	570	0	570	0	570	3	0	27
AA-1127225.	LLOYDS SYNDICATE 1225	0	0	0	0	16	1	0	17	20	16	4	0	4	3	0	0
AA-1127227.	LLOYDS SYNDICATE 1227	0	0	0	0	0	427	85	342	410	0	410	0	410	3	0	20
AA-1127229.	LLOYDS SYNDICATE 1229	0	0	0	0	0	26	0	26	31	0	31	0	31	3	0	1
AA-1126123.	LLOYDS SYNDICATE 123	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127236.	LLOYDS SYNDICATE 1236	0	0	0	0	0	6	0	6	7	0	7	0	7	3	0	0
AA-1127241.	LLOYDS SYNDICATE 1241	0	0	0	0	0	739	0	739	887	0	887	0	887	3	0	43
AA-1127243.	LLOYDS SYNDICATE 1243	0	0	0	0	0	1	0	1	2	0	2	0	2	3	0	0
AA-1120085.	LLOYDS SYNDICATE 1274	0	0	0	0	242	765	0	1,008	1,209	242	967	0	967	3	0	46

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1127301.	LLOYDS SYNDICATE 1301	0	0	0	0	(21)	0	0	0	0	0	0	0	0	3	0	0
AA-1126138.	LLOYDS SYNDICATE 138	0	0	0	0	0	1,494	0	1,494	1,793	0	1,793	0	1,793	3	0	86
AA-1127400.	LLOYDS SYNDICATE 1400	0	0	0	0	0	6	0	6	7	0	7	0	7	3	0	0
AA-1127414.	LLOYDS SYNDICATE 1414	0	0	0	0	1,216	5,858	0	7,073	8,488	1,216	7,272	0	7,272	3	0	349
AA-1120102.	LLOYDS SYNDICATE 1458	0	0	0	0	403	8,259	0	8,662	10,394	403	9,992	0	9,992	3	0	480
AA-1120156.	LLOYDS SYNDICATE 1686	0	0	0	0	230	517	0	748	897	230	667	0	667	3	0	32
AA-1127688.	LLOYDS SYNDICATE 1688	0	0	0	0	0	14	0	14	17	0	17	0	17	3	0	1
AA-1126178.	LLOYDS SYNDICATE 178	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126183.	LLOYDS SYNDICATE 183	0	0	0	0	0	835	0	835	1,002	0	1,002	0	1,002	3	0	48
AA-1123000.	LLOYDS SYNDICATE 185	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1127861.	LLOYDS SYNDICATE 1861	0	0	0	0	294	636	0	930	1,116	294	822	0	822	3	0	39
AA-1123000.	LLOYDS SYNDICATE 188	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120096.	LLOYDS SYNDICATE 1880	0	0	0	0	50	1	0	51	61	50	11	0	11	3	0	1
AA-1120054.	LLOYDS SYNDICATE 1886	0	0	0	0	0	237	0	237	284	0	284	0	284	3	0	14
AA-1126190.	LLOYDS SYNDICATE 190	0	0	0	0	0	2,413	0	2,413	2,896	0	2,896	0	2,896	3	0	139
AA-1127900.	LLOYDS SYNDICATE 1900	0	0	0	0	0	46	0	46	55	0	55	0	55	3	0	3
AA-1120083.	LLOYDS SYNDICATE 1910	0	0	0	0	34	5,767	0	5,801	6,961	34	6,927	0	6,927	3	0	333
AA-1120186.	LLOYDS SYNDICATE 1947	0	0	0	0	0	17	0	17	20	0	20	0	20	3	0	1
AA-1120084.	LLOYDS SYNDICATE 1955	0	0	0	0	677	1,935	0	2,612	3,134	677	2,457	0	2,457	3	0	118
AA-1120103.	LLOYDS SYNDICATE 1967	0	0	0	0	0	411	0	411	493	0	493	0	493	3	0	24
AA-1120106.	LLOYDS SYNDICATE 1969	0	0	0	0	0	455	0	455	547	0	547	0	547	3	0	26
AA-1120161.	LLOYDS SYNDICATE 1980	0	0	0	0	0	180	0	180	216	0	216	0	216	3	0	10
AA-1126002.	LLOYDS SYNDICATE 2	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128000.	LLOYDS SYNDICATE 2000	0	0	0	0	4	2,648	0	2,652	3,182	4	3,178	0	3,178	3	0	153
AA-1128001.	LLOYDS SYNDICATE 2001	0	0	0	0	1,439	8,644	0	10,083	12,100	1,439	10,661	0	10,661	3	0	512
AA-1128003.	LLOYDS SYNDICATE 2003	0	0	0	0	2,634	18,879	0	21,512	25,815	2,634	23,181	0	23,181	3	0	1,113
AA-1120071.	LLOYDS SYNDICATE 2007	0	0	0	0	6	1,782	0	1,788	2,145	6	2,140	0	2,140	3	0	103
AA-1128010.	LLOYDS SYNDICATE 2010	0	0	0	0	241	0	0	241	289	246	43	0	43	3	0	2
AA-1120158.	LLOYDS SYNDICATE 2014	0	0	0	0	(4)	0	0	0	0	0	0	0	0	3	0	0
AA-1128020.	LLOYDS SYNDICATE 2020	0	0	0	0	68	474	0	542	650	68	583	0	583	3	0	28

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1128027.	LLOYDS SYNDICATE 2027	0	0	0	0	0	10	2	9	11	0	11	0	11	3	0	1
AA-1126205.	LLOYDS SYNDICATE 205	0	0	0	0	0	822	0	822	987	0	987	0	987	3	0	47
AA-1123000.	LLOYDS SYNDICATE 206	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 207	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 209	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128121.	LLOYDS SYNDICATE 2121	0	0	0	0	0	139	0	139	167	0	167	0	167	3	0	8
AA-1128147.	LLOYDS SYNDICATE 2147	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126219.	LLOYDS SYNDICATE 219	0	0	0	0	0	91	12	78	94	0	94	0	94	3	0	5
AA-1128227.	LLOYDS SYNDICATE 2227	0	0	0	0	0	12	2	9	11	0	11	0	11	3	0	1
AA-1126227.	LLOYDS SYNDICATE 227	0	0	0	0	0	351	70	281	337	0	337	0	337	3	0	16
AA-1128376.	LLOYDS SYNDICATE 2376	0	0	0	0	0	44	5	39	47	0	47	0	47	3	0	2
AA-1128488.	LLOYDS SYNDICATE 2488	0	0	0	0	0	769	0	769	923	0	923	0	923	3	0	44
AA-1128490.	LLOYDS SYNDICATE 2490	0	0	0	0	0	6	0	6	7	0	7	0	7	3	0	0
AA-1126250.	LLOYDS SYNDICATE 250	0	0	0	0	0	15	0	15	18	0	18	0	18	3	0	1
AA-1123000.	LLOYDS SYNDICATE 255	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1128623.	LLOYDS SYNDICATE 2623	0	0	0	0	749	889	0	1,638	1,965	749	1,216	0	1,216	3	0	58
AA-1123000.	LLOYDS SYNDICATE 272	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128791.	LLOYDS SYNDICATE 2791	0	0	0	0	506	7,229	0	7,735	9,282	506	8,776	0	8,776	3	0	421
AA-1126028.	LLOYDS SYNDICATE 28	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126282.	LLOYDS SYNDICATE 282	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 289	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 29	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128947.	LLOYDS SYNDICATE 2947	0	0	0	0	0	16	3	13	15	0	15	0	15	3	0	1
AA-1128987.	LLOYDS SYNDICATE 2987	0	0	0	0	3,228	13,269	0	16,497	19,797	3,228	16,569	0	16,569	3	0	795
AA-1120179.	LLOYDS SYNDICATE 2988	0	0	0	0	14	158	0	172	206	14	192	0	192	3	0	9
AA-1129000.	LLOYDS SYNDICATE 3000	0	0	0	0	217	1,684	0	1,901	2,281	217	2,065	0	2,065	3	0	99
AA-1129030.	LLOYDS SYNDICATE 3030	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 31	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126314.	LLOYDS SYNDICATE 314	0	0	0	0	0	41	0	41	49	0	49	0	49	3	0	2

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1123000.	LLOYDS SYNDICATE 317	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 321	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 323	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126033.	LLOYDS SYNDICATE 33	0	0	0	0	993	10,738	0	11,730	14,076	993	13,083	0	13,083	3	0	628
AA-1123000.	LLOYDS SYNDICATE 334	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126362.	LLOYDS SYNDICATE 362	0	0	0	0	0	534	107	427	513	0	513	0	513	3	0	25
AA-1123000.	LLOYDS SYNDICATE 363	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 364	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 367	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126376.	LLOYDS SYNDICATE 376	0	0	0	0	0	239	4	234	281	0	281	0	281	3	0	14
AA-1126382.	LLOYDS SYNDICATE 382	0	0	0	0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1126005.	LLOYDS SYNDICATE 4000	0	0	0	0	267	75	0	341	410	267	143	0	143	3	0	7
AA-1123000.	LLOYDS SYNDICATE 401	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120075.	LLOYDS SYNDICATE 4020	0	0	0	0	75	1,462	0	1,538	1,845	75	1,770	0	1,770	3	0	85
AA-1123000.	LLOYDS SYNDICATE 406	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 411	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 428	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126435.	LLOYDS SYNDICATE 435	0	0	0	0	545	2,812	12	3,345	4,014	545	3,469	0	3,469	3	0	167
AA-1123000.	LLOYDS SYNDICATE 440	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126004.	LLOYDS SYNDICATE 4444	0	0	0	0	686	1,581	0	2,267	2,720	686	2,034	0	2,034	3	0	98
AA-1126006.	LLOYDS SYNDICATE 4472	0	0	0	0	2,055	6,811	0	8,867	10,640	2,055	8,585	0	8,585	3	0	412
AA-1126457.	LLOYDS SYNDICATE 457	0	0	0	0	21	3	0	24	29	21	8	0	8	3	0	0
AA-1123000.	LLOYDS SYNDICATE 475	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126490.	LLOYDS SYNDICATE 490	0	0	0	0	0	71	0	71	85	0	85	0	85	3	0	4
AA-1126507.	LLOYDS SYNDICATE 507	0	0	0	0	0	7	0	7	8	0	8	0	8	3	0	0
AA-1126510.	LLOYDS SYNDICATE 510	0	0	0	0	728	1,168	0	1,896	2,276	728	1,547	0	1,547	3	0	74
AA-1120080.	LLOYDS SYNDICATE 5151	0	0	0	0	2	958	0	960	1,151	2	1,150	0	1,150	3	0	55
AA-1126052.	LLOYDS SYNDICATE 52	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 522	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126529.	LLOYDS SYNDICATE 529	0	0	0	0	0	461	92	369	443	0	443	0	443	3	0	21

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1126535.	LLOYDS SYNDICATE 535	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126536.	LLOYDS SYNDICATE 536	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 54	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126557.	LLOYDS SYNDICATE 557	0	0	0	0	0	8	0	8	10	0	10	0	10	3	0	0
AA-1126566.	LLOYDS SYNDICATE 566	0	0	0	0	1,275	3,574	0	4,849	5,819	1,275	4,544	0	4,544	3	0	218
AA-1126570.	LLOYDS SYNDICATE 570	0	0	0	0	0	11	2	9	10	0	10	0	10	3	0	0
AA-1123000.	LLOYDS SYNDICATE 573	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120048.	LLOYDS SYNDICATE 5820	0	0	0	0	0	187	0	187	224	0	224	0	224	3	0	11
AA-1126609.	LLOYDS SYNDICATE 609	0	0	0	0	742	3,622	0	4,365	5,237	742	4,495	0	4,495	3	0	216
AA-1126062.	LLOYDS SYNDICATE 62	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126623.	LLOYDS SYNDICATE 623	0	0	0	0	164	255	0	420	504	164	339	0	339	3	0	16
AA-1126625.	LLOYDS SYNDICATE 625	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126626.	LLOYDS SYNDICATE 626	0	0	0	0	0	4	0	4	4	0	4	0	4	3	0	0
AA-1123000.	LLOYDS SYNDICATE 661	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 697	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 707	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 709	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126727.	LLOYDS SYNDICATE 727	0	0	0	0	24	437	0	461	553	24	529	0	529	3	0	25
AA-1123000.	LLOYDS SYNDICATE 733	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 740	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126744.	LLOYDS SYNDICATE 744	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 745	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 746	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 748	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126780.	LLOYDS SYNDICATE 780	0	0	0	0	61	737	0	799	958	61	897	0	897	3	0	43
AA-1126079.	LLOYDS SYNDICATE 79	0	0	0	0	0	705	5	700	840	0	840	0	840	3	0	40
AA-1126807.	LLOYDS SYNDICATE 807	0	0	0	0	0	9	0	9	11	0	11	0	11	3	0	1
AA-1123000.	LLOYDS SYNDICATE 833	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126839.	LLOYDS SYNDICATE 839	0	0	0	0	0	75	15	61	73	0	73	0	73	3	0	3

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1123000.	LLOYDS SYNDICATE 855	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126858.	LLOYDS SYNDICATE 858	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126861.	LLOYDS SYNDICATE 861	0	0	0	0	0	34	7	27	33	0	33	0	33	3	0	2
AA-1123000.	LLOYDS SYNDICATE 901	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 904	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126947.	LLOYDS SYNDICATE 947	0	0	0	0	0	83	17	66	79	0	79	0	79	3	0	4
AA-1126958.	LLOYDS SYNDICATE 958	0	0	0	0	0	93	0	93	111	0	111	0	111	3	0	5
AA-1123000.	LLOYDS SYNDICATE 961	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1123000.	LLOYDS SYNDICATE 978	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126990.	LLOYDS SYNDICATE 990	0	0	0	0	0	120	24	96	115	0	115	0	115	3	0	6
AA-1126991.	LLOYDS SYNDICATE 991	0	0	0	0	0	138	28	110	132	0	132	0	132	3	0	6
AA-3191093.	MALL OWNERS SURETY TREATY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3190667.	MANULIFE P&C LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	0	1,612	0097	0	1,711	0	0	1,711	2,053	461	1,593	1,593	0	3	76	0
AA-1121276.	MARINE INSURANCE COMPANY LTD	0	0	0	0	0	18	4	14	17	0	17	0	17	3	0	1
AA-3190829.	MARKEL BERMUDA LIMITED	0	0	0	0	121	0	0	121	146	122	23	0	23	3	0	1
AA-1121425.	MARKEL INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	576	0	576	691	0	691	0	691	3	0	33
AA-1120950.	MERCANTILE & GENERAL REINSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120973.	METROPOLITAN REINSURANCE CO (UK) LTD	0	0	0	0	0	31	0	31	37	0	37	0	37	6	0	5
AA-3191094.	MIDDLESEX ASSURANCE COMPANY LTD	0	225	0084	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1360156.	MILL RI GRUPPO RIASSICURATIVO	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3160090.	MILSURE INSURANCE LTD	0	0	0	0	0	43	0	43	51	0	51	0	51	6	0	7
AA-1121395.	MITSUI SUMITOMO INS (LONDON) LTD	0	0	0	0	0	6	0	6	7	0	7	0	7	6	0	1
AA-1121410.	MITSUI SUMITOMO INS CO (EUROPE) LTD	0	0	0	0	0	105	0	105	126	0	126	0	126	3	0	6
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	133	0125	0	137	6,046	0	6,182	7,419	3	7,415	133	7,282	2	5	299
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	1,263	0064	0	1,263	783	1	2,044	2,453	0	2,453	1,263	1,190	6	63	167
AA-3190676.	MMK REINSURANCE LTD	0	0	0	0	0	12	0	12	14	0	14	0	14	6	0	2
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1121200.	MOORGATE INSURANCE COMPANY LTD	0	0	0	0	0	12	0	12	15	0	15	0	15	6	0	2

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	0	356	0079	0	356	3,889	0	4,245	5,094	0	5,094	356	4,738	2	15	194
AA-1120011.	MUNICH REINSURANCE COMPANY UK BRANCH	0	0	0	0	0	228	0	228	274	0	274	0	274	2	0	11
AA-3160011.	MUTUAL INDEMNITY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	122	0	0	122	146	146	0	0	0	6	0	0
AA-2232006.	NACIONAL COMPANHIA DE SEGUROS	0	0	0	0	0	4	0	4	4	0	4	0	4	6	0	1
A0-0000000.	NATIONAL CASUALTY COMPANY OF AMERICA LTD	0	0	0	0	0	10	0	10	13	0	13	0	13	6	0	2
AA-1960665.	NEW ZEALAND INSURANCE COMPANY	0	0	0	0	0	1	0	1	1	0	1	0	1	6	0	0
AA-3190396.	NEWINGTON LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1121075.	NIPPON INSURANCE COMPANY OF EUROPE LTD	0	0	0	0	0	42	8	33	40	0	40	0	40	6	0	6
AA-1121077.	NISSAN INSURANCE COMPANY (EUROPE) LTD	0	0	0	0	0	60	0	60	72	0	72	0	72	6	0	10
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	147	0143	0	147	368	2	513	616	0	616	147	469	6	7	66
AA-1120374.	NORTHERN ASSURANCE COMPANY LTD	0	0	0	0	0	12	0	12	15	0	15	0	15	6	0	2
AA-1121120.	NRG VICTORY REINSURANCE LTD	0	0	0	0	0	149	0	149	179	0	179	0	179	6	0	25
AA-3190380.	NUTRI SYSTEMS (BERMUDA) LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1840710.	OCASO S.A. SEGUROS Y REASEGUROS	0	0	0	0	1	113	0	114	136	1	136	0	136	3	0	7
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	20	0137	0	20	172	0	192	230	0	230	20	210	6	1	29
AA-1422020.	OSLO REINSURANCE COMPANY ASA	0	0	0	0	0	3	1	2	3	0	3	0	3	6	0	0
AA-1121175.	PA (GI) LIMITED	0	0	0	0	0	18	0	18	22	0	22	0	22	6	0	3
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	0	30,432	0046	0	28,779	0	0	28,779	34,535	398	34,137	30,432	3,705	2	1,248	152
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	349	0022	0	146	0	0	146	175	0	175	175	0	2	7	0
A0-0000000.	PATHFINDER ASSURANCE LTD	0	0	0	0	1	0	0	1	1	1	0	0	0	6	0	0
AA-1121165.	PEARL ASSURANCE PLC	0	0	0	0	0	3	0	3	4	0	4	0	4	6	0	1
AA-3190134.	PMG ASSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1720060.	POHJOLA GROUP PLC	0	0	0	0	0	11	0	11	14	0	14	0	14	6	0	2
AA-5640001.	PREMIER INS CO OF PAKISTAN LTD	0	0	0	0	8	96	19	85	102	8	94	0	94	6	0	13
AA-1121225.	PRUDENTIAL ASSURANCE COMPANY LTD	0	0	0	0	0	7	0	7	9	0	9	0	9	3	0	0
AA-1120145.	QBE RE (EUROPE) LIMITED	0	79	0113	0	66	0	0	66	79	0	79	79	0	6	4	0
AA-1120481.	QBE UK LIMITED	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
A0-0000000.	R&Q INSURANCE (MALTA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120795.	R&Q REINSURANCE COMPANY (UK) LIMITED	0	0	0	0	0	8	0	8	10	0	10	0	10	6	0	1
AA-3770036.	RAFFLES INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3770066.	RDM INSURANCE GROUP LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1121246.	RELIANCE NATIONAL INS CO (EUROPE) LTD	0	0	0	0	0	66	13	52	63	0	63	0	63	6	0	9
AA-3190339.	RENAISSANCE REINSURANCE LTD	0	2,060	0031	0	2,060	2,323	0	4,383	5,260	0	5,260	2,060	3,199	2	84	131
AA-1340201.	RHEINLAND VERSICHERUNGS AG	0	0	0	0	0	4	0	4	5	0	5	0	5	6	0	1
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	0	31	0037	0	31	1,590	318	1,303	1,564	1	1,563	31	1,532	6	2	215
AA-1120465.	RIVERSTONE INSURANCE (UK) LTD	0	0	0	0	12	126	25	112	135	12	123	0	123	6	0	17
AA-1120188.	ROMBALDS RUN-OFF LIMITED	0	0	0	0	0	9	0	9	11	0	11	0	11	6	0	2
AA-3770432.	S.I.R. INSURANCE SPC LTD	0	75	0147	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190729.	SBI REINSURANCE COMPANY LTD	0	0	0	0	0	8	0	8	10	0	10	0	10	6	0	1
AA-1320158.	SCOR S.E	0	20	0126	0	20	0	0	20	23	0	23	20	4	2	1	0
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1569750.	SCOTTISH & YORK INSURANCE COMPANY LTD	0	0	0	0	0	60	0	60	72	0	72	0	72	3	0	3
AA-1121310.	SCOTTISH LION INSURANCE COMPANY LTD	0	0	0	0	0	47	9	37	45	0	45	0	45	6	0	6
AA-1760001.	SJOVA ALMENNAR TRYGGINGAR HF	0	0	0	0	1	14	3	11	14	1	13	0	13	6	0	2
AA-1122004.	SLATER WALKER INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	1,570	0003	0	1,591	1,047	2	2,636	3,163	21	3,142	1,570	1,572	2	64	64
AA-1961001.	SOUTH BRITISH INSURANCE COMPANY LTD	0	0	0	0	0	3	0	3	3	0	3	0	3	6	0	0
AA-1120485.	SOVEREIGN INSURANCE (UK) LIMITED	0	0	0	0	0	43	0	43	52	0	52	0	52	6	0	7
AA-1121360.	SOVEREIGN MARINE & GENERAL INS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1420110.	SPAREBANK 1 SKADEFORSIKRING AS	0	0	0	0	0	1	0	1	1	0	1	0	1	6	0	0
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	0	0	0	0	9	20	0	29	35	9	26	0	26	6	0	4
AA-1320004.	SPRINKS ASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3771017.	ST IVES INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120735.	SUECIA RE & MARINE INSURANCE COMPANY LTD	0	0	0	0	0	1	0	1	2	0	2	0	2	6	0	0
AA-2230055.	SUL AMERICA BANDEIRANTE PARTICIPACOES SA	0	0	0	0	0	13	3	11	13	0	13	0	13	6	0	2
AA-2230060.	SUL AMERICA CIA NACIONAL DE SEGUROS	0	0	0	0	0	6	1	5	6	0	6	0	6	6	0	1
AA-1340260.	SV SPARKASSEN-VERSICHERUNG GEBAUDE	0	0	0	0	8	27	0	35	42	8	34	0	34	6	0	5

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1440105.	SWEDISH CLUB	0	77	0086	0	77	45	0	122	146	0	146	77	69	4	4	4
AA-1370021.	SWISS RE EUROPE S.A.	0	27	0103	0	31	1,522	1	1,552	1,862	4	1,858	27	1,831	2	1	75
AA-1370020.	SWISS RE INTERNATIONAL SE	0	0	0	0	0	2	0	2	3	0	3	0	3	2	0	0
AA-1120512.	SWISS RE SPECIALTY INSURANCE (UK) LTD	0	0	0	0	0	18	0	18	21	0	21	0	21	6	0	3
AA-3191028.	T AND C INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-5280065.	TAIWAN FIRE & MARINE INSURANCE CO LTD	0	0	0	0	15	96	19	93	111	15	96	0	96	4	0	5
AA-3191140.	TEDDINGTON INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1560450.	TEMPLE INS CO	0	0	0	0	0	595	0	595	714	0	714	0	714	2	0	29
AA-1121575.	TENECOM LIMITED	0	0	0	0	0	745	6	739	886	0	886	0	886	6	0	124
AA-3191272.	TERRA NOVA (BERMUDA) INSURANCE CO LTD	0	0	0	0	0	32	6	25	30	0	30	0	30	6	0	4
AA-1580095.	TOA REINSURANCE COMPANY LTD	0	0	0	0	0	14	0	14	16	0	16	0	16	3	0	1
AA-1580100.	TOKIO MARINE & NICHIDO FIRE INS CO LTD	0	0	0	0	0	31	0	31	37	0	37	0	37	1	0	1
AA-1121445.	TOKIO MARINE KILN INSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1561019.	TRADERS GENERAL INSURANCE COMPANY	0	0	0	0	0	187	0	187	225	0	225	0	225	3	0	11
AA-3190228.	TRADERS INSURANCE LIMITED	0	0	0	0	0	3,108	0	3,108	3,730	0	3,730	0	3,730	2	0	153
AA-3160056.	TRANSATLANTIC INSURANCE COMPANY LTD	0	0	0	0	0	45	0	45	54	0	54	0	54	6	0	8
AA-1340225.	TRANSATLANTISCHE BETEILIGUNGS AG	0	0	0	0	89	142	0	230	276	89	188	0	188	6	0	26
AA-1120431.	TUREGUM INSURANCE COMPANY (UK) LTD	0	0	0	0	0	19	0	19	23	0	23	0	23	6	0	3
AA-1121065.	UNDERSHAFT (BONUS) LIMITED	0	0	0	0	0	2	0	2	2	0	2	0	2	6	0	0
AA-3160079.	UNDERWRITERS REINSURANCE CO	0	0	0	0	0	694	0	694	833	0	833	0	833	6	0	117
AA-1420080.	UNI MUTUAL GENERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	0	0	0	0	(0)	74	15	59	71	(0)	71	0	71	4	0	4
AA-1120590.	UNITED FRIENDLY GENERAL INSURANCE LTD	0	0	0	0	0	32	0	32	38	0	38	0	38	6	0	5
AA-3771000.	UNITED INSURANCE COMPANY	0	1,572	0096	0	1,367	0	0	1,367	1,640	281	1,360	1,360	0	6	68	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	5,133	0036	0	7,083	2,861	0	9,944	11,933	1,950	9,983	5,133	4,850	3	246	233
AA-3190870.	VALIDUS REINSURANCE LTD	0	6,467	0041	0	1,087	0	0	1,087	1,305	256	1,049	1,049	0	3	50	0
AA-2232001.	VERA CRUZ SEGURADORA SA	0	0	0	0	0	16	0	16	19	0	19	0	19	6	0	3
AA-3191097.	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	0	106	0014	0	138	3	1	140	168	32	136	106	30	6	5	4
A0-0000000.	WILLOW GROVE INSURANCE LTD	0	183	0060	0	151	0	0	151	181	0	181	181	0	6	9	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120386.	WORLD AUXILLARY INSURANCE CORP LTD	0	0	0	0	0	134	27	107	129	0	129	0	129	6	0	18
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	0	0	95	0	95	114	0	114	0	114	4	0	6
AA-1780123.	XL INSURANCE COMPANY SE	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1340017.	ZUERICH VERSICHERUNG AG (DEUTSCHLAND)	0	0	0	0	0	56	0	56	67	0	67	0	67	6	0	9
1299999.	Total Authorized Other Non-U.S. Insurers	0	74,458	XXX	0	85,204	227,441	3,338	309,332	371,198	33,846	337,353	55,700	281,653	XXX	2,427	14,860
1499999.	Total Authorized Excluding Protected Cells	0	86,907	XXX	2,254	54,904	46,918,082	12,964	2,855,700	3,426,840	175,866	3,250,974	69,255	3,181,719	XXX	3,039	142,658
Unauthorized Affiliates-Other (Non-U.S.) - Other																	
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	5,015	5,015	0	0	0	0	0	0	1	0	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	34	34	0	0	0	0	0	0	1	0	0
AA-1780121.	TRAVELERS INSURANCE DAC	0	0	0	0	0	659	659	0	0	0	0	0	0	1	0	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	0	XXX	0	0	5,707	5,707	0	0	0	0	0	0	XXX	0	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	0	XXX	0	0	5,707	5,707	0	0	0	0	0	0	XXX	0	0
2299999.	Total Unauthorized Affiliates	0	0	XXX	0	0	5,707	5,707	0	0	0	0	0	0	XXX	0	0
Unauthorized Other U.S. Unaffiliated Insurers																	
00-0000000.	AERO ASSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
36-3544354.	AGRINATIONAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
00-0000000.	AGRISURANCE INC	0	6,686	0150	52,894	35,340	0	0	35,340	42,408	7,113	35,294	35,294	0	6	1,765	0
00-0000000.	ARMINIUS FIRE & CASUALTY INC	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	0	0	0	(6)	6	0	0	0	(6)	6	0	6	6	0	1
00-0000000.	BEAUMONT INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	BUENA VISTA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	C-U FIRST LTD INSURANCE COMPANY	0	0	0	4,294	3,175	0	0	3,175	3,810	223	3,588	3,588	0	6	179	0
00-0000000.	COLLEGE INSURANCE COMPANY	0	0	0	34,997	30,263	0	0	30,263	36,316	691	35,625	34,997	627	6	1,750	88
00-0000000.	COUNTY REINSURANCE COMPANY	0	0	0	8,936	8,485	0	0	8,485	10,183	0	10,183	8,936	1,247	6	447	175
83-2884745.	DEALER MANAGEMENT GROUP, INC	0	2,991	0135	0	1,785	0	0	1,785	2,142	104	2,038	2,038	0	6	102	0
00-0000000.	DIVERSIFIED INSURANCE COMPANY LLC	0	2,452	0048	0	1,387	0	0	1,387	1,665	0	1,665	1,665	0	6	83	0
00-0000000.	ERS INSURANCE, INC	0	1,355	0071	0	748	0	0	748	897	330	567	567	0	6	28	0
23-2153760.	EXCALIBUR REINSURANCE CORP	0	0	0	0	(6)	6	0	0	0	(6)	6	0	6	6	0	1

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
03-0346985.	EXCHANGE INDEMNITY COMPANY	0	5,581	0145	0	2,824	0	0	2,824	3,389	1,755	1,634	1,634	0	6	82	0
00-0000000.	F L INSURANCE CORPORATION	0	299	0051	0	189	0	0	189	227	0	227	227	0	6	11	0
74-1194354.	FACILITY INSURANCE CORPORATION	0	0	0	0	0	458	458	0	0	0	0	0	0	6	0	0
00-0000000.	FIRST MUTUAL TRANSPORTATION ASSURANCE CO	0	0	0	8,759	6,249	0	0	6,249	7,499	0	7,499	7,499	0	6	375	0
00-0000000.	FOOD SERVICES RISK MANAGEMENT INC	0	0	0	0	16	11	11	16	19	16	3	0	3	6	0	0
00-0000000.	FORTUNA ASSURANCE COMPANY	0	4,750	0104	12,700	4,091	0	0	4,091	4,909	189	4,720	4,720	0	6	236	0
06-0876629.	GENERAL STAR INDEMNITY COMPANY	0	0	0	0	0	53	53	0	0	0	0	0	0	1	0	0
00-0000000.	GLOBAL VISION II INCORPORATED	0	2,041	0053	0	745	0	0	745	894	118	776	776	0	6	39	0
00-0000000.	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO	0	0	0	4,129	2,792	0	0	2,792	3,350	442	2,909	2,909	0	6	145	0
06-1206658.	HOUSING AUTHORITY RISK RETENTION GROUP	0	3,417	0129	0	3,170	0	0	3,170	3,804	0	3,804	3,417	387	3	164	19
04-3785815.	HOUSING PARTNERSHIP INSURANCE EXCHANGE	0	0	0	10,792	5,764	0	0	5,764	6,917	462	6,455	6,455	0	6	323	0
00-0000000.	INDEPENDENT INNOVATIVE CAPTIVE INS CO	0	3,482	0050	0	2,320	0	0	2,320	2,784	146	2,638	2,638	0	6	132	0
00-0000000.	INS INSURANCE COMPANY	0	0	0	0	0	35	35	0	0	0	0	0	0	6	0	0
13-5339725.	INSURANCE CORPORATION OF NEW YORK	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	21	21	0	0	0	0	0	0	3	0	0
34-0368340.	LMI INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
36-3985972.	MSIG SPECIALTY INSURANCE USA INC	0	0	0	0	0	21	21	0	0	0	0	0	0	2	0	0
00-0000000.	NATIONAL TELECOM CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
00-0000000.	PENWALD INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
20-1047661.	PINNACLE CONSORTIUM OF HIGHER EDUCATION	0	510	0013	0	299	0	0	299	358	0	358	358	0	3	17	0
00-0000000.	PORTS INSURANCE COMPANY INC	0	0	0	1,061	707	0	0	707	848	25	823	823	0	6	41	0
74-2539021.	PRIMERA INS CO	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	QCS INSURANCE COMPANY	0	350	0100	4,240	3,861	0	0	3,861	4,633	552	4,081	4,081	0	6	204	0
06-1149847.	ROCKHILL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
00-0000000.	SAMMARNICK INSURANCE CORPORATION	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	SKANSKA ASSURANCE INC	0	1,762	0087	0	88	0	0	88	105	0	105	105	0	6	5	0
20-2513199.	SOCIAL SERVICES PROVIDERS CAPTIVE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
03-0360498.	SPECIALTY TRADE INSURANCE COMPANY	0	0	0	0	143	0	0	143	172	172	0	0	0	6	0	0
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	0	286	0121	0	(0)	0	0	0	0	0	0	0	0	6	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
74-2615873.	TEXAS MUTUAL INSURANCE COMPANY	0	500	0133	0	433	0	0	433	519	0	519	500	19	3	24	1
00-0000000.	THREE RIVERS INSURANCE COMPANY	0	389	0072	0	148	0	0	148	178	(0)	178	178	0	6	9	0
00-0000000.	UNION CAPTIVE INSURANCE INC	0	0	0	135	67	0	0	67	81	8	73	73	0	6	4	0
63-0598629.	VESTA FIRE INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	36,852	XXX	142,938	115,077	611	599	115,089	138,107	12,334	125,773	123,478	2,295	XXX	6,165	284
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995005.	AMERICAN HULL INSURANCE SYNDICATE	0	0	0	0	0	89	89	0	0	0	0	0	0	3	0	0
AA-9995013.	ASSOCIATED AVIATION UNDERWRITERS	0	0	0	0	0	2,304	2,304	0	0	0	0	0	0	3	0	0
AA-9993205.	FAIRWAY SYNDICATE INC	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-9995044.	WATER QUALITY INSURANCE SYNDICATE	0	0	0	0	0	54	54	0	0	0	0	0	0	3	0	0
2599999.	Total Unauthorized Pools - Voluntary Pools	0	0	XXX	0	0	2,447	2,447	0	0	0	0	0	0	XXX	0	0
Unauthorized Other Non-U.S. Insurers																	
AA-3190385.	AAAA INSURANCE COMPANY LTD	0	969	0130	0	996	477	477	996	1,196	27	1,168	969	199	6	48	28
AA-1384101.	ACHMEA SCHADEVERZEKERINGEN NV	0	0	0	0	198	167	167	198	238	198	40	0	40	3	0	2
AA-3194172.	AGGCAP INSURANCE LIMITED	0	0	0	375	430	204	204	430	516	55	461	375	86	6	19	12
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	4,916	0052	0	3,493	0	0	3,493	4,192	0	4,192	4,192	0	2	172	0
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	0	0	0	0	0	18	18	0	0	0	0	0	0	2	0	0
AA-1344102.	ALLIANZ GLOBAL CORPORATE & SPECIALTY	0	0	0	0	0	3	3	0	0	0	0	0	0	2	0	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	98	0106	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1464104.	ALLIANZ RISK TRANSFER AG	0	1	0090	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1460082.	ALLIANZ SUISSE VERSICHERUNGS GESELLSCHAF	0	0	0	0	0	3	3	0	0	0	0	0	0	2	0	0
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	0	16,474	0068	0	7,665	0	0	7,665	9,197	1,065	8,133	8,133	0	3	390	0
AA-3194126.	ARCH REINSURANCE LTD	0	0	0	7,000	110	0	0	110	132	0	132	132	0	2	5	0
AA-3190932.	ARGO RE LIMITED	0	3,913	0118	0	1,534	0	0	1,534	1,840	864	977	977	0	4	49	0
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1440023.	ASSA ABLOY FORSAKRINGS AB	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
A0-0000000.	ASSA ABLOY REINSURANCE	0	0	0	0	0	614	614	0	0	0	0	0	0	6	0	0
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	481	0144	0	4	0	0	4	5	0	5	5	0	3	0	0
AA-3191086.	ASTRO LTD	0	2,000	0102	0	351	0	0	351	421	0	421	421	0	6	21	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190813.	ATLANTIC GATEWAY INTERNATIONAL LTD	0	7,243	0044	11,735	16,648	0	0	16,648	19,978	1,925	18,053	18,053	0	6	903	0
A0-0000000.	AUTO DEALERS INSURANCE COMPANY LTD	0	2,036	0020	0	1,449	0	0	1,449	1,738	0	1,738	1,738	0	6	87	0
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1240029.	BALOISE BELGIUM NV	0	0	0	0	0	35	35	0	0	0	0	0	0	3	0	0
AA-1460025.	BALOISE INSURANCE LTD	0	4,356	0095	0	4,598	1,299	1,299	4,598	5,518	242	5,276	4,356	920	3	209	44
AA-1340075.	BASLER SACHVERSICHERUNGS AG	0	0	0	0	171	207	207	171	205	171	34	0	34	3	0	2
AA-3190201.	BENMORE LIMITED	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3770288.	BOULDER INSURANCE LTD	0	0	0	0	10	1	1	10	12	10	2	0	2	6	0	0
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	0	0	0	0	0	12	12	0	0	0	0	0	0	6	0	0
AA-3190387.	CAL SOUTHAMPTON REINSURANCE LTD	0	0	0	12,058	8,497	0	0	8,497	10,197	1,528	8,669	8,669	0	6	433	0
AA-3190821.	CAPTECH REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3774156.	CARESOUTH INDEMNITY LTD	0	0	0	0	522	301	301	522	626	522	104	0	104	6	0	15
AA-3770509.	CARING COMMUNITIES INSURANCE COMPANY	0	0	0	3,700	214	0	0	214	257	168	89	89	0	6	4	0
AA-3190507.	CARRIBER INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1120146.	CATALINA LONDON LIMITED	0	0	0	0	0	1	1	0	0	0	0	0	0	6	0	0
AA-1460018.	CATLIN RE SWITZERLAND LTD	0	525	0047	0	436	0	0	436	524	338	186	186	0	2	8	0
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	0	580	0010	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1930019.	CGU INSURANCE LIMITED	0	0	0	0	0	3	3	0	0	0	0	0	0	6	0	0
AA-3190907.	CHS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320152.	CHUBB EUROPEAN GROUP SE	0	11	0081	0	5	0	0	5	6	0	6	6	0	1	0	0
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	0	0	0	0	(0)	0	0	0	0	0	0	0	0	1	0	0
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	0	0	0	0	0	15	15	0	0	0	0	0	0	1	0	0
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190405.	CLIENTS ASSURANCE POOL LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1780011.	COCA-COLA REINSURANCE SERVICES	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1320035.	COLISEE RE	0	57	0101	0	6	0	0	6	7	0	7	7	0	6	0	0
AA-3190433.	COMMERCIAL RISK REINSURANCE CO LTD	0	5,500	0066	0	618	0	0	618	742	184	557	557	0	6	28	0
AA-1120191.	CONVEX INSURANCE UK LTD	0	0	0	0	112	0	0	112	134	123	11	0	11	4	0	1
AA-3191400.	CONVEX RE LIMITED	0	10,128	0124	0	9,945	0	0	9,945	11,933	291	11,642	10,128	1,515	4	506	80
AA-3190586.	COVENTRY ASSURANCE LTD	0	2,600	0111	0	510	0	0	510	612	(1,155)	1,767	1,767	0	6	88	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
A0-0000000.	DCB INSURANCE LIMITED	0	969	0136	0	879	0	0	879	1,055	97	957	957	0	6	48	0
AA-3774101.	DEALER SOLUTIONS INSURANCE LTD	0	0	0	127	46	0	0	46	55	11	44	44	0	6	2	0
AA-1124111.	DERWENT INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3770140.	EMCA INSURANCE COMPANY, LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	0	361	0070	0	270	0	0	270	324	0	324	324	0	2	13	0
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	0	422	0073	0	408	0	0	408	489	292	197	197	0	2	8	0
AA-3190747.	ENERGY INSURANCE LTD	0	2,638	0082	0	211	0	0	211	253	0	253	253	0	6	13	0
AA-1340240.	ERGO VERSICHERUNG AG	0	1,874	0075	0	1,874	9,733	9,733	1,874	2,249	0	2,249	1,874	375	2	77	15
AA-3194101.	EVEREST REINSURANCE BERMUDA LTD	0	2,019	0074	0	1,939	0	0	1,939	2,327	450	1,876	1,876	0	2	77	0
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	0	0	0	0	0	45	45	0	0	0	0	0	0	6	0	0
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	0	0	0	0	0	62	62	0	0	0	0	0	0	6	0	0
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	157	5	5	157	189	157	31	0	31	3	0	2
AA-1120175.	FIDELIS UNDERWRITING LIMITED	0	0	0	0	0	77	77	0	0	0	0	0	0	3	0	0
AA-3770152.	FIRST EMPLOYERS INSURANCE COMPANY SPC	0	0	0	139	147	7	7	147	177	8	168	139	29	6	7	4
AA-3770287.	FLEET SOLUTIONS INSURANCE LTD	0	1,297	0067	0	927	0	0	927	1,112	133	979	979	0	6	49	0
AA-3191386.	FLEMING REINSURANCE LTD	0	0	0	221	117	0	0	117	141	29	111	111	0	6	6	0
A0-0000000.	FORESIGHT INSURANCE COMPANY LTD	0	0	0	0	2	31	31	2	3	2	0	0	0	6	0	0
AA-5280027.	FUBON INSURANCE COMPANY LTD	0	0	0	0	0	75	75	0	0	0	0	0	0	3	0	0
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	0	12,500	0008	0	12,052	0	0	12,052	14,462	0	14,462	12,500	1,962	5	625	139
AA-1420030.	GJENSIDIGE FORSIKRING ASA	0	0	0	0	0	14	14	0	0	0	0	0	0	3	0	0
AA-1930320.	GORDIAN RUNOFF LTD	0	0	0	0	0	77	77	0	0	0	0	0	0	6	0	0
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	1,121	1,121	0	0	0	0	0	0	4	0	0
AA-1340043.	GREAT LAKES INSURANCE SE	0	181	0018	0	161	0	0	161	194	0	194	181	13	2	7	1
AA-1320032.	GROUPAMA SA	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191092.	GULF COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191190.	HAMILTON RE LIMITED	0	1,024	0016	0	1,110	0	0	1,110	1,332	150	1,182	1,024	158	4	51	8
AA-3190060.	HANNOVER RE (BERMUDA) LTD	0	10,000	0108	0	9,941	0	0	9,941	11,929	287	11,643	10,000	1,643	2	410	67
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	0	0	0	0	0	73	73	0	0	0	0	0	0	6	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	1,504	0076	0	123	0	0	123	147	0	147	147	0	3	7	0
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	7,935	0063	0	1,741	0	0	1,741	2,090	0	2,090	2,090	0	3	100	0
AA-3190183.	HURST HOLME INSURANCE COMPANY LTD	0	0	0	52	62	0	0	62	75	60	15	15	0	6	1	0
AA-3191198.	IECD (SAC) LTD	0	140	0021	0	97	0	0	97	117	10	107	107	0	6	5	0
AA-1930680.	INSURANCE AUSTRALIA LTD	0	0	0	0	0	4	4	0	0	0	0	0	0	2	0	0
AA-1560480.	INTACT INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-0040217.	INTERNATIONAL CASUALTY COMPANY SPC INC	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3770115.	IWLA INSURANCE COMPANY	0	0	0	0	88	0	0	88	106	106	0	0	0	6	0	0
AA-5424101.	KB INSURANCE CO LTD	0	10	0094	0	7	0	0	7	8	0	8	8	0	3	0	0
AA-3190425.	KEYCORP INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-5420050.	KOREAN REINSURANCE COMPANY	0	0	0	0	23	0	0	23	28	26	2	0	2	3	0	0
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	0	0	0	0	148	174	174	148	177	148	30	0	30	3	0	1
AA-3190373.	LEETS ASSURANCE LTD	0	307	0009	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	0	1	0002	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3770389.	LONG POINT RE III LTD	0	0	0	500,000	6,977	0	0	6,977	8,372	6,982	1,390	1,390	0	6	69	0
AA-3191239.	LUMEN RE LIMITED	0	3,150	0059	17,020	16,176	0	0	16,176	19,411	0	19,411	19,411	0	3	932	0
AA-8310013.	LYRA INSURANCE GUERNSEY LIMITED	0	5,425	0146	0	2,596	0	0	2,596	3,116	75	3,041	3,041	0	6	152	0
AA-3190667.	MANULIFE P&C LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191030.	MERIDIAN INSURANCE COMPANY LTD	0	265	0085	0	147	0	0	147	177	70	107	107	0	6	5	0
AA-3160090.	MILSURE INSURANCE LTD	0	110	0056	0	130	128	128	130	156	20	136	110	26	6	6	4
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	1,348	0149	0	1,348	1,636	1,636	1,348	1,617	(0)	1,618	1,348	270	2	55	11
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	0	0	0	0	43	43	0	0	0	0	0	0	6	0	0
AA-1320131.	MMA IARD SA	0	0	0	0	(0)	500	500	0	0	(0)	0	0	0	2	0	0
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1460019.	MS AMLIN AG	0	10,815	0123	0	9,791	0	0	9,791	11,749	2,216	9,533	9,533	0	3	458	0
AA-1240057.	MS AMLIN INSURANCE SE	0	0	0	0	0	567	567	0	0	0	0	0	0	3	0	0
AA-3190429.	MT. FRANKLIN INSURANCE LTD	0	468	0054	0	287	0	0	287	345	45	299	299	0	6	15	0
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	42	42	0	0	0	0	0	0	6	0	0
A0-0000000.	NDS INSURANCE LTD SPC	0	7,660	0089	0	8,383	0	0	8,383	10,060	1,343	8,717	7,660	1,057	6	383	148
AA-3190891.	NEW AGE INSURANCE LTD	0	347	0114	0	378	0	0	378	453	54	399	347	52	6	17	7
AA-3190396.	NEWINGTON LIMITED	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	29	29	0	0	0	0	0	0	6	0	0
AA-3774118.	NORTHSTAR INSURANCE LIMITED	0	911	0061	0	344	0	0	344	412	19	394	394	0	6	20	0
AA-3774160.	OCEAN STATE INSURANCE CO LTD	0	2,150	0142	0	249	0	11	238	286	58	227	227	0	6	11	0
A0-0000000.	OXFORD INDEMNITY COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	1,193	0109	0	571	0	0	571	686	56	630	630	0	2	26	0
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	0	1,500	0110	0	1,446	0	0	1,446	1,735	0	1,735	1,500	235	4	75	12
A0-0000000.	PHELPS DODGE	0	79	0112	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-9240019.	PICC PROPERTY AND CASUALTY CO LTD	0	0	0	0	0	1,214	1,214	0	0	0	0	0	0	6	0	0
AA-3194224.	POSEIDON RE LTD	0	0	0	76,500	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190505.	PREFERRED INSURANCE COMPANY LTD	0	0	0	0	521	437	437	521	625	521	104	0	104	6	0	15
AA-3190921.	PTS INSURANCE LIMITED	0	625	0069	0	330	0	0	330	397	17	379	379	0	6	19	0
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	0	0	0	0	37	0	0	37	44	37	7	0	7	3	0	0
AA-1120145.	QBE RE (EUROPE) LIMITED	0	0	0	0	(7)	0	0	0	0	0	0	0	0	6	0	0
AA-1120481.	QBE UK LIMITED	0	782	0092	0	19	0	0	19	23	0	23	23	0	3	1	0
AA-3190887.	R&Q BERMUDA (SAC) LIMITED	0	0	0	1,348	1,210	0	0	1,210	1,452	63	1,388	1,348	40	6	67	6
AA-3194135.	R&Q QUEST (SAC) LIMITED	0	0	0	9,338	5,745	0	0	5,745	6,895	301	6,593	6,593	0	6	330	0
AA-3191323.	R&Q QUEST INSURANCE LIMITED	0	19,748	0116	9,638	18,505	0	0	18,505	22,207	1,579	20,627	20,627	0	6	1,031	0
AA-1340004.	R+V VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1374105.	RECEM SA OF LUXEMBOURG	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194143.	RESTAURANT REINSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1121277.	ROYAL & SUN ALLIANCE REINSURANCE LTD	0	26	0131	0	1	0	0	1	1	0	1	1	0	3	0	0
AA-3774103.	S & S INSURANCE PARTNERS LTD	0	0	0	0	81	0	0	81	98	98	0	0	0	6	0	0
AA-3770273.	SAFE TRUCKING INSURANCE LTD	0	22,488	0122	23,648	64,115	0	0	64,115	76,938	26,591	50,347	46,136	4,211	6	2,307	590
AA-1560745.	SCOR CANADA REINSURANCE CO	0	0	0	0	0	5	5	0	0	0	0	0	0	2	0	0
AA-1320158.	SCOR S.E	0	4	0006	0	0	0	0	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1464100.	SCOR SWITZERLAND AG	0	0	0	0	(0)	0	0	0	0	0	0	0	0	2	0	0
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3190712.	SEG INSURANCE LTD	0	0	0	0	244	0	0	244	293	293	0	0	0	6	0	0
AA-3191157.	SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD	0	444	0141	0	391	0	0	391	469	0	469	444	25	6	22	3
AA-3190894.	SNAP-ON SECURECORP INS CO LTD	0	0	0	746	9	0	0	9	11	0	11	11	0	6	1	0
AA-1360184.	SOCIETA REALE MUTUA DI ASSICURAZIONI	0	0	0	0	1	4	4	1	1	1	0	0	0	6	0	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	768	0107	0	31,734	272	272	31,734	38,081	30,966	7,115	768	6,347	2	31	260
A0-0000000.	SOUTHWIRE INTERNATIONAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	0	0	0	0	0	21	21	0	0	0	0	0	0	6	0	0
AA-3190408.	SUVACO INSURANCE INTER LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1440105.	SWEDISH CLUB	0	0	0	0	0	21	21	0	0	0	0	0	0	4	0	0
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	0	0	0	0	0	142	142	0	0	0	0	0	0	6	0	0
AA-1370021.	SWISS RE EUROPE S.A.	0	107	0049	0	34	0	0	34	40	0	40	40	0	2	2	0
AA-1360240.	SWISS RE ITALIA SPA	0	1	0001	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	1	1	0	0	0	0	0	0	2	0	0
AA-3774143.	TANCAYMAN INSURANCE COMPANY SPC LTD	0	0	0	14,584	10,047	0	0	10,047	12,057	1,100	10,957	10,957	0	6	548	0
AA-3190150.	TATE & LYLE REINSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3774108.	THE FOUNDATION GROUP LTD	0	2,675	0091	0	1,756	0	0	1,756	2,107	114	1,993	1,993	0	6	100	0
AA-3774126.	THE INDEPENDENCE GROUP LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
A0-0000000.	THERMO RE	0	150	0088	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	0	6,010	0023	0	5,677	0	0	5,677	6,813	0	6,813	6,010	803	4	300	43
AA-1280013.	TOPDANMARK FORSIKRING A/S	0	0	0	0	12	114	119	7	9	9	0	0	0	6	0	0
AA-3770199.	TRAFFIC INSURANCE LIMITED	0	130,798	0017	0	118,148	0	0	118,148	141,778	20,824	120,954	120,954	0	6	6,048	0
AA-3774110.	TRISTAR REINSURANCE COMPANY LTD	0	0	0	0	0	17	17	0	0	0	0	0	0	6	0	0
AA-3194166.	UBERRIMAE FIDEI INSURANCE COMPANY LTD	0	764	0045	0	548	0	0	548	657	106	551	551	0	6	28	0
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	0	0	0	0	0	34	34	0	0	0	0	0	0	4	0	0
AA-3191388.	VERMEER REINSURANCE LTD	0	0	0	0	258	0	0	258	309	260	49	0	49	3	0	2
AA-3774134.	VISION INSURANCE COMPANY	0	568	0105	0	252	0	0	252	303	8	295	295	0	6	15	0
AA-3160340.	WATERMAN INSURANCE INC	0	55	0119	0	56	165	165	56	67	1	66	55	11	6	3	2
AA-3160095.	WENTWORTH INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3191097.	WESTEL LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3190102.	WESTLAKE INSURANCE COMPANY (BERMUDA) LTD..	0	0	0	1,910	1,495	0	0	1,495	1,795	50	1,745	1,745	0	6	87	0
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	0	0	0	0	0	95	95	0	0	0	0	0	0	6	0	0
AA-1930011.	WFI INSURANCE LIMITED	0	163	0115	0	14	0	0	14	17	0	17	17	0	6	1	0
A0-0000000.	WILLOW GROVE INSURANCE LTD	0	0	0	0	0	25	25	0	0	0	0	0	0	6	0	0
AA-3190467.	WIRCON INSURANCE COMPANY LTD	0	7,400	0065	0	20	0	0	20	23	23	0	0	0	6	0	0
AA-3190549.	WISCONSIN CAPTIVE INSURANCE CO LTD	0	822	0058	0	429	0	0	429	514	15	499	499	0	6	25	0
AA-3190368.	WOBURN INSURANCE LTD	0	3,661	0148	0	1,875	0	0	1,875	2,250	59	2,192	2,192	0	6	110	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	49	0083	0	(1)	0	0	0	0	0	0	0	0	4	0	0
AA-1340265.	WUESTENROT & WUERTTEMBERGISCHE AG	0	0	0	0	0	1	1	0	0	0	0	0	0	5	0	0
AA-3194100.	WYNDHAM INSURANCE COMPANY (SAC) LTD	0	0	0	1,322	1,369	0	0	1,369	1,642	243	1,399	1,322	77	6	66	11
AA-3191315.	XL BERMUDA LTD	0	7,483	0128	0	2,704	0	0	2,704	3,244	0	3,244	3,244	0	2	133	0
AA-1780123.	XL INSURANCE COMPANY SE	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1780072.	XL RE EUROPE SE	0	0	0	0	0	3	3	0	0	0	0	0	0	2	0	0
AA-1460190.	ZURICH INSURANCE COMPANY LTD	0	11	0062	0	8	0	0	8	9	0	9	9	0	2	0	0
AA-1780059.	ZURICH INSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120001.	ZURICH SPECIALTIES LONDON LTD	0	0	0	0	0	1	1	0	0	0	0	0	0	6	0	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	0	346,097	XXX	691,460	407,512	20,378	20,394	407,505	489,006	102,738	386,269	365,799	20,470	XXX	17,977	1,535
2899999.	Total Unauthorized Excluding Protected Cells	0	382,949	XXX	834,398	522,590	29,143	29,148	522,594	627,113	115,072	512,041	489,276	22,765	XXX	24,143	1,819
Certified Other Non-U.S. Insurers																	
CR-3194126	ARCH REINSURANCE LTD	0	4,725	0025	41,030	46,728	0	0	46,728	56,073	4,615	51,458	45,754	5,704	2	1,876	234
CR-3194122	DAVINCI REINSURANCE LTD	0	14,520	0027	0	14,060	0	0	14,060	16,871	297	16,575	14,520	2,055	3	697	99
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	0	298	0024	0	429	0	0	429	514	265	249	249	0	2	10	0
CR-1340125	HANNOVER RUCK SE	4,898	0	0	0	13,832	52,345	0	66,177	79,412	8,934	70,478	4,898	65,580	2	201	2,689
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	11,245	0028	0	8,345	0	0	8,345	10,014	379	9,635	9,635	0	3	462	0
CR-3190339	RENAISSANCE REINSURANCE LTD	0	45,579	0132	0	43,304	0	0	43,304	51,965	297	51,668	45,579	6,089	2	1,869	250
CR-1460023	RENAISSANCERE EUROPE AG	0	339	0026	0	192	0	0	192	230	6	224	224	0	2	9	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	(1)	0	0	0	0	0	0	0	0	2	0	0
CR-3191315	XL BERMUDA LTD	0	6,010	0029	0	7,117	1,062	0	8,179	9,815	1,107	8,708	6,010	2,698	2	246	111

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
4099999.	Total Certified Other Non-U.S. Insurers	4,898	82,716	XXX	41,030	134,004	53,407	0	187,413	224,895	15,899	208,996	126,869	82,127	XXX	5,371	3,382
4299999.	Total Certified Excluding Protected Cells	4,898	82,716	XXX	41,030	134,004	53,407	0	187,413	224,895	15,899	208,996	126,869	82,127	XXX	5,371	3,382
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	4,898	552,572	XXX	877,682	711,498	47,000,633	42,112	3,565,707	4,278,848	306,837	3,972,011	685,400	3,286,611	XXX	32,553	147,859
9999999.	Totals (Sum of 5799999 and 5899999)	4,898	552,572	XXX	877,682	711,498	47,000,633	42,112	3,565,707	4,278,848	306,837	3,972,011	685,400	3,286,611	XXX	32,553	147,859

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Authorized Affiliates-U.S. Intercompany Pooling																		
86-0868106.	AMERICAN EQUITY SPECIALTY INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0848755.	AUTOMOBILE INSURANCE CO OF HARTFORD CT	20,221	0	0	0	0	0	20,221	0	0	20,221	0	0	0.0	0.0	0.0	YES	0
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	18,912	0	0	0	0	0	18,912	0	0	18,912	0	0	0.0	0.0	0.0	YES	0
36-2999370.	DISCOVER PROPERTY & CASUALTY INS CO	1,978	0	0	0	0	0	1,978	0	0	1,978	0	0	0.0	0.0	0.0	YES	0
52-1925132.	DISCOVER SPECIALTY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1067463.	FARMINGTON CASUALTY COMPANY	22,216	0	0	0	0	0	22,216	0	0	22,216	0	0	0.0	0.0	0.0	YES	0
52-0616768.	FIDELITY & GUARANTY INS UNDERWRITERS INC	1,317	0	0	0	0	0	1,317	0	0	1,317	0	0	0.0	0.0	0.0	YES	0
41-0983992.	NORTHFIELD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
94-6051964.	NORTHLAND CASUALTY COMPANY	2,066	0	0	0	0	0	2,066	0	0	2,066	0	0	0.0	0.0	0.0	YES	0
41-6009967.	NORTHLAND INSURANCE COMPANY	18,035	0	0	0	0	0	18,035	0	0	18,035	0	0	0.0	0.0	0.0	YES	0
06-0303275.	PHOENIX INSURANCE COMPANY	73,765	0	0	0	0	0	73,765	0	0	73,765	0	0	0.0	0.0	0.0	YES	0
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	373,296	0	0	0	0	0	373,296	0	0	373,296	0	0	0.0	0.0	0.0	YES	0
41-0963301.	ST PAUL GUARDIAN INSURANCE COMPANY	1,476	0	0	0	0	0	1,476	0	0	1,476	0	0	0.0	0.0	0.0	YES	0
41-0881659.	ST PAUL MERCURY INSURANCE COMPANY	5,904	0	0	0	0	0	5,904	0	0	5,904	0	0	0.0	0.0	0.0	YES	0
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	9,153	0	0	0	0	0	9,153	0	0	9,153	0	0	0.0	0.0	0.0	YES	0
41-1230819.	ST PAUL SURPLUS LINES INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033509.	STANDARD FIRE INSURANCE COMPANY	71,693	0	0	0	0	0	71,693	0	0	71,693	0	0	0.0	0.0	0.0	YES	0
35-1838077.	TRAVCO INSURANCE COMPANY	3,985	0	0	0	0	0	3,985	0	0	3,985	0	0	0.0	0.0	0.0	YES	0
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	312,071	0	0	0	0	0	312,071	0	0	312,071	0	0	0.0	0.0	0.0	YES	0
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	6,941	0	0	0	0	0	6,941	0	0	6,941	0	0	0.0	0.0	0.0	YES	0
41-1435765.	TRAVELERS CASUALTY COMPANY	4,280	0	0	0	0	0	4,280	0	0	4,280	0	0	0.0	0.0	0.0	YES	0
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	40,296	0	0	0	0	0	40,296	0	0	40,296	0	0	0.0	0.0	0.0	YES	0
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	7,018	0	0	0	0	0	7,018	0	0	7,018	0	0	0.0	0.0	0.0	YES	0
06-1286268.	TRAVELERS COMMERCIAL INSURANCE COMPANY	6,937	0	0	0	0	0	6,937	0	0	6,937	0	0	0.0	0.0	0.0	YES	0
41-1435766.	TRAVELERS CONSTITUTION STATE INS CO	4,280	0	0	0	0	0	4,280	0	0	4,280	0	0	0.0	0.0	0.0	YES	0
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	22	0	0	0	0	0	22	0	0	22	0	0	0.0	0.0	0.0	YES	0
35-1838079.	TRAVELERS HOME AND MARINE INSURANCE CO	3,985	0	0	0	0	0	3,985	0	0	3,985	0	0	0.0	0.0	0.0	YES	0
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	23,545	0	0	0	0	0	23,545	0	0	23,545	0	0	0.0	0.0	0.0	YES	0
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	13,538	0	0	0	0	0	13,538	0	0	13,538	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
36-3703200.	TRAVELERS PERSONAL INSURANCE COMPANY	3,985	0	0	0	0	0	3,985	0	0	3,985	0	0	0.0	0.0	0.0	YES	0
06-1286264.	TRAVELERS PERSONAL SECURITY INSURANCE CO.	3,985	0	0	0	0	0	3,985	0	0	3,985	0	0	0.0	0.0	0.0	YES	0
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	19,292	0	0	0	0	0	19,292	0	0	19,292	0	0	0.0	0.0	0.0	YES	0
06-1286274.	TRAVELERS PROPERTY CASUALTY INSURANCE CO.	4,428	0	0	0	0	0	4,428	0	0	4,428	0	0	0.0	0.0	0.0	YES	0
52-0515280.	UNITED STATES FIDELITY & GUARANTY CO	67,080	0	0	0	0	0	67,080	0	0	67,080	0	0	0.0	0.0	0.0	YES	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	1,145,702	0	0	0	0	0	1,145,702	0	0	1,145,702	0	0	0.0	0.0	0.0	XXX	0
Authorized Affiliates-U.S. Non-Pool - Other																		
42-1091525.	FIDELITY AND GUARANTY INSURANCE CO	487	0	0	0	0	0	487	0	0	487	0	0	0.0	0.0	0.0	YES	0
56-1371361.	GULF UNDERWRITERS INSURANCE COMPANY	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	1,244	0	0	0	0	0	1,244	0	0	1,244	0	0	0.0	0.0	0.0	YES	0
06-0566050.	TRAVELERS INDEMNITY COMPANY	102	0	0	0	0	0	102	0	0	102	0	0	0.0	0.0	0.0	YES	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	1,834	0	0	0	0	0	1,834	0	0	1,834	0	0	0.0	0.0	0.0	XXX	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	1,834	0	0	0	0	0	1,834	0	0	1,834	0	0	0.0	0.0	0.0	XXX	0
Authorized Affiliates-Other (Non-U.S.) - Other																		
AA-1126003.	LLOYDS SYNDICATE 5000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999.	Total Authorized Affiliates	1,147,536	0	0	0	0	0	1,147,536	0	0	1,147,536	0	0	0.0	0.0	0.0	XXX	0
Authorized Other U.S. Unaffiliated Insurers																		
23-2044095.	21ST CENTURY CENTENNIAL INSURANCE CO	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
13-3333609.	21ST CENTURY NORTH AMERICA INSURANCE CO	0	3	0	0	0	3	3	0	0	3	0	0	100.0	0.0	0.0	YES	0
52-1474358.	ACA FINANCIAL GUARANTY CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
95-2371728.	ACE AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	7	0	59	0	37	96	102	2	2	100	35	6	93.5	32.6	35.8	NO	0
75-1940467.	ACIG INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	AEGEN INTERNATIONAL INCORPORATED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1286276.	AETNA INSURANCE COMPANY OF CONNECTICUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-6033855.	AGCS MARINE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
36-3544354.	AGRINATIONAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1022232.	ALEA NORTH AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
63-0262164.	ALFA MUTUAL INSURANCE COMPANY	2	0	5	0	0	5	7	0	0	7	0	0	73.7	0.2	2.5	YES	0
94-6078058.	ALLIANZ REINSURANCE AMERICA, INC	17	0	0	0	0	0	17	0	0	17	0	0	0.0	0.0	0.0	YES	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	1	0	0	0	0	0	1	0	0	1	0	383	0.0	0.0	0.0	YES	0
36-0719665.	ALLSTATE INSURANCE COMPANY	177	10	864	0	3	877	1,054	0	0	1,054	3	335	83.2	0.2	0.3	YES	3
04-2680300.	ALLSTATE VEHICLE & PROPERTY INS CO	0	0	0	0	(0)	(0)	(0)	0	0	(0)	0	0	100.0	0.0	100.0	YES	0
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	998	0	2	0	0	2	1,000	0	0	1,000	0	1,019	0.2	0.0	0.0	YES	0
52-2048110.	AMERICAN ALTERNATIVE INSURANCE CORP	0	0	1	0	0	1	1	0	0	1	0	0	85.2	0.0	0.0	YES	0
59-0593886.	AMERICAN BANKERS INSURANCE CO OF FLORIDA	0	0	3	0	0	3	3	0	0	3	0	0	100.0	0.0	0.0	YES	0
31-0973761.	AMERICAN EMPIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
52-0696632.	AMERICAN HEALTH AND LIFE INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5124990.	AMERICAN HOME ASSURANCE COMPANY	44	3	56	0	49	109	153	2	2	151	48	55	71.2	23.2	32.4	NO	0
04-1028440.	AMERICAN MUTUAL LIABILITY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-0484030.	AMERICAN NATIONAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-1630841.	AMERICAN ROAD INSURANCE COMPANY	6	1	2	0	10	13	18	0	0	18	10	6	67.8	40.2	53.6	NO	0
35-0145825.	AMERICAN UNITED LIFE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-0829210.	AMERISURE MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1430254.	ARCH REINSURANCE COMPANY	1,334	0	0	25	0	25	1,358	0	0	1,358	25	472	1.8	1.3	0.0	YES	25
94-1390273.	ARGONAUT INSURANCE COMPANY	68	0	29	0	2	31	99	2	2	97	0	2	31.0	0.0	2.1	YES	0
13-5358230.	ARROWOOD INDEMNITY COMPANY	116	1	31	1	22	56	172	3	3	168	19	116	32.3	6.9	13.0	YES	19
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-0315280.	AUTO OWNERS INSURANCE COMPANY	6	0	4	0	0	4	10	0	0	10	0	0	38.6	0.0	0.0	YES	0
51-0434766.	AXIS REINSURANCE COMPANY	277	0	0	0	0	0	278	0	0	278	0	1,412	0.1	0.0	0.1	YES	0
23-1502700.	BEDIVERE INSURANCE COMPANY	67	0	16	0	9	26	93	1	1	91	8	229	27.6	2.4	9.5	YES	8
47-0574325.	BERKLEY INSURANCE COMPANY	381	59	29	(65)	1,199	1,222	1,603	1,200	1,199	403	0	637	76.2	0.0	74.8	YES	0
43-1432586.	BERKLEY REGIONAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
51-0400307.	BERKSHIRE HATHAWAY DIRECT INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	6	100.0	0.0	0.0	YES	0
63-0202590.	BERKSHIRE HATHAWAY SPECIALTY INS CO	0	0	0	0	31	31	31	0	0	31	31	0	100.0	100.0	100.0	NO	0
06-6105395.	CENTURY INDEMNITY COMPANY	60	0	0	0	340	340	400	247	247	153	93	2	85.0	60.1	85.0	NO	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
13-3531373.	CERITY INSURANCE COMPANY	130	0	1	0	0	1	131	0	0	131	0	19	0.9	0.2	0.3	YES	0
31-0542366.	CINCINNATI INSURANCE COMPANY	4	0	4	0	0	4	8	0	0	7	0	0	48.9	0.2	2.1	YES	0
52-0266645.	CLARENDON NATIONAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
36-2994662.	COLISEUM REINSURANCE COMPANY	82	48	0	0	15	63	144	0	0	144	15	0	43.6	10.4	10.4	YES	15
54-1423096.	COLONY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0490411.	COLUMBIA CASUALTY COMPANY	0	4	48	17	(8)	61	61	0	0	61	8	37	100.0	8.6	(13.5)	YES	8
06-0303370.	CONNECTICUT GENERAL LIFE INSURANCE CO	0	0	0	0	(1)	(1)	(1)	0	0	(1)	0	1,699	100.0	0.0	100.0	YES	0
36-2114545.	CONTINENTAL CASUALTY COMPANY	304	6	102	2	57	167	471	1	1	470	57	419	35.4	6.5	12.0	YES	57
13-5010440.	CONTINENTAL INSURANCE COMPANY	63	2	32	1	24	59	122	2	2	120	23	116	48.2	9.8	19.7	YES	23
37-0807507.	COUNTRY MUTUAL INSURANCE COMPANY	28	0	0	0	0	0	28	0	0	28	0	88	0.0	0.0	0.0	YES	0
00-0000000.	DAMPKRAFT INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-1706662.	DELTA LLOYDS INSURANCE CO OF HOUSTON	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
95-3014772.	DOCTORS COMPANY AN INTERINSURANCE EXCH	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-2145898.	DORINCO REINSURANCE COMPANY	27	0	1	0	0	2	29	0	0	29	0	14	5.7	0.0	0.5	YES	0
13-3176864.	DR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	310	7	32	3	18	60	370	1	1	370	20	431	16.2	2.5	4.9	YES	20
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	102	1	1	0	0	2	104	0	0	104	0	620	1.8	0.0	0.1	YES	0
35-2293075.	ENDURANCE ASSURANCE CORPORATION	1,610	7	0	0	0	7	1,616	0	0	1,616	0	1,703	0.4	0.0	0.0	YES	0
25-6038677.	ERIE INSURANCE EXCHANGE	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
36-2950161.	EVANSTON INSURANCE COMPANY	34	0	(0)	0	0	(0)	34	0	0	34	0	570	(0.3)	0.0	0.0	YES	0
22-2005057.	EVEREST REINSURANCE COMPANY	3,267	1,223	413	6	(5)	1,637	4,904	0	0	4,904	1	4,542	33.4	0.0	(0.1)	YES	1
36-2467238.	EVERGREEN NATIONAL INDEMNITY CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
03-0346985.	EXCHANGE INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	F L INSURANCE CORPORATION	1	1	2	0	0	2	3	0	0	3	0	0	78.5	0.0	0.0	YES	0
74-1194354.	FACILITY INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
05-0316605.	FACTORY MUTUAL INSURANCE COMPANY	74	0	659	0	14	674	748	12	12	735	2	87	90.1	0.2	1.9	YES	2
13-3333610.	FAIR AMERICAN INS & REINS COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
14-1415410.	FARM FAMILY CASUALTY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	6	0	0	0	0	0	6	0	0	6	0	7	8.0	0.5	2.1	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
13-1963496.	FEDERAL INSURANCE COMPANY	178	32	0	0	0	32	210	0	0	210	0	117	15.4	0.0	0.0	YES	0
13-2710717.	FINANCIAL GUARANTY INSURANCE COMPANY	1	0	0	0	2	2	3	0	0	3	2	1	68.5	39.1	52.7	NO	0
06-1325038.	FINIAL REINSURANCE COMPANY	319	19	(0)	2	0	21	340	1	1	339	0	1	6.0	0.1	0.0	YES	0
94-1610280.	FIREMANS FUND INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-2198460.	FIRST STATE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
94-1032958.	FREMONT INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	FRONT RANGE INSURANCE COMPANY INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1588101.	GEICO GENERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
91-0231910.	GENERAL INSURANCE COMPANY OF AMERICA	4	0	2	0	8	11	15	0	0	15	8	14	70.9	26.9	52.9	NO	0
13-2572994.	GENERAL RE LIFE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	868	0.0	0.0	0.0	YES	0
13-2673100.	GENERAL REINSURANCE CORPORATION	5,757	442	30	22	3,932	4,425	10,182	3,927	3,927	6,255	26	8,588	43.5	0.2	38.6	YES	26
13-3029255.	GENERAL SECURITY NATIONAL INSURANCE CO	363	0	0	0	1	2	365	1	1	364	0	135	0.5	0.1	0.4	YES	0
06-0876629.	GENERAL STAR INDEMNITY COMPANY	23	0	0	0	20	20	43	0	0	43	20	0	46.7	46.7	46.7	NO	0
13-1958482.	GENERAL STAR NATIONAL INSURANCE COMPANY	1	0	7	0	4	12	13	0	0	13	5	0	92.8	35.9	34.8	NO	0
13-5617450.	GENERALI - U.S. BRANCH	96	0	0	0	0	0	96	0	0	96	0	16	0.0	0.0	0.0	YES	0
13-5009848.	GLOBAL REINSURANCE CORP OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-0501234.	GREAT AMERICAN INSURANCE COMPANY	51	0	37	0	12	49	101	1	1	99	11	24	48.9	8.6	11.7	YES	11
13-5117400.	GREATER NEW YORK MUTUAL INSURANCE CO	1	0	1	0	0	1	2	0	0	2	0	1	51.0	1.2	9.6	YES	0
13-5129825.	HANOVER INSURANCE COMPANY	12	1	23	0	6	31	43	1	1	42	5	10	71.5	10.4	14.7	YES	5
06-0383030.	HARTFORD ACCIDENT & INDEMNITY COMPANY	6	1	3	1	8	13	19	0	0	19	9	14	67.7	27.5	44.4	NO	0
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	3	1	57	1	13	72	75	5	5	69	9	84	96.4	5.6	17.8	YES	9
06-0384680.	HARTFORD STEAM BOILER INSPECTION&INS CO	1	0	1	0	0	1	2	0	0	1	0	0	47.2	5.7	13.8	YES	0
38-0829290.	HASTINGS MUTUAL INSURANCE COMPANY	2	0	1	0	0	1	3	0	0	3	0	2	32.5	0.5	6.9	YES	0
61-0904881.	HEALTH CARE INDEMNITY INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-1296673.	HIGHLANDS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
02-0308052.	HOME INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	14	0.0	0.0	0.0	YES	0
06-1206659.	HOUSING AUTHORITY PROPERTY INS A MUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-2195939.	HOUSTON CASUALTY COMPANY	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
47-6025666.	INLAND INSURANCE COMPANY	3	0	1	0	1	1	4	0	0	4	0	7	36.4	3.5	13.7	YES	0
23-0723970.	INSURANCE COMPANY OF NORTH AMERICA	7	17	86	0	0	103	110	0	0	110	0	2	93.5	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
95-2769232.	INSURANCE COMPANY OF THE WEST	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5339725.	INSURANCE CORPORATION OF NEW YORK	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
56-0751402.	INTEGON GENERAL INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	1	53.0	6.9	16.2	YES	0
01-0233346.	JOHN HANCOCK LIFE INSURANCE COMPANY USA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
30-0875959.	LAMORAK INSURANCE COMPANY	702	2	103	1	37	143	845	1	1	844	36	62	16.9	4.0	4.3	YES	36
25-1149494.	LEXINGTON INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	31	0.0	0.0	0.0	YES	0
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	264	2	217	1	7	227	490	2	2	488	5	760	46.2	0.4	1.4	YES	5
23-0867770.	LIBERTY MUTUAL MID-ATLANTIC INS CO	2	0	0	0	0	0	2	0	0	2	0	2	20.1	0.0	2.8	YES	0
35-0472300.	LINCOLN NATIONAL LIFE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	930	0.0	0.0	0.0	YES	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
36-1410470.	LUMBERMENS MUTUAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	13	0.0	0.0	0.0	YES	0
36-3347420.	MAPFRE INSURANCE COMPANY	26	0	0	0	0	0	26	0	0	26	0	40	0.0	0.0	0.0	YES	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	185	0	0	0	0	0	185	0	0	185	0	110	0.0	0.0	0.0	YES	0
36-3101262.	MARKEL INSURANCE COMPANY	0	0	0	0	1,714	1,714	1,714	1,714	1,714	0	0	0	100.0	0.0	100.0	YES	0
59-0615164.	MEDMARC CASUALTY INSURANCE COMPANY	0	0	0	0	2	2	2	0	0	2	2	0	100.0	100.0	100.0	NO	0
62-0928337.	MERASTAR INSURANCE COMPANY	6	0	1	0	1	2	8	0	0	8	1	6	22.5	5.2	10.6	YES	1
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	21	0	18	0	1	19	40	1	1	39	0	34	46.7	0.3	2.0	YES	0
06-0566090.	METLIFE INS CO OF CT - ACC DEPT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-2482364.	METROMILE INSURANCE COMPANY	20	0	2	0	8	10	30	1	1	29	7	25	34.3	13.3	26.7	YES	7
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	141	0	11	0	108	119	260	2	2	257	105	43	45.7	35.2	41.6	NO	0
36-1475332.	MIDSTATES REINSURANCE CORPORATION	11	0	0	0	65	65	76	0	0	76	65	33	85.3	59.7	85.3	NO	0
00-0000000.	MINNETONKA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
95-1728812.	MISSION INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	5	0.0	0.0	0.0	YES	0
95-3422598.	MISSION REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	64	0.0	0.0	0.0	YES	0
22-3818012.	MITSUI SUMITOMO INSURANCE CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	946	0.0	0.0	0.0	YES	0
13-3467153.	MITSUI SUMITOMO INSURANCE USA INC	0	0	0	0	0	0	0	0	0	0	0	3	78.9	0.0	14.8	YES	0
31-4259550.	MOTORISTS MUTUAL INSURANCE COMPANY	1	0	1	0	0	2	3	0	0	3	0	1	52.8	4.1	12.8	YES	0
38-0855585.	MOTORS INSURANCE CORPORATION	418	57	30	0	19	106	524	0	0	524	19	33	20.3	3.4	3.6	YES	19
13-4924125.	MUNICH REINSURANCE AMERICA INC	16,060	156	257	(21)	(2)	390	16,450	11	11	16,439	0	12,110	2.4	0.0	(0.0)	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
06-0493340.	NASSAU LIFE INSURANCE COMPANY	0	0	0	0	(1)	(1)	(1)	0	0	(1)	0	1,188	100.0	0.0	100.0	YES	0
95-2488300.	NATIONAL AMERICAN INSURANCE CO OF CA	0	0	1	0	11	12	12	4	4	8	7	0	100.0	85.0	89.7	NO	0
38-0865250.	NATIONAL CASUALTY COMPANY	122	3	17	0	6	25	147	6	6	141	0	12	17.2	0.0	4.0	YES	0
47-0355979.	NATIONAL INDEMNITY COMPANY	4,049	0	3	0	1	3	4,053	0	0	4,053	1	0	0.1	0.0	0.0	YES	1
36-2403971.	NATIONAL LIABILITY & FIRE INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	NATIONAL TELECOM CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
25-0687550.	NATIONAL UNION FIRE INSURANCE CO OF PA	27	1	29	(0)	(39)	(10)	18	0	0	18	0	24	(55.3)	0.0	(222.7)	YES	0
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	55	5	4	0	0	9	65	0	0	65	0	0	14.4	0.0	0.0	YES	0
06-1053492.	NEW ENGLAND REINSURANCE CORPORATION	208	9	175	0	61	245	453	61	61	392	1	325	54.1	0.1	13.6	YES	1
22-2187459.	NEW JERSEY RE-INSURANCE COMPANY	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
02-0170490.	NGM INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3440360.	NORTH AMERICAN ELITE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-1964135.	NORTH RIVER INSURANCE COMPANY	23	0	0	0	1	1	23	0	0	23	1	106	3.2	0.6	3.2	YES	1
41-0446480.	NORTH STAR MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
62-0929818.	OAKWOOD INSURANCE COMPANY	0	0	15	0	56	71	71	0	0	71	56	0	100.0	78.8	78.8	NO	0
47-0698507.	ODYSSEY REINSURANCE COMPANY	391	5	244	(174)	1	75	466	0	0	466	0	1,335	16.0	0.0	0.1	YES	0
25-0410420.	OLD REPUBLIC INSURANCE COMPANY	238	0	6	15	205	226	464	0	0	464	220	17	48.7	45.7	44.1	NO	0
95-1078160.	PACIFIC INDEMNITY COMPANY	2	0	1	0	5	6	8	0	0	8	5	1	77.7	53.3	60.1	NO	0
13-3031176.	PARTNER REINSURANCE CO OF THE US	4,076	0	0	0	5	5	4,081	0	0	4,081	5	8,754	0.1	0.0	0.1	YES	5
13-2919779.	PEERLESS INDEMNITY INSURANCE COMPANY	20	0	1	0	2	3	23	0	0	23	1	7	12.7	4.2	6.5	YES	1
23-1642962.	PENNSYLVANIA MANUFACTURERS ASSOC INS CO	14	0	6	0	1	8	22	0	0	22	1	18	36.1	3.6	6.5	YES	1
13-3801089.	PLYMOUTH ROCK ASSURANCE PREFERRED CORP	1	0	0	0	3	4	5	0	0	5	3	0	74.8	67.2	67.6	NO	0
36-3030511.	PRAETORIAN INSURANCE COMPANY	19	0	0	0	(7)	(7)	11	0	0	11	0	0	(64.3)	0.0	(64.3)	YES	0
00-0000000.	PRESIDIO INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
34-6513736.	PROGRESSIVE CASUALTY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
35-6021485.	PROTECTIVE INSURANCE COMPANY	12	0	0	0	0	0	12	0	0	12	0	0	0.0	0.0	0.0	YES	0
47-0444314.	PROTECTIVE NATIONAL INS CO OF OMAHA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
05-0204450.	PROVIDENCE WASHINGTON INSURANCE COMPANY	392	0	1	0	20	21	413	0	0	413	20	0	5.1	4.8	4.8	YES	20
13-1188550.	PUBLIC SERVICE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-2311816.	QBE INS CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
23-1641984.	QBE REINSURANCE CORPORATION	51	0	4	0	2	6	57	1	1	57	1	68	10.2	1.2	3.6	YES	1
23-1740414.	R&Q REINSURANCE COMPANY	31	0	826	12	12	850	881	8	8	873	16	54	96.5	1.7	1.4	YES	16
91-1060766.	RED SHIELD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-0580680.	RELIANCE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0451140.	RELIASTAR LIFE INSURANCE COMPANY	0	0	0	0	(3)	(3)	(3)	0	0	(3)	0	238	100.0	0.0	100.0	YES	0
52-1952955.	RENAISSANCE REINSURANCE US INC	737	(0)	0	0	0	(0)	737	0	0	737	0	0	(0.0)	0.0	0.0	YES	0
31-4290270.	REPUBLIC-FRANKLIN INSURANCE COMPANY	0	0	0	0	2	2	2	0	0	2	2	0	100.0	100.0	100.0	NO	0
86-0274508.	REPWEST INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
37-0915434.	RLI INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-6109222.	ROCHDALE INSURANCE COMPANY	0	0	0	0	6	6	6	0	0	6	6	0	100.0	100.0	100.0	NO	0
43-0727872.	SAFETY NATIONAL CASUALTY CORP	0	0	0	0	0	0	0	0	0	0	0	65	0.0	0.0	0.0	YES	0
75-1444207.	SCOR REINSURANCE COMPANY	1,454	25	0	0	0	25	1,480	0	0	1,480	0	1,339	1.7	0.0	0.0	YES	0
94-6095888.	SELECT MARKETS INSURANCE COMPANY	25	0	0	0	0	0	25	0	0	25	0	2	0.0	0.0	0.0	YES	0
13-2941133.	SENECA INSURANCE COMPANY	17	0	7	0	0	7	24	0	0	24	0	5	27.8	0.0	0.0	YES	0
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	43	2	33	0	1	35	78	0	0	77	0	22	44.9	0.3	0.7	YES	0
41-1459789.	SFM MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	476	0	12	0	(22)	(10)	465	1	1	465	0	643	(2.2)	0.0	(4.7)	YES	0
02-0537812.	SOMPO AMERICA FIRE & MARINE INSURANCE CO	0	0	0	0	20	20	20	0	0	20	20	0	97.9	97.9	97.9	NO	0
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	796	733	3	0	1	736	1,533	1	1	1,532	0	1,275	48.0	0.0	0.0	YES	0
04-1027270.	SPARTA INSURANCE COMPANY	1	2	0	0	0	2	3	0	0	3	0	2	75.2	0.0	0.0	YES	0
00-0000000.	ST GEORGE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-2626205.	STAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-3590451.	STARNET INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1670124.	STARR INDEMNITY & LIABILITY COMPANY	317	0	14	0	34	48	366	4	4	362	31	288	13.2	4.7	9.4	YES	31
31-4316080.	STATE AUTOMOBILE MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
37-0533080.	STATE FARM FIRE & CASUALTY COMPANY	1	3	1	0	0	4	5	0	0	5	0	0	82.6	0.4	3.7	YES	0
13-3031274.	SUECIA INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	12,819	76	384	2	(10)	452	13,271	0	0	13,270	0	10,221	3.4	0.0	(0.1)	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
74-1321032.	TEXAS FARM BUREAU MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
94-1517098.	TIG INSURANCE COMPANY	1,072	13	96	3	140	251	1,323	0	0	1,323	143	1,029	19.0	6.1	10.6	YES	143
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	45	2	12	0	(0)	14	59	0	0	59	0	1	23.6	0.0	(0.4)	YES	0
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	871	0	4	0	2	6	877	1	1	876	1	262	0.7	0.1	0.2	YES	1
31-4423946.	TRANSAMERICA CASUALTY INSURANCE COMPANY	0	0	1	0	0	1	1	0	0	1	0	0	89.7	0.0	0.0	YES	0
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	3,844	10	8	0	263	282	4,126	258	258	3,867	5	4,341	6.8	0.1	6.4	YES	5
75-0784127.	TRANSPORT INSURANCE COMPANY	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
23-6200030.	TRANSPORTATION MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1117063.	TRENWICK AMERICA REINSURANCE CORPORATION	0	0	0	0	(15)	(15)	(15)	0	0	(15)	0	0	100.0	0.0	100.0	YES	0
47-0547953.	UNION INSURANCE COMPANY	16	1	0	0	0	1	17	0	0	17	0	0	5.6	0.0	0.0	YES	0
13-2959091.	UNITED AMERICAS INSURANCE COMPANY (UAIC)	163	0	0	0	16	16	180	0	0	180	16	0	9.1	9.1	9.1	YES	16
42-0644327.	UNITED FIRE & CASUALTY COMPANY	1	0	0	0	0	0	2	0	0	2	0	0	19.1	0.0	2.7	YES	0
13-5459190.	UNITED STATES FIRE INSURANCE COMPANY	1	2	7	1	9	19	19	0	0	19	10	0	96.6	49.9	46.1	NO	0
13-3088732.	WCF NATIONAL INSURANCE COMPANY	3	0	3	0	28	31	34	1	1	33	28	0	90.4	82.5	82.7	NO	0
41-0430825.	WESTERN NATIONAL MUTUAL INS CO	2	0	1	0	0	1	3	0	0	2	0	2	33.8	1.5	8.6	YES	0
48-0921045.	WESTPORT INSURANCE CORPORATION	212	7	2	1	1	10	222	1	1	222	1	123	4.7	0.3	0.3	YES	1
00-0000000.	WHITE MOUNTAIN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-0947200.	WILCAC LIFE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3787296.	XL INSURANCE COMPANY OF NEW YORK INC	248	0	0	0	0	0	248	0	0	248	0	0	0.0	0.0	0.0	YES	0
13-1290712.	XL REINSURANCE AMERICA INC	2,822	(215)	51	1	7,831	7,667	10,490	7,961	7,961	2,529	0	2,776	73.1	0.0	74.7	YES	0
47-0619962.	YCI, INC	2	0	1	0	2	3	5	0	0	5	2	2	67.6	32.4	45.7	NO	0
95-1651549.	ZENITH INSURANCE COMPANY	0	0	0	0	2	2	2	0	0	2	2	0	97.9	97.9	97.9	NO	0
36-2781080.	ZURICH AMERICAN INS COMPANY OF ILLINOIS	11	0	4	0	11	16	26	1	1	26	10	20	60.2	23.2	42.1	NO	0
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	6	1	62	0	33	96	102	0	0	102	33	7	94.5	30.4	32.1	NO	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	70,035	2,793	5,324	(144)	16,481	24,454	94,489	15,454	15,453	79,035	1,385	74,753	25.9	0.9	17.4	XXX	549
Authorized Pools-Mandatory Pools, Associations or Other Similar Facilities																		
AA-9992109.	ARKANSAS STOCK POOL FOR ASSIGNED RISKS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9992117.	ASSIGNED RISK POOL	7	0	0	0	0	0	7	0	0	7	0	0	0.0	0.0	0.0	YES	0
AA-9991105.	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991201.	CALIFORNIA FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991161.	COMMONWEALTH AUTOMOBILE REINSURERS	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-9991310.	FLORIDA HURRICANE CATASTROPHE FUND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991205.	GEORGIA FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991500.	ILLINOIS MINE SUBSIDENCE FUND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9992110.	ILLINOIS STOCK POOL FOR ASSIGNED RISKS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991501.	INDIANA MINE SUBSIDENCE FUND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991414.	INDIANA WORKERS COMP ASSIGNED RISK POOL	1,717	0	0	0	0	0	1,717	0	0	1,717	0	0	0.0	0.0	0.0	YES	0
AA-9991502.	KENTUCKY MINE SUBSIDENCE FUND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9992115.	MAINE WORKERS COMP POOL 1-1-87	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991419.	MAINE WORKERS COMP RESIDUAL MARKET POOL	103	0	0	0	0	0	103	0	0	103	0	0	0.0	0.0	0.0	YES	0
AA-9991213.	MASSACHUSETTS FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991421.	MASSACHUSETTS VOLUNTARY WORK COMP POOL	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9992122.	MASSACHUSETTS WORK COMP ASSIG RISK POOL	4,901	0	0	0	0	0	4,901	0	0	4,901	0	0	0.0	0.0	0.0	YES	0
AA-9991159.	MICHIGAN CATASTROPHE CLAIM ASSOCIATION	5,025	0	0	0	0	0	5,025	0	0	5,025	0	3,295	0.0	0.0	0.0	YES	0
AA-9992114.	MICHIGAN WORKERS COMP INS FACILITY	4,255	0	0	0	0	0	4,255	0	0	4,255	0	0	0.0	0.0	0.0	YES	0
AA-9991423.	MINNESOTA WORKERS COMPENSATION POOL	135	0	0	0	0	0	135	0	0	135	0	0	0.0	0.0	0.0	YES	0
AA-9992121.	MISSISSIPPI WC ASSIGNED RISK POOL	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-9990036.	MISSOURI AGGREGATE XOL REINS MECHANISM	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9992201.	NATIONAL FLOOD INSURANCE PROGRAM	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9992118.	NATIONAL WORKERS COMP REINSURANCE POOL	32,639	0	0	0	0	0	32,639	0	0	32,639	0	0	0.0	0.0	0.0	YES	0
AA-9991162.	NEW JERSEY AUTO INS RISK EXCHANGE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991134.	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	53	0	0	0	0	0	53	0	0	53	0	0	0.0	0.0	0.0	YES	0
AA-9991160.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT	9,518	0	0	0	0	0	9,518	0	0	9,518	0	0	0.0	0.0	0.0	YES	0
AA-9992108.	NEW MEXICO WORKERS COMP REINS POOL	60	0	0	0	0	0	60	0	0	60	0	0	0.0	0.0	0.0	YES	0
AA-9991220.	NEW YORK FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9991137.	NEW YORK SPECIAL RISK DISTRIBUTION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991139.	NORTH CAROLINA REINSURANCE FACILITY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991503.	OHIO MINE SUBSIDENCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9992082.	TEXAS SMALL PREMIUM POLICY PLAN	11	0	0	0	0	0	11	0	0	11	0	14	0.0	0.0	0.0	YES	0
AA-9991226.	VIRGINIA FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991506.	WEST VIRGINIA MINE SUBSIDENCE FUND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991450.	WISCONSIN WORKERS COMPENSATION POOL	1,661	0	0	0	0	0	1,661	0	0	1,661	0	0	0.0	0.0	0.0	YES	0
AA-9991423.	WORKERS COMP REINSURANCE ASSOCIATION	3,085	0	0	0	0	0	3,085	0	0	3,085	0	1,251	0.0	0.0	0.0	YES	0
1099999.	uthorized Pools - Mandatory Pools, Associations or Similar F	63,175	0	0	0	0	0	63,175	0	0	63,175	0	4,560	0.0	0.0	0.0	XXX.	0
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																		
AA-9995000.	AMERICAN ACCIDENT REINSURANCE GROUP I	9	0	0	0	0	0	9	0	0	9	0	0	0.0	0.0	0.0	YES	0
AA-9995010.	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995011.	ANI-NUCLEAR ENERGY PROPERTY INS ASSOC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995022.	EXCESS & CASUALTY REINSURANCE ASSOC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9993210.	GOLDSTREET SYNDICATE CORP SO48	25	0	0	0	0	0	25	0	0	25	0	0	0.0	0.0	0.0	YES	0
AA-9995104.	GUY CARPENTER MGMT CORP (FAC CASUALTY)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995035.	MUTUAL REINSURANCE BUREAU	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995043.	UNITED STATES AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	79	0.0	0.0	0.0	YES	0
1199999.	uthorized Pools - Voluntary Pools, Associations or Similar F	34	0	0	0	0	0	34	0	0	34	0	79	0.0	0.0	0.0	XXX.	0
Authorized Other Non-U.S. Insurers																		
AA-3190385.	AAAA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191085.	AFFILIATED CHEMICAL GROUP LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1240006.	AG INSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120255.	AGEAS INSURANCE LIMITED	22	0	0	0	0	1	22	0	0	22	0	7	2.9	1.5	1.9	YES	0
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	190	0	0	0	9	9	199	0	0	199	9	35	4.5	3.7	4.3	YES	9
AA-1460005.	ALBA ALLGEMEINE VERS GES AG	0	0	0	0	0	0	0	0	0	0	0	4	0.0	0.0	0.0	YES	0
AA-1240011.	ALLIANZ BELGIUM SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	0	0	0	0	0	0	0	0	0	0	0	1	0.0	0.0	0.0	YES	0
AA-1320013.	ALLIANZ IARD	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3190005.	AMERICAN INT'L REINSURANCE COMPANY LTD	0	0	0	0	9	9	9	0	0	9	9	0	100.0	100.0	100.0	NO	0
AA-1780074.	AMTRUST INTERNATIONAL UNDERWRITERS DAC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190010.	ANCON INSURANCE COMPANY SA	19	0	2	0	2	3	23	0	0	23	2	0	14.3	6.6	6.6	YES	2
AA-3190012.	ANDERSON HILL INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320060.	AREAS - CMA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120147.	ARRAN INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	3	0.0	0.0	0.0	YES	0
AA-3194168.	ASPEN BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120337.	ASPEN INSURANCE UK LTD	1,058	0	8	0	1	9	1,067	0	0	1,067	1	2,041	0.8	0.0	0.1	YES	1
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	10	1	9	0	5	15	24	0	0	24	5	28	60.3	8.8	19.1	YES	5
AA-1320029.	ASSURANCES GENERALES DE FRANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191086.	ASTRO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120701.	ATLAS ASSURANCE COMPANY LTD	15	0	1	0	1	2	17	0	0	17	1	6	12.4	4.5	7.1	YES	1
AA-1840003.	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120215.	AVIATION AND GENERAL INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560390.	AVIVA INSURANCE COMPANY OF CANADA	66	0	0	0	1	1	67	1	1	66	0	1	1.0	0.0	1.0	YES	0
AA-1120660.	AVIVA INSURANCE LTD	144	2	0	0	4	7	151	0	0	151	4	37	4.4	2.3	2.9	YES	4
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-1120034.	AVIVA LIFE & PENSIONS UK LIMITED	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-1320229.	AXA FRANCE IARD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121220.	AXA INSURANCE UK PLC	6	0	0	0	0	0	7	0	0	7	0	0	7.3	0.0	0.0	YES	0
AA-1340055.	AXA VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	12	0.0	0.0	0.0	YES	0
AA-1460185.	AXA VERSICHERUNGEN AG	49	0	0	0	0	0	49	0	0	49	0	0	0.1	0.0	0.0	YES	0
AA-3194139.	AXIS SPECIALTY LTD	(233)	0	0	0	0	0	(233)	0	0	(233)	0	0	0.0	0.0	0.0	YES	0
AA-2980055.	BANCO DE SEGUROS DEL ESTADO	0	0	1	0	28	29	29	0	0	29	28	0	100.0	97.6	97.6	NO	0
AA-3190201.	BENMORE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2230100.	BRADESCO SEGUROS S.A.	0	0	0	0	11	11	11	0	0	11	11	0	99.7	96.0	96.0	NO	0
AA-1120300.	BRITISH RESERVE INSURANCE COMPANY LTD	(0)	0	0	0	8	8	8	0	0	8	8	0	100.0	100.0	100.0	NO	0
AA-5320022.	BRITISH TRADERS INSURANCE COMPANY LTD	0	0	2	0	0	2	2	0	0	2	0	0	100.0	0.0	0.0	YES	0
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1120305.	BRYANSTON INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3161004.	CAMARIN LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120146.	CATALINA LONDON LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120089.	CATALINA WORTHING INSURANCE LTD	29	0	0	0	130	130	159	0	0	159	130	4	81.9	80.1	81.9	NO	0
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191000.	CELFOR INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5280012.	CENTRAL REINSURANCE CORPORATION	0	0	0	0	16	16	16	0	0	16	16	0	100.0	100.0	100.0	NO	0
AA-3190055.	CHAMPLAIN INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-0051122.	CHAPARRAL INTERNATIONAL RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120365.	CHEVANSTELL LTD	0	0	1	0	16	17	17	0	0	17	16	0	100.0	95.0	95.0	NO	0
AA-1320152.	CHUBB EUROPEAN GROUP SE	0	0	1	0	0	1	1	0	0	1	0	0	100.0	0.0	0.0	YES	0
AA-1240052.	CIE EUROPEENE D'ASSURANCES INDUSTRIELLES	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1420147.	CIRRUS REINSURANCE COMPANY A/S	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121106.	CNA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1560026.	COACHMAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1280025.	CODAN FORSIKRINGS	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1320035.	COLISEE RE	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1240100.	COMPAGNIE FINANCIERE ET DE REAS DU GR AG	0	0	0	0	0	0	0	0	0	0	0	6	0.0	0.0	0.0	YES	0
AA-2232003.	COMPANHIA DE SEGUROS DO ESTADO DE SAO PA	0	0	0	0	0	0	0	0	0	0	0	0	92.0	0.0	0.0	YES	0
AA-2231020.	COMPANHIA UNIAO DE SEGUROS GERAIS	0	0	0	0	0	0	0	0	0	0	0	0	92.0	0.0	0.0	YES	0
AA-1240055.	CONSTITUTION REASSURANCE S.A	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1120415.	CONTINENTAL ASSURANCE CO OF LONDON PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190636.	CORE REINSURANCE COMPANY LIMITED	197	0	0	0	0	0	197	0	0	197	0	19	0.0	0.0	0.0	YES	0
AA-3191098.	CREOLE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190001.	CURTIS BAY INSURANCE COMPANY LTD	4	0	0	0	0	0	4	0	0	4	0	4	0.0	0.0	0.0	YES	0
AA-1580025.	DAIICHI MUTUAL FIRE & MARINE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194122.	DAVINCI REINSURANCE LTD	(23)	0	0	0	0	0	(23)	0	0	(23)	0	0	0.0	0.0	0.0	YES	0
AA-1380040.	DELTA-LLOYD VERZEKERINGSGROEP	0	0	0	0	34	34	34	34	34	0	0	0	100.0	0.0	100.0	YES	0
AA-1120495.	DOMINION INSURANCE COMPANY LTD	0	0	0	0	1	1	1	0	0	1	1	0	100.0	100.0	100.0	NO	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340085.	E & S RUECKVERSICHERUNGS AG	34	0	18	0	(2)	16	50	0	0	50	0	0	32.6	0.0	(3.0)	YES	0
AA-1120515.	EAGLE STAR INSURANCE COMPANY LTD	4	0	1	0	13	15	19	0	0	19	13	0	77.6	69.2	69.8	NO	0
A0-0000000.	EIFLOW INSURANCE LTD	0	0	0	0	2	2	2	0	0	2	2	0	88.7	88.7	88.7	NO	0
AA-1121399.	ELDERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120545.	ENGLISH & AMERICAN INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340240.	ERGO VERSICHERUNG AG	468	0	18	0	339	357	825	21	21	805	318	65	43.3	36.5	41.0	NO	0
AA-3191089.	ERIEVIEW INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1360237.	EURO-AMERICAN REINSURANCE MANAGEMENT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440020.	FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1440075.	FORSAKRINGSAKTIEBOLAGET SIRIUS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190218.	FORTUNA INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120650.	FUJI INTERNATIONAL INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320135.	GAN ASSURANCES IARD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194114.	GARDEN INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340145.	GENERAL REINSURANCE AG	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1460160.	GENERALI ASSURANCES GENERALES SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320022.	GENERALI IARD	0	0	0	0	44	44	44	0	0	44	44	0	100.0	100.0	100.0	NO	0
AA-1340105.	GOTHAER VERSICHERUNGSBANK VVAG	0	0	0	0	0	1	1	0	0	1	0	0	100.0	0.0	0.0	YES	0
AA-1121401.	GUILDHALL INSURANCE COMPANY LTD	0	0	1	0	2	3	3	0	0	3	2	0	99.4	80.0	80.0	NO	0
AA-3191092.	GULF COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340115.	HAMBURG INTERNATIONAL REINSURANCE CORP	98	0	0	0	3	3	102	3	3	98	0	8	3.0	0.0	3.0	YES	0
AA-1340125.	HANNOVER RUCK SE	149	9	4	0	5	18	167	1	1	166	4	1,845	10.6	0.2	2.8	YES	4
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460150.	HARPER INSURANCE LIMITED	55	0	0	0	634	634	689	596	596	93	38	0	91.9	40.5	91.9	NO	0
AA-4360380.	HASSNEH INSURANCE COMPANY OF ISRAEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	32	0	0	0	0	0	32	0	0	32	0	0	0.0	0.0	0.0	YES	0
AA-1340130.	HEROLD RUCKVERSICHERUNGS AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340087.	HOCHRHEIN INTERNATIONALE RUCK AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190090.	HUDSON REINSURANCE COMPANY LTD	0	0	0	0	25	25	25	0	0	25	25	0	100.0	100.0	100.0	NO	0
AA-5420015.	HYUNDAI MARINE & FIRE INS CO LTD	0	0	0	0	8	8	8	0	0	8	8	0	100.0	100.0	100.0	NO	0
AA-3190092.	I N A INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770390.	ICI INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190255.	ICIP HOLDING COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191198.	IECD (SAC) LTD	0	0	0	0	(0)	(0)	(0)	0	0	(0)	0	0	100.0	0.0	100.0	YES	0
AA-1720095.	INDUSTRIAL MUTUAL INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190372.	INLAKE INSURANCE LTD	4	0	0	0	0	0	4	0	0	4	0	0	0.0	0.0	0.0	YES	0
AA-3190095.	INSCO LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120812.	INSURANCE CORP OF SINGAPORE (UK) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	INSURANCE RESOURCES COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560480.	INTACT INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2230425.	IRB-BRASIL RESSEGUROS SA	480	0	1	0	12	13	493	1	1	493	11	71	2.7	2.0	2.4	YES	11
AA-4360430.	ISRAEL REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5420050.	KOREAN REINSURANCE COMPANY	0	0	0	0	4	4	4	0	0	4	4	0	100.0	95.9	95.9	NO	0
AA-1120876.	KX REINSURANCE COMPANY LIMITED	69	1	4	0	17	23	91	0	0	91	17	0	24.8	18.9	18.9	YES	17
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	(37)	0	0	0	0	0	(37)	0	0	(37)	0	0	0.0	0.0	0.0	YES	0
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1361006.	LLOYD ITALICO & L'ANCORA	0	0	4	0	0	4	4	0	0	4	0	0	100.0	0.0	0.0	YES	0
AA-1122000.	LLOYDS OF LONDON	226	0	17	0	125	141	367	0	0	367	125	79	38.5	27.9	33.9	NO	0
AA-1127003.	LLOYDS SYNDICATE 1003	0	1	0	0	0	1	1	0	0	1	0	0	71.3	0.0	0.0	YES	0
AA-1127007.	LLOYDS SYNDICATE 1007	1	0	0	0	17	17	17	17	17	1	0	0	96.9	0.0	96.9	YES	0
AA-1123000.	LLOYDS SYNDICATE 1014	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 1015	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126102.	LLOYDS SYNDICATE 102	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 1025	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 1026	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127027.	LLOYDS SYNDICATE 1027	0	0	0	0	3	3	3	3	3	0	0	0	100.0	0.0	100.0	YES	0
AA-1127036.	LLOYDS SYNDICATE 1036	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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AA-1127047.	LLOYDS SYNDICATE 1047	0	0	0	0	12	12	13	12	12	0	0	0	96.9	0.0	96.9	YES	0
AA-1127051.	LLOYDS SYNDICATE 1051	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1123000.	LLOYDS SYNDICATE 1081	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127084.	LLOYDS SYNDICATE 1084	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 1091	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127093.	LLOYDS SYNDICATE 1093	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127096.	LLOYDS SYNDICATE 1096	0	0	0	0	10	11	11	0	0	11	11	3	100.0	75.8	99.9	NO	0
AA-1123000.	LLOYDS SYNDICATE 1097	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127141.	LLOYDS SYNDICATE 1141	0	0	0	0	7	8	8	0	0	8	7	6	100.0	52.6	94.4	NO	0
AA-1127173.	LLOYDS SYNDICATE 1173	2	0	0	0	73	73	75	73	73	2	0	0	96.9	0.0	96.9	YES	0
AA-1127183.	LLOYDS SYNDICATE 1183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127200.	LLOYDS SYNDICATE 1200	104	0	0	0	0	0	105	0	0	105	0	27	0.4	0.3	0.4	YES	0
AA-1127206.	LLOYDS SYNDICATE 1206	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1127207.	LLOYDS SYNDICATE 1207	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127209.	LLOYDS SYNDICATE 1209	1	0	0	0	16	16	17	16	16	1	0	0	96.9	0.0	96.9	YES	0
AA-1127212.	LLOYDS SYNDICATE 1212	10	0	0	0	157	157	168	157	157	10	0	0	93.9	0.0	93.9	YES	0
AA-1127215.	LLOYDS SYNDICATE 1215	0	0	0	0	0	0	0	0	0	0	0	4	100.0	0.0	0.0	YES	0
AA-1127218.	LLOYDS SYNDICATE 1218	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126122.	LLOYDS SYNDICATE 122	0	0	0	0	1	1	1	0	0	1	1	0	100.0	100.0	99.5	NO	0
AA-1127221.	LLOYDS SYNDICATE 1221	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127223.	LLOYDS SYNDICATE 1223	15	13	0	0	0	13	28	0	0	28	0	0	46.7	0.0	0.0	YES	0
AA-1127225.	LLOYDS SYNDICATE 1225	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127227.	LLOYDS SYNDICATE 1227	0	0	0	0	6	6	6	0	0	6	6	2	100.0	73.1	100.0	NO	0
AA-1127229.	LLOYDS SYNDICATE 1229	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126123.	LLOYDS SYNDICATE 123	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127236.	LLOYDS SYNDICATE 1236	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127241.	LLOYDS SYNDICATE 1241	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127243.	LLOYDS SYNDICATE 1243	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120085.	LLOYDS SYNDICATE 1274	32	0	0	0	0	0	33	0	0	33	0	0	0.3	0.3	0.3	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1127301.	LLOYDS SYNDICATE 1301	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1126138.	LLOYDS SYNDICATE 138	30	13	0	0	0	13	43	0	0	43	0	0	30.4	0.0	0.0	YES	0
AA-1127400.	LLOYDS SYNDICATE 1400	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127414.	LLOYDS SYNDICATE 1414	405	0	0	0	0	0	405	0	0	405	0	1,159	0.0	0.0	0.0	YES	0
AA-1120102.	LLOYDS SYNDICATE 1458	(62)	0	0	0	0	0	(62)	0	0	(62)	0	0	0.0	0.0	0.0	YES	0
AA-1120156.	LLOYDS SYNDICATE 1686	0	0	0	0	0	0	0	0	0	0	0	7	0.0	0.0	0.0	YES	0
AA-1127688.	LLOYDS SYNDICATE 1688	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1126178.	LLOYDS SYNDICATE 178	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126183.	LLOYDS SYNDICATE 183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 185	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127861.	LLOYDS SYNDICATE 1861	115	0	0	0	0	0	115	0	0	115	0	30	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 188	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120096.	LLOYDS SYNDICATE 1880	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120054.	LLOYDS SYNDICATE 1886	57	0	0	0	0	0	57	0	0	57	0	15	0.0	0.0	0.0	YES	0
AA-1126190.	LLOYDS SYNDICATE 190	3	4	0	0	0	4	7	0	0	7	0	0	57.3	0.0	0.0	YES	0
AA-1127900.	LLOYDS SYNDICATE 1900	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-1120083.	LLOYDS SYNDICATE 1910	(332)	0	0	0	0	0	(332)	0	0	(332)	0	0	0.0	0.0	0.0	YES	0
AA-1120186.	LLOYDS SYNDICATE 1947	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120084.	LLOYDS SYNDICATE 1955	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1120103.	LLOYDS SYNDICATE 1967	47	0	0	0	0	0	47	0	0	47	0	12	0.0	0.0	0.0	YES	0
AA-1120106.	LLOYDS SYNDICATE 1969	58	0	0	0	0	0	58	0	0	58	0	15	0.0	0.0	0.0	YES	0
AA-1120161.	LLOYDS SYNDICATE 1980	46	0	0	0	0	0	46	0	0	46	0	12	0.0	0.0	0.0	YES	0
AA-1126002.	LLOYDS SYNDICATE 2	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1128000.	LLOYDS SYNDICATE 2000	8	1	0	0	0	1	9	0	0	9	0	0	15.4	0.0	0.0	YES	0
AA-1128001.	LLOYDS SYNDICATE 2001	(124)	0	0	0	0	0	(124)	0	0	(124)	0	0	0.0	0.0	0.0	YES	0
AA-1128003.	LLOYDS SYNDICATE 2003	(78)	3	0	0	0	3	(75)	0	0	(75)	0	314	(4.4)	0.0	0.0	YES	0
AA-1120071.	LLOYDS SYNDICATE 2007	100	0	0	0	0	0	100	0	0	100	0	0	0.3	0.3	0.3	YES	0
AA-1128010.	LLOYDS SYNDICATE 2010	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120158.	LLOYDS SYNDICATE 2014	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128020.	LLOYDS SYNDICATE 2020	(3)	0	0	0	0	0	(3)	0	0	(3)	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1128027.	LLOYDS SYNDICATE 2027	0	0	0	0	8	8	8	8	8	0	0	0	100.0	0.0	100.0	YES	0
AA-1126205.	LLOYDS SYNDICATE 205	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 206	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 207	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 209	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128121.	LLOYDS SYNDICATE 2121	(15)	0	0	0	0	0	(15)	0	0	(15)	0	0	0.0	0.0	0.0	YES	0
AA-1128147.	LLOYDS SYNDICATE 2147	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126219.	LLOYDS SYNDICATE 219	0	0	0	0	61	61	61	61	61	0	0	0	100.0	0.0	100.0	YES	0
AA-1128227.	LLOYDS SYNDICATE 2227	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	99.4	NO	0
AA-1126227.	LLOYDS SYNDICATE 227	0	0	0	0	3	3	3	0	0	3	3	1	100.0	80.3	99.9	NO	0
AA-1128376.	LLOYDS SYNDICATE 2376	0	0	0	0	26	26	26	26	26	0	0	0	100.0	0.0	100.0	YES	0
AA-1128488.	LLOYDS SYNDICATE 2488	116	0	0	0	0	0	116	0	0	116	0	30	0.0	0.0	0.0	YES	0
AA-1128490.	LLOYDS SYNDICATE 2490	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126250.	LLOYDS SYNDICATE 250	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 255	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128623.	LLOYDS SYNDICATE 2623	(84)	0	0	0	0	0	(83)	0	0	(83)	0	0	(0.6)	0.0	(0.6)	YES	0
AA-1123000.	LLOYDS SYNDICATE 272	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128791.	LLOYDS SYNDICATE 2791	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1126028.	LLOYDS SYNDICATE 28	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126282.	LLOYDS SYNDICATE 282	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 289	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 29	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128947.	LLOYDS SYNDICATE 2947	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1128987.	LLOYDS SYNDICATE 2987	(3)	0	0	0	0	0	(3)	0	0	(3)	0	733	0.0	0.0	0.0	YES	0
AA-1120179.	LLOYDS SYNDICATE 2988	4	0	0	0	0	0	4	0	0	4	0	24	0.0	0.0	0.0	YES	0
AA-1129000.	LLOYDS SYNDICATE 3000	24	0	0	0	0	0	24	0	0	24	0	7	0.0	0.0	0.0	YES	0
AA-1129030.	LLOYDS SYNDICATE 3030	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 31	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126314.	LLOYDS SYNDICATE 314	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1123000.	LLOYDS SYNDICATE 317	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 321	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 323	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126033.	LLOYDS SYNDICATE 33	(229)	0	0	0	1	1	(228)	0	0	(228)	1	0	(0.5)	0.0	(0.5)	YES	1
AA-1123000.	LLOYDS SYNDICATE 334	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126362.	LLOYDS SYNDICATE 362	0	0	0	0	7	7	7	0	0	7	7	2	100.0	76.2	99.9	NO	0
AA-1123000.	LLOYDS SYNDICATE 363	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 364	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 367	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126376.	LLOYDS SYNDICATE 376	1	0	0	0	22	22	23	22	22	1	0	0	96.9	0.0	96.9	YES	0
AA-1126382.	LLOYDS SYNDICATE 382	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1126005.	LLOYDS SYNDICATE 4000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 401	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120075.	LLOYDS SYNDICATE 4020	(0)	129	0	0	0	129	129	0	0	129	0	0	100.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 406	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 411	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 428	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126435.	LLOYDS SYNDICATE 435	31	13	0	0	61	74	105	61	61	44	0	0	70.6	0.0	57.9	YES	0
AA-1123000.	LLOYDS SYNDICATE 440	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126004.	LLOYDS SYNDICATE 4444	10	0	0	0	0	0	10	0	0	10	0	0	0.0	0.0	0.0	YES	0
AA-1126006.	LLOYDS SYNDICATE 4472	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-1126457.	LLOYDS SYNDICATE 457	0	0	0	0	0	0	0	0	0	0	0	1	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 475	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126490.	LLOYDS SYNDICATE 490	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126507.	LLOYDS SYNDICATE 507	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126510.	LLOYDS SYNDICATE 510	5	0	0	0	1	1	6	0	0	6	1	5	16.3	9.2	16.3	YES	1
AA-1120080.	LLOYDS SYNDICATE 5151	33	0	0	0	0	0	33	0	0	33	0	74	0.0	0.0	0.0	YES	0
AA-1126052.	LLOYDS SYNDICATE 52	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 522	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126529.	LLOYDS SYNDICATE 529	0	0	0	0	7	7	7	0	0	7	7	2	99.9	81.0	99.7	NO	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1126535.	LLOYDS SYNDICATE 535	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126536.	LLOYDS SYNDICATE 536	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 54	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126557.	LLOYDS SYNDICATE 557	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126566.	LLOYDS SYNDICATE 566	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1126570.	LLOYDS SYNDICATE 570	0	0	0	0	1	1	1	0	0	1	1	1	100.0	52.6	95.3	NO	0
AA-1123000.	LLOYDS SYNDICATE 573	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120048.	LLOYDS SYNDICATE 5820	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1126609.	LLOYDS SYNDICATE 609	(50)	0	0	0	0	0	(50)	0	0	(50)	0	0	0.0	0.0	0.0	YES	0
AA-1126062.	LLOYDS SYNDICATE 62	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623.	LLOYDS SYNDICATE 623	(18)	0	0	0	0	0	(18)	0	0	(18)	0	0	(0.6)	0.0	(0.6)	YES	0
AA-1126625.	LLOYDS SYNDICATE 625	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126626.	LLOYDS SYNDICATE 626	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 661	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 697	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 707	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 709	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126727.	LLOYDS SYNDICATE 727	(23)	0	0	0	0	0	(23)	0	0	(23)	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 733	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 740	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126744.	LLOYDS SYNDICATE 744	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 745	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 746	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 748	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126780.	LLOYDS SYNDICATE 780	(2)	0	0	0	0	0	(2)	0	0	(2)	0	0	0.0	0.0	0.0	YES	0
AA-1126079.	LLOYDS SYNDICATE 79	0	1	0	0	24	25	25	24	24	1	0	6	99.8	0.9	97.5	YES	0
AA-1126807.	LLOYDS SYNDICATE 807	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 833	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126839.	LLOYDS SYNDICATE 839	2	0	0	0	73	73	75	73	73	2	0	0	96.9	0.0	96.9	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1123000.	LLOYDS SYNDICATE 855	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126858.	LLOYDS SYNDICATE 858	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126861.	LLOYDS SYNDICATE 861	1	0	0	0	33	33	34	33	33	1	0	0	96.2	0.0	96.2	YES	0
AA-1123000.	LLOYDS SYNDICATE 901	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 904	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126947.	LLOYDS SYNDICATE 947	0	0	0	0	2	2	2	0	0	2	2	0	100.0	100.0	99.5	NO	0
AA-1126958.	LLOYDS SYNDICATE 958	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 961	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000.	LLOYDS SYNDICATE 978	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126990.	LLOYDS SYNDICATE 990	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1126991.	LLOYDS SYNDICATE 991	0	0	0	0	9	9	9	0	0	9	9	5	100.0	64.0	97.5	NO	0
AA-3191093.	MALL OWNERS SURETY TREATY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190667.	MANULIFE P&C LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	(30)	0	0	0	0	0	(30)	0	0	(30)	0	0	0.0	0.0	0.0	YES	0
AA-1121276.	MARINE INSURANCE COMPANY LTD	7	0	0	0	10	10	18	0	0	18	10	0	58.0	58.0	58.0	NO	0
AA-3190829.	MARKEL BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121425.	MARKEL INTERNATIONAL INSURANCE CO LTD	40	8	1	0	0	8	48	0	0	48	0	278	17.6	0.0	0.0	YES	0
AA-1120950.	MERCANTILE & GENERAL REINSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1120973.	METROPOLITAN REINSURANCE CO (UK) LTD	23	0	0	0	0	0	23	0	0	23	0	0	0.0	0.0	0.0	YES	0
AA-3191094.	MIDDLESEX ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1360156.	MILL RI GRUPPO RIASSICURATIVO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3160090.	MILSURE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121395.	MITSUI SUMITOMO INS (LONDON) LTD	0	0	1	0	0	1	1	0	0	1	0	0	91.0	0.0	0.0	YES	0
AA-1121410.	MITSUI SUMITOMO INS CO (EUROPE) LTD	0	0	0	0	0	0	0	0	0	0	0	1	0.0	0.0	0.0	YES	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	16	0	11	0	1	12	29	0	0	29	1	19	42.7	2.1	3.5	YES	1
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	559	0	0	0	6	6	565	6	6	559	0	49	1.0	0.0	1.0	YES	0
AA-3190676.	MMK REINSURANCE LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121200.	MOORGATE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	631	0	0	0	0	0	631	0	0	631	0	91	0.0	0.0	0.0	YES	0
AA-1120011.	MUNICH REINSURANCE COMPANY UK BRANCH	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3160011.	MUTUAL INDEMNITY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	3	0	1	0	0	1	4	0	0	4	0	0	30.6	0.0	0.0	YES	0
AA-2232006.	NACIONAL COMPANHIA DE SEGUROS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	NATIONAL CASUALTY COMPANY OF AMERICA LTD	0	0	0	0	0	0	0	0	0	0	0	3	0.0	0.0	0.0	YES	0
AA-1960665.	NEW ZEALAND INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190396.	NEWINGTON LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121075.	NIPPON INSURANCE COMPANY OF EUROPE LTD	0	0	0	0	2	2	2	0	0	2	2	0	100.0	97.3	100.0	NO	0
AA-1121077.	NISSAN INSURANCE COMPANY (EUROPE) LTD	14	0	0	0	0	0	14	0	0	14	0	0	3.0	0.0	0.0	YES	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	101	0	0	0	10	10	112	1	1	111	10	2	9.2	8.6	9.2	YES	10
AA-1120374.	NORTHERN ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121120.	NRG VICTORY REINSURANCE LTD	150	0	0	0	0	0	150	0	0	150	0	0	0.0	0.0	0.0	YES	0
AA-3190380.	NUTRI SYSTEMS (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1840710.	OCASO S.A. SEGUROS Y REASEGUROS	0	0	2	0	0	2	2	0	0	2	0	0	100.0	0.0	0.0	YES	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	8	0	2	0	1	3	11	0	0	11	1	0	27.5	13.2	13.5	YES	1
AA-1422020.	OSLO REINSURANCE COMPANY ASA	0	0	0	0	0	0	0	0	0	0	0	0	100.0	51.2	51.2	NO	0
AA-1121175.	PA (GI) LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	7	0	0	0	0	0	7	0	0	7	0	6	0.0	0.0	0.0	YES	0
A0-0000000.	PATHFINDER ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121165.	PEARL ASSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190134.	PMG ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1720060.	POHJOLA GROUP PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5640001.	PREMIER INS CO OF PAKISTAN LTD	0	0	1	0	59	60	60	0	0	60	59	0	100.0	98.8	98.8	NO	0
AA-1121225.	PRUDENTIAL ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120145.	QBE RE (EUROPE) LIMITED	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1120481.	QBE UK LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	13.2	0.0	0.0	YES	0
A0-0000000.	R&Q INSURANCE (MALTA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1120795.	R&Q REINSURANCE COMPANY (UK) LIMITED	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-3770036.	RAFFLES INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770066.	RDM INSURANCE GROUP LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121246.	RELIANCE NATIONAL INS CO (EUROPE) LTD	0	0	0	0	8	8	8	0	0	8	8	0	100.0	97.5	100.0	NO	0
AA-3190339.	RENAISSANCE REINSURANCE LTD	(36)	0	0	0	0	0	(36)	0	0	(36)	0	0	0.0	0.0	0.0	YES	0
AA-1340201.	RHEINLAND VERSICHERUNGS AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	64	0	1	0	47	48	112	0	0	112	47	7	43.0	39.9	42.5	NO	0
AA-1120465.	RIVERSTONE INSURANCE (UK) LTD	0	0	0	0	4	4	4	0	0	4	4	0	100.0	100.0	100.0	NO	0
AA-1120188.	ROMBALDS RUN-OFF LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770432.	S.I.R. INSURANCE SPC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190729.	SBI REINSURANCE COMPANY LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1320158.	SCOR S.E	1	0	0	0	1	1	2	0	0	2	1	0	59.3	59.3	59.3	NO	0
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1569750.	SCOTTISH & YORK INSURANCE COMPANY LTD	0	0	1	0	0	1	1	0	0	1	0	0	100.0	0.0	0.0	YES	0
AA-1121310.	SCOTTISH LION INSURANCE COMPANY LTD	0	0	1	0	4	5	5	0	0	5	4	0	99.4	79.3	79.3	NO	0
AA-1760001.	SJOVA ALMENNAR TRYGGINGAR HF	0	0	1	0	2	3	3	0	0	3	2	0	100.0	60.9	60.9	NO	0
AA-1122004.	SLATER WALKER INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	171	1	2	0	9	12	182	9	9	173	0	38	6.4	0.0	5.1	YES	0
AA-1961001.	SOUTH BRITISH INSURANCE COMPANY LTD	0	0	0	0	0	1	1	0	0	1	0	0	100.0	5.7	5.8	YES	0
AA-1120485.	SOVEREIGN INSURANCE (UK) LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121360.	SOVEREIGN MARINE & GENERAL INS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1420110.	SPAREBANK 1 SKADEFORSIKRING AS	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	5	0	1	0	0	1	6	0	0	6	0	0	12.8	0.0	0.0	YES	0
AA-1320004.	SPRINKS ASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3771017.	ST IVES INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120735.	SUECIA RE & MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2230055.	SUL AMERICA BANDEIRANTE PARTICIPACOES SA	0	0	0	0	1	1	1	0	0	1	1	0	99.3	90.7	90.7	NO	0
AA-2230060.	SUL AMERICA CIA NACIONAL DE SEGUROS	0	0	0	0	4	5	5	0	0	5	5	0	100.0	100.0	92.3	NO	0
AA-1340260.	SV SPARKASSEN-VERSICHERUNG GEBAUDE	4	0	0	0	0	1	5	0	0	5	0	0	15.8	1.0	1.1	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1440105.	SWEDISH CLUB	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
AA-1370021.	SWISS RE EUROPE S.A	236	0	0	0	4	4	240	0	0	240	4	139	1.7	1.1	1.7	YES	4
AA-1370020.	SWISS RE INTERNATIONAL SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120512.	SWISS RE SPECIALTY INSURANCE (UK) LTD	2	0	0	0	0	0	2	0	0	2	0	0	13.3	0.0	0.0	YES	0
AA-3191028.	T AND C INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5280065.	TAIWAN FIRE & MARINE INSURANCE CO LTD	0	0	2	0	57	58	58	0	0	58	57	0	100.0	97.2	97.2	NO	0
AA-3191140.	TEDDINGTON INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560450.	TEMPLE INS CO	47	0	0	0	0	0	47	0	0	47	0	0	0.0	0.0	0.0	YES	0
AA-1121575.	TENECOM LIMITED	145	1	1	0	29	31	176	0	0	176	29	6	17.9	16.0	16.7	YES	29
AA-3191272.	TERRA NOVA (BERMUDA) INSURANCE CO LTD	7	0	0	0	4	4	11	0	0	11	4	0	39.1	39.1	39.1	NO	0
AA-1580095.	TOA REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580100.	TOKIO MARINE & NICHIDO FIRE INS CO LTD	5	0	1	0	0	1	6	0	0	6	0	0	13.1	0.0	0.0	YES	0
AA-1121445.	TOKIO MARINE KILN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1561019.	TRADERS GENERAL INSURANCE COMPANY	16	0	0	0	0	0	16	0	0	16	0	1	0.0	0.0	0.0	YES	0
AA-3190228.	TRADERS INSURANCE LIMITED	24	6	0	0	0	6	30	0	0	30	0	39	18.8	0.0	0.0	YES	0
AA-3160056.	TRANSATLANTIC INSURANCE COMPANY LTD	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1340225.	TRANSATLANTISCHE BETEILIGUNGS AG	49	0	0	0	0	0	49	0	0	49	0	5	0.0	0.0	0.0	YES	0
AA-1120431.	TUREGUM INSURANCE COMPANY (UK) LTD	1	0	0	0	2	2	3	0	0	3	2	7	64.6	17.3	64.6	YES	2
AA-1121065.	UNDERSHAFT (BONUS) LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3160079.	UNDERWRITERS REINSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1420080.	UNI MUTUAL GENERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	72.3	66.1	66.1	NO	0
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	0	0	0	0	1	1	1	0	0	1	1	0	100.0	100.0	100.0	NO	0
AA-1120590.	UNITED FRIENDLY GENERAL INSURANCE LTD	33	0	0	0	0	0	33	0	0	33	0	0	0.0	0.0	0.0	YES	0
AA-3771000.	UNITED INSURANCE COMPANY	22	0	0	0	0	0	22	0	0	22	0	0	0.0	0.0	0.0	YES	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	426	0	0	0	0	0	426	0	0	426	0	355	0.0	0.0	0.0	YES	0
AA-3190870.	VALIDUS REINSURANCE LTD	(54)	0	5	0	0	5	(49)	0	0	(49)	0	87	(10.2)	0.0	0.0	YES	0
AA-2232001.	VERA CRUZ SEGURADORA SA	0	0	0	0	0	0	0	0	0	0	0	0	65.0	0.0	0.0	YES	0
AA-3191097.	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	6	0	13	0	4	17	23	0	0	23	4	0	74.5	18.7	18.7	YES	4
A0-0000000.	WILLOW GROVE INSURANCE LTD	5	0	0	0	0	0	5	0	0	5	0	2	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120386.	WORLD AUXILLARY INSURANCE CORP LTD	83	0	0	0	22	22	106	0	0	106	22	0	21.1	21.1	21.1	NO	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	14	0	0	0	0	1	14	0	0	14	0	0	5.0	0.0	0.0	YES	0
AA-1780123.	XL INSURANCE COMPANY SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340017.	ZUERICH VERSICHERUNG AG (DEUTSCHLAND)	56	0	0	0	0	0	56	0	0	56	0	0	0.0	0.0	0.0	YES	0
1299999.	Total Authorized Other Non-U.S. Insurers	6,266	209	142	0	2,446	2,797	9,064	1,258	1,258	7,805	1,189	7,907	30.9	7.6	27.0	XXX.	109
1499999.	Total Authorized Excluding Protected Cells	1,287,046	3,003	5,466	(144)	18,927	27,251	1,314,297	16,712	16,711	1,297,585	2,574	87,299	2.1	0.2	1.4	XXX.	658
Unauthorized Affiliates-Other (Non-U.S.) - Other																		
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	1,012	7	7	0	0	13	1,026	0	0	1,026	0	345	1.3	0.0	0.0	YES	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780121.	TRAVELERS INSURANCE DAC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	1,012	7	7	0	0	13	1,026	0	0	1,026	0	345	1.3	0.0	0.0	XXX.	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	1,012	7	7	0	0	13	1,026	0	0	1,026	0	345	1.3	0.0	0.0	XXX.	0
2299999.	Total Unauthorized Affiliates	1,012	7	7	0	0	13	1,026	0	0	1,026	0	345	1.3	0.0	0.0	XXX.	0
Unauthorized Other U.S. Unaffiliated Insurers																		
00-0000000.	AERO ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-3544354.	AGRINATIONAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	AGRISURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	ARMINIUS FIRE & CASUALTY INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	BEAUMONT INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	BUENA VISTA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	C-U FIRST LTD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	COLLEGE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	COUNTY REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
83-2884745.	DEALER MANAGEMENT GROUP, INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	DIVERSIFIED INSURANCE COMPANY LLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	ERS INSURANCE, INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-2153760.	EXCALIBUR REINSURANCE CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
03-0346985.	EXCHANGE INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	438	0.0	0.0	0.0	YES	0
00-0000000.	F L INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-1194354.	FACILITY INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	FIRST MUTUAL TRANSPORTATION ASSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	FOOD SERVICES RISK MANAGEMENT INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	FORTUNA ASSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0876629.	GENERAL STAR INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	GLOBAL VISION II INCORPORATED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1206658.	HOUSING AUTHORITY RISK RETENTION GROUP	0	0	0	0	0	0	0	0	0	0	0	630	0.0	0.0	0.0	YES	0
04-3785815.	HOUSING PARTNERSHIP INSURANCE EXCHANGE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	INDEPENDENT INNOVATIVE CAPTIVE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	INS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
13-5339725.	INSURANCE CORPORATION OF NEW YORK	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
34-0368340.	LMI INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-3985972.	MSIG SPECIALTY INSURANCE USA INC	0	0	0	0	0	0	0	0	0	0	0	4	0.0	0.0	0.0	YES	0
00-0000000.	NATIONAL TELECOM CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	PENWALD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
20-1047661.	PINNACLE CONSORTIUM OF HIGHER EDUCATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	PORTS INSURANCE COMPANY INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-2539021.	PRIMERA INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	QCS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1149847.	ROCKHILL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	SAMMARNICK INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	SKANSKA ASSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
20-2513199.	SOCIAL SERVICES PROVIDERS CAPTIVE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
03-0360498.	SPECIALTY TRADE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
74-2615873.	TEXAS MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	THREE RIVERS INSURANCE COMPANY	5	0	0	0	0	0	5	0	0	5	0	0	0.0	0.0	0.0	YES	0
00-0000000.	UNION CAPTIVE INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
63-0598629.	VESTA FIRE INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	5	0	0	0	0	0	5	0	0	5	0	1,072	0.0	0.0	0.0	XXX.	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																		
AA-9995005.	AMERICAN HULL INSURANCE SYNDICATE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995013.	ASSOCIATED AVIATION UNDERWRITERS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9993205.	FAIRWAY SYNDICATE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995044.	WATER QUALITY INSURANCE SYNDICATE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2599999.	Total Unauthorized Pools - Voluntary Pools	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
Unauthorized Other Non-U.S. Insurers																		
AA-3190385.	AAAA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1384101.	ACHMEA SCHADEVERZEKERINGEN NV	10	0	0	0	0	0	10	0	0	10	0	268	0.0	0.0	0.0	YES	0
AA-3194172.	AGGCAP INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	22	0	0	0	0	0	22	0	0	22	0	27	0.0	0.0	0.0	YES	0
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1344102.	ALLIANZ GLOBAL CORPORATE & SPECIALTY	0	0	0	0	3	3	3	0	0	3	3	0	100.0	100.0	100.0	NO	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1464104.	ALLIANZ RISK TRANSFER AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460082.	ALLIANZ SUISSE VERSICHERUNGS GESELLSCHAF	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	403	0	0	0	0	0	403	0	0	403	0	415	0.0	0.0	0.0	YES	0
AA-3194126.	ARCH REINSURANCE LTD	(9)	0	0	0	0	0	(9)	0	0	(9)	0	8	0.0	0.0	0.0	YES	0
AA-3190932.	ARGO RE LIMITED	(56)	0	0	0	0	0	(56)	0	0	(56)	0	0	(0.7)	0.0	0.0	YES	0
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440023.	ASSA ABLOY FORSAKRINGS AB	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	ASSA ABLOY REINSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	(2)	0	0	0	0	0	(2)	0	0	(2)	0	0	0.0	0.0	0.0	YES	0
AA-3191086.	ASTRO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3190813.	ATLANTIC GATEWAY INTERNATIONAL LTD	0	(0)	(1)	0	(0)	(1)	(1)	0	0	(1)	0	0	100.0	0.0	8.8	YES	0
A0-0000000.	AUTO DEALERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1240029.	BALOISE BELGIUM NV	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460025.	BALOISE INSURANCE LTD	32	0	0	0	0	0	32	0	0	32	0	215	0.0	0.0	0.0	YES	0
AA-1340075.	BASLER SACHVERSICHERUNGS AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190201.	BENMORE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770288.	BOULDER INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190387.	CAL SOUTHAMPTON REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190821.	CAPTECH REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774156.	CARESOUTH INDEMNITY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770509.	CARING COMMUNITIES INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190507.	CARRIBER INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120146.	CATALINA LONDON LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460018.	CATLIN RE SWITZERLAND LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930019.	CGU INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190907.	CHS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320152.	CHUBB EUROPEAN GROUP SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190405.	CLIENTS ASSURANCE POOL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780011.	COCA-COLA REINSURANCE SERVICES	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320035.	COLISEE RE	(1)	0	0	0	0	0	(1)	0	0	(1)	0	0	0.0	0.0	0.0	YES	0
AA-3190433.	COMMERCIAL RISK REINSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120191.	CONVEX INSURANCE UK LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191400.	CONVEX RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190586.	COVENTRY ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
A0-0000000.	DCB INSURANCE LIMITED	33	32	94	0	0	126	159	0	0	159	0	0	79.0	0.0	0.0	YES	0
AA-3774101.	DEALER SOLUTIONS INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1124111.	DERWENT INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770140.	EMCA INSURANCE COMPANY, LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	1	0	0	0	0	0	1	0	0	1	0	6	0.0	0.0	0.0	YES	0
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	0	0	7	0	0	7	7	0	0	7	0	0	97.3	0.0	0.0	YES	0
AA-3190747.	ENERGY INSURANCE LTD	0	1	1	(3)	0	(1)	(1)	0	0	(1)	0	0	123.5	0.0	0.0	YES	0
AA-1340240.	ERGO VERSICHERUNG AG	213	0	0	0	0	0	213	0	0	213	0	4,917	0.0	0.0	0.0	YES	0
AA-3194101.	EVEREST REINSURANCE BERMUDA LTD	1	0	0	0	0	0	1	0	0	1	0	1	0.0	0.0	0.0	YES	0
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120175.	FIDELIS UNDERWRITING LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770152.	FIRST EMPLOYERS INSURANCE COMPANY SPC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770287.	FLEET SOLUTIONS INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191386.	FLEMING REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	FORESIGHT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5280027.	FUBON INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1420030.	GJENSIDIGE FORSIKRING ASA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930320.	GORDIAN RUNOFF LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	3	0.0	0.0	0.0	YES	0
AA-1340043.	GREAT LAKES INSURANCE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320032.	GROUPAMA SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191092.	GULF COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191190.	HAMILTON RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190060.	HANNOVER RE (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	(279)	0	0	0	0	0	(279)	0	0	(279)	0	0	0.0	0.0	0.0	YES	0
AA-3190183.	HURST HOLME INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191198.	IECD (SAC) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930680.	INSURANCE AUSTRALIA LTD	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1560480.	INTACT INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-0040217.	INTERNATIONAL CASUALTY COMPANY SPC INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770115.	IWLA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5424101.	KB INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190425.	KEYCORP INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5420050.	KOREAN REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190373.	LEETS ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770389.	LONG POINT RE III LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191239.	LUMEN RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-8310013.	LYRA INSURANCE GUERNSEY LIMITED	0	0	0	0	(0)	(0)	(0)	0	0	(0)	0	0	100.0	0.0	100.0	YES	0
AA-3190667.	MANULIFE P&C LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191030.	MERIDIAN INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3160090.	MILSURE INSURANCE LTD	1	1	0	0	0	1	2	0	0	2	0	0	57.8	0.0	0.0	YES	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	4	0	6	0	0	6	11	0	0	11	0	6	59.6	0.0	0.0	YES	0
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320131.	MMA IARD SA	126	0	0	0	0	0	126	0	0	126	0	2	0.0	0.0	0.0	YES	0
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460019.	MS AMLIN AG	384	0	0	0	0	0	384	0	0	384	0	457	0.0	0.0	0.0	YES	0
AA-1240057.	MS AMLIN INSURANCE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190429.	MT. FRANKLIN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	NDS INSURANCE LTD SPC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190891.	NEW AGE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190396.	NEWINGTON LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774118.	NORTHSTAR INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774160.	OCEAN STATE INSURANCE CO LTD	1	1	1	0	55	57	59	0	0	59	55	0	98.1	94.6	94.6	NO	0
A0-0000000.	OXFORD INDEMNITY COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	PHELPS DODGE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9240019.	PICC PROPERTY AND CASUALTY CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194224.	POSEIDON RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190505.	PREFERRED INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190921.	PTS INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120145.	QBE RE (EUROPE) LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120481.	QBE UK LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190887.	R&Q BERMUDA (SAC) LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194135.	R&Q QUEST (SAC) LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191323.	R&Q QUEST INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340004.	R+V VERSICHERUNG AG	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1374105.	RECEM SA OF LUXEMBOURG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194143.	RESTAURANT REINSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121277.	ROYAL & SUN ALLIANCE REINSURANCE LTD	(1)	0	0	0	0	0	(1)	0	0	(1)	0	0	0.0	0.0	0.0	YES	0
AA-3774103.	S & S INSURANCE PARTNERS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770273.	SAFE TRUCKING INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560745.	SCOR CANADA REINSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320158.	SCOR S.E.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1464100.	SCOR SWITZERLAND AG	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190712.	SEG INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191157.	SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD	2	0	3	0	2	6	8	0	0	8	2	0	72.3	30.1	26.7	NO	0
AA-3190894.	SNAP-ON SECURECORP INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1360184.	SOCIETA REALE MUTUA DI ASSICURAZIONI	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	6	0	0	0	0	0	6	0	0	6	0	237	0.0	0.0	0.0	YES	0
A0-0000000.	SOUTHWIRE INTERNATIONAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190408.	SUVACO INSURANCE INTER LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440105.	SWEDISH CLUB	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1370021.	SWISS RE EUROPE S.A.	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1360240.	SWISS RE ITALIA SPA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774143.	TANCAYMAN INSURANCE COMPANY SPC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190150.	TATE & LYLE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774108.	THE FOUNDATION GROUP LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774126.	THE INDEPENDENCE GROUP LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	THERMO RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1280013.	TOPDANMARK FORSIKRING A/S	0	0	0	0	23	23	23	0	0	23	23	0	100.0	100.0	100.0	NO	0
AA-3770199.	TRAFFIC INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774110.	TRISTAR REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194166.	UBERRIMAE FIDEI INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191388.	VERMEER REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3774134.	VISION INSURANCE COMPANY	0	0	(1)	0	(2)	(2)	(2)	0	0	(2)	0	0	100.0	0.0	71.8	YES	0
AA-3160340.	WATERMAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3160095.	WENTWORTH INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3191097.	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190102.	WESTLAKE INSURANCE COMPANY (BERMUDA) LTD.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930011.	WFI INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
A0-0000000.	WILLOW GROVE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190467.	WIRCON INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190549.	WISCONSIN CAPTIVE INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368.	WOBURN INSURANCE LTD	3	3	7	0	0	10	13	0	0	13	0	0	79.1	0.0	0.0	YES	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340265.	WUESTENROT & WUERTTEMBERGISCHE AG	0	0	0	0	1	1	1	0	0	1	1	0	100.0	100.0	100.0	NO	0
AA-3194100.	WYNDHAM INSURANCE COMPANY (SAC) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191315.	XL BERMUDA LTD	(164)	0	0	0	0	0	(164)	0	0	(164)	0	0	0.0	0.0	0.0	YES	0
AA-1780123.	XL INSURANCE COMPANY SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780072.	XL RE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460190.	ZURICH INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780059.	ZURICH INSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120001.	ZURICH SPECIALTIES LONDON LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	731	38	118	(3)	83	236	967	0	0	967	85	6,562	24.4	1.1	8.6	XXX.	0
2899999.	Total Unauthorized Excluding Protected Cells	1,748	45	125	(3)	83	250	1,998	0	0	1,998	85	7,979	12.5	0.9	4.2	XXX.	0
Certified Other Non-U.S. Insurers																		
CR-3194126	ARCH REINSURANCE LTD	1,844	0	0	0	0	0	1,844	0	0	1,844	0	1,927	0.0	0.0	0.0	YES	0
CR-3194122	DAVINCI REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	1	0.0	0.0	0.0	YES	0
CR-1340125	HANNOVER RUCK SE	1,558	76	52	0	0	128	1,686	0	0	1,686	0	3,611	7.6	0.0	0.0	YES	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	(96)	0	0	0	0	0	(96)	0	0	(96)	0	0	0.0	0.0	0.0	YES	0
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1460023	RENAISSANCERE EUROPE AG	0	0	7	0	0	7	7	0	0	7	0	0	97.3	0.0	0.0	YES	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3191315	XL BERMUDA LTD	25	0	0	0	0	0	25	0	0	25	0	126	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
4099999.	Total Certified Other Non-U.S. Insurers	3,332	76	59	0	0	135	3,467	0	0	3,467	0	5,665	3.9	0.0	0.0	XXX.	0
4299999.	Total Certified Excluding Protected Cells	3,332	76	59	0	0	135	3,467	0	0	3,467	0	5,665	3.9	0.0	0.0	XXX.	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	1,292,126	3,124	5,649	(147)	19,010	27,636	1,319,762	16,712	16,711	1,303,050	2,660	100,943	2.1	0.2	1.4	XXX.	658
9999999.	Totals (Sum of 5799999 and 5899999)	1,292,126	3,124	5,649	(147)	19,010	27,636	1,319,762	16,712	16,711	1,303,050	2,660	100,943	2.1	0.2	1.4	XXX.	658

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
Authorized Affiliates-U.S. Intercompany Pooling																	
86-0868106.	AMERICAN EQUITY SPECIALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0848755.	AUTOMOBILE INSURANCE CO OF HARTFORD CT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2999370.	DISCOVER PROPERTY & CASUALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1925132.	DISCOVER SPECIALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463.	FARMINGTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0616768.	FIDELITY & GUARANTY INS UNDERWRITERS INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0983992.	NORTHFIELD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6051964.	NORTHLAND CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-6009967.	NORTHLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275.	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0963301.	ST PAUL GUARDIAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0881659.	ST PAUL MERCURY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1230819.	ST PAUL SURPLUS LINES INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509.	STANDARD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-1838077.	TRAVCO INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1435765.	TRAVELERS CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286268.	TRAVELERS COMMERCIAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1435766.	TRAVELERS CONSTITUTION STATE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-1838079.	TRAVELERS HOME AND MARINE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
36-3703200.	TRAVELERS PERSONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286264.	TRAVELERS PERSONAL SECURITY INSURANCE CO.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286274.	TRAVELERS PROPERTY CASUALTY INSURANCE CO.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280.	UNITED STATES FIDELITY & GUARANTY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-U.S. Non-Pool - Other																	
42-1091525.	FIDELITY AND GUARANTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1371361.	GULF UNDERWRITERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050.	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-Other (Non-U.S.) - Other																	
AA-1126003.	LLOYDS SYNDICATE 5000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999.	Total Authorized Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other U.S. Unaffiliated Insurers																	
23-2044095.	21ST CENTURY CENTENNIAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3333609.	21ST CENTURY NORTH AMERICA INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1474358.	ACA FINANCIAL GUARANTY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2371728.	ACE AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1940467.	ACIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	AEGEN INTERNATIONAL INCORPORATED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286276.	AETNA INSURANCE COMPANY OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-6033855.	AGCS MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
36-3544354.	AGRINATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1022232.	ALEA NORTH AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0262164.	ALFA MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6078058.	ALLIANZ REINSURANCE AMERICA, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1182357.	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-0719665.	ALLSTATE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2680300.	ALLSTATE VEHICLE & PROPERTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-2048110.	AMERICAN ALTERNATIVE INSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-0593886.	AMERICAN BANKERS INSURANCE CO OF FLORIDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0973761.	AMERICAN EMPIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0696632.	AMERICAN HEALTH AND LIFE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5124990.	AMERICAN HOME ASSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1028440.	AMERICAN MUTUAL LIABILITY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-0484030.	AMERICAN NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-1630841.	AMERICAN ROAD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145825.	AMERICAN UNITED LIFE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829210.	AMERISURE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254.	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1390273.	ARGONAUT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5358230.	ARROWOOD INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0315280.	AUTO OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766.	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1502700.	BEDIVERE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325.	BERKLEY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-1432586.	BERKLEY REGIONAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0400307.	BERKSHIRE HATHAWAY DIRECT INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0202590.	BERKSHIRE HATHAWAY SPECIALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6105395.	CENTURY INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
13-3531373.	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366.	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0266645.	CLARENDON NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2994662.	COLISEUM REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
54-1423096.	COLONY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0490411.	COLUMBIA CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303370.	CONNECTICUT GENERAL LIFE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545.	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5010440.	CONTINENTAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0807507.	COUNTRY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	DAMPKRAFT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1706662.	DELTA LLOYDS INSURANCE CO OF HOUSTON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3014772.	DOCTORS COMPANY AN INTERINSURANCE EXCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898.	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3176864.	DR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075.	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-6038677.	ERIE INSURANCE EXCHANGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2950161.	EVANSTON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057.	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2467238.	EVERGREEN NATIONAL INDEMNITY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
03-0346985.	EXCHANGE INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	F L INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1194354.	FACILITY INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605.	FACTORY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3333610.	FAIR AMERICAN INS & REINS COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14-1415410.	FARM FAMILY CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
13-1963496.	FEDERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2710717.	FINANCIAL GUARANTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038.	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1610280.	FIREMANS FUND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2198460.	FIRST STATE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1032958.	FREMONT INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	FRONT RANGE INSURANCE COMPANY INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1588101.	GEICO GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-0231910.	GENERAL INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2572994.	GENERAL RE LIFE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100.	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3029255.	GENERAL SECURITY NATIONAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876629.	GENERAL STAR INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1958482.	GENERAL STAR NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5617450.	GENERALI - U.S. BRANCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5009848.	GLOBAL REINSURANCE CORP OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0501234.	GREAT AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5117400.	GREATER NEW YORK MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825.	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383030.	HARTFORD ACCIDENT & INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0384680.	HARTFORD STEAM BOILER INSPECTION&INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829290.	HASTINGS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0904881.	HEALTH CARE INDEMNITY INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1296673.	HIGHLANDS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0308052.	HOME INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1206659.	HOUSING AUTHORITY PROPERTY INS A MUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939.	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-6025666.	INLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970.	INSURANCE COMPANY OF NORTH AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
95-2769232.	INSURANCE COMPANY OF THE WEST	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5339725.	INSURANCE CORPORATION OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-0751402.	INTEGON GENERAL INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
01-0233346.	JOHN HANCOCK LIFE INSURANCE COMPANY USA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
30-0875959.	LAMORAK INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-1149494.	LEXINGTON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0867770.	LIBERTY MUTUAL MID-ATLANTIC INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0472300.	LINCOLN NATIONAL LIFE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0813860.	LITITZ MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1410470.	LUMBERMENS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3347420.	MAPFRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3101262.	MARKEL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-0615164.	MEDMARC CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337.	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566090.	METLIFE INS CO OF CT - ACC DEPT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2482364.	METROMILE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1475332.	MIDSTATES REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	MINNETONKA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-1728812.	MISSION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3422598.	MISSION REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3818012.	MITSUI SUMITOMO INSURANCE CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3467153.	MITSUI SUMITOMO INSURANCE USA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4259550.	MOTORISTS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0855585.	MOTORS INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125.	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
06-0493340.	NASSAU LIFE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2488300.	NATIONAL AMERICAN INSURANCE CO OF CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0865250.	NATIONAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979.	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2403971.	NATIONAL LIABILITY & FIRE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	NATIONAL TELECOM CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0687550.	NATIONAL UNION FIRE INSURANCE CO OF PA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1053492.	NEW ENGLAND REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2187459.	NEW JERSEY RE-INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0170490.	NGM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3440360.	NORTH AMERICAN ELITE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-1964135.	NORTH RIVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0446480.	NORTH STAR MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0929818.	OAKWOOD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507.	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0410420.	OLD REPUBLIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-1078160.	PACIFIC INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176.	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2919779.	PEERLESS INDEMNITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1642962.	PENNSYLVANIA MANUFACTURERS ASSOC INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3801089.	PLYMOUTH ROCK ASSURANCE PREFERRED CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3030511.	PRAETORIAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	PRESIDIO INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34-6513736.	PROGRESSIVE CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-6021485.	PROTECTIVE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0444314.	PROTECTIVE NATIONAL INS CO OF OMAHA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0204450.	PROVIDENCE WASHINGTON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1188550.	PUBLIC SERVICE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2311816.	QBE INS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
23-1641984.	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414.	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-1060766.	RED SHIELD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0580680.	RELIANCE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0451140.	RELIASTAR LIFE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955.	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4290270.	REPUBLIC-FRANKLIN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
86-0274508.	REPWEST INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0915434.	RLI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-6109222.	ROCHDALE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-0727872.	SAFETY NATIONAL CASUALTY CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207.	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6095888.	SELECT MARKETS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2941133.	SENECA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1459789.	SFM MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0537812.	SOMPO AMERICA FIRE & MARINE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1027270.	SPARTA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	ST GEORGE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2626205.	STAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451.	STARNET INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1670124.	STARR INDEMNITY & LIABILITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4316080.	STATE AUTOMOBILE MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0533080.	STATE FARM FIRE & CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031274.	SUECIA INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
74-1321032.	TEXAS FARM BUREAU MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098.	TIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4423946.	TRANSAMERICA CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-0784127.	TRANSPORT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-6200030.	TRANSPORTATION MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063.	TRENWICK AMERICA REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0547953.	UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2959091.	UNITED AMERICAS INSURANCE COMPANY (UAIC)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0644327.	UNITED FIRE & CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190.	UNITED STATES FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3088732.	WCF NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0430825.	WESTERN NATIONAL MUTUAL INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045.	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	WHITE MOUNTAIN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-0947200.	WILCAC LIFE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3787296.	XL INSURANCE COMPANY OF NEW YORK INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712.	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0619962.	YCI, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-1651549.	ZENITH INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2781080.	ZURICH AMERICAN INS COMPANY OF ILLINOIS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Pools-Mandatory Pools, Associations or Other Similar Facilities																	
AA-9992109.	ARKANSAS STOCK POOL FOR ASSIGNED RISKS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-9992117.	ASSIGNED RISK POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991105.	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991201.	CALIFORNIA FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161.	COMMONWEALTH AUTOMOBILE REINSURERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991310.	FLORIDA HURRICANE CATASTROPHE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991205.	GEORGIA FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500.	ILLINOIS MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992110.	ILLINOIS STOCK POOL FOR ASSIGNED RISKS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501.	INDIANA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991414.	INDIANA WORKERS COMP ASSIGNED RISK POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502.	KENTUCKY MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992115.	MAINE WORKERS COMP POOL 1-1-87	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991419.	MAINE WORKERS COMP RESIDUAL MARKET POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991213.	MASSACHUSETTS FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991421.	MASSACHUSETTS VOLUNTARY WORK COMP POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992122.	MASSACHUSETTS WORK COMP ASSIG RISK POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159.	MICHIGAN CATASTROPHE CLAIM ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992114.	MICHIGAN WORKERS COMP INS FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423.	MINNESOTA WORKERS COMPENSATION POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992121.	MISSISSIPPI WC ASSIGNED RISK POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9990036.	MISSOURI AGGREGATE XOL REINS MECHANISM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201.	NATIONAL FLOOD INSURANCE PROGRAM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992118.	NATIONAL WORKERS COMP REINSURANCE POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991162.	NEW JERSEY AUTO INS RISK EXCHANGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991134.	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992108.	NEW MEXICO WORKERS COMP REINS POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991220.	NEW YORK FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-9991137.	NEW YORK SPECIAL RISK DISTRIBUTION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139.	NORTH CAROLINA REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503.	OHIO MINE SUBSIDENCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992082.	TEXAS SMALL PREMIUM POLICY PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991226.	VIRGINIA FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506.	WEST VIRGINIA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991450.	WISCONSIN WORKERS COMPENSATION POOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423.	WORKERS COMP REINSURANCE ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999.	Total Authorized Pools - Mandatory Pools, Associations or Similar Facilities				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995000.	AMERICAN ACCIDENT REINSURANCE GROUP I	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995010.	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995011.	ANI-NUCLEAR ENERGY PROPERTY INS ASSOC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995022.	EXCESS & CASUALTY REINSURANCE ASSOC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993210.	GOLDSTREET SYNDICATE CORP SO48	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995104.	GUY CARPENTER MGMT CORP (FAC CASUALTY)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995035.	MUTUAL REINSURANCE BUREAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995043.	UNITED STATES AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1199999.	Total Authorized Pools - Voluntary Pools, Associations or Similar Facilities				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other Non-U.S. Insurers																	
AA-3190385.	AAAA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191085.	AFFILIATED CHEMICAL GROUP LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240006.	AG INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120255.	AGEAS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460005.	ALBA ALLGEMEINE VERS GES AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240011.	ALLIANZ BELGIUM SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320013.	ALLIANZ IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445.	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-3190005.	AMERICAN INT'L REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780074.	AMTRUST INTERNATIONAL UNDERWRITERS DAC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190010.	ANCON INSURANCE COMPANY SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190012.	ANDERSON HILL INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320060.	AREAS - CMA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120147.	ARRAN INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168.	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337.	ASPEN INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320029.	ASSURANCES GENERALES DE FRANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191086.	ASTRO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120701.	ATLAS ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840003.	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120215.	AVIATION AND GENERAL INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560390.	AVIVA INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120660.	AVIVA INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120034.	AVIVA LIFE & PENSIONS UK LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320229.	AXA FRANCE IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121220.	AXA INSURANCE UK PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340055.	AXA VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460185.	AXA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139.	AXIS SPECIALTY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2980055.	BANCO DE SEGUROS DEL ESTADO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190201.	BENMORE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230100.	BRADESCO SEGUROS S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120300.	BRITISH RESERVE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5320022.	BRITISH TRADERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1120305.	BRYANSTON INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3161004.	CAMARIN LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120146.	CATALINA LONDON LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120089.	CATALINA WORTHING INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191000.	CELFOR INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280012.	CENTRAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190055.	CHAMPLAIN INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0051122.	CHAPARRAL INTERNATIONAL RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120365.	CHEVANSTELL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320152.	CHUBB EUROPEAN GROUP SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240052.	CIE EUROPEENE D'ASSURANCES INDUSTRIELLES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420147.	CIRRUS REINSURANCE COMPANY A/S	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121106.	CNA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560026.	COACHMAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280025.	CODAN FORSIKRINGS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320035.	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240100.	COMPAGNIE FINANCIERE ET DE REAS DU GR AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2232003.	COMPANHIA DE SEGUROS DO ESTADO DE SAO PA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2231020.	COMPANHIA UNIAO DE SEGUROS GERAIS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240055.	CONSTITUTION REASSURANCE S.A	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120415.	CONTINENTAL ASSURANCE CO OF LONDON PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190636.	CORE REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191098.	CREOLE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190001.	CURTIS BAY INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580025.	DAIICHI MUTUAL FIRE & MARINE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194122.	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1380040.	DELTA-LLOYD VERZEKERINGSGROEP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120495.	DOMINION INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1340085.	E & S RUECKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120515.	EAGLE STAR INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	EIFLOW INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121399.	ELDERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120545.	ENGLISH & AMERICAN INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340240.	ERGO VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191089.	ERIEVIEW INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360237.	EURO-AMERICAN REINSURANCE MANAGEMENT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440020.	FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440075.	FORSAKRINGSAKTIEBOLAGET SIRIUS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190218.	FORTUNA INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120650.	FUJI INTERNATIONAL INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320135.	GAN ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194114.	GARDEN INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340145.	GENERAL REINSURANCE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460160.	GENERALI ASSURANCES GENERALES SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320022.	GENERALI IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340105.	GOTHAER VERSICHERUNGSBANK VVAG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121401.	GUILDHALL INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191092.	GULF COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340115.	HAMBURG INTERNATIONAL REINSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125.	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460150.	HARPER INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-4360380.	HASSNEH INSURANCE COMPANY OF ISRAEL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340130.	HEROLD RUCKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1340087.	HOCHRHEIN INTERNATIONALE RUCK AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190090.	HUDSON REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420015.	HYUNDAI MARINE & FIRE INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190092.	I N A INTERNATIONAL INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770390.	ICI INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190255.	ICIP HOLDING COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191198.	IECD (SAC) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720095.	INDUSTRIAL MUTUAL INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190372.	INLAKE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190095.	INSCO LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120812.	INSURANCE CORP OF SINGAPORE (UK) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	INSURANCE RESOURCES COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560480.	INTACT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230425.	IRB-BRASIL RESSEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-4360430.	ISRAEL REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050.	KOREAN REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120876.	KX REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1361006.	LLOYD ITALICO & L'ANCORA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000.	LLOYDS OF LONDON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127003.	LLOYDS SYNDICATE 1003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127007.	LLOYDS SYNDICATE 1007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126102.	LLOYDS SYNDICATE 102	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1025	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1026	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127027.	LLOYDS SYNDICATE 1027	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127036.	LLOYDS SYNDICATE 1036	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1127047.	LLOYDS SYNDICATE 1047	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127051.	LLOYDS SYNDICATE 1051	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1081	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084.	LLOYDS SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1091	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127093.	LLOYDS SYNDICATE 1093	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127096.	LLOYDS SYNDICATE 1096	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 1097	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127141.	LLOYDS SYNDICATE 1141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127173.	LLOYDS SYNDICATE 1173	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183.	LLOYDS SYNDICATE 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127200.	LLOYDS SYNDICATE 1200	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127206.	LLOYDS SYNDICATE 1206	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127207.	LLOYDS SYNDICATE 1207	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127209.	LLOYDS SYNDICATE 1209	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127212.	LLOYDS SYNDICATE 1212	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127215.	LLOYDS SYNDICATE 1215	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127218.	LLOYDS SYNDICATE 1218	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126122.	LLOYDS SYNDICATE 122	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127221.	LLOYDS SYNDICATE 1221	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127223.	LLOYDS SYNDICATE 1223	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127225.	LLOYDS SYNDICATE 1225	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127227.	LLOYDS SYNDICATE 1227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127229.	LLOYDS SYNDICATE 1229	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126123.	LLOYDS SYNDICATE 123	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127236.	LLOYDS SYNDICATE 1236	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127241.	LLOYDS SYNDICATE 1241	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127243.	LLOYDS SYNDICATE 1243	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085.	LLOYDS SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1127301.	LLOYDS SYNDICATE 1301	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126138.	LLOYDS SYNDICATE 138	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127400.	LLOYDS SYNDICATE 1400	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414.	LLOYDS SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102.	LLOYDS SYNDICATE 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120156.	LLOYDS SYNDICATE 1686	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127688.	LLOYDS SYNDICATE 1688	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126178.	LLOYDS SYNDICATE 178	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126183.	LLOYDS SYNDICATE 183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 185	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127861.	LLOYDS SYNDICATE 1861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 188	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120096.	LLOYDS SYNDICATE 1880	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120054.	LLOYDS SYNDICATE 1886	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126190.	LLOYDS SYNDICATE 190	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127900.	LLOYDS SYNDICATE 1900	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083.	LLOYDS SYNDICATE 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120186.	LLOYDS SYNDICATE 1947	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084.	LLOYDS SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120103.	LLOYDS SYNDICATE 1967	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120106.	LLOYDS SYNDICATE 1969	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120161.	LLOYDS SYNDICATE 1980	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126002.	LLOYDS SYNDICATE 2	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128000.	LLOYDS SYNDICATE 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001.	LLOYDS SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003.	LLOYDS SYNDICATE 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071.	LLOYDS SYNDICATE 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010.	LLOYDS SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158.	LLOYDS SYNDICATE 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128020.	LLOYDS SYNDICATE 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1128027.	LLOYDS SYNDICATE 2027	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126205.	LLOYDS SYNDICATE 205	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 206	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 207	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 209	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128121.	LLOYDS SYNDICATE 2121	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128147.	LLOYDS SYNDICATE 2147	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126219.	LLOYDS SYNDICATE 219	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128227.	LLOYDS SYNDICATE 2227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126227.	LLOYDS SYNDICATE 227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128376.	LLOYDS SYNDICATE 2376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128488.	LLOYDS SYNDICATE 2488	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128490.	LLOYDS SYNDICATE 2490	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126250.	LLOYDS SYNDICATE 250	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 255	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623.	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 272	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128791.	LLOYDS SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126028.	LLOYDS SYNDICATE 28	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126282.	LLOYDS SYNDICATE 282	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 289	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 29	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128947.	LLOYDS SYNDICATE 2947	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987.	LLOYDS SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120179.	LLOYDS SYNDICATE 2988	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000.	LLOYDS SYNDICATE 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129030.	LLOYDS SYNDICATE 3030	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 31	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126314.	LLOYDS SYNDICATE 314	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1123000.	LLOYDS SYNDICATE 317	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 321	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 323	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033.	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 334	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126362.	LLOYDS SYNDICATE 362	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 363	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 364	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 367	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126376.	LLOYDS SYNDICATE 376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382.	LLOYDS SYNDICATE 382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126005.	LLOYDS SYNDICATE 4000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 401	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075.	LLOYDS SYNDICATE 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 406	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 411	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 428	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435.	LLOYDS SYNDICATE 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 440	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004.	LLOYDS SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006.	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126457.	LLOYDS SYNDICATE 457	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 475	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126490.	LLOYDS SYNDICATE 490	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126507.	LLOYDS SYNDICATE 507	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510.	LLOYDS SYNDICATE 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120080.	LLOYDS SYNDICATE 5151	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126052.	LLOYDS SYNDICATE 52	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 522	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126529.	LLOYDS SYNDICATE 529	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1126535.	LLOYDS SYNDICATE 535	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126536.	LLOYDS SYNDICATE 536	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 54	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126557.	LLOYDS SYNDICATE 557	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566.	LLOYDS SYNDICATE 566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126570.	LLOYDS SYNDICATE 570	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 573	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120048.	LLOYDS SYNDICATE 5820	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609.	LLOYDS SYNDICATE 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126062.	LLOYDS SYNDICATE 62	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623.	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126625.	LLOYDS SYNDICATE 625	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126626.	LLOYDS SYNDICATE 626	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 661	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 697	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 707	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 709	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126727.	LLOYDS SYNDICATE 727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 733	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 740	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126744.	LLOYDS SYNDICATE 744	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 745	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 746	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 748	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780.	LLOYDS SYNDICATE 780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126079.	LLOYDS SYNDICATE 79	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126807.	LLOYDS SYNDICATE 807	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 833	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126839.	LLOYDS SYNDICATE 839	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1123000.	LLOYDS SYNDICATE 855	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126858.	LLOYDS SYNDICATE 858	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126861.	LLOYDS SYNDICATE 861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 901	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 904	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126947.	LLOYDS SYNDICATE 947	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958.	LLOYDS SYNDICATE 958	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 961	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000.	LLOYDS SYNDICATE 978	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126990.	LLOYDS SYNDICATE 990	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126991.	LLOYDS SYNDICATE 991	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191093.	MALL OWNERS SURETY TREATY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190667.	MANULIFE P&C LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121276.	MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829.	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425.	MARKEL INTERNATIONAL INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120950.	MERCANTILE & GENERAL REINSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120973.	METROPOLITAN REINSURANCE CO (UK) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191094.	MIDDLESEX ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360156.	MILL RI GRUPPO RIASSICURATIVO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160090.	MILSURE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121395.	MITSUI SUMITOMO INS (LONDON) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121410.	MITSUI SUMITOMO INS CO (EUROPE) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190676.	MMK REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121200.	MOORGATE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120011.	MUNICH REINSURANCE COMPANY UK BRANCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160011.	MUTUAL INDEMNITY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2232006.	NACIONAL COMPANHIA DE SEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	NATIONAL CASUALTY COMPANY OF AMERICA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1960665.	NEW ZEALAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190396.	NEWINGTON LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121075.	NIPPON INSURANCE COMPANY OF EUROPE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121077.	NISSAN INSURANCE COMPANY (EUROPE) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120374.	NORTHERN ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121120.	NRG VICTORY REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190380.	NUTRI SYSTEMS (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840710.	OCASO S.A. SEGUROS Y REASEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1422020.	OSLO REINSURANCE COMPANY ASA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121175.	PA (GI) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078.	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	PATHFINDER ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121165.	PEARL ASSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190134.	PMG ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720060.	POHJOLA GROUP PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5640001.	PREMIER INS CO OF PAKISTAN LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121225.	PRUDENTIAL ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120145.	QBE RE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481.	QBE UK LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	R&Q INSURANCE (MALTA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1120795.	R&Q REINSURANCE COMPANY (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770036.	RAFFLES INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770066.	RDM INSURANCE GROUP LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121246.	RELIANCE NATIONAL INS CO (EUROPE) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339.	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340201.	RHEINLAND VERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120465.	RIVERSTONE INSURANCE (UK) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120188.	ROMBALDS RUN-OFF LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770432.	S.I.R. INSURANCE SPC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190729.	SBI REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158.	SCOR S.E	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1569750.	SCOTTISH & YORK INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121310.	SCOTTISH LION INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1760001.	SJOVA ALMENNAR TRYGGINGAR HF	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122004.	SLATER WALKER INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110.	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1961001.	SOUTH BRITISH INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120485.	SOVEREIGN INSURANCE (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121360.	SOVEREIGN MARINE & GENERAL INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420110.	SPAREBANK 1 SKADEFORSIKRING AS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320004.	SPRINKS ASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3771017.	ST IVES INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120735.	SUECIA RE & MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230055.	SUL AMERICA BANDEIRANTE PARTICIPACOES SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230060.	SUL AMERICA CIA NACIONAL DE SEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340260.	SV SPARKASSEN-VERSICHERUNG GEBAUDE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1440105.	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021.	SWISS RE EUROPE S.A	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370020.	SWISS RE INTERNATIONAL SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120512.	SWISS RE SPECIALTY INSURANCE (UK) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191028.	T AND C INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280065.	TAIWAN FIRE & MARINE INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191140.	TEDDINGTON INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560450.	TEMPLE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121575.	TENECOM LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191272.	TERRA NOVA (BERMUDA) INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580095.	TOA REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580100.	TOKIO MARINE & NICHIDO FIRE INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121445.	TOKIO MARINE KILN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1561019.	TRADERS GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190228.	TRADERS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160056.	TRANSATLANTIC INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340225.	TRANSATLANTISCHE BETEILIGUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120431.	TUREGUM INSURANCE COMPANY (UK) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121065.	UNDERSHAFT (BONUS) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160079.	UNDERWRITERS REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420080.	UNI MUTUAL GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120590.	UNITED FRIENDLY GENERAL INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3771000.	UNITED INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870.	VALIDUS REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2232001.	VERA CRUZ SEGURADORA SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191097.	WESTEL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	WILLOW GROVE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-3190368.	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120386.	WORLD AUXILLARY INSURANCE CORP LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780123.	XL INSURANCE COMPANY SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340017.	ZUERICH VERSICHERUNG AG (DEUTSCHLAND)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999.	Total Authorized Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999.	Total Authorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Affiliates-Other (Non-U.S.) - Other																	
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780121.	TRAVELERS INSURANCE DAC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999.	Total Unauthorized Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Other U.S. Unaffiliated Insurers																	
00-0000000.	AERO ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3544354.	AGRINATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	AGRISURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	ARMINIUS FIRE & CASUALTY INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	BEAUMONT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	BUENA VISTA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	C-U FIRST LTD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	COLLEGE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	COUNTY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83-2884745.	DEALER MANAGEMENT GROUP, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	DIVERSIFIED INSURANCE COMPANY LLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	ERS INSURANCE, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2153760.	EXCALIBUR REINSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
03-0346985.	EXCHANGE INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	F L INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1194354.	FACILITY INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	FIRST MUTUAL TRANSPORTATION ASSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	FOOD SERVICES RISK MANAGEMENT INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	FORTUNA ASSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876629.	GENERAL STAR INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	GLOBAL VISION II INCORPORATED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1206658.	HOUSING AUTHORITY RISK RETENTION GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-3785815.	HOUSING PARTNERSHIP INSURANCE EXCHANGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	INDEPENDENT INNOVATIVE CAPTIVE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	INS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5339725.	INSURANCE CORPORATION OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0813860.	LITITZ MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34-0368340.	LMI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3985972.	MSIG SPECIALTY INSURANCE USA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	NATIONAL TELECOM CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	PENWALD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
20-1047661.	PINNACLE CONSORTIUM OF HIGHER EDUCATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	PORTS INSURANCE COMPANY INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2539021.	PRIMERA INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	QCS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1149847.	ROCKHILL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	SAMMARNICK INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	SKANSKA ASSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
20-2513199.	SOCIAL SERVICES PROVIDERS CAPTIVE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
03-0360498.	SPECIALTY TRADE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
74-2615873.	TEXAS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	THREE RIVERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	UNION CAPTIVE INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0598629.	VESTA FIRE INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995005.	AMERICAN HULL INSURANCE SYNDICATE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995013.	ASSOCIATED AVIATION UNDERWRITERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993205.	FAIRWAY SYNDICATE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995044.	WATER QUALITY INSURANCE SYNDICATE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999.	Total Unauthorized Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Other Non-U.S. Insurers																	
AA-3190385.	AAAA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1384101.	ACHMEA SCHADEVERZEKERINGEN NV	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194172.	AGGCAP INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344102.	ALLIANZ GLOBAL CORPORATE & SPECIALTY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445.	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1464104.	ALLIANZ RISK TRANSFER AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460082.	ALLIANZ SUISSE VERSICHERUNGS GESELLSCHAF	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126.	ARCH REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190932.	ARGO RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440023.	ASSA ABLOY FORSAKRINGS AB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	ASSA ABLOY REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191086.	ASTRO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-3190813.	ATLANTIC GATEWAY INTERNATIONAL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	AUTO DEALERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240029.	BALOISE BELGIUM NV	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025.	BALOISE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340075.	BASLER SACHVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190201.	BENMORE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770288.	BOULDER INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190387.	CAL SOUTHAMPTON REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190821.	CAPTECH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774156.	CARESOUTH INDEMNITY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770509.	CARING COMMUNITIES INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190507.	CARRIBER INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120146.	CATALINA LONDON LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460018.	CATLIN RE SWITZERLAND LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930019.	CGU INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190907.	CHS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320152.	CHUBB EUROPEAN GROUP SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190405.	CLIENTS ASSURANCE POOL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780011.	COCA-COLA REINSURANCE SERVICES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320035.	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190433.	COMMERCIAL RISK REINSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120191.	CONVEX INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191400.	CONVEX RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190586.	COVENTRY ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
A0-0000000.	DCB INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774101.	DEALER SOLUTIONS INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1124111.	DERWENT INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770140.	EMCA INSURANCE COMPANY, LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190747.	ENERGY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340240.	ERGO VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194101.	EVEREST REINSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120175.	FIDELIS UNDERWRITING LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770152.	FIRST EMPLOYERS INSURANCE COMPANY SPC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770287.	FLEET SOLUTIONS INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191386.	FLEMING REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	FORESIGHT INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280027.	FUBON INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420030.	GJENSIDIGE FORSIKRING ASA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930320.	GORDIAN RUNOFF LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340043.	GREAT LAKES INSURANCE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320032.	GROUPAMA SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191092.	GULF COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190.	HAMILTON RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060.	HANNOVER RE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190183.	HURST HOLME INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191198.	IECD (SAC) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930680.	INSURANCE AUSTRALIA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560480.	INTACT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0040217.	INTERNATIONAL CASUALTY COMPANY SPC INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770115.	IWLA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5424101.	KB INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190425.	KEYCORP INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050.	KOREAN REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190373.	LEETS ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770389.	LONG POINT RE III LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239.	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310013.	LYRA INSURANCE GUERNSEY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190667.	MANULIFE P&C LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191030.	MERIDIAN INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160090.	MILSURE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320131.	MMA IARD SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019.	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240057.	MS AMLIN INSURANCE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190429.	MT. FRANKLIN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	NDS INSURANCE LTD SPC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190891.	NEW AGE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190396.	NEWINGTON LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774118.	NORTHSTAR INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774160.	OCEAN STATE INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	OXFORD INDEMNITY COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078.	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	PHELPS DODGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240019.	PICC PROPERTY AND CASUALTY CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194224.	POSEIDON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190505.	PREFERRED INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190921.	PTS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120145.	QBE RE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481.	QBE UK LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190887.	R&Q BERMUDA (SAC) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194135.	R&Q QUEST (SAC) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191323.	R&Q QUEST INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340004.	R+V VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1374105.	RECEM SA OF LUXEMBOURG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194143.	RESTAURANT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121277.	ROYAL & SUN ALLIANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774103.	S & S INSURANCE PARTNERS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770273.	SAFE TRUCKING INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560745.	SCOR CANADA REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158.	SCOR S.E.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1464100.	SCOR SWITZERLAND AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190712.	SEG INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191157.	SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190894.	SNAP-ON SECURECORP INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360184.	SOCIETA REALE MUTUA DI ASSICURAZIONI	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110.	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	SOUTHWIRE INTERNATIONAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190408.	SUVACO INSURANCE INTER LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105.	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021.	SWISS RE EUROPE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360240.	SWISS RE ITALIA SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774143.	TANCAYMAN INSURANCE COMPANY SPC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190150.	TATE & LYLE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774108.	THE FOUNDATION GROUP LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774126.	THE INDEPENDENCE GROUP LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	THERMO RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280013.	TOPDANMARK FORSIKRING A/S	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770199.	TRAFFIC INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774110.	TRISTAR REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194166.	UBERRIMAE FIDEI INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191388.	VERMEER REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3774134.	VISION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160340.	WATERMAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160095.	WENTWORTH INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-3191097.	WESTEL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190102.	WESTLAKE INSURANCE COMPANY (BERMUDA) LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930011.	WFI INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
A0-0000000.	WILLOW GROVE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190467.	WIRCON INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190549.	WISCONSIN CAPTIVE INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368.	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340265.	WUESTENROT & WUERTTEMBERGISCHE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194100.	WYNDHAM INSURANCE COMPANY (SAC) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315.	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780123.	XL INSURANCE COMPANY SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780072.	XL RE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460190.	ZURICH INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780059.	ZURICH INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120001.	ZURICH SPECIALTIES LONDON LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999.	Total Unauthorized Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999.	Total Unauthorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Certified Other Non-U.S. Insurers																	
CR-3194126	ARCH REINSURANCE LTD	3	04/27/2015	20.0	21,313	20,799	4,160	220.0	100.0	0	42,113	0	0	0	0	0	0
CR-3194122	DAVINCI REINSURANCE LTD	4	11/21/2018	50.0	11,961	1,802	901	805.8	100.0	0	13,763	0	0	0	0	0	0
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	3	08/09/2016	20.0	0	163	33	182.5	100.0	0	163	0	0	0	0	0	0
CR-1340125	HANNOVER RUCK SE	2	05/22/2014	10.0	8,263	48,980	4,898	10.0	100.0	0	57,243	0	0	0	0	0	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	3	08/15/2017	20.0	4,784	3,181	636	353.5	100.0	0	7,966	0	0	0	0	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	3	11/21/2018	20.0	35,883	7,124	1,425	639.8	100.0	0	43,007	0	0	0	0	0	0
CR-1460023	RENAISSANCERE EUROPE AG	3	05/14/2015	20.0	0	186	37	182.3	100.0	0	186	0	0	0	0	0	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	2	03/19/2018	10.0	0	(1)	(0)	0.0	0.0	0	0	0	0	0	0	0	0
CR-3191315	XL BERMUDA LTD	3	01/01/2019	20.0	4,784	2,288	458	262.7	100.0	0	7,072	0	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
4099999.	Total Certified Other Non-U.S. Insurers				86,989	84,523	12,547	XXX	XXX	0	171,514	0	0	0	0	0	0
4299999.	Total Certified Excluding Protected Cells				86,989	84,523	12,547	XXX	XXX	0	171,514	0	0	0	0	0	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells				86,989	84,523	12,547	XXX	XXX	0	171,514	0	0	0	0	0	0
9999999.	Totals (Sum of 5799999 and 5899999)				86,989	84,523	12,547	XXX	XXX	0	171,514	0	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Authorized Affiliates-U.S. Intercompany Pooling										
86-0868106.	AMERICAN EQUITY SPECIALTY INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0848755.	AUTOMOBILE INSURANCE CO OF HARTFORD CT	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2999370.	DISCOVER PROPERTY & CASUALTY INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1925132.	DISCOVER SPECIALTY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1067463.	FARMINGTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0616768.	FIDELITY & GUARANTY INS UNDERWRITERS INC	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0983992.	NORTHFIELD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
94-6051964.	NORTHLAND CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-6009967.	NORTHLAND INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0303275.	PHOENIX INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0963301.	ST PAUL GUARDIAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0881659.	ST PAUL MERCURY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-1230819.	ST PAUL SURPLUS LINES INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033509.	STANDARD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-1838077.	TRAVCO INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
41-1435765.	TRAVELERS CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286268.	TRAVELERS COMMERCIAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-1435766.	TRAVELERS CONSTITUTION STATE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	0	XXX	XXX	0	0	0	XXX	XXX	0
35-1838079.	TRAVELERS HOME AND MARINE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
36-3703200.	TRAVELERS PERSONAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286264.	TRAVELERS PERSONAL SECURITY INSURANCE CO.	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286274.	TRAVELERS PROPERTY CASUALTY INSURANCE CO.	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0515280.	UNITED STATES FIDELITY & GUARANTY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Affiliates-U.S. Non-Pool - Other										
42-1091525.	FIDELITY AND GUARANTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
56-1371361.	GULF UNDERWRITERS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Affiliates-Other (Non-U.S.) - Other										
AA-1126003.	LLOYDS SYNDICATE 5000	0	XXX	XXX	0	0	0	XXX	XXX	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total	0	XXX	XXX	0	0	0	XXX	XXX	0
0899999.	Total Authorized Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Other U.S. Unaffiliated Insurers										
23-2044095.	21ST CENTURY CENTENNIAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3333609.	21ST CENTURY NORTH AMERICA INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1474358.	ACA FINANCIAL GUARANTY CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
95-2371728.	ACE AMERICAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	7	XXX	XXX	0	310	310	XXX	XXX	310
75-1940467.	ACIG INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	AEGEN INTERNATIONAL INCORPORATED	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286276.	AETNA INSURANCE COMPANY OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
36-6033855.	AGCS MARINE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
36-3544354.	AGRINATIONAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1022232.	ALEA NORTH AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
63-0262164.	ALFA MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
94-6078058.	ALLIANZ REINSURANCE AMERICA, INC	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-0719665.	ALLSTATE INSURANCE COMPANY	1	XXX	XXX	1	0	1	XXX	XXX	1
04-2680300.	ALLSTATE VEHICLE & PROPERTY INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
52-2048110.	AMERICAN ALTERNATIVE INSURANCE CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
59-0593886.	AMERICAN BANKERS INSURANCE CO OF FLORIDA	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0973761.	AMERICAN EMPIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0696632.	AMERICAN HEALTH AND LIFE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5124990.	AMERICAN HOME ASSURANCE COMPANY	10	XXX	XXX	0	824	824	XXX	XXX	824
04-1028440.	AMERICAN MUTUAL LIABILITY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
74-0484030.	AMERICAN NATIONAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-1630841.	AMERICAN ROAD INSURANCE COMPANY	2	XXX	XXX	0	482	482	XXX	XXX	482
35-0145825.	AMERICAN UNITED LIFE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0829210.	AMERISURE MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254.	ARCH REINSURANCE COMPANY	5	XXX	XXX	5	0	5	XXX	XXX	5
94-1390273.	ARGONAUT INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5358230.	ARROWOOD INDEMNITY COMPANY	4	XXX	XXX	5	0	5	XXX	XXX	5
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0315280.	AUTO OWNERS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766.	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1502700.	BEDIVERE INSURANCE COMPANY	2	XXX	XXX	2	0	2	XXX	XXX	2
47-0574325.	BERKLEY INSURANCE COMPANY	0	XXX	XXX	240	0	240	XXX	XXX	240
43-1432586.	BERKLEY REGIONAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0400307.	BERKSHIRE HATHAWAY DIRECT INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
63-0202590.	BERKSHIRE HATHAWAY SPECIALTY INS CO	6	XXX	XXX	0	6	6	XXX	XXX	6
06-6105395.	CENTURY INDEMNITY COMPANY	19	XXX	XXX	0	181	181	XXX	XXX	181

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-3531373.	CERITY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0542366.	CINCINNATI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0266645.	CLARENDON NATIONAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2994662.	COLISEUM REINSURANCE COMPANY	3	XXX	XXX	3	0	3	XXX	XXX	3
54-1423096.	COLONY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0490411.	COLUMBIA CASUALTY COMPANY	2	XXX	XXX	2	0	2	XXX	XXX	2
06-0303370.	CONNECTICUT GENERAL LIFE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2114545.	CONTINENTAL CASUALTY COMPANY	11	XXX	XXX	12	0	12	XXX	XXX	12
13-5010440.	CONTINENTAL INSURANCE COMPANY	5	XXX	XXX	5	0	5	XXX	XXX	5
37-0807507.	COUNTRY MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	DAMPKRAFT INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
74-1706662.	DELTA LLOYDS INSURANCE CO OF HOUSTON	0	XXX	XXX	0	0	0	XXX	XXX	0
95-3014772.	DOCTORS COMPANY AN INTERINSURANCE EXCH	0	XXX	XXX	0	0	0	XXX	XXX	0
38-2145898.	DORINCO REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3176864.	DR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	4	XXX	XXX	4	0	4	XXX	XXX	4
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
25-6038677.	ERIE INSURANCE EXCHANGE	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2950161.	EVANSTON INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057.	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2467238.	EVERGREEN NATIONAL INDEMNITY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
03-0346985.	EXCHANGE INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	F L INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
74-1194354.	FACILITY INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
05-0316605.	FACTORY MUTUAL INSURANCE COMPANY	0	XXX	XXX	3	0	3	XXX	XXX	3
13-3333610.	FAIR AMERICAN INS & REINS COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
14-1415410.	FARM FAMILY CASUALTY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-1963496.	FEDERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2710717.	FINANCIAL GUARANTY INSURANCE COMPANY	0	XXX	XXX	0	64	64	XXX	XXX	64
06-1325038.	FINIAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
94-1610280.	FIREMANS FUND INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-2198460.	FIRST STATE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
94-1032958.	FREMONT INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	FRONT RANGE INSURANCE COMPANY INC	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1588101.	GEICO GENERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
91-0231910.	GENERAL INSURANCE COMPANY OF AMERICA	2	XXX	XXX	0	208	208	XXX	XXX	208
13-2572994.	GENERAL RE LIFE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100.	GENERAL REINSURANCE CORPORATION	5	XXX	XXX	791	0	791	XXX	XXX	791
13-3029255.	GENERAL SECURITY NATIONAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0876629.	GENERAL STAR INDEMNITY COMPANY	4	XXX	XXX	0	74	74	XXX	XXX	74
13-1958482.	GENERAL STAR NATIONAL INSURANCE COMPANY	1	XXX	XXX	0	136	136	XXX	XXX	136
13-5617450.	GENERALI - U.S. BRANCH	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5009848.	GLOBAL REINSURANCE CORP OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0501234.	GREAT AMERICAN INSURANCE COMPANY	2	XXX	XXX	2	0	2	XXX	XXX	2
13-5117400.	GREATER NEW YORK MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5129825.	HANOVER INSURANCE COMPANY	1	XXX	XXX	1	0	1	XXX	XXX	1
06-0383030.	HARTFORD ACCIDENT & INDEMNITY COMPANY	2	XXX	XXX	0	1,548	1,548	XXX	XXX	1,548
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	2	XXX	XXX	3	0	3	XXX	XXX	3
06-0384680.	HARTFORD STEAM BOILER INSPECTION&INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0829290.	HASTINGS MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
61-0904881.	HEALTH CARE INDEMNITY INC	0	XXX	XXX	0	0	0	XXX	XXX	0
74-1296673.	HIGHLANDS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
02-0308052.	HOME INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1206659.	HOUSING AUTHORITY PROPERTY INS A MUT	0	XXX	XXX	0	0	0	XXX	XXX	0
74-2195939.	HOUSTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-6025666.	INLAND INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0723970.	INSURANCE COMPANY OF NORTH AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
95-2769232.	INSURANCE COMPANY OF THE WEST	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5339725.	INSURANCE CORPORATION OF NEW YORK	0	XXX	XXX	0	0	0	XXX	XXX	0
56-0751402.	INTEGON GENERAL INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
01-0233346.	JOHN HANCOCK LIFE INSURANCE COMPANY USA	0	XXX	XXX	0	0	0	XXX	XXX	0
30-0875959.	LAMORAK INSURANCE COMPANY	7	XXX	XXX	7	0	7	XXX	XXX	7
25-1149494.	LEXINGTON INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	1	XXX	XXX	2	0	2	XXX	XXX	2
23-0867770.	LIBERTY MUTUAL MID-ATLANTIC INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
35-0472300.	LINCOLN NATIONAL LIFE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-1410470.	LUMBERMENS MUTUAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-3347420.	MAPFRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-3101262.	MARKEL INSURANCE COMPANY	0	XXX	XXX	343	0	343	XXX	XXX	343
59-0615164.	MEDMARC CASUALTY INSURANCE COMPANY	0	XXX	XXX	0	1	1	XXX	XXX	1
62-0928337.	MERASTAR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566090.	METLIFE INS CO OF CT - ACC DEPT	0	XXX	XXX	0	0	0	XXX	XXX	0
04-2482364.	METROMILE INSURANCE COMPANY	1	XXX	XXX	2	0	2	XXX	XXX	2
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	21	XXX	XXX	0	890	890	XXX	XXX	890
36-1475332.	MIDSTATES REINSURANCE CORPORATION	13	XXX	XXX	0	26	26	XXX	XXX	26
00-0000000.	MINNETONKA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
95-1728812.	MISSION INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
95-3422598.	MISSION REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
22-3818012.	MITSUI SUMITOMO INSURANCE CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3467153.	MITSUI SUMITOMO INSURANCE USA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4259550.	MOTORISTS MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0855585.	MOTORS INSURANCE CORPORATION	4	XXX	XXX	4	0	4	XXX	XXX	4
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	2	0	2	XXX	XXX	2

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
06-0493340.	NASSAU LIFE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
95-2488300.	NATIONAL AMERICAN INSURANCE CO OF CA	1	XXX	XXX	0	32	32	XXX	XXX	32
38-0865250.	NATIONAL CASUALTY COMPANY	0	XXX	XXX	1	0	1	XXX	XXX	1
47-0355979.	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2403971.	NATIONAL LIABILITY & FIRE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	NATIONAL TELECOM CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0687550.	NATIONAL UNION FIRE INSURANCE CO OF PA	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1053492.	NEW ENGLAND REINSURANCE CORPORATION	0	XXX	XXX	12	0	12	XXX	XXX	12
22-2187459.	NEW JERSEY RE-INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
02-0170490.	NGM INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3440360.	NORTH AMERICAN ELITE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
22-1964135.	NORTH RIVER INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0446480.	NORTH STAR MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
62-0929818.	OAKWOOD INSURANCE COMPANY	11	XXX	XXX	0	57	57	XXX	XXX	57
47-0698507.	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0410420.	OLD REPUBLIC INSURANCE COMPANY	44	XXX	XXX	0	305	305	XXX	XXX	305
95-1078160.	PACIFIC INDEMNITY COMPANY	1	XXX	XXX	0	203	203	XXX	XXX	203
13-3031176.	PARTNER REINSURANCE CO OF THE US	1	XXX	XXX	1	0	1	XXX	XXX	1
13-2919779.	PEERLESS INDEMNITY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1642962.	PENNSYLVANIA MANUFACTURERS ASSOC INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3801089.	PLYMOUTH ROCK ASSURANCE PREFERRED CORP	1	XXX	XXX	0	5	5	XXX	XXX	5
36-3030511.	PRAETORIAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	PRESIDIO INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
34-6513736.	PROGRESSIVE CASUALTY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-6021485.	PROTECTIVE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0444314.	PROTECTIVE NATIONAL INS CO OF OMAHA	0	XXX	XXX	0	0	0	XXX	XXX	0
05-0204450.	PROVIDENCE WASHINGTON INSURANCE COMPANY	4	XXX	XXX	4	0	4	XXX	XXX	4
13-1188550.	PUBLIC SERVICE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2311816.	QBE INS CORP	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
23-1641984.	QBE REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1740414.	R&Q REINSURANCE COMPANY	3	XXX	XXX	5	0	5	XXX	XXX	5
91-1060766.	RED SHIELD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0580680.	RELIANCE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0451140.	RELIASTAR LIFE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1952955.	RENAISSANCE REINSURANCE US INC	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4290270.	REPUBLIC-FRANKLIN INSURANCE COMPANY	0	XXX	XXX	0	1	1	XXX	XXX	1
86-0274508.	REPWEST INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
37-0915434.	RLI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-6109222.	ROCHDALE INSURANCE COMPANY	1	XXX	XXX	0	1	1	XXX	XXX	1
43-0727872.	SAFETY NATIONAL CASUALTY CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207.	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
94-6095888.	SELECT MARKETS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2941133.	SENECA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-1459789.	SFM MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
02-0537812.	SOMPO AMERICA FIRE & MARINE INSURANCE CO	4	XXX	XXX	0	14	14	XXX	XXX	14
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1027270.	SPARTA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	ST GEORGE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-2626205.	STAR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
22-3590451.	STARNET INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1670124.	STARR INDEMNITY & LIABILITY COMPANY	6	XXX	XXX	7	0	7	XXX	XXX	7
31-4316080.	STATE AUTOMOBILE MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
37-0533080.	STATE FARM FIRE & CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031274.	SUECIA INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
74-1321032.	TEXAS FARM BUREAU MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
94-1517098.	TIG INSURANCE COMPANY	29	XXX	XXX	29	0	29	XXX	XXX	29
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4423946.	TRANSAMERICA CASUALTY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	1	XXX	XXX	53	0	53	XXX	XXX	53
75-0784127.	TRANSPORT INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-6200030.	TRANSPORTATION MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1117063.	TRENWICK AMERICA REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0547953.	UNION INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2959091.	UNITED AMERICAS INSURANCE COMPANY (UAIC)	3	XXX	XXX	3	0	3	XXX	XXX	3
42-0644327.	UNITED FIRE & CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5459190.	UNITED STATES FIRE INSURANCE COMPANY	2	XXX	XXX	0	67	67	XXX	XXX	67
13-3088732.	WCF NATIONAL INSURANCE COMPANY	6	XXX	XXX	0	33	33	XXX	XXX	33
41-0430825.	WESTERN NATIONAL MUTUAL INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
48-0921045.	WESTPORT INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000.	WHITE MOUNTAIN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-0947200.	WILCAC LIFE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3787296.	XL INSURANCE COMPANY OF NEW YORK INC	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712.	XL REINSURANCE AMERICA INC	0	XXX	XXX	1,592	0	1,592	XXX	XXX	1,592
47-0619962.	YCI, INC	0	XXX	XXX	0	183	183	XXX	XXX	183
95-1651549.	ZENITH INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2781080.	ZURICH AMERICAN INS COMPANY OF ILLINOIS	2	XXX	XXX	0	209	209	XXX	XXX	209
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	7	XXX	XXX	0	617	617	XXX	XXX	617
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	277	XXX	XXX	3,149	6,477	9,626	XXX	XXX	9,626
Authorized Pools-Mandatory Pools, Associations or Other Similar Facilities										
AA-9992109.	ARKANSAS STOCK POOL FOR ASSIGNED RISKS	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-9992117.	ASSIGNED RISK POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991105.	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991201.	CALIFORNIA FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991161.	COMMONWEALTH AUTOMOBILE REINSURERS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991310.	FLORIDA HURRICANE CATASTROPHE FUND	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991205.	GEORGIA FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991500.	ILLINOIS MINE SUBSIDENCE FUND	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992110.	ILLINOIS STOCK POOL FOR ASSIGNED RISKS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991501.	INDIANA MINE SUBSIDENCE FUND	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991414.	INDIANA WORKERS COMP ASSIGNED RISK POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991502.	KENTUCKY MINE SUBSIDENCE FUND	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992115.	MAINE WORKERS COMP POOL 1-1-87	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991419.	MAINE WORKERS COMP RESIDUAL MARKET POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991213.	MASSACHUSETTS FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991421.	MASSACHUSETTS VOLUNTARY WORK COMP POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992122.	MASSACHUSETTS WORK COMP ASSIG RISK POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991159.	MICHIGAN CATASTROPHE CLAIM ASSOCIATION	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992114.	MICHIGAN WORKERS COMP INS FACILITY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991423.	MINNESOTA WORKERS COMPENSATION POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992121.	MISSISSIPPI WC ASSIGNED RISK POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9990036.	MISSOURI AGGREGATE XOL REINS MECHANISM	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992201.	NATIONAL FLOOD INSURANCE PROGRAM	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992118.	NATIONAL WORKERS COMP REINSURANCE POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991162.	NEW JERSEY AUTO INS RISK EXCHANGE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991134.	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991160.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992108.	NEW MEXICO WORKERS COMP REINS POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991220.	NEW YORK FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-9991137.	NEW YORK SPECIAL RISK DISTRIBUTION	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991139.	NORTH CAROLINA REINSURANCE FACILITY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991503.	OHIO MINE SUBSIDENCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992082.	TEXAS SMALL PREMIUM POLICY PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991226.	VIRGINIA FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991506.	WEST VIRGINIA MINE SUBSIDENCE FUND	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991450.	WISCONSIN WORKERS COMPENSATION POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991423.	WORKERS COMP REINSURANCE ASSOCIATION	0	XXX	XXX	0	0	0	XXX	XXX	0
1099999.	uthorized Pools - Mandatory Pools, Associations or Similar F	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities										
AA-9995000.	AMERICAN ACCIDENT REINSURANCE GROUP I	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995010.	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995011.	ANI-NUCLEAR ENERGY PROPERTY INS ASSOC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995022.	EXCESS & CASUALTY REINSURANCE ASSOC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9993210.	GOLDSTREET SYNDICATE CORP SO48	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995104.	GUY CARPENTER MGMT CORP (FAC CASUALTY)	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995035.	MUTUAL REINSURANCE BUREAU	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995043.	UNITED STATES AIRCRAFT INSURANCE GROUP	0	XXX	XXX	0	0	0	XXX	XXX	0
1199999.	uthorized Pools - Voluntary Pools, Associations or Similar F	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Other Non-U.S. Insurers										
AA-3190385.	AAAA INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191085.	AFFILIATED CHEMICAL GROUP LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1240006.	AG INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120255.	AGEAS INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	2	XXX	XXX	2	0	2	XXX	XXX	2
AA-1460005.	ALBA ALLGEMEINE VERS GES AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1240011.	ALLIANZ BELGIUM SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320013.	ALLIANZ IARD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190005.	AMERICAN INT'L REINSURANCE COMPANY LTD	2	XXX	XXX	0	19	19	XXX	XXX	19
AA-1780074.	AMTRUST INTERNATIONAL UNDERWRITERS DAC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190010.	ANCON INSURANCE COMPANY SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190012.	ANDERSON HILL INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320060.	AREAS - CMA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120147.	ARRAN INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194168.	ASPEN BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120337.	ASPEN INSURANCE UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	1	XXX	XXX	1	0	1	XXX	XXX	1
AA-1320029.	ASSURANCES GENERALES DE FRANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191086.	ASTRO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120701.	ATLAS ASSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840003.	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120215.	AVIATION AND GENERAL INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1560390.	AVIVA INSURANCE COMPANY OF CANADA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120660.	AVIVA INSURANCE LTD	1	XXX	XXX	1	0	1	XXX	XXX	1
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120034.	AVIVA LIFE & PENSIONS UK LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320229.	AXA FRANCE IARD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121220.	AXA INSURANCE UK PLC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340055.	AXA VERSICHERUNG AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460185.	AXA VERSICHERUNGEN AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194139.	AXIS SPECIALTY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2980055.	BANCO DE SEGUROS DEL ESTADO	6	XXX	XXX	0	9	9	XXX	XXX	9
AA-3190201.	BENMORE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2230100.	BRADESCO SEGUROS S.A.	2	XXX	XXX	0	12	12	XXX	XXX	12
AA-1120300.	BRITISH RESERVE INSURANCE COMPANY LTD	2	XXX	XXX	0	7	7	XXX	XXX	7
AA-5320022.	BRITISH TRADERS INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1120305.	BRYANSTON INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3161004.	CAMARIN LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120146.	CATALINA LONDON LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120089.	CATALINA WORTHING INSURANCE LTD	26	XXX	XXX	0	74	74	XXX	XXX	74
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191000.	CELFOR INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-5280012.	CENTRAL REINSURANCE CORPORATION	3	XXX	XXX	0	5	5	XXX	XXX	5
AA-3190055.	CHAMPLAIN INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-0051122.	CHAPARRAL INTERNATIONAL RE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120365.	CHEVANSTELL LTD	3	XXX	XXX	0	4	4	XXX	XXX	4
AA-1320152.	CHUBB EUROPEAN GROUP SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1240052.	CIE EUROPEENE D'ASSURANCES INDUSTRIELLES	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1420147.	CIRRUS REINSURANCE COMPANY A/S	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121106.	CNA INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1560026.	COACHMAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1280025.	CODAN FORSIKRINGS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320035.	COLISEE RE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1240100.	COMPAGNIE FINANCIERE ET DE REAS DU GR AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2232003.	COMPANHIA DE SEGUROS DO ESTADO DE SAO PA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2231020.	COMPANHIA UNIAO DE SEGUROS GERAIS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1240055.	CONSTITUTION REASSURANCE S.A	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120415.	CONTINENTAL ASSURANCE CO OF LONDON PLC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190636.	CORE REINSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191098.	CREOLE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190001.	CURTIS BAY INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580025.	DAIICHI MUTUAL FIRE & MARINE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194122.	DAVINCI REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1380040.	DELTA-LLOYD VERZEKERINGSGROEP	0	XXX	XXX	7	0	7	XXX	XXX	7
AA-1120495.	DOMINION INSURANCE COMPANY LTD	0	XXX	XXX	0	6	6	XXX	XXX	6

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1340085.	E & S RUECKVERSICHERUNGS AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120515.	EAGLE STAR INSURANCE COMPANY LTD	3	XXX	XXX	0	21	21	XXX	XXX	21
A0-0000000.	EIFLOW INSURANCE LTD	0	XXX	XXX	0	1	1	XXX	XXX	1
AA-1121399.	ELDERS INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120545.	ENGLISH & AMERICAN INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340240.	ERGO VERSICHERUNG AG	64	XXX	XXX	0	511	511	XXX	XXX	511
AA-3191089.	ERIEVIEW INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1360237.	EURO-AMERICAN REINSURANCE MANAGEMENT	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1440020.	FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1440075.	FORSAKRINGSAKTIEBOLAGET SIRIUS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190218.	FORTUNA INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120650.	FUJI INTERNATIONAL INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320135.	GAN ASSURANCES IARD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194114.	GARDEN INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340145.	GENERAL REINSURANCE AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460160.	GENERALI ASSURANCES GENERALES SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320022.	GENERALI IARD	9	XXX	XXX	0	15	15	XXX	XXX	15
AA-1340105.	GOTHAER VERSICHERUNGSBANK VVAG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121401.	GUILDHALL INSURANCE COMPANY LTD	0	XXX	XXX	0	1	1	XXX	XXX	1
AA-3191092.	GULF COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340115.	HAMBURG INTERNATIONAL REINSURANCE CORP	0	XXX	XXX	1	0	1	XXX	XXX	1
AA-1340125.	HANNOVER RUCK SE	1	XXX	XXX	1	0	1	XXX	XXX	1
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460150.	HARPER INSURANCE LIMITED	8	XXX	XXX	0	168	168	XXX	XXX	168
AA-4360380.	HASSNEH INSURANCE COMPANY OF ISRAEL LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340130.	HEROLD RUCKVERSICHERUNGS AG	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1340087.	HOCHRHEIN INTERNATIONALE RUCK AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190090.	HUDSON REINSURANCE COMPANY LTD	5	XXX	XXX	0	5	5	XXX	XXX	5
AA-5420015.	HYUNDAI MARINE & FIRE INS CO LTD	2	XXX	XXX	0	5	5	XXX	XXX	5
AA-3190092.	I N A INTERNATIONAL INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3770390.	ICI INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190255.	ICIP HOLDING COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191198.	IECD (SAC) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1720095.	INDUSTRIAL MUTUAL INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190372.	INLAKE INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190095.	INSCO LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120812.	INSURANCE CORP OF SINGAPORE (UK) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
A0-0000000.	INSURANCE RESOURCES COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1560480.	INTACT INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2230425.	IRB-BRASIL RESSEGUROS SA	2	XXX	XXX	2	0	2	XXX	XXX	2
AA-4360430.	ISRAEL REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-5420050.	KOREAN REINSURANCE COMPANY	1	XXX	XXX	0	4	4	XXX	XXX	4
AA-1120876.	KX REINSURANCE COMPANY LIMITED	3	XXX	XXX	3	0	3	XXX	XXX	3
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1361006.	LLOYD ITALICO & L'ANCORA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1122000.	LLOYDS OF LONDON	25	XXX	XXX	0	1,269	1,269	XXX	XXX	1,269
AA-1127003.	LLOYDS SYNDICATE 1003	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127007.	LLOYDS SYNDICATE 1007	0	XXX	XXX	3	0	3	XXX	XXX	3
AA-1123000.	LLOYDS SYNDICATE 1014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 1015	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126102.	LLOYDS SYNDICATE 102	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 1025	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 1026	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127027.	LLOYDS SYNDICATE 1027	0	XXX	XXX	1	0	1	XXX	XXX	1
AA-1127036.	LLOYDS SYNDICATE 1036	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1127047.	LLOYDS SYNDICATE 1047	0	XXX	XXX	2	0	2	XXX	XXX	2
AA-1127051.	LLOYDS SYNDICATE 1051	0	XXX	XXX	0	20	20	XXX	XXX	20
AA-1123000.	LLOYDS SYNDICATE 1081	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127084.	LLOYDS SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 1091	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127093.	LLOYDS SYNDICATE 1093	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127096.	LLOYDS SYNDICATE 1096	2	XXX	XXX	0	28	28	XXX	XXX	28
AA-1123000.	LLOYDS SYNDICATE 1097	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127141.	LLOYDS SYNDICATE 1141	1	XXX	XXX	0	92	92	XXX	XXX	92
AA-1127173.	LLOYDS SYNDICATE 1173	0	XXX	XXX	15	0	15	XXX	XXX	15
AA-1127183.	LLOYDS SYNDICATE 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127200.	LLOYDS SYNDICATE 1200	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127206.	LLOYDS SYNDICATE 1206	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127207.	LLOYDS SYNDICATE 1207	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127209.	LLOYDS SYNDICATE 1209	0	XXX	XXX	3	0	3	XXX	XXX	3
AA-1127212.	LLOYDS SYNDICATE 1212	0	XXX	XXX	31	0	31	XXX	XXX	31
AA-1127215.	LLOYDS SYNDICATE 1215	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127218.	LLOYDS SYNDICATE 1218	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126122.	LLOYDS SYNDICATE 122	0	XXX	XXX	0	10	10	XXX	XXX	10
AA-1127221.	LLOYDS SYNDICATE 1221	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127223.	LLOYDS SYNDICATE 1223	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127225.	LLOYDS SYNDICATE 1225	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127227.	LLOYDS SYNDICATE 1227	1	XXX	XXX	0	85	85	XXX	XXX	85
AA-1127229.	LLOYDS SYNDICATE 1229	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126123.	LLOYDS SYNDICATE 123	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127236.	LLOYDS SYNDICATE 1236	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127241.	LLOYDS SYNDICATE 1241	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127243.	LLOYDS SYNDICATE 1243	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120085.	LLOYDS SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1127301.	LLOYDS SYNDICATE 1301	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126138.	LLOYDS SYNDICATE 138	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127400.	LLOYDS SYNDICATE 1400	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127414.	LLOYDS SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120102.	LLOYDS SYNDICATE 1458	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120156.	LLOYDS SYNDICATE 1686	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127688.	LLOYDS SYNDICATE 1688	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126178.	LLOYDS SYNDICATE 178	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126183.	LLOYDS SYNDICATE 183	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 185	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127861.	LLOYDS SYNDICATE 1861	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 188	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120096.	LLOYDS SYNDICATE 1880	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120054.	LLOYDS SYNDICATE 1886	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126190.	LLOYDS SYNDICATE 190	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127900.	LLOYDS SYNDICATE 1900	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120083.	LLOYDS SYNDICATE 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120186.	LLOYDS SYNDICATE 1947	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120084.	LLOYDS SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120103.	LLOYDS SYNDICATE 1967	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120106.	LLOYDS SYNDICATE 1969	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120161.	LLOYDS SYNDICATE 1980	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126002.	LLOYDS SYNDICATE 2	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128000.	LLOYDS SYNDICATE 2000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128001.	LLOYDS SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128003.	LLOYDS SYNDICATE 2003	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120071.	LLOYDS SYNDICATE 2007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128010.	LLOYDS SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120158.	LLOYDS SYNDICATE 2014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128020.	LLOYDS SYNDICATE 2020	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1128027.	LLOYDS SYNDICATE 2027	0	XXX	XXX	2	0	2	XXX	XXX	2
AA-1126205.	LLOYDS SYNDICATE 205	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 206	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 207	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 209	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128121.	LLOYDS SYNDICATE 2121	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128147.	LLOYDS SYNDICATE 2147	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126219.	LLOYDS SYNDICATE 219	0	XXX	XXX	12	0	12	XXX	XXX	12
AA-1128227.	LLOYDS SYNDICATE 2227	0	XXX	XXX	0	2	2	XXX	XXX	2
AA-1126227.	LLOYDS SYNDICATE 227	1	XXX	XXX	0	70	70	XXX	XXX	70
AA-1128376.	LLOYDS SYNDICATE 2376	0	XXX	XXX	5	0	5	XXX	XXX	5
AA-1128488.	LLOYDS SYNDICATE 2488	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128490.	LLOYDS SYNDICATE 2490	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126250.	LLOYDS SYNDICATE 250	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 255	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623.	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 272	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128791.	LLOYDS SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126028.	LLOYDS SYNDICATE 28	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126282.	LLOYDS SYNDICATE 282	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 289	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 29	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128947.	LLOYDS SYNDICATE 2947	0	XXX	XXX	0	3	3	XXX	XXX	3
AA-1128987.	LLOYDS SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120179.	LLOYDS SYNDICATE 2988	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129000.	LLOYDS SYNDICATE 3000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129030.	LLOYDS SYNDICATE 3030	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 31	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126314.	LLOYDS SYNDICATE 314	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1123000.	LLOYDS SYNDICATE 317	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 321	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 323	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033.	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 334	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126362.	LLOYDS SYNDICATE 362	1	XXX	XXX	0	107	107	XXX	XXX	107
AA-1123000.	LLOYDS SYNDICATE 363	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 364	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 367	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126376.	LLOYDS SYNDICATE 376	0	XXX	XXX	4	0	4	XXX	XXX	4
AA-1126382.	LLOYDS SYNDICATE 382	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126005.	LLOYDS SYNDICATE 4000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 401	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120075.	LLOYDS SYNDICATE 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 406	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 411	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 428	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126435.	LLOYDS SYNDICATE 435	0	XXX	XXX	12	0	12	XXX	XXX	12
AA-1123000.	LLOYDS SYNDICATE 440	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126004.	LLOYDS SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126006.	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126457.	LLOYDS SYNDICATE 457	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 475	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126490.	LLOYDS SYNDICATE 490	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126507.	LLOYDS SYNDICATE 507	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126510.	LLOYDS SYNDICATE 510	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120080.	LLOYDS SYNDICATE 5151	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126052.	LLOYDS SYNDICATE 52	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 522	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126529.	LLOYDS SYNDICATE 529	1	XXX	XXX	0	92	92	XXX	XXX	92

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1126535.	LLOYDS SYNDICATE 535	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126536.	LLOYDS SYNDICATE 536	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 54	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126557.	LLOYDS SYNDICATE 557	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126566.	LLOYDS SYNDICATE 566	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126570.	LLOYDS SYNDICATE 570	0	XXX	XXX	0	2	2	XXX	XXX	2
AA-1123000.	LLOYDS SYNDICATE 573	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120048.	LLOYDS SYNDICATE 5820	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126609.	LLOYDS SYNDICATE 609	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126062.	LLOYDS SYNDICATE 62	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623.	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126625.	LLOYDS SYNDICATE 625	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126626.	LLOYDS SYNDICATE 626	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 661	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 697	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 707	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 709	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126727.	LLOYDS SYNDICATE 727	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 733	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 740	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126744.	LLOYDS SYNDICATE 744	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 745	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 746	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 748	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126780.	LLOYDS SYNDICATE 780	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126079.	LLOYDS SYNDICATE 79	0	XXX	XXX	5	0	5	XXX	XXX	5
AA-1126807.	LLOYDS SYNDICATE 807	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 833	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126839.	LLOYDS SYNDICATE 839	0	XXX	XXX	15	0	15	XXX	XXX	15

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1123000.	LLOYDS SYNDICATE 855	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126858.	LLOYDS SYNDICATE 858	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126861.	LLOYDS SYNDICATE 861	0	XXX	XXX	7	0	7	XXX	XXX	7
AA-1123000.	LLOYDS SYNDICATE 901	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 904	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126947.	LLOYDS SYNDICATE 947	0	XXX	XXX	0	17	17	XXX	XXX	17
AA-1126958.	LLOYDS SYNDICATE 958	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 961	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000.	LLOYDS SYNDICATE 978	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126990.	LLOYDS SYNDICATE 990	0	XXX	XXX	0	24	24	XXX	XXX	24
AA-1126991.	LLOYDS SYNDICATE 991	2	XXX	XXX	0	28	28	XXX	XXX	28
AA-3191093.	MALL OWNERS SURETY TREATY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190667.	MANULIFE P&C LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121276.	MARINE INSURANCE COMPANY LTD	2	XXX	XXX	0	4	4	XXX	XXX	4
AA-3190829.	MARKEL BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121425.	MARKEL INTERNATIONAL INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120950.	MERCANTILE & GENERAL REINSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120973.	METROPOLITAN REINSURANCE CO (UK) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191094.	MIDDLESEX ASSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1360156.	MILL RI GRUPPO RIASSICURATIVO	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3160090.	MILSURE INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121395.	MITSUI SUMITOMO INS (LONDON) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121410.	MITSUI SUMITOMO INS CO (EUROPE) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	XXX	XXX	1	0	1	XXX	XXX	1
AA-3190676.	MMK REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121200.	MOORGATE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120011.	MUNICH REINSURANCE COMPANY UK BRANCH	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3160011.	MUTUAL INDEMNITY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2232006.	NACIONAL COMPANHIA DE SEGUROS	0	XXX	XXX	0	0	0	XXX	XXX	0
A0-0000000.	NATIONAL CASUALTY COMPANY OF AMERICA LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1960665.	NEW ZEALAND INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190396.	NEWINGTON LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121075.	NIPPON INSURANCE COMPANY OF EUROPE LTD	0	XXX	XXX	0	8	8	XXX	XXX	8
AA-1121077.	NISSAN INSURANCE COMPANY (EUROPE) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	2	XXX	XXX	2	0	2	XXX	XXX	2
AA-1120374.	NORTHERN ASSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121120.	NRG VICTORY REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190380.	NUTRI SYSTEMS (BERMUDA) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840710.	OCASO S.A. SEGUROS Y REASEGUROS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1422020.	OSLO REINSURANCE COMPANY ASA	0	XXX	XXX	0	1	1	XXX	XXX	1
AA-1121175.	PA (GI) LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	XXX	XXX	0	0	0	XXX	XXX	0
A0-0000000.	PATHFINDER ASSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121165.	PEARL ASSURANCE PLC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190134.	PMG ASSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1720060.	POHJOLA GROUP PLC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-5640001.	PREMIER INS CO OF PAKISTAN LTD	12	XXX	XXX	0	19	19	XXX	XXX	19
AA-1121225.	PRUDENTIAL ASSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120145.	QBE RE (EUROPE) LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120481.	QBE UK LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
A0-0000000.	R&Q INSURANCE (MALTA) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1120795.	R&Q REINSURANCE COMPANY (UK) LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3770036.	RAFFLES INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3770066.	RDM INSURANCE GROUP LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121246.	RELIANCE NATIONAL INS CO (EUROPE) LTD	2	XXX	XXX	0	13	13	XXX	XXX	13
AA-3190339.	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340201.	RHEINLAND VERSICHERUNGS AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	9	XXX	XXX	0	318	318	XXX	XXX	318
AA-1120465.	RIVERSTONE INSURANCE (UK) LTD	1	XXX	XXX	0	25	25	XXX	XXX	25
AA-1120188.	ROMBALDS RUN-OFF LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3770432.	S.I.R. INSURANCE SPC LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190729.	SBI REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320158.	SCOR S.E	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1569750.	SCOTTISH & YORK INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121310.	SCOTTISH LION INSURANCE COMPANY LTD	1	XXX	XXX	0	9	9	XXX	XXX	9
AA-1760001.	SJOVA ALMENNAR TRYGGINGAR HF	0	XXX	XXX	0	3	3	XXX	XXX	3
AA-1122004.	SLATER WALKER INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	XXX	XXX	2	0	2	XXX	XXX	2
AA-1961001.	SOUTH BRITISH INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120485.	SOVEREIGN INSURANCE (UK) LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121360.	SOVEREIGN MARINE & GENERAL INS LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1420110.	SPAREBANK 1 SKADEFORSIKRING AS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320004.	SPRINKS ASSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3771017.	ST IVES INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120735.	SUECIA RE & MARINE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2230055.	SUL AMERICA BANDEIRANTE PARTICIPACOES SA	0	XXX	XXX	0	3	3	XXX	XXX	3
AA-2230060.	SUL AMERICA CIA NACIONAL DE SEGUROS	1	XXX	XXX	0	1	1	XXX	XXX	1
AA-1340260.	SV SPARKASSEN-VERSICHERUNG GEBAUDE	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1440105.	SWEDISH CLUB	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1370021.	SWISS RE EUROPE S.A	1	XXX	XXX	1	0	1	XXX	XXX	1
AA-1370020.	SWISS RE INTERNATIONAL SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120512.	SWISS RE SPECIALTY INSURANCE (UK) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191028.	T AND C INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-5280065.	TAIWAN FIRE & MARINE INSURANCE CO LTD	11	XXX	XXX	0	19	19	XXX	XXX	19
AA-3191140.	TEDDINGTON INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1560450.	TEMPLE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121575.	TENECOM LIMITED	6	XXX	XXX	6	0	6	XXX	XXX	6
AA-3191272.	TERRA NOVA (BERMUDA) INSURANCE CO LTD	1	XXX	XXX	0	6	6	XXX	XXX	6
AA-1580095.	TOA REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580100.	TOKIO MARINE & NICHIDO FIRE INS CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121445.	TOKIO MARINE KILN INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1561019.	TRADERS GENERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190228.	TRADERS INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3160056.	TRANSATLANTIC INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340225.	TRANSATLANTISCHE BETEILIGUNGS AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120431.	TUREGUM INSURANCE COMPANY (UK) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121065.	UNDERSHAFT (BONUS) LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3160079.	UNDERWRITERS REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1420080.	UNI MUTUAL GENERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	0	XXX	XXX	0	15	15	XXX	XXX	15
AA-1120590.	UNITED FRIENDLY GENERAL INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3771000.	UNITED INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190870.	VALIDUS REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-2232001.	VERA CRUZ SEGURADORA SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191097.	WESTEL LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	1	XXX	XXX	1	0	1	XXX	XXX	1
A0-0000000.	WILLOW GROVE INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190368.	WOBURN INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120386.	WORLD AUXILLARY INSURANCE CORP LTD	4	XXX	XXX	0	27	27	XXX	XXX	27
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1780123.	XL INSURANCE COMPANY SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340017.	ZUERICH VERSICHERUNG AG (DEUTSCHLAND)	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999.	Total Authorized Other Non-U.S. Insurers	238	XXX	XXX	150	3,188	3,338	XXX	XXX	3,338
1499999.	Total Authorized Excluding Protected Cells	515	XXX	XXX	3,299	9,665	12,964	XXX	XXX	12,964
Unauthorized Affiliates-Other (Non-U.S.) - Other										
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	5,015	0	XXX	XXX	XXX	5,015	XXX	5,015
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	34	0	XXX	XXX	XXX	34	XXX	34
AA-1780121.	TRAVELERS INSURANCE DAC	0	659	0	XXX	XXX	XXX	659	XXX	659
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	5,707	0	XXX	XXX	XXX	5,707	XXX	5,707
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	5,707	0	XXX	XXX	XXX	5,707	XXX	5,707
2299999.	Total Unauthorized Affiliates	0	5,707	0	XXX	XXX	XXX	5,707	XXX	5,707
Unauthorized Other U.S. Unaffiliated Insurers										
00-0000000.	AERO ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
36-3544354.	AGRINATIONAL INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	AGRISURANCE INC	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	ARMINIUS FIRE & CASUALTY INC	0	0	0	XXX	XXX	XXX	0	XXX	0
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	6	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	BEAUMONT INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	BUENA VISTA INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	C-U FIRST LTD INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	COLLEGE INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	COUNTY REINSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
83-2884745.	DEALER MANAGEMENT GROUP, INC	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	DIVERSIFIED INSURANCE COMPANY LLC	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	ERS INSURANCE, INC	0	0	0	XXX	XXX	XXX	0	XXX	0
23-2153760.	EXCALIBUR REINSURANCE CORP	0	6	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
03-0346985.	EXCHANGE INDEMNITY COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	F L INSURANCE CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
74-1194354.	FACILITY INSURANCE CORPORATION	0	458	0	XXX	XXX	XXX	458	XXX	458
00-0000000.	FIRST MUTUAL TRANSPORTATION ASSURANCE CO	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	FOOD SERVICES RISK MANAGEMENT INC	0	11	0	XXX	XXX	XXX	11	XXX	11
00-0000000.	FORTUNA ASSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
06-0876629.	GENERAL STAR INDEMNITY COMPANY	0	53	0	XXX	XXX	XXX	53	XXX	53
00-0000000.	GLOBAL VISION II INCORPORATED	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
06-1206658.	HOUSING AUTHORITY RISK RETENTION GROUP	0	0	0	XXX	XXX	XXX	0	XXX	0
04-3785815.	HOUSING PARTNERSHIP INSURANCE EXCHANGE	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	INDEPENDENT INNOVATIVE CAPTIVE INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	INS INSURANCE COMPANY	0	35	0	XXX	XXX	XXX	35	XXX	35
13-5339725.	INSURANCE CORPORATION OF NEW YORK	0	0	0	XXX	XXX	XXX	0	XXX	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	21	0	XXX	XXX	XXX	21	XXX	21
34-0368340.	LMI INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
36-3985972.	MSIG SPECIALTY INSURANCE USA INC	0	21	0	XXX	XXX	XXX	21	XXX	21
00-0000000.	NATIONAL TELECOM CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	PENWALD INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
20-1047661.	PINNACLE CONSORTIUM OF HIGHER EDUCATION	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	PORTS INSURANCE COMPANY INC	0	0	0	XXX	XXX	XXX	0	XXX	0
74-2539021.	PRIMERA INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	QCS INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
06-1149847.	ROCKHILL INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	SAMMARNICK INSURANCE CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	SKANSKA ASSURANCE INC	0	0	0	XXX	XXX	XXX	0	XXX	0
20-2513199.	SOCIAL SERVICES PROVIDERS CAPTIVE INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
03-0360498.	SPECIALTY TRADE INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	SUPERIOR GUARANTY INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
74-2615873.	TEXAS MUTUAL INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	THREE RIVERS INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	UNION CAPTIVE INSURANCE INC	0	0	0	XXX	XXX	XXX	0	XXX	0
63-0598629.	VESTA FIRE INSURANCE CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	611	0	XXX	XXX	XXX	599	XXX	599
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities										
AA-9995005.	AMERICAN HULL INSURANCE SYNDICATE	0	89	0	XXX	XXX	XXX	89	XXX	89
AA-9995013.	ASSOCIATED AVIATION UNDERWRITERS	0	2,304	0	XXX	XXX	XXX	2,304	XXX	2,304
AA-9993205.	FAIRWAY SYNDICATE INC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-9995044.	WATER QUALITY INSURANCE SYNDICATE	0	54	0	XXX	XXX	XXX	54	XXX	54
2599999.	Total Unauthorized Pools - Voluntary Pools	0	2,447	0	XXX	XXX	XXX	2,447	XXX	2,447
Unauthorized Other Non-U.S. Insurers										
AA-3190385.	AAAA INSURANCE COMPANY LTD	0	477	0	XXX	XXX	XXX	477	XXX	477
AA-1384101.	ACHMEA SCHADEVERZEKERINGEN NV	0	167	0	XXX	XXX	XXX	167	XXX	167
AA-3194172.	AGGCAP INSURANCE LIMITED	0	204	0	XXX	XXX	XXX	204	XXX	204
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320065.	ALLIANZ GLOBAL CORP & SPECIALTY FRANCE	0	18	0	XXX	XXX	XXX	18	XXX	18
AA-1344102.	ALLIANZ GLOBAL CORPORATE & SPECIALTY	1	3	1	XXX	XXX	XXX	3	XXX	3
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1464104.	ALLIANZ RISK TRANSFER AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460082.	ALLIANZ SUISSE VERSICHERUNGS GESELLSCHAF	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194126.	ARCH REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190932.	ARGO RE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440023.	ASSA ABLOY FORSAKRINGS AB	0	0	0	XXX	XXX	XXX	0	XXX	0
A0-0000000.	ASSA ABLOY REINSURANCE	0	614	0	XXX	XXX	XXX	614	XXX	614
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191086.	ASTRO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190813.	ATLANTIC GATEWAY INTERNATIONAL LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
A0-0000000.	AUTO DEALERS INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120375.	AVIVA INTERNATIONAL INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240029.	BALOISE BELGIUM NV	0	35	0	XXX	XXX	XXX	35	XXX	35
AA-1460025.	BALOISE INSURANCE LTD	0	1,299	0	XXX	XXX	XXX	1,299	XXX	1,299
AA-1340075.	BASLER SACHVERSICHERUNGS AG	0	207	0	XXX	XXX	XXX	207	XXX	207
AA-3190201.	BENMORE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770288.	BOULDER INSURANCE LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3190336.	BROADWAY INSURANCE COMPANY LTD	0	12	0	XXX	XXX	XXX	12	XXX	12
AA-3190387.	CAL SOUTHAMPTON REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190821.	CAPTECH REINSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774156.	CARESOUTH INDEMNITY LTD	0	301	0	XXX	XXX	XXX	301	XXX	301
AA-3770509.	CARING COMMUNITIES INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190507.	CARRIBER INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120146.	CATALINA LONDON LIMITED	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1460018.	CATLIN RE SWITZERLAND LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770096.	CATMONTU INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1930019.	CGU INSURANCE LIMITED	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-3190907.	CHS INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320152.	CHUBB EUROPEAN GROUP SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	0	15	0	XXX	XXX	XXX	15	XXX	15
AA-1120345.	CITY INTERNATIONAL INSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190405.	CLIENTS ASSURANCE POOL LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780011.	COCA-COLA REINSURANCE SERVICES	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320035.	COLISEE RE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190433.	COMMERCIAL RISK REINSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120191.	CONVEX INSURANCE UK LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191400.	CONVEX RE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190586.	COVENTRY ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
A0-0000000.	DCB INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774101.	DEALER SOLUTIONS INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1124111.	DERWENT INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770140.	EMCA INSURANCE COMPANY, LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190747.	ENERGY INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340240.	ERGO VERSICHERUNG AG	0	9,733	0	XXX	XXX	XXX	9,733	XXX	9,733
AA-3194101.	EVEREST REINSURANCE BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	0	45	0	XXX	XXX	XXX	45	XXX	45
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	0	62	0	XXX	XXX	XXX	62	XXX	62
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	0	5	0	XXX	XXX	XXX	5	XXX	5
AA-1120175.	FIDELIS UNDERWRITING LIMITED	0	77	0	XXX	XXX	XXX	77	XXX	77
AA-3770152.	FIRST EMPLOYERS INSURANCE COMPANY SPC	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-3770287.	FLEET SOLUTIONS INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191386.	FLEMING REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
A0-0000000.	FORESIGHT INSURANCE COMPANY LTD	0	31	0	XXX	XXX	XXX	31	XXX	31
AA-5280027.	FUBON INSURANCE COMPANY LTD	0	75	0	XXX	XXX	XXX	75	XXX	75
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1420030.	GJENSIDIGE FORSIKRING ASA	0	14	0	XXX	XXX	XXX	14	XXX	14
AA-1930320.	GORDIAN RUNOFF LTD	0	77	0	XXX	XXX	XXX	77	XXX	77
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	1,121	0	XXX	XXX	XXX	1,121	XXX	1,121
AA-1340043.	GREAT LAKES INSURANCE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320032.	GROUPAMA SA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191092.	GULF COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191190.	HAMILTON RE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190060.	HANNOVER RE (BERMUDA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190075.	HARBOUR ASSURANCE CO OF BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190246.	HELIOS ASSURANCE COMPANY LTD	0	73	0	XXX	XXX	XXX	73	XXX	73

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190183.	HURST HOLME INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191198.	IECD (SAC) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1930680.	INSURANCE AUSTRALIA LTD	0	4	0	XXX	XXX	XXX	4	XXX	4
AA-1560480.	INTACT INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-0040217.	INTERNATIONAL CASUALTY COMPANY SPC INC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770115.	IWLA INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5424101.	KB INSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190425.	KEYCORP INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5420050.	KOREAN REINSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	0	174	0	XXX	XXX	XXX	174	XXX	174
AA-3190373.	LEETS ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1370048.	LIBERTY MUTUAL INS EUROPE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770389.	LONG POINT RE III LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191239.	LUMEN RE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-8310013.	LYRA INSURANCE GUERNSEY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190667.	MANULIFE P&C LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191030.	MERIDIAN INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3160090.	MILSURE INSURANCE LTD	0	128	0	XXX	XXX	XXX	128	XXX	128
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	1,636	0	XXX	XXX	XXX	1,636	XXX	1,636
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	43	0	XXX	XXX	XXX	43	XXX	43
AA-1320131.	MMA IARD SA	0	500	0	XXX	XXX	XXX	500	XXX	500
AA-3770060.	MONTGOMERY INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460019.	MS AMLIN AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240057.	MS AMLIN INSURANCE SE	0	567	0	XXX	XXX	XXX	567	XXX	567
AA-3190429.	MT. FRANKLIN INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340165.	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	42	0	XXX	XXX	XXX	42	XXX	42
A0-0000000.	NDS INSURANCE LTD SPC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190891.	NEW AGE INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190396.	NEWINGTON LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	29	0	XXX	XXX	XXX	29	XXX	29
AA-3774118.	NORTHSTAR INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774160.	OCEAN STATE INSURANCE CO LTD	11	0	11	XXX	XXX	XXX	11	XXX	11
A0-0000000.	OXFORD INDEMNITY COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
A0-0000000.	PHELPS DODGE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-9240019.	PICC PROPERTY AND CASUALTY CO LTD	0	1,214	0	XXX	XXX	XXX	1,214	XXX	1,214
AA-3194224.	POSEIDON RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190505.	PREFERRED INSURANCE COMPANY LTD	0	437	0	XXX	XXX	XXX	437	XXX	437
AA-3190921.	PTS INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120145.	QBE RE (EUROPE) LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120481.	QBE UK LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190887.	R&Q BERMUDA (SAC) LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194135.	R&Q QUEST (SAC) LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191323.	R&Q QUEST INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340004.	R+V VERSICHERUNG AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1374105.	RECEM SA OF LUXEMBOURG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194143.	RESTAURANT REINSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1121277.	ROYAL & SUN ALLIANCE REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774103.	S & S INSURANCE PARTNERS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770273.	SAFE TRUCKING INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560745.	SCOR CANADA REINSURANCE CO	0	5	0	XXX	XXX	XXX	5	XXX	5
AA-1320158.	SCOR S.E.	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1464100.	SCOR SWITZERLAND AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3771181.	SCOTT & WHITE ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190712.	SEG INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191157.	SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190894.	SNAP-ON SECURECORP INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1360184.	SOCIETA REALE MUTUA DI ASSICURAZIONI	0	4	0	XXX	XXX	XXX	4	XXX	4
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	272	0	XXX	XXX	XXX	272	XXX	272
A0-0000000.	SOUTHWIRE INTERNATIONAL INSURANCE CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1121366.	SPHERE DRAKE INSURANCE LIMITED	0	21	0	XXX	XXX	XXX	21	XXX	21
AA-3190408.	SUVACO INSURANCE INTER LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440105.	SWEDISH CLUB	0	21	0	XXX	XXX	XXX	21	XXX	21
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	0	142	0	XXX	XXX	XXX	142	XXX	142
AA-1370021.	SWISS RE EUROPE S.A.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1360240.	SWISS RE ITALIA SPA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3774143.	TANCAYMAN INSURANCE COMPANY SPC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190150.	TATE & LYLE REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774108.	THE FOUNDATION GROUP LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774126.	THE INDEPENDENCE GROUP LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
A0-0000000.	THERMO RE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1280013.	TOPDANMARK FORSIKRING A/S	5	114	5	XXX	XXX	XXX	119	XXX	119
AA-3770199.	TRAFFIC INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774110.	TRISTAR REINSURANCE COMPANY LTD	0	17	0	XXX	XXX	XXX	17	XXX	17
AA-3194166.	UBERRIMAE FIDEI INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1360195.	UNIPOLSAI ASSICURAZIONI SPA	0	34	0	XXX	XXX	XXX	34	XXX	34
AA-3191388.	VERMEER REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3774134.	VISION INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3160340.	WATERMAN INSURANCE INC	0	165	0	XXX	XXX	XXX	165	XXX	165
AA-3160095.	WENTWORTH INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191097.	WESTEL LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190102.	WESTLAKE INSURANCE COMPANY (BERMUDA) LTD.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191047.	WETTERAU INSURANCE COMPANY LTD	0	95	0	XXX	XXX	XXX	95	XXX	95
AA-1930011.	WFI INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
A0-0000000.	WILLOW GROVE INSURANCE LTD	0	25	0	XXX	XXX	XXX	25	XXX	25
AA-3190467.	WIRCON INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190549.	WISCONSIN CAPTIVE INSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340265.	WUESTENROT & WUERTTEMBERGISCHE AG	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3194100.	WYNDHAM INSURANCE COMPANY (SAC) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191315.	XL BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780123.	XL INSURANCE COMPANY SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780072.	XL RE EUROPE SE	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-1460190.	ZURICH INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780059.	ZURICH INSURANCE PLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120001.	ZURICH SPECIALTIES LONDON LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
2699999.	Total Unauthorized Other Non-U.S. Insurers	17	20,378	17	XXX	XXX	XXX	20,394	XXX	20,394
2899999.	Total Unauthorized Excluding Protected Cells	17	29,143	17	XXX	XXX	XXX	29,148	XXX	29,148
Certified Other Non-U.S. Insurers										
CR-3194126	ARCH REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3194122	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460023	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3191315	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
4099999.	Total Certified Other Non-U.S. Insurers	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999.	Total Certified Excluding Protected Cells	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	532	29,143	17	3,299	9,665	12,964	29,148	0	42,112
9999999.	Totals (Sum of 5799999 and 5899999)	532	29,143	17	3,299	9,665	12,964	29,148	0	42,112

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	021000089	CITIBANK N.A.	1
0002	1	021000089	CITIBANK N.A.	1
0003	1	021000089	CITIBANK N.A.	1,570
0004	1	021000089	CITIBANK N.A.	75
0005	1	071004899	BANK OF MONTREAL	2,000
0006	1	026007689	BNP PARIBAS	4
0007	1	026007689	BNP PARIBAS	255
0008	1	026008073	CREDIT AGRICOLE CIB	12,500
0009	1	072000096	COMERICA BANK	307
0010	1	026003780	DEUTSCHE BANK, AG	580
0011	1	026005319	INTESA SANPAOLO SPA	520
0012	1	026005319	INTESA SANPAOLO SPA	3,511
0013	1	021000021	J.P. MORGAN CHASE BANK	510
0014	1	073000545	U.S. BANK, NA	106
0015	1	073000545	U.S. BANK, NA	24
0016	1	021000018	BANK OF NEW YORK MELLON	1,024
0017	1	026004226	SOCIETE GENERALE	130,798
0018	1	026008523	BARCLAYS BANK, PLC	181
0019	1	066010694	ROYAL BANK OF CANADA	500
0020	1	111000753	COMERICA BANK	2,036
0021	1	111000753	COMERICA BANK	140
0022	1	000124082	BANK OF MONTREAL	349
0023	1	026015037	LLOYDS BANK CORPORATE MARKETS PLC	6,010
0024	1	026011293	MIZUHO TRUST & BANKING CO	298
0025	1	121141822	BANK OF AMERICA	4,725
0026	1	021000089	CITIBANK N.A.	339
0027	1	053000219	WELLS FARGO BANK, N.A.	14,520
0028	3	021000089	CITIBANK N.A.	5,235
0028	3	026008044	COMMERZBANK AKTIENGESELLSCHAFT	6,010
0029	1	026009632	BANK OF TOKYO-MITSUBISHI UFJ LTD.	6,010
0030	1	026004802	BROWN BROTHERS HARRIMAN & CO.	1,248
0031	1	021000089	CITIBANK N.A.	2,060
0032	1	021000089	CITIBANK N.A.	1,096
0033	1	071000152	THE NORTHERN TRUST COMPANY	85
0034	1	043001435	FEDERAL HOME LOAN BANK	1,727
0035	1	121141822	BANK OF AMERICA	102
0036	1	021000089	CITIBANK N.A.	5,133
0037	1	021000089	CITIBANK N.A.	31
0038	1	043000096	PNC BANK, NATIONAL ASSOCIATION	5,230

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0039	1	021000089	CITIBANK N.A.	531
0040	1	026015037	LLOYDS BANK CORPORATE MARKETS PLC	1,086
0041	1	021000089	CITIBANK N.A.	6,467
0042	1	021000089	CITIBANK N.A.	6,579
0043	1	021000089	CITIBANK N.A.	1,238
0044	3	042000314	FIFTH THIRD BANK	1,770
0044	3	111000753	COMERICA BANK	5,473
0045	1	111000753	COMERICA BANK	764
0046	3	021000021	J.P. MORGAN CHASE BANK	383
0046	3	026007728	NATIONAL AUSTRALIA BANK	30,049
0047	1	026009632	BANK OF TOKYO-MITSUBISHI UFJ LTD.	525
0048	1	026009593	BANK OF AMERICA	2,452
0049	1	026008808	BAYERISCHE HYPO VEREINSBANK AG	107
0050	1	111000753	COMERICA BANK	3,482
0051	1	026002532	BANK OF NOVA SCOTIA	299
0052	1	026009674	SUMITOMO MITSUI BANKING CORPORATION	4,916
0053	1	021000021	J.P. MORGAN CHASE BANK	2,041
0054	1	026008073	CREDIT AGRICOLE CIB	468
0055	1	000000000	LANDESBANK HESSEN-THURINGEN	79
0056	1	121000248	WELLS FARGO BANK, N.A.	110
0057	3	026002532	BANK OF NOVA SCOTIA	108
0057	3	026009593	BANK OF AMERICA	100
0058	1	111000753	COMERICA BANK	822
0059	1	026009179	CREDIT SUISSE FIRST BOSTON	3,150
0060	1	121000248	WELLS FARGO BANK, N.A.	183
0061	1	111000753	COMERICA BANK	911
0062	1	021000089	CITIBANK N.A.	11
0063	1	021000089	CITIBANK N.A.	7,935
0064	1	026007689	BNP PARIBAS	1,263
0065	1	071925444	WINTRUST BANK	7,400
0066	1	021000021	J.P. MORGAN CHASE BANK	5,500
0067	1	111000753	COMERICA BANK	1,297
0068	1	021000089	CITIBANK N.A.	16,474
0069	1	026002574	BARCLAYS BANK, PLC	625
0070	1	026011293	MIZUHO TRUST & BANKING CO	361
0071	1	111000753	COMERICA BANK	1,355
0072	1	026003243	TD BANK, NA	389
0073	1	026004307	MIZUHO BANK, LTD.	422

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0074	1	053000219	WELLS FARGO BANK, N.A.	2,019
0075	1	026008536	UNICREDIT BANK AG	1,874
0076	1	026009179	CREDIT SUISSE FIRST BOSTON	1,504
0077	1	031201360	TD BANK, NA	800
0078	1	026010841	SVENSKA HANDELSBANKEN	29
0079	1	021000089	CITIBANK N.A.	356
0080	1	026002574	BARCLAYS BANK, PLC	500
0081	1	021000089	CITIBANK N.A.	11
0082	1	061103593	WELLS FARGO BANK, N.A.	2,638
0083	1	021000089	CITIBANK N.A.	49
0084	1	021000021	J.P. MORGAN CHASE BANK	225
0085	1	111000753	COMERICA BANK	265
0086	1	026010841	SVENSKA HANDELSBANKEN	77
0087	1	026010841	SVENSKA HANDELSBANKEN	1,762
0088	1	071004899	BANK OF MONTREAL	150
0089	1	111000753	COMERICA BANK	7,660
0090	1	026007993	UBS AG	1
0091	1	026009179	CREDIT SUISSE FIRST BOSTON	2,675
0092	1	021000089	CITIBANK N.A.	782
0093	1	021000089	CITIBANK N.A.	1,051
0094	1	026009674	SUMITOMO MITSUI BANKING CORPORATION	10
0095	1	026007993	UBS AG	4,356
0096	1	021000018	BANK OF NEW YORK MELLON	1,572
0097	1	021000089	CITIBANK N.A.	1,612
0098	1	021000021	J.P. MORGAN CHASE BANK	39
0099	1	071004899	BANK OF MONTREAL	703
0100	1	111000753	COMERICA BANK	350
0101	1	021000089	CITIBANK N.A.	57
0102	1	026003780	DEUTSCHE BANK, AG	2,000
0103	1	021000089	CITIBANK N.A.	27
0104	1	021000021	J.P. MORGAN CHASE BANK	4,750
0105	1	111000753	COMERICA BANK	568
0106	3	021000089	CITIBANK N.A.	90
0106	3	026002574	BARCLAYS BANK, PLC	8
0107	1	021000089	CITIBANK N.A.	768
0108	1	026008455	DZ BANK	10,000
0109	1	026009179	CREDIT SUISSE FIRST BOSTON	1,193
0110	1	026002561	STANDARD CHARTERED BANK LIMITED	1,500

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0111	1	026002558	CANADIAN IMPERIAL BANK OF COMMERCE	2,600
0112	1	026009593	BANK OF AMERICA	79
0113	1	021000089	CITIBANK N.A.	79
0114	1	026002574	BARCLAYS BANK, PLC	347
0115	1	026009917	AUSTRALIA AND NEW ZEALAND BANKING GROUP	163
0116	3	026002574	BARCLAYS BANK, PLC	14,350
0116	3	111000753	COMERICA BANK	5,398
0117	1	021000089	CITIBANK N.A.	178
0118	1	026002574	BARCLAYS BANK, PLC	3,913
0119	1	071004899	BANK OF MONTREAL	55
0120	1	021000089	CITIBANK N.A.	26
0121	1	026004093	ROYAL BANK OF CANADA	286
0122	1	111000753	COMERICA BANK	22,488
0123	1	026002574	BARCLAYS BANK, PLC	10,815
0124	1	021000089	CITIBANK N.A.	10,128
0125	1	021000089	CITIBANK N.A.	133
0126	1	026007689	BNP PARIBAS	20
0127	1	021000089	CITIBANK N.A.	135
0128	3	021000089	CITIBANK N.A.	85
0128	3	026009632	BANK OF TOKYO-MITSUBISHI UFJ LTD.	7,398
0129	1	026004802	BROWN BROTHERS HARRIMAN & CO.	3,417
0130	1	026009593	BANK OF AMERICA	969
0131	1	021000089	CITIBANK N.A.	26
0132	1	053000219	WELLS FARGO BANK, N.A.	45,579
0133	1	071000152	THE NORTHERN TRUST COMPANY	500
0134	1	021000089	CITIBANK N.A.	5
0135	1	111000753	COMERICA BANK	2,991
0136	1	072000096	COMERICA BANK	969
0137	1	021000089	CITIBANK N.A.	20
0138	1	026009917	AUSTRALIA AND NEW ZEALAND BANKING GROUP	4,642
0139	1	026009179	CREDIT SUISSE FIRST BOSTON	12
0140	1	021000089	CITIBANK N.A.	758
0141	1	071000152	THE NORTHERN TRUST COMPANY	444
0142	1	021000018	BANK OF NEW YORK MELLON	2,150
0143	1	021000089	CITIBANK N.A.	147
0144	1	021000089	CITIBANK N.A.	481
0145	1	072000096	COMERICA BANK	5,581
0146	1	026002574	BARCLAYS BANK, PLC	5,425

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0147	1	021000018	BANK OF NEW YORK MELLON	75
0148	1	026003780	DEUTSCHE BANK, AG	3,661
0149	1	021000089	CITIBANK N.A.	1,348
0150	1	022000046	MANUFACTURERS & TRADERS TRUST CO	6,686
				552,572

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1. MITSUI SUMITOMO INSURANCE CO OF AMERICA	37.0	5,246
2. TOKIO MAR & NICHIDO FIRE INS CO LTD US B	37.0	2,744
3. MITSUI SUMITOMO INSURANCE CO OF AMERICA	37.0	995
4. SOMPO AMERICA INSURANCE COMPANY	37.0	741
5. TOKIO MAR & NICHIDO FIRE INS CO LTD US B	37.0	571

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated YES or NO
6. ST PAUL FIRE & MARINE INSURANCE COMPANY	13,789,927	6,427,221	YES
7. TRAVELERS CASUALTY & SURETY COMPANY	11,331,136	5,278,670	YES
8. PHOENIX INSURANCE COMPANY	2,779,822	1,296,333	YES
9. STANDARD FIRE INSURANCE COMPANY	2,691,156	1,254,851	YES
10.UNITED STATES FIDELITY & GUARANTY CO	2,453,823	1,143,366	YES

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	20,257,615,984	0	20,257,615,984
2.	Premiums and considerations (Line 15)	1,954,127,237	0	1,954,127,237
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	1,319,773,962	(1,256,587,166)	63,186,796
4.	Funds held by or deposited with reinsured companies (Line 16.2)	1,148,871	0	1,148,871
5.	Other assets	887,083,438	0	887,083,438
6.	Net amount recoverable from reinsurers	0	45,075,994,195	45,075,994,195
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	24,419,749,492	43,819,407,029	68,239,156,521
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	11,929,773,156	34,204,616,837	46,134,389,993
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	436,043,243	182,863,292	618,906,535
11.	Unearned premiums (Line 9)	3,064,797,935	9,595,831,593	12,660,629,529
12.	Advance premiums (Line 10)	75,357,455	0	75,357,455
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	14,252,227	0	14,252,227
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	63,656,947	(60,407,338)	3,249,609
15.	Funds held by company under reinsurance treaties (Line 13)	61,385,486	(61,385,486)	0
16.	Amounts withheld or retained by company for account of others (Line 14)	1,031,409,085	0	1,031,409,085
17.	Provision for reinsurance (Line 16)	42,111,869	(42,111,869)	0
18.	Other liabilities	751,436,460	0	751,436,460
19.	Total liabilities excluding protected cell business (Line 26)	17,470,223,864	43,819,407,029	61,289,630,893
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	6,949,525,628	XXX	6,949,525,628
22.	Totals (Line 38)	24,419,749,492	43,819,407,029	68,239,156,521

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

If yes, give full explanation:

The Company participates in the Travelers Reinsurance Pool, an intercompany reinsurance pooling arrangement (see Note 26). Under the terms of the reinsurance agreement, the property-casualty underwriting risks of the participants are reinsured with The Travelers Indemnity Company. After the reinsurance from/to third parties and other affiliates, the business retained is reinsured from The Travelers Indemnity Company to the other participants on a pro rata basis. A significant portion of the reinsurance ceded balances of the Company are attributable to this pooling arrangement.

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	961	XXX	961	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	(59,340)	(6,171.9)	34,607	3,599.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(70,508)	0.0	(23,439)	0.0
4. Cost containment expenses	(8,926)	(928.4)	1,470	152.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(12,538)	0.0	2,143	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	(68,266)	(7,100.3)	36,077	3,752.3	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(83,046)	0.0	(21,296)	0.0
6 Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7 Commissions (a)	(7)	(0.8)	(7)	(0.8)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8 Other general insurance expenses	134,816	14,022.2	911	94.7	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	133,905	0.0	0	0.0
9 Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10 Total other expenses incurred	134,809	14,021.4	904	94.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	133,905	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(65,582)	(6,821.1)	(36,019)	(3,746.3)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(50,859)	0.0	21,296	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(65,582)	(6,821.1)	(36,019)	(3,746.3)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(50,859)	0.0	21,296	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	3,353	3,324	0	0	0	0	0	0	29
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	3,353	3,324	0	0	0	0	0	0	29
5. Total premium reserves, prior year	4,315	4,285	0	0	0	0	0	0	29
6. Increase in total premium reserves	(962)	(961)	0	0	0	0	0	0	(0)
B. Contract Reserves:									
1. Additional reserves (a)	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	5,496,819	539,696	0	0	0	0	0	1,097,015	3,860,108
2. Total prior year	5,630,266	524,228	0	0	0	0	0	1,181,747	3,924,292
3. Increase	(133,447)	15,469	0	0	0	0	0	(84,732)	(64,184)

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

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	74,107	19,139	0	0	0	0	0	14,224	40,745
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	5,496,819	539,696	0	0	0	0	0	1,097,015	3,860,108
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	5,570,926	558,835	0	0	0	0	0	1,111,239	3,900,853
3.2 Claim reserves and liabilities, December 31, prior year	5,630,266	524,228	0	0	0	0	0	1,181,747	3,924,292
3.3 Line 3.1 minus Line 3.2	(59,340)	34,607	0	0	0	0	0	(70,508)	(23,439)

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	961	961	0	0	0	0	0	0	0
3. Incurred claims	(161,378)	(13,971)	0	0	0	0	0	(73,554)	(73,854)
4. Commissions	(7)	(7)	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	280,195	0	0	0	280,195	0	0	0	0
3. Incurred claims	(96,578)	(48,578)	0	0	0	0	0	(1)	(47,999)
4. Commissions	0	0	0	0	0	0	0	0	0

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

NONE

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0
4. Claims paid	0	0	0	0
B. Assumed Reinsurance:				
5. Incurred claims	0	0	0	0
6. Beginning claim reserves and liabilities	0	0	0	0
7. Ending claim reserves and liabilities	0	0	0	0
8. Claims paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims	0	0	0	0
10. Beginning claim reserves and liabilities	0	0	0	0
11. Ending claim reserves and liabilities	0	0	0	0
12. Claims paid	0	0	0	0
D. Net:				
13. Incurred claims	0	0	0	0
14. Beginning claim reserves and liabilities	0	0	0	0
15. Ending claim reserves and liabilities	0	0	0	0
16. Claims paid	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses	0	0	0	0
18. Beginning reserves and liabilities	0	0	0	0
19. Ending reserves and liabilities	0	0	0	0
20. Paid claims and cost containment expenses	0	0	0	0

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	164,020	49,077	59,163	7,621	24,914	77	468	191,322	XXX
2. 2011	5,286,281	363,980	4,922,301	3,320,861	215,308	260,060	13,948	278,475	2,676	155,530	3,627,464	XXX
3. 2012	5,422,591	399,383	5,023,208	3,233,384	496,306	260,468	25,464	286,912	4,554	148,452	3,254,440	XXX
4. 2013	5,609,922	560,869	5,049,053	2,480,162	159,882	234,368	9,809	268,106	6,730	129,896	2,806,215	XXX
5. 2014	5,474,343	406,843	5,067,500	2,463,148	165,412	240,661	13,999	257,325	6,407	128,739	2,775,316	XXX
6. 2015	5,551,167	370,250	5,180,917	2,445,520	140,671	210,433	9,518	261,407	5,161	126,163	2,762,009	XXX
7. 2016	5,736,625	351,758	5,384,867	2,555,579	136,465	182,318	7,586	279,798	1,010	144,120	2,872,633	XXX
8. 2017	5,955,566	316,425	5,639,141	2,879,382	171,940	162,455	6,165	290,005	561	244,089	3,153,177	XXX
9. 2018	6,245,029	312,224	5,932,805	2,735,547	119,696	128,744	4,287	291,693	460	226,906	3,031,540	XXX
10. 2019	6,587,928	380,387	6,207,540	2,394,020	82,257	85,154	2,913	293,624	294	151,104	2,687,333	XXX
11. 2020	6,782,958	413,185	6,369,773	1,527,956	39,031	32,713	1,121	219,307	200	72,860	1,739,625	XXX
12. Totals	XXX	XXX	XXX	26,199,580	1,776,046	1,856,536	102,431	2,751,566	28,130	1,528,326	28,901,074	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	1,438,277	415,700	1,134,417	182,846	148,458	15,877	307,339	37,784	144,196	(84)	4,011	2,520,564	XXX
2. 2011	74,859	5,926	80,868	4,695	7,027	(175)	11,939	268	4,498	3	1,349	168,474	XXX
3. 2012	115,829	12,392	102,077	5,314	8,608	265	15,932	373	4,876	1	1,637	228,976	XXX
4. 2013	124,409	16,798	115,583	9,615	9,238	308	18,122	540	6,854	(0)	1,923	246,947	XXX
5. 2014	121,518	20,691	140,056	7,212	13,423	1,236	23,802	164	8,780	(2)	3,046	278,278	XXX
6. 2015	157,794	22,628	181,905	16,198	15,541	586	26,669	639	12,743	(7)	4,527	354,606	XXX
7. 2016	258,136	28,570	245,649	13,392	26,275	998	35,182	337	19,467	(10)	8,327	541,421	XXX
8. 2017	372,729	49,412	358,018	26,679	40,098	1,388	53,147	1,464	37,495	(16)	20,748	782,559	XXX
9. 2018	502,981	46,313	504,331	30,748	58,143	1,578	117,330	2,052	56,800	(16)	34,371	1,158,910	XXX
10. 2019	654,163	55,540	811,518	54,669	65,088	1,995	171,125	1,954	60,211	(25)	44,376	1,647,974	XXX
11. 2020	717,638	101,675	1,689,403	134,051	53,061	1,882	230,456	5,430	144,129	304	105,299	2,591,346	XXX
12. Totals	4,538,332	775,646	5,363,826	485,417	444,961	25,938	1,011,043	51,006	500,048	148	229,616	10,520,055	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,974,149	546,415
2. 2011	4,038,587	242,649	3,795,937	76.4	66.7	77.1	0	0	25.20	145,106	23,367
3. 2012	4,028,085	544,669	3,483,416	74.3	136.4	69.3	0	0	25.20	200,199	28,777
4. 2013	3,256,842	203,681	3,053,161	58.1	36.3	60.5	0	0	25.20	213,579	33,368
5. 2014	3,268,713	215,119	3,053,594	59.7	52.9	60.3	0	0	25.20	233,671	44,607
6. 2015	3,312,011	195,395	3,116,615	59.7	52.8	60.2	0	0	25.20	300,872	53,734
7. 2016	3,602,403	188,348	3,414,055	62.8	53.5	63.4	0	0	25.20	461,824	79,597
8. 2017	4,193,329	257,593	3,935,736	70.4	81.4	69.8	0	0	25.20	654,656	127,903
9. 2018	4,395,569	205,119	4,190,451	70.4	65.7	70.6	0	0	25.20	930,251	228,660
10. 2019	4,534,904	199,597	4,335,307	68.8	52.5	69.8	0	0	25.20	1,355,473	292,500
11. 2020	4,614,663	283,693	4,330,970	68.0	68.7	68.0	0	0	25.20	2,171,315	420,031
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,641,095	1,878,960

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	7,161,878	6,973,828	6,848,244	6,644,079	6,592,461	6,539,889	6,542,148	6,547,024	6,572,479	6,643,856	71,377	96,832
2. 2011	3,586,630	3,622,227	3,628,860	3,605,753	3,598,429	3,568,606	3,550,220	3,540,588	3,533,594	3,525,803	(7,791)	(14,786)
3. 2012	XXX	3,311,659	3,308,863	3,271,030	3,240,791	3,234,464	3,227,976	3,221,220	3,208,114	3,207,178	(936)	(14,041)
4. 2013	XXX	XXX	2,912,845	2,895,276	2,861,227	2,848,639	2,839,300	2,823,204	2,810,042	2,795,805	(14,237)	(27,398)
5. 2014	XXX	XXX	XXX	2,929,426	2,882,989	2,870,689	2,839,756	2,828,085	2,823,251	2,805,481	(17,771)	(22,605)
6. 2015	XXX	XXX	XXX	XXX	2,921,646	2,923,903	2,888,949	2,882,044	2,876,784	2,859,844	(16,941)	(22,200)
7. 2016	XXX	XXX	XXX	XXX	XXX	3,214,086	3,186,784	3,152,583	3,149,495	3,129,406	(20,088)	(23,176)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,717,015	3,724,833	3,713,327	3,622,796	(90,531)	(102,037)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,876,902	3,929,025	3,857,063	(71,962)	(19,839)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,910,204	3,993,787	83,583	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,979,941	XXX	XXX
12. Totals											(85,295)	(149,249)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	1,048,972	1,795,272	2,340,649	2,752,942	3,184,434	3,465,494	3,712,291	3,951,764	4,118,249	XXX	XXX
2. 2011	1,656,027	2,385,893	2,737,247	2,972,633	3,136,616	3,228,497	3,282,572	3,318,211	3,340,110	3,351,665	XXX	XXX
3. 2012	XXX	1,364,218	2,065,630	2,379,621	2,622,433	2,769,985	2,864,308	2,913,361	2,953,372	2,972,082	XXX	XXX
4. 2013	XXX	XXX	1,105,448	1,674,884	1,992,144	2,213,592	2,366,748	2,460,056	2,518,785	2,544,839	XXX	XXX
5. 2014	XXX	XXX	XXX	1,109,269	1,666,988	1,987,330	2,230,915	2,385,941	2,481,623	2,524,398	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	1,094,213	1,690,753	2,027,255	2,272,803	2,432,868	2,505,764	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	1,190,055	1,842,845	2,187,445	2,449,055	2,593,845	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,468,901	2,265,066	2,655,292	2,863,732	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,536,820	2,384,423	2,740,307	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,538,330	2,394,004	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,520,518	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	3,970,248	3,208,576	2,731,249	2,246,556	1,987,101	1,664,146	1,514,404	1,407,598	1,318,803	1,310,780
2. 2011	1,176,302	692,457	478,201	324,638	240,089	179,495	141,053	123,715	108,144	96,889
3. 2012	XXX	1,214,610	726,916	474,791	326,385	256,160	205,937	173,521	144,496	122,534
4. 2013	XXX	XXX	1,151,225	713,463	471,228	344,471	270,477	200,178	162,271	133,124
5. 2014	XXX	XXX	XXX	1,217,778	717,801	491,513	325,835	243,111	195,338	167,618
6. 2015	XXX	XXX	XXX	XXX	1,197,005	729,432	481,049	337,027	255,060	201,969
7. 2016	XXX	XXX	XXX	XXX	XXX	1,321,415	786,247	522,022	367,443	278,927
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,467,067	861,990	588,901	395,152
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,530,205	919,120	603,060
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,574,026	937,521
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,792,281

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	85	48	21	0	44	0	9	102	XXX
2. 2011	880,822	21,600	859,221	716,670	534	18,879	9	73,155	0	13,202	808,161	90,705
3. 2012	906,429	25,149	881,281	520,104	7,761	14,037	79	74,189	0	8,378	600,490	67,264
4. 2013	946,109	75,614	870,495	349,547	171	12,403	6	64,086	0	7,877	425,859	39,263
5. 2014	878,838	23,019	855,819	370,021	151	12,061	2	65,100	0	7,389	447,028	39,775
6. 2015	868,866	21,061	847,805	364,905	537	13,466	5	61,946	0	8,056	439,775	37,952
7. 2016	881,480	17,620	863,861	383,392	291	11,906	2	59,181	0	9,049	454,185	37,907
8. 2017	915,143	15,976	899,167	548,434	1,678	11,538	10	62,036	0	61,827	620,320	44,439
9. 2018	964,049	15,265	948,784	585,835	930	10,653	14	64,659	0	50,101	660,203	48,798
10. 2019	1,048,248	34,462	1,013,785	566,246	1,596	8,857	14	66,073	0	5,634	639,567	46,755
11. 2020	1,191,100	28,522	1,162,578	520,580	106	6,223	1	56,361	0	1,864	583,058	49,434
12. Totals	XXX	XXX	XXX	4,925,819	13,804	120,045	142	646,829	0	173,385	5,678,747	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	461	0	79	(2)	146	0	23	(0)	432	0	32	1,143	51
2. 2011	181	0	11	0	53	0	8	0	81	0	20	335	14
3. 2012	384	0	191	0	57	0	36	0	117	0	19	784	19
4. 2013	492	0	61	0	70	0	28	0	253	0	60	904	28
5. 2014	944	0	265	1	138	0	54	0	241	0	106	1,641	30
6. 2015	1,147	0	460	7	248	0	144	1	398	0	193	2,389	49
7. 2016	3,287	0	1,020	13	397	0	388	3	649	0	385	5,726	74
8. 2017	13,778	230	6,931	98	1,657	2	450	6	5,230	0	3,435	27,710	496
9. 2018	23,808	144	7,046	180	3,048	6	1,371	16	6,347	0	6,820	41,274	518
10. 2019	30,457	3,028	15,689	5,670	2,698	11	6,871	18	4,916	0	4,824	51,903	781
11. 2020	91,145	21,647	197,368	17,925	3,730	21	10,711	(16)	16,707	0	10,990	280,085	3,359
12. Totals	166,085	25,049	229,120	23,891	12,242	40	20,084	28	35,372	0	26,883	413,895	5,419

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	543	600
2. 2011	809,039	543	808,495	91.9	2.5	94.1	0	0	25.20	192	142
3. 2012	609,115	7,841	601,274	67.2	31.2	68.2	0	0	25.20	575	210
4. 2013	426,939	177	426,763	45.1	0.2	49.0	0	0	25.20	553	351
5. 2014	448,824	155	448,670	51.1	0.7	52.4	0	0	25.20	1,209	433
6. 2015	442,714	550	442,164	51.0	2.6	52.2	0	0	25.20	1,600	789
7. 2016	460,221	309	459,912	52.2	1.8	53.2	0	0	25.20	4,294	1,432
8. 2017	650,053	2,023	648,030	71.0	12.7	72.1	0	0	25.20	20,380	7,330
9. 2018	702,767	1,290	701,477	72.9	8.4	73.9	0	0	25.20	30,530	10,744
10. 2019	701,807	10,337	691,470	67.0	30.0	68.2	0	0	25.20	37,448	14,455
11. 2020	902,827	39,684	863,143	75.8	139.1	74.2	0	0	25.20	248,941	31,144
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	346,264	67,631

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	4,729	2,492	73	0	114	0	26	2,424	XXX
2. 2011	589,821	4,835	584,986	373,744	2,080	22,482	40	56,819	130	9,638	450,795	71,064
3. 2012	582,265	4,202	578,063	362,307	2,229	21,614	25	56,589	131	9,281	438,124	63,763
4. 2013	591,040	56,283	534,757	310,537	2,220	20,359	27	52,713	148	7,536	381,214	54,480
5. 2014	514,408	4,618	509,790	291,780	2,135	18,759	32	46,841	128	6,360	355,086	49,028
6. 2015	540,944	4,237	536,707	332,059	2,193	20,122	67	48,502	136	6,369	398,288	51,237
7. 2016	616,042	4,739	611,303	399,878	2,395	22,420	17	55,674	212	7,659	475,348	60,551
8. 2017	713,548	5,744	707,804	437,806	3,324	21,956	30	61,021	302	8,880	517,127	67,157
9. 2018	787,024	6,763	780,261	411,331	3,111	16,124	6	63,544	330	9,631	487,552	65,176
10. 2019	819,231	5,659	813,572	347,021	2,145	8,880	20	66,643	183	8,442	420,196	62,563
11. 2020	808,056	5,207	802,849	140,598	843	2,429	1	41,685	129	4,030	183,739	39,150
12. Totals	XXX	XXX	XXX	3,411,790	25,165	175,218	266	550,144	1,829	77,851	4,109,892	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	130,263	91,093	22,340	14,662	1,069	3	57	13	924	(2)	99	48,884	363
2. 2011	148	0	0	0	74	0	0	0	115	(0)	41	337	78
3. 2012	417	0	78	15	111	0	19	3	136	(0)	59	743	88
4. 2013	549	0	83	25	147	0	53	7	197	(1)	80	998	120
5. 2014	1,215	0	393	49	270	0	115	8	283	(1)	109	2,222	179
6. 2015	3,734	0	858	58	783	0	131	7	611	(2)	175	6,054	342
7. 2016	9,407	0	2,849	93	1,860	0	668	12	1,313	(4)	330	15,995	713
8. 2017	22,747	1,353	13,525	164	4,226	0	985	20	2,909	(9)	723	42,864	1,544
9. 2018	41,984	0	34,154	382	7,409	0	5,100	76	5,679	(17)	1,499	93,885	3,020
10. 2019	79,293	0	74,065	633	6,420	0	18,476	30	6,321	(23)	3,054	183,934	6,286
11. 2020	100,660	0	172,122	1,249	3,006	0	23,335	32	26,425	60	5,923	324,208	13,251
12. Totals	390,416	92,446	320,468	17,332	25,374	3	48,940	206	44,913	(0)	12,092	720,123	25,984

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	46,848	2,036
2. 2011	453,382	2,250	451,132	76.9	46.5	77.1	0	0	25.20	148	189
3. 2012	441,271	2,403	438,867	75.8	57.2	75.9	0	0	25.20	480	264
4. 2013	384,639	2,426	382,213	65.1	4.3	71.5	0	0	25.20	607	391
5. 2014	359,658	2,350	357,307	69.9	50.9	70.1	0	0	25.20	1,560	662
6. 2015	406,800	2,459	404,341	75.2	58.0	75.3	0	0	25.20	4,534	1,520
7. 2016	494,067	2,725	491,343	80.2	57.5	80.4	0	0	25.20	12,162	3,832
8. 2017	565,175	5,183	559,991	79.2	90.2	79.1	0	0	25.20	34,755	8,108
9. 2018	585,324	3,888	581,437	74.4	57.5	74.5	0	0	25.20	75,756	18,129
10. 2019	607,118	2,989	604,130	74.1	52.8	74.3	0	0	25.20	152,724	31,210
11. 2020	510,260	2,313	507,947	63.1	44.4	63.3	0	0	25.20	271,533	52,675
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	601,106	119,017

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	3,771	1,832	261	32	492	0	(67)	2,659	XXX
2. 2011	394,979	13,429	381,551	263,520	10,925	24,081	1,657	20,441	329	2,421	295,130	33,289
3. 2012	397,100	15,150	381,950	246,685	9,751	25,991	1,878	15,374	405	2,240	276,016	30,462
4. 2013	388,892	16,784	372,107	237,868	9,900	25,392	2,023	19,392	481	2,043	270,248	28,608
5. 2014	389,203	18,269	370,935	227,819	15,480	23,991	3,062	18,048	459	1,663	250,857	26,954
6. 2015	397,449	20,443	377,006	242,371	11,220	25,524	3,195	23,763	529	1,502	276,713	27,191
7. 2016	419,035	23,834	395,201	250,644	16,366	26,176	2,775	26,626	452	1,810	283,853	28,854
8. 2017	440,288	19,542	420,746	231,798	9,868	21,422	2,241	25,756	98	2,127	266,770	28,446
9. 2018	487,284	15,776	471,507	203,889	4,161	15,337	1,251	25,433	3	2,168	239,245	29,042
10. 2019	534,928	18,244	516,685	145,999	2,911	7,670	616	24,194	13	2,201	174,324	28,009
11. 2020	561,986	21,713	540,273	42,202	533	1,685	188	11,769	7	1,248	54,929	16,996
12. Totals	XXX	XXX	XXX	2,096,568	92,948	197,531	18,918	211,289	2,777	19,356	2,390,744	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	31,534	24,410	4,116	(584)	303	7	481	214	303	5	11	12,684	362
2. 2011	590	0	2,351	511	69	(7)	249	31	63	0	8	2,787	51
3. 2012	1,941	126	2,584	128	369	(27)	247	36	15	(0)	8	4,892	74
4. 2013	2,248	98	3,347	192	258	48	407	100	(29)	0	11	5,794	112
5. 2014	11,904	6,529	4,152	481	552	67	394	82	91	0	14	9,934	165
6. 2015	8,581	620	6,398	353	1,140	158	623	63	22	(1)	28	15,572	286
7. 2016	24,520	1,367	12,626	682	3,109	424	665	20	154	(2)	52	38,583	553
8. 2017	49,212	6,031	27,598	1,282	5,191	404	1,360	271	603	(1)	92	75,975	1,041
9. 2018	82,057	2,764	57,857	2,084	8,323	728	7,037	381	1,895	5	218	151,209	2,030
10. 2019	117,823	4,625	125,008	4,346	9,209	407	17,338	817	3,191	6	479	262,367	2,795
11. 2020	72,610	1,657	235,368	12,045	4,993	183	22,625	1,771	20,974	11	1,394	340,903	4,755
12. Totals	403,019	48,228	481,405	21,519	33,515	2,390	51,426	3,787	27,281	23	2,317	920,699	12,224

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	11,824	860
2. 2011	311,363	13,446	297,917	78.8	100.1	78.1	0	0	25.20	2,430	357
3. 2012	293,206	12,297	280,909	73.8	81.2	73.5	0	0	25.20	4,270	622
4. 2013	288,883	12,841	276,042	74.3	76.5	74.2	0	0	25.20	5,305	489
5. 2014	286,951	26,161	260,791	73.7	143.2	70.3	0	0	25.20	9,046	887
6. 2015	308,423	16,138	292,285	77.6	78.9	77.5	0	0	25.20	14,007	1,564
7. 2016	344,521	22,085	322,436	82.2	92.7	81.6	0	0	25.20	35,097	3,486
8. 2017	362,939	20,194	342,745	82.4	103.3	81.5	0	0	25.20	69,496	6,479
9. 2018	401,829	11,375	390,454	82.5	72.1	82.8	0	0	25.20	135,067	16,142
10. 2019	450,433	13,742	436,691	84.2	75.3	84.5	0	0	25.20	233,859	28,508
11. 2020	412,227	16,395	395,832	73.4	75.5	73.3	0	0	25.20	294,276	46,627
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	814,677	106,022

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	82,342	20,323	8,573	893	(1,325)	73	(69)	68,301	XXX
2. 2011	807,284	69,029	738,255	433,769	42,381	70,987	4,201	(13,782)	2,389	9,000	442,004	41,019
3. 2012	912,936	92,300	820,636	453,474	55,882	74,528	4,166	(14,932)	4,030	9,110	448,993	42,232
4. 2013	1,030,514	123,328	907,186	447,866	63,939	76,231	4,116	(18,214)	5,912	8,867	431,916	41,993
5. 2014	1,092,482	145,094	947,388	439,351	71,689	76,535	4,976	(14,295)	5,628	8,212	419,298	41,426
6. 2015	1,142,076	157,111	984,965	409,734	72,903	61,686	3,814	(7,660)	4,247	8,355	382,795	40,730
7. 2016	1,161,408	150,623	1,010,785	389,205	66,081	47,447	3,470	1,122	113	7,559	368,110	38,644
8. 2017	1,133,367	123,395	1,009,972	357,458	48,317	42,321	2,179	6,603	100	5,357	355,785	36,855
9. 2018	1,115,489	121,103	994,387	322,308	47,496	38,485	1,901	8,592	89	3,287	319,899	36,800
10. 2019	1,091,758	115,100	976,658	258,130	36,138	30,613	1,497	11,370	59	1,373	262,419	35,138
11. 2020	974,028	111,679	862,349	106,074	14,630	10,945	485	9,383	61	103	111,225	25,175
12. Totals	XXX	XXX	XXX	3,699,710	539,780	538,352	31,698	(33,139)	22,700	61,154	3,610,745	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	1,049,092	258,818	600,410	100,985	72,065	6,565	65,649	4,084	35,991	(207)	1,044	1,452,961	9,746
2. 2011	64,362	4,765	57,540	2,226	5,191	147	7,780	119	1,801	(7)	429	129,425	484
3. 2012	68,918	5,884	70,268	2,529	5,480	97	10,085	106	2,215	(8)	594	148,360	574
4. 2013	71,425	10,522	77,909	4,696	5,450	76	11,643	154	2,807	(10)	757	153,796	656
5. 2014	80,772	11,977	91,691	4,324	6,176	288	14,040	218	3,427	(12)	1,199	179,312	715
6. 2015	87,318	17,273	115,426	9,992	6,621	138	15,241	226	4,546	(15)	1,713	201,537	902
7. 2016	125,791	20,592	130,926	10,575	9,351	317	15,732	70	5,936	(16)	2,973	256,197	1,081
8. 2017	129,544	25,372	168,018	14,317	10,504	232	22,750	322	8,179	(18)	5,256	298,769	1,401
9. 2018	142,701	20,693	206,212	17,772	14,386	471	34,537	706	13,181	(24)	7,944	371,399	2,083
10. 2019	189,523	18,514	238,922	19,790	22,173	764	36,860	475	12,316	(20)	10,360	460,271	3,538
11. 2020	121,336	17,455	430,644	44,885	25,002	943	44,554	1,480	18,962	205	10,969	575,532	8,139
12. Totals	2,130,781	411,864	2,187,966	232,091	182,397	10,037	278,871	7,960	109,363	(133)	43,238	4,227,560	29,319

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,289,698	163,263
2. 2011	627,649	56,220	571,429	77.7	81.4	77.4	0	0	25.20	114,912	14,513
3. 2012	670,037	72,684	597,353	73.4	78.7	72.8	0	0	25.20	130,773	17,587
4. 2013	675,117	89,405	585,712	65.5	72.5	64.6	0	0	25.20	134,116	19,680
5. 2014	697,697	99,087	598,610	63.9	68.3	63.2	0	0	25.20	156,162	23,150
6. 2015	692,912	108,580	584,332	60.7	69.1	59.3	0	0	25.20	175,478	26,059
7. 2016	725,510	101,203	624,307	62.5	67.2	61.8	0	0	25.20	225,550	30,647
8. 2017	745,375	90,821	654,554	65.8	73.6	64.8	0	0	25.20	257,873	40,896
9. 2018	780,402	89,104	691,298	70.0	73.6	69.5	0	0	25.20	310,448	60,951
10. 2019	799,906	77,216	722,690	73.3	67.1	74.0	0	0	25.20	390,141	70,130
11. 2020	766,901	80,144	686,757	78.7	71.8	79.6	0	0	25.20	489,641	85,890
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,674,792	552,767

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	4,543	19	6,437	37	2,260	0	132	13,184	XXX
2. 2011	804,386	54,630	749,756	523,433	46,972	63,057	1,058	30,042	1	13,920	568,501	32,929
3. 2012	808,963	54,445	754,518	403,706	16,667	55,102	1,152	30,116	3	12,829	471,102	28,441
4. 2013	806,026	54,684	751,342	351,216	27,167	50,660	719	30,434	0	12,672	404,424	23,466
5. 2014	800,496	54,002	746,494	339,127	17,607	57,029	3,161	31,460	1	13,564	406,848	21,863
6. 2015	812,394	50,765	761,629	334,794	23,000	42,242	584	29,006	2	11,030	382,456	20,108
7. 2016	813,834	49,022	764,813	307,626	12,918	34,810	261	27,988	0	9,661	357,246	18,967
8. 2017	821,400	48,030	773,370	343,174	17,059	31,250	468	26,886	0	24,086	383,783	19,177
9. 2018	855,105	49,618	805,487	358,310	24,167	22,471	381	25,630	0	15,857	381,863	18,276
10. 2019	903,851	68,667	835,184	274,609	11,407	12,777	212	22,164	0	6,014	297,932	16,772
11. 2020	933,244	74,187	859,056	184,632	8,775	4,887	181	22,170	0	1,943	202,734	15,381
12. Totals	XXX	XXX	XXX	3,425,171	205,758	380,724	8,213	278,157	7	121,707	3,870,074	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	6,326	104	35,517	560	7,610	24	22,975	294	13,136	1	434	84,581	14,647
2. 2011	1,732	0	4,393	151	530	33	1,694	19	783	0	191	8,930	139
3. 2012	1,882	11	5,738	197	710	34	2,106	36	366	0	189	10,524	110
4. 2013	7,390	73	5,896	103	1,624	9	2,060	20	1,101	0	211	17,867	254
5. 2014	9,179	1	7,472	101	2,413	55	3,025	24	1,139	0	393	23,047	223
6. 2015	18,386	1,204	11,845	325	2,667	16	4,717	82	2,283	0	667	38,271	395
7. 2016	29,243	863	17,034	(725)	4,636	8	6,013	7	3,885	0	1,589	60,657	551
8. 2017	55,134	543	23,406	341	8,969	13	9,705	(40)	6,022	0	5,436	102,379	850
9. 2018	77,700	4,603	37,247	3,204	12,229	122	27,503	61	9,765	0	9,269	156,454	1,261
10. 2019	97,919	3,412	78,635	3,544	10,879	60	41,360	32	7,805	0	10,902	229,549	1,592
11. 2020	139,868	26,559	166,369	11,782	6,521	343	57,864	89	20,876	0	15,451	352,725	2,407
12. Totals	444,759	37,372	393,552	19,584	58,788	715	179,021	626	67,161	1	44,732	1,084,984	22,429

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	41,180	43,402
2. 2011	625,665	48,234	577,432	77.8	88.3	77.0	0	0	25.20	5,974	2,956
3. 2012	499,726	18,100	481,626	61.8	33.2	63.8	0	0	25.20	7,413	3,111
4. 2013	450,383	28,091	422,292	55.9	51.4	56.2	0	0	25.20	13,110	4,757
5. 2014	450,844	20,949	429,895	56.3	38.8	57.6	0	0	25.20	16,549	6,498
6. 2015	445,941	25,213	420,727	54.9	49.7	55.2	0	0	25.20	28,702	9,569
7. 2016	431,236	13,333	417,903	53.0	27.2	54.6	0	0	25.20	46,138	14,518
8. 2017	504,545	18,384	486,162	61.4	38.3	62.9	0	0	25.20	77,656	24,723
9. 2018	570,855	32,538	538,317	66.8	65.6	66.8	0	0	25.20	107,139	49,315
10. 2019	546,147	18,667	527,481	60.4	27.2	63.2	0	0	25.20	169,598	59,951
11. 2020	603,187	47,729	555,458	64.6	64.3	64.7	0	0	25.20	267,896	84,829
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	781,356	303,628

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	16	0	83	0	1	0	0	100	XXX
2. 2011	(0)	3	(3)	0	0	0	0	(2)	0	0	(2)	0
3. 2012	0	1	(0)	0	0	0	0	16	0	0	16	0
4. 2013	0	0	(0)	0	0	0	0	6	0	0	6	0
5. 2014	0	0	(0)	0	0	0	0	5	0	0	5	0
6. 2015	0	0	(0)	0	0	0	0	4	0	0	4	0
7. 2016	0	0	(0)	0	0	0	0	5	0	0	5	0
8. 2017	0	0	(0)	0	0	0	0	(20)	0	0	(20)	0
9. 2018	0	(0)	0	4	0	0	0	1	0	0	5	1
10. 2019	6	0	6	0	0	0	0	1	0	0	1	0
11. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
12. Totals	XXX	XXX	XXX	20	0	83	0	17	0	0	120	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	115	0	277	(24)	50	0	85	0	381	0	0	931	146
2. 2011	0	0	0	2	0	0	0	0	(26)	0	0	(28)	0
3. 2012	0	0	0	0	0	0	0	0	(26)	0	0	(26)	0
4. 2013	0	0	0	0	0	0	0	0	(26)	0	0	(26)	0
5. 2014	0	0	0	0	0	0	0	0	(26)	0	0	(26)	0
6. 2015	0	0	0	(0)	0	0	0	(0)	(26)	0	0	(26)	0
7. 2016	0	0	0	0	0	0	0	0	(26)	0	0	(26)	0
8. 2017	0	0	0	0	0	0	0	0	(26)	0	0	(26)	0
9. 2018	0	0	(4)	(0)	0	0	(0)	(0)	(26)	0	0	(30)	1
10. 2019	0	0	0	0	0	0	0	0	(26)	0	0	(26)	0
11. 2020	0	0	0	1	0	0	0	0	227	0	0	227	0
12. Totals	115	0	273	(21)	50	0	85	0	374	0	0	918	147

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	415	516
2. 2011	(28)	2	(30)	110,368.6	56.1	921.1	0	0	25.20	(2)	(26)
3. 2012	(10)	0	(10)	(20,362.2)	30.8	2,069.7	0	0	25.20	(0)	(26)
4. 2013	(20)	0	(20)	0.0	13.0	5,743.3	0	0	25.20	(0)	(26)
5. 2014	(21)	0	(21)	0.0	30.6	20,915.1	0	0	25.20	(0)	(26)
6. 2015	(22)	(0)	(22)	0.0	(12.9)	7,367.0	0	0	25.20	0	(26)
7. 2016	(21)	0	(21)	0.0	0.0	262,727.2	0	0	25.20	0	(26)
8. 2017	(46)	0	(46)	0.0	71.4	815,971.4	0	0	25.20	(0)	(26)
9. 2018	(25)	(0)	(25)	0.0	56.5	(30,353.0)	0	0	25.20	(4)	(26)
10. 2019	(25)	0	(25)	(410.0)	80.6	(433.6)	0	0	25.20	(0)	(26)
11. 2020	228	1	227	0.0	85.9	(29,788.4)	0	0	25.20	(1)	227
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	409	509

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	412	0	1	0	1	0	0	415	XXX
2. 2011	1	2	(1)	139	0	0	0	(4)	0	0	134	2
3. 2012	0	3	(2)	63	0	1	0	9	0	0	73	2
4. 2013	(0)	3	(3)	0	0	0	0	6	0	0	6	0
5. 2014	0	2	(2)	0	0	0	0	14	0	0	14	1
6. 2015	(35)	2	(37)	0	0	0	0	11	0	0	11	0
7. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
8. 2017	252	1	250	0	0	0	0	25	0	0	25	0
9. 2018	(0)	1	(1)	0	0	0	0	0	0	0	0	0
10. 2019	0	0	(0)	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	614	0	2	0	64	0	0	680	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	2,324	7	1,201	(162)	49	2	213	(76)	63	0	0	4,079	4
2. 2011	0	0	0	0	0	0	0	0	1	0	0	1	0
3. 2012	3,208	0	138	1	0	0	12	0	1	0	0	3,357	0
4. 2013	0	0	0	1	0	0	0	0	1	0	0	(0)	0
5. 2014	0	0	0	0	0	0	0	0	1	0	0	0	0
6. 2015	0	0	0	1	0	0	0	0	1	0	0	(0)	0
7. 2016	0	0	0	0	0	0	0	0	1	0	0	1	0
8. 2017	0	0	0	1	0	0	0	0	1	0	0	(0)	0
9. 2018	0	0	0	0	0	0	0	0	1	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	1	0	0	1	0
11. 2020	0	0	0	0	0	0	0	0	(11)	0	0	(11)	0
12. Totals	5,532	7	1,338	(157)	49	2	225	(76)	59	0	0	7,428	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,679	400
2. 2011	135	0	135	14,787.6	0.0	(22,328.2)	0	0	25.20	0	1
3. 2012	3,431	1	3,430	1,640,744.0	28.4	(138,946.6)	0	0	25.20	3,345	13
4. 2013	7	1	6	(49,356.9)	30.6	(210.1)	0	0	25.20	(1)	1
5. 2014	15	0	14	260,812.5	19.6	(697.9)	0	0	25.20	(0)	1
6. 2015	12	1	11	(34.2)	53.8	(29.1)	0	0	25.20	(1)	1
7. 2016	2	0	2	0.0	0.0	(111.6)	0	0	25.20	0	1
8. 2017	26	1	25	10.2	65.0	9.9	0	0	25.20	(1)	1
9. 2018	1	1	1	(5,101.0)	56.6	(55.2)	0	0	25.20	(0)	1
10. 2019	1	0	1	0.0	80.6	(396.8)	0	0	25.20	(0)	1
11. 2020	(11)	0	(11)	0.0	0.0	0.0	0	0	25.20	0	(11)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,020	407

SCHEDULE P - PART 1G - SPECIAL LIABILITY
(OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	466	238	92	34	11	0	1	297	XXX
2. 2011	116,991	5,731	111,260	54,035	1,808	4,012	26	3,494	0	4,326	59,708	XXX
3. 2012	117,719	7,293	110,426	74,803	13,134	4,448	405	4,491	0	3,716	70,202	XXX
4. 2013	117,562	6,099	111,463	36,916	474	3,598	4	3,479	0	1,550	43,515	XXX
5. 2014	114,826	4,517	110,309	47,059	4,150	3,851	35	3,648	0	1,589	50,373	XXX
6. 2015	109,444	4,121	105,323	39,072	1,062	3,344	23	3,393	0	1,794	44,726	XXX
7. 2016	107,879	3,595	104,284	33,332	293	3,181	2	3,217	0	1,395	39,436	XXX
8. 2017	112,394	6,132	106,262	48,645	3,783	2,549	120	3,092	0	2,724	50,383	XXX
9. 2018	114,201	7,099	107,101	41,906	3,201	2,723	20	2,960	0	1,500	44,368	XXX
10. 2019	122,724	7,081	115,643	38,601	4,021	1,696	20	3,112	0	1,194	39,368	XXX
11. 2020	132,913	7,854	125,059	25,411	2,528	728	5	2,640	0	331	26,245	XXX
12. Totals	XXX	XXX	XXX	440,247	34,692	30,222	694	33,538	0	20,121	468,621	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	2,877	618	14,794	8,772	422	151	4,345	2,519	287	0	21	10,664	86
2. 2011	51	6	(187)	347	13	(6)	(6)	4	18	0	31	(461)	4
3. 2012	498	323	56	22	74	18	4	7	34	0	40	295	12
4. 2013	126	0	117	0	51	0	17	0	24	0	29	335	7
5. 2014	461	0	1,054	1	67	0	167	0	81	0	46	1,829	7
6. 2015	1,226	0	748	0	210	0	110	0	58	0	82	2,352	14
7. 2016	1,483	0	964	(1)	411	0	120	(0)	89	0	188	3,069	20
8. 2017	2,780	(189)	458	(131)	439	(4)	181	0	194	0	406	4,375	34
9. 2018	5,473	2	1,687	49	998	0	886	1	518	0	589	9,510	69
10. 2019	7,784	471	5,226	400	974	10	833	27	1,225	0	1,149	15,135	141
11. 2020	15,810	228	15,490	1,234	825	1	2,187	33	1,020	0	2,345	33,836	497
12. Totals	38,571	1,459	40,406	10,694	4,484	170	8,844	2,591	3,548	0	4,924	80,939	891

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,281	2,383
2. 2011	61,431	2,184	59,247	52.5	38.1	53.3	0	0	25.20	(488)	27
3. 2012	84,407	13,910	70,497	71.7	190.7	63.8	0	0	25.20	208	87
4. 2013	44,329	478	43,851	37.7	7.8	39.3	0	0	25.20	243	92
5. 2014	56,388	4,186	52,202	49.1	92.7	47.3	0	0	25.20	1,514	315
6. 2015	48,163	1,085	47,078	44.0	26.3	44.7	0	0	25.20	1,974	378
7. 2016	42,798	293	42,505	39.7	8.1	40.8	0	0	25.20	2,448	621
8. 2017	58,338	3,580	54,758	51.9	58.4	51.5	0	0	25.20	3,557	818
9. 2018	57,152	3,274	53,878	50.0	46.1	50.3	0	0	25.20	7,109	2,401
10. 2019	59,452	4,949	54,503	48.4	69.9	47.1	0	0	25.20	12,140	2,995
11. 2020	64,111	4,029	60,081	48.2	51.3	48.0	0	0	25.20	29,838	3,998
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	66,824	14,115

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	45,096	14,976	27,463	5,356	18,160	0	(52)	70,387	XXX
2. 2011	452,925	36,027	416,898	170,883	13,429	27,756	2,072	24,268	(3)	417	207,409	9,065
3. 2012	456,822	39,540	417,283	187,943	19,907	24,669	749	23,425	1	460	215,380	8,024
4. 2013	466,415	41,363	425,051	186,323	15,706	26,254	1,004	25,331	4	352	221,194	7,744
5. 2014	469,983	35,482	434,501	180,023	13,492	26,475	527	23,055	0	998	215,534	7,605
6. 2015	481,288	32,063	449,225	197,851	15,177	26,385	1,085	24,456	0	78	232,430	7,370
7. 2016	492,613	21,076	471,537	187,930	15,849	20,811	244	25,907	1	433	218,555	6,981
8. 2017	507,794	19,734	488,060	128,431	4,262	16,370	60	22,437	0	254	162,917	6,398
9. 2018	539,197	18,171	521,026	104,684	1,770	10,455	22	20,172	0	80	133,519	5,946
10. 2019	590,057	26,420	563,636	56,216	981	4,435	22	19,744	0	88	79,392	5,161
11. 2020	622,626	37,511	585,115	12,591	45	889	1	10,244	0	38	23,679	2,774
12. Totals	XXX	XXX	XXX	1,457,972	115,594	211,962	11,141	237,198	3	3,145	1,780,394	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	114,137	22,723	327,002	34,955	38,406	6,494	117,917	24,774	53,442	33	52	561,925	156,559
2. 2011	6,450	428	13,335	933	776	(335)	1,317	73	757	0	20	21,535	114
3. 2012	4,046	371	15,689	1,111	1,101	81	1,815	48	952	0	23	21,993	131
4. 2013	11,301	1,123	18,925	1,920	1,016	34	2,283	145	1,515	0	47	31,819	183
5. 2014	12,517	1,249	23,970	1,323	3,166	771	4,290	(325)	1,957	1	77	42,881	213
6. 2015	27,218	2,606	31,706	5,221	2,960	118	3,153	237	3,127	1	141	59,980	287
7. 2016	39,853	5,047	52,571	2,339	4,641	150	6,182	190	5,260	1	217	100,779	455
8. 2017	64,293	4,453	86,375	10,930	6,403	332	9,496	961	8,136	2	290	158,026	641
9. 2018	71,541	4,033	118,572	9,801	8,128	43	27,145	499	10,717	3	434	221,724	808
10. 2019	72,114	2,937	205,727	16,130	8,221	4	33,279	725	12,176	2	651	311,717	946
11. 2020	31,069	235	290,578	27,126	4,186	8	44,168	1,193	21,828	(0)	724	363,267	901
12. Totals	454,538	45,205	1,184,449	111,790	79,005	7,700	251,044	28,520	119,868	42	2,676	1,895,646	161,238

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	383,460	178,464
2. 2011	245,541	16,597	228,944	54.2	46.1	54.9	0	0	25.20	18,423	3,111
3. 2012	259,641	22,268	237,372	56.8	56.3	56.9	0	0	25.20	18,253	3,740
4. 2013	272,949	19,936	253,013	58.5	48.2	59.5	0	0	25.20	27,184	4,635
5. 2014	275,453	17,038	258,415	58.6	48.0	59.5	0	0	25.20	33,915	8,966
6. 2015	316,855	24,446	292,409	65.8	76.2	65.1	0	0	25.20	51,097	8,883
7. 2016	343,154	23,821	319,334	69.7	113.0	67.7	0	0	25.20	85,037	15,742
8. 2017	341,942	21,000	320,943	67.3	106.4	65.8	0	0	25.20	135,284	22,742
9. 2018	371,414	16,171	355,243	68.9	89.0	68.2	0	0	25.20	176,279	45,445
10. 2019	411,911	20,802	391,110	69.8	78.7	69.4	0	0	25.20	258,773	52,945
11. 2020	415,554	28,608	386,946	66.7	76.3	66.1	0	0	25.20	294,286	68,982
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,481,992	413,654

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	5,377	1,536	(154)	190	637	0	0	4,134	XXX
2. 2011	161,395	18,792	142,602	86,879	46	6,939	36	5,403	(252)	214	99,392	920
3. 2012	158,327	17,763	140,564	61,736	1,083	5,922	54	6,982	(251)	143	73,755	812
4. 2013	156,943	14,917	142,025	70,327	66	4,696	34	6,217	58	197	81,082	779
5. 2014	151,960	1,221	150,738	60,084	58	9,277	773	5,700	60	44	74,171	710
6. 2015	146,070	1,971	144,099	46,589	140	5,620	39	5,510	54	24	57,486	635
7. 2016	142,778	3,220	139,557	53,072	1,577	4,686	42	5,717	29	(93)	61,827	637
8. 2017	142,066	3,687	138,379	38,143	260	4,043	25	5,411	34	(49)	47,278	664
9. 2018	144,305	3,701	140,604	31,049	723	3,661	32	4,679	7	252	38,629	640
10. 2019	152,928	4,709	148,220	17,078	99	2,587	38	4,176	12	7	23,693	614
11. 2020	172,782	7,928	164,854	6,980	45	444	7	2,465	0	0	9,837	442
12. Totals	XXX	XXX	XXX	477,316	5,632	47,722	1,270	52,898	(249)	739	571,283	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	13,248	3,946	22,993	4,490	835	98	5,666	1,528	3,491	(0)	11	36,170	186
2. 2011	297	429	849	224	35	3	160	5	208	0	5	888	11
3. 2012	32,129	3,565	2,358	1,039	341	40	404	69	373	0	7	30,893	27
4. 2013	30,209	4,463	3,097	2,061	272	29	508	76	300	0	11	27,758	21
5. 2014	2,192	37	4,137	14	262	0	588	102	516	0	11	7,543	33
6. 2015	6,392	0	7,768	5	339	0	494	4	597	0	15	15,580	32
7. 2016	17,008	(69)	12,519	82	777	(2)	1,338	4	828	0	26	32,456	54
8. 2017	16,226	10	14,357	42	1,188	3	2,597	1	1,666	0	54	35,978	81
9. 2018	32,211	2,999	26,112	247	1,711	7	7,175	98	2,961	0	104	66,820	123
10. 2019	15,194	12	56,760	863	1,932	22	8,501	22	6,178	0	150	87,646	218
11. 2020	9,268	91	93,492	4,318	1,617	8	7,951	148	4,217	(0)	212	111,980	280
12. Totals	174,374	15,482	244,442	13,385	9,308	207	35,380	2,055	21,336	(0)	607	453,711	1,066

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	27,804	8,366
2. 2011	100,770	491	100,279	62.4	2.6	70.3	0	0	25.20	493	395
3. 2012	110,246	5,598	104,648	69.6	31.5	74.4	0	0	25.20	29,884	1,008
4. 2013	115,626	6,786	108,840	73.7	45.5	76.6	0	0	25.20	26,783	975
5. 2014	82,757	1,043	81,714	54.5	85.4	54.2	0	0	25.20	6,279	1,264
6. 2015	73,308	241	73,066	50.2	12.3	50.7	0	0	25.20	14,155	1,426
7. 2016	95,945	1,662	94,283	67.2	51.6	67.6	0	0	25.20	29,515	2,941
8. 2017	83,631	376	83,255	58.9	10.2	60.2	0	0	25.20	30,530	5,447
9. 2018	109,561	4,113	105,448	75.9	111.1	75.0	0	0	25.20	55,077	11,742
10. 2019	112,406	1,067	111,339	73.5	22.7	75.1	0	0	25.20	71,078	16,567
11. 2020	126,434	4,617	121,817	73.2	58.2	73.9	0	0	25.20	98,351	13,630
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	389,950	63,762

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	10,772	(465)	1,256	424	478	0	31,237	12,546	XXX
2. 2019	577,154	91,833	485,321	267,770	19,473	5,887	389	16,569	0	6,398	270,363	XXX
3. 2020	622,234	109,813	512,421	164,809	10,135	3,435	218	15,160	0	2,070	173,049	XXX
4. Totals	XXX	XXX	XXX	443,350	29,143	10,577	1,032	32,207	0	39,704	455,959	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	46,838	26,232	11,068	(3,348)	1,251	644	939	235	6,325	90	17,096	42,567	445
2. 2019	35,239	20,436	(5,646)	433	1,269	675	26	(239)	3,116	10	8,401	12,689	291
3. 2020	110,891	30,844	40,492	10,865	2,588	353	1,464	221	6,910	1	13,126	120,060	1,144
4. Totals	192,968	77,512	45,914	7,951	5,107	1,672	2,429	217	16,351	101	38,622	175,316	1,880

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	35,021	7,545
2. 2019	324,230	41,178	283,052	56.2	44.8	58.3	0	0	25.20	8,724	3,965
3. 2020	345,747	52,637	293,109	55.6	47.9	57.2	0	0	25.20	109,673	10,387
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	153,418	21,898

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(2,259)	95	146	53	1,020	0	3,806	(1,241)	XXX
2. 2019	673,834	6,290	667,544	401,619	2,192	1,040	68	57,749	0	119,691	458,148	224,045
3. 2020	686,918	6,385	680,532	321,037	1,340	898	31	46,350	0	61,231	366,913	165,562
4. Totals	XXX	XXX	XXX	720,396	3,627	2,083	152	105,119	0	184,729	823,820	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	406	(42)	3,639	470	103	25	924	45	4,703	1	3,475	9,277	5,335
2. 2019	714	363	2,368	749	110	16	697	10	2,086	1	3,827	4,838	4,909
3. 2020	16,271	1,301	23,529	2,455	303	8	6,759	469	6,306	0	43,562	48,935	17,547
4. Totals	17,392	1,623	29,536	3,673	516	49	8,381	523	13,095	2	50,864	63,051	27,791

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,617	5,660
2. 2019	466,383	3,397	462,986	69.2	54.0	69.4	0	0	25.20	1,971	2,867
3. 2020	421,453	5,604	415,849	61.4	87.8	61.1	0	0	25.20	36,043	12,892
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	41,632	21,419

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	968	(15)	218	(9)	101	0	636	1,311	XXX
2. 2019	14,852	1,314	13,538	4,860	0	12	0	333	22	62	5,183	XXX
3. 2020	15,907	1,930	13,977	1,033	10	1	0	233	2	0	1,255	XXX
4. Totals	XXX	XXX	XXX	6,862	(5)	231	(9)	667	25	698	7,748	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	9,314	365	4,156	(70)	666	33	336	8	1,133	37	1,478	15,232	108
2. 2019	801	0	1,678	45	15	0	136	3	65	0	580	2,646	4
3. 2020	6	0	5,250	283	0	0	151	13	82	28	603	5,166	2
4. Totals	10,121	365	11,085	259	681	33	624	25	1,280	65	2,661	23,043	114

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	13,175	2,057
2. 2019	7,900	71	7,829	53.2	5.4	57.8	0	0	25.20	2,433	213
3. 2020	6,757	336	6,420	42.5	17.4	45.9	0	0	25.20	4,974	192
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	20,581	2,462

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	77	0	15	0	177	0	0	269	XXX
2. 2019	305	303	2	0	0	0	0	44	0	0	44	XXX
3. 2020	282	280	1	0	0	0	0	24	0	0	24	XXX
4. Totals	XXX	XXX	XXX	77	0	15	0	245	0	0	337	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,999	32	4,442	425	38	0	1,230	28	642	0	0	7,865	4
2. 2019	0	0	0	0	0	0	0	0	80	0	0	80	0
3. 2020	0	0	0	0	0	0	0	0	(4)	0	0	(4)	0
4. Totals	1,999	32	4,442	425	38	0	1,230	28	718	0	0	7,942	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,984	1,881
2. 2019	124	0	124	40.7	0.0	7,989.3	0	0	25.20	0	80
3. 2020	20	0	20	7.2	0.0	1,525.6	0	0	25.20	0	(4)
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,984	1,957

SCHEDULE P - PART 1M - INTERNATIONAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	3	0	2	0	10	0	0	15	XXX
2. 2011	1,150	0	1,150	2,359	0	0	0	270	0	0	2,629	XXX
3. 2012	950	0	950	443	0	0	0	534	0	0	978	XXX
4. 2013	1,041	0	1,041	335	0	0	0	277	0	0	612	XXX
5. 2014	496	0	496	0	0	0	0	244	0	0	244	XXX
6. 2015	576	0	576	125	0	0	0	234	0	0	359	XXX
7. 2016	625	0	625	201	0	0	0	164	0	0	365	XXX
8. 2017	856	0	856	0	0	0	0	84	0	0	84	XXX
9. 2018	1,414	0	1,414	699	0	0	0	60	0	0	759	XXX
10. 2019	673	0	673	151	0	0	0	26	0	0	178	XXX
11. 2020	0	0	0	0	0	0	0	12	0	0	12	XXX
12. Totals	XXX	XXX	XXX	4,316	0	2	0	1,915	0	0	6,233	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	42	0	157	20	0	0	23	2	5	0	0	204	0
2. 2011	0	0	0	0	0	0	0	0	5	0	0	5	0
3. 2012	0	0	0	0	0	0	0	0	5	0	0	5	0
4. 2013	0	0	0	0	0	0	0	0	5	0	0	5	0
5. 2014	0	0	0	0	0	0	0	0	5	0	0	5	0
6. 2015	0	0	0	0	0	0	0	0	5	0	0	5	0
7. 2016	0	0	0	0	0	0	0	0	5	0	0	5	0
8. 2017	0	0	0	0	0	0	0	0	5	0	0	5	0
9. 2018	0	0	0	0	0	0	0	0	5	0	0	5	0
10. 2019	0	0	0	0	0	0	0	0	5	0	0	5	0
11. 2020	0	0	0	0	0	0	0	0	91	0	0	91	0
12. Totals	42	0	157	20	0	0	23	2	139	0	0	338	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	179	26
2. 2011	2,634	0	2,634	229.1	0.0	229.1	0	0	25.20	0	5
3. 2012	983	0	983	103.4	0.0	103.4	0	0	25.20	0	5
4. 2013	616	0	616	59.2	0.0	59.2	0	0	25.20	0	5
5. 2014	249	0	249	50.1	0.0	50.1	0	0	25.20	0	5
6. 2015	363	0	363	63.1	0.0	63.1	0	0	25.20	0	5
7. 2016	369	0	369	59.1	0.0	59.1	0	0	25.20	0	5
8. 2017	88	0	88	10.3	0.0	10.3	0	0	25.20	0	5
9. 2018	764	0	764	54.0	0.0	54.0	0	0	25.20	0	5
10. 2019	182	0	182	27.1	0.0	27.1	0	0	25.20	0	5
11. 2020	103	0	103	61,431.9	0.0	61,431.9	0	0	25.20	0	91
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	179	160

SCHEDULE P - PART 1N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	490	0	29	0	9	0	0	529	XXX
2. 2011	4,434	373	4,061	3,041	544	60	25	54	0	0	2,586	XXX
3. 2012	7,369	410	6,959	5,715	2,640	67	36	54	0	0	3,160	XXX
4. 2013	10,256	312	9,944	6,927	3,756	84	57	54	0	157	3,253	XXX
5. 2014	10,728	130	10,598	3,991	1,111	66	50	54	2	0	2,948	XXX
6. 2015	9,706	(2)	9,708	2,604	4	35	0	54	0	8	2,688	XXX
7. 2016	8,979	0	8,979	3,909	694	64	19	54	0	77	3,314	XXX
8. 2017	7,111	9	7,102	3,764	982	16	4	44	0	0	2,838	XXX
9. 2018	7,367	1	7,366	904	146	6	2	32	0	0	794	XXX
10. 2019	10,191	0	10,191	6,922	1,257	63	11	22	0	0	5,738	XXX
11. 2020	17,199	0	17,199	1,729	40	0	0	12	0	0	1,701	XXX
12. Totals	XXX	XXX	XXX	39,998	11,176	489	205	443	2	241	29,548	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	884	14	3,303	333	0	0	295	17	26	0	0	4,144	XXX
2. 2011	340	0	229	10	0	0	(1)	0	26	0	0	583	XXX
3. 2012	0	0	47	31	0	0	16	11	26	0	0	46	XXX
4. 2013	72	72	23	22	27	27	1	0	26	0	0	27	XXX
5. 2014	0	22	136	28	0	1	8	3	26	0	0	116	XXX
6. 2015	0	0	6	0	0	0	0	0	26	0	0	32	XXX
7. 2016	265	0	(567)	27	8	0	(0)	1	26	0	0	(296)	XXX
8. 2017	79	9	18	(5)	1	0	1	(0)	26	0	0	121	XXX
9. 2018	0	0	460	(145)	0	0	1	(2)	26	0	0	634	XXX
10. 2019	4,597	1,715	297	1,917	111	24	1	26	26	0	0	1,349	XXX
11. 2020	3,428	1,390	2,474	76	44	9	51	(9)	(12)	0	0	4,520	XXX
12. Totals	9,665	3,222	6,426	2,294	190	62	373	47	245	0	0	11,276	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,840	304
2. 2011	3,749	580	3,169	84.5	155.6	78.0	0	0	25.20	559	25
3. 2012	5,924	2,719	3,206	80.4	663.1	46.1	0	0	25.20	16	30
4. 2013	7,214	3,934	3,280	70.3	1,261.9	33.0	0	0	25.20	1	26
5. 2014	4,281	1,217	3,064	39.9	934.5	28.9	0	0	25.20	86	30
6. 2015	2,725	5	2,720	28.1	(234.0)	28.0	0	0	25.20	6	26
7. 2016	3,759	741	3,018	41.9	515,600.4	33.6	0	0	25.20	(328)	33
8. 2017	3,949	990	2,959	55.5	10,979.8	41.7	0	0	25.20	93	27
9. 2018	1,429	1	1,428	19.4	181.3	19.4	0	0	25.20	605	28
10. 2019	12,039	4,951	7,087	118.1	1,692,190.6	69.5	0	0	25.20	1,262	87
11. 2020	7,727	1,506	6,221	44.9	0.0	36.2	0	0	25.20	4,437	83
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,576	699

SCHEDULE P - PART 1O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	6,301	520	774	23	17	0	0	6,549	XXX
2. 2011	5,501	687	4,814	3,934	154	17	17	180	0	0	3,961	XXX
3. 2012	6,869	1,001	5,867	791	791	368	368	164	0	0	164	XXX
4. 2013	4,923	760	4,163	74	74	10	9	210	0	0	211	XXX
5. 2014	4,987	583	4,404	2,710	213	24	28	152	0	0	2,645	XXX
6. 2015	4,297	28	4,269	9,014	0	5	0	177	0	0	9,196	XXX
7. 2016	3,194	43	3,151	930	0	1	0	138	0	0	1,069	XXX
8. 2017	4,171	54	4,117	0	0	0	0	101	0	0	101	XXX
9. 2018	3,627	46	3,581	0	0	0	0	73	0	0	73	XXX
10. 2019	3,413	51	3,362	6,300	0	1	0	71	0	0	6,372	XXX
11. 2020	3,094	35	3,059	0	0	0	0	69	0	0	69	XXX
12. Totals	XXX	XXX	XXX	30,053	1,752	1,201	445	1,353	0	0	30,409	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	54,396	9,286	28,426	7,047	227	221	620	398	352	0	0	67,069	XXX
2. 2011	219	257	205	172	7	7	7	2	252	0	0	253	XXX
3. 2012	278	400	2,918	132	9	22	216	44	252	0	0	3,076	XXX
4. 2013	23	179	2,652	91	97	31	293	(17)	235	0	0	3,015	XXX
5. 2014	646	646	175	130	28	28	17	9	252	0	0	305	XXX
6. 2015	0	0	327	0	0	0	10	0	252	0	0	589	XXX
7. 2016	1,842	0	65	0	0	0	0	0	240	0	0	2,148	XXX
8. 2017	0	0	2,061	0	0	0	153	0	252	0	0	2,466	XXX
9. 2018	0	0	2,187	0	0	0	288	0	252	0	0	2,728	XXX
10. 2019	0	0	118	0	20	0	181	0	240	0	0	559	XXX
11. 2020	3,780	0	741	4	13	0	144	0	22	0	0	4,697	XXX
12. Totals	61,183	10,767	39,878	7,576	400	309	1,929	436	2,603	0	0	86,903	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	66,490	579
2. 2011	4,823	610	4,213	87.7	88.7	87.5	0	0	25.20	(5)	257
3. 2012	4,997	1,757	3,240	72.8	175.5	55.2	0	0	25.20	2,664	411
4. 2013	3,593	367	3,226	73.0	48.3	77.5	0	0	25.20	2,405	610
5. 2014	4,004	1,054	2,950	80.3	180.8	67.0	0	0	25.20	44	260
6. 2015	9,785	0	9,785	227.7	0.0	229.2	0	0	25.20	327	262
7. 2016	3,217	0	3,217	100.7	0.0	102.1	0	0	25.20	1,908	240
8. 2017	2,567	0	2,567	61.5	0.0	62.4	0	0	25.20	2,061	405
9. 2018	2,801	0	2,801	77.2	0.0	78.2	0	0	25.20	2,187	541
10. 2019	6,931	0	6,931	203.1	0.0	206.1	0	0	25.20	118	441
11. 2020	4,770	4	4,766	154.2	10.8	155.8	0	0	25.20	4,518	179
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	82,717	4,186

SCHEDULE P - PART 1P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	69	4	1	0	0	0	0	66	XXX
2. 2011	370	0	370	0	0	0	0	2	0	0	2	XXX
3. 2012	574	0	574	0	0	0	0	2	0	0	2	XXX
4. 2013	459	0	459	0	0	0	0	2	0	0	2	XXX
5. 2014	407	0	407	0	0	0	0	2	0	0	2	XXX
6. 2015	443	0	443	0	0	0	0	2	0	0	2	XXX
7. 2016	428	0	428	0	0	0	0	2	0	0	2	XXX
8. 2017	409	0	409	0	0	0	0	1	0	0	1	XXX
9. 2018	403	0	403	0	0	0	0	1	0	0	1	XXX
10. 2019	386	0	386	0	0	0	0	1	0	0	1	XXX
11. 2020	369	0	369	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	69	4	1	0	15	0	0	81	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	278	0	1,015	102	0	0	29	0	12	0	0	1,232	XXX
2. 2011	0	0	0	0	0	0	0	0	12	0	0	12	XXX
3. 2012	0	0	0	0	0	0	0	0	12	0	0	12	XXX
4. 2013	0	0	0	0	0	0	0	0	12	0	0	12	XXX
5. 2014	0	0	109	0	0	0	10	0	12	0	0	131	XXX
6. 2015	0	0	0	0	0	0	0	0	12	0	0	12	XXX
7. 2016	0	0	42	0	0	0	10	0	12	0	0	64	XXX
8. 2017	0	0	44	0	0	0	6	0	12	0	0	62	XXX
9. 2018	0	0	158	0	0	0	7	0	12	0	0	178	XXX
10. 2019	0	0	160	0	0	0	4	0	12	0	0	176	XXX
11. 2020	0	0	151	0	0	0	4	0	(0)	0	0	154	XXX
12. Totals	278	0	1,679	102	0	0	69	0	123	0	0	2,047	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,191	41
2. 2011	14	0	14	3.7	0.0	3.7	0	0	25.20	0	12
3. 2012	14	0	14	2.5	0.0	2.5	0	0	25.20	0	12
4. 2013	14	0	14	3.1	0.0	3.1	0	0	25.20	0	12
5. 2014	133	0	133	32.6	0.0	32.6	0	0	25.20	109	22
6. 2015	14	0	14	3.2	0.0	3.2	0	0	25.20	0	12
7. 2016	66	0	66	15.5	0.0	15.5	0	0	25.20	42	22
8. 2017	64	0	64	15.6	0.0	15.6	0	0	25.20	44	18
9. 2018	179	0	179	44.4	0.0	44.4	0	0	25.20	158	20
10. 2019	177	0	177	45.9	0.0	45.9	0	0	25.20	160	16
11. 2020	155	0	155	41.9	0.0	41.9	0	0	25.20	151	3
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,855	192

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	10,810	7,073	15,279	1,036	4,299	3	0	22,275	XXX
2. 2011	29,681	19	29,662	26,068	3,828	7,755	247	3,996	4	1	33,740	1,824
3. 2012	33,523	242	33,281	20,067	2,165	9,474	212	4,119	4	1	31,280	1,748
4. 2013	31,814	305	31,509	20,934	3,226	5,718	320	4,127	5	73	27,228	1,079
5. 2014	36,251	257	35,994	14,443	1,809	3,913	215	3,980	8	0	20,304	965
6. 2015	35,826	242	35,585	6,684	408	4,082	246	3,582	8	2	13,685	819
7. 2016	32,780	281	32,499	5,120	167	2,778	153	1,848	4	(0)	9,422	762
8. 2017	33,830	79	33,752	4,829	124	2,085	17	1,679	4	12	8,448	731
9. 2018	35,493	72	35,422	2,505	7	1,408	3	1,335	5	1	5,234	565
10. 2019	37,012	113	36,899	2,174	38	502	7	1,275	5	0	3,902	459
11. 2020	33,389	90	33,298	262	0	144	2	703	0	0	1,107	272
12. Totals	XXX	XXX	XXX	113,895	18,844	53,139	2,458	30,942	50	90	176,624	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	20,382	4,194	65,572	12,002	26,778	2,403	86,877	3,898	33,354	46	0	210,419	100,428
2. 2011	454	8	1,518	50	279	3	705	8	200	0	0	3,087	57
3. 2012	413	4	1,570	91	347	1	758	12	208	0	0	3,189	48
4. 2013	540	106	2,720	203	178	35	733	12	157	0	0	3,971	40
5. 2014	828	35	3,795	503	299	1	977	25	160	0	0	5,494	49
6. 2015	1,519	319	4,673	47	411	60	1,901	4	223	0	0	8,297	51
7. 2016	1,719	30	8,884	9	608	25	3,414	2	290	0	0	14,848	59
8. 2017	2,472	6	12,583	6	1,020	10	4,276	(5)	878	0	0	21,210	112
9. 2018	3,503	18	8,738	(2)	1,183	3	4,459	1	713	1	0	18,576	96
10. 2019	2,697	25	11,400	46	927	2	5,307	7	497	0	0	20,747	91
11. 2020	1,427	267	13,662	(237)	219	6	6,793	7	(556)	(0)	0	21,502	89
12. Totals	35,953	5,012	135,113	12,718	32,250	2,549	116,201	3,971	36,124	49	0	331,341	101,120

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	69,757	140,662
2. 2011	40,975	4,148	36,827	138.1	22,123.7	124.2	0	0	25.20	1,914	1,173
3. 2012	36,957	2,488	34,469	110.2	1,028.7	103.6	0	0	25.20	1,888	1,301
4. 2013	35,106	3,908	31,199	110.3	1,280.3	99.0	0	0	25.20	2,951	1,020
5. 2014	28,394	2,596	25,798	78.3	1,010.0	71.7	0	0	25.20	4,084	1,410
6. 2015	23,075	1,092	21,983	64.4	451.7	61.8	0	0	25.20	5,825	2,472
7. 2016	24,661	391	24,270	75.2	138.9	74.7	0	0	25.20	10,563	4,285
8. 2017	29,821	163	29,658	88.1	207.7	87.9	0	0	25.20	15,042	6,168
9. 2018	23,845	35	23,810	67.2	48.9	67.2	0	0	25.20	12,225	6,351
10. 2019	24,779	130	24,649	66.9	115.4	66.8	0	0	25.20	14,026	6,722
11. 2020	22,654	45	22,609	67.8	49.6	67.9	0	0	25.20	15,059	6,443
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	153,336	178,005

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	5	0	0	5	XXX
2. 2011	5,704	590	5,114	4,185	1,015	1,000	119	91	2	0	4,141	22
3. 2012	6,181	1,022	5,158	297	0	322	0	104	0	0	723	29
4. 2013	6,612	648	5,964	936	0	680	2	113	0	0	1,727	35
5. 2014	6,583	344	6,240	1,524	321	497	99	108	0	0	1,710	25
6. 2015	6,785	404	6,380	1,704	0	635	0	84	0	0	2,423	18
7. 2016	6,881	347	6,534	501	0	329	0	96	0	0	927	25
8. 2017	6,755	234	6,521	160	0	369	0	60	0	0	589	12
9. 2018	6,456	197	6,259	345	0	276	0	36	0	0	656	8
10. 2019	6,377	141	6,236	322	0	133	0	57	0	0	512	9
11. 2020	6,832	50	6,782	19	0	5	0	25	0	0	49	6
12. Totals	XXX	XXX	XXX	9,995	1,336	4,247	219	779	3	0	13,463	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	0	0	1,201	122	0	0	760	38	96	0	0	1,896	13
2. 2011	0	0	185	24	0	0	6	3	2	0	0	166	0
3. 2012	0	0	1	0	0	0	177	0	(2)	0	0	176	2
4. 2013	6	0	33	0	34	0	40	0	(7)	0	0	106	3
5. 2014	215	0	4	1	30	0	10	11	(0)	0	0	246	1
6. 2015	25	0	84	0	42	0	62	0	(12)	0	0	200	6
7. 2016	114	0	382	5	129	0	329	5	(11)	0	0	934	5
8. 2017	50	0	566	0	73	0	665	0	(5)	0	0	1,349	2
9. 2018	54	0	937	0	111	0	867	0	(9)	0	0	1,960	4
10. 2019	9	0	1,112	101	132	0	1,254	0	(18)	0	0	2,389	7
11. 2020	68	0	1,671	40	15	0	1,695	0	62	0	0	3,472	5
12. Totals	541	0	6,176	292	567	0	5,865	57	94	0	0	12,894	48

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,079	817
2. 2011	5,469	1,162	4,307	95.9	197.1	84.2	0	0	25.20	161	5
3. 2012	900	0	900	14.6	0.0	17.4	0	0	25.20	1	175
4. 2013	1,835	2	1,833	27.8	0.3	30.7	0	0	25.20	40	66
5. 2014	2,387	432	1,955	36.3	125.8	31.3	0	0	25.20	217	28
6. 2015	2,624	0	2,624	38.7	0.0	41.1	0	0	25.20	109	91
7. 2016	1,870	10	1,860	27.2	2.8	28.5	0	0	25.20	491	443
8. 2017	1,938	0	1,938	28.7	0.0	29.7	0	0	25.20	616	733
9. 2018	2,616	0	2,616	40.5	0.0	41.8	0	0	25.20	991	969
10. 2019	3,002	101	2,901	47.1	71.7	46.5	0	0	25.20	1,020	1,369
11. 2020	3,560	40	3,521	52.1	80.0	51.9	0	0	25.20	1,699	1,772
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,425	6,469

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	(0)	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	(0)	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	25.20	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	25.20	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1T - WARRANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total	
	13	14	15	16	17	18	19	20	21	22		Net	Number of
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Losses and Expenses Unpaid	Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	25.20	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	25.20	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	88,496	72,332	64,965	64,615	64,741	63,954	64,111	62,267	62,002	61,798	(205)	(469)
2. 2011	770,711	756,405	740,348	737,168	733,669	733,383	733,623	733,771	735,123	735,259	136	1,488
3. 2012	XXX	558,735	537,920	530,945	528,007	528,279	528,687	527,131	526,757	526,967	210	(164)
4. 2013	XXX	XXX	394,588	370,275	361,082	363,448	363,404	363,154	362,556	362,424	(132)	(729)
5. 2014	XXX	XXX	XXX	402,692	384,699	385,626	386,557	384,998	382,862	383,329	467	(1,668)
6. 2015	XXX	XXX	XXX	XXX	379,569	382,188	383,791	382,010	379,809	379,820	11	(2,190)
7. 2016	XXX	XXX	XXX	XXX	XXX	411,718	410,509	405,160	401,279	400,082	(1,197)	(5,078)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	625,021	631,001	631,678	580,764	(50,913)	(50,237)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	685,715	680,069	630,471	(49,598)	(55,244)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	608,606	620,481	11,875	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	790,075	XXX	XXX
										12. Totals	(89,346)	(114,291)

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

1. Prior	293,631	289,569	281,400	286,607	288,303	287,895	288,837	293,024	293,633	293,712	79	688
2. 2011	376,750	391,619	397,158	396,823	395,253	394,785	394,360	394,336	394,276	394,328	52	(9)
3. 2012	XXX	381,341	388,861	387,917	383,396	382,342	382,893	383,030	382,436	382,274	(162)	(756)
4. 2013	XXX	XXX	344,118	345,656	334,067	332,527	331,050	330,166	329,308	329,449	142	(716)
5. 2014	XXX	XXX	XXX	318,374	314,190	312,440	312,970	311,539	310,658	310,310	(348)	(1,229)
6. 2015	XXX	XXX	XXX	XXX	343,834	361,192	359,236	355,758	355,299	355,362	63	(396)
7. 2016	XXX	XXX	XXX	XXX	XXX	441,513	445,037	441,108	436,452	434,564	(1,887)	(6,544)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	519,020	507,981	499,640	496,354	(3,286)	(11,627)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	520,777	519,448	512,527	(6,922)	(8,250)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	529,247	531,326	2,079	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440,025	XXX	XXX
										12. Totals	(10,190)	(28,839)

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

1. Prior	332,264	340,848	338,991	334,975	331,352	314,010	312,931	312,285	307,700	305,479	(2,221)	(6,806)
2. 2011	249,175	278,554	277,542	275,367	276,897	275,829	277,542	277,340	277,518	277,742	224	402
3. 2012	XXX	247,384	261,686	257,415	259,506	264,122	263,501	265,319	265,402	265,925	523	606
4. 2013	XXX	XXX	242,700	241,852	243,527	245,904	251,390	254,413	256,959	257,160	201	2,746
5. 2014	XXX	XXX	XXX	228,138	227,466	229,464	232,883	239,118	241,561	243,111	1,550	3,993
6. 2015	XXX	XXX	XXX	XXX	231,173	234,298	240,213	253,520	267,166	269,028	1,862	15,508
7. 2016	XXX	XXX	XXX	XXX	XXX	248,327	255,049	269,216	290,992	296,107	5,115	26,891
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	273,897	300,770	307,079	316,482	9,403	15,713
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	329,418	337,080	363,133	26,054	33,715
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	364,392	409,325	44,933	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363,107	XXX	XXX
										12. Totals	87,644	92,768

SCHEDULE P - PART 2D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	3,027,421	2,961,249	2,925,396	2,920,792	2,867,587	2,814,196	2,775,577	2,727,597	2,715,631	2,716,913	1,281	(10,685)
2. 2011	593,190	597,730	609,829	610,760	618,109	619,361	614,386	609,829	602,461	595,811	(6,650)	(14,018)
3. 2012	XXX	640,441	642,545	644,020	645,095	642,149	644,620	635,415	627,518	624,959	(2,559)	(10,456)
4. 2013	XXX	XXX	677,210	674,689	672,968	664,600	653,500	643,482	626,656	617,694	(8,962)	(25,788)
5. 2014	XXX	XXX	XXX	684,625	683,089	679,940	661,288	649,314	637,607	626,387	(11,220)	(22,926)
6. 2015	XXX	XXX	XXX	XXX	707,241	691,047	668,007	650,905	628,237	603,634	(24,603)	(47,271)
7. 2016	XXX	XXX	XXX	XXX	XXX	735,876	716,676	685,314	657,049	630,720	(26,329)	(54,594)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	731,541	706,385	679,792	653,686	(26,107)	(52,699)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	721,743	704,512	684,109	(20,403)	(37,635)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	702,870	711,004	8,134	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	670,507	XXX	XXX
										12. Totals	(117,418)	(276,072)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	551,533	537,912	546,527	549,563	550,787	546,184	551,272	543,271	535,017	541,502	6,485	(1,770)
2. 2011	537,506	540,055	546,182	551,246	553,486	551,165	550,024	548,816	546,548	546,607	59	(2,209)
3. 2012	XXX	458,385	458,646	464,173	460,244	460,109	454,891	452,955	451,645	451,147	(498)	(1,808)
4. 2013	XXX	XXX	392,588	396,047	395,946	393,516	388,900	391,042	390,919	390,757	(163)	(286)
5. 2014	XXX	XXX	XXX	402,778	395,190	394,710	392,886	395,888	397,171	397,296	125	1,408
6. 2015	XXX	XXX	XXX	XXX	381,810	397,896	390,000	390,312	392,607	389,440	(3,167)	(872)
7. 2016	XXX	XXX	XXX	XXX	XXX	402,175	391,940	385,375	383,358	386,030	2,672	655
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	431,831	447,966	455,328	453,254	(2,074)	5,288
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475,042	507,598	502,921	(4,677)	27,879
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	481,182	497,512	16,330	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	512,413	XXX	XXX
										12. Totals	15,092	28,286

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	9,464	9,318	8,536	10,066	9,590	9,590	7,445	8,466	8,393	7,235	(1,158)	(1,231)
2. 2011	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	0	0
3. 2012	XXX	(1)	(1)	(1)	(1)	(0)	(0)	(0)	(0)	(0)	0	0
4. 2013	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0	0
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0	0
6. 2015	XXX	XXX	XXX	XXX	(0)	0	0	0	0	0	0	(0)
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	(0)	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	XXX	XXX
										12. Totals	(1,158)	(1,231)

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

1. Prior	25,256	21,839	22,319	20,294	19,291	18,106	15,538	16,631	16,027	11,635	(4,391)	(4,996)
2. 2011	0	57	57	57	57	(0)	(0)	139	139	139	0	0
3. 2012	XXX	17	17	17	17	80	80	75	75	3,420	3,345	3,345
4. 2013	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0
6. 2015	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(0)	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(0)	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(1,046)	(1,651)

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

1. Prior	37,358	37,535	41,299	39,873	38,733	39,945	40,831	37,801	37,112	34,155	(2,957)	(3,646)
2. 2011	52,630	54,931	54,519	54,086	55,156	55,416	56,613	57,242	56,507	55,735	(773)	(1,507)
3. 2012	XXX	75,123	71,923	70,409	69,441	69,952	68,141	66,270	65,996	65,972	(24)	(298)
4. 2013	XXX	XXX	46,161	41,653	40,948	41,274	41,080	41,019	40,485	40,347	(137)	(671)
5. 2014	XXX	XXX	XXX	44,073	44,938	45,590	46,737	48,253	47,524	48,473	949	220
6. 2015	XXX	XXX	XXX	XXX	43,008	40,116	42,157	41,489	43,255	43,627	372	2,138
7. 2016	XXX	XXX	XXX	XXX	XXX	42,755	38,882	38,607	38,396	39,199	803	592
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	51,046	50,689	50,998	51,471	473	782
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,473	51,448	50,400	(1,048)	927
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,788	50,166	1,378	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,421	XXX	XXX
										12. Totals	(963)	(1,463)

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

1. Prior	1,386,141	1,343,710	1,292,484	1,263,438	1,304,428	1,332,842	1,346,146	1,402,934	1,462,177	1,531,166	68,988	128,232
2. 2011	246,256	252,852	246,041	228,780	213,381	203,564	199,268	200,420	204,971	204,056	(915)	3,635
3. 2012	XXX	238,667	235,018	219,728	201,980	198,716	203,121	208,427	210,447	213,123	2,676	4,696
4. 2013	XXX	XXX	232,730	235,092	221,271	218,061	215,581	215,667	226,250	226,372	122	10,705
5. 2014	XXX	XXX	XXX	234,561	230,735	226,735	218,691	221,728	238,426	233,698	(4,728)	11,971
6. 2015	XXX	XXX	XXX	XXX	237,599	220,063	216,790	229,754	254,437	265,094	10,657	35,340
7. 2016	XXX	XXX	XXX	XXX	XXX	257,619	250,593	258,496	282,388	288,412	6,024	29,915
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	268,102	269,845	281,934	290,554	8,620	20,709
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	302,896	315,484	324,500	9,015	21,604
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	352,290	359,276	6,986	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	354,946	XXX	XXX
										12. Totals	107,447	266,807

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

1. Prior	434,465	436,235	415,055	396,342	380,531	366,418	364,082	355,556	325,436	327,510	2,074	(28,046)
2. 2011	102,421	109,727	124,802	125,894	119,990	106,545	99,222	96,125	94,819	94,415	(404)	(1,710)
3. 2012	XXX	92,201	102,925	105,924	104,935	104,079	102,304	102,728	100,089	97,041	(3,048)	(5,687)
4. 2013	XXX	XXX	83,378	94,817	105,695	110,464	122,144	110,933	106,030	102,381	(3,650)	(8,552)
5. 2014	XXX	XXX	XXX	87,927	91,930	93,738	89,114	79,771	75,923	75,558	(365)	(4,213)
6. 2015	XXX	XXX	XXX	XXX	81,914	84,163	79,911	73,956	62,242	67,014	4,771	(6,942)
7. 2016	XXX	XXX	XXX	XXX	XXX	77,947	83,314	85,339	88,267	87,767	(500)	2,428
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	80,452	81,199	84,196	76,213	(7,983)	(4,986)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,781	88,045	97,815	9,770	14,034
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,542	100,997	13,455	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	115,134	XXX	XXX
										12. Totals	14,121	(43,675)

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,860	181,352	164,510	(16,841)	(29,350)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,824	263,377	(7,447)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	271,040	XXX	XXX
										4. Totals	(24,288)	(29,350)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,421	63,575	16,362	(47,213)	(58,059)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	419,248	403,152	(16,096)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363,192	XXX	XXX
										4. Totals	(63,310)	(58,059)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,705	22,733	16,171	(6,562)	(8,534)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,816	7,454	1,638	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,135	XXX	XXX
										4. Totals	(4,924)	(8,534)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,201	8,228	7,404	(824)	(798)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	(824)	(798)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	2,217	2,621	1,734	1,763	2,163	2,163	2,158	2,161	2,110	1,676	(433)	(485)
2. 2011	2,464	2,833	2,322	2,247	2,382	2,382	2,342	2,342	2,336	2,359	23	17
3. 2012	XXX	846	282	548	548	548	386	386	460	443	(16)	58
4. 2013	XXX	XXX	1,462	570	560	543	417	416	335	335	(0)	(81)
5. 2014	XXX	XXX	XXX	167	167	167	14	14	3	0	(3)	(14)
6. 2015	XXX	XXX	XXX	XXX	404	404	228	228	134	125	(9)	(103)
7. 2016	XXX	XXX	XXX	XXX	XXX	706	614	614	495	201	(294)	(413)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	385	261	90	0	(90)	(261)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,288	1,210	699	(511)	(590)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	487	151	(335)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(1,670)	(1,872)

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	10,250	10,737	10,489	9,425	9,412	9,664	9,667	7,988	7,276	7,319	44	(668)
2. 2011	3,687	3,847	3,682	3,116	3,110	2,706	2,703	2,689	2,892	3,089	197	400
3. 2012	XXX	2,694	2,794	2,293	3,384	3,384	3,395	3,394	3,132	3,126	(6)	(268)
4. 2013	XXX	XXX	2,794	2,738	3,285	3,504	3,537	3,461	3,461	3,200	(262)	(261)
5. 2014	XXX	XXX	XXX	1,619	2,485	3,465	3,505	3,505	3,235	2,986	(249)	(519)
6. 2015	XXX	XXX	XXX	XXX	5,061	3,683	3,183	3,183	3,183	2,640	(543)	(542)
7. 2016	XXX	XXX	XXX	XXX	XXX	4,027	3,372	3,368	3,322	2,938	(384)	(430)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,696	2,757	2,758	2,889	131	132
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,167	852	1,370	518	203
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,125	7,040	915	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,221	XXX	XXX
12. Totals											360	(1,954)

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	242,563	214,515	219,672	177,853	180,266	184,455	194,644	186,879	187,948	187,182	(767)	302
2. 2011	3,703	(25)	25	8	3,863	3,863	3,816	3,791	3,787	3,781	(6)	(11)
3. 2012	XXX	2,601	2,554	2,658	2,670	2,922	2,589	2,568	2,833	2,823	(10)	255
4. 2013	XXX	XXX	6,749	6,621	2,813	2,801	2,836	2,804	2,803	2,781	(22)	(22)
5. 2014	XXX	XXX	XXX	3,173	3,223	1,900	1,824	2,612	2,586	2,545	(41)	(67)
6. 2015	XXX	XXX	XXX	XXX	2,757	7,293	8,301	9,309	9,356	9,356	0	46
7. 2016	XXX	XXX	XXX	XXX	XXX	2,600	2,600	1,075	2,839	2,839	0	1,764
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,710	2,214	2,214	2,214	0	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,476	2,476	2,476	0	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,620	6,620	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,674	XXX	XXX
12. Totals											(846)	2,267

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	4,089	3,995	4,751	5,255	5,255	5,053	5,053	4,590	4,166	3,776	(389)	(814)
2. 2011	342	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	364	364	364	364	0	0	0	0	0	0	0
4. 2013	XXX	XXX	355	355	355	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	333	333	333	270	119	119	119	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	247	247	121	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	203	203	52	52	52	(0)	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	176	50	50	50	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	166	166	166	(0)	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	164	164	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	155	XXX	XXX
12. Totals											(389)	(814)

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	498,480	518,291	528,201	447,593	433,992	439,430	459,556	484,508	510,351	523,936	13,586	39,428
2. 2011	18,522	25,098	29,158	27,364	36,773	37,179	35,482	34,308	33,296	32,635	(661)	(1,673)
3. 2012	XXX	19,690	22,147	23,042	33,452	32,485	31,002	31,210	30,999	30,146	(853)	(1,065)
4. 2013	XXX	XXX	20,558	21,710	25,364	25,860	23,983	26,259	26,906	26,921	15	662
5. 2014	XXX	XXX	XXX	20,325	22,612	24,794	23,715	25,709	23,471	21,666	(1,805)	(4,043)
6. 2015	XXX	XXX	XXX	XXX	23,361	21,935	21,373	21,330	20,760	18,186	(2,574)	(3,145)
7. 2016	XXX	XXX	XXX	XXX	XXX	18,937	22,745	20,736	23,555	22,137	(1,419)	1,401
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	23,758	23,895	26,960	27,106	146	3,211
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,510	21,383	21,767	384	257
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,050	22,881	(168)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,462	XXX	XXX
12. Totals											6,650	35,034

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

1. Prior	8,693	7,733	6,826	7,706	7,908	10,757	11,608	11,545	8,649	7,857	(791)	(3,687)
2. 2011	1,939	1,773	2,002	3,620	2,980	3,143	3,286	3,288	3,107	4,216	1,109	928
3. 2012	XXX	2,188	2,418	2,313	2,187	2,003	1,838	1,852	788	797	9	(1,055)
4. 2013	XXX	XXX	2,321	2,603	2,539	2,418	2,311	2,363	1,766	1,728	(38)	(635)
5. 2014	XXX	XXX	XXX	2,442	2,427	3,117	2,449	1,672	1,769	1,847	78	175
6. 2015	XXX	XXX	XXX	XXX	2,668	2,864	2,843	1,238	2,234	2,552	318	1,314
7. 2016	XXX	XXX	XXX	XXX	XXX	2,825	3,024	3,209	1,911	1,775	(136)	(1,434)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,089	3,354	2,241	1,884	(357)	(1,470)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,958	2,924	2,589	(334)	(369)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,955	2,862	(93)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,434	XXX	XXX
12. Totals											(236)	(6,233)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(423)	0	0	0	423
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	423

SCHEDULE P - PART 2T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	0

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	27,916	44,879	52,104	56,777	59,900	61,366	60,688	61,028	61,086	0	0
2. 2011	581,868	701,365	719,251	726,310	729,702	731,540	732,701	732,906	734,827	735,006	85,063	5,628
3. 2012	XXX	393,359	496,118	513,313	520,976	525,081	527,122	525,888	526,144	526,300	63,433	3,812
4. 2013	XXX	XXX	262,559	334,833	347,541	355,146	359,311	360,466	361,419	361,773	36,580	2,655
5. 2014	XXX	XXX	XXX	277,688	353,025	370,225	377,141	379,395	380,955	381,929	37,242	2,503
6. 2015	XXX	XXX	XXX	XXX	260,396	348,679	365,544	373,416	376,214	377,829	35,383	2,520
7. 2016	XXX	XXX	XXX	XXX	XXX	278,464	368,415	385,466	392,145	395,005	35,464	2,369
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	395,510	552,787	589,995	558,284	41,510	2,433
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	437,125	605,535	595,544	45,725	2,555
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,516	573,494	43,515	2,459
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	526,697	43,762	2,313

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

1. Prior	000	121,381	184,197	209,959	223,370	231,226	235,927	241,318	243,443	245,754	0	0
2. 2011	153,740	276,041	336,327	365,594	381,517	389,114	391,635	393,135	393,701	394,106	57,012	13,974
3. 2012	XXX	155,059	271,734	323,077	353,585	369,586	377,319	380,206	381,326	381,666	52,939	10,736
4. 2013	XXX	XXX	137,304	229,069	275,595	305,540	319,766	325,261	327,384	328,649	45,356	9,004
5. 2014	XXX	XXX	XXX	118,585	208,180	258,216	287,099	301,018	306,906	308,372	40,871	7,978
6. 2015	XXX	XXX	XXX	XXX	134,908	242,692	297,156	328,044	344,161	349,921	44,950	5,945
7. 2016	XXX	XXX	XXX	XXX	XXX	156,575	298,438	365,218	402,647	419,887	52,015	7,823
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	178,123	337,930	416,458	456,408	56,194	9,419
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	182,645	348,623	424,338	53,272	8,884
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	184,430	353,736	47,310	8,967
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,183	21,821	4,078

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

1. Prior	000	137,187	215,080	251,159	269,020	279,726	284,344	287,898	290,925	293,092	0	0
2. 2011	54,607	126,569	184,563	224,526	251,658	264,665	270,628	272,937	274,747	275,018	19,028	14,210
3. 2012	XXX	51,582	118,062	170,401	214,928	240,497	251,123	257,224	259,910	261,048	17,393	12,995
4. 2013	XXX	XXX	49,642	105,759	159,456	199,053	228,374	242,156	250,089	251,337	16,196	12,300
5. 2014	XXX	XXX	XXX	41,880	92,327	144,485	187,204	215,944	229,897	233,268	14,848	11,941
6. 2015	XXX	XXX	XXX	XXX	45,583	103,501	164,193	209,022	240,690	253,479	14,593	12,312
7. 2016	XXX	XXX	XXX	XXX	XXX	43,749	108,724	171,639	230,125	257,679	14,908	13,393
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	47,672	117,233	189,627	241,111	14,133	13,272
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,296	133,716	213,815	13,813	13,199
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,530	150,143	12,286	12,928
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,166	5,650	6,591

SCHEDULE P - PART 3D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	239,874	439,064	593,129	721,688	833,831	938,546	1,032,858	1,115,515	1,185,214	0	0
2. 2011	109,096	237,803	309,532	356,544	388,266	413,143	431,018	442,439	451,755	458,174	35,652	4,883
3. 2012	XXX	116,237	248,835	322,857	369,570	406,889	431,098	447,139	459,313	467,954	36,577	5,081
4. 2013	XXX	XXX	121,781	256,419	332,008	379,616	409,453	430,228	445,076	456,042	36,236	5,101
5. 2014	XXX	XXX	XXX	121,460	254,034	329,696	376,634	405,023	425,455	439,221	35,717	4,994
6. 2015	XXX	XXX	XXX	XXX	114,815	240,393	310,484	352,147	379,038	394,702	34,832	4,996
7. 2016	XXX	XXX	XXX	XXX	XXX	112,220	234,633	300,124	341,488	367,101	32,705	4,858
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	114,184	236,909	306,840	349,282	30,697	4,757
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,287	244,606	311,396	29,888	4,829
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122,855	251,108	27,078	4,522
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,903	12,313	4,723

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	150,194	261,285	331,709	375,802	399,416	418,006	435,287	459,131	470,055	0	0
2. 2011	248,188	373,293	430,865	474,141	500,854	517,971	527,303	534,748	537,205	538,460	18,815	13,975
3. 2012	XXX	187,870	299,686	343,744	385,347	412,692	426,147	433,109	439,232	440,989	16,239	12,092
4. 2013	XXX	XXX	152,244	237,258	282,634	316,833	343,420	359,456	369,984	373,990	12,809	10,403
5. 2014	XXX	XXX	XXX	147,877	228,308	277,762	320,821	351,019	367,340	375,389	11,793	9,847
6. 2015	XXX	XXX	XXX	XXX	141,715	234,585	277,406	318,086	342,396	353,452	10,512	9,201
7. 2016	XXX	XXX	XXX	XXX	XXX	134,850	224,243	269,570	305,592	329,258	9,632	8,784
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	157,321	270,438	316,196	356,897	9,329	8,998
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,155	306,305	356,233	8,759	8,256
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	160,028	275,768	7,556	7,624
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180,564	5,022	7,952

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

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	2,106	3,901	4,166	5,284	5,349	5,637	5,912	6,586	6,685	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	4	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	2,695	4,716	5,491	5,464	5,772	6,564	6,688	7,206	7,619	0	0
2. 2011	0	0	0	0	0	0	139	139	139	139	1	1
3. 2012	XXX	0	0	0	1	64	64	64	64	64	1	1
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	1
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	8,642	14,583	18,187	19,817	20,458	22,586	22,995	23,492	23,778	XXX	XXX
2. 2011	26,423	45,584	49,547	51,540	53,380	54,876	55,782	56,237	56,308	56,214	XXX	XXX
3. 2012	XXX	23,887	57,335	61,232	64,136	65,247	65,570	65,715	65,662	65,711	XXX	XXX
4. 2013	XXX	XXX	19,967	30,856	34,537	37,691	39,467	39,796	39,948	40,036	XXX	XXX
5. 2014	XXX	XXX	XXX	19,047	32,261	39,595	43,461	46,231	46,766	46,725	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	19,597	30,735	35,925	37,667	40,958	41,332	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	18,489	29,578	33,134	35,638	36,219	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	24,739	39,186	44,417	47,291	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,277	36,934	41,408	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,312	36,256	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,605	XXX	XXX

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

1. Prior	000	180,124	316,991	424,286	518,648	712,284	789,524	871,191	936,036	988,263	0	0
2. 2011	12,128	47,406	86,974	128,497	148,003	162,115	170,740	178,783	181,659	183,138	3,725	5,226
3. 2012	XXX	7,830	37,485	72,418	114,686	136,537	162,103	175,731	187,848	191,956	3,417	4,476
4. 2013	XXX	XXX	9,725	42,899	89,418	119,916	151,190	173,920	191,495	195,867	3,269	4,292
5. 2014	XXX	XXX	XXX	9,600	38,172	76,450	122,433	152,008	180,219	192,479	2,927	4,465
6. 2015	XXX	XXX	XXX	XXX	10,245	35,153	85,510	141,176	186,137	207,974	2,747	4,336
7. 2016	XXX	XXX	XXX	XXX	XXX	9,401	50,944	108,863	164,297	192,649	2,501	4,025
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	10,661	47,568	98,812	140,480	2,174	3,583
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,178	50,899	113,347	1,816	3,322
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,172	59,648	1,501	2,714
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,435	685	1,188

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

1. Prior	000	69,529	130,075	177,919	226,900	254,891	268,252	278,934	291,334	294,831	0	0
2. 2011	4,480	19,285	40,046	56,006	76,699	83,231	89,629	92,261	92,911	93,736	704	205
3. 2012	XXX	4,553	16,223	28,010	43,947	51,964	58,998	61,042	65,007	66,522	615	170
4. 2013	XXX	XXX	3,283	18,617	30,112	50,239	61,246	68,523	72,333	74,923	587	171
5. 2014	XXX	XXX	XXX	3,380	15,881	28,984	44,585	56,745	65,999	68,531	527	150
6. 2015	XXX	XXX	XXX	XXX	4,575	15,857	30,388	45,080	49,775	52,030	455	148
7. 2016	XXX	XXX	XXX	XXX	XXX	2,317	15,523	26,851	42,365	56,139	437	146
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,969	13,127	26,769	41,901	410	173
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,130	17,901	33,956	360	157
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,291	19,529	265	131
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,372	93	69

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	116,110	128,179	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162,727	253,794	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157,890	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	14,049	11,787	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381,784	400,399	194,877	24,259
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	320,563	136,789	11,226

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	825	2,035	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	821	4,873	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,024	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	88	180	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	254	277	555	1,374	1,431	1,451	1,462	1,471	1,477	XXX	XXX
2. 2011	233	1,376	1,864	2,152	2,307	2,326	2,365	2,294	2,359	2,359	XXX	XXX
3. 2012	XXX	189	189	261	331	357	407	420	443	443	XXX	XXX
4. 2013	XXX	XXX	0	71	87	333	333	333	335	335	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	101	125	125	125	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	46	71	125	201	201	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	699	699	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	151	151	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	1,158	1,783	2,042	2,490	2,495	2,523	2,585	2,682	3,201	XXX	XXX
2. 2011	461	1,117	1,140	2,102	2,124	2,125	2,125	2,125	2,125	2,532	XXX	XXX
3. 2012	XXX	836	1,936	2,903	3,101	3,101	3,101	3,104	3,104	3,106	XXX	XXX
4. 2013	XXX	XXX	611	1,824	2,573	2,700	2,941	3,198	3,198	3,199	XXX	XXX
5. 2014	XXX	XXX	XXX	783	1,689	2,626	2,805	2,782	2,936	2,896	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	1,274	2,089	2,562	2,575	2,635	2,635	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	840	1,658	2,117	2,623	3,259	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	787	1,483	2,414	2,794	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109	573	762	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,949	5,717	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,689	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	8,688	27,931	54,497	67,777	78,616	95,835	105,255	113,933	120,465	XXX	XXX
2. 2011	0	0	0	0	2,650	3,780	3,780	3,780	3,780	3,780	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2013	XXX	XXX	0	0	(0)	(0)	1	1	1	1	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	(12)	(26)	2,493	2,493	2,493	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	12	6,326	7,280	8,961	9,019	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	1	1	931	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	6,301	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	79	791	2,444	2,685	2,709	2,487	2,490	2,490	2,556	XXX	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

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

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	68,102	118,100	161,841	199,705	232,460	264,662	287,595	328,846	346,825	0	0
2. 2011	652	3,649	8,194	12,086	23,001	25,963	26,815	28,386	29,353	29,748	842	925
3. 2012	XXX	758	3,190	8,067	15,171	19,768	22,365	24,420	26,127	27,164	785	915
4. 2013	XXX	XXX	357	3,040	6,805	13,012	16,716	20,955	22,005	23,107	472	567
5. 2014	XXX	XXX	XXX	268	3,760	7,647	12,770	15,927	15,075	16,332	361	555
6. 2015	XXX	XXX	XXX	XXX	431	2,070	4,492	7,942	9,228	10,112	348	420
7. 2016	XXX	XXX	XXX	XXX	XXX	566	1,909	3,529	6,751	7,578	291	412
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	268	1,604	3,033	6,773	259	360
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363	1,936	3,904	187	282
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	483	2,631	139	229
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	404	79	104

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

1. Prior	000	830	1,439	2,855	2,965	6,957	6,930	7,027	6,056	6,057	0	0
2. 2011	62	338	1,213	2,097	2,903	3,015	3,062	3,076	4,052	4,052	14	8
3. 2012	XXX	27	198	347	565	619	619	619	619	619	19	8
4. 2013	XXX	XXX	15	596	1,059	1,346	1,397	1,446	1,584	1,615	26	6
5. 2014	XXX	XXX	XXX	1	173	345	466	687	1,577	1,601	12	12
6. 2015	XXX	XXX	XXX	XXX	28	440	722	879	1,630	2,339	3	9
7. 2016	XXX	XXX	XXX	XXX	XXX	44	355	597	753	831	9	11
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	14	186	462	529	6	4
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	364	620	2	2
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	281	455	2	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24	0	1

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	33,448	15,136	3,768	2,146	1,597	452	418	439	156	104
2. 2011	117,024	28,093	7,333	3,381	837	159	87	270	100	19
3. 2012	XXX	104,331	16,307	6,136	1,076	332	395	703	302	227
4. 2013	XXX	XXX	79,401	13,658	2,088	1,239	853	713	293	89
5. 2014	XXX	XXX	XXX	75,229	9,037	2,744	1,877	1,992	394	318
6. 2015	XXX	XXX	XXX	XXX	64,368	8,085	4,878	2,526	371	596
7. 2016	XXX	XXX	XXX	XXX	XXX	80,262	18,475	7,401	2,183	1,393
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	122,333	27,213	13,305	7,278
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,230	29,358	8,220
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,708	16,872
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	190,170

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

1. Prior	67,763	29,967	15,357	5,444	5,231	5,573	6,426	6,570	7,473	7,722
2. 2011	110,951	42,979	19,056	8,984	3,975	1,369	598	180	116	0
3. 2012	XXX	116,326	47,404	24,226	9,712	3,575	1,569	974	163	79
4. 2013	XXX	XXX	112,054	57,009	21,744	8,897	3,948	1,882	465	105
5. 2014	XXX	XXX	XXX	115,713	48,782	18,853	7,976	3,221	1,165	452
6. 2015	XXX	XXX	XXX	XXX	117,335	56,077	24,832	8,280	2,780	925
7. 2016	XXX	XXX	XXX	XXX	XXX	164,815	69,722	31,112	10,932	3,411
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	210,352	85,562	34,575	14,327
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	206,044	86,174	38,796
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213,250	91,877
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	194,176

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

1. Prior	135,167	85,842	62,628	50,659	45,708	19,512	17,085	15,264	8,622	4,967
2. 2011	103,973	68,986	31,308	15,934	8,034	3,569	3,672	2,634	1,986	2,058
3. 2012	XXX	111,435	62,495	28,200	12,538	6,633	3,308	3,055	2,587	2,666
4. 2013	XXX	XXX	114,710	61,385	28,568	11,305	4,438	3,868	3,611	3,462
5. 2014	XXX	XXX	XXX	115,231	62,373	29,497	11,381	5,550	3,917	3,983
6. 2015	XXX	XXX	XXX	XXX	111,363	51,482	18,107	7,804	8,700	6,605
7. 2016	XXX	XXX	XXX	XXX	XXX	120,533	62,374	32,855	20,169	12,589
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	143,294	91,725	45,105	27,404
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,480	93,466	62,430
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197,468	137,182
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	244,178

SCHEDULE P - PART 4D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	1,409,367	1,180,572	1,031,192	925,326	840,222	763,771	692,696	631,514	621,633	618,903
2. 2011	338,180	224,632	180,402	142,605	123,669	110,319	97,594	90,602	80,951	71,881
3. 2012	XXX	382,501	250,688	193,003	159,249	133,550	121,563	104,531	94,403	87,803
4. 2013	XXX	XXX	393,124	264,687	206,365	168,372	143,411	121,765	105,526	94,164
5. 2014	XXX	XXX	XXX	408,110	267,465	221,864	179,331	148,957	126,294	112,032
6. 2015	XXX	XXX	XXX	XXX	435,587	303,801	238,675	198,070	163,299	130,414
7. 2016	XXX	XXX	XXX	XXX	XXX	436,815	294,792	225,618	182,401	147,594
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	458,095	306,411	237,192	188,129
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	453,832	301,863	236,328
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	421,826	266,933
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440,663

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	288,365	203,898	162,207	134,365	119,171	107,729	108,280	89,414	59,966	57,638
2. 2011	133,542	72,110	40,872	27,278	21,605	16,588	13,417	9,635	6,243	5,917
3. 2012	XXX	135,187	78,079	52,807	31,279	21,779	14,398	10,468	8,406	7,610
4. 2013	XXX	XXX	132,544	81,498	49,034	30,586	17,134	12,730	9,595	7,833
5. 2014	XXX	XXX	XXX	149,091	82,753	48,367	24,754	17,972	12,507	10,372
6. 2015	XXX	XXX	XXX	XXX	127,916	88,267	47,839	27,550	22,835	16,155
7. 2016	XXX	XXX	XXX	XXX	XXX	163,467	89,756	51,177	30,860	23,764
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	147,997	88,432	65,814	32,809
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	148,604	103,741	61,485
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	176,637	116,418
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212,362

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)

Years in Which Losses Were Incurred	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	2,198	3,600	1,932	1,877	1,875	2,161	1,344	1,821	1,531	385
2. 2011	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)
3. 2012	XXX	(1)	(1)	(1)	(1)	(0)	(0)	(0)	(0)	(0)
4. 2013	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	(0)	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	(0)	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(4)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)

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

1. Prior	11,014	8,163	7,548	7,061	7,534	5,698	3,603	4,068	3,370	1,652
2. 2011	0	0	57	57	57	0	(139)	0	0	0
3. 2012	XXX	(1)	4	4	16	16	16	11	11	149
4. 2013	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)
7. 2016	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

1. Prior	15,890	12,553	16,742	14,193	13,471	13,379	14,452	11,405	10,883	7,847
2. 2011	10,647	3,789	1,789	(98)	63	(560)	157	686	108	(544)
3. 2012	XXX	15,222	7,580	4,781	2,589	3,547	1,952	144	56	31
4. 2013	XXX	XXX	13,964	3,984	1,748	1,038	814	646	275	134
5. 2014	XXX	XXX	XXX	14,071	3,199	1,640	953	666	156	1,220
6. 2015	XXX	XXX	XXX	XXX	11,798	2,292	2,150	338	895	859
7. 2016	XXX	XXX	XXX	XXX	XXX	13,834	4,288	1,716	316	1,086
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	12,035	3,965	2,155	768
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,056	5,914	2,523
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,703	5,632
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,410

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

1. Prior	1,065,588	879,634	756,009	647,088	605,763	455,791	404,565	395,346	397,796	416,929
2. 2011	201,400	153,780	106,061	66,276	39,069	27,971	16,398	15,316	15,397	13,785
3. 2012	XXX	195,224	146,131	87,615	44,775	36,126	20,041	18,211	15,735	16,473
4. 2013	XXX	XXX	178,394	133,985	80,420	55,087	35,503	21,038	21,666	19,255
5. 2014	XXX	XXX	XXX	190,960	139,755	95,584	55,662	37,312	34,488	27,556
6. 2015	XXX	XXX	XXX	XXX	193,866	128,598	76,322	43,746	31,625	29,667
7. 2016	XXX	XXX	XXX	XXX	XXX	214,084	146,570	95,073	73,757	56,466
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	225,347	162,132	113,256	84,111
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,771	197,153	135,559
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297,736	222,234
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	306,499

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

1. Prior	296,271	252,340	192,980	151,666	98,583	69,123	60,600	51,028	23,776	22,641
2. 2011	85,835	66,944	66,265	43,852	24,852	8,641	709	(1,815)	363	779
3. 2012	XXX	77,580	68,973	50,772	42,229	33,282	31,076	24,924	15,307	1,654
4. 2013	XXX	XXX	68,413	56,957	48,992	46,464	51,354	27,712	12,471	1,468
5. 2014	XXX	XXX	XXX	74,023	63,417	45,861	25,089	14,184	6,959	4,609
6. 2015	XXX	XXX	XXX	XXX	66,991	50,656	34,341	21,579	8,806	8,253
7. 2016	XXX	XXX	XXX	XXX	XXX	65,029	50,813	35,685	21,903	13,772
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	69,259	54,937	40,413	16,911
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,108	48,886	32,942
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,517	64,376
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,977

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

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,407	14,187	15,119
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,863	(5,814)
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,869

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,599	48,235	4,049
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,903	2,307
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,364

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,995	11,384	4,554
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,996	1,765
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,105

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,185	6,174	5,219
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	1,438	1,349	514	370	600	601	576	590	538	158
2. 2011	732	847	4	15	(17)	(20)	(81)	(10)	(32)	0
3. 2012	XXX	655	28	169	169	169	(21)	(34)	5	0
4. 2013	XXX	XXX	820	138	138	138	7	7	0	0
5. 2014	XXX	XXX	XXX	167	167	167	14	14	3	0
6. 2015	XXX	XXX	XXX	XXX	215	215	39	39	9	0
7. 2016	XXX	XXX	XXX	XXX	XXX	218	126	126	269	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	385	261	90	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	989	437	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	285	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,802	3,421	3,342	2,225	2,434	2,787	2,904	2,516	2,040	3,248
2. 2011	(124)	263	442	60	441	63	28	30	419	217
3. 2012	XXX	(21)	43	(773)	283	283	294	290	28	21
4. 2013	XXX	XXX	422	(580)	24	242	299	264	263	1
5. 2014	XXX	XXX	XXX	(583)	(247)	224	353	379	139	114
6. 2015	XXX	XXX	XXX	XXX	1,598	748	339	339	549	6
7. 2016	XXX	XXX	XXX	XXX	XXX	746	340	178	331	(594)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	647	30	116	24
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	488	309	608
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,286)	(1,645)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,459

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	110,951	87,699	79,268	48,178	39,991	38,839	33,236	28,184	26,340	21,601
2. 2011	3,703	(25)	25	8	51	77	30	5	7	38
3. 2012	XXX	2,979	2,554	2,658	2,670	2,922	2,589	2,568	2,833	2,958
4. 2013	XXX	XXX	2,967	2,840	2,813	2,801	2,811	2,778	2,794	2,871
5. 2014	XXX	XXX	XXX	3,173	3,223	2,014	1,938	119	93	52
6. 2015	XXX	XXX	XXX	XXX	2,757	880	376	435	205	337
7. 2016	XXX	XXX	XXX	XXX	XXX	2,599	2,599	1,074	66	66
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,710	2,214	2,214	2,214
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,476	2,476	2,476
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	288	299
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	882

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	3,303	1,292	1,141	975	1,525	1,454	2,055	1,494	1,049	942
2. 2011	342	0	0	0	0	0	0	0	0	0
3. 2012	XXX	364	364	364	364	0	0	0	0	0
4. 2013	XXX	XXX	355	355	355	0	0	0	0	0
5. 2014	XXX	XXX	XXX	333	333	333	270	119	119	119
6. 2015	XXX	XXX	XXX	XXX	247	247	121	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	203	203	52	52	52
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	176	50	50	50
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	166	166	166
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	164	164
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	155

SCHEDULE P - PART 4R-SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	401,730	362,957	332,611	217,356	173,221	152,291	141,662	146,125	136,662	136,548
2. 2011	14,157	10,005	10,713	5,561	10,476	8,349	6,756	4,812	2,937	2,165
3. 2012	XXX	14,571	11,586	6,025	11,742	8,540	5,864	4,817	3,556	2,226
4. 2013	XXX	XXX	16,899	14,065	13,142	8,183	4,805	3,128	3,751	3,237
5. 2014	XXX	XXX	XXX	17,297	13,862	13,016	7,140	6,701	5,599	4,243
6. 2015	XXX	XXX	XXX	XXX	21,496	17,006	13,951	10,928	9,824	6,523
7. 2016	XXX	XXX	XXX	XXX	XXX	16,968	18,441	13,761	14,301	12,287
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	21,558	18,021	19,016	16,857
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,289	15,795	13,198
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,548	16,654
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,686

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

1. Prior	7,202	5,191	4,225	3,539	3,624	3,835	4,680	4,513	2,592	1,801
2. 2011	1,321	405	209	700	50	86	215	211	(944)	164
3. 2012	XXX	1,816	1,717	1,769	1,589	1,384	1,219	1,233	169	178
4. 2013	XXX	XXX	1,823	1,624	993	849	767	762	83	73
5. 2014	XXX	XXX	XXX	2,011	1,770	2,286	1,489	278	43	1
6. 2015	XXX	XXX	XXX	XXX	2,554	1,085	1,054	(529)	1	146
7. 2016	XXX	XXX	XXX	XXX	XXX	1,842	2,084	2,197	871	701
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,923	2,749	1,652	1,231
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,745	2,292	1,804
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,422	2,265
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,327

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(423)	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	9,360	1,240	496	279	168	144	79	35	33	17
2. 2011	74,872	83,769	84,473	84,720	84,900	84,977	85,013	85,035	85,051	85,063
3. 2012	XXX	54,186	62,202	62,899	63,183	63,296	63,358	63,388	63,407	63,433
4. 2013	XXX	XXX	31,198	35,678	36,155	36,329	36,425	36,473	36,505	36,580
5. 2014	XXX	XXX	XXX	31,743	36,358	36,825	37,013	37,103	37,164	37,242
6. 2015	XXX	XXX	XXX	XXX	29,456	34,518	34,958	35,148	35,250	35,383
7. 2016	XXX	XXX	XXX	XXX	XXX	29,543	34,585	35,062	35,237	35,464
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	35,150	40,652	41,116	41,510
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,400	44,948	45,725
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,412	43,515
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,762

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,557	793	514	376	271	163	114	81	64	51
2. 2011	4,145	719	376	249	115	61	38	24	19	14
3. 2012	XXX	3,405	710	373	202	91	57	32	25	19
4. 2013	XXX	XXX	2,280	558	285	167	93	62	39	28
5. 2014	XXX	XXX	XXX	2,384	588	287	165	83	41	30
6. 2015	XXX	XXX	XXX	XXX	2,343	578	296	171	81	49
7. 2016	XXX	XXX	XXX	XXX	XXX	2,470	553	251	133	74
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,597	854	586	496
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,794	838	518
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,842	781
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,359

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	6,470	576	307	207	110	93	43	20	23	12
2. 2011	83,778	89,988	90,392	90,540	90,610	90,653	90,676	90,688	90,699	90,705
3. 2012	XXX	60,600	66,559	66,988	67,124	67,181	67,224	67,232	67,245	67,264
4. 2013	XXX	XXX	35,528	38,771	39,040	39,128	39,166	39,194	39,205	39,263
5. 2014	XXX	XXX	XXX	36,037	39,357	39,566	39,659	39,681	39,713	39,775
6. 2015	XXX	XXX	XXX	XXX	33,764	37,552	37,744	37,827	37,854	37,952
7. 2016	XXX	XXX	XXX	XXX	XXX	33,826	37,453	37,665	37,747	37,907
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	39,659	43,897	44,147	44,439
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,172	48,305	48,798
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,171	46,755
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,434

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	23,484	6,925	3,149	1,399	708	417	274	231	158	84
2. 2011	35,099	51,200	54,428	55,625	56,259	56,574	56,740	56,899	56,977	57,012
3. 2012	XXX	33,422	47,815	50,453	51,675	52,319	52,586	52,786	52,890	52,939
4. 2013	XXX	XXX	29,048	40,691	43,078	44,299	44,858	45,112	45,272	45,356
5. 2014	XXX	XXX	XXX	25,055	36,517	38,887	39,995	40,548	40,762	40,871
6. 2015	XXX	XXX	XXX	XXX	27,222	40,186	42,950	44,144	44,752	44,950
7. 2016	XXX	XXX	XXX	XXX	XXX	29,920	46,607	49,975	51,364	52,015
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	33,292	51,053	54,679	56,194
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,951	49,708	53,272
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,833	47,310
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,821

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	13,333	6,448	3,394	2,076	1,457	1,068	807	584	420	363
2. 2011	19,752	5,652	2,512	1,348	780	481	323	171	109	78
3. 2012	XXX	16,812	4,891	2,412	1,268	654	402	225	121	88
4. 2013	XXX	XXX	13,968	4,519	2,298	1,122	570	336	186	120
5. 2014	XXX	XXX	XXX	13,134	4,324	2,058	1,015	476	271	179
6. 2015	XXX	XXX	XXX	XXX	14,410	4,906	2,257	1,098	521	342
7. 2016	XXX	XXX	XXX	XXX	XXX	18,822	5,922	2,686	1,326	713
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	20,139	6,420	3,010	1,544
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,865	6,412	3,020
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,856	6,286
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,251

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	6,692	1,062	629	369	274	141	91	66	57	47
2. 2011	64,784	70,179	70,560	70,727	70,877	70,937	70,983	71,017	71,048	71,064
3. 2012	XXX	57,902	62,919	63,300	63,499	63,605	63,658	63,707	63,733	63,763
4. 2013	XXX	XXX	49,434	53,759	54,144	54,290	54,367	54,413	54,446	54,480
5. 2014	XXX	XXX	XXX	43,730	48,423	48,750	48,895	48,964	48,992	49,028
6. 2015	XXX	XXX	XXX	XXX	45,072	50,619	50,980	51,102	51,199	51,237
7. 2016	XXX	XXX	XXX	XXX	XXX	53,021	59,943	60,329	60,452	60,551
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	59,060	66,531	66,986	67,157
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,357	64,696	65,176
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,332	62,563
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,150

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	8,125	3,577	1,817	1,061	898	260	213	370	237	0
2. 2011	11,068	15,840	17,250	18,020	18,496	18,751	18,887	18,975	19,005	19,028
3. 2012	XXX	10,113	14,473	15,698	16,406	16,836	17,120	17,251	17,342	17,393
4. 2013	XXX	XXX	9,420	13,364	14,545	15,261	15,702	15,975	16,129	16,196
5. 2014	XXX	XXX	XXX	8,392	12,159	13,330	14,014	14,481	14,730	14,848
6. 2015	XXX	XXX	XXX	XXX	8,199	11,975	13,211	13,901	14,344	14,593
7. 2016	XXX	XXX	XXX	XXX	XXX	7,967	12,393	13,688	14,451	14,908
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	8,004	12,164	13,404	14,133
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,383	12,519	13,813
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,080	12,286
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,650

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	6,497	3,689	2,132	1,399	916	710	530	461	389	362
2. 2011	7,671	2,758	1,501	907	478	301	182	100	64	51
3. 2012	XXX	6,741	2,442	1,436	871	509	309	186	116	74
4. 2013	XXX	XXX	6,485	2,445	1,437	869	502	300	168	112
5. 2014	XXX	XXX	XXX	6,150	2,394	1,424	853	435	250	165
6. 2015	XXX	XXX	XXX	XXX	6,408	2,411	1,411	830	467	286
7. 2016	XXX	XXX	XXX	XXX	XXX	7,603	2,973	1,803	950	553
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	7,173	3,011	1,652	1,041
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,357	3,158	2,030
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,434	2,795
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,755

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	5,209	5,617	2,162	1,206	873	229	133	565	338	160
2. 2011	28,466	31,516	32,167	32,695	32,935	33,140	33,217	33,259	33,268	33,289
3. 2012	XXX	25,771	28,750	29,466	29,866	30,105	30,301	30,373	30,433	30,462
4. 2013	XXX	XXX	24,213	26,946	27,639	28,066	28,303	28,482	28,567	28,608
5. 2014	XXX	XXX	XXX	22,707	25,439	26,095	26,480	26,709	26,874	26,954
6. 2015	XXX	XXX	XXX	XXX	22,961	25,661	26,392	26,791	27,024	27,191
7. 2016	XXX	XXX	XXX	XXX	XXX	24,219	27,464	28,206	28,628	28,854
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	24,269	27,344	27,974	28,446
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,181	28,204	29,042
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,374	28,009
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,996

SCHEDULE P - PART 5D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	18,871	9,530	6,111	5,244	4,257	3,414	2,880	3,134	10,868	0
2. 2011	18,017	29,078	31,195	32,408	33,174	34,300	34,939	35,268	35,440	35,652
3. 2012	XXX	18,290	29,924	32,154	33,352	34,261	35,428	36,089	36,335	36,577
4. 2013	XXX	XXX	17,720	29,576	31,855	33,076	33,960	35,233	35,900	36,236
5. 2014	XXX	XXX	XXX	18,285	29,136	31,381	32,530	33,388	34,943	35,717
6. 2015	XXX	XXX	XXX	XXX	18,227	29,013	31,155	32,302	33,070	34,832
7. 2016	XXX	XXX	XXX	XXX	XXX	18,395	28,864	30,928	31,990	32,705
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	17,536	27,685	29,720	30,697
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,227	27,922	29,888
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,282	27,078
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,313

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	22,135	18,814	16,848	15,169	13,745	12,727	11,832	11,033	10,423	9,746
2. 2011	10,843	3,981	2,512	1,672	1,265	995	793	641	552	484
3. 2012	XXX	11,697	4,075	2,534	1,706	1,249	971	780	642	574
4. 2013	XXX	XXX	12,065	4,106	2,449	1,616	1,189	920	757	656
5. 2014	XXX	XXX	XXX	11,055	3,934	2,323	1,550	1,105	872	715
6. 2015	XXX	XXX	XXX	XXX	10,868	3,733	2,260	1,458	1,096	902
7. 2016	XXX	XXX	XXX	XXX	XXX	10,542	3,575	2,112	1,384	1,081
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	10,260	3,516	2,045	1,401
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,923	3,474	2,083
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,331	3,538
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,139

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	11,855	7,426	6,874	5,354	3,434	3,400	1,730	3,274	10,468	2,528
2. 2011	31,956	37,091	37,945	38,597	39,046	39,973	40,459	40,755	40,864	41,019
3. 2012	XXX	33,220	38,266	39,309	39,812	40,349	41,308	41,911	42,045	42,232
4. 2013	XXX	XXX	33,046	38,150	38,985	39,509	40,063	41,182	41,735	41,993
5. 2014	XXX	XXX	XXX	32,780	37,487	38,331	38,851	39,379	40,767	41,426
6. 2015	XXX	XXX	XXX	XXX	32,669	37,212	38,130	38,611	39,084	40,730
7. 2016	XXX	XXX	XXX	XXX	XXX	32,436	36,881	37,702	38,146	38,644
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	31,385	35,692	36,434	36,855
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,843	36,042	36,800
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,236	35,138
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,175

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	8,114	3,696	2,631	2,072	1,611	1,752	1,213	1,315	1,023	0
2. 2011	11,627	15,602	16,745	17,478	17,995	18,285	18,506	18,649	18,748	18,815
3. 2012	XXX	9,773	13,465	14,424	15,079	15,570	15,856	16,047	16,157	16,239
4. 2013	XXX	XXX	7,300	10,120	11,077	11,747	12,238	12,526	12,696	12,809
5. 2014	XXX	XXX	XXX	6,736	9,415	10,291	10,941	11,397	11,648	11,793
6. 2015	XXX	XXX	XXX	XXX	5,837	8,397	9,249	9,850	10,267	10,512
7. 2016	XXX	XXX	XXX	XXX	XXX	5,371	7,887	8,695	9,255	9,632
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,551	8,009	8,791	9,329
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,519	7,964	8,759
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,312	7,556
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,022

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	43,353	42,057	38,569	36,010	33,739	29,911	25,557	24,060	17,806	14,647
2. 2011	4,348	1,975	1,405	989	638	438	314	205	154	139
3. 2012	XXX	3,827	1,751	1,295	853	555	359	218	164	110
4. 2013	XXX	XXX	3,083	1,738	1,256	908	594	408	316	254
5. 2014	XXX	XXX	XXX	3,092	1,618	1,218	783	491	327	223
6. 2015	XXX	XXX	XXX	XXX	2,885	1,572	1,157	802	552	395
7. 2016	XXX	XXX	XXX	XXX	XXX	2,747	1,454	1,063	783	551
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,779	1,488	1,156	850
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,858	1,604	1,261
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,686	1,592
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,407

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	10,879	8,174	5,587	4,116	3,709	3,162	2,025	1,774	1,619	1,343
2. 2011	26,437	30,264	31,339	31,929	32,256	32,466	32,646	32,755	32,847	32,929
3. 2012	XXX	22,467	26,244	27,184	27,628	27,958	28,151	28,284	28,382	28,441
4. 2013	XXX	XXX	17,980	21,232	22,175	22,715	23,031	23,243	23,385	23,466
5. 2014	XXX	XXX	XXX	17,058	19,998	20,846	21,307	21,596	21,764	21,863
6. 2015	XXX	XXX	XXX	XXX	15,445	18,351	19,190	19,640	19,938	20,108
7. 2016	XXX	XXX	XXX	XXX	XXX	14,494	17,441	18,237	18,720	18,967
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	15,102	17,951	18,756	19,177
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,839	17,738	18,276
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,124	16,772
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,381

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	66	29	14	19	8	4	3	2	4	1
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	63	40	34	21	13	11	9	8	4	146
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	38	16	11	12	1	2	1	1	0	146
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	48	37	22	18	7	10	3	1	3	2
2. 2011	0	0	0	0	0	0	0	1	1	1
3. 2012	XXX	0	0	0	1	1	1	1	1	1
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	85	52	41	26	20	12	8	8	5	4
2. 2011	0	0	0	0	0	0	1	0	0	0
3. 2012	XXX	2	1	1	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	32	23	16	10	5	4	(1)	0	0	1
2. 2011	1	1	1	1	1	1	2	2	2	2
3. 2012	XXX	2	2	2	2	2	2	2	2	2
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	1	1	1	1	1	1	1
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	5,397	5,252	4,013	3,132	2,631	2,029	2,274	4,176	2,307	0
2. 2011	1,226	2,110	2,577	2,964	3,269	3,461	3,576	3,655	3,697	3,725
3. 2012	XXX	1,123	1,928	2,319	2,690	2,936	3,116	3,284	3,368	3,417
4. 2013	XXX	XXX	1,041	1,800	2,216	2,559	2,827	3,054	3,193	3,269
5. 2014	XXX	XXX	XXX	954	1,631	1,990	2,351	2,604	2,803	2,927
6. 2015	XXX	XXX	XXX	XXX	911	1,594	1,972	2,312	2,558	2,747
7. 2016	XXX	XXX	XXX	XXX	XXX	873	1,535	1,896	2,242	2,501
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	845	1,464	1,843	2,174
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	803	1,430	1,816
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	853	1,501
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	685

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	200,704	197,828	190,568	181,082	176,571	167,079	153,169	161,081	157,760	156,559
2. 2011	1,349	1,004	834	585	422	297	225	162	135	114
3. 2012	XXX	1,123	852	758	607	444	341	214	174	131
4. 2013	XXX	XXX	1,172	911	827	646	493	317	228	183
5. 2014	XXX	XXX	XXX	1,075	881	792	579	415	290	213
6. 2015	XXX	XXX	XXX	XXX	1,086	904	768	610	444	287
7. 2016	XXX	XXX	XXX	XXX	XXX	1,089	875	775	598	455
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,024	908	820	641
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,074	887	808
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,084	946
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	901

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	29,837	16,526	13,585	11,419	16,084	14,988	16,057	30,579	9,446	5,905
2. 2011	5,650	7,281	7,947	8,336	8,656	8,817	8,916	8,985	9,041	9,065
3. 2012	XXX	4,804	6,229	6,872	7,364	7,604	7,786	7,913	7,995	8,024
4. 2013	XXX	XXX	4,619	6,051	6,753	7,140	7,375	7,563	7,679	7,744
5. 2014	XXX	XXX	XXX	4,788	6,107	6,720	7,087	7,338	7,497	7,605
6. 2015	XXX	XXX	XXX	XXX	4,550	5,949	6,570	6,996	7,235	7,370
7. 2016	XXX	XXX	XXX	XXX	XXX	4,279	5,672	6,334	6,726	6,981
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,988	5,398	6,026	6,398
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,017	5,301	5,946
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,804	5,161
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,774

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	775	530	328	219	198	124	84	80	56	0
2. 2011	108	316	451	535	590	625	666	681	694	704
3. 2012	XXX	92	274	395	477	528	566	589	603	615
4. 2013	XXX	XXX	91	288	398	470	524	556	575	587
5. 2014	XXX	XXX	XXX	75	259	360	434	484	518	527
6. 2015	XXX	XXX	XXX	XXX	77	241	333	395	430	455
7. 2016	XXX	XXX	XXX	XXX	XXX	81	241	336	403	437
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	87	248	351	410
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91	261	360
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89	265
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,254	845	631	518	367	290	248	191	160	186
2. 2011	321	254	172	120	86	56	34	26	16	11
3. 2012	XXX	267	234	152	106	74	44	37	25	27
4. 2013	XXX	XXX	258	203	124	87	57	36	32	21
5. 2014	XXX	XXX	XXX	264	194	131	88	60	30	33
6. 2015	XXX	XXX	XXX	XXX	259	183	111	69	45	32
7. 2016	XXX	XXX	XXX	XXX	XXX	246	188	125	80	54
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	248	181	120	81
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	265	192	123
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284	218
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	280

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	640	350	221	183	108	83	73	45	37	69
2. 2011	481	700	780	835	861	874	898	908	913	920
3. 2012	XXX	407	612	682	731	763	774	794	798	812
4. 2013	XXX	XXX	404	596	654	708	742	759	775	779
5. 2014	XXX	XXX	XXX	377	547	611	658	688	695	710
6. 2015	XXX	XXX	XXX	XXX	375	525	568	606	620	635
7. 2016	XXX	XXX	XXX	XXX	XXX	366	521	578	617	637
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	379	550	625	664
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	405	578	640
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	431	614
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	442

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End

Years in Which Premiums Were Earned and Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	3,114	3,521	2,144	1,906	1,875	2,577	1,362	3,327	2,475	0
2. 2011	172	335	441	543	617	687	736	786	815	842
3. 2012	XXX	174	313	399	490	569	641	705	757	785
4. 2013	XXX	XXX	109	208	262	324	381	410	449	472
5. 2014	XXX	XXX	XXX	76	166	212	265	307	345	361
6. 2015	XXX	XXX	XXX	XXX	83	161	221	273	324	348
7. 2016	XXX	XXX	XXX	XXX	XXX	76	155	211	261	291
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	99	168	221	259
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82	148	187
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71	139
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79

SECTION 2A

Number of Claims Outstanding Direct and Assumed at Year End

Years in Which Premiums Were Earned and Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	211,439	200,641	202,849	194,934	179,529	158,068	147,727	118,019	105,516	100,428
2. 2011	242	249	211	182	154	122	97	60	67	57
3. 2012	XXX	218	341	315	229	167	121	80	67	48
4. 2013	XXX	XXX	156	142	139	122	88	71	52	40
5. 2014	XXX	XXX	XXX	154	135	132	106	84	62	49
6. 2015	XXX	XXX	XXX	XXX	129	123	108	81	54	51
7. 2016	XXX	XXX	XXX	XXX	XXX	99	104	102	78	59
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	111	99	128	112
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112	103	96
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97	91
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89

SECTION 3A

Cumulative Number of Claims Reported Direct and Assumed at Year End

Years in Which Premiums Were Earned and Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,968	14,054	11,646	9,597	3,135	11,797	6,584	8,775	3,369	4,898
2. 2011	774	1,182	1,367	1,506	1,590	1,669	1,716	1,753	1,801	1,824
3. 2012	XXX	725	1,171	1,337	1,471	1,578	1,637	1,681	1,732	1,748
4. 2013	XXX	XXX	478	708	829	927	985	1,019	1,059	1,079
5. 2014	XXX	XXX	XXX	429	653	759	838	896	939	965
6. 2015	XXX	XXX	XXX	XXX	414	604	694	745	784	819
7. 2016	XXX	XXX	XXX	XXX	XXX	370	557	662	734	762
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	389	554	682	731
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	351	497	565
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	313	459
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	272

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	12	17	16	19	5	6	5	4	4	0
2. 2011	0	2	4	7	11	13	13	14	14	14
3. 2012	XXX	1	3	9	15	17	17	17	18	19
4. 2013	XXX	XXX	2	7	13	19	22	24	25	26
5. 2014	XXX	XXX	XXX	0	3	5	8	9	11	12
6. 2015	XXX	XXX	XXX	XXX	0	0	2	2	3	3
7. 2016	XXX	XXX	XXX	XXX	XXX	3	5	6	7	9
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1	2	4	6
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	2
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,829	42	44	27	27	23	19	16	13	13
2. 2011	4	5	5	4	3	1	1	0	0	0
3. 2012	XXX	9	8	8	6	2	2	2	1	2
4. 2013	XXX	XXX	7	12	10	5	5	4	3	3
5. 2014	XXX	XXX	XXX	2	6	9	6	5	2	1
6. 2015	XXX	XXX	XXX	XXX	7	8	8	8	7	6
7. 2016	XXX	XXX	XXX	XXX	XXX	4	6	8	7	5
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4	3	5	2
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	1	4
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	7
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,802	28	25	7	7	8	16	2	3	3
2. 2011	5	12	15	18	21	22	22	22	22	22
3. 2012	XXX	11	13	21	25	26	26	27	27	29
4. 2013	XXX	XXX	10	20	25	29	32	34	34	35
5. 2014	XXX	XXX	XXX	2	11	20	23	25	25	25
6. 2015	XXX	XXX	XXX	XXX	8	11	15	16	18	18
7. 2016	XXX	XXX	XXX	XXX	XXX	12	18	23	25	25
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6	7	13	12
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	2	8
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	9
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	3,063	3,253	(3)	(286)	(45)	117	35,256	305	348	131	131
2. 2011	391,917	412,767	414,440	414,751	414,687	414,597	414,534	414,519	414,532	414,532	(0)
3. 2012	XXX	372,997	378,448	379,687	379,680	379,948	379,947	379,789	379,822	379,843	21
4. 2013	XXX	XXX	381,771	390,233	392,217	390,994	391,555	391,427	391,505	391,581	76
5. 2014	XXX	XXX	XXX	379,477	385,400	387,384	386,822	386,676	386,775	386,868	93
6. 2015	XXX	XXX	XXX	XXX	389,658	395,799	396,695	396,465	396,147	396,240	93
7. 2016	XXX	XXX	XXX	XXX	XXX	411,838	416,535	418,147	417,703	417,831	128
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	399,505	408,578	412,150	412,212	62
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	476,970	485,927	488,543	2,616
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	522,590	532,173	9,582
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	549,182	549,182
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561,986
13. Earned Prems.(P-Pt 1)	394,979	397,100	388,892	389,203	397,449	419,035	440,288	487,284	534,928	561,986	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	1,289	(330)	(17)	(428)	2	(3)	0	(1)	(1)	0	0
2. 2011	12,139	12,128	12,140	11,728	11,679	11,715	11,713	11,683	11,729	11,733	4
3. 2012	XXX	15,490	15,549	15,377	15,379	15,372	15,371	15,372	15,373	15,373	0
4. 2013	XXX	XXX	16,730	14,586	14,549	14,504	14,498	14,496	14,500	14,500	(0)
5. 2014	XXX	XXX	XXX	21,426	21,748	21,747	21,732	21,726	21,705	21,697	(8)
6. 2015	XXX	XXX	XXX	XXX	20,204	21,059	21,114	21,123	21,092	21,048	(44)
7. 2016	XXX	XXX	XXX	XXX	XXX	22,999	23,493	23,551	23,551	23,428	(123)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	19,016	19,613	19,612	19,618	6
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,151	16,112	15,663	(449)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,284	17,916	632
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,695	21,695
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,713
13. Earned Prems.(P-Pt 1)	13,429	15,150	16,784	18,269	20,443	23,834	19,542	15,776	18,244	21,713	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	18,549	(9,766)	4,049	4,259	2,919	67	1,772	1,492	6,131	1,145	1,145
2. 2011	788,735	827,634	831,397	832,918	833,973	834,519	833,902	834,458	834,072	834,022	(49)
3. 2012	XXX	883,803	923,422	927,188	928,312	929,228	929,758	929,693	930,390	930,308	(82)
4. 2013	XXX	XXX	983,083	1,039,308	1,036,796	1,036,240	1,037,423	1,037,072	1,036,203	1,036,098	(105)
5. 2014	XXX	XXX	XXX	1,026,712	1,066,427	1,070,709	1,072,370	1,071,301	1,071,831	1,071,437	(394)
6. 2015	XXX	XXX	XXX	XXX	1,099,774	1,132,998	1,133,795	1,131,818	1,129,118	1,130,133	1,015
7. 2016	XXX	XXX	XXX	XXX	XXX	1,122,929	1,142,580	1,147,515	1,145,810	1,143,252	(2,558)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,108,390	1,124,897	1,132,108	1,128,655	(3,453)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,095,462	1,119,339	1,127,018	7,679
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,058,973	1,073,140	14,167
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	956,664	956,664
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	974,028
13. Earned Prems.(P-Pt 1)	807,284	912,936	1,030,514	1,092,482	1,142,076	1,161,408	1,133,367	1,115,489	1,091,758	974,028	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	963	472	314	(582)	(256)	38	729	119	321	(606)	(606)
2. 2011	68,066	74,271	74,548	74,544	74,583	74,529	74,523	74,554	74,513	74,505	(7)
3. 2012	XXX	85,623	96,801	97,536	97,691	97,657	97,637	97,636	97,637	97,634	(3)
4. 2013	XXX	XXX	111,559	123,220	124,172	124,070	124,043	123,986	123,982	123,961	(21)
5. 2014	XXX	XXX	XXX	133,284	141,458	142,466	142,598	142,468	142,367	142,325	(41)
6. 2015	XXX	XXX	XXX	XXX	148,046	156,985	157,697	157,424	157,373	157,282	(92)
7. 2016	XXX	XXX	XXX	XXX	XXX	140,827	146,346	147,052	147,072	147,090	18
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	116,358	122,115	123,334	123,761	427
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,949	121,455	124,878	3,423
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,231	118,318	11,087
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97,494	97,494
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111,679
13. Earned Prems.(P-Pt 1)	69,029	92,300	123,328	145,094	157,111	150,623	123,395	121,103	115,100	111,679	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	10,547	1,945	10	18	1	11	15	(12)	31	2	2
2. 2011	793,839	804,754	806,684	806,814	806,805	806,850	806,874	806,869	806,879	806,879	0
3. 2012	XXX	796,102	804,663	807,014	806,970	805,791	805,807	805,822	805,824	805,824	0
4. 2013	XXX	XXX	795,525	803,208	805,814	805,933	805,956	805,932	805,928	805,928	0
5. 2014	XXX	XXX	XXX	790,314	798,627	801,008	801,057	801,051	801,049	801,049	(1)
6. 2015	XXX	XXX	XXX	XXX	801,527	806,481	808,158	808,257	808,233	808,230	(3)
7. 2016	XXX	XXX	XXX	XXX	XXX	807,504	810,874	812,969	812,941	813,040	99
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	816,226	824,870	827,173	827,126	(47)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	844,299	855,604	858,936	3,332
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	890,258	890,901	643
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	929,217	929,217
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	933,244
13. Earned Prems.(P-Pt 1)	804,386	808,963	806,026	800,496	812,394	813,834	821,400	855,105	903,851	933,244	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	384	(244)	(192)	24	(4)	(7)	(3)	0	0	0	0
2. 2011	54,245	53,860	53,801	53,800	53,800	53,807	53,807	53,807	53,807	53,807	0
3. 2012	XXX	55,073	55,435	55,497	55,500	55,500	55,500	55,500	55,500	55,500	0
4. 2013	XXX	XXX	54,573	55,453	55,459	55,457	55,373	55,373	55,373	55,373	0
5. 2014	XXX	XXX	XXX	53,038	53,219	53,238	53,236	53,236	53,236	53,236	0
6. 2015	XXX	XXX	XXX	XXX	50,580	50,534	50,523	50,494	50,494	50,485	(9)
7. 2016	XXX	XXX	XXX	XXX	XXX	49,051	49,237	49,241	49,241	49,241	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	47,943	48,163	48,165	48,140	(24)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,423	50,034	50,030	(4)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,055	69,063	1,008
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,217	73,217
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,187
13. Earned Prems.(P-Pt 1)	54,630	54,445	54,684	54,002	50,765	49,022	48,030	49,618	68,667	74,187	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(9,949)	1,775	847	(536)	464	(126)	17,808	(1,193)	(401)	(799)	(799)
2. 2011	462,874	468,607	470,127	470,288	470,261	470,203	470,145	470,131	470,204	470,206	2
3. 2012	XXX	449,315	454,690	456,401	456,271	456,252	456,156	456,112	456,276	456,268	(8)
4. 2013	XXX	XXX	458,671	464,286	466,312	466,703	466,489	466,553	466,516	466,503	(13)
5. 2014	XXX	XXX	XXX	463,033	467,134	469,988	470,217	470,151	470,155	470,187	32
6. 2015	XXX	XXX	XXX	XXX	474,854	479,929	482,746	482,734	482,830	482,956	126
7. 2016	XXX	XXX	XXX	XXX	XXX	484,497	488,312	490,907	490,901	490,949	48
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	483,492	487,717	490,273	490,076	(197)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	533,643	539,901	542,704	2,803
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	581,349	582,415	1,066
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	619,566	619,566
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	622,626
13. Earned Prems.(P-Pt 1)	452,925	456,822	466,415	469,983	481,288	492,613	507,794	539,197	590,057	622,626	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(234)	1,028	635	(71)	214	(317)	(209)	(2,433)	(851)	(1,206)	(1,206)
2. 2011	36,261	37,873	37,897	37,898	37,903	38,068	38,068	38,084	38,097	38,171	74
3. 2012	XXX	36,898	38,481	38,507	38,508	38,284	38,325	38,325	38,325	38,325	0
4. 2013	XXX	XXX	39,122	40,825	40,859	40,820	40,543	40,543	40,543	40,543	0
5. 2014	XXX	XXX	XXX	33,824	34,323	34,235	33,951	33,921	33,851	33,904	53
6. 2015	XXX	XXX	XXX	XXX	31,310	31,461	31,469	31,588	31,235	31,235	0
7. 2016	XXX	XXX	XXX	XXX	XXX	21,429	21,654	21,794	22,036	22,104	68
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	20,230	20,827	20,997	21,552	555
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,760	20,328	19,997	(331)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,704	28,277	1,573
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,726	36,726
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,511
13. Earned Prems.(P-Pt 1)	36,027	39,540	41,363	35,482	32,063	21,076	19,734	18,171	26,420	37,511	XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	19	(187)	(21)	15	56	6	113	1	(9)	14	14
2. 2011	161,376	161,483	161,451	161,396	161,380	161,379	161,379	161,379	161,379	161,379	0
3. 2012	XXX	158,406	158,452	158,453	158,438	158,487	158,488	158,488	158,488	158,488	0
4. 2013	XXX	XXX	156,950	156,998	156,981	157,026	157,136	157,136	157,136	157,136	0
5. 2014	XXX	XXX	XXX	151,951	151,781	151,693	151,695	151,695	151,695	151,695	0
6. 2015	XXX	XXX	XXX	XXX	146,232	146,043	146,066	146,085	146,085	146,085	0
7. 2016	XXX	XXX	XXX	XXX	XXX	142,954	142,907	142,906	142,906	142,906	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	141,865	141,879	141,863	141,863	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144,272	144,272	144,273	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	152,953	152,998	45
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,723	172,723
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,782
13. Earned Prems.(P-Pt 1)	161,395	158,327	156,943	151,960	146,070	142,778	142,066	144,305	152,928	172,782	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	8,984	132	95	(1)	0	(7)	76	45	(0)	(2)	(2)
2. 2011	9,808	18,438	18,586	18,599	18,595	18,595	18,595	18,595	18,595	18,595	0
3. 2012	XXX	9,001	17,487	17,630	17,691	17,705	17,705	17,705	17,705	17,705	0
4. 2013	XXX	XXX	6,188	6,213	6,213	6,213	6,213	6,213	6,213	6,213	0
5. 2014	XXX	XXX	XXX	1,041	1,036	1,039	1,039	1,039	1,039	1,039	0
6. 2015	XXX	XXX	XXX	XXX	1,919	2,010	2,013	2,014	2,015	2,016	1
7. 2016	XXX	XXX	XXX	XXX	XXX	3,119	3,134	3,134	3,134	3,134	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,593	3,595	3,595	3,595	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,654	3,654	3,654	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,708	4,711	3
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,926	7,926
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,928
13. Earned Prems.(P-Pt 1)	18,792	17,763	14,917	1,221	1,971	3,220	3,687	3,701	4,709	7,928	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	44	0	0	0	0	0	0	0	0	0	0
2. 2011	1,106	1,129	1,129	1,129	1,129	1,129	1,129	1,129	1,129	1,129	0
3. 2012	XXX	927	1,209	1,209	1,209	1,209	1,209	1,209	1,209	1,209	0
4. 2013	XXX	XXX	759	779	779	779	779	779	779	779	0
5. 2014	XXX	XXX	XXX	476	480	480	480	480	480	480	0
6. 2015	XXX	XXX	XXX	XXX	573	575	575	575	575	575	0
7. 2016	XXX	XXX	XXX	XXX	XXX	623	625	625	625	625	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	854	855	855	855	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,413	1,414	1,414	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	672	672	1
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	1,150	950	1,041	496	576	625	856	1,414	673	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	191	7	(3)	19	(61)	(34)	2	0	(0)	0	0
2. 2011	4,243	4,335	4,335	4,331	4,331	4,331	4,331	4,331	4,331	4,331	0
3. 2012	XXX	7,269	7,329	7,331	7,331	7,331	7,331	7,331	7,331	7,331	0
4. 2013	XXX	XXX	10,200	10,269	10,264	10,264	10,264	10,264	10,264	10,264	0
5. 2014	XXX	XXX	XXX	10,643	10,692	10,692	10,692	10,692	10,692	10,692	0
6. 2015	XXX	XXX	XXX	XXX	9,722	9,752	9,772	9,772	9,772	9,772	0
7. 2016	XXX	XXX	XXX	XXX	XXX	8,982	8,820	8,818	8,818	8,818	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	7,252	7,284	7,284	7,283	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,337	7,346	7,347	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,182	10,539	357
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,841	16,841
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,199
13. Earned Prems.(P-Pt.1)	4,434	7,369	10,256	10,728	9,706	8,979	7,111	7,367	10,191	17,199	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	(5)	0	(75)	(2)	0	9	1	0	0	0
2. 2011	373	437	437	437	437	437	437	437	437	437	0
3. 2012	XXX	351	351	351	351	351	351	351	351	351	0
4. 2013	XXX	XXX	312	312	312	312	312	312	312	312	0
5. 2014	XXX	XXX	XXX	205	205	205	205	205	205	205	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt.1)	373	410	312	130	(2)	0	9	1	0	0	XXX

SCHEDULE P - PART 6O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	63	2,370	(181)	(138)	(45)	(969)	2	(201)	(3)	(531)	(531)
2. 2011	5,438	5,662	5,662	5,662	5,662	5,662	5,662	5,662	5,662	5,662	0
3. 2012	XXX	4,275	4,319	4,319	4,319	4,319	4,319	4,319	4,319	4,319	0
4. 2013	XXX	XXX	5,060	5,095	5,095	5,095	5,095	5,095	5,095	5,095	0
5. 2014	XXX	XXX	XXX	5,089	5,118	5,118	5,118	5,118	5,118	5,118	0
6. 2015	XXX	XXX	XXX	XXX	4,313	4,336	4,336	4,336	4,336	4,336	0
7. 2016	XXX	XXX	XXX	XXX	XXX	4,140	4,159	4,159	4,159	4,159	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,150	4,155	4,155	4,155	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,822	3,819	3,819	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,419	3,416	(3)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,628	3,628
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,094
13. Earned Prems.(P-Pt.1)	5,501	6,869	4,923	4,987	4,297	3,194	4,171	3,627	3,413	3,094	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(3)	8	7	42	28	43	60	46	51	29	29
2. 2011	690	914	914	914	914	914	914	914	914	914	0
3. 2012	XXX	769	769	769	769	769	769	769	769	769	0
4. 2013	XXX	XXX	753	753	753	753	753	753	753	753	0
5. 2014	XXX	XXX	XXX	541	541	541	541	541	541	541	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	(7)	(7)	(7)	(7)	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35
13. Earned Prems.(P-Pt.1)	687	1,001	760	583	28	43	54	46	51	35	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	1,053	430	(2,932)	234	243	257	3,877	360	385	1	1
2. 2011	28,627	29,636	29,884	29,838	29,835	29,832	29,844	29,843	29,857	29,858	1
3. 2012	XXX	32,084	32,431	32,722	32,769	32,809	32,803	32,782	32,786	32,785	(1)
4. 2013	XXX	XXX	34,151	34,991	35,321	35,370	35,346	35,340	35,347	35,354	7
5. 2014	XXX	XXX	XXX	34,931	35,701	35,976	36,022	35,972	36,004	36,017	13
6. 2015	XXX	XXX	XXX	XXX	34,439	35,146	35,500	35,502	35,505	35,542	38
7. 2016	XXX	XXX	XXX	XXX	XXX	31,455	32,072	32,342	32,368	32,294	(75)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	28,957	29,630	29,953	29,937	(16)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,264	35,387	35,872	485
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,094	35,251	157
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,779	32,779
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,389
13. Earned Prems.(P-Pt 1)	29,681	33,523	31,814	36,251	35,826	32,780	33,830	35,493	37,012	33,389	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(327)	(115)	4	(46)	(63)	(95)	(12)	(1)	(0)	0	0
2. 2011	346	265	260	260	265	265	265	265	265	265	0
3. 2012	XXX	438	417	413	413	413	413	413	413	413	0
4. 2013	XXX	XXX	327	320	319	319	319	319	319	319	0
5. 2014	XXX	XXX	XXX	314	323	317	318	318	318	318	0
6. 2015	XXX	XXX	XXX	XXX	291	289	292	292	292	292	0
7. 2016	XXX	XXX	XXX	XXX	XXX	385	362	362	362	362	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	110	74	74	74	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108	49	47	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173	57	(115)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207	207
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90
13. Earned Prems.(P-Pt 1)	19	242	305	257	242	281	79	72	113	90	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(48)	(23)	1	0	0	2	(18)	(5)	3	(6)	(6)
2. 2011	5,752	5,627	5,607	5,607	5,607	5,607	5,607	5,607	5,607	5,607	0
3. 2012	XXX	6,328	6,252	6,216	6,216	6,275	6,275	6,275	6,275	6,275	0
4. 2013	XXX	XXX	6,707	6,549	6,565	6,612	6,612	6,612	6,612	6,612	0
5. 2014	XXX	XXX	XXX	6,778	6,697	6,686	6,679	6,679	6,679	6,679	0
6. 2015	XXX	XXX	XXX	XXX	6,849	6,888	6,869	6,866	6,866	6,866	0
7. 2016	XXX	XXX	XXX	XXX	XXX	6,746	6,824	6,810	6,810	6,810	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,721	6,746	6,754	6,754	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,453	6,484	6,484	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,335	6,344	9
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,830	6,830
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,832
13. Earned Prems.(P-Pt 1)	5,704	6,181	6,612	6,583	6,785	6,881	6,755	6,456	6,377	6,832	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	387	4	0	0	0	0	0	0	0	0	0
2. 2011	203	519	519	519	519	519	519	519	519	519	0
3. 2012	XXX	702	715	701	701	701	701	701	701	701	0
4. 2013	XXX	XXX	635	622	622	622	622	622	622	622	0
5. 2014	XXX	XXX	XXX	370	370	370	370	370	370	370	0
6. 2015	XXX	XXX	XXX	XXX	404	404	404	404	404	404	0
7. 2016	XXX	XXX	XXX	XXX	XXX	347	347	347	347	347	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	234	234	234	234	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197	197	197	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141	141	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	50
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50
13. Earned Prems.(P-Pt 1)	590	1,022	648	344	404	347	234	197	141	50	XXX

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners	413,895	0	0.0	1,292,154	0	0.0
2. Private passenger auto liability/medical	720,123	0	0.0	840,403	0	0.0
3. Commercial auto/truck liability/medical	920,699	7,987	0.9	565,650	4,381	0.8
4. Workers' compensation	4,227,560	327,234	7.7	881,415	42,111	4.8
5. Commercial multiple peril	1,084,984	0	0.0	901,441	0	0.0
6. Medical professional liability - occurrence	918	0	0.0	(1)	0	0.0
7. Medical professional liability - claims-made	7,428	0	0.0	0	0	0.0
8. Special liability	80,939	0	0.0	134,000	0	0.0
9. Other liability - occurrence	1,895,646	11,022	0.6	616,908	1,468	0.2
10. Other liability - claims-made	453,711	0	0.0	183,744	0	0.0
11. Special property	175,316	0	0.0	543,885	0	0.0
12. Auto physical damage	63,051	464	0.7	715,306	325	0.0
13. Fidelity/surety	23,043	0	0.0	14,395	0	0.0
14. Other	7,942	0	0.0	0	0	0.0
15. International	338	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence	331,341	1,607	0.5	33,514	488	1.5
20. Products liability - claims-made	12,894	0	0.0	7,531	0	0.0
21. Financial guaranty/mortgage guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	10,419,828	348,314	3.3	6,730,345	48,773	0.7

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	4,674,458	4,656,337	4,654,123	4,653,927	4,652,677	4,655,849	4,630,594	4,637,196	4,645,241	4,654,706
2. 2011	21,139	47,057	46,288	45,545	45,013	45,750	45,291	44,374	43,803	43,713
3. 2012	XXX	20,436	52,239	52,274	51,658	51,050	50,350	48,364	48,408	47,892
4. 2013	XXX	XXX	26,380	59,984	56,361	56,738	55,676	52,259	50,971	49,159
5. 2014	XXX	XXX	XXX	22,098	55,107	54,699	55,379	54,964	53,414	48,436
6. 2015	XXX	XXX	XXX	XXX	31,155	70,815	65,376	62,816	61,647	55,322
7. 2016	XXX	XXX	XXX	XXX	XXX	25,726	62,434	59,828	55,241	49,475
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	27,293	59,998	58,861	53,171
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,748	64,138	59,086
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,714	64,066
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,114

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	252,536	216,749	170,525	156,148	149,259	135,108	105,645	99,020	91,886	87,410
2. 2011	12,633	22,641	15,365	11,224	8,920	8,799	7,859	6,501	5,825	5,456
3. 2012	XXX	11,719	26,251	18,601	14,746	12,781	11,347	8,754	7,802	6,952
4. 2013	XXX	XXX	16,017	30,878	21,671	18,816	16,299	11,995	10,680	8,572
5. 2014	XXX	XXX	XXX	13,467	29,533	23,038	20,647	18,173	15,958	10,267
6. 2015	XXX	XXX	XXX	XXX	20,538	37,092	26,621	22,489	18,826	11,815
7. 2016	XXX	XXX	XXX	XXX	XXX	14,348	34,042	26,610	21,174	14,409
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	18,790	35,918	29,572	21,694
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,261	37,879	27,654
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,245	38,403
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,929

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

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	6,138,599	6,124,490	6,122,813	6,126,059	6,129,302	6,130,125	6,132,436	6,134,126	6,135,812	6,137,110
2. 2011	26,631	49,367	51,904	50,622	49,935	50,067	50,210	50,008	50,611	50,531
3. 2012	XXX	26,609	54,272	53,755	53,151	52,970	52,240	52,550	52,498	52,556
4. 2013	XXX	XXX	30,579	59,364	59,068	57,502	58,043	57,747	57,419	57,149
5. 2014	XXX	XXX	XXX	32,292	61,389	59,262	57,186	57,272	56,940	56,971
6. 2015	XXX	XXX	XXX	XXX	31,245	59,991	59,758	58,048	54,506	54,858
7. 2016	XXX	XXX	XXX	XXX	XXX	32,321	62,437	61,389	59,364	56,352
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	29,539	56,512	57,240	53,726
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,552	56,493	57,225
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,884	54,473
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,445

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	32,531	15,852	9,831	8,806	5,996	4,050	3,764	3,466	3,167	2,629
2. 2011	0	508	5,879	2,465	1,481	1,117	1,055	260	716	561
3. 2012	XXX	0	(120)	4,819	2,608	1,770	638	772	628	527
4. 2013	XXX	XXX	0	(419)	4,807	2,238	1,172	1,304	777	691
5. 2014	XXX	XXX	XXX	0	(642)	2,313	2,304	1,521	668	624
6. 2015	XXX	XXX	XXX	XXX	0	(522)	8,121	4,947	1,020	630
7. 2016	XXX	XXX	XXX	XXX	XXX	0	190	7,745	4,811	825
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	(884)	7,440	4,133
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	5,050
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners	413,895	0	0.0	1,292,154	0	0.0
2. Private passenger auto liability/medical	720,123	0	0.0	840,403	0	0.0
3. Commercial auto/truck liability/medical	920,699	0	0.0	565,650	0	0.0
4. Workers' compensation	4,227,560	0	0.0	881,415	0	0.0
5. Commercial multiple peril	1,084,984	0	0.0	901,441	0	0.0
6. Medical professional liability - occurrence	918	0	0.0	(1)	0	0.0
7. Medical professional liability - claims-made	7,428	0	0.0	0	0	0.0
8. Special liability	80,939	0	0.0	134,000	0	0.0
9. Other liability - occurrence	1,895,646	0	0.0	616,908	0	0.0
10. Other liability - claims-made	453,711	0	0.0	183,744	0	0.0
11. Special property	175,316	0	0.0	543,885	0	0.0
12. Auto physical damage	63,051	0	0.0	715,306	0	0.0
13. Fidelity/surety	23,043	0	0.0	14,395	0	0.0
14. Other	7,942	0	0.0	0	0	0.0
15. International	338	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	11,276	0	0.0	18,602	0	0.0
17. Reinsurance - nonproportional assumed liability	86,903	0	0.0	3,234	0	0.0
18. Reinsurance - nonproportional assumed financial lines	2,047	0	0.0	390	0	0.0
19. Products liability - occurrence	331,341	0	0.0	33,514	0	0.0
20. Products liability - claims-made	12,894	0	0.0	7,531	0	0.0
21. Financial guaranty/mortgage guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	10,520,055	0	0.0	6,752,571	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

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

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.

1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

1.2 What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? $.....0

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [ ] No [ ]

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

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

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2011	0	0
1.603	2012	0	0
1.604	2013	0	0
1.605	2014	0	0
1.606	2015	0	0
1.607	2016	0	0
1.608	2017	0	0
1.609	2018	0	0
1.610	2019	0	0
1.611	2020	0	0
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes [X] No [ ]

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

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

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

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

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

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

5.1 Fidelity $.....797

5.2 Surety $.....36,253

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

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

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [X] No [ ]

7.2 An extended statement may be attached.

The Schedule P for each member of the TRV Reinsurance Pool is recalculated whenever the pool changes such that Schedule P reflects each company's quota share percentage of the current combined pool's premiums, losses, and loss adjustment expenses, including historical amounts. This may distort analyses comparing the current Schedule P to previously filed Schedule Ps.

On January 1, 2018, The Premier Insurance Company of Massachusetts (Premier) was merged with and into The Travelers Indemnity Company and as a result, all of Premier's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above. Since Premier wrote only Private Passenger Auto, only Schedule P Parts B and J are affected. Additionally, Premier went into runoff in 2017 and reported $10M of Total Net Losses and Expenses Unpaid and $0 of Unearned Premiums as of 12/31/2017.

In the fourth quarter of 2015 the allocation of reserves between the Other Liability-Occurrence and Products Liability-Occurrence was reviewed with regard to Asbestos and Construction Defect. As a result of that review a shift of reserves from Products Liability to Other Liability occurred for the "all prior" line, and from the Other Liability to Products Liability for more recent accident years. These shifts may distort analyses that focus on solely the Products Liability line or the Other Liability line, but will have no impact on analyses for these lines on a combined basis.

In the third quarter of 2014, the TRV Reinsurance Pool reclassified its $502 million reserve for the asbestos-related Direct Action Settlement litigation from Loss to Adjusting & Other LAE as these settlement costs were associated with an extra contractual obligation. This change impacts the apparent development for the "Prior" accident year in Schedule P, Part 2R - Section 1, even though there was no impact on total Loss & LAE reserve development. As a result, reserves for Loss & total LAE did not change however, the reserves for Loss & DCC LAE did change by the amount of the reclass. (Note that $502 million is the total for the pool, not this company's share of the $502 million.)

On October 1, 2013, First Trenton Indemnity Company (First Trenton) was merged with and into The Travelers Indemnity Company and as a result, all of First Trenton's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above.

Significant catastrophe losses may distort analyses for certain lines of business.

SCHEDULE P INTERROGATORIES

For year end 2019, there was a reallocation of IBNR reserves from Products Liability-Claims Made to Products Liability-Occurrence totaling $17.9 million for the TRV Reinsurance Pool. This change caused a distortion in the Products Liability-Claims Made calendar year loss ratio due to small premium volume in that line.

Effective January 1, 2020 this company's share of the TRV Reinsurance Pool was changed retroactively from 23.29% to 25.20%. This caused a restatement of the Schedule P history for this company.

In the fourth quarter of 2020, the allocation of reserves between Commercial Auto/Truck Liability/Medical and the commercial portion of Auto Physical Damage was reviewed. As a result of that review, a shift of reserves from Auto Physical Damage to Commercial Auto/Truck Liability/Medical occurred in several recent accident years.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1. Alabama AL	L	26,684,559	26,019,416	57,330	18,867,647	12,483,191	45,113,097	19,203	0
2. Alaska AK	L	3,631,026	3,732,412	543	590,009	1,705,938	3,755,538	469	0
3. Arizona AZ	L	50,214,565	51,158,349	3,482	18,904,174	18,982,152	109,712,894	39,471	0
4. Arkansas AR	L	24,004,190	22,291,363	29,453	13,563,289	20,139,366	80,769,336	18,535	0
5. California CA	L	(575,725)	(509,372)	0	5,939,554	10,273,043	44,385,923	0	0
6. Colorado CO	L	42,865,408	42,918,596	7,278	30,660,454	36,956,700	121,523,729	40,503	0
7. Connecticut CT	L	37,011,385	35,470,722	1,001	18,376,136	14,198,565	90,628,938	36,105	0
8. Delaware DE	L	3,507,595	3,840,057	7,309	853,495	215,095	14,952,167	4,293	0
9. District of Columbia DC	L	14,303,882	13,433,801	0	13,576,195	4,204,924	31,320,277	10,071	0
10. Florida FL	L	53,564,260	55,128,962	11,114	30,711,860	34,278,340	177,783,864	21,030	0
11. Georgia GA	L	36,466,143	35,937,365	118,129	21,126,456	19,767,309	58,989,557	36,083	0
12. Hawaii HI	L	5,217,177	5,930,556	0	2,106,068	2,327,197	14,583,216	771	0
13. Idaho ID	L	7,101,282	7,565,999	5,729	964,635	2,870,520	9,751,471	8,058	0
14. Illinois IL	L	81,853,337	81,781,503	49,417	42,511,173	51,997,911	156,094,645	70,107	0
15. Indiana IN	L	43,813,590	43,257,100	10,094	24,463,953	13,679,728	50,179,528	14,731	0
16. Iowa IA	L	17,850,161	16,639,992	110,740	11,187,529	16,787,243	42,232,852	6,355	0
17. Kansas KS	L	22,249,867	21,282,357	9,179	6,885,529	4,401,288	48,838,790	12,071	0
18. Kentucky KY	L	18,056,053	16,971,556	13,209	8,587,482	6,609,387	61,375,959	10,117	0
19. Louisiana LA	L	32,846,588	31,737,033	49,311	26,148,094	42,524,388	83,364,991	16,809	0
20. Maine ME	L	5,625,754	4,967,874	0	2,099,890	1,722,786	11,970,795	3,544	0
21. Maryland MD	L	50,653,847	52,773,902	25,098	31,226,153	32,427,150	108,553,778	57,935	0
22. Massachusetts MA	L	124,705,932	125,554,947	41,295	47,085,539	49,061,443	295,687,431	220,599	0
23. Michigan MI	L	56,054,511	56,079,298	30,583	25,254,798	25,283,235	108,666,883	34,718	0
24. Minnesota MN	L	39,134,632	36,746,214	89,637	27,701,481	35,947,555	85,978,033	20,674	228
25. Mississippi MS	L	24,384,923	24,702,226	11,235	11,584,816	8,384,945	52,885,704	18,486	0
26. Missouri MO	L	30,231,781	28,328,164	15,221	25,261,883	14,157,269	58,179,110	23,202	(250)
27. Montana MT	L	7,556,915	8,118,583	9,338	7,637,975	1,620,441	11,917,260	9,154	0
28. Nebraska NE	L	17,981,453	17,631,941	36,744	14,560,465	6,113,989	55,254,790	8,619	0
29. Nevada NV	L	27,231,283	25,956,431	230	8,354,047	13,369,051	31,802,973	20,493	0
30. New Hampshire NH	L	8,648,480	8,727,623	3,939	2,050,077	1,074,157	33,433,612	7,518	0
31. New Jersey NJ	L	79,874,432	81,381,480	3,164,387	42,112,063	31,770,171	303,722,249	81,507	0
32. New Mexico NM	L	20,224,842	19,328,871	5,920	10,676,291	10,575,522	25,638,105	17,946	0
33. New York NY	L	333,381,093	332,731,781	153,937	92,425,195	200,657,184	747,440,032	316,169	2,749
34. North Carolina NC	L	64,206,593	62,059,909	602	19,388,080	18,648,371	83,681,003	93,379	0
35. North Dakota ND	L	6,196,111	5,948,775	8,126	4,208,923	2,761,360	5,314,107	1,653	1,832
36. Ohio OH	L	37,463,748	38,146,137	10,464	38,791,455	31,232,565	81,548,184	15,051	0
37. Oklahoma OK	L	23,410,171	23,089,740	65,491	9,958,824	9,128,919	32,434,548	785	0
38. Oregon OR	L	15,328,515	14,112,342	227	4,237,807	6,644,760	18,776,928	14,683	0
39. Pennsylvania PA	L	83,153,881	80,582,909	59,459	36,318,687	35,373,438	200,822,143	171,036	0
40. Rhode Island RI	L	7,651,603	7,233,745	0	2,889,516	2,574,894	14,766,853	6,516	0
41. South Carolina SC	L	23,255,896	23,748,378	40,569	6,879,154	8,863,394	43,804,361	20,943	0
42. South Dakota SD	L	6,316,001	7,005,870	18,218	6,169,755	15,407,417	21,062,001	3,587	0
43. Tennessee TN	L	48,176,010	54,755,427	6,671	97,027,825	124,392,281	222,553,595	31,328	0
44. Texas TX	L	99,082,118	103,990,171	178,697	61,445,955	64,471,894	417,277,714	93,013	0
45. Utah UT	L	11,333,036	10,215,643	2,316	3,752,624	4,285,861	13,388,286	17,537	0
46. Vermont VT	L	4,282,681	4,383,523	0	1,159,582	825,875	13,385,049	4,175	0
47. Virginia VA	L	38,639,341	36,843,685	25,459	10,273,234	12,267,758	95,861,063	38,006	0
48. Washington WA	L	27,787,171	27,455,824	1,493	14,307,635	12,559,944	35,153,743	30,558	0
49. West Virginia WV	L	11,881,660	10,370,027	28,132	5,013,189	6,289,935	33,814,840	5,247	0
50. Wisconsin WI	L	30,306,307	31,248,501	13,400	15,023,624	6,087,968	60,989,999	8,686	73
51. Wyoming WY	L	4,641,195	4,045,564	3,930	1,256,149	1,614,922	2,736,160	3,527	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	L	57,517	43,734	0	9,126	44,632	44,262	0	0
54. Puerto Rico PR	L	159,887	167,061	0	598,765	(218,344)	1,156,564	1	0
55. US Virgin Islands VI	L	1	1	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(15)	(15)	0	27,417	520,084	486,555	0	0
59. Totals	XXX	1,889,684,649	1,883,064,052	4,534,133	982,791,730	1,110,345,110	4,575,545,484	1,765,058	4,632
DETAILS OF WRITE-INS									
58001. SGP Singapore	XXX	0	0	0	0	372	578	0	0
58002. ZZZ Other Alien	XXX	(15)	(15)	0	27,417	519,712	485,976	0	0
58003.	XXX	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	(15)	(15)	0	27,417	520,084	486,555	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

R - Registered - Non-domiciled RRGs..... 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 3

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

(b) Explanation of Basis of Allocation of Premiums by States, etc.

1 Fire - Location of property; 2 Allied Lines - Location of property; 3 Farmowners - Location of property; 4 Homeowners - Location of property; 5 CMP - Location of property; 8 Ocean Marine - Address of insured or state of principal exposure, except builders risks which are allocated on location of risk; 9 Inland Marine - Location of insured or state of principal exposure; 10 Financial guaranty - Location of risk; 11 Medical malpractice - Location of risk; 12 Earthquake - Location of property; 13 Group A&H - Location of risk; 15 Other A&H – Location of insured; 16 Workers' compensation - Location of employee's workplace; 17 Other liability - Location of risk; 18 Products Liability - Location of risk; 19 Auto liability - Location of garage; 21 Auto physical damage - Location of garage; 22 Aircraft - Location of airport from which insured's aircraft operates; 23 Fidelity - Location of insured; 24 Surety – Contract Surety: Project location; All Other Surety: Obligee location; 26 Burglary and theft - Location of property; 27 Boiler and machinery - Location of property; 28 Credit - Location of risk; With respect to international commercial insurance policies (1) for U.S. based insureds with ancillary international operations or (2) that are placed as part of a controlled master program allocation is to the situs of the contract which is typically the headquarter state or principal business location of the first named insured. Exceptions to this include monoline marine or other insurance policies that are designed to insure specifically identified international exposures.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … USF&G Capital I	Delaware	52-1953822	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Travelers Special Services Limited	United Kingdom		… … … TPC Investments Inc.	Connecticut	06-1534005
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....	.....	.....	.....0.000	.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1551225..	.....	.....	.....	Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1616702..	.....	.....	.....	Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000.....	41-1542260..	.....	.....	.....	Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542261..	.....	.....	.....	Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542263..	.....	.....	.....	Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542264..	.....	.....	.....	Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542266..	.....	.....	.....	Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1593312..	.....	.....	.....	Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542267..	.....	.....	.....	Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542255..	.....	.....	.....	Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704255..	.....	.....	.....	USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1852190..	.....	.....	.....	BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	35386.....	42-1091525..	.....	.....	.....	Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000.....	52-2073764..	.....	.....	.....	MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	Promenade Partners, L.L.C.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1953822..	.....	.....	.....	USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-2044075..	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	38-4046010..	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	NIA.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	NIA.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	NIA.....	English Turn Realty Management, Inc.	O/B/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.	GBR.....	IA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.	IRL.....	IA.....	Travelers Insurance Company Limited.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	37-1839380..	.....	.....	.....	Simply Business Holdings, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	30-0956205..	.....	.....	.....	Simply Business, Inc.	MA.....	NIA.....	Simply Business Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.	MA.....	NIA.....	Simply Business, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.	CAN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.	CAN.....	NIA.....	10762962 Canada Inc.	O/B.....	.....89.360	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	UIP.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	UDP.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	IA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A	BRA.....	IA.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	NIA.....	Junto Resseguros S.A	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A	BRA.....	IA.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	NIA.....	Junto Seguros S.A	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A	COL.....	IA.....	Junto Holding Latam S.A	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	38-4046010	350 Market Street	0	6,000,000	0	0	0	0		0	6,000,000	0
43117	86-0703220	American Equity Insurance Company	(1,700,000)	0	0	0	0	0		0	(1,700,000)	(76,780)
10819	86-0868106	American Equity Specialty Insurance Company	(2,400,000)	0	0	0	0	0	*	0	(2,400,000)	0
00000	06-0566050	Arrowhead Company, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-0848755	Auto Hartford Investments LLC	(400,000)	0	0	0	0	0		0	(400,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(31,900,000)	0	0	0	0	0	*	0	(31,900,000)	119,216,948
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(21,200,000)	0	0	0	0	0	*	0	(21,200,000)	(3,051,722,204)
00000	06-0566050	Crystal Brook, LLC	0	(2,900,000)	0	0	0	0		0	(2,900,000)	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(4,200,000)	0	0	0	0	0	*	0	(4,200,000)	(52,519,817)
10213	52-1925132	Discover Specialty Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(1,199,408)
00000	06-6033504	Family Business Institute LLC (The)	0	1,400,000	0	0	0	0		0	1,400,000	0
41483	06-1067463	Farmington Casualty Company	(29,900,000)	0	0	0	0	0	*	0	(29,900,000)	125,820,004
35386	42-1091525	Fidelity and Guaranty Insurance Company	0	0	0	0	0	0		0	0	(373,096,903)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc	(3,400,000)	0	0	0	0	0	*	0	(3,400,000)	(252,195,300)
00000	41-1985480	Fog City Fund, LLC	0	(943,426)	0	0	0	0		0	(943,426)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(28,079,884)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	(17,896,500)	0	0	0	0		0	(17,896,500)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,104,018)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(3,617,917)
00000	52-2073764	MMI Capital Trust I	(293,724)	0	0	0	0	0		0	(293,724)	0
27987	41-0983992	Northfield Insurance Company	(11,500,000)	0	237,796,095	0	0	0	*	0	226,296,095	(375,293,394)
24031	94-6051964	Northland Casualty Company	(2,800,000)	0	0	0	0	0	*	0	(2,800,000)	64,876,711
24015	41-6009967	Northland Insurance Company	(33,300,000)	0	0	0	0	0	*	0	(33,300,000)	(73,273,376)
25623	06-0303275	Phoenix Insurance Company (The)	(104,600,000)	0	0	0	0	0	*	0	(104,600,000)	(399,229,160)
22233	75-6013697	Select Insurance Company	(2,600,000)	0	0	0	0	0		0	(2,600,000)	(6,195,826)
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(352,986,280)	(4,525,566)	0	0	(144,086,650)	0	*	0	(501,598,496)	11,021,652,286
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(44,793,943)
24791	41-0881659	St. Paul Mercury Insurance Company	(11,200,000)	0	0	0	0	0	*	0	(11,200,000)	(87,975,492)
19224	36-2542404	St. Paul Protective Insurance Company	(15,300,000)	0	0	0	0	0	*	0	(15,300,000)	(131,613,637)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	(18,800,000)	0	403,616,238	0	0	0	*	0	384,816,238	(127,850,540)
19070	06-6033509	Standard Fire Insurance Company (The)	(47,700,000)	300,000	0	0	0	0	*	0	(47,400,000)	(838,283,095)
00000	06-6033509	Standard Fire Properties, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-6033509	Standard Fire UK Investments, LLC	(100,000)	(300,000)	0	0	0	0		0	(400,000)	0
00000	06-0566050	Sutton Holdco, LLC	0	(2,300,000)	0	0	0	0		0	(2,300,000)	0
00000	06-0566050	Tiercel, LLC	(3,700,000)	0	0	0	0	0		0	(3,700,000)	0
00000	06-0566050	TPC U.K. Investments LLC	0	(2,500,000)	0	0	0	0		0	(2,500,000)	0
28188	35-1838077	TravCo Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(207,280,460)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,579)
19038	06-6033504	Travelers Casualty and Surety Company	(372,200,000)	16,896,500	0	0	0	0	*	0	(355,303,500)	8,041,258,802
31194	06-0907370	Travelers Casualty and Surety Company of America	(252,000,000)	37,000,000	0	0	0	0		0	(215,000,000)	(1,762,781,739)
41769	41-1435765	Travelers Casualty Company (The)	(6,100,000)	0	0	0	0	0	*	0	(6,100,000)	150,524,027

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(8,500,000)	0	0	0	0	0	*...	0	(8,500,000)	188,263,247
19046	06-0876835	Travelers Casualty Insurance Company of America	(73,900,000)	0	0	0	0	0	*...	0	(73,900,000)	(645,750,118)
00000	06-6033504	Travelers Casualty UK Investments, LLC	0	(400,000)	0	0	0	0	.....	0	(400,000)	0
40282	95-3634110	Travelers Commercial Casualty Company	(9,900,000)	0	0	0	0	0	*...	0	(9,900,000)	157,833,118
36137	06-1286268	Travelers Commercial Insurance Company	0	0	0	0	0	0	*...	0	0	(651,873,931)
00000	41-0518860	Travelers Companies, Inc. (The)	530,000,000	0	0	0	0	0	.....	0	530,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,100,000)	0	0	0	0	0	*...	0	(6,100,000)	154,176,177
00000	62-1657094	Travelers Distribution Alliance, Inc	0	1,000,000	0	0	0	0	.....	0	1,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	(6,200,000)	0	124,137,907	0	0	0	*...	0	117,937,907	(487,549,072)
00000	47-2215437	Travelers Global,Inc	(48,000,000)	(37,000,000)	0	0	0	0	.....	0	(85,000,000)	0
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	0	0	0	0	0	0	*...	0	0	(1,738,906,014)
25658	06-0566050	Travelers Indemnity Company (The)	(306,600,000)	7,100,000	(765,550,240)	0	144,086,650	0	*...	0	(920,963,590)	11,475,815,424
25666	58-6020487	Travelers Indemnity Company of America (The)	(24,600,000)	0	0	0	0	0	*...	0	(24,600,000)	(2,924,406,693)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(31,700,000)	0	0	0	0	0	*...	0	(31,700,000)	(2,683,072,611)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(25,000,000)	0	0	0	0	0	.....	0	(25,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0	.....	0	0	(60,109,412)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0	.....	0	0	6,838,833
00000	06-1445591	Travelers Insurance Group Holdings Inc	1,470,000,000	0	0	0	0	0	.....	0	1,470,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,500,000)	0	0	0	0	0	.....	0	(1,500,000)	(177,218,427)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,300,000)	0	0	0	0	0	.....	0	(1,300,000)	(89,419,167)
38130	36-3703200	Travelers Personal Insurance Company	0	0	0	0	0	0	*...	0	0	(1,247,996,980)
36145	06-1286264	Travelers Personal Security Insurance Company	(5,900,000)	0	0	0	0	0	*...	0	(5,900,000)	(86,035,182)
25674	36-2719165	Travelers Property Casualty Company of America	0	0	0	0	0	0	*...	0	0	(13,650,025,976)
36161	06-1286274	Travelers Property Casualty Insurance Company	0	0	0	0	0	0	*...	0	0	(716,499,135)
00000	06-0566050	Travelers Real Estate, LLC	(500,000)	0	0	0	0	0	.....	0	(500,000)	0
00000	06-0566050	Travelers TLD, LLC	0	(400,000)	0	0	0	0	.....	0	(400,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(105,300,000)	0	0	0	0	0	*...	0	(105,300,000)	1,471,830,611
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0	.....	0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0	.....	0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	0	(459,733)	0	0	0	0	.....	0	(459,733)	0
00000	41-2007089	Windamere III	0	(71,275)	0	0	0	0	.....	0	(71,275)	0
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)

Pooling Information

NAIC Code	Name of Insurer	Pooling %	NAIC Code	Name of Insurer	Pooling %
	*Travelers Reinsurance Pool:				
25658	The Travelers Indemnity Company	25.20%	25674	Travelers Property Casualty Company of America	0.36%
24767	St. Paul Fire and Marine Insurance Company	24.79%	36161	Travelers Property Casualty Insurance Company	0.30%
19038	Travelers Casualty and Surety Company	20.36%	41769	The Travelers Casualty Company	0.29%
25623	The Phoenix Insurance Company	5.00%	41750	Travelers Constitution State Insurance Company	0.29%
19070	The Standard Fire Insurance Company	4.84%	28188	TravCo Insurance Company	0.27%
25887	United States Fidelity and Guaranty Company	4.41%	27998	The Travelers Home and Marine Insurance Company	0.27%
19046	Travelers Casualty Insurance Company of America	2.73%	36145	Travelers Personal Security Insurance Company	0.27%
41483	Farmington Casualty Company	1.48%	38130	Travelers Personal Insurance Company	0.27%
25682	The Travelers Indemnity Company of Connecticut	1.37%	36463	Discover Property & Casualty Insurance Company	0.14%
19062	The Automobile Insurance Company of Hartford, Connecticut	1.37%	24031	Northland Casualty Company	0.14%
25615	The Charter Oak Fire Insurance Company	1.27%	25879	Fidelity and Guaranty Insurance Underwriters, Inc.	0.10%
24015	Northland Insurance Company	1.22%	24775	St. Paul Guardian Insurance Company	0.10%
25666	The Travelers Indemnity Company of America	0.77%	10819	American Equity Specialty Insurance Company	0.00%
19224	St. Paul Protective Insurance Company	0.58%	10213	Discover Specialty Insurance Company	0.00%
40282	Travelers Commercial Casualty Company	0.47%	27987	Northfield Insurance Company	0.00%
36137	Travelers Commercial Insurance Company	0.47%	30481	St. Paul Surplus Lines Insurance Company	0.00%
36170	Travelers Casualty Company of Connecticut	0.47%	29696	Travelers Excess and Surplus Lines Company	0.00%
24791	St. Paul Mercury Insurance Company	0.40%			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	YES
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	YES
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	SEE EXPLANATION
37.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

EXPLANATION: **BAR CODE:**

1.

2.

3.

4.

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8.

9.

10.

11.

12. The data for this supplement is not required to be filed.



13.

14. The data for this supplement is not required to be filed.



15.

16. The data for this supplement is not required to be filed.



17. The data for this supplement is not required to be filed.



18. The data for this supplement is not required to be filed.



19. The data for this supplement is not required to be filed.



20.

21.

22. The data for this supplement is not required to be filed.



23. The data for this supplement is not required to be filed.



24.

25. The data for this supplement is not required to be filed.



26. The data for this supplement is not required to be filed.



27. The data for this supplement is not required to be filed.



28. The data for this supplement is not required to be filed.



29. The data for this supplement is not required to be filed.



30 The data for this supplement is not required to be filed.



31.

32. The data for this supplement is not required to be filed.



33. The data for this supplement is not required to be filed.



34.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

35. The Company had no Accident & Health insurance premiums in 2020.



36. The Company had no Accident & Health insurance premiums in 2020.



37. The data for this supplement is not required to be filed.



38.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	42,145,250	0	42,145,250	38,878,399
2505. Service contract receivable	25,132,713	0	25,132,713	18,206,584
2506. Amounts receivable under high deductible policies	15,309,510	1,533,259	13,776,251	15,122,903
2507. State surcharges receivable	10,731,722	0	10,731,722	10,206,283
2508. Due from unaffiliated companies	10,471,056	0	10,471,056	14,218,476
2509. Other assets tri-party/tax credit bonds	487,349	0	487,349	1,270,025
2510. Miscellaneous ledger balances	23,763,884	23,763,884	0	0
2511. Other assets nonadmitted	373,839,292	373,839,292	0	0
2512. Other assets deferred gain	0	0	0	(760)
2513. Performance guarantees receivable	(180,126)	0	(180,126)	(90,034)
2514. Assumed reinsurance receivable and payable	(257,134)	0	(257,134)	(40,022)
2597. Summary of remaining write-ins for Line 25	501,443,515	399,136,435	102,307,080	97,771,854

Additional Write-ins for Liabilities:

	1 Current Year	2 Prior Year
2504. Retroactive reinsurance reserve assumed	297,237	274,753
2505 Other statutory provisions	110,422	110,422
2506. Federal excise tax-reinsurance contracts	4,962	528
2507. Retroactive reinsurance reserve ceded	(10,154,074)	(10,174,560)
2597. Summary of remaining write-ins for Line 25	(9,741,453)	(9,788,857)

Additional Write-ins for Statement of Income:

	1 Current Year	2 Prior Year
1404. Other expense	(97,706)	(72,894)
1405. Fines and penalties of regulatory authorities	(282,203)	(450,019)
1406. Retroactive reinsurance gain/loss	(682,520)	(1,267,481)
1497. Summary of remaining write-ins for Line 14	(1,062,429)	(1,790,394)

Overflow Page for Write-Ins

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	941,078,438	4.6	941,078,438	9,983,853	951,062,291	4.7
1.02 All Other Governments	44,438,063	0.2	44,438,063	0	44,438,063	0.2
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	385,665,031	1.9	385,665,031	0	385,665,031	1.9
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	4,505,500,629	22.1	4,505,500,629	0	4,505,500,629	22.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	3,454,246,131	17.0	3,454,246,131	0	3,454,246,131	17.1
1.06 Industrial and Miscellaneous	6,018,111,770	29.5	6,018,111,770	0	6,018,111,770	29.7
1.07 Hybrid Securities	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	15,349,040,063	75.3	15,349,040,063	9,983,853	15,359,023,916	75.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	32,976,241	0.2	32,976,241	0	32,976,241	0.2
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	32,976,241	0.2	32,976,241	0	32,976,241	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	6,160	0.0	6,160	0	6,160	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	3,208,187,274	15.7	3,201,966,973	0	3,201,966,973	15.8
3.05 Mutual Funds	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	3,208,193,434	15.7	3,201,973,133	0	3,201,973,133	15.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	342,335,936	1.7	342,335,936	0	342,335,936	1.7
5.02 Properties Held for Production of Income	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	342,335,936	1.7	342,335,936	0	342,335,936	1.7
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(711,070,529)	(3.5)	(711,070,529)	0	(711,070,529)	(3.5)
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA)	1,323,703,864	6.5	1,323,703,864	0	1,323,703,864	6.5
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	612,633,335	3.0	612,633,335	0	612,633,335	3.0
7. Contract Loans	922,835	0.0	0	0	0	0.0
8. Derivatives (Schedule DB)	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA)	835,224,114	4.1	723,956,980	0	723,956,980	3.6
10. Receivables for Securities	5,162	0.0	5,162	0	5,162	0.0
11. Securities Lending (Schedule DL, Part 1)	9,983,853	0.0	9,983,853	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	(15,288,717)	(0.1)	(15,288,717)	0	(15,288,717)	(0.1)
13. Total Invested Assets	20,376,026,256	100.0	20,257,615,986	9,983,853	20,257,615,986	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		336,361,432
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	20,139,922	20,139,922
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15	0	
6.2	Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	0	
7.2	Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	14,165,418	
8.2	Totals, Part 3, Column 9	0	14,165,418
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		342,335,936
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		342,335,936

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		921,804,487
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,231,230	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	15,704,943	16,936,173
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(30,309,733)	
	5.2 Totals, Part 3, Column 9	241,617	(30,068,116)
6.	Total gain (loss) on disposals, Part 3, Column 19		(72,699)
7.	Deduct amounts received on disposals, Part 3, Column 16		54,606,897
8.	Deduct amortization of premium and depreciation		7,025,533
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(211,647)	
	9.2 Totals, Part 3, Column 14	0	(211,647)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	11,261,745	
	10.2 Totals, Part 3, Column 11	269,909	11,531,654
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		835,224,114
12.	Deduct total nonadmitted amounts		111,267,135
13.	Statement value at end of current period (Line 11 minus Line 12)		723,956,980

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,690,035,184
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,916,953,549
3.	Accrual of discount		10,881,840
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(536,489)	
	4.2 Part 2, Section 1, Column 15	9,361,155	
	4.3 Part 2, Section 2, Column 13	44,067,036	
	4.4 Part 4, Column 11	532,885	53,424,587
5.	Total gain (loss) on disposals, Part 4, Column 19		12,599,833
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,023,926,927
7.	Deduct amortization of premium		73,548,061
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	3,431,682	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	2,916,685	6,348,366
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		10,138,097
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,590,209,737
12.	Deduct total nonadmitted amounts		6,220,300
13.	Statement value at end of current period (Line 11 minus Line 12)		18,583,989,437

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	941,078,438	979,189,916	939,558,079	940,645,782
Governments (Including all obligations	2. Canada	2,996,489	3,095,180	2,981,490	3,000,000
guaranteed by governments)	3. Other Countries	41,441,575	45,580,019	41,327,844	41,472,000
	4. Totals	985,516,502	1,027,865,116	983,867,413	985,117,782
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	385,665,031	410,993,632	397,670,029	363,730,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,505,500,629	4,836,012,691	4,603,284,891	4,346,128,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	3,454,246,131	3,703,169,939	3,561,727,892	3,275,839,198
Industrial and Miscellaneous,	8. United States	5,292,446,043	5,737,084,437	5,318,716,583	5,286,437,725
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	113,230,173	125,559,644	113,869,596	113,482,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	612,435,555	663,984,358	614,352,082	612,616,005
	11. Totals	6,018,111,770	6,526,628,438	6,046,938,261	6,012,535,730
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	15,349,040,063	16,504,669,816	15,593,488,487	14,983,350,711
PREFERRED STOCKS	14. United States	32,976,241	33,710,964	26,907,598	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	32,976,241	33,710,964	26,907,598	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	32,976,241	33,710,964	26,907,598	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	6,160	6,160	0	
	22. Other Countries	0	0	0	
	23. Totals	6,160	6,160	0	
Parent, Subsidiaries and Affiliates	24. Totals	3,208,187,274	3,208,187,274	1,101,338,911	
	25. Total Common Stocks	3,208,193,434	3,208,193,434	1,101,338,911	
	26. Total Stocks	3,241,169,675	3,241,904,398	1,128,246,509	
	27. Total Bonds and Stocks	18,590,209,737	19,746,574,214	16,721,734,996	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	330,897,811	431,390,273	135,349,095	42,756,635	684,625	XXX	941,078,438	5.6	1,089,843,731	7.3	941,078,438	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	330,897,811	431,390,273	135,349,095	42,756,635	684,625	XXX	941,078,438	5.6	1,089,843,731	7.3	941,078,438	0
2. **All Other Governments**												
2.1 NAIC 1	0	19,488,246	21,971,091	0	0	XXX	41,459,337	0.2	36,950,370	0.2	31,459,337	10,000,000
2.2 NAIC 2	0	2,978,727	0	0	0	XXX	2,978,727	0.0	3,966,107	0.0	2,978,727	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	22,466,972	21,971,091	0	0	XXX	44,438,063	0.3	40,916,477	0.3	34,438,063	10,000,000
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	31,199,491	36,676,659	37,051,296	273,621,903	7,115,682	XXX	385,665,031	2.3	251,604,997	1.7	385,665,031	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	31,199,491	36,676,659	37,051,296	273,621,903	7,115,682	XXX	385,665,031	2.3	251,604,997	1.7	385,665,031	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	110,037,194	393,782,937	925,588,905	3,010,557,613	66,740,622	XXX	4,506,707,271	27.0	3,223,972,221	21.7	4,501,692,383	5,014,888
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	110,037,194	393,782,937	925,588,905	3,010,557,613	66,740,622	XXX	4,506,707,271	27.0	3,223,972,221	21.7	4,501,692,383	5,014,888
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	288,132,699	492,692,129	537,696,416	1,804,590,302	274,499,382	XXX	3,397,610,927	20.4	2,638,492,145	17.8	3,387,610,927	10,000,000
5.2 NAIC 2	0	19,000,000	0	0	32,000,000	XXX	51,000,000	0.3	0	0.0	51,000,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	662,463	3,273,134	1,901,789	0	0	XXX	5,837,386	0.0	6,536,326	0.0	0	5,837,386
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	288,795,161	514,965,263	539,598,206	1,804,590,302	306,499,382	XXX	3,454,448,314	20.7	2,645,028,471	17.8	3,438,610,927	15,837,386

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	1,686,477,130	1,544,318,844	1,396,905,602	74,061,001	24,162,763	XXX	4,725,925,339	28.3	4,954,207,960	33.4	4,073,454,568	652,470,771
6.2 NAIC 2	165,974,273	1,006,900,930	1,112,899,495	36,075,493	0	XXX	2,321,850,191	13.9	2,327,685,916	15.7	2,006,866,906	314,983,285
6.3 NAIC 3	9,759,683	103,868,732	125,472,582	0	0	XXX	239,100,998	1.4	230,317,756	1.6	139,169,078	99,931,920
6.4 NAIC 4	2,017,005	30,970,566	15,010,459	0	0	XXX	47,998,029	0.3	75,859,728	0.5	33,271,357	14,726,673
6.5 NAIC 5	0	2,534,748	2,997,498	0	0	XXX	5,532,246	0.0	1,719,824	0.0	5,021,294	510,952
6.6 NAIC 6	0	5	0	0	1	XXX	7	0.0	5,988,444	0.0	0	7
6.7 Totals	1,864,228,091	2,688,593,825	2,653,285,636	110,136,494	24,162,764	XXX	7,340,406,810	44.0	7,595,779,628	51.2	6,257,783,203	1,082,623,608
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d)2,446,744,324	2,918,349,088	3,054,562,405	5,205,587,454	373,203,073	0	13,998,446,343	84.0	XXX	XXX	13,320,960,684	677,485,659
11.2 NAIC 2	(d)165,974,273	1,028,879,657	1,112,899,495	36,075,493	32,000,000	0	2,375,828,918	14.2	XXX	XXX	2,060,845,633	314,983,285
11.3 NAIC 3	(d)9,759,683	103,868,732	125,472,582	0	0	0	239,100,998	1.4	XXX	XXX	139,169,078	99,931,920
11.4 NAIC 4	(d)2,017,005	30,970,566	15,010,459	0	0	0	47,998,029	0.3	XXX	XXX	33,271,357	14,726,673
11.5 NAIC 5	(d)662,463	5,807,882	4,899,288	0	0	0	(c)11,369,632	0.1	XXX	XXX	5,021,294	6,348,339
11.6 NAIC 6	(d)0	5	0	0	1	0	(c)7	0.0	XXX	XXX	0	7
11.7 Totals	2,625,157,748	4,087,875,930	4,312,844,228	5,241,662,947	405,203,074	0	(b)16,672,743,927	100.0	XXX	XXX	15,559,268,045	1,113,475,882
11.8 Line 11.7 as a % of Col. 7	15.7	24.5	25.9	31.4	2.4	0.0	100.0	XXX	XXX	XXX	93.3	6.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,122,964,370	2,957,518,049	2,604,347,185	4,228,031,993	282,209,826	0	XXX	XXX	12,195,071,423	82.1	11,446,011,054	749,060,369
12.2 NAIC 2	126,539,334	972,107,157	1,200,518,812	32,486,720	0	0	XXX	XXX	2,331,652,023	15.7	1,955,545,918	376,106,105
12.3 NAIC 3	4,988,977	106,487,500	118,841,278	0	0	0	XXX	XXX	230,317,756	1.6	140,948,370	89,369,385
12.4 NAIC 4	2,495,929	28,271,566	45,092,234	0	0	0	XXX	XXX	75,859,728	0.5	40,878,984	34,980,744
12.5 NAIC 5	630,219	3,123,811	4,502,120	0	0	0	XXX	XXX	(c)8,256,150	0.1	9,986	8,246,164
12.6 NAIC 6	0	0	0	0	5,988,444	0	XXX	XXX	(c)5,988,444	0.0	5,988,444	0
12.7 Totals	2,257,618,830	4,067,508,082	3,973,301,630	4,260,518,713	288,198,270	0	XXX	XXX	(b)14,847,145,524	100.0	13,589,382,756	1,257,762,768
12.8 Line 12.7 as a % of Col. 9	15.2	27.4	26.8	28.7	1.9	0.0	XXX	XXX	100.0	XXX	91.5	8.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,348,108,800	2,613,362,294	2,796,474,561	5,189,811,957	373,203,073	0	13,320,960,684	79.9	11,446,011,054	77.1	13,320,960,684	XXX
13.2 NAIC 2	149,926,134	884,495,588	976,223,318	18,200,592	32,000,000	0	2,060,845,633	12.4	1,955,545,918	13.2	2,060,845,633	XXX
13.3 NAIC 3	9,759,683	74,865,695	54,543,700	0	0	0	139,169,078	0.8	140,948,370	0.9	139,169,078	XXX
13.4 NAIC 4	2,017,005	21,806,115	9,448,236	0	0	0	33,271,357	0.2	40,878,984	0.3	33,271,357	XXX
13.5 NAIC 5	0	2,023,795	2,997,498	0	0	0	5,021,294	0.0	9,986	0.0	5,021,294	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	5,988,444	0.0	0	XXX
13.7 Totals	2,509,811,622	3,596,553,488	3,839,687,313	5,208,012,549	405,203,073	0	15,559,268,045	93.3	13,589,382,756	91.5	15,559,268,045	XXX
13.8 Line 13.7 as a % of Col. 7	16.1	23.1	24.7	33.5	2.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.1	21.6	23.0	31.2	2.4	0.0	93.3	XXX	XXX	XXX	93.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	98,635,524	304,986,794	258,087,844	15,775,497	0	0	677,485,659	4.1	749,060,369	5.0	XXX	677,485,659
14.2 NAIC 2	16,048,139	144,384,068	136,676,177	17,874,901	0	0	314,983,285	1.9	376,106,105	2.5	XXX	314,983,285
14.3 NAIC 3	0	29,003,037	70,928,883	0	0	0	99,931,920	0.6	89,369,385	0.6	XXX	99,931,920
14.4 NAIC 4	0	9,164,450	5,562,222	0	0	0	14,726,673	0.1	34,980,744	0.2	XXX	14,726,673
14.5 NAIC 5	662,463	3,784,087	1,901,789	0	0	0	6,348,339	0.0	8,246,164	0.1	XXX	6,348,339
14.6 NAIC 6	0	5	0	0	1	0	7	0.0	0	0.0	XXX	7
14.7 Totals	115,346,126	491,322,442	473,156,915	33,650,398	1	0	1,113,475,882	6.7	1,257,762,768	8.5	XXX	1,113,475,882
14.8 Line 14.7 as a % of Col. 7	10.4	44.1	42.5	3.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	2.9	2.8	0.2	0.0	0.0	6.7	XXX	XXX	XXX	XXX	6.7

(a) Includes $.....1,053,583,490 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....10,000,000 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $.....5,837,386 current year of bonds with 5GI designations, $.....6,536,326 prior year of bonds with 5GI designations and $.....7 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....1,323,703,864; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	233,316,262	166,928,435	1,709,628	1,586,689	0	XXX	403,541,013	2.4	429,345,697	2.9	403,541,013	0
1.02 Residential Mortgage-Backed Securities	26,861,448	107,470,966	38,397,650	4,690,081	210,734	XXX	177,630,879	1.1	215,626,012	1.5	177,630,879	0
1.03 Commercial Mortgage-Backed Securities	51,163,305	89,530,583	26,215,743	117,272	0	XXX	167,026,903	1.0	228,753,060	1.5	167,026,903	0
1.04 Other Loan-Backed and Structured Securities	19,556,796	67,460,290	69,026,074	36,362,593	473,891	XXX	192,879,643	1.2	216,118,962	1.5	192,879,643	0
1.05 Totals	330,897,811	431,390,273	135,349,095	42,756,635	684,625	XXX	941,078,438	5.6	1,089,843,731	7.3	941,078,438	0
2. **All Other Governments**												
2.01 Issuer Obligations	0	22,466,972	21,971,091	0	0	XXX	44,438,063	0.3	40,916,477	0.3	34,438,063	10,000,000
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	22,466,972	21,971,091	0	0	XXX	44,438,063	0.3	40,916,477	0.3	34,438,063	10,000,000
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	31,199,491	36,676,659	37,051,296	273,621,903	7,115,682	XXX	385,665,031	2.3	251,604,997	1.7	385,665,031	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	31,199,491	36,676,659	37,051,296	273,621,903	7,115,682	XXX	385,665,031	2.3	251,604,997	1.7	385,665,031	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	110,037,194	393,782,937	925,588,905	3,010,557,613	66,740,622	XXX	4,506,707,271	27.0	3,223,972,221	21.7	4,501,692,383	5,014,888
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	110,037,194	393,782,937	925,588,905	3,010,557,613	66,740,622	XXX	4,506,707,271	27.0	3,223,972,221	21.7	4,501,692,383	5,014,888
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	204,968,728	355,661,460	493,747,977	1,792,099,723	305,885,578	XXX	3,152,363,466	18.9	2,212,610,256	14.9	3,136,526,080	15,837,386
5.02 Residential Mortgage-Backed Securities	83,826,434	159,303,803	45,850,228	12,490,578	613,804	XXX	302,084,848	1.8	430,338,178	2.9	302,084,848	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	2,080,037	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	288,795,161	514,965,263	539,598,206	1,804,590,302	306,499,382	XXX	3,454,448,314	20.7	2,645,028,471	17.8	3,438,610,927	15,837,386
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,746,118,171	2,349,197,592	2,511,148,741	106,608,126	23,926,181	XXX	6,736,998,811	40.4	6,793,908,481	45.8	5,848,578,545	888,420,266
6.02 Residential Mortgage-Backed Securities	97,517,939	84,074,873	12,935,552	3,528,367	236,584	XXX	198,293,314	1.2	388,696,628	2.6	126,810,596	71,482,718
6.03 Commercial Mortgage-Backed Securities	20,257,081	245,559,879	129,201,343	0	0	XXX	395,018,303	2.4	387,396,605	2.6	282,229,587	112,788,716
6.04 Other Loan-Backed and Structured Securities	334,900	9,761,482	0	0	0	XXX	10,096,382	0.1	25,777,913	0.2	164,474	9,931,908
6.05 Totals	1,864,228,091	2,688,593,825	2,653,285,636	110,136,494	24,162,764	XXX	7,340,406,810	44.0	7,595,779,628	51.2	6,257,783,203	1,082,623,608
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	2,325,639,845	3,324,714,055	3,991,217,638	5,184,474,055	403,668,062	XXX	15,229,713,655	91.3	XXX	XXX	14,310,441,115	919,272,540
11.02 Residential Mortgage-Backed Securities	208,205,820	350,849,642	97,183,430	20,709,027	1,061,122	XXX	678,009,041	4.1	XXX	XXX	606,526,323	71,482,718
11.03 Commercial Mortgage-Backed Securities	71,420,386	335,090,462	155,417,086	117,272	0	XXX	562,045,206	3.4	XXX	XXX	449,256,490	112,788,716
11.04 Other Loan-Backed and Structured Securities	19,891,696	77,221,772	69,026,074	36,362,593	473,891	XXX	202,976,025	1.2	XXX	XXX	193,044,117	9,931,908
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	2,625,157,748	4,087,875,930	4,312,844,228	5,241,662,947	405,203,074	0	16,672,743,927	100.0	XXX	XXX	15,559,268,045	1,113,475,882
11.09 Line 11.08 as a % of Col. 7	15.7	24.5	25.9	31.4	2.4	0.0	100.0	XXX	XXX	XXX	93.3	6.7
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,992,201,272	3,171,348,223	3,429,339,107	4,081,516,663	277,952,863	XXX	XXX	XXX	12,952,358,129	87.2	11,975,651,280	976,706,848
12.02 Residential Mortgage-Backed Securities	167,891,449	484,764,343	254,187,158	118,189,905	9,627,963	XXX	XXX	XXX	1,034,660,818	7.0	888,134,823	146,525,994
12.03 Commercial Mortgage-Backed Securities	66,583,912	329,194,664	208,023,613	14,427,513	0	XXX	XXX	XXX	618,229,702	4.2	509,160,676	109,069,027
12.04 Other Loan-Backed and Structured Securities	30,942,196	82,200,853	81,751,752	46,384,631	617,444	XXX	XXX	XXX	241,896,876	1.6	216,435,977	25,460,899
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	2,257,618,830	4,067,508,082	3,973,301,630	4,260,518,713	288,198,270	0	XXX	XXX	14,847,145,524	100.0	13,589,382,756	1,257,762,768
12.09 Line 12.08 as a % of Col. 9	15.2	27.4	26.8	28.7	1.9	0.0	XXX	XXX	100.0	XXX	91.5	8.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	2,262,055,660	2,947,245,579	3,545,867,898	5,151,603,919	403,668,060	XXX	14,310,441,115	85.8	11,975,651,280	80.7	14,310,441,115	XXX
13.02 Residential Mortgage-Backed Securities	169,247,058	322,083,037	94,206,341	19,928,765	1,061,122	XXX	606,526,323	3.6	888,134,823	6.0	606,526,323	XXX
13.03 Commercial Mortgage-Backed Securities	58,787,634	259,764,583	130,587,001	117,272	0	XXX	449,256,490	2.7	509,160,676	3.4	449,256,490	XXX
13.04 Other Loan-Backed and Structured Securities	19,721,270	67,460,290	69,026,074	36,362,593	473,891	XXX	193,044,117	1.2	216,435,977	1.5	193,044,117	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	2,509,811,622	3,596,553,488	3,839,687,313	5,208,012,549	405,203,073	0	15,559,268,045	93.3	13,589,382,756	91.5	15,559,268,045	XXX
13.09 Line 13.08 as a % of Col. 7	16.1	23.1	24.7	33.5	2.6	0.0	100.0	XXX	XXX	100.0	XXX	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.1	21.6	23.0	31.2	2.4	0.0	93.3	XXX	XXX	XXX	93.3	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	63,584,185	377,468,477	445,349,741	32,870,136	1	XXX	919,272,540	5.5	976,706,848	6.6	XXX	919,272,540
14.02 Residential Mortgage-Backed Securities	38,958,762	28,766,605	2,977,090	780,261	0	XXX	71,482,718	0.4	146,525,994	1.0	XXX	71,482,718
14.03 Commercial Mortgage-Backed Securities	12,632,752	75,325,879	24,830,085	0	0	XXX	112,788,716	0.7	109,069,027	0.7	XXX	112,788,716
14.04 Other Loan-Backed and Structured Securities	170,426	9,761,482	0	0	0	XXX	9,931,908	0.1	25,460,899	0.2	XXX	9,931,908
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	115,346,126	491,322,442	473,156,915	33,650,398	1	0	1,113,475,882	6.7	1,257,762,768	8.5	XXX	1,113,475,882
14.09 Line 14.08 as a % of Col. 7	10.4	44.1	42.5	3.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	2.9	2.8	0.2	0.0	0.0	6.7	XXX	XXX	XXX	XXX	6.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,343,445,102	1,343,445,102	0	0	0
2. Cost of short-term investments acquired	75,867,542,587	75,867,542,587	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	75,887,221,061	75,887,221,061	0	0	0
7. Deduct amortization of premium	62,763	62,763	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,323,703,864	1,323,703,864	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,323,703,864	1,323,703,864	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
RE# 11050 Norcross Data Center		Norcross	GA	03/31/2002.	03/31/2002.	30,034,783	0	19,160,472	0	971,339	0	0	(971,339)	0	5,697,086	4,150,895
RE # 11112 & RE# 11118 700 Main Street		Hartford	CT	03/31/2002.	03/31/2002.	185,764,169	0	134,713,559	0	5,860,650	0	0	(5,860,650)	0	18,163,964	9,910,955
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)		Hartford	CT	03/31/2002.	03/31/2002.	93,012,119	0	55,997,319	0	2,449,759	0	0	(2,449,759)	0	19,287,509	14,297,410
RE# 10386 Arch St/ Prospect Lots		Hartford	CT	03/31/2002.	03/31/2002.	4,052,200	0	4,052,200	0	0	0	0	0	0	0	0
300 Windsor Street		Hartford	CT	03/31/2002.	03/31/2002.	52,155,362	0	31,857,942	0	1,561,650	0	0	(1,561,650)	0	5,683,902	2,741,330
90 Lamberton Rd		Windsor	CT	02/01/2016.		2,324,695	0	2,061,319	0	54,729	0	0	(54,729)	0	632,102	519,585
99 Lamberton Rd		Windsor	CT	01/01/2007.		39,399,618	0	25,464,786	0	1,178,613	0	0	(1,178,613)	0	3,367,764	1,863,587
14715 Schram Rd		Omaha	NE	09/19/2013.		78,949,557	0	69,028,338	0	2,088,678	0	0	(2,088,678)	0	5,643,720	3,031,959
0299999. Properties Occupied by the Reporting Entity - Administrative						485,692,503	0	342,335,935	0	14,165,418	0	0	(14,165,418)	0	58,476,047	36,515,721
0399999. Total - Properties Occupied by the Reporting Entity						485,692,503	0	342,335,935	0	14,165,418	0	0	(14,165,418)	0	58,476,047	36,515,721
0699999. Totals						485,692,503	0	342,335,935	0	14,165,418	0	0	(14,165,418)	0	58,476,047	36,515,721

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002.	Various	0	0	0	11,216,702
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002.	Various	0	0	0	5,563,425
300 Windsor Street	Hartford	CT	03/31/2002.	Various	0	0	0	3,290,477
90 Lamberton Road	Windsor	CT	02/01/2016.	Various	0	0	0	23,936
99 Lamberton Road	Windsor	CT	01/01/2007.	Various	0	0	0	45,382
0199999. Total - Acquired by Purchase					0	0	0	20,139,922
0399999. Totals					0	0	0	20,139,922

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	MC Credit Fund I LP		New York	NY	MC Credit Partners	0.	08/14/2013	0	10,440,495	10,440,495	10,440,495	0	0	0	0	0	684,642	12,068,474	2.650
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									10,440,495	10,440,495	10,440,495	0	0	0	0	0	684,642	12,068,474	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Abry Partners IV, L.P.		Boston	MA	Abry Partners	0.	01/02/2001	3	1,117	16,420	16,420	(213)	0	0	0	0	0	99,740	0.190
	ACI Capital America Fund, L.P.		New York	NY	ACI Capital	0.	11/12/1999	3	1	12,752	12,752	(2,507)	0	0	0	0	1,565	1,225,000	4.010
	Advanced Technology Ventures VII, L.P.		Waltham	MA	Advanced Technology Ventures	0.	07/11/2001	1	54,916	52,560	52,560	119,530	0	141,294	0	0	0	0	0.140
	Altaris Health Partners III, L.P.		New York	NY	Altaris Capital Partners	0.	05/16/2013	3	15,468,302	21,524,377	21,524,377	3,421,315	0	0	0	0	2,840,401	1,221,178	2.500
	American Industrial Partners Capital Fund II, L.P.		San Francisco	CA	American Industrial Partners	0.	01/15/1996	3	75,295	69,597	69,597	(921)	0	0	0	0	0	0	1.810
	American Securities Partners IV, L.P.		New York	NY	American Securities Partners	0.	12/31/2009	3	38,587	42,034	42,034	19,277	0	0	0	0	0	1,345,379	0.990
	Bain Capital VII Coinvestment Fund, L.P.		Boston	MA	Bain Capital	0.	06/29/2001	3	962,910	1,324,893	1,324,893	168,556	0	0	0	0	175,560	158,825	2.010
	Baker Communications Fund II, L.P.		New York	NY	Baker Capital	0.	04/17/2000	1	94,511	771,130	771,130	421,359	0	0	0	0	0	8	0.290
	Blackstone Capital Partners VI L.P.		New York	NY	Blackstone Group	0.	06/30/2010	3	11,705,765	11,710,848	11,710,848	479,436	0	0	0	0	448,384	2,235,045	0.120
	Blackstone Communication Partners I, L.P.		New York	NY	Blackstone Group	0.	08/29/2000	3	20,602	12,349	12,349	(825)	0	0	0	0	0	23,960	0.100
	Carlyle Europe Partners IV, L.P.		London	GBR	The Carlyle Group	0.	08/27/2013	3	9,188,945	9,139,032	9,139,032	(565,508)	0	0	0	728,973	0	1,317,947	0.270
	Carmel Global Software Fund L.P.		New York	NY	Carmel Ventures	0.	05/05/2000	1	1	2,256	2,256	(20,335)	0	0	0	0	20,335	0	39.520
	Charles River Partnership XI, LP		Waltham	MA	Charles River Ventures	0.	02/12/2001	1	66,666	26,754	26,754	(65,455)	0	0	0	0	0	1	0.200
	Citi-Europe Co-Invest, L.P.		New York	NY	CVC Capital Partners	0.	08/31/2001	3	938,524	1,005,071	1,005,071	(176,125)	0	0	0	0	0	104,397	31.760
	Columbia Capital Equity Partners III (QP), L.P.		Alexandria	VA	Columbia Capital	0.	07/05/2000	1	203,296	122,680	122,680	(2,153)	0	0	0	0	0	100,850	1.370
	Consonance Private Equity, L.P.		New York	NY	Consonance Capital Partners	0.	01/18/2013	3	8,591,535	9,029,901	9,029,901	(2,033,918)	0	0	0	0	8,344,416	4,992,189	3.850
	Constellation Venture Capital II, L.P.		New York	NY	Constellation Ventures	0.	05/15/2000	1	72,914	89,540	89,540	21,630	0	0	0	0	0	31,765	1.110
	Draper Fisher Jurvetson Gotham Ventures L.P.		New York	NY	Draper Fisher Jurvetson Gotham Venture Partners	0.	04/19/2000	1	299,629	298,165	298,165	539,620	0	605,995	0	0	0	0	3.460
	Easton Hunt Capital Partners, L.P.		New York	NY	Easton Hunt Capital Partners	0.	06/13/2000	1	273,324	273,324	273,324	463,227	0	492,988	0	0	0	0	5.370
	Essex Woodlands Health Ventures Fund III, L.P.		The Woodlands	TX	Essex Woodlands Health Ventures	0.	03/21/1995	1	129	0	0	(129)	0	0	0	0	0	0	0.010
	Essex Woodlands Health Ventures Fund V, L.P.		The Woodlands	TX	Essex Woodlands Health Ventures	0.	04/20/2001	1	346,429	388,354	388,354	502,803	0	669,307	0	0	0	0	2.530
	Eureka III, L.P.		Philadelphia	PA	Eureka Growth Capital	0.	02/28/2014	3	5,849,106	5,849,106	5,849,106	(1,414,383)	0	0	0	0	1,104,971	3,861,536	4.860
	Exxel Capital Partners VI, L.P.		George Town	CYM	Exxel Capital Partners	0.	09/25/2000	3	730,703	0	0	(730,703)	0	0	0	0	0	0	4.260
	Financial Technology Ventures II (Q), L.P.		San Francisco	CA	Financial Technology Ventures	0.	09/12/2001	1	912,258	561,949	561,949	(279,874)	0	0	0	0	0	0	0.610
	HCI Equity Partners IV, L.P.		Washington	DC	HCI Equity Partners	0.	09/30/2013	3	23,151,137	28,931,652	28,931,652	1,053,865	0	0	0	0	549,753	57,904	4.970
	JLL Partners Fund IV, L.P.		New York	NY	JLL Partners Inc	0.	06/29/2001	3	1,891,543	3,184,658	3,184,658	901,742	0	0	0	0	0	0	2.470
	JW Childs Equity Partners II, L.P.		Boston	MA	J.W. Childs Associates	0.	06/26/1998	3	5,685	1	1	14,442	0	0	0	0	0	0	0.450
	Kelso Investment Associates VIII, L.P.		New York	NY	Kelso & Company	0.	06/21/2007	3	5,452,152	4,416,495	4,416,495	244,355	0	0	0	0	0	3,728,408	0.470
	Madison Dearborn Capital Partners IV, L.P.		Chicago	IL	Madison Dearborn Partners	0.	04/02/2001	3	151,656	151,656	151,656	625,617	0	771,094	0	0	14,791	248,283	0.280
	Mason Wells Buyout Fund III, LP		Milwaukee	WI	Mason Wells, Inc	0.	03/05/2010	3	2,601,021	4,924,863	4,924,863	1,835,859	0	0	0	0	0	723,209	2.380
	Menlo Ventures IX, L.P.		Menlo Park	CA	Menlo Ventures	0.	01/03/2001	1	99,738	101,576	101,576	123,677	0	179,964	0	0	0	0	0.290
	Mission Ventures II, L.P.		San Diego	CA	Mission Ventures	0.	04/24/2000	1	33,171	35,575	35,575	(6,661)	0	0	0	0	0	0	0.700
	NB Secondary Opportunities Fund III LP		New York	NY	Neuberger Berman Investment Management	0.	06/21/2013	3	5,072,858	4,961,053	4,961,053	(298,092)	0	0	0	0	409,368	4,293,543	0.690
	New Enterprise Associates 10, Limited Partnership		Baltimore	MD	New Enterprise Associates	0.	02/06/2001	1	900,989	562,152	562,152	29,730	0	0	0	0	0	2	0.110
	Oak Investment Partners X, Limited Partnership		Westport	CT	Oak Investment Partners	0.	01/18/2001	1	43,601	38,633	38,633	(4,967)	0	0	0	0	0	0	0.210
	OZ Asia Domestic Partners, L.P.		New York	NY	OZ Advisors, L.L.C.	0.	03/01/2006	13	6,617	696	696	(5,690)	0	0	0	0	0	0	0.410

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership		San Francisco	CA	Walden International	0.	06/27/2001	1	569,656	1,440,739	1,440,739	386,607	0	0	0	0	642,226	0	0.290
	Pitango Venture Capital Fund III (USA) LP		Herzliya	ISR	Pitango Venture Capital	0.	06/12/2000	1	1,225,809	1,227,667	1,227,667	(630,896)	0	0	0	0	161,797	0	4.220
	Prospect Venture Partners II, L.P.		Palo Alto	CA	Prospect Venture Partners	0.	07/10/2001	1	30,187	16,152	16,152	(25,162)	0	0	0	0	0	187,500	0.460
	Providence Equity Partners IV L.P.		Providence	RI	Providence Equity Partners	0.	11/27/2000	3	1,204	1,903	1,903	(117)	0	0	0	0	0	321,560	0.140
	RRE Ventures III-A, L.P.		New York	NY	RRE Ventures	0.	07/06/2001	1	717,544	339,309	339,309	(1,149)	0	0	0	0	0	0	10.010
	Sentinel Capital Partners V, L.P.		New York	NY	Sentinel Capital Partners	0.	07/18/2013	3	12,902,136	14,543,255	14,543,255	1,641,119	0	0	0	0	5,908,296	0	1.580
	Shasta Ventures II, L.P.		Palo Alto	CA	Shasta Ventures	0.	10/25/2007	1	7,200,000	11,279,107	11,279,107	(1,048,193)	0	0	0	0	505,770	300,000	2.400
	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners	0.	03/23/2001	3	64,370	96,487	96,487	24,441	0	0	0	0	0	0	0.360
	Trident V, L.P.		Greenwich	CT	Stone Point Capital LLC	0.	09/22/2010	3	11,661,348	11,797,196	11,797,196	(154,870)	0	0	0	0	1,640,066	938,822	0.860
	Trident VI, L.P.		Greenwich	CT	Stone Point Capital LLC	0.	12/20/2013	3	17,459,994	21,705,740	21,705,740	2,286,497	0	0	0	0	6,164,246	1,785,438	0.730
	US Venture Partners VII, L.P.		Menlo Park	CA	U.S. Venture Partners	0.	02/07/2000	1	30,440	25,931	25,931	56	0	0	0	0	0	0	0.080
	VantagePoint Venture Partners IV		San Bruno	CA	VantagePoint Venture Partners	0.	12/15/2000	1	34,418	34,418	34,418	4,227	0	0	0	0	4,075	0	0.540
	Vestar Capital Partners IV, L.P.		New York	NY	Vestar Capital Partners	0.	12/15/1999	3	30,850	33,643	33,643	72,013	0	85,531	0	0	0	5,211	0.190
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership		Menlo Park	CA	Voyager Capital	0.	03/03/2000	1	0	0	0	0	0	0	0	0	6,037	0	1.940
	Warburg Pincus Equity Partners, L.P.		New York	NY	Warburg Pincus Private Equity	0.	06/26/1998	3	19,570	25,985	25,985	203	0	0	0	0	0	0	0.110
	Warburg Pincus Private Equity VIII, L.P.		New York	NY	Warburg Pincus Private Equity	0.	08/07/2001	3	45,651	0	0	4,751	0	0	0	0	0	0	0.250
	Worldview Technology Partners IV, L.P.		Palo Alto	CA	Worldview Technology Partners	0.	12/15/2000	1	121,358	105,384	105,384	(992)	0	0	0	0	0	131,048	0.400
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									147,420,167	172,305,017	172,305,017	7,936,115	0	2,946,173	0	728,973	28,942,057	29,438,747	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.		New York	NY	Blackstone Group	0.	04/09/2013	0	476,294	460,244	460,244	(8,359)	0	0	0	0	0	3,069,936	0.640
	Blackstone Real Estate Partners V L.P.		New York	NY	Blackstone Group	0.	04/24/2006	0	736,967	736,967	736,967	733,473	0	903,213	0	0	0	1,097,616	0.480
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership		New York	NY	Blackstone Group	0.	03/27/2015	0	18,560,785	18,560,785	18,560,785	0	0	0	0	0	2,215,915	4,405,538	0.150
	Brookfield Strategic Real Estate Partners B, L.P.		New York	NY	Brookfield Strategic Real Estate Partners	0.	04/25/2013	0	13,122,163	12,557,776	12,557,776	(564,387)	0	0	0	0	0	3,187,035	0.470
	Cerberus Institutional Real Estate Partners III, L.P.		New York	NY	Cerberus Real Estate	0.	04/24/2013	0	3,493,196	3,320,032	3,320,032	(181,926)	0	0	0	0	276,957	2,435,798	0.570
	Colony Investors VIII, L.P.		Santa Monica	CA	Colony Investors	0.	01/01/2010	0	487,157	416,900	416,900	(84,000)	0	0	0	0	0	937,900	0.920
	Douglas Emmett Fund X, LLC		Hartford	CT	Douglas Emmett Fund	0.	10/07/2008	0	41,441,416	58,611,430	58,611,430	(2,455,723)	0	0	0	0	1,915,613	9,211,223	11.000
	EI Fund IV, LP		Chicago	IL	EIP	0.	02/15/2008	0	117,181	117,181	117,181	1,591	0	6,693	0	0	0	1,536,434	3.100
	Encore Housing Opportunity II, LP		Boca Raton	FL	Encore Housing Opportunity Fund II General Partner, LLC	0.	03/21/2013	0	13,058,597	12,783,820	12,783,820	(280,991)	0	0	0	0	0	0	3.260
	HighBrook Income Property Fund II, LP		Wilmington	DE	HighBrook Income Property Fund	0.	05/16/2014	0	917,098	913,134	913,134	(20,870)	0	0	0	0	42,705	2,341,213	2.850
	HighBrook Income Property Fund, LP		New York	NY	HighBrook Income Property Fund	0.	10/11/2012	0	641,375	641,375	641,375	308,756	0	314,838	0	0	0	737,241	2.070
	Miller Global Fund VII, LLC		New York	NY	Miller Global	0.	12/31/2013	0	118,394	118,394	118,394	(329,900)	0	0	0	0	219,841	2,986,410	5.280
	Municipal Capital Appreciation Partners V, LP (MCAP V)		New York	NY	Municipal Associates V, LLC	0.	03/28/2013	0	1,598,339	663,199	663,199	1,019,593	0	0	0	0	0	0	22.820
	Prime Finance Partners III, LP		San Francisco	CA	Prime Finance Partners	0.	10/17/2012	0	613,327	480,671	480,671	(75,136)	0	0	0	0	0	603,865	2.300
	Rialto Real Estate Fund II, LP		Miami	FL	Rialto Partners	0.	07/31/2013	0	10,437,742	9,486,865	9,486,865	(2,184,597)	0	0	0	0	401,262	0	1.530
	RockBridge Hospitality Fund VI L.P.		Columbus	OH	Rockbridge Capital, LLC	0.	01/27/2014	0	12,119,910	10,919,237	10,919,237	(1,679,991)	0	0	0	0	479,319	741,792	3.890
	Rubenstein Properties Fund II		Wilmington	DE	Rubenstein Properties	0.	02/25/2014	0	15,522,562	15,957,092	15,957,092	(887,930)	0	0	0	0	0	398,058	3.920

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Savanna Real Estate Fund III, L.P.		Wilmington	DE	Savanna	0.	09/05/2013	0	16,407,101	9,900,409	9,900,409	(6,204,138)	0	0	0	0	0	1,200,000	4.510
	Silverpeak Legacy Partners III, L.P.		New York	NY	Lehman Brothers Real Estate Partners	0.	01/01/2010	0	1,181,254	1,181,254	1,181,254	78,466	0	453,861	0	0	0	10,281,193	0.680
	Sterling American Property V L.P.		New York	NY	Sterling Capital Partners	0.	01/01/2010	0	2,953,060	1,739,975	1,739,975	17,564	0	0	0	0	0	2,000,000	3.300
	Thayer-Wardman Park Investors LLC		Washington	DC	Thayer Capital Partners	0.	01/01/2010	0	0	0	0	6,942	0	6,942	0	0	0	0	40.000
	Tishman Speyer Brazil Fund III, L.P.		New York	NY	Tishman Speyer	0.	11/02/2012	0	9,439,331	3,541,961	3,541,961	(522,271)	0	0	0	(940,620)	0	689,076	3.990
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									163,443,248	163,108,701	163,108,701	(13,313,834)	0	1,685,546	0	(940,620)	5,551,612	47,860,329	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Apollo Strategic Value Fund, L.P.		New York	NY	Apollo SVF Management	0.	06/30/2010	13	1,949	0	0	0	0	0	0	0	0	0	8.510
	Blue Water Energy Fund I-A, L.P.		London	GBR	Blue Water Energy	0.	09/07/2012	0	19,828,889	18,981,851	18,981,851	(5,661,128)	0	0	0	0	0	2,391,025	3.080
	Cerberus Institutional Partners, L.P. (Series Four)		New York	NY	Cerberus Capital Management, L.P.	0.	11/09/2006	0	2,418,656	1,377,427	1,377,427	(642,851)	0	0	0	0	0	2,296,713	0.250
	Enervest Energy Institutional Fund IX, L.P.		Houston	TX	Enervest Management Partners, Ltd.	0.	10/15/2002	0	0	6,279,000	6,279,000	(408,564)	0	0	0	0	331,063	0	7.780
	GF Capital Private Equity Fund II-A, L.P.		New York	NY	GF Capital	0.	04/09/2014	0	11,909,667	9,498,832	9,498,832	(643,861)	0	0	0	0	0	3,097,225	5.130
	J.P. Morgan Global Maritime Investment Fund LP		Chicago	IL	JP Morgan Asset Management	0.	06/09/2010	0	23,353,693	11,854,954	11,854,954	(3,472,866)	0	0	0	0	0	682,971	3.190
	Level Equity Growth Partners II, L.P.		New York	NY	Level Equity Management LLC	0.	11/14/2013	0	9,949,338	10,592,963	10,592,963	132,455	0	0	0	0	152,674	190,166	4.350
	MHR Institutional Partners LP		New York	NY	MHR Institutional Partners	0.	03/09/1998	0	2,161,708	1,558,445	1,558,445	(322,188)	0	0	0	0	0	0	3.080
	Mudrick Distressed Opportunity Fund, LP		New York	NY	Mudrick	0.	10/01/2013	11	10,000,000	17,821,420	17,821,420	(585,168)	0	0	0	0	0	0	4.730
	Newport Global Opportunities Fund I-A LP		Woodlands	TX	Newport Global Advisors	0.	01/08/2016	0	4,948,535	5,525,971	5,525,971	1,918,092	0	6,630,026	0	0	0	0	3.180
	OZ Domestic Partners, L.P.		New York	NY	OZ Advisors, L.L.C.	0.	12/31/2009	13	4,340	1,670	1,670	(3,344)	0	0	0	0	674	0	0.030
	Riverwood Capital Partners L.P.		Menlo Park	CA	Riverwood Capital Managment	0.	06/29/2010	0	4,312,521	3,885,764	3,885,764	(582,719)	0	0	0	0	152,890	192,661	3.220
	Secondary Opportunities Fund III, LP		London	GBR	DB Asset Management	0.	10/20/2014	0	7,968,488	7,352,762	7,352,762	(615,726)	0	0	0	0	4,077	1,735,099	0.840
	Solamere Capital Fund II, LP		Boston	MA	Solamere Capital	0.	02/07/2014	0	7,381,617	7,691,635	7,691,635	(79,960)	0	0	0	0	1,878,856	1,619,859	1.690
	Solamere Capital Fund II-A, LP		Boston	MA	Solamere Capital	0.	02/07/2014	0	12,314,895	14,167,682	14,167,682	1,064,793	0	0	0	0	3,954,780	2,862,590	6.530
	StepStone Mezzanine Partners I-A LP		New York	NY	StepStone Group	0.	12/31/2009	2	246,555	229,260	229,260	74,532	0	0	0	0	0	330,000	30.410
	Transportation Recovery Fund L.P.		New York	NY	W.L. Ross	0.	08/23/2013	0	22,628,991	18,546,675	18,546,675	(990,437)	0	0	0	0	0	1,200,235	4.430
	Wayzata Opportunities Fund III, L.P.		Wayzata	MN	Wayzata Investment Partners	0.	05/17/2013	0	3,006,978	2,590,916	2,590,916	111,079	0	0	0	0	0	12,051,716	0.580
	Yorktown Energy Partners IV, L.P.		New York	NY	Yorktown Partners	0.	03/08/2000	0	559,663	383,932	383,932	(31,083)	0	0	0	0	0	78,314	1.700
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									142,996,481	138,341,158	138,341,158	(10,738,943)	0	6,630,026	0	0	6,475,015	28,728,575	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Arrowhead Co LLC		Wilmington	DE	Travelers Indemnity Company	0.	11/17/2011	0	7,341,700	7,821,986	7,821,986	(778,244)	0	0	0	0	1,000,000	0	100.000
	Crystal Brook LLC		Wilmington	DE	Travelers Indemnity Company	0.	11/17/2011	0	29,210,500	31,535,954	31,535,954	141,852	0	0	0	0	0	0	100.000
	Sutton Holdco LLC		Wilmington	DE	Travelers Indemnity Company	0.	11/17/2011	0	16,460,000	18,366,097	18,366,097	228,671	0	0	0	0	0	0	100.000
	Tiercel, LLC		Wilmington	DE	Travelers Indemnity Company	0.	11/19/2012	0	32,854,150	35,757,255	35,757,255	(2,897,090)	0	0	0	0	3,700,000	0	100.000
	Towers Foundry LLC		Wilmington	DE	Travelers Indemnity Company	0.	10/01/2020	0	250,000	250,106	250,106	106	0	0	0	0	0	0	100.000
	TPC UK Investments LLC		Hartford	CT	Travelers Indemnity Company	0.	01/01/2010	0	11,973,308	6,394,162	6,394,162	133,127	0	0	0	0	0	0	100.000
	Travelers Indemnity UK Investments LLC		Hartford	CT	Travelers Indemnity Company	0.	05/18/2000	0	195,106,943	198,581,037	198,581,037	(11,166,427)	0	0	0	0	25,000,000	0	100.000
	Travelers Marine, LLC		Wilmington	DE	Travelers Indemnity Company	0.	05/02/2011	0	45	203,157	203,157	1,565	0	0	0	0	0	0	100.000
	Travelers Marketplace LLLC		Wilmington	DE	Travelers Indemnity Company	0.	11/25/2020	0	0	0	0	0	0	0	0	0	0	40,000,000	100.000
	Travelers Real Estate LLC		Wilmington	DE	Travelers Indemnity Company	0.	12/04/2013	0	1,000	146,984	146,984	(15,528)	0	0	0	0	500,000	0	100.000
	Travelers TLD, LLC		Wilmington	DE	Travelers Indemnity Company	0.	02/23/2012	0	650,000	700,854	700,854	4,179	0	0	0	0	0	0	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									293,847,647	299,757,592	299,757,592	(14,347,789)	0	0	0	0	30,200,000	40,000,000	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Stratford Capital Fund 21		Peabody	MA	Stratford Capital Group	0.	12/23/2016	0	4,903,639	3,667,392	3,667,392	0	(486,440)	0	0	0	(486,440)	96,361	4.197
	Stratford Capital Fund 27		Peabody	MA	Stratford Capital Group	0.	11/22/2017	0	10,031,145	8,461,098	8,461,098	0	(868,533)	0	0	0	(868,533)	34,967	10.000
	Stratford Capital Fund III, LP		Peabody	MA	Stratford Capital Group	0.	12/23/2010	0	4,783,504	798,349	798,349	0	(402,180)	0	0	0	(402,180)	0	11.600
	Stratford Capital Fund VII, LP		Peabody	MA	Stratford Capital Group	0.	07/03/2012	0	9,286,864	2,506,597	2,506,597	0	(796,978)	0	0	0	(796,978)	0	11.260
	Stratford Capital Fund XI, LP		Peabody	MA	Stratford Capital Group	0.	11/23/2013	0	14,881,319	6,578,684	6,578,684	0	(1,368,821)	0	0	0	(1,368,821)	1	19.500
	Stratford Capital XV		Peabody	MA	Stratford Capital Group	0.	12/19/2014	0	12,974,299	7,770,401	7,770,401	0	(1,251,992)	0	0	0	(1,251,992)	0	15.170
	WNC Inst Tax Credit Fund 34, LP		Various	CA	WNC	0.	05/05/2011	0	4,648,000	747,910	747,910	0	(409,433)	0	0	0	(409,433)	0	4.000
	WNC Institutional Tax Credit Fund 38		Irvine	CA	WNC	0.	08/22/2013	0	7,500,000	2,598,597	2,598,597	0	(646,929)	0	0	0	(646,929)	0	4.980
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									69,008,770	33,129,028	33,129,028	0	(6,231,306)	0	0	0	(6,231,306)	131,329	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Capital Partner Series T-GA, LLC		Columbia	MO	Affordable Equity Partners	0.	11/15/2013	0	1,898,921	670,243	670,243	0	(177,595)	0	0	0	26,174	0	9.990
	Capital Partners Series T-GAIII, LLC		Columbia	MO	Affordable Equity Partners	0.	12/14/2017	0	3,220,988	2,606,244	2,606,244	0	(334,967)	0	0	0	(150,789)	0	15.000
	Capital Partners Series T-GA IV, LLC		Columbia	MO	Affordable Equity Partners	0.	11/15/2019	0	981,230	970,532	970,532	0	(10,698)	0	0	0	(5,866)	563,757	7.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									6,101,139	4,247,019	4,247,019	0	(523,260)	0	0	0	(130,480)	563,757	XXX
Any Other Class of Assets - Unaffiliated																			
	Massachusetts Property & Casualty Initiative		Boston	MA	Massachusetts Property & Casualty Initiative	0.	08/21/2000	0	1,171,700	1,171,700	1,171,700	0	0	0	0	0	27,686	0	1.400
	NC Solar Fund VIII LP		Charlotte	NC	Double Time Capital	0.	12/07/2016	0	1,008,160	0	0	0	(270,967)	0	0	0	(8,215)	17,475	5.760
4699999. Total - Any Other Class of Asset - Unaffiliated									2,179,860	1,171,700	1,171,700	0	(270,967)	0	0	0	19,471	17,475	XXX
Any Other Class of Assets - Affiliated																			
	Travelers Lloyds Ins Co		Dallas	TX	Travelers Indemnity Company	0.	01/01/1981	0	500,000	12,723,404	12,723,404	154,719	0	0	0	0	1,500,000	0	100.000
4799999. Total - Any Other Class of Asset - Affiliated									500,000	12,723,404	12,723,404	154,719	0	0	0	0	1,500,000	0	XXX
4899999. Subtotal - Unaffiliated									541,590,161	522,743,118	522,743,118	(16,116,662)	(7,025,533)	11,261,745	0	(211,647)	35,311,010	118,808,686	XXX
4999999. Subtotal - Affiliated									294,347,647	312,480,996	312,480,996	(14,193,070)	0	0	0	0	31,700,000	40,000,000	XXX
5099999. Totals									835,937,808	835,224,114	835,224,114	(30,309,733)	(7,025,533)	11,261,745	0	(211,647)	67,011,010	158,808,686	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 0 1D 0 1E 0 1F 0 1G 0

2A 0 2B 0 2C 0

3A 0 3B 0 3C 0

4A 0 4B 0 4C 0

5A 0 5B 0 5C 0

6 0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	MC Credit Fund I LP	New York	NY	MC Credit Partners	08/14/2013.	0	0	197,426	0	2.650
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							0	197,426	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners	05/16/2013.	3	0	1,417,442	0	2.500
	American Securities Partners IV, L.P.	New York	NY	American Securities Partners	12/31/2009.	3	0	2,747	0	0.990
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group	06/30/2010.	3	0	257,845	0	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group	08/27/2013.	3	0	169,416	0	0.270
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners	01/18/2013.	3	0	2,099,061	0	3.850
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital	02/28/2014.	3	0	360,000	0	4.860
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners	09/30/2013.	3	0	765,316	0	4.970
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company	06/21/2007.	3	0	(4,905)	0	0.470
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Madison Dearborn Partners	04/02/2001.	3	0	9,444	0	0.280
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management	06/21/2013.	3	0	150,000	0	0.690
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners	07/18/2013.	3	0	339,660	0	1.580
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC	09/22/2010.	3	0	152,661	0	0.860
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC	12/20/2013.	3	0	898,076	0	0.730
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							0	6,616,762	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Group	03/27/2015.	0	0	1,011,775	0	0.150
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners	04/25/2013.	0	0	373,529	0	0.470
	Rubenstein Properties Fund II	Wilmington	DE	Rubenstein Properties	02/25/2014.	0	0	1,106,796	0	3.920
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Savanna Investment Management LLC	09/05/2013.	0	0	400,000	0	4.510
	Silverpeak Legacy Partners III, L.P.	New York	NY	Lehman Brothers Real Estate Partners	01/01/2010.	0	0	(10,573)	0	0.680
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer	11/02/2012.	0	0	289,463	0	3.990
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	3,170,990	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy	09/07/2012.	0	0	907,071	0	3.080
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital	04/09/2014.	0	0	929,293	0	5.130
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC	11/14/2013.	0	0	682,760	0	4.350
	Newport Global Opportunities Fund I-A LP	Woodlands	TX	Newport Global Advisors	01/08/2016.	0	0	(193,964)	0	3.180
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment	06/29/2010.	0	0	76,022	0	3.220
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital	02/07/2014.	0	0	736,019	0	1.690
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital	02/07/2014.	0	0	398,334	0	6.530
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	3,535,535	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated										
	Towers Foundry LLC	Wilmington	DE	Travelers Indemnity Company	10/01/2020.	0	250,000	0	0	100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							250,000	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Stratford Capital Fund 21	Peabody	MA	Stratford Capital Group	12/23/2016.	0	0	83,915	0	4.197
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital Group	11/22/2017.	0	0	2,051,337	0	10.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	2,135,252	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Capital Partners Series T-GA IV, LLC	Columbia	MO	Affordable Equity Partners	11/15/2019.	0	981,230	0	0	6.999

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							981,230	0	0	XXX
Any Other Class of Assets - Unaffiliated										
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	12/07/2016.	0	0	48,977	0	5.760
4699999. Total - Any Other Class of Assets - Unaffiliated							0	48,977	0	XXX
4899999. Subtotal - Unaffiliated							981,230	15,704,943	0	XXX
4999999. Subtotal - Affiliated							250,000	0	0	XXX
5099999. Totals							1,231,230	15,704,943	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013.	05/01/2020.	2,370,787	0	0	0	0	0	0	2,370,787	2,370,787	0	0	0	0
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							2,370,787	0	0	0	0	0	0	2,370,787	2,370,787	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Altaris Health Partners III, L.P	New York	NY	Distribution	05/16/2013.	03/16/2020.	(6,444)	0	0	0	0	0	0	(6,444)	(6,444)	0	0	0	0
	American Securities Partners IV, L.P	New York	NY	Distribution	12/31/2009.	01/15/2020.	10,250	0	0	0	0	0	0	10,250	10,250	0	0	0	0
	Blackstone Capital Partners VI L.P	New York	NY	Distribution	06/30/2010.	02/07/2020.	4,235,100	0	0	0	0	0	0	4,235,100	4,235,100	0	0	0	0
	Carlyle Europe Partners IV, L.P	London	GBR	Distribution	08/27/2013.	07/13/2020.	2,075,025	0	0	0	0	0	0	2,075,025	2,075,025	0	0	0	0
	Consonance Private Equity, L.P	New York	NY	Distribution	01/18/2013.	02/07/2020.	2,256,149	0	0	0	0	0	0	2,256,149	2,256,149	0	0	0	0
	Easton Hunt Capital Partners, L.P	New York	NY	Distribution	06/13/2000.	03/31/2020.	634,833	0	0	0	0	0	0	634,833	634,833	0	0	0	0
	Eureka III, L.P	Philadelphia	PA	Distribution	02/28/2014.	02/11/2020.	31,110	0	0	0	0	0	0	31,110	31,110	0	0	0	0
	HCI Equity Partners IV, L.P	Washington	DC	Distribution	09/30/2013.	04/07/2020.	(549,753)	0	0	0	0	0	0	(549,753)	(549,753)	0	0	0	0
	JW Childs Equity Partners II, L.P	Boston	MA	Distribution	06/26/1998.	12/30/2020.	61,315	0	0	0	0	0	0	61,315	61,315	0	0	0	0
	Kelso Investment Associates VIII, L.P	New York	NY	Distribution	06/21/2007.	01/24/2020.	674,195	0	0	0	0	0	0	674,195	674,195	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P	Chicago	IL	Distribution	04/02/2001.	12/31/2020.	72,354	0	0	0	0	0	0	72,354	72,354	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013.	01/27/2020.	1,421,165	0	0	0	0	0	0	1,421,165	1,421,165	0	0	0	0
	OZ Asia Domestic Partners, L.P	New York	NY	Distribution	03/01/2006.	01/14/2020.	12,721	0	0	0	0	0	0	12,721	12,721	0	0	0	0
	Pitango Venture Capital Fund III (USA) LP	Herzliya	ISR	Distribution	06/12/2000.	05/06/2020.	2,624,245	0	0	0	0	0	0	2,624,245	2,624,245	0	0	0	0
	Sentinel Capital Partners V, L.P	New York	NY	Distribution	07/18/2013.	03/31/2020.	3,962,861	0	0	0	0	0	0	3,962,861	3,962,861	0	0	0	0
	Trident V, L.P	Greenwich	CT	Distribution	09/22/2010.	02/05/2020.	23,509	0	0	0	0	0	0	23,509	23,509	0	0	0	0
	Trident VI, L.P	Greenwich	CT	Distribution	12/20/2013.	02/13/2020.	2,771,734	0	0	0	0	0	0	2,771,734	2,771,734	0	0	0	0
	VantagePoint Venture Partners IV	San Bruno	CA	Distribution	12/15/2000.	12/09/2020.	77,926	0	0	0	0	0	0	77,926	77,926	0	0	0	0
	Vestar Capital Partners IV, L.P	New York	NY	Distribution	12/15/1999.	02/11/2020.	1,772	0	0	0	0	0	0	1,772	1,772	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P	New York	NY	Distribution	08/07/2001.	11/18/2020.	63,090	0	0	0	0	0	0	63,090	63,090	0	0	0	0
	Brockway Moran & Partners Fund II, L.P	Boca Raton	FL	Liquidation	01/16/2002.	12/31/2020.	23,913	(18,688)	0	0	0	(18,688)	0	5,225	5,225	0	0	0	11,795
	Cortec Group Fund IV, L.P	New York	NY	Liquidation	04/20/2006.	12/31/2020.	93,046	(93,045)	0	0	0	(93,045)	0	1	1	0	0	0	185,400
	Gilbert Global Equity Partners, L.P	Tacoma	WA	Liquidation	05/28/1998.	12/31/2020.	1	0	0	0	0	0	0	1	1	0	0	0	27,503
	Gilde Buy-out Fund II Parallel C.V	Utrecht	NLD	Liquidation	08/14/2001.	11/30/2020.	0	0	0	0	0	0	0	0	478	478	0	478	27,894
	Medical Science Partners II, L.P	Framingham	MA	Liquidation	05/05/1994.	03/31/2020.	0	0	0	0	0	0	0	0	0	0	0	0	15,592
	Meritage Private Equity Fund II, L.P	Denver	CO	Liquidation	08/07/2001.	12/31/2020.	315,918	66,659	0	0	0	66,659	0	382,577	318,117	0	(64,460)	(64,460)	0
	Mobius Technology Ventures VI, L.P	Palo Alto	CA	Liquidation	05/09/2000.	12/31/2020.	16,002	(1,205)	0	0	0	(1,205)	0	14,797	14,797	0	0	0	17
	Redpoint Ventures II, L.P	Menlo Park	CA	Liquidation	11/07/2000.	12/31/2020.	15,051	0	0	0	0	0	0	15,051	12,321	0	(2,730)	(2,730)	0
	US Venture Partners VIII, L.P	Menlo Park	CA	Liquidation	05/07/2001.	12/31/2020.	31,789	(19,822)	0	0	0	(19,822)	0	11,967	11,967	0	0	0	14,367
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							20,948,877	(66,101)	0	0	0	(66,101)	0	20,882,776	20,816,064	478	(67,190)	(66,712)	282,569
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P	New York	NY	Distribution	04/09/2013.	03/11/2020.	215,869	0	0	0	0	0	0	215,869	215,869	0	0	0	0
	Blackstone Real Estate Partners V L.P	New York	NY	Distribution	04/24/2006.	03/03/2020.	237,311	0	0	0	0	0	0	237,311	237,311	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Distribution	03/27/2015.	03/03/2020.	6,500,312	0	0	0	0	0	0	6,500,312	6,500,312	0	0	0	0
	Brookfield Strategic Real Estate Partners B, L.P	New York	NY	Distribution	04/25/2013.	05/29/2020.	1,019,631	0	0	0	0	0	0	1,019,631	1,019,631	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P	New York	NY	Distribution	04/24/2013.	06/17/2020.	1,247,068	0	0	0	0	0	0	1,247,068	1,247,068	0	0	0	0
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014.	02/10/2020.	1,205,409	0	0	0	0	0	0	1,205,409	1,205,409	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	HighBrook Income Property Fund, LP	New York	NY	Distribution	10/11/2012.	01/20/2020.	107,968	0	0	0	0	0	0	107,968	107,968	0	0	0	0
	Miller Global Fund VII, LLC	New York	NY	Distribution	12/31/2013.	06/08/2020.	86,151	0	0	0	0	0	0	86,151	86,151	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013.	03/17/2020.	356,395	0	0	0	0	0	0	356,395	356,395	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013.	01/31/2020.	1,258,107	0	0	0	0	0	0	1,258,107	1,258,107	0	0	0	0
	RockBridge Hospitality Fund VI L.P.	Columbus	OH	Distribution	01/27/2014.	01/22/2020.	179,554	0	0	0	0	0	0	179,554	179,554	0	0	0	0
	Rubenstein Properties Fund II	Wilmington	DE	Distribution	02/25/2014.	03/31/2020.	216	0	0	0	0	0	0	216	216	0	0	0	0
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Distribution	09/05/2013.	01/20/2020.	762,948	0	0	0	0	0	0	762,948	762,948	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010.	05/26/2020.	112,605	0	0	0	0	0	0	112,605	112,605	0	0	0	0
	Sterling American Property V L.P.	New York	NY	Distribution	01/01/2010.	12/17/2020.	164,817	0	0	0	0	0	0	164,817	164,817	0	0	0	0
	North American Real Estate Partners II, L.P.	Minnetonka	MN	Liquidation	01/01/2010.	12/31/2020.	0	0	0	0	0	0	0	0	0	0	0	0	340
	RCG Longview Debt Fund V,L.P.	New York	NY	Liquidation	04/08/2013.	12/31/2020.	1,090,713	0	0	0	0	0	0	1,090,713	1,090,713	0	0	0	94,585
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							14,545,073	0	0	0	0	0	0	14,545,073	14,545,073	0	0	0	94,925
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012.	05/29/2020.	488,614	0	0	0	0	0	0	488,614	488,614	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006.	03/27/2020.	2,594,473	0	0	0	0	0	0	2,594,473	2,594,473	0	0	0	0
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	Distribution	06/09/2010.	12/14/2020.	2,202	0	0	0	0	0	0	2,202	2,202	0	0	0	0
	Level Equity Growth Partners II, L.P.	New York	NY	Distribution	11/14/2013.	02/11/2020.	7,903	0	0	0	0	0	0	7,903	7,903	0	0	0	0
	MHR Institutional Partners LP	New York	NY	Distribution	03/09/1998.	06/24/2020.	360,720	0	0	0	0	0	0	360,720	360,720	0	0	0	0
	Newport Global Opportunities Fund I-A LP	Woodlands	TX	Distribution	01/08/2016.	02/27/2020.	(193,964)	0	0	0	0	0	0	(193,964)	(193,964)	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009.	01/13/2020.	17,516	0	0	0	0	0	0	17,516	17,516	0	0	0	0
	Riverwood Capital Partners L.P.	Menlo Park	CA	Distribution	06/29/2010.	05/11/2020.	662,795	0	0	0	0	0	0	662,795	662,795	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014.	06/29/2020.	2,762,293	0	0	0	0	0	0	2,762,293	2,762,293	0	0	0	0
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014.	03/31/2020.	141,597	0	0	0	0	0	0	141,597	141,597	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014.	03/31/2020.	349,952	0	0	0	0	0	0	349,952	349,952	0	0	0	0
	StepStone Mezzanine Partners I-A LP	New York	NY	Distribution	12/31/2009.	11/25/2020.	236,347	0	0	0	0	0	0	236,347	236,347	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013.	06/25/2020.	888,613	0	0	0	0	0	0	888,613	888,613	0	0	0	0
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Distribution	05/17/2013.	01/24/2020.	146,355	0	0	0	0	0	0	146,355	146,355	0	0	0	0
	Newport Global Opportunities Fund LP	Woodlands	TX	Liquidation	04/12/2006.	11/30/2020.	277,735	307,718	0	269,909	0	37,809	0	315,544	309,557	0	(5,987)	(5,987)	1,787
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							8,743,150	307,718	0	269,909	0	37,809	0	8,780,959	8,774,973	0	(5,987)	(5,987)	1,787
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Crystal Brook LLC	Wilmington	DE	Return of Capital	11/17/2011.	12/31/2020.	2,900,000	0	0	0	0	0	0	2,900,000	2,900,000	0	0	0	0
	Sutton Holdco LLC	Wilmington	DE	Return of Capital	11/17/2011.	12/31/2020.	2,300,000	0	0	0	0	0	0	2,300,000	2,300,000	0	0	0	0
	TPC UK Investments LLC	Hartford	CT	Return of Capital	01/01/2010.	12/31/2020.	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0	0
	Travelers TLD, LLC	Wilmington	DE	Return of Capital	02/23/2012.	12/31/2020.	400,000	0	0	0	0	0	0	400,000	400,000	0	0	0	0
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							8,100,000	0	0	0	0	0	0	8,100,000	8,100,000	0	0	0	0
4899999. Subtotal - Unaffiliated							46,607,888	241,617	0	269,909	0	(28,292)	0	46,579,595	46,506,897	478	(73,177)	(72,699)	379,281
4999999. Subtotal - Affiliated							8,100,000	0	0	0	0	0	0	8,100,000	8,100,000	0	0	0	0
5099999. Totals							54,707,888	241,617	0	269,909	0	(28,292)	0	54,679,595	54,606,897	478	(73,177)	(72,699)	379,281

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
12802R AA 3	CAL DIVE INT		..	1	1.D YE	836,157	110.463	923,644	836,157	837,351	0	1,182	0	0	4.930	4.930	FA	17,176	41,221	09/27/2005.	02/01/2027.
89609G AA 0	TRICAHUE LEASING		..	1	1.A	774,240	101.591	786,558	774,240	774,234	0	(1)	0	0	3.503	3.518	FMAN.	3,164	27,122	12/07/2009.	11/19/2021.
912810 EV 6	U S TREASURY BONDS		..		1.A	197,438	130.054	260,108	200,000	199,191	0	140	0	0	6.875	6.977	FA	5,156	13,750	05/01/1996.	08/15/2025.
912828 B2 5	U S TREASURY INFL IX NOTES		..		1.A	12,357,602	119.788	14,374,597	12,000,000	13,425,726	157,320	(11,169)	0	0	0.625	0.532	JJ	38,437	82,557	09/23/2014.	01/15/2024.
912828 B5 8	U S TREASURY NOTES		..		1.A	10,044,955	100.146	10,014,600	10,000,000	10,002,286	0	(28,423)	0	0	2.125	1.837	JJ	88,349	212,500	06/27/2019.	01/31/2021.
912828 B5 8	U S TREASURY NOTES		..		1.A	4,753,192	100.146	4,744,917	4,738,000	4,738,355	0	(5,019)	0	0	2.125	2.018	JJ	41,860	100,683	12/20/2017.	01/31/2021.
912828 C5 7	U S TREASURY NOTES		..		1.A	15,106,105	100.502	15,075,300	15,000,000	15,017,353	0	(70,990)	0	0	2.250	1.770	MS	85,302	337,500	09/27/2019.	03/31/2021.
912828 F9 6	U S TREASURY NOTES		..		1.A	25,541,099	101.559	25,389,750	25,000,000	25,387,737	0	(153,363)	0	0	2.000	0.133	AO	84,254	250,000	09/01/2020.	10/31/2021.
912828 G8 7	U S TREASURY NOTES		..		1.A	13,328,598	102.002	13,260,260	13,000,000	13,258,966	0	(69,633)	0	0	2.125	0.131	JD	0	138,125	09/22/2020.	12/31/2021.
912828 J7 6	U S TREASURY NOTES		..		1.A	507,235	102.042	524,496	514,000	512,268	0	1,355	0	0	1.750	2.024	MS	2,273	8,995	03/01/2017.	03/31/2022.
912828 J7 6	U S TREASURY NOTES	SD	..		1.A	4,426,961	102.042	4,577,604	4,486,000	4,470,887	0	11,823	0	0	1.750	2.024	MS	19,842	78,505	03/01/2017.	03/31/2022.
912828 J7 6	U S TREASURY NOTES		..		1.A	2,241,800	102.042	2,326,558	2,280,000	2,270,201	0	7,664	0	0	1.750	2.100	MS	10,085	39,900	03/07/2017.	03/31/2022.
912828 J7 6	U S TREASURY NOTES	SD	..		1.A	707,937	102.042	734,702	720,000	716,905	0	2,420	0	0	1.750	2.100	MS	3,185	12,600	03/07/2017.	03/31/2022.
912828 L5 7	U S TREASURY NOTES		..		1.A	491,647	102.832	519,302	505,000	500,760	0	2,353	0	0	1.750	2.242	MS	2,234	8,838	12/27/2016.	09/30/2022.
912828 QN 3	U S TREASURY NOTES LS:1.0M	LS	..		1.A	10,104,330	101.097	10,109,700	10,000,000	10,013,069	0	(35,598)	0	0	3.125	2.760	MN	39,710	312,500	05/15/2018.	05/15/2021.
912828 Q3 7	U S TREASURY NOTES		..		1.A	9,922,690	100.266	10,026,600	10,000,000	9,987,209	0	50,481	0	0	1.250	1.764	MS	31,593	125,000	09/18/2019.	03/31/2021.
912828 RC 6	U S TREASURY NOTES		..		1.A	2,016,718	101.248	2,024,960	2,000,000	2,006,488	0	(10,230)	0	0	2.125	1.600	FA	15,938	42,500	01/01/2020.	08/15/2021.
912828 S7 6	U S TREASURY NOTES		..		1.A	19,831,317	100.591	20,118,200	20,000,000	19,940,636	0	100,197	0	0	1.125	1.637	JJ	93,546	225,000	11/26/2019.	07/31/2021.
912828 TJ 9	U S TREASURY NOTES		..		1.A	100,094	102.433	102,433	100,000	100,059	0	(35)	0	0	1.625	1.588	FA	609	1,625	01/01/2020.	08/15/2022.
912828 V7 2	U S TREASURY NOTES		..		1.A	20,088,348	101.910	20,382,000	20,000,000	20,045,050	0	(40,937)	0	0	1.875	1.664	JJ	155,910	375,000	12/10/2019.	01/31/2022.
912828 WR 7	U S TREASURY NOTES		..		1.A	14,161,613	100.997	14,594,067	14,450,000	14,396,013	0	105,684	0	0	2.125	2.883	JD	0	307,063	09/27/2018.	06/30/2021.
912828 WR 7	U S TREASURY NOTES	SD	..		1.A	10,339,447	100.997	10,655,184	10,550,000	10,510,584	0	77,160	0	0	2.125	2.883	JD	0	224,188	09/27/2018.	06/30/2021.
912828 W5 5	U S TREASURY NOTES		..		1.A	13,761,381	102.050	13,975,748	13,695,000	13,730,392	0	(30,048)	0	0	1.875	1.649	FA	86,540	256,781	12/17/2019.	02/28/2022.
912828 W5 5	U S TREASURY NOTES	SD	..		1.A	6,335,561	102.050	6,434,253	6,305,000	6,321,294	0	(13,834)	0	0	1.875	1.649	FA	39,842	118,219	12/17/2019.	02/28/2022.
912828 W8 9	U S TREASURY NOTES		..		1.A	6,038,202	102.207	6,132,420	6,000,000	6,021,350	0	(16,852)	0	0	1.875	1.585	MS	28,434	112,500	01/01/2020.	03/31/2022.
912828 W8 9	U S TREASURY NOTES		..		1.A	6,558,304	102.207	6,950,076	6,800,000	6,711,172	0	68,917	0	0	1.875	2.948	MS	32,225	127,500	09/25/2018.	03/31/2022.
912828 W8 9	U S TREASURY NOTES	SD	..		1.A	4,050,717	102.207	4,292,694	4,200,000	4,145,136	0	42,566	0	0	1.875	2.948	MS	19,904	78,750	09/25/2018.	03/31/2022.
912828 XG 0	U S TREASURY NOTES	SD	..		1.A	20,098,505	103.000	20,600,000	20,000,000	20,032,935	0	(21,413)	0	0	2.125	2.013	JD	0	425,000	11/10/2017.	06/30/2022.
912828 X4 7	U S TREASURY NOTES		..		1.A	15,075,636	102.339	15,350,850	15,000,000	15,043,152	0	(31,917)	0	0	1.875	1.655	AO	47,393	281,250	12/24/2019.	04/30/2022.
912828 YP 9	U S TREASURY NOTES		..		1.A	15,231,496	101.148	15,172,200	15,000,000	15,169,080	0	(62,415)	0	0	1.500	0.143	AO	37,914	112,500	09/09/2020.	10/31/2021.
912828 YP 9	U S TREASURY NOTES		..		1.A	14,250,516	101.148	14,160,720	14,000,000	14,156,165	0	(94,351)	0	0	1.500	0.157	AO	35,387	105,000	06/29/2020.	10/31/2021.
912828 ZA 1	U S TREASURY NOTES		..		1.A	20,283,661	101.199	20,239,800	20,000,000	20,230,473	0	(53,188)	0	0	1.125	0.133	FA	75,829	0	09/24/2020.	02/28/2022.
912828 3Q 1	U S TREASURY NOTES		..		1.A	5,012,321	100.055	5,002,750	5,000,000	5,000,296	0	(8,000)	0	0	2.000	1.838	JJ	45,924	100,000	06/26/2019.	01/15/2021.
912828 3Q 1	U S TREASURY NOTES		..		1.A	24,881,920	100.055	25,013,750	25,000,000	24,997,049	0	65,941	0	0	2.000	2.269	JJ	229,620	500,000	03/28/2019.	01/15/2021.
912828 3Q 1	U S TREASURY NOTES		..		1.A	7,958,152	100.055	8,004,400	8,000,000	7,998,964	0	23,296	0	0	2.000	2.297	JJ	73,478	160,000	03/26/2019.	01/15/2021.
912828 4P 2	U S TREASURY NOTES		..		1.A	4,055,000	100.917	4,036,680	4,000,000	4,015,031	0	(39,969)	0	0	2.625	1.606	MN	13,343	105,000	01/01/2020.	05/15/2021.
912828 5F 3	U S TREASURY NOTES		..		1.A	10,306,284	102.160	10,216,000	10,000,000	10,215,598	0	(90,685)	0	0	2.875	0.138	AO	60,817	143,750	08/31/2020.	10/15/2021.
912828 5V 8	U S TREASURY NOTES		..		1.A	30,921,194	102.459	30,737,700	30,000,000	30,739,867	0	(181,327)	0	0	2.500	0.128	JJ	344,429	0	09/25/2020.	01/15/2022.
912828 6V 7	U S TREASURY NOTES		..		1.A	15,102,003	100.816	15,122,400	15,000,000	15,028,551	0	(68,525)	0	0	2.125	1.660	MN	27,146	318,750	12/04/2019.	05/31/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
228027 AA 6	VESSEL MANAGEMENT SERVICES			1	1.A	954,000	111.051	1,059,427	954,000	953,995	0	(1)	0	0	3.432	3.432	FA	12,369	32,741	12/08/2011.	08/15/2036.
228027 AB 4	VESSEL MANAGEMENT SERVICES			1	1.A	1,320,000	111.429	1,470,863	1,320,000	1,319,965	0	0	0	0	3.477	3.477	JJ	21,036	45,896	03/28/2012.	01/16/2037.
925387 AE 2	VESSEL MANAGEMENT SERVICES			1	1.A	2,226,000	120.302	2,677,923	2,226,000	2,225,690	0	2	0	0	5.125	5.125	AO	23,767	114,083	04/28/2009.	04/16/2035.
02265Q AA 6	AMAL LIMITED		D	1	1.A	373,538	101.204	378,036	373,538	373,535	0	(1)	0	0	3.465	3.480	FMAN	1,438	12,943	10/05/2009.	08/21/2021.
0199999. U.S. Government - Issuer Obligations						402,673,915	XXX	408,554,227	400,026,935	403,541,013	157,320	(576,743)	0	0	XXX	XXX	XXX	1,995,458	6,115,833	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179S UT 2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	4,136,257	106.466	4,443,995	4,174,085	4,142,323	0	4,779	0	0	2.500	2.615	MON	8,696	104,352	08/29/2017.	01/20/2047.
36179T G2 5	GNMA II PASS THRU CERT POOL #MA4717			4	1.A	6,263,025	106.430	6,722,484	6,316,319	6,274,704	0	7,841	0	0	2.500	2.616	MON	13,159	157,908	08/29/2017.	09/20/2047.
36179M E2 2	GNMA II PASS THRU CERT POOL #00MA0153			4	1.A	1,270,805	106.915	1,339,645	1,252,989	1,262,463	0	(4,953)	0	0	3.000	2.794	MON	3,132	37,590	04/27/2012.	06/20/2042.
36202C 3X 9	GNMA II PASS THRU CERT POOL #2614			4	1.A	26,012	113.660	30,500	26,834	26,368	0	27	0	0	6.000	6.562	MON	134	1,610	06/22/1998.	07/20/2028.
36202D 6D 8	GNMA II PASS THRU CERT POOL #3568			4	1.A	1,158,072	113.979	1,328,262	1,165,356	1,159,428	0	264	0	0	5.000	5.135	MON	4,856	58,268	12/29/2004.	06/20/2034.
36202E BU 2	GNMA II PASS THRU CERT POOL #3651			4	1.A	2,625,812	113.983	3,011,827	2,642,326	2,629,028	0	577	0	0	5.000	5.115	MON	11,010	132,116	12/29/2004.	12/20/2034.
36202E DD 8	GNMA II PASS THRU CERT POOL #3700			4	1.A	255,029	111.386	299,956	269,293	259,876	0	1,149	0	0	4.500	5.377	MON	1,010	12,118	10/13/2005.	04/20/2035.
36202E ET 2	GNMA II PASS THRU CERT POOL #3746			4	1.A	142,193	110.720	163,757	147,901	144,002	0	471	0	0	4.500	5.112	MON	555	6,656	09/16/2005.	08/20/2035.
36202E ET 2	GNMA II PASS THRU CERT POOL #3746			4	1.A	610,912	110.720	709,323	640,642	620,415	0	2,472	0	0	4.500	5.240	MON	2,402	28,829	10/03/2005.	08/20/2035.
36202E ET 2	GNMA II PASS THRU CERT POOL #3746			4	1.A	444,177	110.720	517,849	467,708	451,586	0	1,978	0	0	4.500	5.311	MON	1,754	21,047	10/12/2005.	08/20/2035.
36202E E7 0	GNMA II PASS THRU CERT POOL #3758			4	1.A	1,661,978	111.662	1,944,526	1,741,430	1,692,450	0	5,533	0	0	4.500	5.223	MON	6,530	78,364	10/03/2005.	09/20/2035.
36202E E8 8	GNMA II PASS THRU CERT POOL #3759			4	1.A	757,181	114.034	866,016	759,436	757,264	0	15	0	0	5.000	5.057	MON	3,164	37,972	09/09/2005.	09/20/2035.
36202E FL 8	GNMA II PASS THRU CERT POOL #3771			4	1.A	1,434,955	111.659	1,666,046	1,492,074	1,456,063	0	4,310	0	0	4.500	5.098	MON	5,595	67,143	09/16/2005.	10/20/2035.
36202E F2 0	GNMA II PASS THRU CERT POOL #3785			4	1.A	1,875,914	114.036	2,185,326	1,916,337	1,887,333	0	2,171	0	0	5.000	5.350	MON	7,985	95,817	10/24/2005.	11/20/2035.
36202E HF 9	GNMA II PASS THRU CERT POOL #3830			4	1.A	719,596	117.138	879,049	750,434	723,577	0	845	0	0	5.500	6.233	MON	3,439	41,274	06/28/2006.	03/20/2036.
3622A2 6K 3	GNMA II PASS THRU CERT POOL #784474			4	1.A	13,770,835	110.735	15,116,978	13,651,385	13,733,349	0	(24,181)	0	0	3.500	3.338	MON	39,817	477,798	03/01/2019.	02/20/2048.
36177P CY 9	GNMA PASS THRU CERT POOL #00794586			4	1.A	2,400,764	106.491	2,448,812	2,299,531	2,398,612	0	(12,997)	0	0	3.500	2.780	MON	6,707	80,484	03/14/2012.	03/15/2042.
36177P CY 9	GNMA PASS THRU CERT POOL #00794586			4	1.A	1,194,588	106.491	1,224,406	1,149,765	1,193,633	0	(5,773)	0	0	3.500	2.860	MON	3,353	40,242	03/15/2012.	03/15/2042.
36213E WV 4	GNMA PASS THRU CERT POOL #552460			4	1.A	27,360	114.195	32,174	28,175	27,331	0	43	0	0	6.000	6.536	MON	141	1,690	03/28/2002.	03/15/2032.
36201M SA 1	GNMA PASS THRU CERT POOL #587413			4	1.A	23,286	111.274	25,356	22,787	23,192	0	(30)	0	0	5.500	5.094	MON	104	1,253	11/12/2002.	11/15/2032.
36201M SJ 2	GNMA PASS THRU CERT POOL #587421			4	1.A	96,185	111.440	104,894	94,126	95,516	0	(92)	0	0	5.500	5.094	MON	431	5,177	11/12/2002.	11/15/2032.
36200M YX 5	GNMA PASS THRU CERT POOL #604726			4	1.A	297,554	111.358	347,662	312,200	302,064	0	1,220	0	0	4.500	5.225	MON	1,171	14,049	10/07/2003.	10/15/2033.
36290R YQ 0	GNMA PASS THRU CERT POOL #615519			4	1.A	193,379	110.788	227,387	205,245	197,478	0	1,062	0	0	4.500	5.388	MON	770	9,236	10/15/2003.	09/15/2033.
36290R 6X 6	GNMA PASS THRU CERT POOL #615686			4	1.A	84,174	112.085	100,137	89,339	85,994	0	460	0	0	4.500	5.382	MON	335	4,020	10/15/2003.	10/15/2033.
3620AQ PR 8	GNMA PASS THRU CERT POOL #736732			4	1.A	276,137	111.470	306,399	274,870	276,116	0	(244)	0	0	4.500	4.448	MON	1,031	12,369	04/23/2010.	05/15/2040.
3620AW FY 1	GNMA PASS THRU CERT POOL #741883			4	1.A	306,898	112.001	342,153	305,490	306,851	0	(259)	0	0	4.500	4.448	MON	1,146	13,747	04/23/2010.	05/15/2040.
38378A CR 0	GNR 2011-151 JY CMO			4	1.A	6,278,508	105.169	6,580,449	6,257,000	6,263,241	0	(6,342)	0	0	3.000	2.934	MON	15,643	187,710	01/09/2018.	02/20/2041.
38375B SF 0	GNR 2012-H11 BA CMO			4	1.A	37,375	102.735	38,409	37,386	37,377	0	21	0	0	2.000	1.993	MON	62	743	05/04/2012.	05/20/2062.
38375B SF 0	GNR 2012-H11 BA CMO			4	1.A	74,726	102.735	76,818	74,772	74,728	0	22	0	0	2.000	2.000	MON	125	1,485	05/11/2012.	05/20/2062.
38375B RQ 7	GNR 2012-H12 HA CMO			4	1.A	7,027	102.683	7,220	7,032	7,027	0	2	0	0	2.000	2.000	MON	12	139	05/11/2012.	03/20/2062.
38375B TF 9	GNR 2012-H14 GA CMO			4	1.A	328,167	101.975	335,385	328,887	328,308	0	(82)	0	0	2.000	2.031	MON	548	6,517	06/06/2012.	06/20/2062.
38375B TA 0	GNR 2012-H16 HA CMO			4	1.A	1,266,580	102.203	1,287,249	1,259,495	1,260,870	0	(219)	0	0	2.000	1.878	MON	2,099	24,952	08/01/2012.	07/20/2062.
38375B TA 0	GNR 2012-H16 HA CMO			4	1.A	630,732	102.203	643,625	629,748	629,614	0	(53)	0	0	2.000	1.957	MON	1,050	12,476	08/07/2012.	07/20/2062.
38375B TA 0	GNR 2012-H16 HA CMO			4	1.A	628,961	102.203	643,625	629,748	629,038	0	(17)	0	0	2.000	2.012	MON	1,050	12,476	08/16/2012.	07/20/2062.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38375B K8 4	GNR 2013-H04 BA CMO			4	1.A	472,660	100.248	474,871	473,696	473,198	0	(43)	0	0	1.650	1.683	MON	651	7,773	12/20/2012.	02/20/2063.
38376R GW 0	GNR 2015-H22 HA			4	1.A	8,587,041	103.910	8,939,635	8,603,172	8,589,340	0	267	0	0	2.550	2.572	MON	18,282	216,442	09/01/2015.	08/20/2065.
38376R GW 0	GNR 2015-H22 HA			4	1.A	1,427,925	103.910	1,489,939	1,433,862	1,429,949	0	458	0	0	2.550	2.610	MON	3,047	36,074	09/02/2015.	08/20/2065.
38376R GW 0	GNR 2015-H22 HA			4	1.A	4,274,029	103.910	4,469,818	4,301,586	4,285,016	0	2,614	0	0	2.550	2.649	MON	9,141	108,221	09/15/2015.	08/20/2065.
38376R LX 2	GNR 2015-H29 HA CMO			4	1.A	7,981,483	103.371	8,307,690	8,036,736	8,005,156	0	4,421	0	0	2.500	2.615	MON	16,743	198,298	11/09/2015.	09/20/2065.
38375U WW 6	GNR 2016-H11 GA CMO			4	1.A	17,399,862	102.559	18,462,611	18,001,797	17,609,760	0	68,769	0	0	2.000	2.704	MON	30,003	356,251	08/24/2017.	04/20/2066.
38376R VM 5	GNR 2016-H13 JA CMO			4	1.A	8,516,055	102.771	9,140,543	8,894,052	8,648,775	0	38,078	0	0	2.000	2.817	MON	14,823	175,994	06/28/2017.	06/20/2066.
38376R VM 5	GNR 2016-H13 JA CMO			4	1.A	8,471,585	102.771	9,140,543	8,894,052	8,617,790	0	43,009	0	0	2.000	2.923	MON	14,823	175,994	07/13/2017.	06/20/2066.
38376R ZJ 8	GNR 2016-H19 FC CMO			4	1.A	1,086,267	99.970	1,086,199	1,086,521	1,073,705	0	(15,057)	0	0	0.540	0.943	MON	179	13,633	09/13/2016.	08/20/2066.
38376R YG 5	GNR 2016-H20 FN CMO			4	1.A	15,457,023	101.151	15,664,373	15,486,059	14,928,141	0	(585,569)	0	0	0.890	1.307	MON	11,489	247,354	09/01/2016.	09/20/2066.
38376R G7 5	GNR 2016-H24 DA CMO			4	1.A	7,882,485	104.266	8,375,805	8,033,106	7,933,436	0	11,010	0	0	2.500	2.777	MON	16,736	198,223	02/01/2017.	09/20/2066.
38376R G7 5	GNR 2016-H24 DA CMO			4	1.A	8,976,709	104.266	9,590,049	9,197,668	9,051,132	0	16,561	0	0	2.500	2.859	MON	19,162	226,960	03/07/2017.	09/20/2066.
38375U J9 2	GNR 2017-H19 MA CMO			4	1.A	16,684,221	104.409	17,562,641	16,820,890	16,721,452	0	5,934	0	0	2.500	2.639	MON	35,044	415,155	08/25/2017.	04/20/2067.
38380U WQ 2	GNR 2018-11 PA CMO			4	1.A	5,715,759	104.080	5,967,889	5,733,901	5,727,973	0	(867)	0	0	3.000	3.051	MON	14,335	172,017	01/26/2018.	12/20/2047.
38380U WQ 2	GNR 2018-11 PA CMO			4	1.A	5,698,512	104.080	5,967,889	5,733,901	5,707,470	0	4,745	0	0	3.000	3.113	MON	14,335	172,017	01/31/2018.	12/20/2047.
38381A E2 8	GNR 2018-151 P CMO			4	1.A	7,441,608	104.074	7,766,691	7,462,596	7,445,473	0	1,619	0	0	3.500	3.549	MON	21,766	261,191	11/30/2018.	01/20/2047.
36225C B7 0	G2 (ARM) #80061			4	1.A	6,956	101.748	7,012	6,891	6,829	0	0	0	0	2.875	7.031	MON	17	238	03/20/1997.	04/20/2027.
36225C CN 4	G2 (ARM) #80076			4	1.A	9,293	103.208	9,488	9,193	9,116	0	0	0	0	2.875	7.122	MON	22	318	05/16/1997.	05/20/2027.
36225C C9 5	G2 (ARM) #80095			4	1.A	10,092	103.269	10,292	9,966	9,950	0	0	0	0	2.250	6.877	MON	19	307	06/27/1997.	07/20/2027.
0299999. U.S. Government - Residential Mortgage-Backed Securities						177,404,717	XXX	188,431,674	179,639,792	177,630,879	0	(424,033)	0	0	XXX	XXX	XXX	389,631	4,770,088	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
36198V KR 7	GN AI8404 (PROJECT LOANS)			4	1.A	8,549,451	109.097	8,846,262	8,108,549	8,403,065	0	(31,443)	0	0	3.310	2.503	MON	22,366	268,393	04/19/2016.	05/15/2030.
38379K VJ 4	GNR 2015-101 AB (PROJECT LOAN)			4	1.A	4,226,260	101.971	4,308,558	4,225,270	4,223,054	0	(689)	0	0	2.400	2.379	MON	8,451	101,406	09/25/2015.	07/16/2048.
38379K GA 0	GNR 2015-32 AG (PROJECT LOAN)			4	1.A	5,132,441	103.875	5,388,173	5,187,150	5,156,729	0	2,432	0	0	2.300	2.590	MON	9,942	119,304	03/08/2016.	02/16/2049.
38379U PD 2	GNR 2016-50 A (PROJECT LOANS)			4	1.A	2,271,523	102.622	2,324,557	2,265,153	2,265,792	0	(551)	0	0	2.300	2.191	MON	4,342	52,099	04/19/2016.	07/16/2052.
38379U SP 2	GNR 2016-64 CA (PROJECT LOAN)			4	1.A	2,976,662	103.296	3,069,997	2,972,018	2,972,645	0	(551)	0	0	2.300	2.229	MON	5,696	68,356	04/29/2016.	03/16/2045.
38379U XR 2	GNR 2016-98 AF (PROJECT LOAN)			4	1.A	6,438,794	104.482	6,891,326	6,595,700	6,501,030	0	11,415	0	0	2.350	2.912	MON	12,917	154,999	10/19/2017.	03/16/2057.
38379R V6 7	GNR 2017-124 AB (PROJECT LOAN)			4	1.A	19,109,023	104.812	20,082,072	19,159,916	19,121,416	0	2,251	0	0	2.650	2.705	MON	42,311	507,738	08/16/2017.	08/16/2057.
38379R 4V 2	GNR 2017-143 AC (PROJECT LOAN)			4	1.A	23,130,982	104.974	24,336,667	23,183,507	23,144,417	0	5,059	0	0	2.600	2.644	MON	50,231	602,771	08/23/2017.	07/16/2057.
38379R 4V 2	GNR 2017-143 AC (PROJECT LOAN)			4	1.A	7,705,799	104.974	8,112,222	7,727,836	7,712,497	0	2,522	0	0	2.600	2.660	MON	16,744	200,924	09/12/2017.	07/16/2057.
38380J FU 7	GNR 2017-171 AC (PROJECT LOAN)			4	1.A	15,951,634	104.679	17,005,704	16,245,448	16,070,397	0	48,875	0	0	2.500	2.958	MON	33,845	406,136	11/13/2017.	09/16/2054.
38380J HP 6	GNR 2017-181 AG (PROJECT LOAN)			4	1.A	25,264,424	104.607	26,951,635	25,764,620	25,502,431	0	103,140	0	0	2.600	3.085	MON	55,823	669,880	12/12/2017.	02/16/2059.
38380J GM 4	GNR 2017-185 AC (PROJECT LOAN)			4	1.A	6,939,982	105.103	7,430,912	7,070,060	6,998,918	0	20,324	0	0	2.600	3.065	MON	15,318	183,822	12/13/2017.	03/16/2058.
38380J GM 4	GNR 2017-185 AC (PROJECT LOAN)			4	1.A	3,369,878	105.103	3,715,456	3,535,030	3,441,909	0	26,657	0	0	2.600	3.647	MON	7,659	91,911	04/12/2018.	03/16/2058.
38379U 7A 8	GNR 2017-30 AB (PROJECT LOAN)			4	1.A	5,772,596	103.946	6,101,733	5,870,048	5,808,223	0	5,381	0	0	2.400	2.846	MON	11,740	140,881	02/15/2017.	03/16/2051.
38380J KW 7	GNR 2018-4 AE (PROJECT LOAN)			4	1.A	7,985,134	104.108	8,503,870	8,168,282	8,070,205	0	35,980	0	0	2.450	3.071	MON	16,677	200,123	01/05/2018.	08/16/2058.
38380J MC 9	GNR 2018-9 AB (PROJECT LOAN)			4	1.A	8,443,861	104.636	9,110,059	8,706,414	8,562,233	0	49,318	0	0	2.500	3.288	MON	18,138	217,660	01/11/2018.	05/16/2058.
38380M J6 9	GNR 2019-17 AK (PROJECT LOAN)			4	1.A	4,326,752	103.837	4,536,741	4,369,077	4,348,816	0	11,314	0	0	3.250	3.491	MON	11,833	141,995	02/13/2019.	03/16/2059.
38380M M6 5	GNR 2019-19 A (PROJECT LOAN)			4	1.A	2,637,663	104.167	2,766,490	2,655,818	2,647,455	0	5,352	0	0	3.250	3.419	MON	7,193	86,314	02/28/2019.	04/16/2050.
38380M 5R 8	GNR 2019-50 AH (PROJECT LOAN)			4	1.A	6,053,703	102.570	6,254,248	6,097,529	6,075,672	0	12,414	0	0	2.800	2.982	MON	14,228	170,731	05/10/2019.	06/16/2059.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0399999. U.S. Government - Commercial Mortgage-Backed Securities						166,286,563	XXX	175,736,680	167,907,424	167,026,903	0	309,200	0	0	XXX	XXX	XXX	365,454	4,385,444	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C TY 9	SBAP 2011-20D 1			4	1.A	691,338	108.877	752,708	691,338	687,520	0	84	0	0	4.050	4.050	AO	7,000	28,794	04/05/2011.	04/01/2031.
83162C UG 6	SBAP 2011-20I 1			4	1.A	2,387,344	105.900	2,524,254	2,383,620	2,385,353	0	(1,129)	0	0	2.850	2.811	MS	22,644	69,259	03/29/2019.	09/01/2031.
83162C UU 5	SBAP 2012-20E 1			4	1.A	3,515,759	104.070	3,658,850	3,515,759	3,507,694	0	(139)	0	0	2.380	2.380	MN	13,946	85,967	05/08/2012.	05/01/2032.
83162C UV 3	SBAP 2012-20F 1			4	1.A	294,490	105.680	309,404	292,774	293,919	0	(149)	0	0	2.420	2.365	JD	590	7,313	08/28/2017.	06/01/2032.
83162C UV 3	SBAP 2012-20F 1			4	1.A	878,322	105.680	928,211	878,322	875,196	0	(11)	0	0	2.420	2.420	JD	1,771	21,940	06/05/2012.	06/01/2032.
83162C XA 6	SBAP 2015-20E 1			4	1.A	2,587,511	107.381	2,778,495	2,587,511	2,577,008	0	(1,235)	0	0	2.770	2.770	MN	11,946	75,263	05/07/2015.	05/01/2035.
83162C XA 6	SBAP 2015-20E 1			4	1.A	2,584,883	107.381	2,778,495	2,587,511	2,574,300	0	(1,244)	0	0	2.770	2.785	MN	11,946	75,263	08/31/2015.	05/01/2035.
83162C XB 4	SBAP 2015-20F 1			4	1.A	2,609,776	108.443	2,797,770	2,579,945	2,595,624	0	(2,553)	0	0	2.980	2.802	JD	6,407	81,991	11/06/2015.	06/01/2035.
83162C XD 0	SBAP 2015-20G 1			4	1.A	3,070,688	107.906	3,317,863	3,074,772	3,066,225	0	(1,444)	0	0	2.880	2.899	JJ	44,277	93,988	07/10/2015.	07/01/2035.
83162C XK 4	SBAP 2015-20K 1			4	1.A	2,705,080	107.222	2,900,441	2,705,080	2,696,333	0	(2,339)	0	0	2.700	2.700	MN	12,173	78,106	11/05/2015.	11/01/2035.
83162C XZ 1	SBAP 2016-10E 1			4	1.A	2,046,334	103.117	2,110,118	2,046,334	2,045,166	0	34	0	0	1.800	1.796	MS	12,278	37,182	09/08/2016.	09/01/2026.
83162C YE 7	SBAP 2016-20L 1			4	1.A	6,831,935	106.821	7,297,941	6,831,935	6,815,630	0	(4,412)	0	0	2.810	2.810	JD	15,998	200,234	12/08/2016.	12/01/2036.
83162C YL 1	SBAP 2017-10B 1			4	1.A	1,757,316	104.072	1,828,883	1,757,316	1,756,155	0	179	0	0	2.630	2.640	MS	15,406	46,217	03/09/2017.	03/01/2027.
83162C YV 9	SBAP 2017-10E 1			4	1.A	1,842,068	103.534	1,907,181	1,842,068	1,841,782	0	(262)	0	0	1.980	1.980	MS	12,158	37,009	09/07/2017.	09/01/2027.
83162C YG 2	SBAP 2017-20A 1			4	1.A	4,448,172	107.817	4,795,899	4,448,172	4,442,641	0	(4,085)	0	0	2.800	2.800	JJ	62,274	131,427	01/05/2017.	01/01/2037.
83162C YM 9	SBAP 2017-20C 1			4	1.A	8,290,781	106.186	8,803,707	8,290,781	8,260,915	0	(8,962)	0	0	3.040	3.047	MS	84,013	267,535	03/09/2017.	03/01/2037.
83162C YN 7	SBAP 2017-20D 1			4	1.A	2,239,260	108.112	2,417,132	2,235,766	2,234,432	0	(2,042)	0	0	2.840	2.816	AO	15,874	66,693	05/04/2017.	04/01/2037.
83162C YN 7	SBAP 2017-20D 1			4	1.A	3,227,762	108.112	3,484,698	3,223,230	3,220,886	0	(2,932)	0	0	2.840	2.819	AO	22,885	96,149	05/04/2017.	04/01/2037.
83162C YN 7	SBAP 2017-20D 1			4	1.A	10,433,576	108.112	11,279,948	10,433,576	10,413,816	0	(9,023)	0	0	2.840	2.840	AO	74,078	311,233	04/06/2017.	04/01/2037.
83162C YR 8	SBAP 2017-20F 1			4	1.A	12,299,070	107.095	13,171,738	12,299,070	12,273,190	0	(8,751)	0	0	2.810	2.810	JD	28,800	360,454	06/08/2017.	06/01/2037.
83162C YT 4	SBAP 2017-20G 1			4	1.A	3,992,743	107.497	4,229,320	3,934,343	3,979,360	0	(4,245)	0	0	2.980	2.759	JJ	58,622	121,313	09/27/2017.	07/01/2037.
83162C YT 4	SBAP 2017-20G 1			4	1.A	3,779,584	107.497	4,009,396	3,729,757	3,767,784	0	(3,907)	0	0	2.980	2.781	JJ	55,573	115,005	09/28/2017.	07/01/2037.
83162C YW 7	SBAP 2017-20I 1			4	1.A	24,602,295	106.947	26,311,515	24,602,295	24,561,332	0	(29,189)	0	0	2.590	2.590	MS	212,400	680,887	09/07/2017.	09/01/2037.
83162C ZA 4	SBAP 2017-20L 1			4	1.A	8,760,026	107.396	9,455,936	8,804,738	8,748,921	0	(6,041)	0	0	2.780	2.854	JD	20,398	255,729	12/20/2017.	12/01/2037.
83162C ZC 0	SBAP 2018-20A 1			4	1.A	6,890,984	109.297	7,531,638	6,890,984	6,887,380	0	(100)	0	0	2.920	2.920	JJ	100,608	203,827	01/11/2018.	01/01/2038.
83162C ZF 3	SBAP 2018-20B 1			4	1.A	4,183,956	109.420	4,605,429	4,208,947	4,180,897	0	(468)	0	0	3.220	3.310	FA	56,470	138,232	04/12/2018.	02/01/2038.
83162C ZJ 5	SBAP 2018-20D 1			4	1.A	5,728,019	109.673	6,282,108	5,728,019	5,715,655	0	(5,063)	0	0	3.310	3.310	AO	47,399	196,852	04/05/2018.	04/01/2038.
83162C B3 6	SBAP 2019-20C 1			4	1.A	4,578,535	109.476	5,012,429	4,578,535	4,575,846	0	(2,527)	0	0	3.200	3.200	MS	48,838	149,640	03/07/2019.	03/01/2039.
83162C C3 5	SBAP 2019-25F 1			4	1.A	6,863,496	108.584	7,452,659	6,863,496	6,856,475	0	(3,659)	0	0	2.770	2.770	JD	15,843	194,566	06/06/2019.	06/01/2044.
831641 EW 1	SBIC 2012-10A			4	1.A	2,265,107	101.431	2,297,521	2,265,107	2,263,816	0	(206)	0	0	2.766	2.766	MS	20,770	62,825	03/14/2012.	03/10/2022.
831641 EY 7	SBIC 2013-10A 1			4	1.A	1,926,017	102.794	1,953,579	1,900,480	1,911,297	0	(3,741)	0	0	2.351	1.954	MS	14,812	44,803	05/13/2015.	03/10/2023.
831641 EY 7	SBIC 2013-10A 1			4	1.A	1,386,269	102.794	1,417,692	1,379,158	1,382,107	0	(1,161)	0	0	2.351	2.190	MS	10,749	32,513	09/15/2015.	03/10/2023.
831641 EY 7	SBIC 2013-10A 1			4	1.A	117,737	102.794	120,504	117,228	117,436	0	(86)	0	0	2.351	2.198	MS	914	2,764	08/26/2015.	03/10/2023.
831641 FH 3	SBIC 2017-10A 1			4	1.A	2,213,510	106.218	2,339,451	2,202,497	2,212,012	0	(587)	0	0	2.845	2.727	MS	20,773	62,833	05/14/2019.	03/10/2027.
831641 FH 3	SBIC 2017-10A 1			4	1.A	633,356	106.218	670,642	631,383	633,069	0	(113)	0	0	2.845	2.765	MS	5,955	18,012	05/14/2019.	03/10/2027.
831641 FH 3	SBIC 2017-10A 1			4	1.A	14,683,314	106.218	15,596,337	14,683,314	14,679,830	0	(474)	0	0	2.845	2.845	MS	138,484	418,885	03/21/2017.	03/10/2027.
831641 FK 6	SBIC 2018-10A 1			4	1.A	11,091,390	106.903	11,857,029	11,091,390	11,089,402	0	(77)	0	0	3.187	3.187	MS	117,182	354,451	03/14/2018.	03/10/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
831641 FM 2	SBIC 2019-10A 1			4	1.A	8,780,096	106.369	9,339,344	8,780,096	8,778,715	0	(296)	0	0	3.113	3.099	MS	90,609	274,073	03/12/2019.	03/10/2029.
831641 FP 5	SBIC 2020-10A 1			4	1.A	5,974,984	102.779	6,141,070	5,974,984	5,974,521	0	(462)	0	0	2.078	2.069	MS	41,160	54,426	03/16/2020.	03/10/2030.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						193,192,884	XXX	206,467,335	193,071,631	192,879,643	0	(112,817)	0	0	XXX	XXX	XXX	1,554,022	5,553,650	XXX	XXX
0599999. Total - U.S. Government						939,558,079	XXX	979,189,916	940,645,782	941,078,438	157,320	(804,392)	0	0	XXX	XXX	XXX	4,304,564	20,825,015	XXX	XXX
All Other Governments - Issuer Obligations																					
11070T AB 4	BRITISH COLUMBIA (PROVINCE OF)		A		1.A FE	994,690	103.278	1,032,780	1,000,000	998,944	0	560	0	0	2.000	2.059	AO	3,778	20,000	10/16/2012.	10/23/2022.
563469 TX 3	MANITOBA (PROVINCE OF)		A		1.E FE	1,986,800	103.120	2,062,400	2,000,000	1,997,544	0	1,404	0	0	2.100	2.174	MS	13,417	42,000	09/18/2012.	09/06/2022.
168863 CF 3	CHILE (REPUBLIC OF)		D	1	1.E FE	1,970,837	113.609	2,240,369	1,972,000	1,971,091	0	107	0	0	3.240	3.247	FA	25,735	63,893	01/30/2018.	02/06/2028.
45950K CP 3	INTERNATIONAL FINANCE CORP		D		1.A FE	2,985,750	106.804	3,204,120	3,000,000	2,992,327	0	2,800	0	0	2.875	2.978	JJ	35,938	86,280	07/24/2018.	07/31/2023.
45950V LH 7	INTERNATIONAL FINANCE CORP		D		1.A FE	504,240	103.246	516,230	500,000	502,753	0	(1,488)	0	0	2.000	1.690	AO	1,861	10,000	01/01/2020.	10/24/2022.
500769 HS 6	KFW		D		1.A FE	19,999,000	115.224	23,044,800	20,000,000	20,000,000	0	0	0	0	2.875	2.875	AO	138,958	575,000	01/24/2018.	04/03/2028.
65562Q BK 0	NORDIC INVESTMENT BANK		D		1.A FE	2,993,760	106.775	3,203,250	3,000,000	2,996,677	0	1,227	0	0	2.875	2.920	JJ	38,813	86,250	07/12/2018.	07/19/2023.
46513J EV 9	STATE OF ISRAEL		D	1	1.E FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.400	1.400	MN	11,507	0	10/20/2020.	11/01/2025.
46513X RP 7	STATE OF ISRAEL		D		1.E FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.920	2.920	MN	24,000	146,400	07/07/2017.	07/01/2022.
91086Q AJ 7	UNITED MEXICAN STATES		D		2.B FE	1,526,106	112.375	1,785,639	1,589,000	1,578,366	0	5,311	0	0	8.000	8.412	MS	33,899	127,120	09/20/2002.	09/24/2022.
91086Q AJ 7	UNITED MEXICAN STATES		D		2.B FE	302,890	112.375	356,229	317,000	314,614	0	1,195	0	0	8.000	8.465	MS	6,763	25,360	09/20/2002.	09/24/2022.
91086Q AJ 7	UNITED MEXICAN STATES		D		2.B FE	1,045,262	112.375	1,229,383	1,094,000	1,085,747	0	4,133	0	0	8.000	8.466	MS	23,339	87,520	09/20/2002.	09/24/2022.
0699999. All Other Governments - Issuer Obligations						44,309,334	XXX	48,675,199	44,472,000	44,438,063	0	15,249	0	0	XXX	XXX	XXX	358,005	1,269,823	XXX	XXX
1099999. Total - All Other Governments						44,309,334	XXX	48,675,199	44,472,000	44,438,063	0	15,249	0	0	XXX	XXX	XXX	358,005	1,269,823	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042 B7 6	ARKANSAS GENERAL OBLIGATION REF S2016			2	1.C FE	850,155	115.579	866,843	750,000	809,477	0	(9,984)	0	0	4.000	2.450	JJ	15,000	30,000	09/19/2016.	07/01/2033.
246381 EN 3	DELAWARE GENERAL OBLIGATION REF S2014B			2	1.A FE	6,229,200	107.268	6,436,080	6,000,000	6,090,985	0	(24,279)	0	0	3.500	3.040	JJ	105,000	210,000	10/21/2014.	07/01/2033.
246381 GG 6	DELAWARE GENERAL OBLIGATION S2016A			2	1.A FE	10,520,567	110.466	11,079,740	10,030,000	10,301,986	0	(48,133)	0	0	3.500	2.930	MS	117,017	351,050	03/01/2016.	03/01/2034.
34153Q BW 5	FLORIDA STATE BD OF ED GO REF S2015F			2	1.A FE	1,965,958	110.710	2,120,097	1,915,000	1,940,660	0	(5,304)	0	0	3.750	3.420	JD	5,984	71,813	10/27/2015.	06/01/2034.
34153Q BW 5	FLORIDA STATE BD OF ED GO REF S2015F	SD		2	1.A FE	15,106,566	110.710	16,290,977	14,715,000	14,912,175	0	(40,757)	0	0	3.750	3.420	JD	45,984	551,813	10/27/2015.	06/01/2034.
34153Q DA 1	FLORIDA STATE BD OF ED GO REF S2016B			2	1.A FE	193,310	117.758	200,189	170,000	183,288	0	(2,268)	0	0	4.000	2.450	JD	567	6,800	04/21/2016.	06/01/2031.
34153Q DA 1	FLORIDA STATE BD OF ED GO REF S2016B	SD		2	1.A FE	12,167,184	117.758	12,600,106	10,700,000	11,536,334	0	(142,727)	0	0	4.000	2.450	JD	35,667	428,000	04/21/2016.	06/01/2031.
574192 Z3 7	MARYLAND GO S2009 QSCB	@			1.A FE	9,338,981	109.869	11,338,481	10,320,000	9,934,486	0	81,662	0	0	0.000	7.082	JAJO	0	0	12/23/2009.	12/15/2024.
574192 Z3 7	MARYLAND GO S2009 QSCB	@			1.A FE	18,098,800	109.869	21,973,800	20,000,000	19,252,879	0	158,260	0	0	0.000	7.082	JAJO	0	0	12/22/2009.	12/15/2024.
605580 4Z 9	MISSISSIPPI GENERAL OBLIGATION REF S09F				1.C FE	1,607,775	103.787	1,556,805	1,500,000	1,546,422	0	(61,353)	0	0	5.250	1.093	AO	19,688	78,750	01/01/2020.	10/01/2021.
644682 T2 2	NEW HAMPSHIRE GENERAL OBLIGATION S2012B			2	1.B FE	3,588,025	103.255	3,613,925	3,500,000	3,557,505	0	(30,520)	0	0	3.000	2.081	MN	17,500	105,000	01/01/2020.	11/01/2031.
658256 3X 8	NORTH CAROLINA GENERAL OBLIGATION S2018A			2	1.A FE	19,611,800	113.404	22,680,800	20,000,000	19,649,313	0	15,724	0	0	3.250	3.390	JD	54,167	650,000	07/18/2018.	06/01/2037.
658256 5G 3	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,957,400	102.260	20,452,000	20,000,000	19,958,142	0	742	0	0	1.500	1.520	JD	57,500	0	10/08/2020.	06/01/2032.
658256 5L 2	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,959,400	102.743	20,548,600	20,000,000	19,959,919	0	519	0	0	1.875	1.890	JD	71,875	0	10/08/2020.	06/01/2036.
68608U U7 9	OREGON ALT ENERGY PROJ GO S2014E			2	1.B FE	1,059,525	109.243	1,076,044	985,000	1,042,531	0	(16,994)	0	0	3.750	1.888	AO	9,234	36,938	01/01/2020.	04/01/2031.
68608U 2Z 8	OREGON GENERAL OBLIGATION REF S2015A			2	1.B FE	2,844,816	118.323	2,869,333	2,425,000	2,772,586	0	(72,230)	0	0	5.000	1.733	FA	50,521	121,250	01/01/2020.	08/01/2038.
68608U 3R 5	OREGON GENERAL OBLIGATION REF S2015B			2	1.B FE	8,645,483	114.473	8,802,974	7,690,000	8,141,969	0	(91,651)	0	0	4.000	2.630	FA	128,167	307,600	02/03/2015.	08/01/2031.
68609B KZ 9	OREGON GENERAL OBLIGATION REF S2015K			2	1.B FE	1,284,152	113.787	1,314,240	1,155,000	1,261,979	0	(22,173)	0	0	4.000	1.881	FA	19,250	46,200	01/01/2020.	08/01/2033.
68609B HG 5	OREGON GENERAL OBLIGATION S2015F			2	1.B FE	7,890,727	117.966	7,897,824	6,695,000	7,252,034	0	(118,904)	0	0	5.000	2.940	MN	55,792	334,750	03/17/2015.	05/01/2035.
68609B KA 4	OREGON GENERAL OBLIGATION S2015J			2	1.B FE	1,945,089	118.916	1,950,222	1,640,000	1,787,511	0	(29,695)	0	0	5.000	2.890	FA	34,167	82,000	04/14/2015.	08/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68609B QF 7	OREGON GENERAL OBLIGATION S2016A			2	1.B FE	1,573,086	111.422	1,676,901	1,505,000	1,544,173	0	(6,360)	0	0	3.500	2.990	FA	21,948	52,675	02/23/2016.	08/01/2033.
68609B RA 7	OREGON GENERAL OBLIGATION S2016C			2	1.B FE	924,690	124.120	930,900	750,000	849,636	0	(16,467)	0	0	5.000	2.440	FA	15,625	37,500	03/15/2016.	08/01/2031.
68608U P3 4	OREGON GO BRD HIGHER ED S2014C			2	1.B FE	1,613,415	117.077	1,633,224	1,395,000	1,566,987	0	(46,428)	0	0	5.000	1.456	FA	29,063	69,750	01/01/2020.	08/01/2032.
70914P LD 2	PENNSYLVANIA GO REF SECOND S2009				1.D FE	458,540	102.384	409,536	400,000	402,988	0	(5,824)	0	0	5.000	3.480	JJ	10,000	20,000	08/25/2009.	07/01/2021.
70914P LD 2	PENNSYLVANIA GO REF SECOND S2009	SD			1.D FE	22,468,460	102.384	20,067,264	19,600,000	19,746,412	0	(285,356)	0	0	5.000	3.480	JJ	490,000	980,000	08/25/2009.	07/01/2021.
70914P LD 2	PENNSYLVANIA GO REF SECOND S2009				1.D FE	1,853,610	102.384	1,689,336	1,650,000	1,661,582	0	(22,559)	0	0	5.000	3.571	JJ	41,250	82,500	02/01/2011.	07/01/2021.
70914P LD 2	PENNSYLVANIA GO REF SECOND S2009	SD			1.D FE	3,763,390	102.384	3,429,864	3,350,000	3,373,516	0	(45,801)	0	0	5.000	3.571	JJ	83,750	167,500	02/01/2011.	07/01/2021.
83710R RV 1	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,615,766	108.191	3,857,009	3,565,000	3,595,186	0	(5,096)	0	0	3.000	2.830	JD	8,913	106,950	09/22/2016.	06/01/2036.
880541 YW 1	TENNESSEE GENERAL OBLIGATION REF S2018A			2	1.A FE	4,537,027	127.955	4,881,483	3,815,000	4,358,685	0	(68,584)	0	0	5.000	2.770	FA	79,479	190,750	04/19/2018.	02/01/2035.
880541 YX 9	TENNESSEE GENERAL OBLIGATION REF S2018A			2	1.A FE	7,391,251	127.600	7,930,340	6,215,000	7,100,714	0	(111,730)	0	0	5.000	2.770	FA	129,479	310,750	04/18/2018.	02/01/2036.
880541 RQ 2	TENNESSEE GENERAL OBLIGATION S2011A			2	1.A FE	2,136,180	103.572	2,071,440	2,000,000	2,058,647	0	(77,533)	0	0	5.000	1.062	AO	25,000	100,000	01/01/2020.	10/01/2028.
880541 VT 1	TENNESSEE GENERAL OBLIGATION S2015A			2	1.A FE	7,199,160	119.663	7,179,780	6,000,000	6,604,648	0	(122,533)	0	0	5.000	2.650	FA	125,000	300,000	10/27/2015.	08/01/2032.
882723 Z5 1	TEXAS GO LTD REF S2016B-1			2	1.A FE	1,280,851	119.434	1,325,717	1,110,000	1,255,985	0	(24,866)	0	0	4.000	1.533	FA	18,500	44,400	01/01/2020.	08/01/2028.
882723 J6 7	TEXAS GO REMK 12/18/19 S2016			2	1.A FE	6,751,802	100.000	6,751,802	6,751,802	6,751,802	0	0	0	0	0.100	0.059	FMAM	573	2,154	09/14/2020.	12/01/2046.
882723 J6 7	TEXAS GO REMK 12/18/19 S2016			2	1.A FE	12,293,198	100.000	12,293,198	12,293,198	12,293,198	0	0	0	0	0.100	0.170	FMAM	1,044	8,372	06/23/2020.	12/01/2046.
882830 AJ 1	TEXAS TRANS COMM TXBL REF S2020			1	1.A FE	31,237,845	132.618	31,165,230	23,500,000	30,934,762	0	(303,083)	0	0	5.000	1.350	AO	293,750	270,903	08/04/2020.	04/01/2030.
917542 VL 3	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	9,914,000	114.050	11,405,000	10,000,000	9,928,313	0	5,084	0	0	3.125	3.200	JJ	156,250	312,500	02/07/2018.	07/01/2032.
928109 3X 3	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,899,170	102.581	7,103,734	6,925,000	6,899,388	0	219	0	0	1.875	1.900	JD	20,198	0	10/15/2020.	06/01/2038.
928109 3Y 1	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,988,623	102.389	7,228,663	7,060,000	6,989,176	0	553	0	0	1.875	1.940	JD	20,592	0	10/15/2020.	06/01/2039.
928109 3Z 8	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	7,062,999	102.121	7,337,394	7,185,000	7,063,832	0	833	0	0	1.875	1.980	JD	20,956	0	10/15/2020.	06/01/2040.
93974D RM 2	WASHINGTON GENERAL OBLIGATION S2016B			2	1.B FE	4,133,453	119.214	4,255,940	3,570,000	3,854,477	0	(56,902)	0	0	5.000	3.120	FA	74,375	178,500	09/30/2015.	08/01/2036.
93974D RM 2	WASHINGTON GENERAL OBLIGATION S2016B	SD		2	1.B FE	8,046,919	119.214	8,285,373	6,950,000	7,503,814	0	(110,776)	0	0	5.000	3.120	FA	144,792	347,500	09/30/2015.	08/01/2036.
93974D XY 9	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B			2	1.B FE	3,818,911	123.440	3,727,888	3,020,000	3,484,249	0	(77,667)	0	0	5.000	2.070	FA	62,917	151,000	06/28/2016.	08/01/2034.
93974D XY 9	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B	SD		2	1.B FE	27,269,805	123.440	26,619,836	21,565,000	24,880,077	0	(554,599)	0	0	5.000	2.070	FA	449,271	1,078,250	06/28/2016.	08/01/2034.
97705M TC 9	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	1,951,695	134.905	2,023,575	1,500,000	1,951,695	0	0	0	0	5.000	1.500	MN	0	0	10/15/2020.	05/01/2034.
97705M TD 7	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	972,090	134.607	1,009,553	750,000	972,090	0	0	0	0	5.000	1.550	MN	0	0	10/15/2020.	05/01/2035.
97705M TE 5	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	1,561,082	134.133	1,623,009	1,210,000	1,561,082	0	0	0	0	5.000	1.610	MN	0	0	10/15/2020.	05/01/2036.
97705M TF 2	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	1,672,034	133.481	1,735,253	1,300,000	1,672,034	0	0	0	0	5.000	1.650	MN	0	0	10/15/2020.	05/01/2037.
97705M TG 0	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	1,859,234	133.210	1,931,545	1,450,000	1,859,234	0	0	0	0	5.000	1.690	MN	0	0	10/15/2020.	05/01/2038.
97705M TH 8	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	1,917,450	132.361	1,985,415	1,500,000	1,917,450	0	0	0	0	5.000	1.730	MN	0	0	10/15/2020.	05/01/2039.
97705M TJ 4	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	1,911,555	132.161	1,982,415	1,500,000	1,911,555	0	0	0	0	5.000	1.770	MN	0	0	10/15/2020.	05/01/2040.
97705M TK 1	WISCONSIN GENERAL OBLIGATION REF S2021-2			2	1.C FE	6,011,035	131.447	6,224,015	4,735,000	6,011,035	0	0	0	0	5.000	1.820	MN	0	0	10/15/2020.	05/01/2041.
97705M BE 4	WISCONSIN GENERAL OBLIGATION S2015C	SD		2	1.B FE	33,716,791	114.048	33,552,922	29,420,000	31,214,428	0	(504,200)	0	0	5.000	3.060	MN	245,167	1,471,000	09/01/2015.	05/01/2036.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						397,670,029	XXX	410,993,632	363,730,000	385,665,031	0	(2,899,741)	0	0	XXX	XXX	XXX	3,410,969	9,694,917	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						397,670,029	XXX	410,993,632	363,730,000	385,665,031	0	(2,899,741)	0	0	XXX	XXX	XXX	3,410,969	9,694,917	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
003554 N6 5	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	2,253,747	114.121	2,590,547	2,270,000	2,258,060	0	1,135	0	0	3.500	3.570	AO	19,863	79,450	12/05/2016.	10/01/2029.
003554 N7 3	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	2,335,995	114.216	2,689,787	2,355,000	2,340,555	0	1,202	0	0	3.625	3.700	AO	21,342	85,369	12/05/2016.	10/01/2030.
003554 N8 1	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	2,436,158	114.229	2,798,611	2,450,000	2,439,163	0	795	0	0	3.750	3.800	AO	22,969	91,875	12/05/2016.	10/01/2031.
003554 N9 9	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	2,535,428	114.331	2,904,007	2,540,000	2,536,316	0	235	0	0	3.875	3.890	AO	24,606	98,425	12/05/2016.	10/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
005158 XB 1	ADA & CANYON COS JT SD #2 GO S2018B			2	1.A FE	4,458,177	127.430	4,829,597	3,790,000	4,301,390	0	(62,948)	0	0	5.000	2.910	MS	55,797	189,500	05/31/2018.	09/15/2036.
005158 XC 9	ADA & CANYON COS JT SD #2 GO S2018B			2	1.A FE	4,697,800	127.119	5,084,760	4,000,000	4,534,165	0	(65,697)	0	0	5.000	2.930	MS	58,889	200,000	05/31/2018.	09/15/2037.
006115 KN 8	ADAMS CO GO TXBL REF S2020B				1.C FE	700,000	101.643	711,501	700,000	700,000	0	0	0	0	1.377	1.377	MN	1,232	2,490	07/17/2020.	05/15/2027.
006115 KQ 1	ADAMS CO GO TXBL REF S2020B				1.C FE	1,050,000	101.319	1,063,850	1,050,000	1,050,000	0	0	0	0	1.654	1.654	MN	2,219	4,486	07/17/2020.	05/15/2029.
006115 KT 5	ADAMS CO GO TXBL REF S2020B			2	1.C FE	1,115,000	101.365	1,130,220	1,115,000	1,115,000	0	0	0	0	2.004	2.004	MN	2,855	5,772	07/17/2020.	05/15/2032.
006115 KU 2	ADAMS CO GO TXBL REF S2020B			2	1.C FE	575,000	101.229	582,067	575,000	575,000	0	0	0	0	2.104	2.104	MN	1,546	3,125	07/17/2020.	05/15/2033.
006115 KX 6	ADAMS CO GO TXBL REF S2020B			2	1.C FE	1,470,000	100.761	1,481,187	1,470,000	1,469,963	0	(37)	0	0	2.518	2.518	MN	4,730	9,562	07/17/2020.	05/15/2037.
006115 KB 4	ADAMS CO GREEN BOND GO S2020C			2	1.C FE	256,065	102.837	257,093	250,000	255,589	0	(476)	0	0	2.000	1.470	MN	639	1,292	07/17/2020.	05/15/2028.
006115 KC 2	ADAMS CO GREEN BOND GO S2020C			2	1.C FE	290,461	102.190	291,242	285,000	290,036	0	(425)	0	0	2.000	1.580	MN	728	1,473	07/17/2020.	05/15/2029.
006115 KD 0	ADAMS CO GREEN BOND GO S2020C			2	1.C FE	279,004	101.737	279,777	275,000	278,693	0	(311)	0	0	2.000	1.680	MN	703	1,421	07/17/2020.	05/15/2030.
006115 KG 3	ADAMS CO GREEN BOND GO S2020C			2	1.C FE	987,370	100.416	1,004,160	1,000,000	990,918	0	3,548	0	0	2.250	2.330	MN	2,875	5,813	07/17/2020.	05/15/2040.
006449 HN 5	ADAMS CO SD #12 GO S2018			2	1.C FE	978,825	134.058	1,005,435	750,000	955,080	0	(23,745)	0	0	5.500	1.796	JD	1,833	41,250	01/01/2020.	12/15/2034.
006449 HQ 8	ADAMS CO SD #12 GO S2018			2	1.C FE	1,991,847	133.247	2,045,341	1,535,000	1,944,580	0	(47,267)	0	0	5.500	1.874	JD	3,752	84,425	01/01/2020.	12/15/2036.
005698 TD 7	ADAMS CO SD #50 GO REF S2012	SD		2	1.C FE	8,328,048	105.036	8,423,887	8,020,000	8,085,488	0	(32,974)	0	0	3.000	2.560	JD	20,050	240,600	12/12/2012.	12/01/2025.
006115 HR 3	ADAMS COUNTY GO REF S2016			2	1.C FE	1,123,150	115.064	1,150,640	1,000,000	1,074,310	0	(11,942)	0	0	4.000	2.590	MS	11,778	40,000	09/08/2016.	09/15/2033.
011338 XE 5	ALAMO HEIGHTS ISD GO REF S2020A (PSF)			2	1.A FE	537,360	113.561	545,093	480,000	536,769	0	(591)	0	0	3.000	1.250	FA	2,400	0	10/27/2020.	02/01/2030.
011338 XF 2	ALAMO HEIGHTS ISD GO REF S2020A (PSF)			2	1.A FE	444,324	112.823	451,292	400,000	443,867	0	(457)	0	0	3.000	1.370	FA	2,000	0	10/27/2020.	02/01/2031.
011338 VB 3	ALAMO HEIGHTS ISD GO S2017			2	1.A FE	466,020	106.838	534,190	500,000	473,351	0	2,217	0	0	2.500	3.120	FA	5,208	12,500	06/28/2017.	02/01/2031.
011338 VJ 6	ALAMO HEIGHTS ISD GO S2017			2	1.A FE	645,795	103.494	688,235	665,000	646,620	0	825	0	0	2.500	2.703	FA	6,927	16,625	01/01/2020.	02/01/2038.
011338 WB 2	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	5,678,712	111.649	6,358,411	5,695,000	5,680,349	0	611	0	0	3.500	3.520	FA	83,052	199,325	05/11/2018.	02/01/2038.
012662 GK 2	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,948,887	111.591	2,192,763	1,965,000	1,951,533	0	717	0	0	3.250	3.310	JD	5,322	63,863	02/22/2017.	06/01/2035.
013518 6E 0	ALBUQUERQUE GENERAL OBLIGATION S2018A			2	1.D FE	6,415,819	113.543	7,351,909	6,475,000	6,426,270	0	3,847	0	0	3.125	3.210	JJ	101,172	202,344	03/21/2018.	07/01/2031.
015303 AB 6	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	10,000,589	100.653	10,055,235	9,990,000	10,000,216	0	(374)	0	0	0.700	0.670	JD	9,518	0	10/29/2020.	06/15/2024.
015303 AC 4	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	3,087,746	100.860	3,111,531	3,085,000	3,087,695	0	(51)	0	0	0.800	0.780	JD	3,359	0	10/29/2020.	06/15/2025.
015303 AD 2	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	390,846	101.095	394,271	390,000	390,827	0	(19)	0	0	1.000	0.960	JD	531	0	10/29/2020.	06/15/2026.
015303 AE 0	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	395,000	101.304	400,151	395,000	395,000	0	0	0	0	1.150	1.150	JD	618	0	10/29/2020.	06/15/2027.
015303 AF 7	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	2,199,719	101.557	2,229,176	2,195,000	2,199,657	0	(62)	0	0	1.350	1.320	JD	4,033	0	10/29/2020.	06/15/2028.
015303 AG 5	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	632,441	101.413	643,973	635,000	632,481	0	40	0	0	1.400	1.450	JD	1,210	0	10/29/2020.	06/15/2029.
015303 AH 3	ALEXANDRIA GENERAL OBLIG REF TXBL S2020				1.A FE	1,023,593	101.623	1,046,717	1,030,000	1,023,685	0	92	0	0	1.500	1.570	JD	2,103	0	10/29/2020.	06/15/2030.
015302 3G 5	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,105,781	109.734	4,383,873	3,995,000	4,060,370	0	(10,813)	0	0	3.000	2.680	JJ	55,264	119,850	07/26/2016.	07/15/2036.
015302 7W 6	ALEXANDRIA GENERAL OBLIGATION S2019A			2	1.A FE	869,061	109.068	965,252	885,000	869,676	0	586	0	0	2.625	2.740	JJ	10,712	13,358	12/04/2019.	07/15/2040.
015302 7W 6	ALEXANDRIA GENERAL OBLIGATION S2019A	SD		2	1.A FE	9,039,218	109.068	10,039,709	9,205,000	9,045,609	0	6,095	0	0	2.625	2.740	JJ	111,419	138,938	12/04/2019.	07/15/2040.
018095 C5 6	ALLEN GENERAL OBLIGATION LTD S2014			2	1.A FE	703,891	112.946	717,207	635,000	689,398	0	(14,493)	0	0	4.000	1.558	FA	9,596	25,400	01/01/2020.	08/15/2029.
018095 C6 4	ALLEN GENERAL OBLIGATION LTD S2014			2	1.A FE	729,016	112.792	744,427	660,000	714,526	0	(14,491)	0	0	4.000	1.641	FA	9,973	26,400	01/01/2020.	08/15/2030.
018095 C7 2	ALLEN GENERAL OBLIGATION LTD S2014			2	1.A FE	754,315	112.447	770,262	685,000	739,783	0	(14,532)	0	0	4.000	1.713	FA	10,351	27,400	01/01/2020.	08/15/2031.
018095 C8 0	ALLEN GENERAL OBLIGATION LTD S2014			2	1.A FE	779,750	112.256	797,018	710,000	765,147	0	(14,603)	0	0	4.000	1.776	FA	10,729	28,400	01/01/2020.	08/15/2032.
018095 C9 8	ALLEN GENERAL OBLIGATION LTD S2014			2	1.A FE	810,766	111.989	828,719	740,000	795,966	0	(14,800)	0	0	4.000	1.832	FA	11,182	29,600	01/01/2020.	08/15/2033.
021087 XA 4	ALPINE SCH DIST GO S2019			2	1.A FE	4,644,675	111.517	4,878,869	4,375,000	4,614,433	0	(30,242)	0	0	3.000	2.175	MS	38,646	131,250	01/01/2020.	03/15/2032.
033161 L5 7	ANCHORAGE GENERAL OBLIGATION S2012C			2	1.B FE	901,400	106.060	901,510	850,000	881,746	0	(19,653)	0	0	4.000	1.601	FA	14,167	34,000	01/01/2020.	08/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
033161 L7 3	ANCHORAGE GENERAL OBLIGATION S2012C			2	1.B FE	1,063,511	107.630	1,049,393	975,000	1,029,620	0	(33,890)	0	0	5.000	1.409	FA	20,313	48,750	01/01/2020.	08/01/2032.
033161 3V 0	ANCHORAGE GENERAL OBLIGATION S2015C			2	1.B FE	4,703,903	112.886	5,141,957	4,555,000	4,632,448	0	(15,019)	0	0	4.000	3.600	MS	60,733	182,200	11/04/2015.	09/01/2034.
033161 6Y 1	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.B FE	1,206,165	128.824	1,307,564	1,015,000	1,163,547	0	(17,104)	0	0	5.000	2.860	MS	16,917	50,750	06/01/2018.	09/01/2033.
033161 6Z 8	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.B FE	1,484,213	128.565	1,607,063	1,250,000	1,432,014	0	(20,948)	0	0	5.000	2.870	MS	20,833	62,500	06/01/2018.	09/01/2034.
033161 7A 2	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.B FE	2,366,960	128.254	2,565,080	2,000,000	2,285,306	0	(32,778)	0	0	5.000	2.910	MS	33,333	100,000	06/01/2018.	09/01/2035.
033162 EF 1	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	2,558,976	100.025	2,550,638	2,550,000	2,558,669	0	(307)	0	0	1.750	1.710	AO	16,363	0	08/07/2020.	04/01/2033.
033162 EG 9	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	2,573,150	98.937	2,567,415	2,595,000	2,573,673	0	523	0	0	1.750	1.820	AO	16,651	0	08/07/2020.	04/01/2034.
033162 EH 7	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	1,497,120	100.065	1,500,975	1,500,000	1,497,184	0	64	0	0	1.875	1.890	AO	10,313	0	08/07/2020.	04/01/2035.
033162 EJ 3	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	1,482,900	98.851	1,482,765	1,500,000	1,483,246	0	346	0	0	1.875	1.960	AO	10,313	0	08/07/2020.	04/01/2036.
033162 EL 8	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	1,105,510	110.686	1,106,860	1,000,000	1,101,814	0	(3,696)	0	0	3.000	1.800	AO	11,000	0	08/07/2020.	04/01/2038.
033162 EM 6	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	831,859	110.385	833,407	755,000	829,167	0	(2,692)	0	0	3.000	1.840	AO	8,305	0	08/07/2020.	04/01/2039.
033162 EN 4	ANCHORAGE GENERAL OBLIGATION S2020A			2	1.B FE	1,097,170	110.128	1,101,280	1,000,000	1,093,778	0	(3,392)	0	0	3.000	1.890	AO	11,000	0	08/07/2020.	04/01/2040.
033162 FZ 6	ANCHORAGE GENERAL OBLIGATION S2020E			2	1.B FE	1,994,340	99.912	1,998,240	2,000,000	1,994,457	0	117	0	0	2.000	2.020	AO	14,667	0	08/07/2020.	04/01/2037.
033162 GA 0	ANCHORAGE GENERAL OBLIGATION S2020E			2	1.B FE	2,045,657	99.384	2,057,249	2,070,000	2,046,073	0	417	0	0	2.000	2.080	AO	15,180	0	08/07/2020.	04/01/2038.
033162 GB 8	ANCHORAGE GENERAL OBLIGATION S2020E			2	1.B FE	2,298,206	100.408	2,309,384	2,300,000	2,298,236	0	30	0	0	2.125	2.130	AO	17,921	0	08/07/2020.	04/01/2039.
033162 GC 6	ANCHORAGE GENERAL OBLIGATION S2020E			2	1.B FE	2,233,868	100.168	2,253,780	2,250,000	2,234,105	0	237	0	0	2.125	2.170	AO	17,531	0	08/07/2020.	04/01/2040.
033162 CQ 9	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	245,000	100.147	245,360	245,000	245,000	0	0	0	0	0.317	0.317	FA	285	0	08/07/2020.	08/01/2022.
033162 CR 7	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	500,000	100.234	501,170	500,000	500,000	0	0	0	0	0.428	0.428	FA	785	0	08/07/2020.	08/01/2023.
033162 CS 5	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	600,000	100.515	603,090	600,000	600,000	0	0	0	0	0.614	0.614	FA	1,351	0	08/07/2020.	08/01/2024.
033162 CT 3	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	300,000	100.612	301,836	300,000	300,000	0	0	0	0	0.714	0.714	FA	785	0	08/07/2020.	08/01/2025.
033162 CU 0	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,500,000	101.109	1,516,635	1,500,000	1,500,000	0	0	0	0	0.936	0.936	FA	5,148	0	08/07/2020.	08/01/2026.
033162 CV 8	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,155,000	100.871	1,165,060	1,155,000	1,155,000	0	0	0	0	1.086	1.086	FA	4,599	0	08/07/2020.	08/01/2027.
033162 CW 6	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,420,000	101.018	1,434,456	1,420,000	1,420,000	0	0	0	0	1.236	1.236	FA	6,435	0	08/07/2020.	08/01/2028.
033162 CX 4	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,440,000	100.496	1,447,142	1,440,000	1,440,000	0	0	0	0	1.336	1.336	FA	7,054	0	08/07/2020.	08/01/2029.
033162 CY 2	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,460,000	100.354	1,465,168	1,460,000	1,460,000	0	0	0	0	1.436	1.436	FA	7,687	0	08/07/2020.	08/01/2030.
033162 CZ 9	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	2,215,000	100.943	2,235,887	2,215,000	2,215,000	0	0	0	0	1.616	1.616	FA	13,125	0	08/07/2020.	08/01/2031.
033162 DA 3	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	2,505,000	100.860	2,526,543	2,505,000	2,505,000	0	0	0	0	1.716	1.716	FA	15,761	0	08/07/2020.	08/01/2032.
033162 DB 1	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,505,000	100.996	1,519,990	1,505,000	1,505,000	0	0	0	0	1.816	1.816	FA	10,021	0	08/07/2020.	08/01/2033.
033162 DC 9	ANCHORAGE GO TAXABLE REF S2020C			1	1.B FE	1,490,000	101.259	1,508,759	1,490,000	1,490,000	0	0	0	0	1.916	1.916	FA	10,468	0	08/07/2020.	08/01/2034.
033162 DL 9	ANCHORAGE GO TXBL REF S2020F			1	1.B FE	2,475,000	101.018	2,500,196	2,475,000	2,475,000	0	0	0	0	1.236	1.236	FA	11,217	0	08/07/2020.	08/01/2028.
033162 DM 7	ANCHORAGE GO TXBL REF S2020F			1	1.B FE	2,000,000	100.496	2,009,920	2,000,000	2,000,000	0	0	0	0	1.336	1.336	FA	9,797	0	08/07/2020.	08/01/2029.
033162 DN 5	ANCHORAGE GO TXBL REF S2020F			1	1.B FE	1,600,000	100.354	1,605,664	1,600,000	1,600,000	0	0	0	0	1.436	1.436	FA	8,425	0	08/07/2020.	08/01/2030.
033162 DP 0	ANCHORAGE GO TXBL REF S2020F			1	1.B FE	5,505,000	100.943	5,556,912	5,505,000	5,505,000	0	0	0	0	1.616	1.616	FA	32,619	0	08/07/2020.	08/01/2031.
033753 QZ 0	ANDERSON CO SCH DIST #5 GO S2016			2	1.C FE	3,763,064	111.633	4,029,951	3,610,000	3,694,544	0	(15,041)	0	0	3.250	2.760	MS	39,108	117,325	02/25/2016.	03/01/2030.
035339 3J 7	ANKENY GENERAL OBLIGATION REF S2014G			2	1.B FE	1,960,613	106.830	2,056,478	1,925,000	1,936,106	0	(4,380)	0	0	3.250	3.000	JD	5,214	62,563	11/17/2014.	06/01/2026.
164555 BG 8	ARAPAHOE CO SD #5 GO S2017			2	1.B FE	2,444,812	114.411	2,642,894	2,310,000	2,389,751	0	(14,615)	0	0	4.000	3.240	JD	4,107	92,400	01/05/2017.	12/15/2034.
164555 BG 8	ARAPAHOE CO SD #5 GO S2017	SD		2	1.B FE	17,023,721	114.411	18,403,009	16,085,000	16,640,319	0	(101,767)	0	0	4.000	3.240	JD	28,596	643,400	01/05/2017.	12/15/2034.
041431 PQ 4	ARLINGTON CO GENERAL OBLIGATION REF S15			2	1.A FE	4,077,725	111.753	4,431,006	3,965,000	4,013,413	0	(12,457)	0	0	3.500	3.140	FA	52,426	138,775	06/02/2015.	08/15/2029.
041431 SY 4	ARLINGTON CO GENERAL OBLIGATION S2018A			2	1.A FE	245,209	131.139	268,835	205,000	236,212	0	(3,631)	0	0	5.000	2.770	FA	3,872	10,250	06/07/2018.	08/15/2034.
041431 SY 4	ARLINGTON CO GENERAL OBLIGATION S2018A	SD		2	1.A FE	10,765,260	131.139	11,802,510	9,000,000	10,370,284	0	(159,416)	0	0	5.000	2.770	FA	170,000	450,000	06/07/2018.	08/15/2034.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
041431	SZ	1	ARLINGTON CO GENERAL OBLIGATION S2018A			2	1.A FE	9,245,821	133.213	10,330,668	7,755,000	8,912,745	0	(134,455)	0	0	5.000	2.810	FA	146,483	387,750	06/07/2018.	08/15/2035.
041431	TW	7	ARLINGTON CO GENERAL OBLIGATION S2019			2	1.A FE	9,692,723	123.324	10,587,365	8,585,000	9,540,175	0	(100,127)	0	0	4.000	2.530	JD	15,262	343,400	06/04/2019.	06/15/2038.
041431	TX	5	ARLINGTON CO GENERAL OBLIGATION S2019			2	1.A FE	9,547,916	123.039	10,439,859	8,485,000	9,401,789	0	(95,919)	0	0	4.000	2.570	JD	15,084	339,400	06/04/2019.	06/15/2039.
041826	P3	6	ARLINGTON ISD GENERAL OBLIG S2014A (PSF)			2	1.A FE	2,663,850	108.112	2,702,800	2,500,000	2,544,768	0	(20,129)	0	0	4.000	3.120	FA	37,778	100,000	06/25/2014.	02/15/2029.
041826	P6	9	ARLINGTON ISD GENERAL OBLIG S2014A (PSF)			2	1.A FE	3,547,141	108.112	3,654,186	3,380,000	3,425,929	0	(20,597)	0	0	4.000	3.330	FA	51,076	135,200	06/25/2014.	02/15/2032.
041826	R9	1	ARLINGTON ISD GENERAL OBLIG S2015 (PSF)			2	1.A FE	1,411,657	118.682	1,394,514	1,175,000	1,285,488	0	(25,097)	0	0	5.000	2.580	FA	22,194	58,750	09/04/2015.	02/15/2027.
041826	S8	2	ARLINGTON ISD GENERAL OBLIG S2015 (PSF)			2	1.A FE	2,475,180	112.732	2,536,470	2,250,000	2,432,920	0	(42,260)	0	0	4.000	1.938	FA	34,000	90,000	01/01/2020.	02/15/2034.
041826	S9	0	ARLINGTON ISD GENERAL OBLIG S2015 (PSF)			2	1.A FE	2,568,025	112.344	2,808,600	2,500,000	2,532,167	0	(7,123)	0	0	4.000	3.660	FA	37,778	100,000	06/24/2015.	02/15/2035.
041826	2X	5	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	2,200,080	115.492	2,309,840	2,000,000	2,124,538	0	(22,396)	0	0	4.000	2.690	FA	30,222	80,000	06/09/2017.	02/15/2032.
041826	4C	9	ARLINGTON ISD GENERAL OBLIG S2018 (PSF)			2	1.A FE	676,944	120.376	722,256	600,000	668,229	0	(8,715)	0	0	4.000	2.262	FA	9,067	24,000	01/01/2020.	02/15/2037.
052430	NN	1	AUSTIN ISD GENERAL OBLIG REF S13A (PSF)			2	1.A FE	1,488,608	102.708	1,453,318	1,415,000	1,421,243	0	(10,440)	0	0	5.000	4.220	FA	29,479	70,750	08/06/2013.	08/01/2033.
052430	NX	9	AUSTIN ISD GENERAL OBLIG REF S13A (PSF)			2	1.A FE	89,422	102.796	87,377	85,000	85,375	0	(627)	0	0	5.000	4.220	FA	1,771	4,250	08/06/2013.	08/01/2033.
052430	KN	4	AUSTIN ISD GENERAL OBLIG REF S15A (PSF)			2	1.A FE	1,111,630	113.853	1,138,530	1,000,000	1,092,485	0	(19,145)	0	0	4.000	1.884	FA	16,667	40,000	01/01/2020.	08/01/2032.
052430	KP	9	AUSTIN ISD GENERAL OBLIG REF S15A (PSF)			2	1.A FE	1,467,774	113.613	1,590,582	1,400,000	1,438,935	0	(7,744)	0	0	4.000	3.340	FA	23,333	56,000	02/01/2017.	08/01/2033.
052430	KY	0	AUSTIN ISD GENERAL OBLIG REF S15B			2	1.B FE	1,788,445	121.375	1,802,419	1,485,000	1,635,325	0	(30,472)	0	0	5.000	2.640	FA	30,938	74,250	09/02/2015.	08/01/2027.
052430	KY	0	AUSTIN ISD GENERAL OBLIG REF S15B	SD..		2	1.B FE	12,513,093	121.375	12,610,863	10,390,000	11,441,766	0	(213,201)	0	0	5.000	2.640	FA	216,458	519,500	09/02/2015.	08/01/2027.
054231	MM	4	AVON LOCAL SCHOOL DIST GO REF S2013A			2	1.C FE	1,758,415	103.501	1,743,992	1,685,000	1,720,393	0	(38,023)	0	0	4.000	1.680	JD	5,617	67,400	01/01/2020.	12/01/2034.
054231	MN	2	AVON LOCAL SCHOOL DIST GO REF S2013A			2	1.C FE	2,959,855	103.501	2,887,678	2,790,000	2,809,944	0	(21,170)	0	0	4.000	3.200	JD	9,300	111,600	01/31/2013.	12/01/2035.
05914F	TD	2	BALTIMORE CO GENERAL OBLIGATION REF S14			2	1.A FE	1,592,949	109.941	1,599,642	1,455,000	1,559,997	0	(32,951)	0	0	4.000	1.592	FA	24,250	58,200	01/01/2020.	08/01/2031.
05914F	TE	0	BALTIMORE CO GENERAL OBLIGATION REF S14			2	1.A FE	1,579,428	109.696	1,585,107	1,445,000	1,547,335	0	(32,093)	0	0	4.000	1.635	FA	24,083	57,800	01/01/2020.	08/01/2032.
05914F	TF	7	BALTIMORE CO GENERAL OBLIGATION REF S14			2	1.A FE	1,561,460	109.486	1,565,650	1,430,000	1,530,068	0	(31,392)	0	0	4.000	1.662	FA	23,833	57,200	01/01/2020.	08/01/2033.
05914F	TG	5	BALTIMORE CO GENERAL OBLIGATION REF S14			2	1.A FE	1,439,781	109.380	1,553,196	1,420,000	1,426,920	0	(2,087)	0	0	4.000	3.830	FA	23,667	56,800	01/30/2014.	08/01/2034.
05914F	XE	5	BALTIMORE CO GENERAL OBLIGATION REF S15			2	1.A FE	712,448	121.153	708,745	585,000	647,950	0	(12,810)	0	0	5.000	2.500	FA	12,188	29,250	09/04/2015.	08/01/2027.
05914F	XE	5	BALTIMORE CO GENERAL OBLIGATION REF S15	C....		2	1.A FE	5,376,852	121.153	5,348,905	4,415,000	4,890,086	0	(96,679)	0	0	5.000	2.500	FA	91,979	220,750	09/04/2015.	08/01/2027.
05914F	XS	4	BALTIMORE CO GENERAL OBLIGATION REF S15	C....		2	1.A FE	10,241,984	113.281	10,971,265	9,685,000	9,957,729	0	(54,997)	0	0	3.500	2.840	FA	141,240	338,975	06/16/2015.	08/01/2027.
05914F	RE	2	BALTIMORE CO GENERAL OBLIGATION S2014			2	1.A FE	2,294,355	109.569	2,300,949	2,100,000	2,247,936	0	(46,419)	0	0	4.000	1.647	FA	35,000	84,000	01/01/2020.	02/01/2033.
070329	K6	3	BASTROP ISD GO REF S2015A (PSF)			2	1.A FE	3,124,251	117.296	3,166,992	2,700,000	2,904,575	0	(45,942)	0	0	5.000	3.030	FA	51,000	135,000	11/03/2015.	02/15/2035.
074347	H6	5	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,578,530	110.280	5,128,020	4,650,000	4,590,359	0	3,636	0	0	3.000	3.120	FA	58,125	139,500	07/20/2017.	02/01/2034.
074347	N8	4	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	714,002	112.697	760,705	675,000	709,624	0	(4,377)	0	0	3.125	2.343	MS	7,031	21,094	01/01/2020.	03/01/2035.
080401	QQ	8	BELMONT GENERAL OBLIGATION LTD S2019			2	1.A FE	1,997,782	113.330	2,272,267	2,005,000	1,998,439	0	395	0	0	3.000	3.030	MS	17,711	60,150	03/19/2019.	03/15/2034.
080401	QR	6	BELMONT GENERAL OBLIGATION LTD S2019			2	1.A FE	3,113,424	112.847	3,549,038	3,145,000	3,116,141	0	1,593	0	0	3.000	3.080	MS	27,781	94,350	03/19/2019.	03/15/2035.
080401	QS	4	BELMONT GENERAL OBLIGATION LTD S2019			2	1.A FE	300,000	112.146	336,438	300,000	300,000	0	0	0	0	3.000	3.000	MS	2,650	9,000	03/27/2019.	03/15/2036.
080401	QU	9	BELMONT GENERAL OBLIGATION LTD S2019			2	1.A FE	3,217,608	111.196	3,708,387	3,335,000	3,225,682	0	4,674	0	0	3.000	3.250	MS	29,459	100,050	03/19/2019.	03/15/2038.
080401	QV	7	BELMONT GENERAL OBLIGATION LTD S2019			2	1.A FE	2,093,456	111.440	2,390,388	2,145,000	2,096,747	0	1,907	0	0	3.125	3.290	MS	19,737	67,031	03/19/2019.	03/15/2039.
082744	DT	7	BENTON & LINN CO SD509J CORVALLIS GO S20			2	1.B FE	633,535	126.687	633,435	500,000	633,465	0	(70)	0	0	4.000	1.030	JD	111	0	12/16/2020.	06/15/2033.
082744	DU	4	BENTON & LINN CO SD509J CORVALLIS GO S20			2	1.B FE	503,956	125.896	503,584	400,000	503,900	0	(56)	0	0	4.000	1.100	JD	89	0	12/16/2020.	06/15/2034.
082744	DV	2	BENTON & LINN CO SD509J CORVALLIS GO S20			2	1.B FE	627,905	125.574	627,870	500,000	627,835	0	(70)	0	0	4.000	1.140	JD	111	0	12/16/2020.	06/15/2035.
082744	DW	0	BENTON & LINN CO SD509J CORVALLIS GO S20			2	1.B FE	844,925	125.110	844,493	675,000	844,832	0	(92)	0	0	4.000	1.180	JD	150	0	12/16/2020.	06/15/2036.
082887	NL	0	BENTON CO SD #17 KENNEWICK GO S2015			2	1.A FE	1,564,660	119.162	1,590,813	1,335,000	1,523,808	0	(40,852)	0	0	5.000	1.665	JD	5,563	66,750	01/01/2020.	12/01/2031.
082887	NM	8	BENTON CO SD #17 KENNEWICK GO S2015			2	1.A FE	1,921,177	119.018	1,981,650	1,665,000	1,789,614	0	(25,900)	0	0	5.000	3.170	JD	6,938	83,250	07/07/2015.	12/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
082887 PX 2	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	9,053,102	107.537	9,791,244	9,105,000	9,056,033	0	2,232	0	0	2.750	2.790	JD	20,866	291,423	09/12/2019.	12/01/2037.
083023 NN 7	BENTON CO SD#400 RICHLAND GO S2013			2	1.A FE	4,184,776	108.408	4,092,402	3,775,000	3,884,531	0	(43,279)	0	0	4.000	2.750	JD	12,583	151,000	05/16/2013.	12/01/2026.
083023 NP 2	BENTON CO SD#400 RICHLAND GO S2013			2	1.A FE	5,946,480	107.980	5,830,920	5,400,000	5,546,476	0	(57,802)	0	0	4.000	2.830	JD	18,000	216,000	05/16/2013.	12/01/2027.
083774 KA 6	BERGEN CO IMPT AUTH CNTY GTD GO REF S16			2	1.A FE	1,447,416	114.423	1,544,711	1,350,000	1,405,958	0	(9,104)	0	0	3.500	2.700	FA	17,850	47,250	02/24/2016.	08/15/2030.
083778 LN 8	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	638,619	114.594	710,483	620,000	631,710	0	(1,791)	0	0	3.250	2.900	JD	1,679	20,150	12/07/2016.	12/01/2027.
083778 LP 3	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	644,722	113.715	722,090	635,000	641,130	0	(933)	0	0	3.250	3.070	JD	1,720	20,638	12/07/2016.	12/01/2028.
083778 LQ 1	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	671,611	114.209	748,069	655,000	665,503	0	(1,590)	0	0	3.500	3.200	JD	1,910	22,925	12/07/2016.	12/01/2029.
083778 LR 9	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	698,013	114.219	776,689	680,000	691,410	0	(1,721)	0	0	3.625	3.310	JD	2,054	24,650	12/07/2016.	12/01/2030.
083778 LS 7	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	719,474	113.517	800,295	705,000	714,178	0	(1,381)	0	0	3.625	3.380	JD	2,130	25,556	12/07/2016.	12/01/2031.
083778 LT 5	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	743,161	113.718	824,456	725,000	736,535	0	(1,732)	0	0	3.750	3.450	JD	2,266	27,188	12/07/2016.	12/01/2032.
083778 LU 2	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	764,985	113.387	850,403	750,000	759,525	0	(1,427)	0	0	3.750	3.510	JD	2,344	28,125	12/07/2016.	12/01/2033.
083778 LV 0	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	791,653	113.249	883,342	780,000	787,411	0	(1,109)	0	0	3.750	3.570	JD	2,438	29,250	12/07/2016.	12/01/2034.
083778 LW 8	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	211,909	112.989	237,277	210,000	211,215	0	(182)	0	0	3.750	3.640	JD	656	7,875	12/07/2016.	12/01/2035.
083778 LX 6	BERGEN CO IMPT AUTH CNTY GTD GO S16A			2	1.A FE	221,085	112.709	247,960	220,000	220,691	0	(103)	0	0	3.750	3.690	JD	688	8,250	12/07/2016.	12/01/2036.
08377P CY 6	BERGEN CO IMPT AUTH CNTY GTD GO S2014			2	1.A FE	2,228,600	112.285	2,245,700	2,000,000	2,180,000	0	(48,600)	0	0	4.000	1.415	FA	33,333	80,000	01/01/2020.	08/01/2027.
08377P DD 1	BERGEN CO IMPT AUTH CNTY GTD GO S2014			2	1.A FE	549,460	110.321	551,605	500,000	538,994	0	(10,466)	0	0	4.000	1.745	FA	8,333	20,000	01/01/2020.	08/01/2032.
08377P DE 9	BERGEN CO IMPT AUTH CNTY GTD GO S2014			2	1.A FE	548,150	110.078	550,390	500,000	537,983	0	(10,167)	0	0	4.000	1.801	FA	8,333	20,000	01/01/2020.	08/01/2033.
085275 X8 3	BERNALILLO CO GENERAL OBLIGATION S2019			2	1.A FE	1,287,876	110.202	1,338,954	1,215,000	1,278,978	0	(8,898)	0	0	3.125	2.264	FA	14,344	52,629	01/01/2020.	08/15/2034.
090874 MG 0	BIRDVILLE ISD GO S2016 (PSF)			2	1.A FE	4,562,464	121.763	4,444,350	3,650,000	4,169,043	0	(95,143)	0	0	5.000	2.060	FA	68,944	182,500	08/17/2016.	02/15/2032.
091212 FQ 8	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.B FE	1,927,526	120.820	1,963,325	1,625,000	1,912,523	0	(15,003)	0	0	4.000	1.920	MN	10,833	24,014	05/28/2020.	05/01/2039.
091212 FR 6	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.B FE	2,920,108	120.057	2,965,408	2,470,000	2,897,819	0	(22,290)	0	0	4.000	1.960	MN	16,467	36,501	05/28/2020.	05/01/2040.
091212 DN 7	BIRMINGHAM PUBLIC SCHOOLS GO S2015			2	1.B FE	2,176,070	118.764	2,209,010	1,860,000	2,118,924	0	(57,146)	0	0	5.000	1.657	MN	15,500	93,000	01/01/2020.	05/01/2029.
091212 DT 4	BIRMINGHAM PUBLIC SCHOOLS GO S2015			2	1.B FE	4,703,666	109.634	5,152,798	4,700,000	4,701,683	0	(389)	0	0	3.750	3.740	MN	29,375	176,250	06/09/2015.	05/01/2034.
094797 Y9 2	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	7,996,700	107.953	8,603,854	7,970,000	7,981,877	0	(2,701)	0	0	3.500	3.460	FA	116,229	278,950	12/10/2014.	02/01/2037.
097437 SV 0	BOISE CITY ISD GO S2019			2	1.C FE	768,128	105.098	788,235	750,000	764,344	0	(3,784)	0	0	3.000	2.439	FA	9,375	23,813	01/01/2020.	08/01/2036.
097558 KV 1	BOLINGBROOK PARK DIST GO S2019B			2	1.C FE	980,949	113.898	1,013,692	890,000	969,806	0	(11,143)	0	0	4.000	2.496	JD	0	35,600	01/01/2020.	12/30/2034.
101547 US 4	BOULDER VALLEY SD #RE-2 GO S2015	SD		2	1.B FE	23,062,925	118.348	23,213,960	19,615,000	21,251,338	0	(341,935)	0	0	5.000	2.970	JD	81,729	980,750	04/14/2015.	12/01/2036.
101547 VK 0	BOULDER VALLEY SD #RE-2 GO S2017A			2	1.B FE	114,939	124.194	124,194	100,000	109,999	0	(1,380)	0	0	5.000	3.260	JD	417	5,000	03/16/2017.	12/01/2037.
101547 VK 0	BOULDER VALLEY SD #RE-2 GO S2017A	SD		2	1.B FE	5,632,011	124.194	6,085,506	4,900,000	5,389,935	0	(67,626)	0	0	5.000	3.260	JD	20,417	245,000	03/16/2017.	12/01/2037.
103637 JA 3	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	2,037,398	103.700	2,146,590	2,070,000	2,039,669	0	1,734	0	0	2.250	2.370	JJ	23,288	36,613	08/29/2019.	07/01/2035.
103637 JE 5	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	990,710	104.423	1,044,230	1,000,000	991,202	0	368	0	0	2.500	2.560	JJ	12,500	19,653	08/29/2019.	07/01/2039.
106691 KL 1	BRECKSVILLE-BROADVIEW HEIGHTS CSD (TXBL)			2	1.C FE	235,000	109.133	256,463	235,000	235,000	0	0	0	0	2.748	2.748	JD	538	5,938	12/18/2019.	12/01/2030.
106691 KM 9	BRECKSVILLE-BROADVIEW HEIGHTS CSD (TXBL)			2	1.C FE	500,000	108.567	542,835	500,000	500,000	0	0	0	0	2.828	2.828	JD	1,178	13,001	12/18/2019.	12/01/2031.
106691 KN 7	BRECKSVILLE-BROADVIEW HEIGHTS CSD (TXBL)			2	1.C FE	535,000	108.473	580,331	535,000	535,000	0	0	0	0	2.908	2.908	JD	1,296	14,305	12/18/2019.	12/01/2032.
107335 7H 8	BRENTWOOD GENERAL OBLIGATION S2019			2	1.A FE	854,681	104.925	907,601	865,000	855,222	0	542	0	0	2.500	2.593	MS	7,208	20,484	01/01/2020.	09/01/2035.
113745 5N 9	BROOKLINE GENERAL OBLIGATION S2019			2	1.A FE	1,900,063	112.050	2,145,758	1,915,000	1,901,068	0	598	0	0	3.125	3.180	MS	17,621	59,844	03/22/2019.	03/15/2038.
113745 5P 4	BROOKLINE GENERAL OBLIGATION S2019			2	1.A FE	1,700,988	111.440	1,922,340	1,725,000	1,702,506	0	894	0	0	3.125	3.220	MS	15,872	53,906	03/22/2019.	03/15/2039.
113745 5Q 2	BROOKLINE GENERAL OBLIGATION S2019			2	1.A FE	2,189,978	112.086	2,454,683	2,190,000	2,190,000	0	0	0	0	3.250	3.250	MS	20,957	71,175	03/22/2019.	03/15/2040.
113745 5R 0	BROOKLINE GENERAL OBLIGATION S2019			2	1.A FE	2,184,727	111.805	2,454,120	2,195,000	2,185,257	0	333	0	0	3.250	3.280	MS	21,005	71,338	03/22/2019.	03/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
114889 WF 1	BROWARD CO PARKS & LAND PRSRV REF GO S12	SD..	..	2	1.A FE	8,281,794	104.770	7,229,130	6,900,000	7,058,983	0	(154,852)	0	0	5.000	2.650	JJ	172,500	345,000	03/06/2012.	01/01/2025.
114889 WF 1	BROWARD CO PARKS & LAND PRSRV REF GO S12	SD..	..	2	1.A FE	2,351,740	104.770	2,095,400	2,000,000	2,040,905	0	(39,740)	0	0	5.000	2.910	JJ	50,000	100,000	03/14/2012.	01/01/2025.
117583 B4 5	BRYAN ISD GENERAL OBLIG S2016 (PSF)		..	2	1.A FE	1,577,842	110.039	1,634,079	1,485,000	1,563,385	0	(14,457)	0	0	3.000	1.913	FA	16,830	44,550	01/01/2020.	02/15/2030.
117583 C3 6	BRYAN ISD GENERAL OBLIG S2016 (PSF)		..	2	1.A FE	1,960,669	109.536	2,053,800	1,875,000	1,923,649	0	(8,683)	0	0	3.500	2.950	FA	24,792	65,625	06/07/2016.	02/15/2037.
118601 JS 3	BUCKS CO CMNTY CLG AUTH CNTY GTD REF S16		..	2	1.A FE	1,567,289	118.892	1,569,374	1,320,000	1,465,170	0	(25,049)	0	0	4.000	1.870	JD	2,347	52,800	09/15/2016.	06/15/2027.
118565 VB 3	BUCKS CO GENERAL OBLIGATION S2011		..	2	1.A FE	1,396,889	104.406	1,357,278	1,300,000	1,346,577	0	(50,312)	0	0	5.000	1.061	JD	5,417	65,000	01/01/2020.	06/01/2025.
118565 VU 1	BUCKS CO GENERAL OBLIGATION S2013		..	2	1.A FE	1,371,963	109.216	1,365,200	1,250,000	1,282,433	0	(12,788)	0	0	4.000	2.880	JD	4,167	50,000	03/20/2013.	12/01/2028.
121638 HP 8	BURLINGTON CNTY GO S2020A		..	2	1.C FE	1,296,919	100.848	1,351,363	1,340,000	1,297,987	0	1,068	0	0	2.000	2.230	MAY	13,474	0	06/18/2020.	05/01/2037.
121638 HQ 6	BURLINGTON CNTY GO S2020A		..	2	1.C FE	1,330,376	100.492	1,391,814	1,385,000	1,331,643	0	1,267	0	0	2.000	2.270	MAY	13,927	0	06/18/2020.	05/01/2038.
121638 HR 4	BURLINGTON CNTY GO S2020A		..	2	1.C FE	1,360,473	100.089	1,431,273	1,430,000	1,361,964	0	1,490	0	0	2.000	2.320	MAY	14,379	0	06/18/2020.	05/01/2039.
121638 HS 2	BURLINGTON CNTY GO S2020A		..	2	1.C FE	1,381,817	99.398	1,456,181	1,465,000	1,383,489	0	1,671	0	0	2.000	2.360	MAY	14,731	0	06/18/2020.	05/01/2040.
122475 VX 1	BURNSVILLE ISD#191 GO S2011		..	2	1.C FE	1,163,182	100.242	1,137,747	1,135,000	1,137,170	0	(26,012)	0	0	3.500	1.186	FA	16,552	39,725	01/01/2020.	02/01/2023.
122475 VY 9	BURNSVILLE ISD#191 GO S2011		..	2	1.C FE	1,222,339	100.279	1,188,306	1,185,000	1,187,877	0	(34,462)	0	0	4.000	1.066	FA	19,750	47,400	01/01/2020.	02/01/2024.
122475 VZ 6	BURNSVILLE ISD#191 GO S2011		..	2	1.C FE	1,355,184	100.279	1,328,697	1,325,000	1,325,240	0	(3,630)	0	0	4.000	3.720	FA	22,083	53,000	03/17/2011.	02/01/2025.
122475 WA 0	BURNSVILLE ISD#191 GO S2011		..	2	1.C FE	1,374,129	100.297	1,333,950	1,330,000	1,330,378	0	(5,317)	0	0	4.250	3.840	FA	23,552	56,525	03/17/2011.	02/01/2026.
122475 WB 8	BURNSVILLE ISD#191 GO S2011		..	2	1.C FE	1,406,789	100.315	1,349,237	1,345,000	1,345,554	0	(7,458)	0	0	4.500	3.930	FA	25,219	60,525	03/17/2011.	02/01/2027.
127109 PU 4	CABRILLO CCD GO REF S2019A		..	2	1.C FE	6,035,947	107.693	6,536,965	6,070,000	6,037,861	0	1,502	0	0	2.750	2.790	FA	69,552	135,858	09/18/2019.	08/01/2037.
131537 E2 4	CALVERT CO GENERAL OBLIGATION REF S2016		..	2	1.A FE	2,440,433	109.898	2,571,613	2,340,000	2,398,191	0	(9,906)	0	0	2.500	2.020	JJ	29,250	58,500	07/19/2016.	07/01/2028.
132285 3M 7	CAMBRIDGE GEN OBLIG LTD S2016		..	2	1.A FE	569,877	111.286	612,073	550,000	560,931	0	(1,959)	0	0	3.250	2.830	FA	6,753	17,875	03/01/2016.	02/15/2033.
132285 4J 3	CAMBRIDGE GEN OBLIG LTD S2017B		..	2	1.A FE	990,000	112.873	1,117,443	990,000	990,000	0	0	0	0	3.250	3.250	FA	12,155	32,175	03/01/2017.	02/15/2034.
132285 5P 8	CAMBRIDGE GEN OBLIG LTD S2018B		..	2	1.A FE	2,955,000	115.009	3,398,516	2,955,000	2,955,000	0	0	0	0	3.000	3.000	FA	33,490	88,650	03/02/2018.	02/15/2031.
132285 5S 2	CAMBRIDGE GEN OBLIG LTD S2018B		..	2	1.A FE	2,931,094	114.047	3,370,089	2,955,000	2,934,469	0	1,238	0	0	3.125	3.190	FA	34,885	92,344	03/02/2018.	02/15/2034.
134159 VV 1	CAMPBELL UHSD GO REF S2016		..	2	1.B FE	2,058,319	110.461	2,231,312	2,020,000	2,039,713	0	(3,960)	0	0	3.250	3.020	FA	27,354	65,650	12/10/2015.	08/01/2030.
134159 WV 0	CAMPBELL UHSD GO REF S2016B		..	2	1.B FE	1,124,210	115.174	1,151,740	1,000,000	1,106,374	0	(17,836)	0	0	4.000	1.978	FA	16,667	40,000	01/01/2020.	08/01/2037.
134159 YQ 9	CAMPBELL UHSD GO S2018B		..	2	1.B FE	5,256,350	115.174	5,758,700	5,000,000	5,187,371	0	(30,149)	0	0	4.000	3.260	FA	83,333	200,000	08/16/2018.	08/01/2037.
134141 N4 8	CAMPBELL USD GO S2018		..	2	1.B FE	1,039,154	109.895	1,153,898	1,050,000	1,040,056	0	371	0	0	3.500	3.570	FA	15,313	36,750	06/20/2018.	08/01/2039.
134141 N5 5	CAMPBELL USD GO S2018		..	2	1.B FE	1,084,963	109.715	1,206,865	1,100,000	1,086,138	0	480	0	0	3.500	3.590	FA	16,042	38,500	06/20/2018.	08/01/2040.
139015 PR 6	CANYON ISD GENERAL OBLIGATION REF S2016		..	2	1.A FE	3,749,860	125.331	3,966,726	3,165,000	3,539,049	0	(55,129)	0	0	5.000	2.880	FA	59,783	158,250	12/12/2016.	02/15/2030.
139015 PY 1	CANYON ISD GENERAL OBLIGATION REF S2016		..	2	1.A FE	1,365,519	122.975	1,395,766	1,135,000	1,335,055	0	(30,463)	0	0	5.000	1.933	FA	21,439	56,750	01/01/2020.	02/15/2037.
139078 DF 3	CANYONS SCHOOL DISTRICT GO S2015		..	2	1.A FE	6,433,563	109.209	6,825,563	6,250,000	6,337,605	0	(18,051)	0	0	3.500	3.160	JD	9,722	218,750	03/26/2015.	06/15/2033.
139078 EU 9	CANYONS SCHOOL DISTRICT GO S2018B		..	2	1.A FE	5,219,040	115.306	6,042,034	5,240,000	5,220,795	0	825	0	0	3.750	3.780	JD	8,733	196,500	10/24/2018.	06/15/2037.
139884 AR 1	CAPITAL CITY ECON DEV AUTH S2005		..	2	1.F FE	2,515,000	100.171	2,519,326	2,515,000	2,514,890	0	85	0	0	5.000	5.000	JD	5,589	125,750	08/04/2005.	06/15/2025.
139884 AS 9	CAPITAL CITY ECON DEV AUTH S2005		..	2	1.F FE	2,500,000	100.318	2,507,950	2,500,000	2,499,998	0	74	0	0	5.000	5.000	JD	5,556	125,000	08/04/2005.	06/15/2029.
142665 EY 0	CARLSBAD USD GO REF S2017		..	2	1.B FE	1,522,524	118.183	1,625,016	1,375,000	1,478,378	0	(14,783)	0	0	4.000	2.700	MN	9,167	55,000	11/09/2017.	05/01/2034.
142665 DD 7	CARLSBAD USD GO S2011C		..	2	1.C FE	1,064,240	102.814	1,028,140	1,000,000	1,023,769	0	(40,471)	0	0	5.000	0.904	FA	20,833	50,000	01/01/2020.	08/01/2026.
142665 DD 7	CARLSBAD USD GO S2011C		..	2	1.C FE	1,083,310	102.814	1,028,140	1,000,000	1,005,733	0	(9,582)	0	0	5.000	3.990	FA	20,833	50,000	06/07/2011.	08/01/2026.
143231 FD 5	CARMEL USD GO REF S2016		..	2	1.A FE	1,961,291	106.715	2,139,636	2,005,000	1,971,209	0	2,458	0	0	2.500	2.670	FA	20,885	50,125	10/04/2016.	08/01/2032.
144249 AN 9	CAROLINE CO GENERAL OBLIGATION REF S2018		..	2	1.C FE	1,469,196	112.823	1,669,780	1,480,000	1,471,051	0	745	0	0	3.000	3.070	FA	18,500	44,400	05/31/2018.	02/01/2031.
144249 AP 4	CAROLINE CO GENERAL OBLIGATION REF S2018		..	2	1.C FE	1,519,118	112.463	1,709,438	1,520,000	1,519,267	0	53	0	0	3.125	3.130	FA	19,792	47,500	05/31/2018.	02/01/2032.
144249 AQ 2	CAROLINE CO GENERAL OBLIGATION REF S2018		..	2	1.C FE	1,553,153	111.803	1,749,717	1,565,000	1,554,839	0	678	0	0	3.125	3.190	FA	20,378	48,906	05/31/2018.	02/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
144879 3E 1	CARROLL CO GENERAL OBLIGATION REF S2011		..	2	1.A FE	1,213,009	103.393	1,152,832	1,115,000	1,124,419	0	(11,026)	0	0	4.250	3.210	MN	7,898	47,388	11/10/2011.	11/01/2027.
144879 3F 8	CARROLL CO GENERAL OBLIGATION REF S2011		..	2	1.A FE	1,251,710	103.393	1,199,359	1,160,000	1,168,845	0	(10,352)	0	0	4.250	3.310	MN	8,217	49,300	11/10/2011.	11/01/2028.
144879 3G 6	CARROLL CO GENERAL OBLIGATION REF S2011		..	2	1.A FE	1,295,063	103.393	1,251,055	1,210,000	1,218,233	0	(9,635)	0	0	4.250	3.410	MN	8,571	51,425	11/10/2011.	11/01/2029.
144879 3H 4	CARROLL CO GENERAL OBLIGATION REF S2011		..	2	1.A FE	1,334,517	103.393	1,297,582	1,255,000	1,262,716	0	(9,030)	0	0	4.250	3.490	MN	8,890	53,338	11/10/2011.	11/01/2030.
144879 3J 0	CARROLL CO GENERAL OBLIGATION REF S2011		..	2	1.A FE	1,385,089	103.393	1,354,448	1,310,000	1,317,303	0	(8,548)	0	0	4.250	3.560	MN	9,279	55,675	11/10/2011.	11/01/2031.
144879 4B 6	CARROLL CO GENERAL OBLIGATION REF S2012		..	2	1.A FE	1,007,646	105.128	1,019,742	970,000	994,550	0	(13,095)	0	0	3.000	1.593	MN	4,850	29,100	01/01/2020.	11/01/2029.
144879 6J 7	CARROLL CO GENERAL OBLIGATION REF S2015		..	2	1.A FE	1,403,629	111.482	1,516,155	1,360,000	1,382,670	0	(4,349)	0	0	3.000	2.630	MN	6,800	40,800	11/19/2015.	11/01/2027.
144879 6N 8	CARROLL CO GENERAL OBLIGATION REF S2015		..	2	1.A FE	1,385,418	110.973	1,509,233	1,360,000	1,373,322	0	(2,530)	0	0	3.250	3.030	MN	7,367	44,200	11/19/2015.	11/01/2031.
144879 6R 9	CARROLL CO GENERAL OBLIGATION REF S2015		..	2	1.A FE	1,397,412	111.129	1,505,798	1,355,000	1,377,286	0	(4,215)	0	0	3.500	3.130	MN	7,904	47,425	11/19/2015.	11/01/2034.
144880 AT 8	CARROLL CO GENERAL OBLIGATION S2019A		..	2	1.A FE	1,494,510	107.314	1,609,710	1,500,000	1,494,703	0	193	0	0	2.625	2.651	MN	6,563	38,938	01/01/2020.	11/01/2037.
145232 HA 5	CARROLL ISD GENERAL OBLIGATION REF S19A		..	2	1.A FE	2,667,725	107.418	2,905,657	2,705,000	2,669,029	0	1,209	0	0	2.875	2.960	FA	29,379	52,710	11/13/2019.	02/15/2042.
145232 HB 3	CARROLL ISD GENERAL OBLIGATION REF S19A		..	2	1.A FE	2,731,639	107.049	2,981,315	2,785,000	2,733,383	0	1,625	0	0	2.875	2.990	FA	30,248	54,269	11/13/2019.	02/15/2043.
145232 HC 1	CARROLL ISD GENERAL OBLIGATION REF S19A		..	2	1.A FE	2,803,660	106.882	3,062,169	2,865,000	2,805,533	0	1,759	0	0	2.875	3.000	FA	31,117	55,828	11/13/2019.	02/15/2044.
145232 FF 6	CARROLL ISD GENERAL OBLIGATION S2018		..	2	1.A FE	1,073,466	110.867	1,252,797	1,130,000	1,078,876	0	2,467	0	0	3.375	3.770	FA	14,408	38,138	09/20/2018.	02/15/2036.
145232 FK 5	CARROLL ISD GENERAL OBLIGATION S2018		..	2	1.A FE	1,666,873	110.710	1,987,245	1,795,000	1,675,780	0	4,086	0	0	3.500	4.000	FA	23,734	62,825	10/04/2018.	02/15/2040.
145610 PW 5	CARROLLTON GEN OBLIG LTD REF S2018		..	2	1.A FE	1,579,099	113.147	1,787,723	1,580,000	1,579,255	0	56	0	0	3.125	3.130	FA	18,653	49,375	04/25/2018.	08/15/2031.
145610 QQ 7	CARROLLTON GEN OBLIG LTD REF S2019		..	2	1.A FE	874,695	123.225	924,188	750,000	862,857	0	(11,838)	0	0	4.000	2.084	FA	11,333	30,000	01/01/2020.	08/15/2034.
145610 MA 6	CARROLLTON GEN OBLIG LTD S2014		..	2	1.A FE	1,422,196	108.076	1,448,218	1,340,000	1,405,131	0	(17,065)	0	0	3.750	2.342	FA	18,983	50,250	01/01/2020.	08/15/2033.
145628 UZ 4	CARROLLTON-FARMERS BRANCH ISD GO S15 PSF		..	2	1.A FE	1,662,295	109.440	1,701,792	1,555,000	1,642,214	0	(20,081)	0	0	3.500	2.073	FA	20,561	54,425	01/01/2020.	02/15/2031.
145628 H3 0	CARROLLTON-FARMERS BRH ISD GO S19A(PSF)		..	2	1.A FE	3,968,440	111.939	4,477,560	4,000,000	3,984,518	0	9,249	0	0	3.000	3.070	FA	45,333	164,333	03/13/2019.	02/15/2033.
145628 VR 1	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)		..	2	1.A FE	912,692	110.156	974,881	885,000	898,499	0	(3,011)	0	0	3.750	3.350	FA	12,538	33,188	11/18/2015.	02/15/2032.
147051 UT 1	CARY GENERAL OBLIGATION S2014		..	2	1.A FE	1,092,720	111.981	1,119,810	1,000,000	1,071,045	0	(21,675)	0	0	4.000	1.686	MS	13,333	40,000	01/01/2020.	03/01/2032.
147051 VQ 6	CARY GENERAL OBLIGATION S2017A		..	2	1.A FE	1,541,420	108.366	1,690,510	1,560,000	1,545,217	0	1,210	0	0	2.625	2.730	JD	3,413	40,950	09/26/2017.	06/01/2031.
147879 GN 4	CASS CO SD#R-2 RAYMORE PECULIAR GO S16		..	2	1.B FE	3,511,730	103.786	3,616,942	3,485,000	3,494,069	0	(4,052)	0	0	2.625	2.500	MS	30,494	91,481	05/26/2016.	03/01/2029.
147879 GP 9	CASS CO SD#R-2 RAYMORE PECULIAR GO S16		..	2	1.B FE	3,585,832	103.736	3,708,562	3,575,000	3,578,664	0	(1,653)	0	0	2.750	2.700	MS	32,771	98,313	05/26/2016.	03/01/2030.
147879 GQ 7	CASS CO SD#R-2 RAYMORE PECULIAR GO S16		..	2	1.B FE	3,691,685	103.672	3,809,946	3,675,000	3,680,674	0	(2,542)	0	0	2.875	2.800	MS	35,219	105,656	05/26/2016.	03/01/2031.
149843 S2 1	CECIL CO GENERAL OBLIGATION REF S2015		..	2	1.C FE	2,505,862	110.760	2,575,170	2,325,000	2,476,480	0	(29,382)	0	0	3.000	1.616	JD	5,813	69,750	01/01/2020.	12/01/2027.
149843 U8 5	CECIL CO GENERAL OBLIGATION REF S2016		..	2	1.C FE	2,310,813	107.871	2,475,639	2,295,000	2,303,580	0	(1,550)	0	0	3.000	2.920	FA	28,688	68,850	01/21/2016.	02/01/2034.
149843 P7 3	CECIL CO GENERAL OBLIGATION S2014		..	2	1.C FE	2,849,764	108.371	2,888,087	2,665,000	2,808,210	0	(41,554)	0	0	3.250	1.588	MN	14,435	86,613	01/01/2020.	05/01/2027.
149843 2A 1	CECIL CO GENERAL OBLIGATION S2019		..	2	1.C FE	3,102,511	107.229	3,372,352	3,145,000	3,104,306	0	1,641	0	0	2.750	2.840	FA	36,036	56,938	11/20/2019.	08/01/2039.
150528 VZ 7	CEDAR RAPIDS GENERAL OBLIGATION REF S16A		..	2	1.B FE	1,324,831	105.182	1,388,402	1,320,000	1,322,162	0	(609)	0	0	2.000	1.950	JD	2,200	26,400	05/20/2016.	06/01/2026.
150528 WA 1	CEDAR RAPIDS GENERAL OBLIGATION REF S16A		..	2	1.B FE	1,606,761	106.410	1,649,355	1,550,000	1,575,458	0	(7,133)	0	0	2.500	2.000	JD	3,229	38,750	05/10/2016.	06/01/2027.
150528 WC 7	CEDAR RAPIDS GENERAL OBLIGATION REF S16A		..	2	1.B FE	576,296	105.479	590,682	560,000	572,723	0	(3,573)	0	0	2.500	1.811	JD	1,167	14,000	01/01/2020.	06/01/2029.
150528 ZU 4	CEDAR RAPIDS GENERAL OBLIGATION S19A		..	2	1.B FE	1,009,751	107.889	1,068,101	990,000	1,007,288	0	(2,462)	0	0	2.750	2.454	JD	2,269	27,225	01/01/2020.	06/01/2033.
157447 LW 1	CHAGRIN FALLS SCHOOL DIST GO S2017		..	2	1.B FE	643,644	114.927	689,562	600,000	630,120	0	(4,178)	0	0	4.000	3.130	JD	2,000	24,000	08/09/2017.	12/01/2039.
159429 WR 6	CHAPEL HILL GENERAL OBLIGATION S2018		..	2	1.A FE	617,950	108.309	676,931	625,000	619,185	0	473	0	0	2.875	2.980	MN	2,995	17,969	04/03/2018.	05/01/2031.
159429 WU 9	CHAPEL HILL GENERAL OBLIGATION S2018		..	2	1.A FE	623,038	110.208	688,800	625,000	623,293	0	101	0	0	3.125	3.150	MN	3,255	19,531	04/03/2018.	05/01/2034.
159429 WX 3	CHAPEL HILL GENERAL OBLIGATION S2018		..	2	1.A FE	622,350	109.674	685,463	625,000	622,625	0	108	0	0	3.250	3.280	MN	3,385	20,313	04/03/2018.	05/01/2037.
159555 LR 0	CHAPPAQUA CENTRAL SCH DIST GO S2018		..	2	1.A FE	1,419,995	110.047	1,557,165	1,415,000	1,418,529	0	(590)	0	0	3.000	2.950	JD	1,887	42,450	05/31/2018.	06/15/2031.
159555 LV 1	CHAPPAQUA CENTRAL SCH DIST GO S2018		..	2	1.A FE	1,515,424	107.398	1,557,271	1,450,000	1,505,908	0	(9,516)	0	0	3.000	2.245	JD	1,933	43,500	01/01/2020.	06/15/2035.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
159555 LY 5	CHAPPAQUA CENTRAL SCH DIST GO S2018			2	1.A FE	1,216,466	106.571	1,252,209	1,175,000	1,210,476	0	(5,990)	0	0	3.000	2.406	JD	1,567	35,250	01/01/2020.	06/15/2038.
159808 DQ 4	CHARLES CO GENERAL OBLIGATION REF S2015			2	1.A FE	2,506,979	109.177	2,691,213	2,465,000	2,483,862	0	(4,310)	0	0	3.000	2.800	FA	30,813	73,950	03/24/2015.	02/01/2029.
159808 GK 4	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,697,416	111.461	1,894,837	1,700,000	1,698,197	0	200	0	0	2.875	2.890	AO	12,219	48,875	11/15/2016.	10/01/2028.
159808 GL 2	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,753,167	112.447	1,990,312	1,770,000	1,757,817	0	1,190	0	0	3.000	3.090	AO	13,275	53,100	11/15/2016.	10/01/2029.
159808 GM 0	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,807,530	112.721	2,068,430	1,835,000	1,814,393	0	1,764	0	0	3.125	3.260	AO	14,336	57,344	11/15/2016.	10/01/2030.
159808 LH 5	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	549,648	118.512	651,816	550,000	549,682	0	16	0	0	3.625	3.630	AO	4,984	19,938	10/30/2018.	10/01/2034.
159808 LK 8	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	653,714	117.935	695,817	590,000	647,100	0	(6,614)	0	0	3.750	2.375	AO	5,531	22,125	01/01/2020.	10/01/2036.
159808 LL 6	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	678,277	117.382	721,899	615,000	671,696	0	(6,582)	0	0	3.750	2.437	AO	5,766	23,063	01/01/2020.	10/01/2037.
160069 SH 4	CHARLESTON CO GENERAL OBLIGATION S2011			2	1.A FE	1,767,020	104.009	1,575,736	1,515,000	1,538,562	0	(27,566)	0	0	5.000	3.090	MN	12,625	75,750	08/04/2011.	11/01/2025.
160069 YX 2	CHARLESTON CO GENERAL OBLIGATION S2017A			2	1.A FE	9,167,404	119.085	9,985,277	8,385,000	8,947,407	0	(73,416)	0	0	4.000	2.910	MN	55,900	335,400	11/17/2017.	11/01/2036.
160069 A7 5	CHARLESTON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,295,892	107.893	1,402,609	1,300,000	1,296,117	0	225	0	0	2.375	2.404	MN	5,146	30,961	01/01/2020.	11/01/2032.
160069 A8 3	CHARLESTON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,314,279	107.400	1,428,420	1,330,000	1,315,287	0	1,008	0	0	2.375	2.476	MN	5,265	31,675	01/01/2020.	11/01/2033.
160069 D6 4	CHARLESTON CO GENERAL OBLIGATION S2019B			2	1.A FE	6,132,984	108.458	6,708,127	6,185,000	6,135,974	0	2,651	0	0	2.625	2.690	MN	27,059	162,807	10/17/2019.	11/01/2035.
159902 EL 5	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,916,482	101.879	2,220,962	2,180,000	1,978,776	0	19,353	0	0	1.500	2.650	FA	13,625	32,700	08/23/2017.	02/01/2030.
159902 FA 8	CHARLESTON CO PARK & REC DIST GO S2020			2	1.B FE	1,329,940	101.623	1,356,667	1,335,000	1,330,025	0	85	0	0	1.500	1.540	FA	3,449	0	10/16/2020.	02/01/2031.
159902 FB 6	CHARLESTON CO PARK & REC DIST GO S2020			2	1.B FE	1,328,846	101.771	1,358,643	1,335,000	1,328,938	0	93	0	0	1.625	1.670	FA	3,736	0	10/16/2020.	02/01/2032.
159902 FC 4	CHARLESTON CO PARK & REC DIST GO S2020			2	1.B FE	1,330,595	101.871	1,359,978	1,335,000	1,330,656	0	61	0	0	1.750	1.780	FA	4,024	0	10/16/2020.	02/01/2033.
159902 FD 2	CHARLESTON CO PARK & REC DIST GO S2020			2	1.B FE	1,319,354	101.368	1,353,263	1,335,000	1,319,542	0	189	0	0	1.750	1.850	FA	4,024	0	10/16/2020.	02/01/2034.
159902 FE 0	CHARLESTON CO PARK & REC DIST GO S2020			2	1.B FE	1,327,524	101.976	1,361,380	1,335,000	1,327,609	0	85	0	0	1.875	1.920	FA	4,311	0	10/16/2020.	02/01/2035.
160069 TE 0	CHARLESTON CO SALES TAX GO S2011			2	1.A FE	2,142,620	104.009	2,080,180	2,000,000	2,065,159	0	(77,461)	0	0	5.000	1.061	MN	16,667	100,000	01/01/2020.	11/01/2026.
161035 DR 8	CHARLOTTE GENERAL OBLIGATION REF S2012A	SD		2	1.A FE	7,537,340	107.226	6,867,825	6,405,000	6,676,519	0	(37,963)	0	0	5.000	2.980	JJ	160,125	320,250	03/15/2012.	07/01/2030.
161035 DS 6	CHARLOTTE GENERAL OBLIGATION REF S2012A	SD		2	1.A FE	7,472,110	107.226	6,819,574	6,360,000	6,545,216	0	(118,960)	0	0	5.000	3.000	JJ	159,000	318,000	03/15/2012.	07/01/2031.
161035 HG 8	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	2,975,528	116.134	3,100,778	2,670,000	2,853,351	0	(30,577)	0	0	4.000	2.650	JJ	53,400	106,800	10/06/2016.	07/01/2036.
161069 R2 7	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	376,841	109.420	393,912	360,000	369,832	0	(1,598)	0	0	3.000	2.480	MS	3,600	10,800	05/23/2016.	09/01/2033.
161069 T7 4	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	674,472	110.909	759,727	685,000	676,037	0	464	0	0	3.000	3.110	JD	913	20,550	06/15/2017.	12/15/2035.
16532L KV 7	CHESAPEAKE GENERAL OBLIGATION REF S2017A			2	1.A FE	2,790,511	128.223	3,026,063	2,360,000	2,649,006	0	(39,250)	0	0	5.000	2.940	FA	49,167	118,000	03/13/2017.	08/01/2031.
16532L KY 1	CHESAPEAKE GENERAL OBLIGATION REF S2017A			2	1.A FE	3,507,334	118.147	3,946,110	3,340,000	3,453,254	0	(15,107)	0	0	4.000	3.420	FA	55,667	133,600	03/13/2017.	08/01/2034.
165573 G7 5	CHESTER CO GENERAL OBLIGATION REF S2016A			2	1.A FE	8,439,200	119.029	8,332,030	7,000,000	7,831,866	0	(141,871)	0	0	4.000	1.740	JJ	129,111	280,000	07/06/2016.	07/15/2028.
165573 M5 2	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	6,520,622	120.130	6,997,573	5,825,000	6,327,404	0	(65,920)	0	0	4.000	2.620	MN	29,772	233,000	12/15/2017.	11/15/2031.
165573 M7 8	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,267,118	118.392	2,486,232	2,100,000	2,222,786	0	(15,840)	0	0	4.000	3.050	MN	10,733	84,000	02/12/2018.	11/15/2033.
165573 P4 2	CHESTER CO GENERAL OBLIGATION REF S2018			2	1.A FE	588,435	128.352	641,760	500,000	565,624	0	(9,030)	0	0	5.000	2.790	JJ	11,528	25,000	04/27/2018.	07/15/2031.
165573 R8 1	CHESTER CO GENERAL OBLIGATION REF S2019			2	1.A FE	5,548,950	122.524	6,126,200	5,000,000	5,463,066	0	(50,912)	0	0	4.000	2.710	JJ	92,222	200,000	02/28/2019.	07/15/2032.
165573 E8 5	CHESTER CO GENERAL OBLIGATION S2016			2	1.A FE	1,145,079	123.103	1,107,927	900,000	1,043,450	0	(24,297)	0	0	5.000	1.950	JJ	20,750	45,000	08/31/2016.	07/15/2033.
165573 F3 5	CHESTER CO GENERAL OBLIGATION S2016			2	1.A FE	938,918	123.225	924,188	750,000	860,204	0	(18,531)	0	0	5.000	2.170	JJ	17,292	37,500	08/02/2016.	07/15/2036.
165573 F3 5	CHESTER CO GENERAL OBLIGATION S2016			2	1.A FE	1,368,866	123.225	1,386,281	1,125,000	1,264,050	0	(23,062)	0	0	5.000	2.590	JJ	25,938	56,250	02/25/2016.	07/15/2036.
166393 5W 4	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,214,478	109.132	2,286,315	2,095,000	2,161,444	0	(12,301)	0	0	3.250	2.570	JJ	34,044	68,088	06/14/2016.	01/01/2036.
166393 6Z 6	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,041,527	109.669	4,507,396	4,110,000	4,053,295	0	3,486	0	0	3.000	3.130	JJ	61,650	123,300	06/16/2017.	01/01/2034.
166394 BU 9	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	4,350,000	100.042	4,351,827	4,350,000	4,350,000	0	0	0	0	0.350	0.350	JJ	5,540	0	08/04/2020.	01/01/2023.
166394 BV 7	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	5,370,311	100.512	5,392,469	5,365,000	5,369,785	0	(526)	0	0	0.550	0.520	JJ	10,737	0	08/04/2020.	01/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166394 BW 5	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	5,935,000	100.491	5,964,141	5,935,000	5,935,000	0	0	0	0	0.600	0.600	JJ	12,958	0	08/04/2020.	01/01/2025.
166394 BX 3	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	2,089,358	100.535	2,096,155	2,085,000	2,089,084	0	(273)	0	0	0.800	0.760	JJ	6,070	0	08/04/2020.	01/01/2026.
166394 BY 1	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	2,037,503	100.557	2,046,335	2,035,000	2,037,370	0	(133)	0	0	0.950	0.930	JJ	7,035	0	08/04/2020.	01/01/2027.
166394 BZ 8	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	2,011,637	100.029	2,005,581	2,005,000	2,011,343	0	(293)	0	0	1.100	1.053	JJ	8,026	0	08/04/2020.	01/01/2028.
166394 CA 2	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	1,976,086	99.546	1,966,034	1,975,000	1,976,054	0	(32)	0	0	1.150	1.143	JJ	8,265	0	08/04/2020.	01/01/2029.
166394 CB 0	CHESTERFIELD CO GO TAXABLE REF S2020B				1.A FE	3,682,245	99.405	3,658,104	3,680,000	3,682,187	0	(58)	0	0	1.250	1.243	JJ	16,739	0	08/04/2020.	01/01/2030.
166394 CC 8	CHESTERFIELD CO GO TAXABLE REF S2020B			2	1.A FE	3,624,471	99.371	3,592,262	3,615,000	3,624,175	0	(297)	0	0	1.350	1.320	JJ	17,759	0	08/04/2020.	01/01/2031.
166394 CD 6	CHESTERFIELD CO GO TAXABLE REF S2020B			2	1.A FE	3,558,343	99.706	3,539,563	3,550,000	3,558,070	0	(272)	0	0	1.450	1.423	JJ	18,731	0	08/04/2020.	01/01/2032.
179390 NE 5	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	742,996	66.830	1,106,037	1,655,000	951,926	0	41,344	0	0	0.000	4.490	JD	0	0	05/07/2015.	06/15/2033.
179093 HE 2	CLACKAMAS CO SD #12-N CLACKAMAS GO S16			2	1.B FE	6,804,120	115.869	6,952,140	6,000,000	6,459,446	0	(77,704)	0	0	4.000	2.490	JD	10,667	240,000	04/27/2016.	06/15/2032.
179093 JJ 9	CLACKAMAS CO SD #12-N CLACKAMAS GO S17B			2	1.B FE	1,223,940	124.940	1,249,400	1,000,000	1,195,609	0	(28,331)	0	0	5.000	1.779	JD	2,222	50,000	01/01/2020.	06/15/2034.
179093 JJ 9	CLACKAMAS CO SD #12-N CLACKAMAS GO S17B			2	1.B FE	5,853,750	124.940	6,247,000	5,000,000	5,623,450	0	(86,734)	0	0	5.000	2.870	JD	11,111	250,000	04/09/2018.	06/15/2034.
179090 MU 6	CLACKAMAS CO SD #7J LAKE OSWEGO GO S17			2	1.B FE	1,530,144	118.190	1,654,660	1,400,000	1,489,550	0	(12,529)	0	0	4.000	2.900	JD	4,667	56,000	08/16/2017.	06/01/2033.
179090 MV 4	CLACKAMAS CO SD #7J LAKE OSWEGO GO S17			2	1.B FE	1,631,445	117.928	1,768,920	1,500,000	1,590,531	0	(12,638)	0	0	4.000	2.960	JD	5,000	60,000	08/16/2017.	06/01/2034.
179090 MW 2	CLACKAMAS CO SD #7J LAKE OSWEGO GO S17			2	1.B FE	2,705,825	117.722	2,943,050	2,500,000	2,641,893	0	(19,764)	0	0	4.000	3.020	JD	8,333	100,000	08/16/2017.	06/01/2035.
181216 EY 4	CLARK CO SD #112-6 WASHOUGAL S2016			2	1.A FE	633,792	110.144	660,864	600,000	629,151	0	(4,641)	0	0	2.500	1.635	JD	1,250	15,000	01/01/2020.	12/01/2027.
181216 FA 5	CLARK CO SD #112-6 WASHOUGAL S2016			2	1.A FE	616,177	118.644	646,610	545,000	589,070	0	(6,826)	0	0	4.000	2.520	JD	1,817	21,800	10/25/2016.	12/01/2029.
181288 PR 6	CLARK CO SD#117 CAMAS GO REF S2015			2	1.A FE	4,610,707	112.001	4,754,442	4,245,000	4,402,383	0	(37,804)	0	0	3.500	2.500	JD	12,381	148,575	02/04/2015.	12/01/2026.
181144 TC 0	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	5,684,154	131.274	6,360,225	4,845,000	5,523,211	0	(74,861)	0	0	5.000	3.000	JD	20,188	242,250	10/04/2018.	12/01/2031.
181144 TE 6	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	2,331,220	130.053	2,601,060	2,000,000	2,267,904	0	(29,465)	0	0	5.000	3.080	JD	8,333	100,000	10/04/2018.	12/01/2033.
181144 TG 1	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	2,890,525	129.475	3,236,875	2,500,000	2,816,171	0	(34,616)	0	0	5.000	3.180	JD	10,417	125,000	10/04/2018.	12/01/2035.
181144 TJ 5	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	4,031,040	120.802	4,711,278	3,900,000	4,006,537	0	(11,451)	0	0	4.000	3.600	JD	13,000	156,000	10/04/2018.	12/01/2037.
181144 TJ 5	CLARK CO SD#37 VANCOUVER GO S2018	SD		2	1.A FE	9,405,760	120.802	10,992,982	9,100,000	9,348,586	0	(26,719)	0	0	4.000	3.600	JD	30,333	364,000	10/04/2018.	12/01/2037.
182486 SC 5	CLARKSVILLE GENERAL OBLIGATION S2016A			2	1.C FE	987,047	110.890	1,042,366	940,000	965,850	0	(4,645)	0	0	3.000	2.430	MS	9,400	28,200	03/09/2016.	03/01/2028.
182486 SH 4	CLARKSVILLE GENERAL OBLIGATION S2016A			2	1.C FE	1,149,509	109.994	1,204,434	1,095,000	1,141,197	0	(8,313)	0	0	3.250	2.377	MS	11,863	35,588	01/01/2020.	03/01/2033.
182486 SJ 0	CLARKSVILLE GENERAL OBLIGATION S2016A			2	1.C FE	1,194,975	110.729	1,251,238	1,130,000	1,185,096	0	(9,879)	0	0	3.500	2.488	MS	13,183	39,550	01/01/2020.	03/01/2034.
182486 SL 5	CLARKSVILLE GENERAL OBLIGATION S2016A			2	1.C FE	1,273,513	110.363	1,335,392	1,210,000	1,263,853	0	(9,660)	0	0	3.500	2.574	MS	14,117	42,350	01/01/2020.	03/01/2036.
18347A JL 6	CLAY CO PUB SCH DIST #53-LIBERTY GO S16			2	1.C FE	2,011,128	114.639	2,034,842	1,775,000	1,907,710	0	(23,821)	0	0	4.000	2.450	MS	23,667	71,000	05/10/2016.	03/01/2032.
18347A JX 0	CLAY CO PUB SCH DIST #53-LIBERTY GO S18			2	1.C FE	1,815,818	112.234	1,964,095	1,750,000	1,795,962	0	(8,009)	0	0	4.000	3.440	MS	23,333	70,000	05/24/2018.	03/01/2037.
18347A JY 8	CLAY CO PUB SCH DIST #53-LIBERTY GO S18			2	1.C FE	10,697,003	109.051	11,722,983	10,750,000	10,701,963	0	1,965	0	0	3.625	3.660	MS	129,896	389,688	05/24/2018.	03/01/2038.
184540 3N 0	CLEAR CREEK ISD GO REF S2012A			2	1.C FE	3,250,803	105.336	2,896,740	2,750,000	2,815,065	0	(56,347)	0	0	5.000	2.840	FA	51,944	137,500	05/24/2012.	02/15/2027.
184540 6X 5	CLEAR CREEK ISD GO REF S2015 (PSF)			2	1.A FE	5,831,250	118.233	5,911,650	5,000,000	5,384,874	0	(86,498)	0	0	5.000	3.000	FA	94,444	250,000	06/23/2015.	02/15/2030.
184540 7C 0	CLEAR CREEK ISD GO REF S2015 (PSF)			2	1.A FE	3,800,571	117.385	3,820,882	3,255,000	3,502,935	0	(55,693)	0	0	5.000	3.020	FA	61,483	162,750	03/16/2015.	02/15/2035.
184541 CV 0	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)				1.A FE	14,011,350	126.358	14,221,593	11,255,000	13,967,305	0	(44,045)	0	0	5.000	1.429	FEB	68,781	0	10/28/2020.	02/15/2028.
184541 CW 8	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)				1.A FE	13,946,570	128.374	14,121,140	11,000,000	13,905,699	0	(40,871)	0	0	5.000	1.529	FEB	67,222	0	10/28/2020.	02/15/2029.
184541 CX 6	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)				1.A FE	4,070,649	131.084	4,142,254	3,160,000	4,059,526	0	(11,122)	0	0	5.000	1.629	FEB	19,311	0	10/28/2020.	02/15/2030.
190335 LA 5	COAST CCD GO REF TAXABLE S2020				1.B FE	730,000	100.738	735,387	730,000	730,000	0	0	0	0	1.139	1.139	FA	970	0	10/29/2020.	08/01/2026.
190335 LB 3	COAST CCD GO REF TAXABLE S2020				1.B FE	735,000	101.136	743,350	735,000	735,000	0	0	0	0	1.339	1.339	FA	1,148	0	10/29/2020.	08/01/2027.
190335 LC 1	COAST CCD GO REF TAXABLE S2020				1.B FE	745,000	101.854	758,812	745,000	745,000	0	0	0	0	1.614	1.614	FA	1,403	0	10/29/2020.	08/01/2028.
190335 LD 9	COAST CCD GO REF TAXABLE S2020				1.B FE	6,090,000	102.403	6,236,343	6,090,000	6,090,000	0	0	0	0	1.764	1.764	FA	12,533	0	10/29/2020.	08/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
190335 LE 7	COAST CCD GO REF TAXABLE S2020			2	1.B FE	20,695,000	103.474	21,413,944	20,695,000	20,695,000	0	0	0	0	2.064	2.064	FA	49,834	0	10/29/2020.	08/01/2031.
190335 LF 4	COAST CCD GO REF TAXABLE S2020			2	1.B FE	12,790,000	103.557	13,244,940	12,790,000	12,790,000	0	0	0	0	2.164	2.164	FA	32,290	0	10/29/2020.	08/01/2032.
194475 TW 9	COLLEGE STATION ISD GO REF S2016 (PSF)			2	1.A FE	608,456	118.081	625,829	530,000	577,545	0	(7,839)	0	0	4.000	2.290	FA	8,009	21,200	11/02/2016.	08/15/2028.
194475 VK 2	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	5,413,600	112.345	6,021,692	5,360,000	5,398,421	0	(5,210)	0	0	3.000	2.880	FA	60,747	160,800	12/21/2017.	08/15/2030.
194475 VM 8	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	2,266,486	111.511	2,520,149	2,260,000	2,264,654	0	(631)	0	0	3.125	3.090	FA	26,681	70,625	12/21/2017.	08/15/2032.
194475 VP 1	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	6,235,022	111.319	6,929,608	6,225,000	6,232,219	0	(983)	0	0	3.250	3.230	FA	76,429	202,313	12/21/2017.	08/15/2034.
194475 RS 0	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	1,624,742	111.625	1,646,469	1,475,000	1,593,438	0	(31,304)	0	0	4.250	1.943	FA	23,682	62,688	01/01/2020.	08/15/2036.
194738 8T 0	COLLIN CO GENERAL OBLIGATION REF S2012			2	1.A FE	2,126,753	105.394	2,076,262	1,970,000	2,053,375	0	(73,378)	0	0	5.000	1.191	FA	37,211	98,500	01/01/2020.	02/15/2030.
194740 HQ 2	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,343,471	111.487	1,454,905	1,305,000	1,323,289	0	(4,052)	0	0	4.000	3.630	FA	19,720	52,200	07/07/2015.	02/15/2034.
194740 KT 2	COLLIN CO GENERAL OBLIGATION REF S2016			2	1.A FE	788,067	118.071	791,076	670,000	736,634	0	(12,256)	0	0	4.000	1.950	FA	10,124	26,800	07/28/2016.	02/15/2028.
194740 GR 1	COLLIN CO GENERAL OBLIGATION S2014			2	1.A FE	1,711,536	110.983	1,742,433	1,570,000	1,678,090	0	(33,445)	0	0	4.000	1.725	FA	23,724	62,800	01/01/2020.	02/15/2030.
194740 GT 7	COLLIN CO GENERAL OBLIGATION S2014			2	1.A FE	1,840,607	110.459	1,877,803	1,700,000	1,807,483	0	(33,124)	0	0	4.000	1.904	FA	25,689	68,000	01/01/2020.	02/15/2032.
194740 GV 2	COLLIN CO GENERAL OBLIGATION S2014			2	1.A FE	1,981,238	110.003	2,024,055	1,840,000	1,948,060	0	(33,178)	0	0	4.000	2.048	FA	27,804	73,600	01/01/2020.	02/15/2034.
198036 5Z 4	COLUMBIA SCHOOL DISTRICT GO REF S11			2	1.B FE	1,042,250	100.733	1,007,330	1,000,000	1,006,054	0	(36,196)	0	0	5.000	1.337	MS	16,667	50,000	01/01/2020.	03/01/2026.
198037 BQ 5	COLUMBIA SCHOOL DISTRICT GO REF S16			2	1.B FE	2,757,136	110.974	2,879,775	2,595,000	2,685,542	0	(16,098)	0	0	3.500	2.770	MS	30,275	90,825	04/11/2016.	03/01/2033.
198037 DT 7	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,877,867	108.803	3,160,727	2,905,000	2,880,580	0	1,025	0	0	3.375	3.440	MS	32,681	98,044	03/13/2018.	03/01/2038.
198037 ED 1	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	1,744,365	109.762	1,926,323	1,755,000	1,745,707	0	777	0	0	2.750	2.810	MS	16,088	48,263	03/12/2019.	03/01/2031.
198037 EE 9	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	1,476,004	109.702	1,623,590	1,480,000	1,476,458	0	263	0	0	2.875	2.900	MS	14,183	42,550	03/12/2019.	03/01/2032.
198037 EF 6	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	1,760,794	108.900	1,938,420	1,780,000	1,762,797	0	1,156	0	0	2.875	2.970	MS	17,058	51,175	03/12/2019.	03/01/2033.
198037 EG 4	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	1,915,373	109.410	2,100,672	1,920,000	1,915,806	0	253	0	0	3.000	3.020	MS	19,200	57,600	03/12/2019.	03/01/2034.
198037 EH 2	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	1,960,141	109.197	2,162,101	1,980,000	1,961,875	0	1,004	0	0	3.000	3.080	MS	19,800	59,400	03/12/2019.	03/01/2035.
198037 EJ 8	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	2,043,276	109.590	2,246,595	2,050,000	2,043,802	0	312	0	0	3.125	3.150	MS	21,354	64,063	03/12/2019.	03/01/2036.
198037 EK 5	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	2,090,593	109.315	2,312,012	2,115,000	2,092,405	0	1,049	0	0	3.125	3.210	MS	22,031	66,094	03/12/2019.	03/01/2037.
198037 EL 3	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	2,186,868	109.822	2,405,102	2,190,000	2,187,074	0	123	0	0	3.250	3.260	MS	23,725	71,175	03/12/2019.	03/01/2038.
198037 EM 1	COLUMBIA SCHOOL DISTRICT GO S2019			2	1.C FE	2,245,227	109.488	2,479,903	2,265,000	2,246,490	0	730	0	0	3.250	3.310	MS	24,538	73,613	03/12/2019.	03/01/2039.
199492 FC 8	COLUMBUS GENERAL OBLIGATION S2013A			2	1.A FE	1,994,003	112.578	1,970,115	1,750,000	1,927,587	0	(66,415)	0	0	5.000	1.065	FA	33,056	87,500	01/01/2020.	08/15/2031.
199492 PE 3	COLUMBUS GENERAL OBLIGATION S2015A			2	1.A FE	3,399,182	114.102	3,679,790	3,225,000	3,311,893	0	(17,608)	0	0	4.000	3.350	JJ	64,500	129,000	08/31/2015.	07/01/2034.
199492 PF 0	COLUMBUS GENERAL OBLIGATION S2015A			2	1.A FE	3,243,692	113.947	3,515,265	3,085,000	3,164,227	0	(16,041)	0	0	4.000	3.380	JJ	61,700	123,400	08/31/2015.	07/01/2035.
199492 PG 8	COLUMBUS GENERAL OBLIGATION S2015A			2	1.A FE	2,986,857	113.731	3,241,334	2,850,000	2,918,404	0	(13,835)	0	0	4.000	3.420	JJ	57,000	114,000	08/31/2015.	07/01/2036.
199492 TX 7	COLUMBUS GENERAL OBLIGATION S2017A			2	1.A FE	6,305,000	109.832	6,924,908	6,305,000	6,305,000	0	0	0	0	3.360	3.360	AO	52,962	211,848	10/03/2017.	04/01/2038.
199820 V4 0	COMAL ISD GO REF S2015A (PSF)			2	1.A FE	3,109,920	109.720	3,291,600	3,000,000	3,044,288	0	(13,400)	0	0	4.000	3.490	FA	50,000	120,000	08/25/2015.	02/01/2035.
199820 2P 5	COMAL ISD GO REF S2016 (PSF)			2	1.A FE	2,240,712	116.105	2,380,153	2,050,000	2,161,785	0	(20,173)	0	0	4.000	2.840	FA	34,167	82,000	10/25/2016.	02/01/2035.
199820 R6 0	COMAL ISD GO S2015B (PSF)			2	1.A FE	1,310,059	110.525	1,398,141	1,265,000	1,282,935	0	(5,425)	0	0	4.000	3.510	FA	21,083	50,600	07/13/2015.	02/01/2031.
199820 S3 6	COMAL ISD GO S2015B (PSF)			2	1.A FE	1,626,860	113.403	1,627,333	1,435,000	1,581,013	0	(45,846)	0	0	5.000	1.604	FA	29,896	71,750	01/01/2020.	02/01/2036.
206165 HB 1	CONCORD & CARLISLE REG SCH DIST GO S2015			2	1.A FE	2,503,904	104.558	2,718,508	2,600,000	2,523,773	0	3,737	0	0	3.250	3.500	MS	24,881	84,500	03/06/2015.	03/15/2036.
208418 YK 3	CONROE ISD GENERAL OBLIG REF S15 (PSF)			2	1.A FE	5,669,682	111.270	6,236,684	5,605,000	5,634,633	0	(6,592)	0	0	3.750	3.610	FA	79,404	210,188	02/18/2015.	02/15/2034.
208418 YK 3	CONROE ISD GENERAL OBLIG REF S15 (PSF)	SD		2	1.A FE	8,269,340	111.270	9,096,323	8,175,000	8,218,220	0	(9,615)	0	0	3.750	3.610	FA	115,813	306,563	02/18/2015.	02/15/2034.
208418 B5 1	CONROE ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	6,514,740	114.630	6,877,800	6,000,000	6,303,144	0	(54,121)	0	0	4.000	2.930	FA	90,667	240,000	10/27/2016.	02/15/2037.
208418 U8 4	CONROE ISD GO REF S2020A (PSF)			2	1.A FE	2,714,400	114.098	2,852,450	2,500,000	2,711,829	0	(2,571)	0	0	3.000	1.980	FA	9,167	0	10/07/2020.	02/15/2040.
208418 V3 4	CONROE ISD GO REF S2020A (PSF)			2	1.A FE	2,705,600	113.749	2,843,725	2,500,000	2,703,144	0	(2,456)	0	0	3.000	2.020	FA	9,167	0	10/07/2020.	02/15/2041.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
208418	V4	2	CONROE ISD GO REF S2020A (PSF)			2	1.A FE	2,979,724	113.144	3,122,774	2,760,000	2,977,102	0	(2,621)	0	0	3.000	2.050	FA	10,120	0	10/07/2020.	02/15/2042.
212204	KH	3	CONTRA COSTA CCD GO S2019B2			2	1.B FE	812,055	112.903	846,773	750,000	804,586	0	(5,755)	0	0	3.000	2.070	FA	9,375	19,938	08/29/2019.	08/01/2034.
212204	KK	6	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,092,124	111.190	1,134,138	1,020,000	1,083,496	0	(6,653)	0	0	3.000	2.200	FA	12,750	27,115	08/29/2019.	08/01/2036.
212204	KM	2	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,165,725	110.290	1,213,190	1,100,000	1,157,899	0	(6,031)	0	0	3.000	2.320	FA	13,750	29,242	08/29/2019.	08/01/2038.
215489	MQ	5	COOK CO HSD #203 NEW TRIER TWP GO S2015A			2	1.A FE	5,313,968	103.750	5,457,250	5,260,000	5,274,753	0	(7,212)	0	0	3.500	3.350	JD	8,182	184,100	01/13/2015.	12/15/2034.
217489	7P	2	COPPELL ISD GENERAL OBLIG REF S2018(PSF)			2	1.A FE	2,047,384	127.427	2,108,917	1,655,000	2,005,268	0	(42,116)	0	0	5.000	1.993	FA	31,261	82,750	01/01/2020.	08/15/2038.
217489	7Q	0	COPPELL ISD GENERAL OBLIG REF S2018(PSF)			2	1.A FE	1,733,770	127.179	1,786,865	1,405,000	1,698,492	0	(35,278)	0	0	5.000	2.028	FA	26,539	70,250	01/01/2020.	08/15/2039.
217489	V3	4	COPPELL ISD GENERAL OBLIG S2013A (PSF)			2	1.A FE	1,947,506	107.734	1,923,052	1,785,000	1,886,234	0	(61,272)	0	0	5.000	1.448	FA	33,717	89,250	01/01/2020.	08/15/2035.
217489	X9	9	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	1,843,713	106.851	1,869,893	1,750,000	1,818,484	0	(25,229)	0	0	3.500	1.961	FA	23,139	61,250	01/01/2020.	08/15/2030.
217489	Y2	3	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	1,895,794	106.361	1,925,134	1,810,000	1,872,744	0	(23,050)	0	0	3.500	2.133	FA	23,932	63,350	01/01/2020.	08/15/2031.
232392	AW	0	CUYAHOGA CNTY CCD S2018			2	1.C FE	4,843,273	110.382	5,419,756	4,910,000	4,850,798	0	2,709	0	0	3.500	3.600	JD	14,321	171,850	02/01/2018.	12/01/2036.
232769	CT	4	CYPRESS-FAIRBANKS ISD GO REF S2016 (PSF)			2	1.A FE	5,292,550	114.522	5,726,100	5,000,000	5,194,648	0	(34,503)	0	0	4.000	3.170	FA	75,556	200,000	01/25/2018.	02/15/2038.
235308	SL	8	DALLAS ISD GENERAL OBLIG REF S12 (PSF)			2	1.A FE	4,838,744	103.577	4,868,119	4,700,000	4,786,609	0	(52,135)	0	0	3.000	1.841	FA	53,267	141,000	01/01/2020.	08/15/2030.
235308	VC	4	DALLAS ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	4,902,625	112.103	5,195,974	4,635,000	4,741,595	0	(27,293)	0	0	4.000	3.320	FA	70,040	185,400	07/01/2014.	08/15/2033.
235308	VC	4	DALLAS ISD GENERAL OBLIG REF S14A (PSF)	SD		2	1.A FE	18,341,212	112.103	19,438,660	17,340,000	17,738,783	0	(102,105)	0	0	4.000	3.320	FA	262,027	693,600	07/01/2014.	08/15/2033.
236091	6U	3	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,189,399	110.888	1,297,390	1,170,000	1,179,581	0	(2,001)	0	0	3.250	3.050	JD	3,169	38,025	09/17/2015.	06/01/2029.
236092	CQ	3	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	260,000	113.851	296,013	260,000	260,000	0	0	0	0	3.250	3.250	JD	704	8,450	09/07/2018.	06/01/2031.
236092	EP	3	DANE CO GENERAL OBLIGATION S2019B			2	1.A FE	1,123,911	107.243	1,217,208	1,135,000	1,124,534	0	623	0	0	2.375	2.456	JD	2,246	31,898	01/01/2020.	06/01/2034.
236092	ET	5	DANE CO GENERAL OBLIGATION S2019B			2	1.A FE	1,206,038	106.994	1,337,425	1,250,000	1,207,980	0	1,943	0	0	2.500	2.744	JD	2,604	36,979	01/01/2020.	06/01/2038.
238388	TF	9	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,720,000	110.635	1,902,922	1,720,000	1,720,000	0	0	0	0	3.250	3.250	JD	4,658	55,900	03/15/2018.	06/01/2031.
239019	S7	8	DAVIS CO SCH DIST GO S2016			2	1.A FE	4,679,951	108.960	4,984,920	4,575,000	4,631,884	0	(10,569)	0	0	3.375	3.100	JD	12,867	154,406	02/18/2016.	06/01/2035.
239019	V4	1	DAVIS CO SCH DIST GO S2017			2	1.A FE	6,111,464	110.295	6,838,290	6,200,000	6,123,518	0	3,360	0	0	3.500	3.600	JD	18,083	217,000	03/22/2017.	06/01/2037.
239019	Y7	1	DAVIS CO SCH DIST GO S2018			2	1.A FE	3,999,394	107.149	4,419,896	4,125,000	4,016,565	0	6,295	0	0	3.125	3.370	JD	10,742	128,906	02/23/2018.	06/01/2034.
239019	Z3	9	DAVIS CO SCH DIST GO S2018			2	1.A FE	5,000,000	107.835	5,391,750	5,000,000	5,000,000	0	0	0	0	3.500	3.500	JD	14,583	175,000	02/22/2018.	06/01/2038.
239019	2L	5	DAVIS CO SCH DIST GO S2019			2	1.A FE	2,571,498	110.718	2,850,989	2,575,000	2,571,803	0	159	0	0	3.000	3.010	JD	6,438	77,250	03/28/2019.	06/01/2036.
239019	2M	3	DAVIS CO SCH DIST GO S2019			2	1.A FE	2,617,008	110.452	2,926,978	2,650,000	2,619,429	0	1,409	0	0	3.000	3.090	JD	6,625	79,500	03/28/2019.	06/01/2037.
239019	2N	1	DAVIS CO SCH DIST GO S2019			2	1.A FE	2,711,293	111.129	3,028,265	2,725,000	2,712,254	0	540	0	0	3.125	3.160	JD	7,096	85,156	03/28/2019.	06/01/2038.
239019	2P	6	DAVIS CO SCH DIST GO S2019			2	1.A FE	2,760,716	110.865	3,104,220	2,800,000	2,763,213	0	1,442	0	0	3.125	3.220	JD	7,292	87,500	03/28/2019.	06/01/2039.
239864	AL	5	DAYTON METRO LIBRARY GO S2013A			2	1.C FE	9,030,247	103.408	8,867,236	8,575,000	8,629,341	0	(57,662)	0	0	4.000	3.290	JD	28,583	343,000	03/20/2013.	12/01/2032.
239864	AM	3	DAYTON METRO LIBRARY GO S2013A			2	1.C FE	9,379,826	103.408	9,223,994	8,920,000	8,974,921	0	(58,273)	0	0	4.000	3.310	JD	29,733	356,800	03/20/2013.	12/01/2033.
233087	QH	1	DC EVEREST AREA SCHOOL DISTRICT GO S2018			2	1.C FE	4,429,982	111.570	4,992,758	4,475,000	4,435,138	0	2,103	0	0	3.500	3.580	AO	39,156	156,625	05/24/2018.	04/01/2035.
233087	QK	4	DC EVEREST AREA SCHOOL DISTRICT GO S2018			2	1.C FE	4,790,064	111.937	5,372,976	4,800,000	4,791,030	0	390	0	0	3.625	3.640	AO	43,500	174,000	05/24/2018.	04/01/2037.
245145	FK	8	DEL MAR UNION SCH DIST GO S2019			2	1.A FE	2,608,841	106.319	2,865,297	2,695,000	2,612,542	0	3,701	0	0	2.500	2.720	FA	28,073	53,339	01/01/2020.	08/01/2038.
248775	R9	1	DENTON CO GO LTD REF S2013			2	1.A FE	3,355,059	105.889	3,340,798	3,155,000	3,192,572	0	(23,472)	0	0	4.000	3.200	JJ	58,192	126,200	04/03/2013.	07/15/2032.
248775	S2	5	DENTON CO GO LTD REF S2013			2	1.A FE	3,477,226	105.889	3,473,159	3,280,000	3,317,090	0	(23,161)	0	0	4.000	3.240	JJ	60,498	131,200	04/03/2013.	07/15/2033.
248775	3B	2	DENTON CO GO LTD REF S2016			2	1.A FE	6,164,765	114.587	6,434,060	5,615,000	5,902,718	0	(58,682)	0	0	4.000	2.790	JJ	103,566	224,600	03/30/2016.	07/15/2032.
248775	4E	5	DENTON CO GO LTD S2017			2	1.A FE	2,719,433	110.660	3,048,683	2,755,000	2,724,779	0	1,606	0	0	3.125	3.220	JJ	39,699	86,094	06/16/2017.	07/15/2035.
249174	UP	6	DENVER CITY & CO SD #1 GO REF S2016			2	1.B FE	8,755,314	115.135	8,945,990	7,770,000	8,305,943	0	(101,246)	0	0	4.000	2.500	JD	25,900	310,800	04/26/2016.	12/01/2031.
249174	VR	1	DENVER CITY & CO SD #1 GO S2017	SD		2	1.B FE	11,629,400	123.010	12,301,000	10,000,000	11,036,708	0	(157,529)	0	0	5.000	3.070	JD	41,667	500,000	01/18/2017.	12/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
249174 WQ 2	DENVER CITY & CO SD #1 GO S2017A			2	1.B FE	700,200	129.588	712,734	550,000	682,385	0	(17,814)	0	0	5.500	1.785	JD	2,521	30,250	01/01/2020.	12/01/2035.
249174 WR 0	DENVER CITY & CO SD #1 GO S2017A			2	1.B FE	634,945	129.232	646,160	500,000	618,956	0	(15,989)	0	0	5.500	1.823	JD	2,292	27,500	01/01/2020.	12/01/2036.
249164 PZ 1	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,708,435	109.355	2,958,053	2,705,000	2,708,110	0	(326)	0	0	2.375	2.360	FA	26,768	44,614	11/13/2019.	08/01/2031.
249164 QL 1	DENVER CITY AND CNTY GO S2020A			2	1.A FE	17,772,300	102.957	18,027,771	17,510,000	17,770,453	0	(1,847)	0	0	2.000	1.830	FA	27,238	0	11/17/2020.	08/01/2038.
249164 NJ 9	DENVER CITY AND CNTY CO GO S2018A			2	1.A FE	14,913,035	115.559	17,345,406	15,010,000	14,928,866	0	6,384	0	0	3.000	3.060	FA	187,625	450,300	06/19/2018.	08/01/2031.
249174 JZ 7	DENVER CITY&CO GO SD#1 S09 QSCB				1.B FE	8,000,000	115.009	9,200,720	8,000,000	8,003,397	0	(1,035)	0	0	1.390	7.403	JD	9,267	111,200	10/01/2009.	12/01/2024.
25009X NZ 4	DES MOINES GENERAL OBLIGATION REF S19A			2	1.C FE	2,740,878	109.823	2,965,221	2,700,000	2,735,747	0	(5,131)	0	0	2.750	2.525	JD	6,188	74,250	01/01/2020.	06/01/2032.
25009X LL 7	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,516,084	106.723	2,758,790	2,585,000	2,525,513	0	2,945	0	0	3.000	3.190	JD	6,463	77,550	08/22/2017.	06/01/2036.
250325 TG 2	DESCHUTES CO ADMIN SD#1 S2017			2	1.B FE	12,588,852	110.836	14,192,550	12,805,000	12,623,220	0	10,709	0	0	3.000	3.130	JD	17,073	384,150	09/11/2017.	06/15/2034.
250375 JL 7	DESERT CCD GO S2020			2	1.C FE	977,623	100.710	981,923	975,000	977,536	0	(86)	0	0	2.000	1.970	FA	7,150	0	08/06/2020.	08/01/2037.
250375 JM 5	DESERT CCD GO S2020			2	1.C FE	1,026,900	100.221	1,032,276	1,030,000	1,026,957	0	57	0	0	2.000	2.020	FA	7,553	0	08/06/2020.	08/01/2038.
250375 JN 3	DESERT CCD GO S2020			2	1.C FE	1,107,747	99.926	1,119,171	1,120,000	1,107,949	0	201	0	0	2.000	2.070	FA	8,213	0	08/06/2020.	08/01/2039.
250375 JP 8	DESERT CCD GO S2020			2	1.C FE	1,171,556	100.675	1,177,898	1,170,000	1,171,506	0	(50)	0	0	2.125	2.110	FA	9,116	0	08/06/2020.	08/01/2040.
250375 JQ 6	DESERT CCD GO S2020			2	1.C FE	1,822,296	100.304	1,835,563	1,830,000	1,822,409	0	113	0	0	2.125	2.150	FA	14,259	0	08/06/2020.	08/01/2041.
250375 KH 4	DESERT CCD GO S2020			2	1.C FE	1,188,528	99.881	1,198,572	1,200,000	1,188,676	0	148	0	0	2.125	2.180	FA	9,350	0	08/06/2020.	08/01/2042.
250375 JS 2	DESERT CCD GO TAXABLE REF S2020				1.C FE	125,000	100.223	125,279	125,000	125,000	0	0	0	0	0.345	0.345	FA	158	0	08/06/2020.	08/01/2022.
250375 JT 0	DESERT CCD GO TAXABLE REF S2020				1.C FE	125,000	100.337	125,421	125,000	125,000	0	0	0	0	0.458	0.458	FA	210	0	08/06/2020.	08/01/2023.
250375 JU 7	DESERT CCD GO TAXABLE REF S2020				1.C FE	200,000	100.455	200,910	200,000	200,000	0	0	0	0	0.617	0.617	FA	452	0	08/06/2020.	08/01/2024.
250375 JV 5	DESERT CCD GO TAXABLE REF S2020				1.C FE	200,000	100.445	200,890	200,000	200,000	0	0	0	0	0.767	0.767	FA	562	0	08/06/2020.	08/01/2025.
250375 JW 3	DESERT CCD GO TAXABLE REF S2020				1.C FE	255,000	100.306	255,780	255,000	255,000	0	0	0	0	0.989	0.989	FA	925	0	08/06/2020.	08/01/2026.
250375 JX 1	DESERT CCD GO TAXABLE REF S2020				1.C FE	575,000	100.633	578,640	575,000	575,000	0	0	0	0	1.169	1.169	FA	2,465	0	08/06/2020.	08/01/2027.
250375 JY 9	DESERT CCD GO TAXABLE REF S2020				1.C FE	235,000	100.392	235,921	235,000	235,000	0	0	0	0	1.340	1.340	FA	1,155	0	08/06/2020.	08/01/2028.
250375 KA 9	DESERT CCD GO TAXABLE REF S2020				1.C FE	740,000	99.855	738,927	740,000	740,000	0	0	0	0	1.540	1.540	FA	4,179	0	08/06/2020.	08/01/2030.
250375 KB 7	DESERT CCD GO TAXABLE REF S2020			2	1.C FE	525,000	100.178	525,935	525,000	525,000	0	0	0	0	1.660	1.660	FA	3,196	0	08/06/2020.	08/01/2031.
250375 KC 5	DESERT CCD GO TAXABLE REF S2020			2	1.C FE	580,000	100.100	580,580	580,000	580,000	0	0	0	0	1.760	1.760	FA	3,743	0	08/06/2020.	08/01/2032.
250375 KD 3	DESERT CCD GO TAXABLE REF S2020			2	1.C FE	570,000	99.858	569,191	570,000	570,000	0	0	0	0	1.860	1.860	FA	3,887	0	08/06/2020.	08/01/2033.
250375 KE 1	DESERT CCD GO TAXABLE REF S2020			2	1.C FE	1,000,000	99.617	996,170	1,000,000	1,000,000	0	0	0	0	1.970	1.970	FA	7,223	0	08/06/2020.	08/01/2034.
250375 KF 8	DESERT CCD GO TAXABLE REF S2020			2	1.C FE	1,000,000	100.019	1,000,190	1,000,000	1,000,000	0	0	0	0	2.020	2.020	FA	7,407	0	08/06/2020.	08/01/2035.
25812L AY 4	DORAL GENERAL OBLIGATION S2019			2	1.B FE	39,706	109.985	43,994	40,000	39,721	0	9	0	0	3.125	3.170	JJ	625	1,413	06/03/2019.	07/01/2042.
258165 UA 5	DORCHESTER CO SCH DIST #2 GO S14A			2	1.C FE	3,263,010	109.907	3,297,210	3,000,000	3,201,638	0	(61,372)	0	0	4.000	1.806	MS	40,000	120,000	01/01/2020.	03/01/2032.
258885 D8 2	DOUGLAS CO SD #RE-1 GO REF S2010	SD			1.B FE	5,382,000	104.133	5,206,650	5,000,000	5,039,475	0	(39,959)	0	0	4.500	3.650	JD	10,000	225,000	12/14/2010.	12/15/2021.
258885 P8 9	DOUGLAS CO SD #RE-1 GO S2019			2	1.B FE	8,673,723	129.431	9,014,869	6,965,000	8,497,558	0	(176,165)	0	0	5.000	1.995	JD	15,478	348,250	01/01/2020.	12/15/2038.
259291 MA 7	DOUGLAS CO SD #1 GO REF S2012				1.C FE	2,296,700	116.621	2,332,420	2,000,000	2,243,721	0	(52,979)	0	0	4.000	1.184	JD	3,556	80,000	01/01/2020.	06/15/2025.
259291 MU 3	DOUGLAS CO SD #1 GO S2015			2	1.C FE	9,728,205	111.496	10,157,286	9,110,000	9,385,492	0	(64,398)	0	0	4.000	3.180	JD	16,196	364,400	03/24/2015.	12/15/2035.
259291 NL 2	DOUGLAS CO SD #1 GO S2016			2	1.C FE	9,417,316	112.959	10,776,289	9,540,000	9,436,630	0	5,080	0	0	3.625	3.720	JD	15,370	345,825	12/14/2016.	12/15/2035.
259327 H9 8	DOUGLAS CO SD #17 GO REF S2013				1.C FE	3,922,662	101.719	3,804,291	3,740,000	3,771,439	0	(68,081)	0	0	4.000	2.133	JD	6,649	149,600	12/16/2015.	06/15/2021.
259327 M3 5	DOUGLAS CO SD #17 GO REF S2015A			2	1.C FE	8,013,865	112.468	8,581,308	7,630,000	7,817,699	0	(38,412)	0	0	4.000	3.400	JD	13,564	305,200	06/23/2015.	06/15/2035.
262633 EX 4	DU PAGE CO GO REF S93				1.A FE	345,436	100.000	308,114	308,114	308,114	0	12	0	0	5.600	4.600	JJ	8,627	17,254	01/24/2003.	01/01/2021.
262633 EX 4	DU PAGE CO GO REF S93				1.A FE	813,954	100.000	751,497	751,497	751,497	0	29	0	0	5.600	4.950	JJ	21,042	42,084	01/04/2001.	01/01/2021.
262633 EX 4	DU PAGE CO GO REF S93				1.A FE	209,434	100.000	195,389	195,389	195,389	0	8	0	0	5.600	5.010	JJ	5,471	10,942	12/04/2001.	01/01/2021.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
262615 JL 2	DU PAGE COOK WILL CO CCD #502 GO S2013A			2	1.B FE	1,313,123	107.979	1,328,142	1,230,000	1,252,395	0	(8,785)	0	0	4.000	3.210	JD	4,100	49,200	04/23/2013.	06/01/2031.
262615 JL 2	DU PAGE COOK WILL CO CCD #502 GO S2013A	SD		2	1.B FE	3,416,256	107.979	3,455,328	3,200,000	3,258,264	0	(22,856)	0	0	4.000	3.210	JD	10,667	128,000	04/23/2013.	06/01/2031.
26371G SR 2	DUBLIN CITY SCHOOL DIST GO REF S2016				1.B FE	653,530	127.289	636,445	500,000	590,027	0	(14,306)	0	0	5.000	1.780	JD	2,083	25,000	05/10/2016.	12/01/2026.
26371G TX 8	DUBLIN CITY SCHOOL DIST GO S2019A			2	1.B FE	855,083	122.064	915,480	750,000	844,333	0	(10,750)	0	0	4.000	2.256	JD	2,500	30,000	01/01/2020.	12/01/2037.
262579 RN 7	DUPAGE & COOK CO (HINSDALE)SD #181 S2017			2	1.A FE	5,070,000	111.163	5,635,964	5,070,000	5,070,000	0	0	0	0	3.500	3.500	JJ	81,824	177,450	06/27/2017.	01/15/2036.
266705 ZY 1	DURHAM CO GENERAL OBLIGATION REF S2009				1.A FE	1,160,840	106.026	1,060,260	1,000,000	1,019,367	0	(14,957)	0	0	5.000	3.400	AO	12,500	50,000	10/20/2009.	04/01/2022.
266705 N5 7	DURHAM CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,144,840	113.101	2,262,020	2,000,000	2,087,036	0	(14,062)	0	0	3.000	2.190	AO	15,000	60,000	08/17/2016.	10/01/2030.
269408 PS 3	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,368,260	110.146	1,509,000	1,370,000	1,368,459	0	82	0	0	3.500	3.510	FA	19,979	47,950	09/18/2018.	02/01/2035.
270083 ZJ 0	EANES ISD GENERAL OBLIGATION REF S2009			2	1.B FE	1,017,660	100.280	1,002,800	1,000,000	999,967	0	(36)	0	0	4.000	3.780	FA	16,667	40,000	10/29/2009.	08/01/2021.
271015 SE 0	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	85,372	100.353	80,282	80,000	80,000	0	1	0	0	5.000	4.077	MS	1,333	4,000	12/07/2010.	09/01/2026.
271015 PZ 6	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	1,978,654	109.484	2,195,154	2,005,000	1,982,876	0	1,416	0	0	2.875	2.980	MS	19,215	57,644	11/16/2017.	09/01/2033.
271015 QU 6	EAST BAY REGIONAL PARK DIST GO S2017A-2			2	1.A FE	1,184,232	109.484	1,313,808	1,200,000	1,186,759	0	847	0	0	2.875	2.980	MS	11,500	34,500	11/16/2017.	09/01/2033.
276119 VX 9	EASTCHESTER UNION FREE SCH DIST GO S2018			2	1.C FE	1,543,161	107.570	1,661,957	1,545,000	1,543,354	0	100	0	0	3.250	3.260	MS	14,785	50,213	09/06/2018.	09/15/2033.
278444 JA 3	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	530,602	105.479	564,313	535,000	531,013	0	309	0	0	2.125	2.200	AO	2,842	12,411	08/14/2019.	04/01/2032.
278444 JF 2	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	586,110	106.263	637,578	600,000	586,767	0	657	0	0	2.500	2.668	AO	3,750	16,375	01/01/2020.	04/01/2037.
278444 JH 8	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	615,189	106.577	671,435	630,000	615,817	0	629	0	0	2.625	2.783	AO	4,134	18,053	01/01/2020.	04/01/2039.
279533 VR 1	EDEN PRAIRIE ISD #272 GO S2019A			2	1.C FE	2,144,740	111.666	2,233,320	2,000,000	2,128,142	0	(16,598)	0	0	3.125	2.145	FA	26,042	62,500	01/01/2020.	02/01/2034.
279533 VS 9	EDEN PRAIRIE ISD #272 GO S2019A			2	1.C FE	1,129,812	111.507	1,181,974	1,060,000	1,121,831	0	(7,981)	0	0	3.125	2.230	FA	13,802	33,125	01/01/2020.	02/01/2035.
279533 VT 7	EDEN PRAIRIE ISD #272 GO S2019A			2	1.C FE	2,179,046	112.023	2,285,269	2,040,000	2,163,241	0	(15,806)	0	0	3.250	2.320	FA	27,625	66,300	01/01/2020.	02/01/2036.
280605 7V 2	EDINA GENERAL OBLIGATION REF S2016A			2	1.A FE	1,195,113	105.620	1,225,192	1,160,000	1,174,882	0	(4,653)	0	0	2.250	1.820	FA	10,875	26,100	06/07/2016.	02/01/2026.
280605 6U 5	EDINA GENERAL OBLIGATION S2015A			2	1.A FE	163,053	106.980	171,168	160,000	161,203	0	(364)	0	0	3.750	3.490	FA	2,500	6,000	06/17/2015.	02/01/2035.
280605 6V 3	EDINA GENERAL OBLIGATION S2015A			2	1.A FE	172,739	106.715	181,416	170,000	171,080	0	(327)	0	0	3.750	3.530	FA	2,656	6,375	06/17/2015.	02/01/2036.
280659 TW 3	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	2,932,620	111.355	3,090,101	2,775,000	2,848,578	0	(16,583)	0	0	4.000	3.300	FA	46,250	111,000	06/24/2015.	02/01/2033.
280659 TW 3	EDINA ISD #273 GENERAL OBLIGATION S2015A	SD		2	1.A FE	5,833,536	111.355	6,146,796	5,520,000	5,666,360	0	(32,987)	0	0	4.000	3.300	FA	92,000	220,800	06/24/2015.	02/01/2033.
280659 UA 9	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,819,241	110.674	10,414,423	9,410,000	9,601,734	0	(43,052)	0	0	4.000	3.460	FA	156,833	376,400	06/24/2015.	02/01/2037.
282726 HD 3	EL CAMINO CCD GO TAXABLE REF S2020			2	1.B FE	10,138,300	101.507	10,150,700	10,000,000	10,137,554	0	(746)	0	0	2.422	2.260	FA	47,767	0	12/09/2020.	08/01/2037.
282726 HD 3	EL CAMINO CCD GO TAXABLE REF S2020			2	1.B FE	22,080,000	101.507	22,412,746	22,080,000	22,079,624	0	(376)	0	0	2.422	2.422	FA	105,470	0	10/02/2020.	08/01/2037.
283461 G6 2	EL PASO CO SD #020 GO S2017			2	1.C FE	2,336,380	122.416	2,448,320	2,000,000	2,214,344	0	(32,390)	0	0	5.000	3.020	JD	4,444	100,000	01/12/2017.	12/15/2036.
283443 KK 4	EL PASO CO SD#12 GO REF (TXBL) S2019				1.B FE	589,193	112.039	633,020	565,000	585,808	0	(3,377)	0	0	3.000	2.307	MS	4,991	12,006	12/18/2019.	09/15/2026.
283443 KL 2	EL PASO CO SD#12 GO REF (TXBL) S2019				1.B FE	655,446	113.359	714,162	630,000	652,399	0	(3,043)	0	0	3.000	2.422	MS	5,565	13,388	12/18/2019.	09/15/2027.
283443 KM 0	EL PASO CO SD#12 GO REF (TXBL) S2019				1.B FE	519,760	113.986	569,930	500,000	517,697	0	(2,060)	0	0	3.000	2.492	MS	4,417	10,625	12/18/2019.	09/15/2028.
283443 KN 8	EL PASO CO SD#12 GO REF (TXBL) S2019				1.B FE	415,664	114.058	456,232	400,000	414,217	0	(1,443)	0	0	3.000	2.542	MS	3,533	8,500	12/18/2019.	09/15/2029.
283443 KP 3	EL PASO CO SD#12 GO REF (TXBL) S2019			2	1.B FE	500,000	105.863	529,315	500,000	500,000	0	0	0	0	2.672	2.672	MS	3,934	9,463	12/18/2019.	09/15/2030.
283479 JV 6	EL PASO CO SD#38 LEWIS PALMER GO REF S12				1.C FE	2,502,489	118.582	2,508,009	2,115,000	2,425,429	0	(77,060)	0	0	5.000	1.156	JD	8,813	105,750	01/01/2020.	12/01/2024.
289425 UC 2	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,015,450	111.320	1,068,672	960,000	982,048	0	(6,520)	0	0	4.000	3.230	MS	12,800	38,400	06/15/2015.	03/01/2028.
30382A BQ 4	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	3,326,914	110.461	3,551,321	3,215,000	3,250,765	0	(12,215)	0	0	4.000	3.570	AO	32,150	128,600	01/23/2014.	10/01/2031.
30382A DK 5	FAIRFAX CO GENERAL OBLIGATION S2015A			2	1.A FE	6,036,444	114.107	6,367,171	5,580,000	5,774,306	0	(48,294)	0	0	4.000	3.010	AO	55,800	223,200	02/27/2015.	10/01/2033.
30382A GR 7	FAIRFAX CO GENERAL OBLIGATION S2017A			2	1.A FE	142,529	120.941	157,223	130,000	139,285	0	(1,136)	0	0	4.000	2.900	AO	1,300	5,200	01/09/2018.	10/01/2037.
30382A GR 7	FAIRFAX CO GENERAL OBLIGATION S2017A	SD		2	1.A FE	11,895,723	120.941	13,122,099	10,850,000	11,624,948	0	(94,798)	0	0	4.000	2.900	AO	108,500	434,000	01/09/2018.	10/01/2037.
304243 4K 1	FAIRFIELD GENERAL OBLIGATION S2018			2	1.A FE	892,872	104.435	939,915	900,000	893,527	0	266	0	0	3.375	3.430	JJ	15,188	30,375	06/28/2018.	07/01/2038.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
304243 4Y 1	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	766,466	105.729	814,113	770,000	766,845	0	257	0	0	2.625	2.670	JJ	10,106	19,651	06/27/2019.	07/01/2031.
304243 4Z 8	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	770,000	105.936	815,707	770,000	770,000	0	0	0	0	2.750	2.750	JJ	10,588	20,587	06/27/2019.	07/01/2032.
304243 5A 2	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	763,802	105.407	811,634	770,000	764,355	0	372	0	0	2.750	2.820	JJ	10,588	20,587	06/27/2019.	07/01/2033.
304243 5B 0	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	768,599	105.431	811,819	770,000	768,717	0	77	0	0	2.875	2.890	JJ	11,069	21,523	06/27/2019.	07/01/2034.
304243 5C 8	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	704,143	104.932	745,017	710,000	704,584	0	296	0	0	2.875	2.940	JJ	10,206	19,845	06/27/2019.	07/01/2035.
304243 5D 6	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	710,376	106.604	756,888	710,000	710,297	0	(61)	0	0	3.000	2.990	JJ	10,650	20,708	06/27/2019.	07/01/2036.
304243 5E 4	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	706,081	106.419	755,575	710,000	706,337	0	169	0	0	3.000	3.040	JJ	10,650	20,708	06/27/2019.	07/01/2037.
304243 5F 1	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	716,344	106.797	763,599	715,000	716,044	0	(213)	0	0	3.125	3.090	JJ	11,172	21,723	06/27/2019.	07/01/2038.
304243 5G 9	FAIRFIELD GENERAL OBLIGATION S2019			2	1.A FE	714,464	106.658	762,605	715,000	714,501	0	20	0	0	3.125	3.130	JJ	11,172	21,723	06/27/2019.	07/01/2039.
338423 QQ 2	FLAGSTAFF GENERAL OBLIGATION S2016			2	1.C FE	261,800	114.592	263,562	230,000	248,609	0	(3,127)	0	0	4.000	2.420	JJ	4,600	9,200	07/19/2016.	07/01/2032.
343487 4U 5	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	867,440	123.009	904,116	735,000	818,615	0	(14,925)	0	0	5.000	2.630	MS	12,250	36,750	07/19/2017.	03/01/2031.
345102 MZ 7	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	9,971,974	114.941	10,206,761	8,880,000	9,536,402	0	(108,024)	0	0	4.000	2.570	FA	148,000	355,200	09/28/2016.	08/01/2037.
345766 NE 5	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	1,119,143	111.149	1,167,065	1,050,000	1,080,279	0	(7,150)	0	0	4.000	3.210	JD	3,500	42,000	02/04/2015.	12/01/2032.
346623 AT 8	FORSYTH CO GENERAL OBLIGATION S2013			2	1.A FE	849,020	102.745	842,509	820,000	824,575	0	(3,343)	0	0	3.000	2.570	MN	4,100	24,600	12/11/2012.	05/01/2031.
346623 AU 5	FORSYTH CO GENERAL OBLIGATION S2013			2	1.A FE	1,416,745	102.583	1,410,516	1,375,000	1,381,593	0	(4,818)	0	0	3.000	2.630	MN	6,875	41,250	12/11/2012.	05/01/2032.
346623 FR 7	FORSYTH CO GENERAL OBLIGATION S2017B			2	1.A FE	9,431,871	113.235	10,695,046	9,445,000	9,433,646	0	543	0	0	3.500	3.510	MS	110,192	330,575	02/21/2017.	03/01/2036.
346766 RT 7	FORT BEND CO GENERAL OBLIGATION REF S15A			2	1.B FE	2,463,712	113.831	2,527,048	2,220,000	2,418,246	0	(45,466)	0	0	4.000	1.767	MS	29,600	88,800	01/01/2020.	03/01/2030.
346766 TA 6	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	5,036,280	122.837	4,913,480	4,000,000	4,575,585	0	(104,587)	0	0	5.000	2.050	MS	66,667	200,000	05/09/2016.	03/01/2028.
346766 TA 6	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	1,597,639	122.837	1,566,172	1,275,000	1,454,437	0	(32,545)	0	0	5.000	2.110	MS	21,250	63,750	05/19/2016.	03/01/2028.
346766 VH 8	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,081,850	117.392	1,173,920	1,000,000	1,058,196	0	(8,488)	0	0	4.000	2.960	MS	13,333	40,000	01/23/2018.	03/01/2033.
346843 NG 6	FORT BEND ISD GO REF S2018 (PSF)			2	1.A FE	2,949,144	119.440	3,338,348	2,795,000	2,910,449	0	(15,371)	0	0	4.000	3.300	FA	42,236	111,800	05/02/2018.	08/15/2034.
346843 SN 6	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,421,243	124.709	1,427,918	1,145,000	1,411,067	0	(10,176)	0	0	4.000	1.160	FA	15,903	0	08/05/2020.	08/15/2034.
346843 SP 1	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,273,554	124.376	1,281,073	1,030,000	1,264,606	0	(8,948)	0	0	4.000	1.210	FA	14,306	0	08/05/2020.	08/15/2035.
346843 SQ 9	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	933,661	114.597	945,425	825,000	929,709	0	(3,951)	0	0	3.000	1.430	FA	8,594	0	08/05/2020.	08/15/2036.
346843 SR 7	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	659,950	114.245	668,333	585,000	657,228	0	(2,722)	0	0	3.000	1.470	FA	6,094	0	08/05/2020.	08/15/2037.
346843 SS 5	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,666,665	102.750	1,690,238	1,645,000	1,665,883	0	(782)	0	0	2.000	1.840	FA	11,424	0	08/05/2020.	08/15/2038.
346843 ST 3	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,236,062	102.427	1,254,731	1,225,000	1,235,664	0	(398)	0	0	2.000	1.890	FA	8,507	0	08/05/2020.	08/15/2039.
346843 SU 0	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,312,478	102.083	1,332,183	1,305,000	1,312,212	0	(265)	0	0	2.000	1.930	FA	9,063	0	08/05/2020.	08/15/2040.
346843 SV 8	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,639,006	101.735	1,663,367	1,635,000	1,638,857	0	(149)	0	0	2.000	1.970	FA	11,354	0	08/05/2020.	08/15/2041.
346843 SW 6	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,500,000	101.401	1,521,015	1,500,000	1,500,000	0	0	0	0	2.000	2.000	FA	10,417	0	08/05/2020.	08/15/2042.
346843 SX 4	FORT BEND ISD GO S2020A (PSF)			2	1.A FE	1,805,220	120.740	1,811,100	1,500,000	1,794,169	0	(11,051)	0	0	4.000	1.560	FA	20,833	0	08/05/2020.	08/15/2045.
347550 PR 0	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,798,901	106.804	4,074,573	3,815,000	3,799,444	0	544	0	0	2.625	2.650	JJ	50,072	38,667	01/29/2020.	07/01/2042.
349545 2R 3	FORT ZUMWALT SCH DIST GO REF S2018			2	1.B FE	2,066,438	123.292	2,114,458	1,715,000	2,020,219	0	(46,219)	0	0	5.000	1.925	MS	28,583	85,750	01/01/2020.	03/01/2036.
349545 2T 9	FORT ZUMWALT SCH DIST GO REF S2018			2	1.B FE	1,797,060	122.485	1,837,275	1,500,000	1,758,100	0	(38,960)	0	0	5.000	2.018	MS	25,000	75,000	01/01/2020.	03/01/2038.
355694 2K 5	FREDERICK CO GENERAL OBLIGATION S2013			2	1.A FE	1,124,912	107.666	1,157,410	1,075,000	1,087,964	0	(5,302)	0	0	3.500	2.960	MN	6,271	37,625	04/18/2013.	05/01/2030.
355694 2L 3	FREDERICK CO GENERAL OBLIGATION S2013			2	1.A FE	2,005,908	107.666	2,072,571	1,925,000	1,946,045	0	(8,603)	0	0	3.500	3.010	MN	11,229	67,375	04/18/2013.	05/01/2031.
35569P AV 5	FREDERICK CO GENERAL OBLIGATION S2016A			2	1.A FE	6,206,197	110.460	6,511,617	5,895,000	6,077,361	0	(29,939)	0	0	3.250	2.650	FA	79,828	191,588	06/15/2016.	08/01/2036.
355748 TX 2	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	5,229,525	113.270	5,550,230	4,900,000	5,096,060	0	(29,282)	0	0	3.000	2.300	MS	49,000	147,000	03/16/2016.	03/01/2028.
355748 VB 7	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,521,073	113.765	1,751,981	1,540,000	1,522,953	0	946	0	0	3.250	3.350	JD	4,171	50,050	12/11/2018.	12/01/2034.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
355748	VE	1	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,656,234	114.212	1,753,154	1,535,000	1,643,925	0	(12,309)	0	0	3.500	2.506	JD	4,477	53,725	01/01/2020.	12/01/2037.
357172	YD	1	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,328,519	118.881	1,450,348	1,220,000	1,294,615	0	(10,123)	0	0	4.000	2.970	FA	20,333	48,800	06/21/2017.	08/01/2035.
361050	GG	6	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	838,041	114.166	970,411	850,000	839,335	0	644	0	0	3.250	3.370	JJ	13,813	27,625	12/04/2018.	01/01/2034.
362668	KF	1	GAHANNA-JEFFERSON SCH DIST GO S2018			2	1.C FE	407,719	119.360	459,536	385,000	402,851	0	(2,094)	0	0	4.000	3.290	JD	1,283	15,400	07/25/2018.	12/01/2034.
362668	KG	9	GAHANNA-JEFFERSON SCH DIST GO S2018			2	1.C FE	349,761	127.115	381,345	300,000	338,986	0	(4,623)	0	0	5.000	3.030	JD	1,250	15,000	07/25/2018.	12/01/2035.
363651	NF	3	GALLATIN CO GENERAL OBLIGATION REF S2016				1.B FE	1,919,888	119.503	1,912,048	1,600,000	1,781,766	0	(31,146)	0	0	4.000	1.820	JJ	32,000	64,000	05/24/2016.	07/01/2026.
363658	JG	1	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	2,522,454	117.993	2,719,739	2,305,000	2,453,828	0	(20,830)	0	0	4.000	2.890	JD	7,683	92,200	07/14/2017.	06/01/2032.
363658	KW	4	GALLATIN CO HSD #7 BOZEMAN GO S2019			2	1.C FE	521,880	108.652	543,260	500,000	519,157	0	(2,723)	0	0	3.000	2.353	JD	1,250	18,625	01/01/2020.	06/01/2035.
363700	JV	8	GALLATIN CO SD #7 BOZEMAN GO S2016			2	1.C FE	360,192	117.403	363,949	310,000	337,680	0	(4,756)	0	0	4.000	2.240	JD	1,033	12,400	01/07/2016.	06/01/2028.
363700	KJ	3	GALLATIN CO SD #7 BOZEMAN GO S2016			2	1.C FE	400,320	114.026	410,494	360,000	382,489	0	(3,801)	0	0	4.000	2.750	JD	1,200	14,400	01/07/2016.	12/01/2034.
365892	MU	9	GARFIELD PITKIN & EAGLE SD#RE-1 GO S16B			2	1.C FE	2,915,853	108.704	3,054,582	2,810,000	2,869,282	0	(11,256)	0	0	2.500	2.050	JD	3,122	70,250	07/27/2016.	12/15/2027.
365892	MQ	8	GARFIELD PITKIN & EAGLE SD#RE-1 GO S2016			2	1.C FE	6,586,440	113.024	6,781,440	6,000,000	6,316,720	0	(58,714)	0	0	4.000	2.850	JD	10,667	240,000	01/21/2016.	12/15/2033.
365892	MS	4	GARFIELD PITKIN & EAGLE SD#RE-1 GO S2016			2	1.C FE	7,809,917	112.638	8,380,267	7,440,000	7,685,488	0	(44,945)	0	0	4.000	3.273	JD	13,227	297,600	02/21/2018.	12/15/2035.
366155	YZ	6	GARLAND ISD GO REF S2012 (PSF)			2	1.A FE	29,346	100.546	25,137	25,000	25,066	0	(545)	0	0	5.000	2.770	FA	472	1,250	03/06/2012.	02/15/2027.
366155	F7	9	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	6,662,175	111.957	7,277,205	6,500,000	6,576,184	0	(16,863)	0	0	4.000	3.690	FA	98,222	260,000	05/19/2015.	02/15/2035.
366155	J3	4	GARLAND ISD GO REF S2016 (PSF)			2	1.A FE	1,291,040	115.872	1,315,147	1,135,000	1,222,014	0	(15,786)	0	0	4.000	2.400	FA	17,151	45,400	05/10/2016.	02/15/2031.
366155	R3	5	GARLAND ISD GO S2018 (PSF)			2	1.A FE	1,652,308	127.464	1,790,869	1,405,000	1,595,520	0	(23,783)	0	0	5.000	2.880	FA	26,539	70,250	06/21/2018.	02/15/2033.
366155	R5	0	GARLAND ISD GO S2018 (PSF)			2	1.A FE	1,652,465	126.748	1,793,484	1,415,000	1,598,126	0	(22,776)	0	0	5.000	2.970	FA	26,728	70,750	06/21/2018.	02/15/2035.
366155	R7	6	GARLAND ISD GO S2018 (PSF)			2	1.A FE	3,042,030	126.045	3,296,077	2,615,000	2,944,490	0	(40,895)	0	0	5.000	3.020	FA	49,394	130,750	06/21/2018.	02/15/2037.
374100	LA	1	GERMANTOWN SCHOOL DIST GO S2017A			2	1.D FE	895,091	114.819	912,811	795,000	882,184	0	(12,906)	0	0	4.000	2.117	AO	7,950	31,800	01/01/2020.	04/01/2036.
379699	3N	9	GLOUCESTER CO GEN OBLIG S2018			2	1.C FE	1,306,382	111.338	1,503,063	1,350,000	1,313,832	0	2,917	0	0	3.000	3.310	AO	10,125	40,500	05/02/2018.	04/01/2031.
379699	3P	4	GLOUCESTER CO GEN OBLIG S2018			2	1.C FE	1,339,926	110.466	1,546,524	1,400,000	1,349,239	0	3,648	0	0	3.000	3.390	AO	10,500	42,000	05/02/2018.	04/01/2032.
379699	3Q	2	GLOUCESTER CO GEN OBLIG S2018			2	1.C FE	1,409,835	111.257	1,613,227	1,450,000	1,415,501	0	2,220	0	0	3.250	3.490	AO	11,781	47,125	05/02/2018.	04/01/2033.
379699	4V	0	GLOUCESTER CO GEN OBLIG S2019			2	1.B FE	2,473,696	108.340	2,610,994	2,410,000	2,467,490	0	(6,207)	0	0	2.750	2.426	MS	22,092	88,183	01/01/2020.	03/01/2033.
37970P	HC	9	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	1,778,940	118.876	1,789,084	1,505,000	1,728,297	0	(50,643)	0	0	5.000	1.392	AO	18,813	75,250	01/01/2020.	04/01/2029.
385443	7V	2	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	907,735	107.120	980,148	915,000	908,279	0	544	0	0	2.375	2.452	JD	1,811	22,335	01/01/2020.	12/01/2031.
387460	LM	8	GRANITE SCHOOL DIST GO S2012			2	1.A FE	2,379,860	104.178	2,317,961	2,225,000	2,250,161	0	(17,223)	0	0	3.500	2.680	JD	6,490	77,875	09/05/2012.	06/01/2028.
387460	LN	6	GRANITE SCHOOL DIST GO S2012			2	1.A FE	2,479,866	104.104	2,425,623	2,330,000	2,354,403	0	(16,694)	0	0	3.500	2.740	JD	6,796	81,550	09/05/2012.	06/01/2029.
387460	LP	1	GRANITE SCHOOL DIST GO S2012			2	1.A FE	2,398,794	103.983	2,355,215	2,265,000	2,286,834	0	(14,928)	0	0	3.500	2.800	JD	6,606	79,275	09/05/2012.	06/01/2030.
387460	LQ	9	GRANITE SCHOOL DIST GO S2012			2	1.A FE	2,684,544	103.716	2,655,130	2,560,000	2,580,415	0	(13,944)	0	0	3.500	2.920	JD	7,467	89,600	09/05/2012.	06/01/2032.
387460	MH	8	GRANITE SCHOOL DIST GO S2013			2	1.A FE	737,918	109.303	732,330	670,000	718,383	0	(19,535)	0	0	4.500	1.448	JD	2,513	30,150	01/01/2020.	06/01/2030.
387460	NV	6	GRANITE SCHOOL DIST GO S2017A			2	1.A FE	1,127,400	117.077	1,170,770	1,000,000	1,111,394	0	(16,006)	0	0	4.000	2.133	JD	3,333	40,000	01/01/2020.	06/01/2036.
388640	P3	2	GRAPEVINE-COLLEYVILLE ISD GO REF S11(PSF			2	1.A FE	4,291,127	102.905	3,920,681	3,810,000	3,845,192	0	(55,236)	0	0	5.000	3.480	FA	71,967	190,500	09/20/2011.	08/15/2029.
388640	P3	2	GRAPEVINE-COLLEYVILLE ISD GO REF S11(PSF	SD		2	1.A FE	8,993,346	102.905	8,216,964	7,985,000	8,058,754	0	(115,764)	0	0	5.000	3.480	FA	150,828	399,250	09/20/2011.	08/15/2029.
391554	BW	1	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,043,163	124.747	3,205,998	2,570,000	2,893,679	0	(45,064)	0	0	5.000	2.850	JD	5,711	128,500	07/14/2017.	06/15/2036.
395460	3A	4	GREENSBORO GENERAL OBLIGATION REF S2014			2	1.A FE	781,306	114.160	776,288	680,000	756,974	0	(24,333)	0	0	5.000	1.246	FA	14,167	34,000	01/01/2020.	02/01/2029.
395460	3D	8	GREENSBORO GENERAL OBLIGATION REF S2014			2	1.A FE	777,519	113.633	772,704	680,000	754,136	0	(23,382)	0	0	5.000	1.376	FA	14,167	34,000	01/01/2020.	02/01/2032.
395460	4X	3	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,217,173	116.207	8,471,490	7,290,000	7,226,422	0	4,337	0	0	3.250	3.340	AO	59,231	236,925	09/25/2018.	10/01/2032.
395460	5D	6	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,938,081	117.093	8,536,080	7,290,000	7,871,078	0	(67,003)	0	0	3.750	2.607	AO	68,344	273,375	01/01/2020.	10/01/2038.
396028	5P	3	GREENVILLE CO GENERAL OBLIGATION S2014			2	1.A FE	1,106,266	104.842	1,132,294	1,080,000	1,100,285	0	(5,981)	0	0	2.750	2.148	AO	7,425	29,700	01/01/2020.	04/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
407324 6S 6	HAMILTON CO GENERAL OBLIGATION S2018A			2	1.A FE	12,435,536	128.747	13,396,125	10,405,000	11,930,215	0	(187,674)	0	0	5.000	2.755	AO	130,063	520,250	03/15/2018.	04/01/2032.
408172 GW 8	HAMILTON SCHOOL DISTRICT GO S2018			2	1.B FE	2,678,900	107.911	3,248,121	3,010,000	2,711,882	0	15,368	0	0	3.000	3.913	AO	22,575	90,300	10/11/2018.	04/01/2035.
408793 DD 6	HAMPDEN TOWNSHIP GO REF S2019			2	1.C FE	1,306,671	115.304	1,354,822	1,175,000	1,290,112	0	(16,559)	0	0	4.000	2.336	MN	6,006	47,000	01/01/2020.	05/15/2037.
409558 4W 0	HAMPTON GO S2018A			2	1.B FE	2,854,630	113.650	3,312,898	2,915,000	2,861,434	0	2,769	0	0	3.250	3.410	MS	31,579	94,738	06/22/2018.	09/01/2035.
409558 6F 5	HAMPTON GO S2019A			2	1.B FE	3,073,571	107.341	3,343,672	3,115,000	3,076,108	0	2,065	0	0	2.500	2.600	MS	25,958	69,871	09/25/2019.	03/01/2036.
409558 6G 3	HAMPTON GO S2019A			2	1.B FE	3,184,416	107.860	3,451,520	3,200,000	3,185,300	0	716	0	0	2.625	2.660	MS	28,000	75,367	09/25/2019.	03/01/2037.
412487 DA 5	HARFORD CO GENERAL OBLIGATION S2015A			2	1.A FE	2,438,254	109.085	2,503,501	2,295,000	2,409,004	0	(29,250)	0	0	3.500	2.099	MS	23,651	80,325	01/01/2020.	09/15/2032.
412487 EL 0	HARFORD CO GENERAL OBLIGATION S2016			2	1.A FE	1,060,460	110.344	1,103,440	1,000,000	1,050,378	0	(10,082)	0	0	3.250	2.119	MS	9,569	32,500	01/01/2020.	09/15/2032.
415365 HN 8	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	822,099	107.441	897,132	835,000	823,331	0	452	0	0	3.375	3.479	MS	8,298	28,181	03/28/2018.	03/15/2039.
419722 U7 6	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	1,498,313	123.898	1,548,725	1,250,000	1,416,823	0	(24,606)	0	0	5.000	2.640	MS	20,833	62,500	07/26/2017.	09/01/2033.
419722 U9 2	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	1,189,570	123.445	1,234,450	1,000,000	1,126,787	0	(18,627)	0	0	5.000	2.750	MS	16,667	50,000	06/21/2017.	09/01/2035.
421722 L9 8	HAZELWOOD SCHOOL DIST GO REF S2012			2	1.B FE	1,053,320	103.915	1,039,150	1,000,000	1,028,919	0	(24,401)	0	0	4.000	1.489	MS	13,333	40,000	01/01/2020.	03/01/2031.
421722 P3 7	HAZELWOOD SCHOOL DIST GO S2013A			2	1.B FE	4,045,355	109.678	3,975,828	3,625,000	3,731,985	0	(46,756)	0	0	5.000	3.570	MS	60,417	181,250	06/18/2013.	03/01/2033.
425507 GX 2	HENNEPIN CO GENERAL OBLIGATION REF S2018			2	1.A FE	11,895,470	100.000	11,895,470	11,895,470	11,895,470	0	0	0	0	0.080	0.120	MON	945	3,327	09/22/2020.	12/01/2038.
425507 GX 2	HENNEPIN CO GENERAL OBLIGATION REF S2018			2	1.A FE	6,164,530	100.000	6,164,530	6,164,530	6,164,530	0	0	0	0	0.080	0.210	MON	490	3,082	07/20/2020.	12/01/2038.
425507 BE 9	HENNEPIN CO GENERAL OBLIGATION S2013B			2	1.A FE	1,643,879	101.546	1,645,045	1,620,000	1,631,536	0	(12,342)	0	0	3.000	2.209	JD	4,050	48,600	01/01/2020.	12/01/2032.
425507 DL 1	HENNEPIN CO GENERAL OBLIGATION S2016A			2	1.A FE	6,254,638	125.293	6,101,769	4,870,000	5,693,187	0	(129,998)	0	0	5.000	1.960	JD	20,292	243,500	06/23/2016.	12/01/2032.
425507 DP 2	HENNEPIN CO GENERAL OBLIGATION S2016A			2	1.A FE	6,809,580	124.570	6,683,181	5,365,000	6,226,315	0	(135,360)	0	0	5.000	2.100	JD	22,354	268,250	06/23/2016.	12/01/2035.
425507 EP 1	HENNEPIN CO GENERAL OBLIGATION S2016B			2	1.A FE	16,620,672	124.767	16,431,814	13,170,000	15,276,408	0	(330,917)	0	0	5.000	2.110	JD	54,875	658,500	09/27/2016.	12/01/2034.
425507 GA 2	HENNEPIN CO GENERAL OBLIGATION S2017C			2	1.A FE	8,823,786	124.309	9,155,358	7,365,000	8,337,045	0	(150,237)	0	0	5.000	2.580	JD	30,688	368,250	08/15/2017.	12/01/2036.
425507 JY 7	HENNEPIN CO GENERAL OBLIGATION S2020A			2	1.A FE	9,042,588	136.544	9,148,448	6,700,000	8,984,659	0	(57,929)	0	0	5.000	1.320	JD	27,917	62,347	09/09/2020.	12/01/2038.
425507 JZ 4	HENNEPIN CO GENERAL OBLIGATION S2020A			2	1.A FE	9,469,645	136.243	9,591,507	7,040,000	9,409,694	0	(59,951)	0	0	5.000	1.360	JD	29,333	65,511	09/09/2020.	12/01/2039.
425507 KA 7	HENNEPIN CO GENERAL OBLIGATION S2020A			2	1.A FE	9,907,182	135.845	10,038,946	7,390,000	9,845,191	0	(61,991)	0	0	5.000	1.400	JD	30,792	68,768	09/09/2020.	12/01/2040.
426056 Q7 5	HENRICO CO GENERAL OBLIGATION REF S2018			2	1.A FE	4,850,457	113.829	5,651,610	4,965,000	4,860,496	0	4,274	0	0	3.250	3.410	FA	67,234	161,363	06/27/2018.	08/01/2038.
426056 S7 3	HENRICO CO GENERAL OBLIGATION S2019			2	1.A FE	5,547,073	113.939	5,987,494	5,255,000	5,519,464	0	(27,609)	0	0	3.000	2.349	FA	65,688	127,872	01/01/2020.	08/01/2036.
429740 W2 5	HIGH POINT GENERAL OBLIGATION REF S2010C				1.B FE	1,445,583	101.978	1,397,099	1,370,000	1,392,338	0	(53,245)	0	0	5.000	1.065	JD	5,708	68,500	01/01/2020.	06/01/2021.
429740 W3 3	HIGH POINT GENERAL OBLIGATION REF S2010C				1.B FE	551,403	105.418	548,174	520,000	524,411	0	(2,998)	0	0	4.000	3.380	JD	1,733	20,800	06/15/2010.	06/01/2022.
430686 PK 5	HIGHLAND PARK ISD GO REF S2015			2	1.A FE	6,577,598	111.885	7,132,669	6,375,000	6,484,165	0	(19,675)	0	0	3.000	2.640	FA	72,250	191,250	12/01/2015.	02/15/2028.
431621 SY 8	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	2,012,280	114.281	2,199,909	1,925,000	1,981,181	0	(8,429)	0	0	4.000	3.450	JD	6,417	77,000	01/18/2017.	01/01/2038.
431621 SZ 5	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	2,085,600	114.117	2,282,340	2,000,000	2,055,133	0	(8,263)	0	0	4.000	3.480	JD	6,667	80,000	01/18/2017.	12/01/2039.
432290 ML 5	HILLSBOROUGH CO GO REF S2019A			2	1.A FE	2,197,260	109.701	2,418,907	2,205,000	2,197,949	0	474	0	0	2.500	2.530	JJ	27,563	47,622	07/31/2019.	07/01/2033.
439881 KE 2	HOPKINS ISD #270 GO S2013A			2	1.C FE	1,869,208	104.985	1,879,232	1,790,000	1,843,972	0	(25,236)	0	0	3.250	1.769	FA	24,240	58,175	01/01/2020.	02/01/2028.
440673 E3 1	HORRY CO SCHOOL DISTRICT GO REF S2012			2	1.C FE	1,590,479	104.748	1,450,760	1,385,000	1,412,434	0	(22,866)	0	0	4.500	2.760	MS	20,775	62,325	05/02/2012.	03/01/2027.
440673 E5 6	HORRY CO SCHOOL DISTRICT GO REF S2012			2	1.C FE	5,158,199	104.498	4,754,659	4,550,000	4,631,708	0	(68,006)	0	0	4.500	2.920	MS	68,250	204,750	05/02/2012.	03/01/2029.
440673 E6 4	HORRY CO SCHOOL DISTRICT GO REF S2012			2	1.C FE	5,031,861	104.385	4,655,571	4,460,000	4,537,003	0	(64,057)	0	0	4.500	2.980	MS	66,900	200,700	05/02/2012.	03/01/2030.
44256P YS 6	HOWARD CO GENERAL OBLIG TXBLE REF S2020E				1.A FE	8,255,000	100.722	8,314,601	8,255,000	8,255,000	0	0	0	0	0.850	0.850	FA	13,839	0	10/07/2020.	08/15/2026.
442565 8E 0	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	670,352	104.284	677,846	650,000	653,240	0	(2,800)	0	0	4.000	3.540	FA	9,822	26,000	03/18/2014.	02/15/2033.
442565 8E 0	HOWARD CO GENERAL OBLIGATION REF S2014A	SD		2	1.A FE	6,548,819	104.284	6,622,034	6,350,000	6,381,656	0	(27,354)	0	0	4.000	3.540	FA	95,956	254,000	03/18/2014.	02/15/2033.
442565 8F 7	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	1,094,650	104.284	1,110,625	1,065,000	1,069,726	0	(4,085)	0	0	4.000	3.590	FA	16,093	42,600	03/18/2014.	02/15/2034.
442565 8F 7	HOWARD CO GENERAL OBLIGATION REF S2014A	SD		2	1.A FE	6,388,026	104.284	6,481,251	6,215,000	6,242,579	0	(23,840)	0	0	4.000	3.590	FA	93,916	248,600	03/18/2014.	02/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44256P EQ 2	HOWARD CO GENERAL OBLIGATION REF S2016A			2	1.A FE	938,247	111.501	981,209	880,000	929,241	0	(9,006)	0	0	3.250	2.092	FA	10,804	28,600	01/01/2020.	02/15/2032.
44256P DB 6	HOWARD CO GENERAL OBLIGATION S2015A			2	1.A FE	6,890,268	106.992	7,061,472	6,600,000	6,799,311	0	(90,957)	0	0	3.500	2.038	FA	87,267	231,000	01/01/2020.	02/15/2034.
44256P RZ 8	HOWARD CO GENERAL OBLIGATION S2018A			2	1.A FE	9,114,584	113.672	10,469,191	9,210,000	9,124,882	0	3,879	0	0	3.375	3.450	FA	117,428	310,838	04/04/2018.	02/15/2037.
444197 LM 7	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	6,383,598	112.498	6,429,261	5,715,000	6,093,626	0	(67,611)	0	0	4.000	2.620	MS	76,200	228,600	05/24/2016.	03/01/2035.
444089 BY 1	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	707,994	113.505	726,432	640,000	698,000	0	(9,993)	0	0	4.000	2.215	JD	2,133	25,600	01/01/2020.	12/01/2035.
445047 KD 4	HUMBLE ISD GO REF S2020B (PSF)			2	1.A FE	562,665	116.329	581,645	500,000	561,899	0	(766)	0	0	3.000	1.540	FA	1,833	0	10/21/2020.	02/15/2033.
445047 KE 2	HUMBLE ISD GO REF S2020B (PSF)			2	1.A FE	558,555	115.787	578,935	500,000	557,840	0	(715)	0	0	3.000	1.630	FA	1,833	0	10/21/2020.	02/15/2034.
445047 KF 9	HUMBLE ISD GO REF S2020B (PSF)			2	1.A FE	555,830	115.568	577,840	500,000	555,152	0	(678)	0	0	3.000	1.690	FA	1,833	0	10/21/2020.	02/15/2035.
445047 GK 3	HUMBLE ISD GO S2018 (PSF)			2	1.A FE	3,397,688	114.045	3,877,530	3,400,000	3,397,836	0	93	0	0	3.625	3.630	FA	46,561	123,250	07/25/2018.	02/15/2037.
445047 GL 1	HUMBLE ISD GO S2018 (PSF)			2	1.A FE	4,613,934	113.816	5,269,681	4,630,000	4,615,218	0	606	0	0	3.625	3.650	FA	63,405	167,838	07/25/2018.	02/15/2038.
445047 HH 9	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,287,773	109.227	5,745,340	5,260,000	5,285,598	0	(2,175)	0	0	2.500	2.440	FA	49,678	63,924	01/23/2020.	02/15/2036.
447819 FY 4	HURST EULESS BEDFORD ISD GO REF S2010			2	1.B FE	475,398	100.340	441,496	440,000	439,993	0	(2,530)	0	0	5.000	4.050	FA	8,311	22,000	01/13/2010.	08/15/2027.
447819 GC 1	HURST EULESS BEDFORD ISD GO REF S2010			2	1.B FE	316,907	100.340	296,003	295,000	295,002	0	(1,563)	0	0	5.000	4.120	FA	5,572	14,750	01/13/2010.	08/15/2028.
447819 GT 4	HURST EULESS BEDFORD ISD GO S2018 (PSF)			2	1.A FE	1,920,402	122.538	2,193,430	1,790,000	1,892,337	0	(11,712)	0	0	4.000	3.150	FA	27,049	71,600	06/28/2018.	08/15/2033.
454272 JR 7	INDIAN HILL EXEMPT SD GO REF S2016			2	1.A FE	1,703,457	108.242	1,769,757	1,635,000	1,669,170	0	(8,271)	0	0	2.750	2.190	JD	3,747	44,963	08/23/2016.	12/01/2027.
462297 FW 7	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	922,593	109.464	1,023,488	935,000	924,422	0	747	0	0	3.250	3.370	JD	2,532	30,388	06/13/2018.	06/01/2032.
462297 FZ 0	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,024,768	109.341	1,126,212	1,030,000	1,025,357	0	242	0	0	3.500	3.540	JD	3,004	36,050	06/13/2018.	06/01/2035.
462297 GC 0	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,135,964	109.098	1,243,717	1,140,000	1,136,325	0	148	0	0	3.625	3.650	JD	3,444	41,325	06/13/2018.	06/01/2038.
462326 KY 4	IOWA CITY CSD GO S2018			2	1.B FE	2,405,610	113.097	2,544,683	2,250,000	2,386,275	0	(19,335)	0	0	3.625	2.594	JD	6,797	81,563	01/01/2020.	06/01/2035.
462326 LA 5	IOWA CITY CSD GO S2018			2	1.B FE	4,901,745	113.285	5,188,453	4,580,000	4,862,064	0	(39,681)	0	0	3.750	2.698	JD	14,313	171,750	01/01/2020.	06/01/2037.
462326 LU 1	IOWA CITY CSD GO S2020			2	1.B FE	213,635	104.235	224,105	215,000	213,694	0	59	0	0	2.375	2.420	JD	426	4,113	02/11/2020.	06/01/2037.
462668 GX 6	IREDELL CO GENERAL OBLIGATION S2015C			2	1.B FE	1,918,494	109.300	2,011,120	1,840,000	1,878,609	0	(8,416)	0	0	3.500	2.970	AO	16,100	64,400	12/01/2015.	04/01/2034.
462668 GY 4	IREDELL CO GENERAL OBLIGATION S2015C			2	1.B FE	1,903,370	109.185	2,009,004	1,840,000	1,871,239	0	(6,794)	0	0	3.500	3.070	AO	16,100	64,400	12/01/2015.	04/01/2035.
462668 GZ 1	IREDELL CO GENERAL OBLIGATION S2015C			2	1.B FE	1,895,862	108.989	2,005,398	1,840,000	1,867,567	0	(5,989)	0	0	3.500	3.120	AO	16,100	64,400	12/01/2015.	04/01/2036.
462668 KK 9	IREDELL CO GENERAL OBLIGATION S2018			2	1.B FE	2,163,238	115.861	2,543,149	2,195,000	2,166,101	0	1,338	0	0	3.500	3.610	AO	19,206	76,825	09/19/2018.	10/01/2036.
463813 B8 7	IRVING ISD GO REF S2016 (PSF)			2	1.A FE	2,775,220	117.296	2,891,346	2,465,000	2,635,555	0	(30,802)	0	0	4.000	2.550	FA	37,249	98,600	03/01/2016.	02/15/2029.
463813 B9 5	IRVING ISD GO REF S2016 (PSF)			2	1.A FE	1,847,431	116.691	1,937,071	1,660,000	1,763,366	0	(18,588)	0	0	4.000	2.690	FA	25,084	66,400	03/01/2016.	02/15/2030.
463813 C7 8	IRVING ISD GO REF S2016 (PSF)			2	1.A FE	1,542,506	114.201	1,598,814	1,400,000	1,520,494	0	(22,012)	0	0	4.000	2.213	FA	21,156	56,000	01/01/2020.	02/15/2036.
463813 C8 6	IRVING ISD GO REF S2016 (PSF)			2	1.A FE	3,092,750	114.201	3,317,539	2,905,000	3,009,738	0	(18,533)	0	0	4.000	3.230	FA	43,898	116,200	03/01/2016.	02/15/2037.
467486 UZ 7	JACKSON CO SD#4 BLUE SPRINGS GO S2013			2	1.D FE	2,060,120	100.578	2,011,560	2,000,000	2,008,611	0	(51,509)	0	0	4.000	1.392	MS	26,667	80,000	01/01/2020.	03/01/2031.
467520 XE 7	JACKSON CO SD#7 LEES SUMMIT GO REF S2017			2	1.B FE	3,960,000	112.170	4,441,932	3,960,000	3,960,000	0	0	0	0	3.250	3.250	MS	42,900	128,700	12/12/2017.	03/01/2035.
467520 WJ 7	JACKSON CO SD#7 LEES SUMMIT GO S2015B			2	1.B FE	997,173	109.863	988,767	900,000	966,968	0	(30,205)	0	0	5.000	1.496	MS	15,000	45,000	01/01/2020.	03/01/2033.
467520 WM 0	JACKSON CO SD#7 LEES SUMMIT GO S2016			2	1.B FE	3,249,540	109.907	3,297,210	3,000,000	3,106,431	0	(31,724)	0	0	4.000	2.820	MS	40,000	120,000	03/15/2016.	03/01/2032.
472538 KJ 5	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,951,603	114.693	3,154,058	2,750,000	2,876,598	0	(22,328)	0	0	4.000	3.030	MS	36,667	110,000	06/21/2017.	03/01/2035.
472538 LH 8	JEFFERSON SCHOOL DIST GO S2018			2	1.B FE	3,099,384	122.485	3,307,095	2,700,000	2,987,426	0	(41,716)	0	0	5.000	3.090	MS	45,000	135,000	03/20/2018.	03/01/2038.
478107 AQ 8	JOHNS CREEK GENERAL OBLIGATION S2017			2	1.A FE	1,186,454	112.689	1,340,999	1,190,000	1,187,164	0	204	0	0	3.125	3.150	AO	9,297	37,188	03/27/2017.	04/01/2032.
478107 AW 5	JOHNS CREEK GENERAL OBLIGATION S2017			2	1.A FE	1,591,632	111.806	1,788,896	1,600,000	1,592,685	0	305	0	0	3.375	3.410	AO	13,500	54,000	03/27/2017.	04/01/2038.
47844P GQ 2	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	2,095,439	109.547	2,207,372	2,015,000	2,051,591	0	(9,275)	0	0	3.750	3.220	MS	25,188	75,563	11/18/2015.	09/01/2034.
47844P GR 0	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	2,149,398	109.220	2,282,698	2,090,000	2,117,106	0	(6,852)	0	0	3.750	3.370	MS	26,125	78,375	11/18/2015.	09/01/2035.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47844P HX 6	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,477,073	109.458	2,681,721	2,450,000	2,466,490	0	(2,653)	0	0	3.000	2.870	MS	24,500	73,500	09/28/2016.	09/01/2036.
47844P KB 0	JOHNSON CO GENERAL OBLIGATION S2017A			2	1.A FE	935,399	110.691	1,046,030	945,000	936,729	0	434	0	0	3.125	3.200	MS	9,844	29,531	10/05/2017.	09/01/2035.
47844P LB 9	JOHNSON CO GENERAL OBLIGATION S2018A			2	1.A FE	17,107,515	112.735	19,446,788	17,250,000	17,117,402	0	4,506	0	0	3.625	3.680	MS	208,438	625,313	07/25/2018.	09/01/2040.
478700 T4 9	JOHNSON CO USD #229 GO S2014A			2	1.B FE	2,904,176	104.763	2,907,173	2,775,000	2,857,896	0	(46,280)	0	0	3.500	1.758	AO	24,281	97,125	01/01/2020.	10/01/2029.
478700 X5 1	JOHNSON CO USD #229 GO S2015A			2	1.B FE	4,759,654	108.832	5,093,338	4,680,000	4,715,886	0	(8,894)	0	0	3.500	3.280	AO	40,950	163,800	09/14/2015.	10/01/2032.
478718 U7 2	JOHNSON CO USD #233 GO S2017B			2	1.C FE	1,076,050	114.417	1,144,170	1,000,000	1,048,103	0	(9,502)	0	0	4.000	2.890	MS	13,333	40,000	11/10/2017.	09/01/2035.
478740 SA 2	JOHNSON CO USD #512 GO REF S2015A			2	1.A FE	5,807,250	119.889	5,994,450	5,000,000	5,404,890	0	(77,893)	0	0	5.000	3.150	AO	62,500	250,000	05/27/2015.	10/01/2033.
478740 TM 5	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	775,173	115.179	806,253	700,000	745,836	0	(7,264)	0	0	4.000	2.760	AO	7,000	28,000	09/20/2016.	10/01/2038.
479340 QH 7	JOHNSTON CO GENERAL OBLIG REF S2010A				1.B FE	6,692,589	105.216	6,065,702	5,765,000	5,866,446	0	(90,622)	0	0	5.000	3.330	FA	120,104	288,250	04/20/2010.	02/01/2022.
479340 QJ 3	JOHNSTON CO GENERAL OBLIG REF S2010A				1.B FE	8,006,773	109.989	7,572,743	6,885,000	7,103,159	0	(99,474)	0	0	5.000	3.410	FA	143,438	344,250	04/20/2010.	02/01/2023.
479340 SX 0	JOHNSTON CO GENERAL OBLIGATION S2015			2	1.B FE	1,495,326	109.995	1,539,930	1,400,000	1,477,366	0	(17,960)	0	0	3.500	2.081	FA	20,417	49,000	01/01/2020.	02/01/2031.
479340 UC 3	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,865,395	111.020	1,942,850	1,750,000	1,813,545	0	(11,680)	0	0	3.000	2.240	FA	21,875	52,500	04/26/2016.	02/01/2029.
480772 QW 5	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,359,183	110.479	2,623,876	2,375,000	2,362,517	0	889	0	0	3.125	3.180	JD	3,299	74,219	02/09/2017.	06/15/2032.
480772 QZ 8	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,612,453	110.466	2,899,733	2,625,000	2,614,553	0	549	0	0	3.375	3.410	JD	3,938	88,594	02/09/2017.	06/15/2035.
480772 SN 3	JORDAN SCHOOL DISTRICT GO S2019B			2	1.A FE	3,944,030	109.922	4,094,595	3,725,000	3,916,928	0	(27,102)	0	0	3.250	2.384	JD	5,381	121,063	01/01/2020.	06/15/2036.
483862 MU 9	KANE CO FOREST PRESERVE DIST GO REF S16C			2	1.B FE	8,524,111	109.723	8,717,492	7,945,000	8,236,456	0	(70,080)	0	0	3.000	2.030	JD	10,593	238,350	09/29/2016.	12/15/2025.
483862 NJ 3	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,081,886	109.973	3,420,160	3,110,000	3,086,197	0	1,294	0	0	3.500	3.570	JD	4,838	108,850	07/11/2017.	12/15/2034.
486063 SV 3	KATY ISD GO REF S2015B (PSF)			2	1.A FE	2,099,622	113.427	2,132,428	1,880,000	2,058,170	0	(41,451)	0	0	4.000	1.614	FA	28,409	75,200	01/01/2020.	02/15/2030.
486063 VN 7	KATY ISD GO REF S2016D (PSF)			2	1.A FE	3,493,680	125.730	3,771,900	3,000,000	3,315,528	0	(46,140)	0	0	5.000	3.100	FA	56,667	150,000	11/29/2016.	02/15/2031.
486063 PY 0	KATY ISD GO S2013A (PSF)			2	1.A FE	2,329,420	109.165	2,494,420	2,285,000	2,296,376	0	(5,063)	0	0	4.500	4.250	FA	38,845	102,825	07/11/2013.	02/15/2032.
486063 SD 3	KATY ISD GO S2015A (PSF)			2	1.A FE	1,108,340	112.992	1,129,920	1,000,000	1,048,376	0	(10,943)	0	0	4.000	2.750	FA	15,111	40,000	02/02/2015.	02/15/2031.
486063 XL 9	KATY ISD GO S2018 (PSF)			2	1.A FE	6,202,192	119.392	7,109,794	5,955,000	6,144,871	0	(23,130)	0	0	4.000	3.490	FA	89,987	238,200	05/23/2018.	02/15/2037.
487694 TN 1	KELLER ISD GO TAXABLE REF S2020A (PSF)				1.A FE	1,304,867	117.045	1,310,904	1,120,000	1,297,618	0	(7,250)	0	0	4.000	0.831	FA	9,582	0	09/16/2020.	02/15/2026.
487694 TP 6	KELLER ISD GO TAXABLE REF S2020A (PSF)				1.A FE	5,332,545	119.093	5,359,185	4,500,000	5,305,295	0	(27,250)	0	0	4.000	0.981	FA	38,500	0	09/16/2020.	02/15/2027.
487694 TQ 4	KELLER ISD GO TAXABLE REF S2020A (PSF)				1.A FE	9,240,101	120.988	9,334,224	7,715,000	9,197,516	0	(42,585)	0	0	4.000	1.179	FA	66,006	0	09/16/2020.	02/15/2028.
487694 TR 2	KELLER ISD GO TAXABLE REF S2020A (PSF)				1.A FE	6,050,450	122.250	6,112,500	5,000,000	6,024,946	0	(25,504)	0	0	4.000	1.329	FA	42,778	0	09/16/2020.	02/15/2029.
487694 TS 0	KELLER ISD GO TAXABLE REF S2020A (PSF)				1.A FE	6,650,508	123.992	6,726,566	5,425,000	6,624,227	0	(26,281)	0	0	4.000	1.409	FA	46,414	0	09/16/2020.	02/15/2030.
487694 TT 8	KELLER ISD GO TAXABLE REF S2020A (PSF)			2	1.A FE	630,000	101.903	641,989	630,000	630,000	0	0	0	0	1.509	1.509	FA	2,033	0	09/16/2020.	02/15/2031.
489782 3C 4	KENOSHA CO GENERAL OBLIGATION S2017B			2	1.B FE	320,509	109.837	356,970	325,000	321,334	0	259	0	0	2.875	2.990	MS	3,115	9,344	08/16/2017.	09/01/2032.
489782 3G 5	KENOSHA CO GENERAL OBLIGATION S2017B			2	1.B FE	393,512	110.711	442,844	400,000	394,372	0	271	0	0	3.125	3.240	MS	4,167	12,500	08/16/2017.	09/01/2036.
489782 X3 1	KENOSHA CO WI GENERAL OBLIGATION S2015B			2	1.B FE	1,446,628	112.053	1,479,100	1,320,000	1,420,378	0	(26,249)	0	0	4.000	1.845	MS	17,600	52,800	01/01/2020.	09/01/2031.
489782 X4 9	KENOSHA CO WI GENERAL OBLIGATION S2015B			2	1.B FE	1,504,731	111.867	1,538,171	1,375,000	1,477,889	0	(26,842)	0	0	4.000	1.878	MS	18,333	55,000	01/01/2020.	09/01/2032.
490224 NU 2	KENT GO GENERAL OBLIGATION REF S2015			2	1.B FE	645,980	114.374	669,088	585,000	614,107	0	(5,795)	0	0	3.750	2.610	MS	7,313	21,938	02/10/2015.	09/01/2027.
490224 NZ 1	KENT GO GENERAL OBLIGATION REF S2015			2	1.B FE	763,790	111.004	782,578	705,000	753,941	0	(9,849)	0	0	3.750	2.177	MS	8,813	26,438	01/01/2020.	09/01/2032.
490224 PA 4	KENT GO GENERAL OBLIGATION REF S2015			2	1.B FE	791,198	110.466	811,925	735,000	781,786	0	(9,412)	0	0	3.750	2.303	MS	9,188	27,563	01/01/2020.	09/01/2033.
494152 VC 2	KILLEEN ISD GENERAL OBLIG S2018 (PSF)			2	1.A FE	5,572,079	126.135	6,136,468	4,865,000	5,415,336	0	(67,776)	0	0	5.000	3.210	FA	91,894	243,250	08/03/2018.	02/15/2040.
494152 VC 2	KILLEEN ISD GENERAL OBLIG S2018 (PSF)	SD		2	1.A FE	13,492,105	126.135	14,858,703	11,780,000	13,112,570	0	(164,111)	0	0	5.000	3.210	FA	222,511	589,000	08/03/2018.	02/15/2040.
494152 VZ 1	KILLEEN ISD GENERAL OBLIG S2019 (PSF)			2	1.A FE	2,981,206	119.546	3,161,992	2,645,000	2,937,000	0	(32,067)	0	0	4.000	2.490	FA	39,969	105,800	07/26/2019.	02/15/2038.
494656 L7 4	KING & SNOHOMISH CO SD #417 GO S2014			2	1.B FE	1,193,207	111.390	1,208,582	1,085,000	1,169,394	0	(23,813)	0	0	4.000	1.649	JD	3,617	43,400	01/01/2020.	12/01/2029.
494656 L8 2	KING & SNOHOMISH CO SD #417 GO S2014			2	1.B FE	2,423,631	111.339	2,466,159	2,215,000	2,377,808	0	(45,823)	0	0	4.000	1.773	JD	7,383	88,600	01/01/2020.	12/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494656 L9 0	KING & SNOHOMISH CO SD #417 GO S2014			2	1.B FE	2,779,806	111.108	2,833,254	2,550,000	2,729,368	0	(50,438)	0	0	4.000	1.865	JD	8,500	102,000	01/01/2020.	12/01/2031.
494656 P5 4	KING & SNOHOMISH CO SD #417 GO S2015			2	1.B FE	857,507	113.456	918,994	810,000	833,108	0	(4,788)	0	0	4.000	3.300	JD	2,700	32,400	06/23/2015.	12/01/2030.
494656 P6 2	KING & SNOHOMISH CO SD #417 GO S2015			2	1.B FE	1,390,834	113.157	1,504,988	1,330,000	1,359,699	0	(6,130)	0	0	4.000	3.450	JD	4,433	53,200	06/23/2015.	12/01/2031.
494656 T8 4	KING & SNOHOMISH CO SD #417 GO S2018			2	1.B FE	6,381,041	128.506	7,010,002	5,455,000	6,175,506	0	(85,551)	0	0	5.000	3.000	JD	22,729	272,750	06/28/2018.	12/01/2035.
494656 T8 4	KING & SNOHOMISH CO SD #417 GO S2018	SD		2	1.B FE	11,697,600	128.506	12,850,600	10,000,000	11,320,817	0	(156,830)	0	0	5.000	3.000	JD	41,667	500,000	06/28/2018.	12/01/2035.
494656 G9 6	KING & SNOHOMISH CO SD#417 GO S2012			2	1.B FE	1,087,000	106.453	1,064,530	1,000,000	1,051,339	0	(35,661)	0	0	5.000	1.329	JD	4,167	50,000	01/01/2020.	12/01/2030.
494656 G9 6	KING & SNOHOMISH CO SD#417 GO S2012			2	1.B FE	1,058,930	106.453	1,064,530	1,000,000	1,010,993	0	(7,404)	0	0	5.000	4.190	JD	4,167	50,000	08/15/2013.	12/01/2030.
494656 H2 0	KING & SNOHOMISH CO SD#417 GO S2012			2	1.B FE	1,732,890	106.409	1,596,135	1,500,000	1,537,065	0	(25,206)	0	0	5.000	3.200	JD	6,250	75,000	03/13/2012.	12/01/2031.
494656 H2 0	KING & SNOHOMISH CO SD#417 GO S2012			2	1.B FE	1,052,920	106.409	1,064,090	1,000,000	1,009,896	0	(6,662)	0	0	5.000	4.270	JD	4,167	50,000	08/15/2013.	12/01/2031.
495008 RQ 9	KING CO SD #216-ENUMCLAW GO S2015			2	1.A FE	3,298,779	119.210	3,457,090	2,900,000	3,094,852	0	(40,304)	0	0	5.000	3.350	JD	12,083	145,000	07/01/2015.	12/01/2034.
495026 SL 1	KING CO SD #400 MERCER ISLAND GO S2015			2	1.A FE	954,234	113.905	1,008,059	885,000	918,364	0	(6,953)	0	0	4.000	3.080	JD	2,950	35,400	06/03/2015.	12/01/2028.
495224 4L 8	KING CO SD #411 ISSAQUAH GO S2018	SD		2	1.B FE	11,774,900	127.567	12,756,700	10,000,000	11,347,534	0	(174,008)	0	0	5.000	2.840	JD	41,667	500,000	06/14/2018.	12/01/2032.
495242 G6 0	KING CO SD #412 SHORELINE GO S2011	SD		2	1.B FE	10,883,300	104.219	10,421,900	10,000,000	10,095,083	0	(100,285)	0	0	5.000	3.930	JD	41,667	500,000	10/13/2011.	12/01/2030.
495260 F2 2	KING CO SD #414 LAKE WASHINGTON GO S2016			2	1.B FE	3,972,045	115.567	4,044,845	3,500,000	3,775,412	0	(47,016)	0	0	4.000	2.440	JD	11,667	140,000	08/09/2016.	12/01/2033.
495260 F4 8	KING CO SD #414 LAKE WASHINGTON GO S2016			2	1.B FE	1,078,910	114.910	1,149,100	1,000,000	1,050,143	0	(8,411)	0	0	4.000	2.990	JD	3,333	40,000	06/08/2017.	12/01/2035.
495260 J4 4	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	2,668,525	116.921	2,923,025	2,500,000	2,619,570	0	(16,563)	0	0	4.000	3.170	JD	8,333	100,000	11/30/2017.	12/01/2036.
494890 B8 8	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	8,826,786	118.887	10,045,952	8,450,000	8,744,143	0	(37,112)	0	0	4.000	3.430	JD	28,167	338,000	09/18/2018.	12/01/2035.
494890 B9 6	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	910,264	118.187	1,028,227	870,000	901,370	0	(3,961)	0	0	4.000	3.410	JD	2,900	34,800	09/11/2018.	12/01/2036.
494890 B9 6	KING CO SD#210 FEDERAL WAY GO S2018	SD		2	1.B FE	8,861,992	118.187	10,010,439	8,470,000	8,775,407	0	(38,563)	0	0	4.000	3.410	JD	28,233	338,800	09/11/2018.	12/01/2036.
495080 SV 6	KING CO SD#403 RENTON GO REF S12			2	1.B FE	8,592,661	104.507	8,318,757	7,960,000	8,063,905	0	(70,822)	0	0	4.000	3.050	JD	26,533	318,400	08/15/2012.	12/01/2030.
495080 TY 9	KING CO SD#403 RENTON GO REF S16			2	1.B FE	3,053,150	122.180	3,054,500	2,500,000	2,797,243	0	(56,282)	0	0	5.000	2.420	JD	10,417	125,000	03/08/2016.	12/01/2028.
495080 VG 5	KING CO SD#403 RENTON GO S2020			2	1.A FE	16,965,660	122.725	17,138,546	13,965,000	16,739,649	0	(226,011)	0	0	4.000	1.600	JD	46,550	392,572	02/27/2020.	12/01/2037.
495098 YG 4	KING CO SD#405 BELLEVUE GO S2015			2	1.B FE	6,137,017	113.650	6,574,653	5,785,000	5,972,584	0	(34,641)	0	0	4.000	3.280	JD	19,283	231,400	11/17/2015.	12/01/2033.
495098 YH 2	KING CO SD#405 BELLEVUE GO S2015			2	1.B FE	6,354,787	113.534	6,829,070	6,015,000	6,196,250	0	(33,423)	0	0	4.000	3.330	JD	20,050	240,600	11/17/2015.	12/01/2034.
495098 ZX 6	KING CO SD#405 BELLEVUE GO S2018			2	1.B FE	1,872,323	118.187	2,080,091	1,760,000	1,844,477	0	(10,746)	0	0	4.000	3.220	JD	5,867	70,400	04/18/2018.	12/01/2036.
495098 ZX 6	KING CO SD#405 BELLEVUE GO S2018	SD		2	1.B FE	4,808,466	118.187	5,342,052	4,520,000	4,736,951	0	(27,599)	0	0	4.000	3.220	JD	15,067	180,800	04/18/2018.	12/01/2036.
495098 ZY 4	KING CO SD#405 BELLEVUE GO S2018			2	1.B FE	562,478	117.196	621,139	530,000	554,434	0	(3,105)	0	0	4.000	3.250	JD	1,767	21,200	04/18/2018.	12/01/2037.
495098 ZY 4	KING CO SD#405 BELLEVUE GO S2018	SD		2	1.B FE	6,367,680	117.196	7,031,760	6,000,000	6,276,613	0	(35,147)	0	0	4.000	3.250	JD	20,000	240,000	04/18/2018.	12/01/2037.
495224 W3 7	KING CO SD#411 ISSAQUAH GO REF S12			2	1.B FE	1,931,139	108.933	1,895,434	1,740,000	1,866,340	0	(64,799)	0	0	5.000	1.158	JD	7,250	87,000	01/01/2020.	12/01/2025.
495278 S4 6	KING CO SD#415 KENT GO REF S2015			2	1.B FE	1,466,254	111.271	1,596,739	1,435,000	1,451,373	0	(3,073)	0	0	3.000	2.750	JD	3,588	43,050	11/03/2015.	12/01/2027.
498062 PJ 1	KITSAP CO SD#303 BAINBRIDGE GO S16			2	1.A FE	611,562	115.438	634,909	550,000	602,494	0	(9,068)	0	0	4.000	2.125	JD	1,833	22,000	01/01/2020.	12/01/2034.
498062 PK 8	KITSAP CO SD#303 BAINBRIDGE GO S16			2	1.A FE	522,955	114.910	574,550	500,000	514,217	0	(2,353)	0	0	4.000	3.420	JD	1,667	20,000	02/01/2017.	12/01/2035.
498062 PS 1	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	537,100	118.200	591,000	500,000	526,290	0	(3,652)	0	0	4.000	3.090	JD	1,667	20,000	11/29/2017.	12/01/2034.
498062 QT 8	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	792,875	127.439	860,213	675,000	765,959	0	(11,746)	0	0	5.000	2.840	JD	2,813	33,750	08/17/2018.	12/01/2031.
498062 QY 7	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	879,045	125.537	941,528	750,000	855,107	0	(13,616)	0	0	5.000	2.760	JD	3,125	37,500	03/19/2019.	12/01/2036.
498098 RC 8	KITSAP CO SD#401 CENTRAL KITSAP GO S2016			2	1.B FE	4,268,663	116.727	4,377,263	3,750,000	4,045,084	0	(50,375)	0	0	4.000	2.440	JD	12,500	150,000	04/21/2016.	12/01/2030.
498098 RG 9	KITSAP CO SD#401 CENTRAL KITSAP GO S2016			2	1.B FE	2,088,520	115.438	2,308,760	2,000,000	2,054,874	0	(9,076)	0	0	4.000	3.440	JD	6,667	80,000	02/03/2017.	12/01/2034.
498531 HK 1	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,284,792	115.603	1,329,435	1,150,000	1,221,168	0	(14,459)	0	0	4.000	2.560	FA	19,167	46,000	04/14/2016.	08/01/2032.
498531 HK 1	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)	SD		2	1.A FE	4,301,259	115.603	4,450,716	3,850,000	4,088,257	0	(48,408)	0	0	4.000	2.560	FA	64,167	154,000	04/14/2016.	08/01/2032.
498531 KD 3	KLEIN ISD GENERAL OBLIGATION S17 (PSF)			2	1.A FE	1,640,408	123.934	1,741,273	1,405,000	1,551,475	0	(23,796)	0	0	5.000	2.960	FA	29,271	70,250	01/11/2017.	08/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
498531 MJ 8	KLEIN ISD GENERAL OBLIGATION REF S2018A			2	1.A FE	908,677	121.034	1,034,841	855,000	897,187	0	(4,833)	0	0	4.000	3.260	FA	14,250	34,200	06/28/2018.	08/01/2034.
498531 MK 5	KLEIN ISD GENERAL OBLIGATION REF S2018A			2	1.A FE	1,020,608	120.754	1,074,711	890,000	1,006,562	0	(14,046)	0	0	4.000	2.121	FA	14,833	35,600	01/01/2020.	08/01/2035.
498531 MM 1	KLEIN ISD GENERAL OBLIGATION REF S2018A			2	1.A FE	1,097,118	119.662	1,154,738	965,000	1,082,974	0	(14,144)	0	0	4.000	2.238	FA	16,083	38,600	01/01/2020.	08/01/2037.
499512 6D 8	KNOX CO GENERAL OBLIGATION S2014A			2	1.B FE	1,555,344	101.353	1,535,498	1,515,000	1,526,942	0	(28,402)	0	0	3.500	0.000	JD	4,419	53,025	01/01/2020.	06/01/2030.
499512 6G 1	KNOX CO GENERAL OBLIGATION S2014A			2	1.B FE	1,713,927	101.353	1,697,663	1,675,000	1,686,530	0	(27,397)	0	0	3.500	1.830	JD	4,885	58,625	01/01/2020.	06/01/2033.
499512 8U 8	KNOX CO GENERAL OBLIGATION S2017			2	1.B FE	6,264,510	108.044	6,828,381	6,320,000	6,272,153	0	2,158	0	0	3.250	3.310	JD	17,117	205,400	04/20/2017.	06/01/2037.
499513 DA 4	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,247,996	107.853	2,405,122	2,230,000	2,246,097	0	(1,899)	0	0	2.750	2.642	JD	5,110	70,013	01/01/2020.	06/01/2036.
499513 DC 0	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,317,720	107.287	2,526,609	2,355,000	2,319,627	0	1,546	0	0	2.750	2.860	JD	5,397	73,937	09/17/2019.	06/01/2038.
502606 VP 8	LA CROSSE CO GENERAL OBLIGATION S2017A			2	1.B FE	599,748	109.395	629,021	575,000	596,561	0	(3,187)	0	0	3.000	2.351	AO	4,313	17,250	01/01/2020.	04/01/2034.
502606 VQ 6	LA CROSSE CO GENERAL OBLIGATION S2017A			2	1.B FE	1,056,199	109.230	1,108,685	1,015,000	1,050,904	0	(5,294)	0	0	3.000	2.387	AO	7,613	30,450	01/01/2020.	04/01/2035.
502769 CJ 9	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	1,002,156	110.934	1,114,887	1,005,000	1,002,508	0	118	0	0	3.250	3.270	AO	8,166	32,663	10/13/2017.	10/01/2036.
505786 HT 3	LADUE SCHOOL DIST GO S2016			2	1.A FE	5,231,121	104.168	5,312,568	5,100,000	5,144,747	0	(19,877)	0	0	3.000	2.580	MS	51,000	153,000	05/24/2016.	03/01/2034.
506030 BD 6	LAFAYETTE ELEM SCH DIST GO S2018B			2	1.C FE	1,077,959	113.777	1,228,792	1,080,000	1,078,227	0	100	0	0	3.375	3.390	FA	15,188	36,450	05/16/2018.	08/01/2034.
508354 WR 4	LAKE CO FOREST PRES DIST GO REF S2019			2	1.A FE	1,835,000	106.816	1,970,755	1,845,000	1,835,446	0	446	0	0	2.750	2.795	JD	2,255	60,885	01/01/2020.	12/15/2034.
508354 WS 2	LAKE CO FOREST PRES DIST GO REF S2019			2	1.A FE	1,867,131	106.451	2,011,924	1,890,000	1,868,238	0	1,107	0	0	2.750	2.845	JD	2,310	62,370	01/01/2020.	12/15/2035.
508354 UX 3	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,247,729	107.410	2,330,797	2,170,000	2,200,927	0	(9,825)	0	0	3.750	3.240	JD	3,617	81,375	11/09/2015.	12/15/2030.
508354 UZ 8	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,407,260	106.844	2,505,492	2,345,000	2,369,839	0	(7,873)	0	0	3.750	3.370	JD	3,908	87,938	11/09/2015.	12/15/2032.
511074 QG 4	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	4,380,204	108.112	4,340,697	4,015,000	4,101,834	0	(39,138)	0	0	4.000	2.940	FA	60,671	160,600	02/05/2013.	02/15/2034.
511074 SG 2	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,180,289	117.687	1,271,020	1,080,000	1,149,920	0	(10,321)	0	0	4.000	2.840	FA	16,320	43,200	12/06/2017.	02/15/2034.
511074 SL 1	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,881,166	116.912	2,034,269	1,740,000	1,838,606	0	(14,484)	0	0	4.000	2.980	FA	26,293	69,600	12/06/2017.	02/15/2038.
511074 TN 6	LAKE TRAVIS ISD GO S2018A (PSF)			2	1.A FE	1,013,276	123.866	1,083,828	875,000	974,254	0	(14,587)	0	0	5.000	2.960	FA	16,528	43,750	03/06/2018.	02/15/2034.
511074 TS 5	LAKE TRAVIS ISD GO S2018A (PSF)			2	1.A FE	1,147,110	122.867	1,228,670	1,000,000	1,105,764	0	(15,471)	0	0	5.000	3.090	FA	18,889	50,000	03/06/2018.	02/15/2038.
512445 E9 4	LAKEVILLE GENERAL OBLIGATION S2014B			2	1.B FE	899,291	108.305	915,177	845,000	886,383	0	(12,909)	0	0	3.500	1.858	FA	12,323	29,575	01/01/2020.	02/01/2029.
512445 F2 8	LAKEVILLE GENERAL OBLIGATION S2014B			2	1.B FE	927,246	107.897	944,099	875,000	914,822	0	(12,424)	0	0	3.500	1.971	FA	12,760	30,625	01/01/2020.	02/01/2030.
512445 F3 6	LAKEVILLE GENERAL OBLIGATION S2014B			2	1.B FE	932,086	107.703	980,097	910,000	917,938	0	(2,417)	0	0	3.500	3.200	FA	13,271	31,850	07/21/2014.	02/01/2031.
512445 N2 9	LAKEVILLE GENERAL OBLIGATION S2016B			2	1.B FE	1,457,249	107.057	1,509,504	1,410,000	1,433,890	0	(5,486)	0	0	3.000	2.560	FA	17,625	42,300	06/20/2016.	02/01/2033.
51280U CN 5	LAKOTA LOCAL SCH DIST GO REF TXBLE S2019				1.B FE	1,330,000	107.893	1,434,977	1,330,000	1,330,000	0	0	0	0	2.392	2.392	JD	2,651	27,925	12/20/2019.	12/01/2026.
51280U CP 0	LAKOTA LOCAL SCH DIST GO REF TXBLE S2019				1.B FE	1,075,000	109.701	1,179,286	1,075,000	1,075,000	0	0	0	0	2.515	2.515	JD	2,253	23,732	12/20/2019.	12/01/2027.
514014 PP 8	LANCASTER CO SD #1 GO REF S2015			2	1.B FE	7,489,593	110.958	8,188,700	7,380,000	7,435,122	0	(11,017)	0	0	3.750	3.570	JJ	127,613	276,750	08/12/2015.	01/15/2036.
514014 NC 9	LANCASTER CO SD #1 GO S2014			2	1.B FE	6,627,702	111.497	7,202,706	6,460,000	6,518,839	0	(18,005)	0	0	4.000	3.680	JJ	119,151	258,400	04/02/2014.	01/15/2033.
514014 ND 7	LANCASTER CO SD #1 GO S2014			2	1.B FE	6,866,765	111.497	7,492,598	6,720,000	6,771,584	0	(15,774)	0	0	4.000	3.730	JJ	123,947	268,800	04/02/2014.	01/15/2034.
515300 TK 7	LANE CO SD #4J EUGENE GO REF TXBL S2020				1.B FE	10,341,933	98.862	10,207,502	10,325,000	10,341,519	0	(414)	0	0	1.250	1.230	JD	5,736	32,266	09/01/2020.	06/15/2029.
515300 TL 5	LANE CO SD #4J EUGENE GO REF TXBL S2020				1.B FE	10,824,470	98.800	10,665,460	10,795,000	10,823,680	0	(791)	0	0	1.350	1.320	JD	6,477	36,433	09/01/2020.	06/15/2030.
515300 TM 3	LANE CO SD #4J EUGENE GO REF TXBL S2020			2	1.B FE	11,235,106	98.361	11,095,121	11,280,000	11,236,327	0	1,221	0	0	1.400	1.440	JD	7,019	39,480	09/01/2020.	06/15/2031.
515300 TN 1	LANE CO SD #4J EUGENE GO REF TXBL S2020			2	1.B FE	9,031,150	97.920	8,891,136	9,080,000	9,032,358	0	1,209	0	0	1.450	1.500	JD	5,852	32,915	09/01/2020.	06/15/2032.
515300 TA 9	LANE CO SD #4J EUGENE GO S2019			2	1.B FE	22,855,000	112.299	25,665,936	22,855,000	22,855,000	0	0	0	0	3.250	3.250	JD	33,013	742,788	03/28/2019.	06/15/2039.
517138 XZ 1	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.C FE	3,500,153	120.325	4,018,855	3,340,000	3,469,167	0	(13,899)	0	0	4.000	3.440	JD	5,938	133,600	09/13/2018.	12/15/2035.
517138 YD 9	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.C FE	6,233,800	128.760	6,438,000	5,000,000	6,106,767	0	(127,033)	0	0	5.000	1.979	JD	11,111	250,000	01/01/2020.	12/15/2039.
517138 WH 2	LARIMER CO SD#R-1 POUDRE REF S2012			2	1.C FE	2,766,716	107.371	2,780,909	2,590,000	2,707,861	0	(58,855)	0	0	4.000	1.626	JD	4,604	103,600	01/01/2020.	12/15/2030.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
517624 PA 4	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	923,437	119.345	1,050,236	880,000	914,696	0	(3,998)	0	0	4.000	3.400	JJ	17,600	35,200	09/13/2018.	07/01/2039.
520121 KJ 2	LAWRENCE GENERAL OBLIGATION S2014B			2	1.B FE	1,172,696	107.654	1,205,725	1,120,000	1,161,829	0	(10,867)	0	0	3.250	2.184	MS	12,133	36,400	01/01/2020.	09/01/2031.
520121 KL 7	LAWRENCE GENERAL OBLIGATION S2014B			2	1.B FE	1,257,544	108.020	1,285,438	1,190,000	1,243,628	0	(13,916)	0	0	3.500	2.213	MS	13,883	41,650	01/01/2020.	09/01/2033.
521841 WU 6	LEANDER ISD CABS TAXABLE REF S2020C	@			1.A FE	752,277	97.748	757,547	775,000	754,050	0	1,773	0	0	0.000	0.758	AUG	0	0	08/06/2020.	08/15/2024.
521841 WV 4	LEANDER ISD CABS TAXABLE REF S2020C	@			1.A FE	766,536	96.549	772,392	800,000	768,605	0	2,069	0	0	0.000	0.868	AUG	0	0	08/06/2020.	08/15/2025.
521841 WW 2	LEANDER ISD CABS TAXABLE REF S2020C	@			1.A FE	468,905	94.459	472,295	500,000	470,489	0	1,584	0	0	0.000	1.085	AUG	0	0	08/06/2020.	08/15/2026.
521841 WX 0	LEANDER ISD GO TAXABLE REF S2020C (PSF)				1.A FE	835,646	126.810	836,946	660,000	828,027	0	(7,619)	0	0	5.000	1.015	FA	10,267	0	08/06/2020.	08/15/2027.
521841 WY 8	LEANDER ISD GO TAXABLE REF S2020C (PSF)				1.A FE	2,038,690	129.583	2,047,411	1,580,000	2,021,489	0	(17,201)	0	0	5.000	1.159	FA	24,578	0	08/06/2020.	08/15/2028.
521841 WZ 5	LEANDER ISD GO TAXABLE REF S2020C (PSF)				1.A FE	1,670,228	131.973	1,676,057	1,270,000	1,657,026	0	(13,202)	0	0	5.000	1.259	FA	19,756	0	08/06/2020.	08/15/2029.
521841 XA 9	LEANDER ISD GO TAXABLE REF S2020C (PSF)				1.A FE	2,672,280	134.618	2,692,360	2,000,000	2,652,579	0	(19,701)	0	0	5.000	1.369	FA	31,111	0	08/06/2020.	08/15/2030.
521841 XB 7	LEANDER ISD GO TAXABLE REF S2020C (PSF)			2	1.A FE	1,500,000	101.408	1,521,120	1,500,000	1,500,000	0	0	0	0	1.449	1.449	FA	6,762	0	08/06/2020.	08/15/2031.
521841 XC 5	LEANDER ISD GO TAXABLE REF S2020C (PSF)			2	1.A FE	2,040,000	101.324	2,067,010	2,040,000	2,040,000	0	0	0	0	1.539	1.539	FA	9,768	0	08/06/2020.	08/15/2032.
521841 XD 3	LEANDER ISD GO TAXABLE REF S2020C (PSF)			2	1.A FE	500,000	101.462	507,310	500,000	500,000	0	0	0	0	1.639	1.639	FA	2,550	0	08/06/2020.	08/15/2033.
521841 XE 1	LEANDER ISD GO TAXABLE REF S2020C (PSF)			2	1.A FE	1,000,000	101.643	1,016,430	1,000,000	1,000,000	0	0	0	0	1.689	1.689	FA	5,255	0	08/06/2020.	08/15/2034.
522364 4A 3	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,206,902	107.850	1,304,985	1,210,000	1,207,648	0	236	0	0	2.625	2.650	MS	10,588	31,763	08/08/2017.	09/01/2029.
524426 XA 6	LEESBURG GENERAL OBLIGATION REF S2015			2	1.A FE	1,995,070	110.002	2,117,539	1,925,000	1,956,374	0	(7,239)	0	0	3.250	2.820	JJ	28,848	62,563	03/25/2015.	01/15/2030.
526030 U5 8	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	1,048,590	110.725	1,107,250	1,000,000	1,021,050	0	(5,374)	0	0	3.500	2.890	MS	11,667	35,000	06/16/2015.	09/01/2027.
526030 V5 7	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	788,977	108.025	804,786	745,000	779,948	0	(9,029)	0	0	3.750	2.405	MS	9,313	27,938	01/01/2020.	09/01/2035.
526030 W9 8	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	3,684,453	111.327	3,996,639	3,590,000	3,638,422	0	(9,630)	0	0	3.000	2.690	MS	35,900	107,700	11/17/2015.	09/01/2027.
526030 X8 9	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,148,972	109.199	1,239,409	1,135,000	1,142,262	0	(1,422)	0	0	3.500	3.350	MS	13,242	39,725	11/17/2015.	09/01/2034.
526030 X9 7	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,179,759	109.026	1,281,056	1,175,000	1,177,473	0	(488)	0	0	3.500	3.450	MS	13,708	41,125	11/17/2015.	09/01/2035.
526030 2X 8	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	992,230	111.773	1,117,730	1,000,000	993,035	0	384	0	0	3.625	3.690	MS	12,083	36,250	10/25/2018.	09/01/2034.
526030 2Z 3	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	1,160,957	111.972	1,203,699	1,075,000	1,148,905	0	(12,052)	0	0	3.750	2.443	MS	13,438	40,313	01/01/2020.	09/01/2036.
526030 3A 7	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	1,200,610	111.744	1,245,946	1,115,000	1,188,672	0	(11,938)	0	0	3.750	2.492	MS	13,938	41,813	01/01/2020.	09/01/2037.
528046 BD 6	LEWIS PALMER SD #38 TXBL GO REF S2020				1.C FE	855,000	100.872	862,456	855,000	855,000	0	0	0	0	1.468	1.468	JD	558	0	12/04/2020.	12/01/2028.
528046 BE 4	LEWIS PALMER SD #38 TXBL GO REF S2020				1.C FE	1,200,000	100.953	1,211,436	1,200,000	1,200,000	0	0	0	0	1.568	1.568	JD	836	0	12/04/2020.	12/01/2029.
528828 8C 3	LEWISVILLE ISD GO REF S2016A (PSF)			2	1.A FE	9,288,326	120.786	9,016,675	7,465,000	8,420,719	0	(195,047)	0	0	5.000	2.080	FA	141,006	373,250	04/21/2016.	08/15/2028.
528828 8C 3	LEWISVILLE ISD GO REF S2016A (PSF)	SD		2	1.A FE	15,553,125	120.786	15,098,250	12,500,000	14,100,333	0	(326,603)	0	0	5.000	2.080	FA	236,111	625,000	04/21/2016.	08/15/2028.
52882P DA 3	LEWISVILLE ISD GO REF S2018 (PSF)			2	1.A FE	7,031,484	117.772	7,873,058	6,685,000	6,949,014	0	(35,112)	0	0	4.000	3.330	FA	101,018	267,400	07/11/2018.	08/15/2038.
528878 VZ 1	LEXINGTON & RICHLAND CO SD #5 GO REF S15	SD		2	1.C FE	13,079,579	109.024	14,145,864	12,975,000	13,025,268	0	(11,263)	0	0	3.000	2.900	MS	129,750	389,250	11/02/2015.	03/01/2029.
528878 VK 4	LEXINGTON & RICHLAND CO SD #5 GO S2012B			2	1.C FE	834,782	103.657	824,073	795,000	816,588	0	(18,194)	0	0	4.000	1.639	MS	10,600	31,800	01/01/2020.	03/01/2032.
529063 PX 1	LEXINGTON CO SCH DIST #1 GO S2011C			2	1.C FE	363,545	105.205	352,437	335,000	338,577	0	(3,179)	0	0	5.000	3.980	FA	6,979	16,750	10/18/2011.	02/01/2033.
529063 PX 1	LEXINGTON CO SCH DIST #1 GO S2011C	SD		2	1.C FE	6,446,147	105.205	6,249,177	5,940,000	6,003,421	0	(56,368)	0	0	5.000	3.980	FA	123,750	297,000	10/18/2011.	02/01/2033.
529063 PY 9	LEXINGTON CO SCH DIST #1 GO S2011C			2	1.C FE	7,145,419	105.205	6,938,270	6,595,000	6,664,017	0	(61,334)	0	0	5.000	4.000	FA	137,396	329,750	10/18/2011.	02/01/2034.
52908E H3 0	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,254,876	108.567	1,319,089	1,215,000	1,238,165	0	(4,111)	0	0	3.250	2.850	MS	13,163	39,488	09/08/2016.	09/01/2035.
52908E T3 7	LEXINGTON-FAYETTE URBAN CO GO S2019			2	1.C FE	150,900	106.710	160,065	150,000	150,764	0	(119)	0	0	3.000	2.904	MN	750	4,350	11/13/2019.	11/01/2039.
534239 FP 8	LINCOLN GENERAL OBLIGATION S2019			2	1.A FE	148,129	108.350	157,108	145,000	147,734	0	(289)	0	0	2.750	2.500	JD	332	3,988	08/12/2019.	12/01/2037.
535205 LF 3	LINDBERGH SCH DIST GO S2014			2	1.B FE	924,534	102.585	923,265	900,000	913,332	0	(11,202)	0	0	3.250	1.958	MS	9,750	29,250	01/01/2020.	03/01/2030.
535205 JX 7	LINDBERGH SCHOOL DIST GO S2014			2	1.B FE	2,318,873	102.422	2,314,737	2,260,000	2,292,039	0	(26,834)	0	0	3.500	2.260	MS	26,367	79,100	01/01/2020.	03/01/2034.
535205 KW 7	LINDBERGH SCHOOL DIST GO S2014			2	1.A	1,116,641	103.436	1,106,765	1,070,000	1,095,263	0	(21,379)	0	0	3.250	1.205	MS	11,592	34,775	01/01/2020.	03/01/2030.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
535205 MA 3	LINDBERGH SCHOOL DIST GO S2020			2	1.B FE	5,468,819	104.105	5,710,159	5,485,000	5,469,398	0	579	0	0	2.250	2.270	MS	41,138	60,335	02/20/2020.	03/01/2038.
539158 JH 9	LIVINGSTON TOWNSHIP SD GO REF S2015			2	1.B FE	1,434,663	118.789	1,484,863	1,250,000	1,342,697	0	(18,677)	0	0	5.000	3.230	JJ	28,819	62,500	08/27/2015.	07/15/2035.
542264 EX 0	LONE STAR COLLEGE SYSTEM LTGO REF S2012			2	1.A FE	3,477,591	105.251	3,078,592	2,925,000	2,996,823	0	(62,245)	0	0	5.000	2.760	FA	55,250	146,250	05/17/2012.	02/15/2028.
542264 GU 4	LONE STAR COLLEGE SYSTEM LTGO REF S2016			2	1.A FE	12,401,400	120.700	12,070,000	10,000,000	11,354,303	0	(247,267)	0	0	5.000	2.190	FA	188,889	500,000	07/19/2016.	02/15/2033.
542264 FN 1	LONE STAR COLLEGE SYSTEM LTGO S2015A			2	1.A FE	2,178,456	118.323	2,194,892	1,855,000	2,117,152	0	(61,305)	0	0	5.000	1.455	FA	35,039	92,750	01/01/2020.	02/15/2032.
545522 RC 0	LOS GATOS USD GO REF S2015			2	1.A FE	4,421,766	107.152	4,650,397	4,340,000	4,376,530	0	(9,537)	0	0	3.250	3.000	FA	58,771	141,050	12/02/2015.	08/01/2032.
545540 ET 9	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	2,235,324	108.759	2,441,640	2,245,000	2,237,073	0	425	0	0	3.000	3.030	FA	28,063	67,350	09/19/2016.	08/01/2035.
545624 KN 7	LOS RIOS CCD GO REF S2011			2	1.C FE	2,071,894	102.767	1,983,403	1,930,000	1,940,066	0	(16,826)	0	0	5.000	4.080	FA	40,208	96,500	10/06/2011.	08/01/2026.
545624 KP 2	LOS RIOS CCD GO REF S2011			2	1.C FE	1,334,793	102.755	1,289,575	1,255,000	1,284,532	0	(50,261)	0	0	5.000	0.944	FA	26,146	62,750	01/01/2020.	08/01/2027.
545896 7T 3	LOUDOUN CO GENERAL OBLIGATION REF S2013A			2	1.A FE	784,937	107.039	770,681	720,000	734,648	0	(7,335)	0	0	4.000	2.900	JD	2,400	28,800	05/29/2013.	12/01/2028.
545896 7U 0	LOUDOUN CO GENERAL OBLIGATION REF S2013A			2	1.A FE	2,372,471	106.916	2,341,460	2,190,000	2,231,271	0	(20,644)	0	0	4.000	2.980	JD	7,300	87,600	05/29/2013.	12/01/2029.
545896 7V 8	LOUDOUN CO GENERAL OBLIGATION REF S2013A			2	1.A FE	2,469,078	106.868	2,447,277	2,290,000	2,330,585	0	(20,285)	0	0	4.000	3.040	JD	7,633	91,600	05/29/2013.	12/01/2030.
545896 7W 6	LOUDOUN CO GENERAL OBLIGATION REF S2013A			2	1.A FE	2,709,578	106.839	2,697,685	2,525,000	2,566,919	0	(20,936)	0	0	4.000	3.100	JD	8,417	101,000	05/29/2013.	12/01/2031.
545896 7X 4	LOUDOUN CO GENERAL OBLIGATION REF S2013A			2	1.A FE	2,659,420	106.754	2,658,175	2,490,000	2,528,550	0	(19,239)	0	0	4.000	3.160	JD	8,300	99,600	05/29/2013.	12/01/2032.
54589T FG 2	LOUDOUN CO GENERAL OBLIGATION REF S2016A			2	1.A FE	2,007,960	109.063	2,181,260	2,000,000	2,004,550	0	(859)	0	0	2.750	2.700	JD	4,583	55,000	10/31/2016.	12/01/2030.
54589T JQ 6	LOUDOUN CO GENERAL OBLIGATION REF S2020A			2	1.A FE	7,361,081	101.942	7,620,165	7,475,000	7,364,271	0	3,190	0	0	2.000	2.110	JD	12,458	68,106	05/21/2020.	12/01/2036.
54589T JS 2	LOUDOUN CO GENERAL OBLIGATION REF S2020A			2	1.A FE	7,390,234	102.276	7,645,131	7,475,000	7,392,297	0	2,064	0	0	2.125	2.200	JD	13,237	72,362	05/21/2020.	12/01/2038.
54589T JT 0	LOUDOUN CO GENERAL OBLIGATION REF S2020A			2	1.A FE	7,339,927	101.971	7,622,332	7,475,000	7,342,979	0	3,053	0	0	2.125	2.240	JD	13,237	72,362	05/21/2020.	12/01/2039.
54589T CF 7	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,686,054	114.176	1,758,310	1,540,000	1,602,263	0	(14,811)	0	0	4.000	2.900	JD	5,133	61,600	11/13/2014.	12/01/2028.
546585 LD 0	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,688,411	108.321	1,873,953	1,730,000	1,696,944	0	1,807	0	0	3.375	3.550	JD	4,866	58,388	11/10/2015.	12/01/2034.
546585 LE 8	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	939,067	108.109	1,048,657	970,000	944,960	0	1,248	0	0	3.375	3.600	JD	2,728	32,738	11/10/2015.	12/01/2035.
546585 QR 4	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,073,852	108.256	1,131,275	1,045,000	1,062,145	0	(2,884)	0	0	3.250	2.920	JD	2,830	33,963	09/13/2016.	12/01/2035.
546585 SP 6	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,809,892	110.627	1,864,065	1,685,000	1,789,902	0	(19,990)	0	0	3.625	2.279	JD	5,090	61,081	01/01/2020.	12/01/2032.
546585 SS 0	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	2,029,441	110.955	2,085,954	1,880,000	2,005,690	0	(23,751)	0	0	3.875	2.424	JD	6,071	72,850	01/01/2020.	12/01/2035.
546585 TW 0	LOUISVILLE & JEFFERSON MET GOV GO S2019A			2	1.C FE	627,467	105.106	662,168	630,000	627,650	0	183	0	0	2.375	2.412	FA	6,234	11,305	01/01/2020.	08/01/2032.
546585 UD 0	LOUISVILLE & JEFFERSON MET GOV GO S2019A			2	1.C FE	754,426	105.043	793,075	755,000	754,444	0	18	0	0	2.750	2.755	FA	8,651	15,687	01/01/2020.	08/01/2039.
548210 PU 1	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	874,454	109.579	953,337	870,000	872,709	0	(440)	0	0	2.750	2.690	MS	7,975	23,925	10/06/2016.	03/01/2032.
548210 PY 3	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	1,025,874	109.177	1,069,935	980,000	1,019,483	0	(6,390)	0	0	3.250	2.483	MS	10,617	31,850	01/01/2020.	03/01/2036.
549220 2D 2	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,907,506	118.562	2,092,619	1,765,000	1,866,980	0	(13,717)	0	0	4.000	3.030	FA	26,671	70,600	11/17/2017.	02/15/2039.
549220 2P 5	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	567,990	118.920	594,600	500,000	559,652	0	(8,338)	0	0	4.000	2.063	FA	7,556	20,000	01/01/2020.	02/15/2037.
549220 S6 9	LUBBOCK ISD GEN OBLIG S2012A (PSF)			2	1.A FE	1,976,083	105.394	1,770,619	1,680,000	1,719,749	0	(34,423)	0	0	5.000	2.840	FA	31,733	84,000	09/10/2012.	02/15/2034.
549220 2T 7	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,820,028	119.959	1,973,326	1,645,000	1,791,581	0	(18,495)	0	0	4.000	2.620	FA	24,858	65,800	05/29/2019.	02/15/2036.
549220 3B 5	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	4,614,188	118.922	5,048,239	4,245,000	4,554,725	0	(38,700)	0	0	4.000	2.860	FA	64,147	169,800	05/29/2019.	02/15/2042.
55844P QU 5	MADISON AREA TECH COLL DIST GO S2015			2	1.A FE	772,628	113.962	786,338	690,000	757,154	0	(15,474)	0	0	4.000	1.577	MS	9,200	27,600	01/01/2020.	03/01/2030.
55844P TP 3	MADISON AREA TECH COLLEGE DIST GO REFS17			2	1.A FE	6,286,987	110.128	6,965,596	6,325,000	6,294,458	0	2,532	0	0	2.875	2.930	MS	60,615	181,844	12/06/2017.	03/01/2031.
55844P MU 9	MADISON AREA TECH COLLEGE DIST GO S13A			2	1.A FE	859,928	108.797	854,056	785,000	836,568	0	(23,361)	0	0	4.250	1.170	MS	11,121	33,363	01/01/2020.	03/01/2026.
55844P MZ 8	MADISON AREA TECH COLLEGE DIST GO S13A			2	1.A FE	1,075,437	108.797	1,109,729	1,020,000	1,034,083	0	(6,162)	0	0	4.250	3.580	MS	14,450	43,350	06/12/2013.	03/01/2031.
55844P NA 2	MADISON AREA TECH COLLEGE DIST GO S13A			2	1.A FE	1,117,536	108.797	1,158,688	1,065,000	1,078,373	0	(5,848)	0	0	4.250	3.640	MS	15,088	45,263	06/12/2013.	03/01/2032.
55844P JD 1	MADISON AREA TECH COLLEGE DIST GO S2011B			2	1.A FE	2,345,187	100.687	2,300,698	2,285,000	2,286,012	0	(7,371)	0	0	4.500	4.170	MS	34,275	102,825	04/13/2011.	03/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55844P JE 9	MADISON AREA TECH COLLEGE DIST GO S2011B			2	1.A FE	2,450,815	100.687	2,421,522	2,405,000	2,405,701	0	(5,674)	0	0	4.500	4.260	MS	36,075	108,225	04/13/2011.	03/01/2027.
55844P JF 6	MADISON AREA TECH COLLEGE DIST GO S2011B			2	1.A FE	2,686,171	100.765	2,544,316	2,525,000	2,528,051	0	(19,570)	0	0	5.000	4.200	MS	42,083	126,250	04/13/2011.	03/01/2028.
55844P JG 4	MADISON AREA TECH COLLEGE DIST GO S2011B			2	1.A FE	2,804,742	100.765	2,675,311	2,655,000	2,657,805	0	(18,268)	0	0	5.000	4.290	MS	44,250	132,750	04/13/2011.	03/01/2029.
55844P JH 2	MADISON AREA TECH COLLEGE DIST GO S2011B			2	1.A FE	2,932,039	100.765	2,816,382	2,795,000	2,797,530	0	(16,804)	0	0	5.000	4.380	MS	46,583	139,750	04/13/2011.	03/01/2030.
55844P JJ 8	MADISON AREA TECH COLLEGE DIST GO S2011B			2	1.A FE	3,057,448	100.765	2,957,453	2,935,000	2,937,212	0	(15,101)	0	0	5.000	4.470	MS	48,917	146,750	04/13/2011.	03/01/2031.
55844R GY 4	MADISON GENERAL OBLIGATION S2012C			2	1.A FE	786,486	104.572	794,747	760,000	776,992	0	(9,494)	0	0	3.000	1.697	AO	5,700	22,800	01/01/2020.	10/01/2029.
55844R GZ 1	MADISON GENERAL OBLIGATION S2012C			2	1.A FE	782,070	104.572	794,747	760,000	774,177	0	(7,893)	0	0	3.000	1.910	AO	5,700	22,800	01/01/2020.	10/01/2030.
562158 DF 9	MANCHESTER ESSEX REG SD GO REF S2016			2	1.C FE	1,022,650	110.002	1,100,020	1,000,000	1,012,319	0	(2,285)	0	0	2.500	2.240	JJ	11,528	25,000	03/29/2016.	01/15/2027.
562785 MA 0	MANHATTAN BEACH USD GO S2018A MEASURE C			2	1.C FE	1,070,660	121.548	1,215,480	1,000,000	1,054,670	0	(6,206)	0	0	4.000	3.190	MS	13,333	40,000	04/05/2018.	09/01/2036.
562785 MV 4	MANHATTAN BEACH USD GO S2018A MEASURE EE			2	1.C FE	1,069,030	122.978	1,211,333	985,000	1,049,897	0	(7,418)	0	0	4.000	3.030	MS	13,133	39,400	04/05/2018.	09/01/2033.
564386 RX 0	MANSFIELD ISD GO TXBL REF S2020 (PSF)				1.A FE	8,119,670	128.088	8,325,720	6,500,000	8,083,335	0	(36,335)	0	0	5.000	1.395	FA	55,972	0	10/08/2020.	02/15/2028.
564386 RY 8	MANSFIELD ISD GO TXBL REF S2020 (PSF)				1.A FE	19,046,400	130.523	19,578,450	15,000,000	18,967,550	0	(78,850)	0	0	5.000	1.525	FA	129,167	0	10/08/2020.	02/15/2029.
564386 RZ 5	MANSFIELD ISD GO TXBL REF S2020 (PSF)				1.A FE	19,350,450	132.695	19,904,250	15,000,000	19,275,768	0	(74,682)	0	0	5.000	1.625	FA	129,167	0	10/08/2020.	02/15/2030.
566795 LQ 1	MARICOPA CO CCD GO S2013			2	1.A FE	51,323	107.660	53,830	50,000	50,370	0	(140)	0	0	3.500	3.190	JJ	875	1,750	05/29/2013.	07/01/2026.
566795 LQ 1	MARICOPA CO CCD GO S2013	SD		2	1.A FE	10,213,277	107.660	10,712,170	9,950,000	10,023,556	0	(27,831)	0	0	3.500	3.190	JJ	174,125	348,250	05/29/2013.	07/01/2026.
567137 E5 9	MARICOPA CO ELEM SD #28 KYRENE GO S2015C			2	1.C FE	2,051,660	112.856	2,257,120	2,000,000	2,025,491	0	(5,117)	0	0	4.000	3.690	JJ	40,000	80,000	05/27/2015.	07/01/2033.
567137 K6 0	MARICOPA CO ELEM SD #28 KYRENE GO S2016D			2	1.C FE	1,510,138	114.979	1,609,706	1,400,000	1,466,877	0	(11,008)	0	0	4.000	3.050	JJ	28,000	56,000	10/27/2016.	07/01/2036.
567137 R7 1	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	257,212	132.287	264,574	200,000	256,219	0	(993)	0	0	5.000	1.470	JD	1,611	0	10/14/2020.	07/01/2033.
567137 R8 9	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	160,173	131.945	164,931	125,000	159,563	0	(609)	0	0	5.000	1.520	JD	1,007	0	10/14/2020.	07/01/2034.
567137 R9 7	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	88,505	122.187	91,640	75,000	88,274	0	(231)	0	0	4.000	1.750	JD	483	0	10/14/2020.	07/01/2035.
567137 S2 1	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	117,568	121.777	121,777	100,000	117,268	0	(300)	0	0	4.000	1.800	JD	644	0	10/14/2020.	07/01/2036.
567137 S3 9	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	439,568	121.407	455,276	375,000	438,467	0	(1,101)	0	0	4.000	1.840	JD	2,417	0	10/14/2020.	07/01/2037.
567137 S4 7	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	350,607	121.084	363,252	300,000	349,746	0	(861)	0	0	4.000	1.880	JD	1,933	0	10/14/2020.	07/01/2038.
567137 S5 4	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	466,088	120.808	483,232	400,000	464,964	0	(1,124)	0	0	4.000	1.920	JD	2,578	0	10/14/2020.	07/01/2039.
567137 S6 2	MARICOPA CO ELEM SD #28 KYRENE GO S2020			2	1.C FE	581,310	120.530	602,650	500,000	579,930	0	(1,380)	0	0	4.000	1.950	JD	3,222	0	10/14/2020.	07/01/2040.
567505 NB 4	MARICOPA CO UHSD #210 PHOENIX GO S2015D			2	1.C FE	1,040,227	112.254	1,161,829	1,035,000	1,037,569	0	(519)	0	0	3.500	3.440	JJ	18,113	36,225	05/19/2015.	07/01/2028.
567505 NX 6	MARICOPA CO UHSD #210 PHOENIX GO S2017E			2	1.C FE	580,230	123.836	619,180	500,000	553,368	0	(7,285)	0	0	5.000	3.170	JJ	12,500	25,000	02/07/2017.	07/01/2036.
567527 SM 9	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,064,780	118.171	1,181,710	1,000,000	1,047,212	0	(6,439)	0	0	4.000	3.190	JJ	20,000	40,000	02/28/2018.	07/01/2032.
567288 UM 5	MARICOPA CO USD #48 SCOTTSDALE GO REFS17			2	1.C FE	2,249,380	119.033	2,380,660	2,000,000	2,176,448	0	(24,686)	0	0	4.000	2.520	JJ	40,000	80,000	12/08/2017.	07/01/2031.
567288 SN 6	MARICOPA CO USD #48 SCOTTSDALE GO S2011B			2	1.C FE	2,416,348	102.145	2,247,190	2,200,000	2,213,421	0	(26,200)	0	0	4.500	3.260	JJ	49,500	99,000	03/26/2012.	07/01/2027.
56781R FB 8	MARIN CCD GO REF S2016			2	1.A FE	1,867,688	109.606	1,918,105	1,750,000	1,847,630	0	(20,058)	0	0	3.500	2.213	FA	25,521	61,250	01/01/2020.	08/01/2034.
56781R FC 6	MARIN CCD GO REF S2016			2	1.A FE	1,859,340	109.445	1,915,288	1,750,000	1,840,754	0	(18,586)	0	0	3.500	2.301	FA	25,521	61,250	01/01/2020.	08/01/2035.
56781R FV 4	MARIN CCD GO S2016A			2	1.A FE	904,394	118.231	922,202	780,000	886,254	0	(18,141)	0	0	4.000	1.451	FA	13,000	31,200	01/01/2020.	08/01/2031.
56781R FW 2	MARIN CCD GO S2016A			2	1.A FE	721,575	117.532	734,575	625,000	707,521	0	(14,054)	0	0	4.000	1.524	FA	10,417	25,000	01/01/2020.	08/01/2032.
56781R GB 7	MARIN CCD GO S2016A			2	1.A FE	670,482	116.030	754,195	650,000	662,699	0	(2,021)	0	0	4.000	3.610	FA	10,833	26,000	11/17/2016.	08/01/2035.
574157 3P 6	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,631,652	108.784	1,794,936	1,650,000	1,635,326	0	1,107	0	0	2.875	2.970	JJ	21,874	47,438	07/13/2017.	01/15/2032.
581646 6P 6	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	2,314,113	120.583	2,423,718	2,010,000	2,161,551	0	(29,952)	0	0	5.000	3.230	FA	37,967	100,500	06/24/2015.	08/15/2032.
58178C AV 9	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	1,039,780	111.621	1,116,210	1,000,000	1,034,487	0	(4,061)	0	0	3.000	2.500	FA	11,333	27,917	08/14/2019.	08/15/2039.
581664 DW 6	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	1,435,638	110.542	1,519,953	1,375,000	1,402,510	0	(6,191)	0	0	3.500	2.980	FA	18,181	48,125	03/04/2015.	02/15/2028.
581664 DW 6	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)	SD		2	1.A FE	2,192,610	110.542	2,321,382	2,100,000	2,142,016	0	(9,455)	0	0	3.500	2.980	FA	27,767	73,500	03/04/2015.	02/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
581664 ER 6	MCKINNEY ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	4,289,643	118.233	4,339,151	3,670,000	3,959,889	0	(65,233)	0	0	5.000	2.950	FA	69,322	183,500	07/30/2015.	02/15/2030.
584002 UX 5	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	20,816,000	110.644	22,128,800	20,000,000	20,502,192	0	(77,753)	0	0	3.000	2.540	JD	50,000	600,000	09/29/2016.	12/01/2033.
584002 SR 1	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	5,025,850	104.374	5,218,700	5,000,000	5,006,131	0	(2,755)	0	0	3.000	2.940	MS	50,000	150,000	02/05/2013.	03/01/2031.
584002 VQ 9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	3,943,360	111.165	4,446,600	4,000,000	3,952,401	0	2,856	0	0	3.000	3.110	AO	30,000	120,000	08/15/2017.	04/01/2034.
584002 XK 0	MECKLENBURG CO GENERAL OBLIGATION S2019			2	1.A FE	9,851,700	106.609	10,660,900	10,000,000	9,858,636	0	5,547	0	0	2.625	2.720	MS	87,500	244,271	09/10/2019.	03/01/2040.
587059 GX 8	MENOMONEE FALLS SCHOOL DISTRICT GO S2016			2	1.C FE	3,045,666	109.948	3,172,000	2,885,000	2,977,175	0	(16,077)	0	0	3.500	2.840	AO	25,244	100,975	06/13/2016.	04/01/2035.
587314 FD 2	MEQUON & THIENSVILLE SCH DIST GO S2020			2	1.A FE	3,823,572	102.381	3,926,311	3,835,000	3,824,008	0	437	0	0	2.125	2.150	MS	45,501	0	05/19/2020.	03/01/2034.
587314 FE 0	MEQUON & THIENSVILLE SCH DIST GO S2020			2	1.A FE	3,927,689	102.352	4,058,257	3,965,000	3,928,922	0	1,233	0	0	2.125	2.200	MS	47,043	0	05/19/2020.	03/01/2035.
587314 FF 7	MEQUON & THIENSVILLE SCH DIST GO S2020			2	1.A FE	4,032,797	102.181	4,184,312	4,095,000	4,034,673	0	1,876	0	0	2.125	2.240	MS	48,585	0	05/19/2020.	03/01/2036.
587314 FG 5	MEQUON & THIENSVILLE SCH DIST GO S2020			2	1.A FE	4,196,579	102.714	4,334,531	4,220,000	4,197,240	0	661	0	0	2.250	2.290	MS	53,014	0	05/19/2020.	03/01/2037.
590760 DT 8	MESQUITE ISD GO REF S2014B (PSF)			2	1.A FE	759,316	112.524	770,789	685,000	743,682	0	(15,634)	0	0	4.000	1.558	FA	10,351	27,400	01/01/2020.	08/15/2029.
590760 DU 5	MESQUITE ISD GO REF S2014B (PSF)			2	1.A FE	784,912	112.371	797,834	710,000	769,178	0	(15,734)	0	0	4.000	1.621	FA	10,729	28,400	01/01/2020.	08/15/2030.
590760 GZ 1	MESQUITE ISD GO REF S2015C (PSF)			2	1.A FE	1,132,210	115.830	1,158,300	1,000,000	1,109,523	0	(22,687)	0	0	4.000	1.536	FA	15,111	40,000	01/01/2020.	08/15/2028.
590760 HT 4	MESQUITE ISD GO REF S2015D (PSF)			2	1.A FE	1,227,765	115.632	1,260,389	1,090,000	1,204,195	0	(23,570)	0	0	4.000	1.637	FA	16,471	43,600	01/01/2020.	08/15/2029.
590760 CS 1	MESQUITE ISD GO S2014A (PSF)			2	1.A FE	917,573	112.371	932,679	830,000	899,180	0	(18,394)	0	0	4.000	1.621	FA	12,542	33,200	01/01/2020.	08/15/2030.
590760 CT 9	MESQUITE ISD GO S2014A (PSF)			2	1.A FE	952,936	111.989	968,705	865,000	934,495	0	(18,441)	0	0	4.000	1.703	FA	13,071	34,600	01/01/2020.	08/15/2031.
590760 FR 0	MESQUITE ISD GO S2015A (PSF)			2	1.A FE	1,609,346	113.239	1,732,557	1,530,000	1,568,913	0	(7,659)	0	0	4.000	3.400	FA	23,120	61,200	03/18/2015.	08/15/2035.
590760 FS 8	MESQUITE ISD GO S2015A (PSF)			2	1.A FE	1,668,212	113.094	1,798,195	1,590,000	1,628,386	0	(7,550)	0	0	4.000	3.430	FA	24,027	63,600	03/18/2015.	08/15/2036.
590760 FT 6	MESQUITE ISD GO S2015A (PSF)			2	1.A FE	1,732,007	112.853	1,867,717	1,655,000	1,692,821	0	(7,433)	0	0	4.000	3.460	FA	25,009	66,200	03/18/2015.	08/15/2037.
590760 NG 5	MESQUITE ISD GO S2016C (PSF)			2	1.A FE	4,089,017	115.164	4,307,134	3,740,000	3,953,906	0	(34,578)	0	0	4.000	2.890	FA	56,516	149,600	11/03/2016.	08/15/2037.
591852 XG 8	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	4,080,200	104.883	4,195,320	4,000,000	4,017,263	0	(9,996)	0	0	3.500	3.230	MS	46,667	140,000	01/14/2014.	09/01/2027.
591852 XN 3	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	4,417,753	105.271	4,358,219	4,140,000	4,314,831	0	(102,921)	0	0	4.000	1.426	MS	55,200	165,600	01/01/2020.	09/01/2033.
591852 ZE 1	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,687,825	109.697	6,033,335	5,500,000	5,588,991	0	(19,638)	0	0	3.750	3.330	MS	68,750	206,250	07/08/2015.	03/01/2033.
591852 B6 4	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,303,050	110.772	5,538,600	5,000,000	5,170,764	0	(30,576)	0	0	3.250	2.540	MS	54,167	162,500	05/25/2016.	03/01/2031.
591852 B9 8	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,285,900	109.585	5,479,250	5,000,000	5,161,618	0	(28,798)	0	0	3.375	2.700	MS	56,250	168,750	05/25/2016.	03/01/2034.
591852 K3 1	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	6,695,253	111.364	7,533,775	6,765,000	6,704,382	0	3,568	0	0	3.375	3.460	MS	76,106	228,319	04/26/2018.	03/01/2034.
591852 K4 9	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	6,405,000	111.633	7,150,094	6,405,000	6,405,000	0	0	0	0	3.500	3.500	MS	74,725	224,175	04/26/2018.	03/01/2035.
591852 Q6 8	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,230,808	109.149	2,455,853	2,250,000	2,232,020	0	784	0	0	3.000	3.060	MS	22,500	81,000	05/22/2019.	03/01/2038.
591852 Q7 6	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,210,423	108.907	2,450,408	2,250,000	2,212,715	0	1,503	0	0	3.000	3.120	MS	22,500	81,000	05/22/2019.	03/01/2039.
592240 SV 8	MET PARK DIST OF TACOMA GO S2014A			2	1.C FE	1,002,380	108.027	1,020,855	945,000	991,211	0	(11,170)	0	0	3.500	2.190	JD	2,756	33,075	01/01/2020.	12/01/2033.
59163P LT 8	METRO COUNCIL GENERAL OBLIGATION S2020A			2	1.A FE	14,303,713	107.011	15,286,521	14,285,000	14,302,619	0	(1,095)	0	0	2.625	2.610	JD	31,248	219,781	04/22/2020.	06/01/2040.
592240 US 2	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,118,840	117.703	1,177,030	1,000,000	1,074,028	0	(11,419)	0	0	4.000	2.640	JD	3,333	40,000	11/03/2016.	12/01/2031.
592240 UT 0	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,944,031	117.180	2,056,509	1,755,000	1,873,014	0	(18,128)	0	0	4.000	2.760	JD	5,850	70,200	11/03/2016.	12/01/2032.
592240 UU 7	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,516,350	123.398	1,542,475	1,250,000	1,415,710	0	(25,621)	0	0	5.000	2.570	JD	5,208	62,500	11/03/2016.	12/01/2033.
596697 QX 3	MIDDLETON-CROSS PLAINS AREA SD GO S2019A			2	1.B FE	7,732,734	110.306	8,124,037	7,365,000	7,685,541	0	(47,194)	0	0	3.375	2.606	MS	82,856	248,569	01/01/2020.	03/01/2038.
596697 QY 1	MIDDLETON-CROSS PLAINS AREA SD GO S2019A			2	1.B FE	2,644,325	111.008	2,775,200	2,500,000	2,625,771	0	(18,554)	0	0	3.500	2.611	MS	29,167	87,500	01/01/2020.	03/01/2039.
596697 QY 1	MIDDLETON-CROSS PLAINS AREA SD GO S2019A			2	1.B FE	9,928,800	111.008	11,100,800	10,000,000	9,933,134	0	2,570	0	0	3.500	3.550	MS	116,667	350,000	02/26/2019.	03/01/2039.
598022 KM 2	MIDPENINSULA REGL OPEN SPACE DIST GO S18			2	1.A FE	1,901,192	119.718	2,148,938	1,795,000	1,875,720	0	(9,108)	0	0	4.000	3.330	MS	23,933	71,800	02/02/2018.	09/01/2039.
598022 GH 8	MIDPENINSULA REGL OPEN SPACE DIST GO 15A			2	1.A FE	1,159,109	112.414	1,253,416	1,115,000	1,137,126	0	(4,356)	0	0	3.500	3.040	MS	13,008	39,025	07/29/2015.	09/01/2029.
598022 GK 1	MIDPENINSULA REGL OPEN SPACE DIST GO 15A			2	1.A FE	1,173,017	112.102	1,188,281	1,060,000	1,153,890	0	(19,127)	0	0	3.750	1.764	MS	13,250	39,750	01/01/2020.	09/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
598022 GL 9	MIDPENINSULA REGL OPEN SPACE DIST GO 15A			2	1.A FE	1,570,252	111.340	1,686,801	1,515,000	1,542,897	0	(5,451)	0	0	3.750	3.320	MS	18,938	56,813	07/29/2015.	09/01/2032.
598223 QW 8	MIDWAY ISD GEN OBLIG S2013 (PSF)			2	1.A FE	1,378,889	107.818	1,407,025	1,305,000	1,320,532	0	(9,099)	0	0	5.000	4.230	FA	24,650	65,250	08/20/2013.	08/15/2030.
598223 QX 6	MIDWAY ISD GEN OBLIG S2013 (PSF)			2	1.A FE	2,542,331	107.818	2,609,196	2,420,000	2,445,775	0	(15,092)	0	0	5.000	4.310	FA	45,711	121,000	08/20/2013.	08/15/2031.
598223 SV 8	MIDWAY ISD GEN OBLIG S2013 (PSF)			2	1.A FE	1,269,950	107.565	1,285,402	1,195,000	1,210,721	0	(9,215)	0	0	5.000	4.150	FA	22,572	59,750	08/20/2013.	08/15/2029.
598223 SW 6	MIDWAY ISD GEN OBLIG S2013 (PSF)			2	1.A FE	1,062,720	107.818	1,078,180	1,000,000	1,013,156	0	(7,711)	0	0	5.000	4.150	FA	18,889	50,000	08/20/2013.	08/15/2029.
600038 LT 8	MILL VALLEY SCH DIST GO REF S2017			2	1.A FE	1,000,000	110.075	1,100,750	1,000,000	1,000,000	0	0	0	0	2.650	2.650	FA	11,042	26,500	09/28/2017.	08/01/2030.
602245 C9 1	MILWAUKEE CO GENERAL OBLIGATION S2015A			2	1.C FE	1,552,929	108.849	1,670,832	1,535,000	1,543,093	0	(2,027)	0	0	3.000	2.850	AO	11,513	46,050	11/06/2015.	10/01/2027.
602245 C9 1	MILWAUKEE CO GENERAL OBLIGATION S2015A	SD		2	1.C FE	121,402	108.849	130,619	120,000	120,633	0	(158)	0	0	3.000	2.850	AO	900	3,600	11/06/2015.	10/01/2027.
602409 JH 8	MILWAUKEE METRO SEWER DIST GO S2015A			2	1.B FE	1,145,817	110.501	1,254,186	1,135,000	1,140,393	0	(1,038)	0	0	3.500	3.390	AO	9,931	39,725	04/20/2015.	10/01/2032.
602409 JH 8	MILWAUKEE METRO SEWER DIST GO S2015A	SD		2	1.B FE	6,026,894	110.501	6,596,910	5,970,000	5,998,369	0	(5,459)	0	0	3.500	3.390	AO	52,238	208,950	04/20/2015.	10/01/2032.
605792 QY 9	MISSOULA CO GENERAL OBLIGATION S2016			2	1.C FE	624,272	114.203	628,117	550,000	592,735	0	(7,167)	0	0	4.000	2.480	JJ	11,000	22,000	05/10/2016.	07/01/2033.
605792 RA 0	MISSOULA CO GENERAL OBLIGATION S2016			2	1.C FE	457,088	113.813	455,252	400,000	433,007	0	(5,551)	0	0	4.000	2.390	JJ	8,000	16,000	06/20/2016.	07/01/2035.
605792 SL 5	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	678,463	112.157	773,883	690,000	680,080	0	706	0	0	3.000	3.150	JJ	10,350	20,700	08/29/2018.	07/01/2032.
609561 FC 4	MONMOUTH CO GENERAL OBLIGATION S2015			2	1.A FE	5,839,074	109.921	6,391,906	5,815,000	5,827,221	0	(2,490)	0	0	3.000	2.950	JJ	80,441	174,450	11/17/2015.	07/15/2029.
60956P NV 0	MONMOUTH CO IMPT AUTH REF CO GTD REF S16			2	1.A FE	1,168,780	118.418	1,184,180	1,000,000	1,100,148	0	(16,744)	0	0	4.000	2.090	FA	16,667	40,000	09/13/2016.	08/01/2029.
60956P JS 2	MONMOUTH CO IMPT AUTH REF CO GTD S2013B			2	1.A FE	599,330	113.685	613,899	540,000	559,678	0	(6,286)	0	0	5.000	3.670	JD	2,250	27,000	12/10/2013.	12/01/2028.
613681 4R 3	MONTGOMERY CO GEN OBLIG S2016A			2	1.B FE	1,562,680	121.077	1,695,078	1,400,000	1,497,721	0	(16,979)	0	0	5.000	3.510	MS	23,333	70,000	12/01/2016.	03/01/2035.
613681 5S 0	MONTGOMERY CO GEN OBLIG S2018			2	1.B FE	477,248	129.166	516,664	400,000	458,726	0	(7,326)	0	0	5.000	2.730	MS	6,667	20,000	05/02/2018.	03/01/2029.
613681 5T 8	MONTGOMERY CO GEN OBLIG S2018			2	1.B FE	475,740	128.963	515,852	400,000	457,606	0	(7,174)	0	0	5.000	2.770	MS	6,667	20,000	05/02/2018.	03/01/2030.
613681 6X 8	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	3,419,880	117.951	3,538,530	3,000,000	3,372,244	0	(47,636)	0	0	4.000	2.124	MS	40,000	120,000	01/01/2020.	03/01/2036.
613681 7A 7	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	6,399,540	117.094	7,488,161	6,395,000	6,398,671	0	(468)	0	0	4.000	3.990	MS	85,267	255,800	11/02/2018.	03/01/2039.
613664 3T 6	MONTGOMERY CO GENERAL OBLIGATION REF S10				1.C FE	8,634,013	115.409	8,678,757	7,520,000	7,830,396	0	(88,534)	0	0	5.000	3.640	AO	94,000	376,000	03/25/2010.	04/01/2024.
61366A AZ 0	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	773,806	110.491	867,354	785,000	776,035	0	576	0	0	3.375	3.490	AO	6,623	26,494	11/15/2016.	04/01/2033.
61366A BA 4	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	804,759	110.620	896,022	810,000	805,717	0	247	0	0	3.500	3.550	AO	7,088	28,350	11/15/2016.	04/01/2034.
613664 6N 6	MONTGOMERY CO GENERAL OBLIGATION S2013			2	1.C FE	1,290,372	106.938	1,283,256	1,200,000	1,262,911	0	(27,461)	0	0	3.500	1.133	AO	10,500	42,000	01/01/2020.	04/01/2025.
613664 6P 1	MONTGOMERY CO GENERAL OBLIGATION S2013			2	1.C FE	1,297,428	107.515	1,290,180	1,200,000	1,267,849	0	(29,579)	0	0	3.750	1.195	AO	11,250	45,000	01/01/2020.	04/01/2026.
613664 6R 7	MONTGOMERY CO GENERAL OBLIGATION S2013			2	1.C FE	1,298,292	107.792	1,293,504	1,200,000	1,268,519	0	(29,773)	0	0	4.000	1.412	AO	12,000	48,000	01/01/2020.	04/01/2028.
613340 3S 5	MONTGOMERY CO GENERAL OBLIGATION S2014A			2	1.A FE	5,000,817	114.420	5,297,646	4,630,000	4,786,141	0	(37,868)	0	0	4.000	3.060	MN	30,867	185,200	11/06/2014.	11/01/2033.
613340 3S 5	MONTGOMERY CO GENERAL OBLIGATION S2014A	SD		2	1.A FE	11,200,533	114.420	11,865,354	10,370,000	10,719,715	0	(84,815)	0	0	4.000	3.060	MN	69,133	414,800	11/06/2014.	11/01/2033.
613664 7X 3	MONTGOMERY CO GENERAL OBLIGATION S2015			2	1.C FE	1,533,903	104.573	1,579,052	1,510,000	1,517,421	0	(3,151)	0	0	3.500	3.270	AO	13,213	52,850	04/15/2015.	04/01/2035.
613340 5K 0	MONTGOMERY CO GENERAL OBLIGATION S2015B			2	1.A FE	994,746	109.090	1,025,446	940,000	961,552	0	(6,952)	0	0	4.000	3.170	JD	3,133	37,600	11/18/2015.	12/01/2032.
613340 5K 0	MONTGOMERY CO GENERAL OBLIGATION S2015B	SD		2	1.A FE	14,878,854	109.090	15,338,054	14,060,000	14,382,367	0	(103,990)	0	0	4.000	3.170	JD	46,867	562,400	11/18/2015.	12/01/2032.
61334P CG 6	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	15,874,400	101.040	16,166,400	16,000,000	15,877,349	0	2,949	0	0	1.750	1.810	FA	113,556	0	07/16/2020.	08/01/2035.
61334P CH 4	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	15,779,360	100.811	16,129,760	16,000,000	15,784,159	0	4,799	0	0	1.750	1.850	FA	113,556	0	07/16/2020.	08/01/2036.
61334P CJ 0	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	15,942,080	101.465	16,234,400	16,000,000	15,943,231	0	1,151	0	0	1.875	1.900	FA	121,667	0	07/16/2020.	08/01/2037.
61334P CK 7	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	15,818,560	100.969	16,155,040	16,000,000	15,821,995	0	3,435	0	0	1.875	1.950	FA	121,667	0	07/16/2020.	08/01/2038.
61334P CL 5	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	16,000,000	101.975	16,316,000	16,000,000	16,000,000	0	0	0	0	2.000	2.000	FA	129,778	0	07/16/2020.	08/01/2039.
61334P CM 3	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	15,895,200	101.690	16,270,400	16,000,000	15,896,990	0	1,790	0	0	2.000	2.040	FA	129,778	0	07/16/2020.	08/01/2040.
613580 CG 2	MONTGOMERY CO GO REF S2019C			2	1.A FE	1,477,896	113.304	1,586,256	1,400,000	1,470,554	0	(7,342)	0	0	2.875	2.232	MS	13,417	40,250	01/01/2020.	09/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61334P DG 5	MONTGOMERY CO GO TAXABLE REF S2020C				1.A FE	11,449,528	101.329	11,440,044	11,290,000	11,443,696	0	(5,831)	0	0	1.450	1.302	MN	27,284	39,107	08/04/2020.	11/01/2030.
61334P DH 3	MONTGOMERY CO GO TAXABLE REF S2020C			2	1.A FE	33,040,721	101.118	32,918,965	32,555,000	33,022,978	0	(17,743)	0	0	1.550	1.393	MN	84,100	120,544	08/04/2020.	11/01/2031.
615683 LN 7	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,540,251	115.071	1,783,601	1,550,000	1,541,572	0	572	0	0	3.125	3.180	JD	4,036	48,438	08/21/2018.	12/01/2032.
615683 MK 2	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,680,722	108.496	1,844,432	1,700,000	1,682,633	0	1,076	0	0	2.875	2.970	JJ	22,537	48,875	03/13/2019.	01/15/2034.
615683 MN 6	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,685,023	113.065	1,922,105	1,700,000	1,686,196	0	650	0	0	3.125	3.190	JJ	24,497	53,125	03/13/2019.	01/15/2037.
615683 MP 1	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,700,000	113.716	1,933,172	1,700,000	1,700,000	0	0	0	0	3.250	3.250	JJ	25,476	55,250	03/13/2019.	01/15/2038.
615683 MQ 9	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,687,658	113.427	1,928,259	1,700,000	1,688,498	0	460	0	0	3.250	3.300	JJ	25,476	55,250	03/13/2019.	01/15/2039.
616004 TU 1	MOORESTOWN TWP WATER & SEWER GO S2017			2	1.A FE	766,810	109.223	808,250	740,000	763,287	0	(3,524)	0	0	3.000	2.440	FA	9,250	22,200	01/01/2020.	02/01/2035.
622625 KA 8	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,884,120	114.734	2,007,845	1,750,000	1,869,610	0	(14,510)	0	0	3.500	2.485	JD	5,104	61,250	01/01/2020.	06/01/2038.
624454 LS 1	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A			2	1.A FE	1,085,810	117.023	1,170,230	1,000,000	1,062,672	0	(10,243)	0	0	4.000	2.780	FA	16,667	40,000	08/30/2018.	08/01/2033.
624454 LU 6	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A			2	1.A FE	4,005,400	110.818	4,432,720	4,000,000	4,003,977	0	(651)	0	0	3.300	3.280	FA	55,000	132,000	08/30/2018.	08/01/2035.
624454 ML 5	MOUNTAIN VIEW LOS ALTOS UHSD GO S2020B			2	1.A FE	4,132,275	102.096	4,231,879	4,145,000	4,132,620	0	345	0	0	1.875	1.900	FA	34,110	0	07/08/2020.	08/01/2034.
62451F HU 7	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.B FE	4,727,322	111.311	5,014,561	4,505,000	4,635,676	0	(20,920)	0	0	3.500	2.940	MS	52,558	157,675	04/27/2016.	09/01/2036.
62451F HV 5	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.B FE	5,746,565	111.083	6,109,565	5,500,000	5,645,061	0	(23,187)	0	0	3.500	2.990	MS	64,167	192,500	04/27/2016.	09/01/2037.
621196 A3 8	MT DIABLO USD GO REF S2011B	SD		2	1.D FE	5,693,050	102.394	5,119,700	5,000,000	5,042,058	0	(82,085)	0	0	5.000	3.290	JJ	125,000	250,000	11/30/2011.	07/01/2023.
621196 B2 9	MT DIABLO USD GO REF S2012B-2	SD		2	1.D FE	5,608,400	107.064	5,353,200	5,000,000	5,103,532	0	(66,031)	0	0	5.000	3.570	JJ	125,000	250,000	03/07/2012.	07/01/2029.
621196 YA 6	MT DIABLO USD GO S2011D			2	1.D FE	1,310,996	102.875	1,265,363	1,230,000	1,259,989	0	(51,007)	0	0	5.250	1.045	FA	26,906	64,575	01/01/2020.	08/01/2028.
621196 YE 8	MT DIABLO USD GO S2011D			2	1.D FE	1,628,380	102.982	1,570,476	1,525,000	1,563,298	0	(65,082)	0	0	5.500	1.165	FA	34,948	83,875	01/01/2020.	08/01/2031.
623040 JW 3	MT SAN ANTONIO CCD GO S2019A			2	1.C FE	1,950,945	133.484	2,002,260	1,500,000	1,907,068	0	(43,877)	0	0	5.000	1.603	FA	31,250	75,000	01/01/2020.	08/01/2034.
623040 KC 5	MT SAN ANTONIO CCD GO S2019A			2	1.C FE	4,334,342	131.276	4,785,010	3,645,000	4,231,865	0	(59,509)	0	0	5.000	2.870	FA	75,938	182,250	03/14/2019.	08/01/2040.
623040 KG 6	MT SAN ANTONIO CCD GO S2019A			2	1.C FE	4,648,024	130.869	5,136,608	3,925,000	4,540,782	0	(62,289)	0	0	5.000	2.920	FA	81,771	196,250	03/14/2019.	08/01/2041.
623040 MA 7	MT SAN ANTONIO CCD GO TAXABLE REF S2020B				1.C FE	720,355	111.778	720,968	645,000	715,805	0	(4,551)	0	0	3.000	0.975	FA	7,149	0	08/03/2020.	08/01/2026.
623040 MB 5	MT SAN ANTONIO CCD GO TAXABLE REF S2020B				1.C FE	1,181,303	112.630	1,182,615	1,050,000	1,174,583	0	(6,720)	0	0	3.000	1.125	FA	11,638	0	08/03/2020.	08/01/2027.
623040 LJ 9	MT SAN ANTONIO CCD GO TAXABLE REF S2020D				1.C FE	362,970	111.778	363,279	325,000	360,677	0	(2,293)	0	0	3.000	0.975	FA	3,602	0	08/03/2020.	08/01/2026.
623040 LK 6	MT SAN ANTONIO CCD GO TAXABLE REF S2020D				1.C FE	337,515	112.630	337,890	300,000	335,595	0	(1,920)	0	0	3.000	1.125	FA	3,325	0	08/03/2020.	08/01/2027.
623040 LU 4	MT SAN ANTONIO CCD GO TXBL CABS REF S20D	@			1.C FE	366,120	98.253	368,449	375,000	367,222	0	1,102	0	0	0.000	0.813	AUG	0	0	08/03/2020.	08/01/2023.
625517 EU 7	MULTNOMAH CO GO SD#1J PORTLAND S2015B			2	1.B FE	2,155,881	111.760	2,346,960	2,100,000	2,126,816	0	(5,521)	0	0	3.500	3.190	JD	3,267	73,500	04/16/2015.	06/15/2030.
625517 EU 7	MULTNOMAH CO GO SD#1J PORTLAND S2015B	SD		2	1.B FE	9,752,795	111.760	10,617,200	9,500,000	9,621,313	0	(24,978)	0	0	3.500	3.190	JD	14,778	332,500	04/16/2015.	06/15/2030.
625517 EW 3	MULTNOMAH CO GO SD#1J PORTLAND S2015B			2	1.B FE	6,356,625	110.896	6,931,000	6,250,000	6,301,329	0	(10,542)	0	0	3.500	3.300	JD	9,722	218,750	04/16/2015.	06/15/2032.
625517 EW 3	MULTNOMAH CO GO SD#1J PORTLAND S2015B	SD		2	1.B FE	7,119,420	110.896	7,762,720	7,000,000	7,057,488	0	(11,807)	0	0	3.500	3.300	JD	10,889	245,000	04/16/2015.	06/15/2032.
625517 EB 9	MULTNOMAH CO SD#1J PORTLAND GO S2013B			2	1.B FE	1,419,847	109.236	1,420,068	1,300,000	1,332,400	0	(12,550)	0	0	4.000	2.940	JD	2,311	52,000	04/17/2013.	06/15/2030.
625517 EC 7	MULTNOMAH CO SD#1J PORTLAND GO S2013B			2	1.B FE	990,679	107.941	1,041,631	965,000	972,001	0	(2,703)	0	0	3.500	3.190	JD	1,501	33,775	04/17/2013.	06/15/2031.
625517 EC 7	MULTNOMAH CO SD#1J PORTLAND GO S2013B	SD		2	1.B FE	5,133,050	107.941	5,397,050	5,000,000	5,036,275	0	(14,005)	0	0	3.500	3.190	JD	7,778	175,000	04/17/2013.	06/15/2031.
627636 VR 1	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.C FE	1,984,754	110.699	2,263,795	2,045,000	1,990,882	0	2,585	0	0	3.375	3.600	JD	5,752	69,019	06/27/2018.	06/01/2036.
627636 VT 7	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.C FE	3,502,157	116.285	3,912,990	3,365,000	3,468,682	0	(14,211)	0	0	4.000	3.460	JD	11,217	134,600	06/27/2018.	06/01/2038.
627627 RA 2	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.A	538,230	114.929	603,377	525,000	532,593	0	(1,321)	0	0	3.250	2.950	AO	4,266	17,063	05/25/2016.	04/01/2036.
627627 RC 8	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.A	2,491,236	114.799	2,789,616	2,430,000	2,465,144	0	(6,115)	0	0	3.250	2.950	AO	19,744	78,975	05/25/2016.	04/01/2036.
627627 RD 6	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	471,592	107.307	493,612	460,000	466,653	0	(1,158)	0	0	3.250	2.950	AO	3,738	14,950	05/25/2016.	04/01/2036.
630412 WY 6	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,223,961	111.354	1,263,868	1,135,000	1,183,978	0	(9,237)	0	0	3.500	2.560	JD	3,310	39,725	06/08/2016.	12/01/2029.
630412 XB 5	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,035,116	110.287	1,069,784	970,000	1,005,943	0	(6,753)	0	0	3.500	2.690	JD	2,829	33,950	06/08/2016.	12/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
631298 DF 0	NASHUA GENERAL OBLIGATION S2018			2	1.A FE	789,699	112.503	826,897	735,000	783,038	0	(6,661)	0	0	3.000	1.955	MS	6,493	22,050	01/01/2020.	09/15/2031.
631298 DG 8	NASHUA GENERAL OBLIGATION S2018			2	1.A FE	791,661	112.283	825,280	735,000	784,776	0	(6,885)	0	0	3.125	2.039	MS	6,763	22,969	01/01/2020.	09/15/2032.
639438 K4 1	NAZARETH AREA SCH DIST GO REF S2017D			2	1.C FE	1,153,600	120.114	1,201,140	1,000,000	1,097,605	0	(18,434)	0	0	5.000	2.840	MN	6,389	50,000	10/12/2017.	11/15/2036.
639438 G4 6	NAZARETH AREA SCH DIST GO S2017A			2	1.C FE	3,168,180	113.683	3,410,490	3,000,000	3,094,635	0	(19,869)	0	0	4.000	3.220	MN	15,333	120,000	01/10/2017.	11/15/2031.
639557 UY 1	NEBO SCHOOL DISTRICT GEN OBLIG S2017B			2	1.A FE	489,952	112.089	543,632	485,000	488,428	0	(473)	0	0	3.000	2.880	JJ	7,275	14,550	08/09/2017.	07/01/2031.
639846 4C 5	NEEDHAM GENERAL OBLIGATION S2019			2	1.A FE	921,639	108.921	991,181	910,000	920,405	0	(1,234)	0	0	2.875	2.707	FA	10,901	21,802	01/01/2020.	08/01/2037.
642543 WP 3	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,885,418	105.600	2,946,240	2,790,000	2,862,793	0	(22,625)	0	0	3.000	2.121	FA	34,875	83,700	01/01/2020.	02/01/2031.
642543 YS 5	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,745,800	114.653	2,831,929	2,470,000	2,709,568	0	(36,232)	0	0	4.000	2.283	FA	41,167	98,800	01/01/2020.	02/01/2040.
643136 K6 0	NEW CANAAN GENERAL OBLIGATION S2018			2	1.A FE	569,486	103.984	577,111	555,000	565,196	0	(4,289)	0	0	3.250	2.419	AO	3,808	18,038	01/01/2020.	04/15/2036.
64327T DN 5	NEW CASTLE CO GENERAL OBLIG REF S2015			2	1.A FE	12,582,602	121.975	12,484,141	10,235,000	11,417,665	0	(232,367)	0	0	5.000	2.410	AO	127,938	511,750	09/18/2015.	10/01/2027.
644800 Y8 1	NEW HANOVER CO GENERAL OBLIGATION S2013A			2	1.A FE	1,881,863	107.375	1,879,063	1,750,000	1,844,075	0	(37,788)	0	0	4.000	1.719	JD	5,833	70,000	01/01/2020.	06/01/2034.
644800 2G 8	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,180,093	109.209	4,543,094	4,160,000	4,169,411	0	(2,142)	0	0	3.250	3.190	FA	56,333	135,200	08/04/2015.	02/01/2031.
652113 WW 7	NEWPORT MESA USD GEN OBLIG REF S2012			2	1.B FE	1,472,350	107.597	1,344,963	1,250,000	1,288,933	0	(23,689)	0	0	5.000	2.970	FA	26,042	62,500	04/10/2012.	08/01/2027.
652113 WX 5	NEWPORT MESA USD GEN OBLIG REF S2012			2	1.B FE	1,103,150	107.597	1,075,970	1,000,000	1,063,520	0	(39,630)	0	0	5.000	0.948	FA	20,833	50,000	01/01/2020.	08/01/2028.
652113 WX 5	NEWPORT MESA USD GEN OBLIG REF S2012			2	1.B FE	1,755,270	107.597	1,613,955	1,500,000	1,544,839	0	(27,256)	0	0	5.000	3.050	FA	31,250	75,000	04/10/2012.	08/01/2028.
653234 E5 9	NEWTOWN GENERAL OBLIGATION S2016			2	1.B FE	616,818	104.250	625,500	600,000	605,613	0	(2,449)	0	0	3.000	2.560	MS	5,300	18,000	03/03/2016.	03/15/2030.
653234 E7 5	NEWTOWN GENERAL OBLIGATION S2016			2	1.B FE	404,036	103.849	415,396	400,000	401,349	0	(589)	0	0	3.000	2.840	MS	3,533	12,000	03/03/2016.	03/15/2032.
653234 L3 6	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	668,317	103.969	675,799	650,000	662,574	0	(5,743)	0	0	3.000	2.063	FA	7,367	19,500	01/01/2020.	02/15/2031.
653234 L5 1	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	667,115	103.807	674,746	650,000	661,752	0	(5,362)	0	0	3.125	2.247	FA	7,674	20,313	01/01/2020.	02/15/2033.
653234 L6 9	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	668,935	103.859	675,084	650,000	663,006	0	(5,929)	0	0	3.250	2.278	FA	7,981	21,125	01/01/2020.	02/15/2034.
653234 M2 7	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	642,070	103.800	674,700	650,000	642,889	0	299	0	0	3.375	3.460	FA	8,288	21,938	02/13/2018.	02/15/2038.
655867 H9 3	NORFOLK GO TAXABLE REF S2020C			1	1.A FE	2,200,000	100.313	2,206,886	2,200,000	2,200,000	0	0	0	0	0.429	0.429	AO	1,992	0	09/24/2020.	10/01/2023.
655867 J2 6	NORFOLK GO TAXABLE REF S2020C			1	1.A FE	2,710,000	100.721	2,729,539	2,710,000	2,710,000	0	0	0	0	0.597	0.597	AO	3,416	0	09/24/2020.	10/01/2024.
655867 J3 4	NORFOLK GO TAXABLE REF S2020C			1	1.A FE	7,535,000	100.929	7,605,000	7,535,000	7,535,000	0	0	0	0	0.697	0.697	AO	11,087	0	09/24/2020.	10/01/2025.
655867 J4 2	NORFOLK GO TAXABLE REF S2020C			1	1.A FE	875,000	101.017	883,899	875,000	875,000	0	0	0	0	0.868	0.868	AO	1,603	0	09/24/2020.	10/01/2026.
655867 J5 9	NORFOLK GO TAXABLE REF S2020C			1	1.A FE	4,800,000	100.494	4,823,712	4,800,000	4,800,000	0	0	0	0	0.988	0.988	AO	10,012	0	09/24/2020.	10/01/2027.
655867 J6 7	NORFOLK GO TAXABLE REF S2020C			1	1.A FE	2,000,000	100.445	2,008,900	2,000,000	2,000,000	0	0	0	0	1.184	1.184	AO	4,999	0	09/24/2020.	10/01/2028.
659154 3B 2	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	16,357,043	142.154	17,840,327	12,550,000	15,259,217	0	(229,856)	0	0	5.250	2.780	FA	274,531	658,875	12/09/2015.	02/01/2031.
659155 GK 5	NORTH EAST ISD GO REF S2014B (PSF)			2	1.A FE	4,349,520	111.665	4,466,600	4,000,000	4,266,220	0	(83,300)	0	0	4.000	1.772	FA	66,667	160,000	01/01/2020.	02/01/2032.
659155 HU 2	NORTH EAST ISD GO REF S2015A (PSF)			2	1.A FE	1,530,051	113.737	1,620,752	1,425,000	1,473,252	0	(10,925)	0	0	4.000	3.110	FA	23,750	57,000	05/06/2015.	02/01/2028.
659155 NV 3	NORTH EAST ISD TXBL GO REF S2020 (PSF)				1.A FE	19,466,926	122.096	19,883,334	16,285,000	19,404,604	0	(62,322)	0	0	4.000	1.477	FA	112,186	0	10/07/2020.	02/01/2029.
659155 NW 1	NORTH EAST ISD TXBL GO REF S2020 (PSF)				1.A FE	4,831,520	123.734	4,949,360	4,000,000	4,817,173	0	(14,347)	0	0	4.000	1.577	FA	27,556	0	10/07/2020.	02/01/2030.
660266 GJ 0	NORTH KANSAS CITY SD #74 GO REF S2014			2	1.B FE	735,184	110.500	740,350	670,000	719,920	0	(15,264)	0	0	4.000	1.578	MS	8,933	26,800	01/01/2020.	03/01/2030.
660266 HY 6	NORTH KANSAS CITY SD #74 GO S2016B			2	1.B FE	8,140,302	110.316	8,990,754	8,150,000	8,142,704	0	588	0	0	3.000	3.010	MS	81,500	244,500	11/01/2016.	03/01/2031.
661334 EU 2	NORTH ORANGE CO CCD GO S2016A			2	1.B FE	2,898,650	115.644	2,995,180	2,590,000	2,770,312	0	(29,596)	0	0	4.000	2.650	FA	43,167	103,600	06/02/2016.	08/01/2036.
661334 FP 2	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	5,303,790	109.600	5,858,120	5,345,000	5,306,527	0	1,776	0	0	2.875	2.930	FA	64,029	153,669	05/30/2019.	08/01/2037.
661334 FR 8	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,981,970	110.878	3,326,340	3,000,000	2,983,011	0	670	0	0	3.000	3.040	FA	37,500	90,000	05/30/2019.	08/01/2039.
662055 KL 5	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	1,071,880	111.608	1,116,080	1,000,000	1,042,742	0	(8,935)	0	0	4.000	2.960	JD	3,333	40,000	07/26/2017.	12/01/2033.
66285T ET 6	NORTH THURSTON PUBLIC SCHOOLS GO S2014			2	1.B FE	6,525,358	109.000	6,659,900	6,110,000	6,434,345	0	(91,013)	0	0	3.500	1.888	JD	17,821	213,850	01/01/2020.	12/01/2029.
663821 XC 5	NORTHBROOK GENERAL OBLIGATION S2016			2	1.A FE	1,119,805	109.253	1,163,544	1,065,000	1,111,013	0	(8,792)	0	0	3.000	2.071	JD	2,663	31,950	01/01/2020.	12/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
663821 XD 3	NORTHBROOK GENERAL OBLIGATION S2016			2	1.A FE	1,152,118	108.780	1,196,580	1,100,000	1,143,757	0	(8,361)	0	0	3.000	2.143	JD	2,750	33,000	01/01/2020.	12/01/2031.
66702R MD 1	NORTHSIDE ISD GO REF S2016 (PSF)			2	1.A FE	3,032,290	116.613	3,282,656	2,815,000	2,939,791	0	(20,688)	0	0	4.000	3.110	JD	5,004	112,600	03/08/2016.	06/15/2035.
66702R TU 6	NORTHSIDE ISD GO REF S2018 (PSF)			2	1.A FE	200,000	114.123	228,246	200,000	200,000	0	0	0	0	3.450	3.450	FA	2,607	6,900	05/09/2018.	08/15/2037.
66702R TV 4	NORTHSIDE ISD GO REF S2018 (PSF)			2	1.A FE	5,000,000	114.329	5,716,450	5,000,000	5,000,000	0	0	0	0	3.500	3.500	FA	66,111	175,000	05/09/2018.	08/15/2038.
66702R YN 6	NORTHSIDE ISD GO REF S2020			2	1.A FE	2,810,423	101.196	2,858,787	2,825,000	2,810,832	0	409	0	0	1.875	1.920	FA	22,365	0	07/09/2020.	08/01/2033.
66702R YP 1	NORTHSIDE ISD GO REF S2020			2	1.A FE	2,843,165	100.772	2,902,234	2,880,000	2,844,120	0	955	0	0	1.875	1.980	FA	22,800	0	07/09/2020.	08/01/2034.
66702R YQ 9	NORTHSIDE ISD GO REF S2020			2	1.A FE	1,185,000	102.205	1,211,129	1,185,000	1,185,000	0	0	0	0	2.000	2.000	FA	10,007	0	07/09/2020.	08/01/2035.
66702R YR 7	NORTHSIDE ISD GO REF S2020			2	1.A FE	993,200	101.838	1,018,380	1,000,000	993,352	0	152	0	0	2.000	2.050	FA	8,444	0	07/09/2020.	08/01/2036.
66702R YS 5	NORTHSIDE ISD GO REF S2020			2	1.A FE	987,170	101.515	1,015,150	1,000,000	987,434	0	264	0	0	2.000	2.090	FA	8,444	0	07/09/2020.	08/01/2037.
66702R YT 3	NORTHSIDE ISD GO REF S2020			2	1.A FE	1,000,000	102.294	1,022,940	1,000,000	1,000,000	0	0	0	0	2.125	2.125	FA	8,972	0	07/09/2020.	08/01/2038.
66702R YU 0	NORTHSIDE ISD GO REF S2020			2	1.A FE	1,176,729	101.973	1,208,380	1,185,000	1,176,871	0	143	0	0	2.125	2.170	FA	10,632	0	07/09/2020.	08/01/2039.
66702R YV 8	NORTHSIDE ISD GO REF S2020			2	1.A FE	1,057,064	101.717	1,088,372	1,070,000	1,057,279	0	215	0	0	2.125	2.200	FA	9,600	0	07/09/2020.	08/01/2040.
667027 3Z 7	NORTHSIDE ISD GO S2009 QSCB				1.B FE	17,000,000	120.063	20,410,710	17,000,000	16,996,145	0	495	0	0	1.505	7.682	FA	97,194	255,850	11/12/2009.	08/15/2026.
668844 KZ 5	NORWALK GENERAL OBLIGATION S2015			2	1.A FE	1,226,895	101.646	1,234,999	1,215,000	1,216,131	0	(2,121)	0	0	3.250	3.070	JJ	18,208	39,488	06/30/2015.	07/15/2028.
668844 MF 7	NORWALK GENERAL OBLIGATION S2016			2	1.A FE	1,605,231	103.507	1,625,060	1,570,000	1,579,454	0	(5,987)	0	0	2.500	2.100	JJ	18,099	39,250	06/30/2016.	07/15/2029.
676193 MA 0	O'FALLON GENERAL OBLIGATION REF S2016			2	1.C FE	2,558,226	110.297	2,746,395	2,490,000	2,527,881	0	(6,708)	0	0	3.250	2.930	MS	26,975	80,925	03/10/2016.	03/01/2031.
671130 MH 2	OAK CREEK-FRANKLIN JT SD GO S2015A			2	1.C FE	794,522	110.215	854,166	775,000	784,087	0	(1,960)	0	0	3.750	3.450	AO	7,266	29,063	02/23/2015.	04/01/2033.
671130 MH 2	OAK CREEK-FRANKLIN JT SD GO S2015A	SD		2	1.C FE	5,125,950	110.215	5,510,750	5,000,000	5,058,626	0	(12,642)	0	0	3.750	3.450	AO	46,875	187,500	02/23/2015.	04/01/2033.
674736 BX 0	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,111,446	107.359	2,249,171	2,095,000	2,104,177	0	(1,788)	0	0	3.000	2.900	AO	15,713	62,850	10/04/2016.	10/01/2035.
674736 CP 6	OCEAN CO GENERAL OBLIGATION S2017			2	1.A FE	2,284,206	111.355	2,550,030	2,290,000	2,285,152	0	306	0	0	3.000	3.020	MS	22,900	68,700	08/29/2017.	09/01/2033.
674736 CQ 4	OCEAN CO GENERAL OBLIGATION S2017			2	1.A FE	2,335,173	110.743	2,613,535	2,360,000	2,339,009	0	1,215	0	0	3.000	3.080	MS	23,600	70,800	08/29/2017.	09/01/2034.
674736 GJ 6	OCEAN CO GENERAL OBLIGATION S2019			2	1.A FE	2,447,865	107.352	2,681,653	2,498,000	2,450,019	0	2,154	0	0	2.625	2.763	MS	21,858	62,294	01/01/2020.	09/01/2038.
675635 MH 6	OCONOMOWOC AREA SCH DIST GO REF S2017			2	1.C FE	2,310,000	112.412	2,596,717	2,310,000	2,310,000	0	0	0	0	3.250	3.250	AO	18,769	75,075	04/26/2017.	04/01/2032.
677765 DD 8	OHLONE CCD GO REF S2012			2	1.B FE	2,626,561	107.679	2,401,242	2,230,000	2,301,556	0	(43,570)	0	0	5.000	2.910	FA	46,458	111,500	08/28/2012.	08/01/2028.
677765 FQ 7	OHLONE CCD GO REF S2016			2	1.B FE	2,915,470	114.584	3,139,602	2,740,000	2,876,952	0	(22,207)	0	0	4.000	3.020	FA	45,667	109,600	03/27/2019.	08/01/2041.
677765 GG 8	OHLONE CCD GO S2019D			2	1.B FE	717,433	115.912	765,019	660,000	704,887	0	(7,360)	0	0	4.000	2.680	FA	11,000	26,400	03/29/2019.	08/01/2035.
677765 GH 6	OHLONE CCD GO S2019D			2	1.B FE	519,778	115.644	555,091	480,000	511,106	0	(5,091)	0	0	4.000	2.740	FA	8,000	19,200	03/29/2019.	08/01/2036.
677765 GJ 2	OHLONE CCD GO S2019D			2	1.B FE	566,701	115.407	605,887	525,000	557,624	0	(5,330)	0	0	4.000	2.790	FA	8,750	21,000	03/29/2019.	08/01/2037.
677765 GL 7	OHLONE CCD GO S2019D			2	1.B FE	1,893,121	115.020	2,030,103	1,765,000	1,865,315	0	(16,336)	0	0	4.000	2.890	FA	29,417	70,600	03/29/2019.	08/01/2039.
677765 GM 5	OHLONE CCD GO S2019D			2	1.B FE	2,095,612	114.833	2,250,727	1,960,000	2,066,222	0	(17,270)	0	0	4.000	2.940	FA	32,667	78,400	03/29/2019.	08/01/2040.
677765 GP 8	OHLONE CCD GO S2019D			2	1.B FE	2,252,750	114.584	2,423,452	2,115,000	2,222,942	0	(17,515)	0	0	4.000	3.000	FA	35,250	84,600	03/29/2019.	08/01/2041.
678519 QL 6	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,175,479	111.116	5,394,682	4,855,000	4,969,443	0	(33,858)	0	0	4.000	3.210	MS	64,733	194,200	03/18/2014.	03/01/2029.
678519 QM 4	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,133,531	110.865	5,382,496	4,855,000	4,954,752	0	(29,459)	0	0	4.000	3.310	MS	64,733	194,200	03/18/2014.	03/01/2030.
678519 QN 2	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,096,148	110.595	5,369,387	4,855,000	4,941,574	0	(25,528)	0	0	4.000	3.400	MS	64,733	194,200	03/18/2014.	03/01/2031.
678519 VF 3	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,232,755	110.163	4,494,650	4,080,000	4,164,887	0	(15,306)	0	0	2.750	2.320	MS	37,400	112,200	03/29/2016.	03/01/2028.
678519 VK 2	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,243,241	110.676	4,515,581	4,080,000	4,171,596	0	(16,286)	0	0	3.250	2.780	MS	44,200	132,600	03/29/2016.	03/01/2032.
678519 XQ 7	OKLAHOMA CITY GEN OBLIG S2018			2	1.A FE	4,574,512	114.444	4,989,758	4,360,000	4,507,924	0	(25,896)	0	0	4.000	3.280	MS	58,133	174,400	03/28/2018.	03/01/2038.
678519 ZB 8	OKLAHOMA CITY GEN OBLIG S2019			2	1.A FE	4,315,556	116.833	4,655,795	3,985,000	4,251,662	0	(39,099)	0	0	4.000	2.810	MS	53,133	239,100	03/26/2019.	03/01/2036.
678519 ZC 6	OKLAHOMA CITY GEN OBLIG S2019			2	1.A FE	4,301,050	116.544	4,644,278	3,985,000	4,240,042	0	(37,329)	0	0	4.000	2.860	MS	53,133	239,100	03/26/2019.	03/01/2037.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
678519 ZD 4	OKLAHOMA CITY GEN OBLIG S2019			2	1.A FE	4,289,454	116.310	4,634,954	3,985,000	4,230,772	0	(35,921)	0	0	4.000	2.900	MS	53,133	239,100	03/26/2019.	03/01/2038.
678519 ZE 2	OKLAHOMA CITY GEN OBLIG S2019			2	1.A FE	4,213,527	116.089	4,556,493	3,925,000	4,157,964	0	(34,001)	0	0	4.000	2.940	MS	52,333	235,500	03/26/2019.	03/01/2039.
679384 JN 8	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	1,587,069	106.659	1,615,884	1,515,000	1,549,389	0	(8,778)	0	0	2.500	1.870	AO	9,469	37,875	06/21/2016.	10/01/2027.
680616 J8 3	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	1,329,013	118.108	1,476,350	1,250,000	1,309,207	0	(7,529)	0	0	4.000	3.230	JD	4,167	50,000	03/21/2018.	12/01/2034.
680616 G2 9	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	1,399,058	121.499	1,379,014	1,135,000	1,286,500	0	(25,928)	0	0	5.000	2.360	JD	4,729	56,750	06/09/2016.	12/01/2037.
681181 UL 5	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,477,351	112.497	2,604,306	2,315,000	2,390,693	0	(17,126)	0	0	4.000	3.140	FA	38,583	92,600	06/23/2015.	02/01/2031.
685644 TS 5	ORCHARD PARK CENTRAL SCHOOL DIST GO S18			2	1.D FE	1,759,192	108.420	1,929,876	1,780,000	1,762,876	0	1,394	0	0	3.000	3.110	AO	13,350	53,400	03/20/2018.	04/01/2031.
687908 HF 3	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	811,808	112.441	922,016	820,000	813,836	0	568	0	0	3.125	3.220	MS	8,542	25,625	03/08/2017.	03/01/2030.
687908 HJ 5	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	902,783	111.513	1,009,193	905,000	903,190	0	115	0	0	3.500	3.520	MS	10,558	31,675	03/08/2017.	03/01/2033.
687908 HM 8	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	993,432	111.522	1,120,796	1,005,000	995,122	0	476	0	0	3.625	3.710	MS	12,144	36,431	03/08/2017.	03/01/2036.
688443 T9 1	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	8,555,435	109.401	9,413,956	8,605,000	8,567,758	0	3,100	0	0	3.000	3.050	FA	107,563	258,150	10/18/2016.	02/01/2031.
690275 4Y 5	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,165,111	109.576	3,309,195	3,020,000	3,106,362	0	(14,163)	0	0	2.750	2.210	MS	27,683	83,050	08/15/2016.	09/01/2030.
690275 3L 4	OVERLAND PARK GENERAL OBLIGATION S2015A			2	1.A FE	269,502	108.848	288,447	265,000	267,002	0	(511)	0	0	3.250	3.030	MS	2,871	8,613	09/21/2015.	09/01/2029.
690275 5Z 1	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	913,169	131.227	1,043,255	795,000	890,999	0	(10,885)	0	0	5.000	3.210	MS	13,250	39,750	11/06/2018.	09/01/2033.
690275 6B 3	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	997,940	130.385	1,036,561	795,000	976,081	0	(21,859)	0	0	5.000	1.805	MS	13,250	39,750	01/01/2020.	09/01/2035.
690275 6C 1	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	988,883	129.734	1,024,899	790,000	967,534	0	(21,348)	0	0	5.000	1.843	MS	13,167	39,500	01/01/2020.	09/01/2036.
690564 RA 9	OWATONNA ISD #761 GO S2016A			2	1.C FE	2,443,650	106.272	2,656,800	2,500,000	2,455,053	0	2,497	0	0	3.000	3.159	FA	31,250	75,000	01/19/2016.	02/01/2035.
696667 T4 6	PALM SPRINGS USD GO REF S2011			2	1.E FE	1,818,174	102.785	1,762,763	1,715,000	1,753,220	0	(64,955)	0	0	5.000	1.154	FA	35,729	85,750	01/01/2020.	08/01/2030.
697379 WY 7	PALO ALTO USD GENERAL OBLIGATION S2018			2	1.A FE	3,939,400	110.074	4,402,960	4,000,000	3,945,027	0	2,231	0	0	3.375	3.480	FA	56,250	135,000	05/22/2018.	08/01/2038.
698873 XU 5	PAPILLION-LA VISTA SD#27 GO S2016B			2	1.C FE	767,177	117.865	783,802	665,000	721,902	0	(9,755)	0	0	4.000	2.310	JD	2,217	26,600	02/09/2016.	12/01/2028.
700246 JC 6	PARK CITY GENERAL OBLIGATION REF S2019			2	1.B FE	1,068,580	113.905	1,139,050	1,000,000	1,061,680	0	(6,900)	0	0	3.000	2.164	FA	12,500	30,000	01/01/2020.	02/01/2033.
712838 RT 0	PEORIA GENERAL OBLIGATION S2015A			2	1.B FE	1,950,243	109.270	2,119,838	1,940,000	1,945,255	0	(1,060)	0	0	3.375	3.310	JJ	30,191	65,475	12/03/2015.	07/15/2033.
719780 MS 4	PICKERINGTON LOCAL SD GO REF S2016B			2	1.C FE	1,821,418	113.162	1,816,250	1,605,000	1,724,172	0	(22,586)	0	0	4.000	2.390	JD	5,350	64,200	06/22/2016.	12/01/2032.
720390 ZS 5	PIERCE CO SCH #003 PUYALLUP GO S17			2	1.B FE	1,543,082	125.157	1,658,330	1,325,000	1,471,250	0	(20,315)	0	0	5.000	3.090	JD	5,521	66,250	04/07/2017.	12/01/2036.
720390 ZS 5	PIERCE CO SCH #003 PUYALLUP GO S17	SD		2	1.B FE	11,645,900	125.157	12,515,700	10,000,000	11,103,772	0	(153,323)	0	0	5.000	3.090	JD	41,667	500,000	04/07/2017.	12/01/2036.
720390 YW 7	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	7,172,640	121.258	7,275,480	6,000,000	6,622,550	0	(116,804)	0	0	5.000	2.730	JD	25,000	300,000	12/08/2015.	12/01/2032.
720390 YX 5	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	1,100,170	120.934	1,117,430	924,000	1,017,637	0	(17,542)	0	0	5.000	2.780	JD	3,850	46,200	12/08/2015.	12/01/2033.
720390 YX 5	PIERCE CO SD#003 PUYALLUP GO S2016	SD		2	1.B FE	6,043,790	120.934	6,138,610	5,076,000	5,590,398	0	(96,370)	0	0	5.000	2.780	JD	21,150	253,800	12/08/2015.	12/01/2033.
720424 ZB 9	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	3,538,290	122.925	3,687,750	3,000,000	3,282,357	0	(52,665)	0	0	5.000	2.930	JD	12,500	150,000	10/21/2015.	12/01/2031.
720424 ZF 0	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	4,928,088	122.925	5,224,313	4,250,000	4,607,443	0	(66,258)	0	0	5.000	3.140	JD	17,708	212,500	10/21/2015.	12/01/2035.
725769 JM 6	PITTSYLVANIA CO GEN OBLIG REF S2015			2	1.D FE	2,385,198	109.549	2,552,492	2,330,000	2,355,771	0	(5,863)	0	0	3.250	2.960	FA	31,552	75,725	08/12/2015.	02/01/2028.
725769 KD 4	PITTSYLVANIA CO GEN OBLIG REF S2016			2	1.D FE	1,156,166	110.285	1,229,678	1,115,000	1,138,681	0	(3,994)	0	0	3.000	2.580	JD	1,487	33,450	05/03/2016.	06/15/2030.
726715 JQ 9	PLAINVIEW OLD BETHPAGE CSD GO S2018			2	1.A FE	2,790,556	108.679	2,879,994	2,650,000	2,767,350	0	(23,206)	0	0	3.250	2.261	AO	21,531	86,125	01/01/2020.	10/01/2032.
726715 JR 7	PLAINVIEW OLD BETHPAGE CSD GO S2018			2	1.A FE	2,781,202	108.152	2,866,028	2,650,000	2,759,572	0	(21,630)	0	0	3.250	2.325	AO	21,531	86,125	01/01/2020.	10/01/2033.
727177 RQ 2	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	874,669	121.585	881,491	725,000	808,962	0	(15,005)	0	0	5.000	2.590	MS	12,083	36,250	04/26/2016.	09/01/2036.
727177 NC 7	PLANO GENERAL OBLIGATION LTD REF S2013			2	1.A FE	1,452,174	108.257	1,418,167	1,310,000	1,344,454	0	(15,247)	0	0	4.000	2.740	MS	17,467	52,400	03/05/2013.	09/01/2028.
727177 ND 5	PLANO GENERAL OBLIGATION LTD REF S2013			2	1.A FE	1,506,905	108.099	1,475,551	1,365,000	1,399,451	0	(15,235)	0	0	4.000	2.790	MS	18,200	54,600	03/05/2013.	09/01/2029.
727177 NE 3	PLANO GENERAL OBLIGATION LTD REF S2013			2	1.A FE	1,287,386	107.873	1,262,114	1,170,000	1,198,536	0	(12,612)	0	0	4.000	2.830	MS	15,600	46,800	03/05/2013.	09/01/2030.
727177 NF 0	PLANO GENERAL OBLIGATION LTD REF S2013			2	1.A FE	1,616,305	107.536	1,586,156	1,475,000	1,509,413	0	(15,198)	0	0	4.000	2.880	MS	19,667	59,000	03/05/2013.	09/01/2031.
727177 QK 6	PLANO GENERAL OBLIGATION LTD REF S2015			2	1.A FE	2,246,186	120.416	2,348,112	1,950,000	2,097,449	0	(28,837)	0	0	5.000	3.240	MS	32,500	97,500	05/13/2015.	09/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
727199 VM 0	PLANO ISD GENERAL OBLIGATION S2013 (PSF)			2	1.A FE	1,977,671	107.384	1,970,496	1,835,000	1,932,657	0	(45,014)	0	0	4.000	1.444	FA	27,729	73,400	01/01/2020.	02/15/2029.
727199 VN 8	PLANO ISD GENERAL OBLIGATION S2013 (PSF)			2	1.A FE	2,054,129	107.230	2,048,093	1,910,000	2,008,691	0	(45,438)	0	0	4.000	1.516	FA	28,862	76,400	01/01/2020.	02/15/2030.
727199 VP 3	PLANO ISD GENERAL OBLIGATION S2013 (PSF)			2	1.A FE	2,154,057	107.121	2,153,132	2,010,000	2,108,683	0	(45,373)	0	0	4.000	1.636	FA	30,373	80,400	01/01/2020.	02/15/2031.
727730 JV 6	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	14,017,483	117.423	15,981,270	13,610,000	13,933,365	0	(38,932)	0	0	4.000	3.620	MS	181,467	544,400	09/26/2018.	03/01/2038.
729067 JK 5	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	2,041,352	105.552	2,063,542	1,955,000	1,994,023	0	(11,075)	0	0	3.250	2.620	MN	10,590	63,538	06/22/2016.	05/01/2037.
732147 EY 5	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	4,035,505	118.717	4,635,899	3,905,000	4,009,457	0	(11,938)	0	0	4.000	3.590	JJ	78,100	156,200	09/11/2018.	07/01/2039.
733794 JS 1	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	4,999,755	101.627	5,116,919	5,035,000	5,000,695	0	940	0	0	2.250	2.300	JD	62,938	0	06/02/2020.	06/01/2037.
734260 5M 0	PORT HOUSTON AUTH GO REF S2018A (AMT)			2	1.A FE	3,475,230	130.227	3,906,810	3,000,000	3,374,480	0	(42,023)	0	0	5.000	3.170	AO	37,500	150,000	06/20/2018.	10/01/2034.
735371 PC 4	PORT OF SEATTLE GO LTD REF S2015			2	1.A FE	6,441,581	109.623	6,670,560	6,085,000	6,231,324	0	(39,902)	0	0	4.000	3.250	JD	20,283	243,400	03/24/2015.	06/01/2037.
736688 KD 3	PORTLAND CCD GO REF S2016			2	1.B FE	2,330,320	124.145	2,482,900	2,000,000	2,200,951	0	(33,439)	0	0	5.000	2.990	JD	4,444	100,000	12/01/2016.	06/15/2028.
736688 JL 7	PORTLAND CCD GO S2013			2	1.B FE	2,944,902	109.365	3,013,006	2,755,000	2,891,244	0	(53,658)	0	0	4.000	1.928	JD	4,898	110,200	01/01/2020.	06/15/2033.
736688 KX 9	PORTLAND CCD GO S2018			2	1.B FE	1,566,135	122.517	1,653,980	1,350,000	1,499,277	0	(24,994)	0	0	5.000	2.800	JD	3,000	67,500	03/21/2018.	06/15/2032.
737050 L9 3	PORTSMOUTH GENERAL OBLIGATION S2018			2	1.A FE	554,521	112.696	591,654	525,000	551,335	0	(3,186)	0	0	3.250	2.508	JD	758	17,063	01/01/2020.	06/15/2034.
737050 M5 0	PORTSMOUTH GENERAL OBLIGATION S2018			2	1.A FE	517,104	112.410	590,153	525,000	517,827	0	294	0	0	3.375	3.480	JD	788	17,719	06/06/2018.	06/15/2038.
741751 V7 3	PRINCE WILLIAM CO GEN OBLIG S2013			2	1.A FE	1,499,269	111.109	1,588,859	1,430,000	1,450,497	0	(7,416)	0	0	4.500	3.910	FA	26,813	64,350	07/24/2013.	08/01/2028.
741751 V8 1	PRINCE WILLIAM CO GEN OBLIG S2013			2	1.A FE	1,486,056	111.109	1,588,859	1,430,000	1,446,639	0	(6,011)	0	0	4.500	4.020	FA	26,813	64,350	07/24/2013.	08/01/2029.
741751 Y7 0	PRINCE WILLIAM CO GEN OBLIG S2015			2	1.A FE	3,189,838	112.515	3,476,714	3,090,000	3,133,431	0	(11,248)	0	0	3.750	3.330	FA	48,281	115,875	07/29/2015.	08/01/2034.
742633 VG 2	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.C FE	1,384,071	108.885	1,415,505	1,300,000	1,347,205	0	(8,676)	0	0	3.000	2.240	FA	16,250	39,000	07/11/2016.	02/01/2031.
742633 VM 9	PRIOR LAKE SAVAGE ISD #719 GO S2017B			2	1.C FE	2,099,960	111.507	2,230,140	2,000,000	2,088,598	0	(11,362)	0	0	3.125	2.440	FA	26,042	62,500	01/01/2020.	02/01/2035.
744159 PS 7	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,888,900	109.385	3,937,860	3,600,000	3,759,940	0	(29,925)	0	0	3.500	2.540	JD	5,600	126,000	06/22/2016.	06/15/2036.
748233 SY 0	QUEEN ANNES CO GENERAL OBLIGATION S2016			2	1.B FE	842,157	110.000	891,000	810,000	828,176	0	(3,040)	0	0	3.000	2.560	JJ	12,150	24,300	02/17/2016.	07/01/2031.
751091 MW 6	RALEIGH GENERAL OBLIGATION S2012B			2	1.A FE	2,287,780	105.395	2,107,900	2,000,000	2,040,906	0	(31,771)	0	0	4.500	2.820	AO	22,500	90,000	04/24/2012.	04/01/2029.
751622 DT 5	RAMSEY CO GENERAL OBLIGATION S2011A			2	1.A FE	771,030	100.319	747,377	745,000	747,006	0	(24,024)	0	0	4.500	1.242	FA	13,969	33,525	01/01/2020.	02/01/2029.
751622 EZ 0	RAMSEY CO GENERAL OBLIGATION S2012A			2	1.A FE	601,584	104.134	593,564	570,000	586,529	0	(15,055)	0	0	4.000	1.295	FA	9,500	22,800	01/01/2020.	02/01/2030.
751622 MB 4	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	865,264	107.203	879,065	820,000	854,447	0	(10,817)	0	0	3.000	1.598	FA	10,250	24,600	01/01/2020.	02/01/2028.
751622 MC 2	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	864,891	107.105	905,037	845,000	853,046	0	(2,469)	0	0	3.125	2.800	FA	11,003	26,406	11/02/2015.	02/01/2029.
751622 MH 1	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	1,009,721	106.332	1,052,687	990,000	998,056	0	(2,453)	0	0	3.500	3.220	FA	14,438	34,650	11/02/2015.	02/01/2034.
751622 MJ 7	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	1,041,728	106.232	1,088,878	1,025,000	1,031,841	0	(2,082)	0	0	3.500	3.270	FA	14,948	35,875	11/02/2015.	02/01/2035.
751622 PX 3	RAMSEY CO GENERAL OBLIGATION S2018A			2	1.A FE	394,577	109.401	432,134	395,000	394,653	0	29	0	0	3.000	3.010	FA	4,938	11,850	05/08/2018.	02/01/2031.
752147 HE 1	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	570,000	100.071	570,405	570,000	570,000	0	0	0	0	0.235	0.235	MS	443	0	08/07/2020.	09/01/2021.
752147 HF 8	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	575,000	100.266	576,530	575,000	575,000	0	0	0	0	0.335	0.335	MS	637	0	08/07/2020.	09/01/2022.
752147 HG 6	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	1,210,000	100.409	1,214,949	1,210,000	1,210,000	0	0	0	0	0.415	0.415	MS	1,660	0	08/07/2020.	09/01/2023.
752147 HH 4	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	4,900,000	100.538	4,926,362	4,900,000	4,900,000	0	0	0	0	0.634	0.634	MS	10,269	0	08/07/2020.	09/01/2024.
752147 HJ 0	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	9,810,000	100.576	9,866,506	9,810,000	9,810,000	0	0	0	0	0.734	0.734	MS	23,802	0	08/07/2020.	09/01/2025.
752147 HK 7	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	5,500,000	100.945	5,551,975	5,500,000	5,500,000	0	0	0	0	0.956	0.956	MS	17,381	0	08/07/2020.	09/01/2026.
752147 HL 5	RANCHO SANTIAGO CCD GO TXBL REF S2020A-1				1.C FE	2,100,000	100.934	2,119,614	2,100,000	2,100,000	0	0	0	0	1.106	1.106	MS	7,677	0	08/07/2020.	09/01/2027.
763227 YB 5	RICHARDSON GO LTD S2019			2	1.A FE	1,059,920	109.563	1,166,846	1,065,000	1,060,295	0	220	0	0	3.125	3.160	FA	12,573	43,451	03/26/2019.	02/15/2037.
763227 YC 3	RICHARDSON GO LTD S2019			2	1.A FE	1,088,373	109.308	1,202,388	1,100,000	1,089,164	0	468	0	0	3.125	3.200	FA	12,986	44,878	03/26/2019.	02/15/2038.
763227 YD 1	RICHARDSON GO LTD S2019			2	1.A FE	1,178,391	109.065	1,237,888	1,135,000	1,173,493	0	(4,898)	0	0	3.125	2.600	FA	13,399	46,306	01/01/2020.	02/15/2039.
763261 H2 3	RICHARDSON ISD GEN OBLIG S2015 (PSF)			2	1.A FE	203,613	118.637	207,615	175,000	188,189	0	(2,961)	0	0	5.000	3.040	FA	3,306	8,750	05/07/2015.	02/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
763261 W5 9	RICHARDSON ISD GEN OBLIG S2017 (PSF)			2	1.A FE	5,682,950	121.202	6,060,100	5,000,000	5,424,378	0	(75,154)	0	0	5.000	3.190	FA	94,444	250,000	05/03/2017.	02/15/2039.
763261 3S 1	RICHARDSON ISD GEN OBLIG S2019 (PSF)			2	1.A FE	2,882,811	117.599	3,051,694	2,595,000	2,835,937	0	(30,469)	0	0	4.000	2.565	FA	39,213	103,800	06/10/2019.	02/15/2037.
763261 ZT 4	RICHARDSON ISD GO REF S2013 (PSF)			2	1.A FE	1,644,366	108.112	1,664,925	1,540,000	1,565,673	0	(11,534)	0	0	4.000	3.180	FA	23,271	61,600	05/29/2013.	02/15/2028.
763261 ZU 1	RICHARDSON ISD GO REF S2013 (PSF)			2	1.A FE	4,047,448	108.112	4,124,473	3,815,000	3,872,322	0	(25,728)	0	0	4.000	3.260	FA	57,649	152,600	05/29/2013.	02/15/2029.
763261 ZX 5	RICHARDSON ISD GO REF S2013 (PSF)			2	1.A FE	2,091,400	108.112	2,162,240	2,000,000	2,022,671	0	(10,155)	0	0	4.000	3.440	FA	30,222	80,000	05/29/2013.	02/15/2032.
763665 YZ 3	RICHLAND CO SCH DIST #1 GO REF S2014D			2	1.C FE	5,699,036	110.136	6,074,000	5,515,000	5,590,740	0	(19,258)	0	0	3.500	3.100	MS	64,342	193,025	11/05/2014.	03/01/2028.
763665 ZA 7	RICHLAND CO SCH DIST #1 GO REF S2014D			2	1.C FE	5,866,041	109.752	6,255,864	5,700,000	5,768,402	0	(17,378)	0	0	3.500	3.150	MS	66,500	199,500	11/05/2014.	03/01/2029.
763665 ZB 5	RICHLAND CO SCH DIST #1 GO REF S2014D			2	1.C FE	6,036,661	109.202	6,431,998	5,890,000	5,950,495	0	(15,359)	0	0	3.500	3.200	MS	68,717	206,150	11/05/2014.	03/01/2030.
763665 ZV 1	RICHLAND CO SCH DIST #1 GO S2015			2	1.C FE	2,465,174	110.233	2,540,871	2,305,000	2,435,473	0	(29,702)	0	0	3.450	2.026	MS	26,508	79,523	01/01/2020.	03/01/2030.
763665 ZV 1	RICHLAND CO SCH DIST #1 GO S2015			2	1.C FE	1,488,436	110.233	1,631,448	1,480,000	1,483,948	0	(879)	0	0	3.450	3.380	MS	17,020	51,060	06/18/2015.	03/01/2030.
763665 ZV 1	RICHLAND CO SCH DIST #1 GO S2015	SD		2	1.C FE	11,585,664	110.233	12,698,842	11,520,000	11,550,727	0	(6,839)	0	0	3.450	3.380	MS	132,480	397,440	06/18/2015.	03/01/2030.
763682 E8 0	RICHLAND CO SCH DIST #2 GO S2013B			2	1.B FE	4,098,320	106.214	4,248,560	4,000,000	4,025,755	0	(10,515)	0	0	3.500	3.210	MN	23,333	140,000	04/25/2013.	05/01/2030.
763682 E9 8	RICHLAND CO SCH DIST #2 GO S2013B			2	1.B FE	4,081,160	106.066	4,242,640	4,000,000	4,021,276	0	(8,689)	0	0	3.500	3.260	MN	23,333	140,000	04/25/2013.	05/01/2031.
763682 F2 2	RICHLAND CO SCH DIST #2 GO S2013B			2	1.B FE	335,287	105.896	349,457	330,000	331,386	0	(567)	0	0	3.500	3.310	MN	1,925	11,550	04/25/2013.	05/01/2032.
763682 F2 2	RICHLAND CO SCH DIST #2 GO S2013B	SD		2	1.B FE	3,728,793	105.896	3,886,383	3,670,000	3,685,418	0	(6,302)	0	0	3.500	3.310	MN	21,408	128,450	04/25/2013.	05/01/2032.
765820 F7 5	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	534,749	104.067	546,352	525,000	528,098	0	(1,399)	0	0	3.250	2.960	FA	6,446	17,063	12/03/2015.	02/15/2033.
765820 F8 3	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	538,960	104.118	546,620	525,000	529,438	0	(2,002)	0	0	3.375	2.960	FA	6,694	17,719	12/03/2015.	02/15/2034.
765820 F9 1	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	541,454	104.328	547,722	525,000	530,238	0	(2,361)	0	0	3.500	3.010	FA	6,942	18,375	12/03/2015.	02/15/2035.
765820 H9 9	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	667,220	105.683	708,076	670,000	667,518	0	147	0	0	3.375	3.410	FA	8,543	22,613	12/12/2018.	02/15/2034.
765820 J4 8	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	661,987	105.581	707,393	670,000	662,648	0	331	0	0	3.500	3.590	FA	8,859	23,450	12/12/2018.	02/15/2037.
770570 Z2 8	ROBERTSON CO GENERAL OBLIGATION REF S15			2	1.C FE	4,578,999	109.479	4,899,185	4,475,000	4,526,752	0	(10,898)	0	0	3.000	2.720	JD	11,188	134,250	11/10/2015.	06/01/2027.
770570 T5 8	ROBERTSON CO GENERAL OBLIGATION S2014			2	1.C FE	1,487,078	107.959	1,500,630	1,390,000	1,465,355	0	(21,723)	0	0	3.500	1.816	MN	8,108	48,650	01/01/2020.	05/01/2029.
770570 3D 9	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	694,385	110.865	726,166	655,000	689,394	0	(4,991)	0	0	3.125	2.231	MN	3,411	20,469	01/01/2020.	05/01/2032.
770570 3F 4	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	742,028	110.884	776,188	700,000	736,731	0	(5,297)	0	0	3.250	2.353	MN	3,792	22,750	01/01/2020.	05/01/2034.
771588 UF 5	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,187,412	108.706	1,304,472	1,200,000	1,189,776	0	774	0	0	2.750	2.840	FA	13,750	33,000	10/17/2017.	02/01/2032.
771614 QW 7	ROCHESTER ISD #535 GO S2016C			2	1.C FE	806,871	107.300	836,940	780,000	802,682	0	(4,189)	0	0	2.625	2.020	FA	8,531	20,475	01/01/2020.	02/01/2031.
771614 QZ 0	ROCHESTER ISD #535 GO S2016C			2	1.C FE	872,809	108.127	913,673	845,000	868,503	0	(4,306)	0	0	3.000	2.415	FA	10,563	25,350	01/01/2020.	02/01/2034.
771614 RT 3	ROCHESTER ISD #535 GO S2017B			2	1.C FE	324,516	110.609	359,479	325,000	324,643	0	39	0	0	2.625	2.640	FA	3,555	8,531	08/01/2017.	02/01/2029.
771614 SK 1	ROCHESTER ISD #535 GO S2018			2	1.A FE	1,070,560	113.225	1,132,250	1,000,000	1,061,273	0	(9,287)	0	0	3.375	2.290	FA	14,063	33,750	01/01/2020.	02/01/2032.
771614 SN 5	ROCHESTER ISD #535 GO S2018			2	1.A FE	3,064,787	112.247	3,221,489	2,870,000	3,039,312	0	(25,475)	0	0	3.500	2.450	FA	41,854	100,450	01/01/2020.	02/01/2035.
774221 EN 1	ROCKVILLE GENERAL OBLIGATION S2017A			2	1.A FE	581,594	119.293	608,394	510,000	572,536	0	(9,058)	0	0	4.000	1.957	JD	1,700	20,400	01/01/2020.	06/01/2034.
774221 EQ 4	ROCKVILLE GENERAL OBLIGATION S2017A			2	1.A FE	577,213	118.772	605,737	510,000	568,723	0	(8,490)	0	0	4.000	2.074	JD	1,700	20,400	01/01/2020.	06/01/2036.
774221 FG 5	ROCKVILLE GENERAL OBLIGATION S2019A			2	1.A FE	767,031	112.552	827,257	735,000	763,961	0	(3,070)	0	0	2.875	2.356	JD	1,761	21,131	01/01/2020.	06/01/2034.
774221 FK 6	ROCKVILLE GENERAL OBLIGATION S2019A			2	1.A FE	768,942	112.964	830,285	735,000	765,682	0	(3,261)	0	0	3.000	2.448	JD	1,838	22,050	01/01/2020.	06/01/2037.
774268 NU 6	ROCKWALL CO GENERAL OBLIGATION S2016			2	1.C FE	799,606	111.819	866,597	775,000	788,550	0	(2,462)	0	0	3.000	2.630	FA	9,688	23,250	03/21/2016.	02/01/2028.
774268 NV 4	ROCKWALL CO GENERAL OBLIGATION S2016			2	1.C FE	807,839	111.020	882,609	795,000	802,097	0	(1,284)	0	0	3.000	2.810	FA	9,938	23,850	03/21/2016.	02/01/2029.
774268 NW 2	ROCKWALL CO GENERAL OBLIGATION S2016			2	1.C FE	824,141	109.979	901,828	820,000	822,295	0	(415)	0	0	3.000	2.940	FA	10,250	24,600	03/21/2016.	02/01/2030.
779240 JF 8	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	1,105,990	114.530	1,145,300	1,000,000	1,050,382	0	(10,163)	0	0	4.000	2.820	FA	16,667	40,000	02/03/2015.	08/01/2031.
779240 JJ 0	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	3,237,293	113.517	3,360,103	2,960,000	3,092,270	0	(26,587)	0	0	4.000	2.950	FA	49,333	118,400	02/03/2015.	08/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
779240 KL 3	ROUND ROCK ISD GO S2016 (PSF)			2	1.A FE	4,736,350	119.813	4,738,604	3,955,000	4,357,156	0	(81,543)	0	0	5.000	2.630	FA	82,396	197,750	01/13/2016.	08/01/2035.
783244 KS 4	RUTHERFORD CO GEN OBLIG REF TXBL S2020				1.B FE	7,510,000	101.763	7,642,401	7,510,000	7,510,000	0	0	0	0	1.490	1.490	APR	15,231	0	10/27/2020.	04/01/2029.
783244 FJ 0	RUTHERFORD CO GENERAL OBLIG REF S2016A			2	1.B FE	3,055,694	110.454	3,164,507	2,865,000	2,973,758	0	(19,624)	0	0	2.500	1.740	AO	17,906	71,625	08/23/2016.	04/01/2027.
783244 FK 7	RUTHERFORD CO GENERAL OBLIG REF S2016A			2	1.B FE	3,082,777	109.808	3,222,865	2,935,000	3,019,585	0	(15,179)	0	0	2.500	1.920	AO	18,344	73,375	08/23/2016.	04/01/2028.
783244 FL 5	RUTHERFORD CO GENERAL OBLIG REF S2016A			2	1.B FE	3,197,280	109.894	3,296,820	3,000,000	3,113,075	0	(20,246)	0	0	2.750	1.990	AO	20,625	82,500	08/23/2016.	04/01/2029.
783244 GF 7	RUTHERFORD CO GENERAL OBLIGATION S2016B			2	1.B FE	6,159,224	110.073	6,532,833	5,935,000	6,065,317	0	(22,941)	0	0	3.000	2.550	AO	44,513	178,050	09/14/2016.	04/01/2032.
783244 HC 3	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,999,669	110.806	5,562,461	5,020,000	5,002,535	0	959	0	0	3.000	3.030	AO	37,650	150,600	11/08/2017.	04/01/2035.
787758 TL 5	SAINT CHARLES GENERAL OBLIGATION S2013			2	1.B FE	1,390,556	106.643	1,391,691	1,305,000	1,323,988	0	(9,470)	0	0	4.000	3.210	JD	4,350	52,200	02/20/2013.	12/01/2028.
787758 TM 3	SAINT CHARLES GENERAL OBLIGATION S2013			2	1.B FE	1,622,427	106.540	1,630,062	1,530,000	1,550,553	0	(10,244)	0	0	4.000	3.270	JD	5,100	61,200	02/20/2013.	12/01/2029.
787758 TS 0	SAINT CHARLES GENERAL OBLIGATION S2013			2	1.B FE	1,921,022	106.232	1,965,292	1,850,000	1,865,933	0	(7,921)	0	0	4.000	3.530	JD	6,167	74,000	02/20/2013.	12/01/2033.
789177 QT 2	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,591,470	113.800	1,707,000	1,500,000	1,555,140	0	(9,841)	0	0	4.000	3.210	FA	25,000	60,000	01/19/2017.	02/01/2033.
789177 QW 5	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,552,624	113.186	1,675,153	1,480,000	1,523,890	0	(7,799)	0	0	4.000	3.360	FA	24,667	59,200	01/19/2017.	02/01/2036.
791230 WQ 4	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,259,662	101.311	1,281,584	1,265,000	1,259,747	0	86	0	0	1.375	1.420	JD	2,706	0	10/06/2020.	12/01/2030.
791230 WR 2	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,273,498	101.391	1,297,805	1,280,000	1,273,590	0	92	0	0	1.500	1.550	JD	2,987	0	10/06/2020.	12/01/2031.
791230 WS 0	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,293,617	101.482	1,319,266	1,300,000	1,293,696	0	79	0	0	1.625	1.670	JD	3,286	0	10/06/2020.	12/01/2032.
791230 WT 8	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,310,800	101.394	1,338,401	1,320,000	1,310,907	0	107	0	0	1.750	1.810	JD	3,593	0	10/06/2020.	12/01/2033.
791230 WU 5	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,326,748	101.205	1,361,207	1,345,000	1,326,925	0	177	0	0	1.750	1.860	JD	3,661	0	10/06/2020.	12/01/2034.
791230 WV 3	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,358,748	101.879	1,390,648	1,365,000	1,358,816	0	68	0	0	1.875	1.910	JD	3,981	0	10/06/2020.	12/01/2035.
791230 WW 1	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,373,765	101.495	1,410,781	1,390,000	1,373,903	0	139	0	0	1.875	1.960	JD	4,054	0	10/06/2020.	12/01/2036.
791230 WX 9	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,396,442	101.270	1,438,034	1,420,000	1,396,633	0	191	0	0	1.875	1.990	JD	4,142	0	10/06/2020.	12/01/2037.
791230 WY 7	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,440,622	102.164	1,476,270	1,445,000	1,440,664	0	42	0	0	2.000	2.020	JD	4,496	0	10/06/2020.	12/01/2038.
791230 WZ 4	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,461,091	101.941	1,503,630	1,475,000	1,461,183	0	92	0	0	2.000	2.060	JD	4,589	0	10/06/2020.	12/01/2039.
791230 XA 8	SAINT LOUIS CO GENERAL OBLIGATION S2020A			2	1.B FE	1,480,438	101.646	1,529,772	1,505,000	1,480,596	0	158	0	0	2.000	2.100	JD	4,682	0	10/06/2020.	12/01/2040.
791740 K2 8	SAINT LOUIS PARK GENERAL OBLIGATION S19A			2	1.A FE	1,962,338	109.053	2,044,744	1,875,000	1,950,780	0	(11,557)	0	0	2.750	2.040	FA	21,484	67,461	01/01/2020.	02/01/2031.
791740 K5 1	SAINT LOUIS PARK GENERAL OBLIGATION S19A			2	1.A FE	2,032,517	109.359	2,225,456	2,035,000	2,032,781	0	135	0	0	3.000	3.010	FA	25,438	79,874	03/18/2019.	02/01/2034.
791740 K6 9	SAINT LOUIS PARK GENERAL OBLIGATION S19A			2	1.A FE	2,081,625	109.163	2,292,423	2,100,000	2,083,261	0	936	0	0	3.000	3.070	FA	26,250	82,425	03/18/2019.	02/01/2035.
791757 GQ 4	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.C FE	6,527,731	110.386	7,235,802	6,555,000	6,531,993	0	1,534	0	0	3.125	3.160	FA	85,352	204,844	01/23/2018.	02/01/2033.
793181 JQ 2	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,509,963	110.625	3,849,750	3,480,000	3,494,231	0	(3,178)	0	0	4.000	3.890	FA	58,000	139,200	07/14/2015.	02/01/2039.
101565 J7 5	SAINT VRAIN VALLEY SD #RE-1J GO S2016C			2	1.C FE	7,912,240	122.739	8,591,730	7,000,000	7,579,505	0	(86,264)	0	0	5.000	3.450	JD	15,556	350,000	11/30/2016.	12/15/2036.
101565 F4 6	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A			2	1.C FE	1,398,547	114.248	1,433,812	1,255,000	1,332,583	0	(14,464)	0	0	4.000	2.660	JD	2,231	50,200	02/17/2016.	12/15/2031.
101565 F4 6	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A	SD		2	1.C FE	11,868,147	114.248	12,167,412	10,650,000	11,308,377	0	(122,740)	0	0	4.000	2.660	JD	18,933	426,000	02/17/2016.	12/15/2031.
795676 TG 0	SALT LAKE CO GEN OBLIG REF S2016				1.A FE	2,618,207	137.540	2,682,030	1,950,000	2,423,851	0	(47,812)	0	0	5.000	2.020	JD	4,333	97,500	09/08/2016.	12/15/2029.
795676 TG 0	SALT LAKE CO GEN OBLIG REF S2016	SD			1.A FE	268,534	137.540	275,080	200,000	248,600	0	(4,904)	0	0	5.000	2.020	JD	444	10,000	09/08/2016.	12/15/2029.
795676 SR 7	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,349,999	106.944	1,459,786	1,365,000	1,353,394	0	718	0	0	3.000	3.080	JD	1,820	40,950	12/08/2015.	12/15/2033.
795676 SS 5	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,367,206	106.848	1,501,214	1,405,000	1,375,108	0	1,676	0	0	3.000	3.190	JD	1,873	42,150	12/08/2015.	12/15/2034.
795676 ST 3	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,390,148	106.430	1,537,914	1,445,000	1,400,795	0	2,261	0	0	3.000	3.260	JD	1,927	43,350	12/08/2015.	12/15/2035.
796116 RZ 6	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,272,086	111.813	4,522,836	4,045,000	4,130,643	0	(25,678)	0	0	4.000	3.280	FA	61,124	161,800	12/18/2014.	02/15/2032.
797272 LW 9	SAN DIEGO CCD GO REF S2012	SD		2	1.A FE	11,672,000	107.597	10,759,700	10,000,000	10,291,105	0	(176,845)	0	0	5.000	3.100	FA	208,333	500,000	03/07/2012.	08/01/2029.
797661 YZ 2	SAN FRANCISCO BAY AREA GO S2019-F1			2	1.A FE	11,279,500	112.413	11,241,300	10,000,000	11,226,036	0	(53,465)	0	0	3.000	1.474	FA	125,000	0	08/04/2020.	08/01/2038.
797661 ZU 2	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.A FE	24,540,254	100.614	25,264,175	25,110,000	24,547,366	0	7,111	0	0	2.000	2.130	FA	172,980	0	08/19/2020.	08/01/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
798189 NC 6	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	5,273,252	109.510	5,727,373	5,230,000	5,255,556	0	(4,097)	0	0	3.125	3.030	MS	54,479	163,438	05/18/2016.	09/01/2037.
798189 NU 6	SAN JOSE EVERGREEN CCD GO REF S2018A			2	1.B FE	1,534,676	111.069	1,727,123	1,555,000	1,537,425	0	1,094	0	0	3.250	3.360	MS	16,846	50,538	05/16/2018.	09/01/2033.
798189 NX 0	SAN JOSE EVERGREEN CCD GO REF S2018A			2	1.B FE	3,098,113	115.966	3,409,400	2,940,000	3,053,178	0	(17,930)	0	0	4.000	3.250	MS	39,200	117,600	05/16/2018.	09/01/2036.
798189 NZ 5	SAN JOSE EVERGREEN CCD GO REF S2018A			2	1.B FE	3,570,306	115.398	3,923,532	3,400,000	3,521,970	0	(19,292)	0	0	4.000	3.300	MS	45,333	136,000	05/16/2018.	09/01/2038.
798189 SB 3	SAN JOSE EVERGREEN CCD TXBL GO REF S2020				1.B FE	13,000,000	103.274	13,425,620	13,000,000	13,000,000	0	0	0	0	1.846	1.846	MS	27,998	0	10/23/2020.	09/01/2029.
798189 SC 1	SAN JOSE EVERGREEN CCD TXBL GO REF S2020				1.B FE	7,320,000	103.513	7,577,152	7,320,000	7,320,000	0	0	0	0	1.946	1.946	MS	16,619	0	10/23/2020.	09/01/2030.
798189 SD 9	SAN JOSE EVERGREEN CCD TXBL GO REF S2020			2	1.B FE	3,905,000	104.003	4,061,317	3,905,000	3,905,000	0	0	0	0	2.096	2.096	MS	9,549	0	10/23/2020.	09/01/2031.
798546 DH 7	SAN LUIS COASTAL USD GO S2018C			2	1.B FE	1,272,054	123.132	1,292,886	1,050,000	1,239,818	0	(32,236)	0	0	5.000	1.602	FA	21,875	52,500	01/01/2020.	08/01/2035.
798546 DJ 3	SAN LUIS COASTAL USD GO S2018C			2	1.B FE	1,207,400	122.887	1,228,870	1,000,000	1,177,328	0	(30,072)	0	0	5.000	1.661	FA	20,833	50,000	01/01/2020.	08/01/2036.
799038 NF 7	SAN MATEO CO CCD GO FORWARD S2018			2	1.A FE	1,003,333	133.655	1,029,144	770,000	980,847	0	(22,486)	0	0	5.000	1.603	MS	12,833	38,500	01/01/2020.	09/01/2036.
799038 NG 5	SAN MATEO CO CCD GO FORWARD S2018			2	1.A FE	1,297,860	133.267	1,332,670	1,000,000	1,269,197	0	(28,663)	0	0	5.000	1.653	MS	16,667	50,000	01/01/2020.	09/01/2037.
799038 NK 6	SAN MATEO CO CCD GO FORWARD S2018			2	1.A FE	1,313,465	132.115	1,545,746	1,170,000	1,294,637	0	(12,085)	0	0	5.000	3.560	MS	19,500	58,500	10/31/2018.	09/01/2040.
799038 MY 7	SAN MATEO CO CCD GO S2018B	SD		2	1.A FE	13,895,102	116.312	16,184,815	13,915,000	13,896,616	0	701	0	0	3.750	3.760	MS	173,938	521,813	10/31/2018.	09/01/2038.
799055 QG 6	SAN MATEO FOSTER CSD GO S2016A			2	1.B FE	626,545	117.137	661,824	565,000	596,955	0	(6,471)	0	0	4.000	2.680	FA	9,417	22,600	02/25/2016.	08/01/2032.
799017 QE 1	SAN MATEO UHSD GO REF S2016			2	1.B FE	1,541,505	111.765	1,676,475	1,500,000	1,524,070	0	(3,856)	0	0	3.250	2.940	MS	16,250	48,750	02/24/2016.	09/01/2033.
801315 JL 7	SANTA BARBARA CO USD GO S2019B			2	1.C FE	572,085	119.374	596,870	500,000	564,363	0	(7,722)	0	0	4.000	2.151	FA	8,333	20,000	01/01/2020.	08/01/2038.
801889 QF 6	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,396,940	109.502	2,622,573	2,395,000	2,396,405	0	(193)	0	0	3.000	2.990	JJ	35,925	71,850	08/09/2017.	07/01/2033.
801889 QV 1	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,019,388	109.374	1,115,615	1,020,000	1,019,491	0	32	0	0	3.625	3.630	JJ	18,488	36,975	10/23/2018.	07/01/2033.
802088 KY 9	SANTA FE PUBLIC SCHOOL DISTRICT GO S2013			2	1.D FE	4,395,141	106.939	4,518,173	4,225,000	4,272,186	0	(17,473)	0	0	3.000	2.550	FA	52,813	126,750	04/02/2013.	08/01/2025.
802088 LK 8	SANTA FE PUBLIC SCHOOL DISTRICT GO S2014			2	1.D FE	1,110,732	104.351	1,137,426	1,090,000	1,094,347	0	(2,660)	0	0	3.000	2.740	FA	13,625	32,700	04/01/2014.	08/01/2024.
802088 LL 6	SANTA FE PUBLIC SCHOOL DISTRICT GO S2014			2	1.D FE	2,756,719	104.328	2,842,938	2,725,000	2,731,664	0	(4,082)	0	0	3.000	2.840	FA	34,063	81,750	04/01/2014.	08/01/2025.
802385 PF 5	SANTA MONICA CCD GO S2017			2	1.C FE	490,000	112.684	552,152	490,000	490,000	0	0	0	0	3.650	3.650	FA	7,452	17,885	03/30/2017.	08/01/2037.
802385 PF 5	SANTA MONICA CCD GO S2017	SD		2	1.C FE	9,510,000	112.684	10,716,248	9,510,000	9,510,000	0	0	0	0	3.650	3.650	FA	144,631	347,115	03/30/2017.	08/01/2037.
802385 QL 1	SANTA MONICA CCD GO S2018A			2	1.C FE	542,565	122.444	612,220	500,000	532,630	0	(3,775)	0	0	4.000	3.030	FA	8,333	20,000	04/05/2018.	08/01/2033.
802385 QR 8	SANTA MONICA CCD GO S2018A			2	1.C FE	2,114,020	119.374	2,387,480	2,000,000	2,087,741	0	(10,016)	0	0	4.000	3.340	FA	33,333	80,000	04/05/2018.	08/01/2038.
802385 QS 6	SANTA MONICA CCD GO S2018A			2	1.C FE	3,165,617	119.134	3,579,977	3,005,000	3,128,646	0	(14,091)	0	0	4.000	3.380	FA	50,083	120,200	04/05/2018.	08/01/2039.
802385 RU 0	SANTA MONICA CCD TXBL GO REF S2020				1.C FE	2,400,000	102.680	2,464,320	2,400,000	2,400,000	0	0	0	0	1.626	1.626	FA	976	0	12/03/2020.	08/01/2029.
802385 RV 8	SANTA MONICA CCD TXBL GO REF S2020				1.C FE	1,520,000	102.405	1,556,556	1,520,000	1,520,000	0	0	0	0	1.696	1.696	FA	644	0	12/03/2020.	08/01/2030.
802385 RW 6	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	500,000	102.534	512,670	500,000	500,000	0	0	0	0	1.946	1.946	FA	243	0	12/03/2020.	08/01/2032.
802385 RX 4	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	700,000	102.663	718,641	700,000	700,000	0	0	0	0	2.046	2.046	FA	358	0	12/03/2020.	08/01/2033.
802385 RY 2	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	850,000	102.564	871,794	850,000	850,000	0	0	0	0	2.146	2.146	FA	456	0	12/03/2020.	08/01/2034.
802385 RZ 9	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	850,000	102.505	871,293	850,000	850,000	0	0	0	0	2.246	2.246	FA	477	0	12/03/2020.	08/01/2035.
802385 SA 3	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	760,000	102.481	778,856	760,000	760,000	0	0	0	0	2.346	2.346	FA	446	0	12/03/2020.	08/01/2036.
802385 SB 1	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	2,250,000	102.721	2,311,223	2,250,000	2,250,000	0	0	0	0	2.704	2.704	FA	1,521	0	12/03/2020.	08/01/2040.
802385 SD 7	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	500,000	102.536	512,680	500,000	500,000	0	0	0	0	1.846	1.846	FA	231	0	12/03/2020.	08/01/2031.
802385 SE 5	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	1,100,000	102.582	1,128,402	1,100,000	1,100,000	0	0	0	0	2.446	2.446	FA	673	0	12/03/2020.	08/01/2037.
802498 NU 5	SANTA MONICA-MALIBU USD GO REF S2015			2	1.B FE	866,422	112.425	955,613	850,000	858,349	0	(1,688)	0	0	3.000	2.770	FA	10,625	25,500	11/10/2015.	08/01/2027.
802498 NX 9	SANTA MONICA-MALIBU USD GO REF S2015			2	1.B FE	2,066,160	112.343	2,246,860	2,000,000	2,033,899	0	(6,790)	0	0	3.500	3.100	FA	29,167	70,000	11/10/2015.	08/01/2030.
802498 PS 8	SANTA MONICA-MALIBU USD GO REF S2016A			2	1.B FE	4,111,693	116.750	4,232,188	3,625,000	3,914,412	0	(48,597)	0	0	4.000	2.440	JJ	72,500	145,000	09/13/2016.	07/01/2035.
802498 VX 0	SANTA MONICA-MALIBU USD GO REF TXBL S20				1.A FE	750,000	101.080	758,100	750,000	750,000	0	0	0	0	1.139	1.139	JJ	3,464	0	07/15/2020.	07/01/2027.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
802498 VY 8	SANTA MONICA-MALIBU USD GO REF TXBL S20				1.A FE	325,000	100.957	328,110	325,000	325,000	0	0	0	0	1.330	1.330	JJ	1,753	0	07/15/2020.	07/01/2028.
802498 VZ 5	SANTA MONICA-MALIBU USD GO REF TXBL S20				1.A FE	300,000	100.263	300,789	300,000	300,000	0	0	0	0	1.430	1.430	JJ	1,740	0	07/15/2020.	07/01/2029.
802498 WA 9	SANTA MONICA-MALIBU USD GO REF TXBL S20				1.A FE	1,250,000	100.090	1,251,125	1,250,000	1,250,000	0	0	0	0	1.510	1.510	JJ	7,655	0	07/15/2020.	07/01/2030.
802498 WB 7	SANTA MONICA-MALIBU USD GO REF TXBL S20			2	1.A FE	1,000,000	99.772	997,720	1,000,000	1,000,000	0	0	0	0	1.610	1.610	JJ	6,529	0	07/15/2020.	07/01/2031.
802498 WC 5	SANTA MONICA-MALIBU USD GO REF TXBL S20			2	1.A FE	1,400,000	100.149	1,402,086	1,400,000	1,400,000	0	0	0	0	1.710	1.710	JJ	9,709	0	07/15/2020.	07/01/2032.
802498 WD 3	SANTA MONICA-MALIBU USD GO REF TXBL S20			2	1.A FE	2,500,000	100.719	2,517,975	2,500,000	2,500,000	0	0	0	0	1.840	1.840	JJ	18,656	0	07/15/2020.	07/01/2033.
802498 RA 5	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	386,344	126.899	399,732	315,000	363,200	0	(6,764)	0	0	5.000	2.440	JJ	7,875	15,750	06/07/2017.	07/01/2034.
802498 RE 7	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	487,499	118.862	534,879	450,000	475,578	0	(3,510)	0	0	4.000	3.030	JJ	9,000	18,000	06/07/2017.	07/01/2038.
802498 RZ 0	SANTA MONICA-MALIBU USD GO S2018D			2	1.B FE	404,746	113.989	433,158	380,000	396,981	0	(3,413)	0	0	4.000	2.950	FA	6,333	15,200	08/23/2018.	08/01/2035.
803276 NK 6	SARASOTA CO GENERAL OBLIGATION S2019			2	1.A FE	2,159,306	110.883	2,400,617	2,165,000	2,159,735	0	283	0	0	2.750	2.770	AO	14,884	75,414	06/04/2019.	10/01/2035.
803276 NL 4	SARASOTA CO GENERAL OBLIGATION S2019			2	1.A FE	2,226,527	111.227	2,469,239	2,220,000	2,225,623	0	(603)	0	0	2.875	2.840	AO	15,956	80,845	06/04/2019.	10/01/2036.
803276 NM 2	SARASOTA CO GENERAL OBLIGATION S2019			2	1.A FE	2,276,865	110.745	2,530,523	2,285,000	2,277,404	0	345	0	0	2.875	2.900	AO	16,423	83,212	06/04/2019.	10/01/2037.
803276 NN 0	SARASOTA CO GENERAL OBLIGATION S2019			2	1.A FE	2,319,228	110.450	2,590,053	2,345,000	2,320,771	0	1,023	0	0	2.875	2.950	AO	16,855	85,397	06/04/2019.	10/01/2038.
810454 AS 7	SCOTTSDALE GENERAL OBLIGATION REF S2017			2	1.A FE	755,000	112.062	846,068	755,000	755,000	0	0	0	0	3.400	3.400	JJ	12,835	25,670	05/04/2017.	07/01/2034.
812626 V7 1	SEATTLE GENERAL OBLIGATION S2013			2	1.A FE	1,939,282	107.910	1,936,985	1,795,000	1,897,845	0	(41,437)	0	0	4.000	1.574	JD	5,983	71,800	01/01/2020.	12/01/2030.
812626 V9 7	SEATTLE GENERAL OBLIGATION S2013			2	1.A FE	2,101,175	107.417	2,083,890	1,940,000	1,983,494	0	(17,109)	0	0	4.000	3.030	JD	6,467	77,600	05/08/2013.	12/01/2032.
812626 W2 1	SEATTLE GENERAL OBLIGATION S2013			2	1.A FE	2,178,772	107.282	2,167,096	2,020,000	2,062,920	0	(16,870)	0	0	4.000	3.080	JD	6,733	80,800	05/08/2013.	12/01/2033.
812626 5G 0	SEATTLE GENERAL OBLIGATION S2015			2	1.A FE	7,364,808	112.468	8,002,098	7,115,000	7,235,905	0	(24,878)	0	0	4.000	3.580	JD	23,717	284,600	05/06/2015.	12/01/2036.
812627 BG 1	SEATTLE GENERAL OBLIGATION S2016			2	1.A FE	1,285,735	117.982	1,297,802	1,100,000	1,205,283	0	(18,158)	0	0	4.000	2.120	JD	3,667	44,000	05/03/2016.	12/01/2028.
815323 JU 5	SEDGWICK CO GEN OBLIGATION REF S2010B				1.A FE	2,045,879	102.791	1,829,680	1,780,000	1,797,085	0	(28,620)	0	0	5.000	3.320	FA	37,083	89,000	11/17/2010.	08/01/2021.
815323 JV 3	SEDGWICK CO GEN OBLIGATION REF S2010B				1.A FE	1,278,191	107.630	1,200,075	1,115,000	1,141,203	0	(15,851)	0	0	5.000	3.460	FA	23,229	55,750	11/17/2010.	08/01/2022.
815323 JV 3	SEDGWICK CO GEN OBLIGATION REF S2010B	SD			1.A FE	114,636	107.630	107,630	100,000	102,350	0	(1,422)	0	0	5.000	3.460	FA	2,083	5,000	11/17/2010.	08/01/2022.
815626 HA 7	SEDGWICK CO USD #259 GO S2009 QSCB				1.C FE	10,000,000	111.761	11,176,100	10,000,000	9,997,232	0	341	0	0	1.350	7.315	MJSD	6,067	135,000	11/19/2009.	09/15/2026.
817409 N6 8	SEQUOIA UHSD GO (TXBL) S2020				1.A FE	1,000,000	107.613	1,076,130	1,000,000	1,000,000	0	0	0	0	2.043	2.043	JJ	10,215	7,037	01/31/2020.	07/01/2028.
817409 P2 5	SEQUOIA UHSD GO (TXBL) S2020			2	1.A FE	3,585,000	107.409	3,850,613	3,585,000	3,585,000	0	0	0	0	2.363	2.363	JJ	42,357	29,179	01/31/2020.	07/01/2032.
817409 XY 6	SEQUOIA UHSD GO S2011C-1			2	1.A FE	1,337,362	102.588	1,333,644	1,300,000	1,302,315	0	(4,461)	0	0	5.375	5.010	JJ	34,938	69,875	04/14/2011.	07/01/2031.
829596 VU 6	SIOUX FALLS SCH DIST #49-5 GO S2018A			2	1.B FE	5,358,450	110.596	5,529,800	5,000,000	5,307,713	0	(50,737)	0	0	3.625	2.439	FA	75,521	181,250	01/01/2020.	08/01/2036.
829596 VV 4	SIOUX FALLS SCH DIST #49-5 GO S2018A			2	1.B FE	1,073,060	111.313	1,113,130	1,000,000	1,062,708	0	(10,352)	0	0	3.750	2.538	FA	15,625	37,500	01/01/2020.	08/01/2037.
829596 VW 2	SIOUX FALLS SCH DIST #49-5 GO S2018A			2	1.B FE	1,070,330	110.268	1,102,680	1,000,000	1,060,406	0	(9,924)	0	0	3.750	2.581	FA	15,625	37,500	01/01/2020.	08/01/2038.
830354 NH 5	SKAGIT CO SD #103 ANACORTES GO S2015			2	1.A FE	6,977,001	111.653	7,469,586	6,690,000	6,831,128	0	(29,109)	0	0	4.000	3.480	JD	22,300	267,600	07/22/2015.	12/01/2033.
831460 GE 4	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,981,555	108.938	3,148,308	2,890,000	2,941,672	0	(9,007)	0	0	3.250	2.880	AO	23,481	93,925	04/18/2016.	04/01/2034.
833209 KY 4	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,376,621	120.616	1,393,115	1,155,000	1,336,871	0	(39,750)	0	0	5.000	1.318	JD	4,813	57,750	01/01/2020.	12/01/2028.
833209 KZ 1	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,281,049	120.372	1,324,092	1,100,000	1,187,507	0	(18,242)	0	0	5.000	3.060	JD	4,583	55,000	06/23/2015.	12/01/2029.
833153 UH 0	SNOHOMISH CO SD #15 EDMONDS GO REF S2015			2	1.B FE	785,922	122.562	796,653	650,000	721,233	0	(13,412)	0	0	5.000	2.610	JD	2,708	32,500	11/12/2015.	12/01/2026.
833153 TZ 2	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	3,262,538	114.066	3,250,881	2,850,000	3,171,606	0	(90,932)	0	0	5.000	1.593	JD	11,875	142,500	01/01/2020.	12/01/2033.
833153 VD 8	SNOHOMISH CO SD #15 EDMONDS GO S2016			2	1.B FE	4,522,560	115.438	4,617,520	4,000,000	4,302,126	0	(51,478)	0	0	4.000	2.500	JD	13,333	160,000	06/23/2016.	12/01/2034.
833119 YT 1	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	857,416	116.727	933,816	800,000	834,819	0	(5,817)	0	0	4.000	3.120	JD	2,667	32,000	11/15/2016.	12/01/2030.
833119 YX 2	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,249,056	115.438	1,385,256	1,200,000	1,229,939	0	(4,944)	0	0	4.000	3.490	JD	4,000	48,000	11/15/2016.	12/01/2034.
833119 ZC 7	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,391,292	126.213	1,514,556	1,200,000	1,348,876	0	(19,102)	0	0	5.000	3.000	JD	5,000	60,000	09/11/2018.	12/01/2034.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
833119 ZD 5	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	587,720	125.886	629,430	500,000	571,425	0	(9,267)	0	0	5.000	2.720	JD	2,083	25,000	03/19/2019.	12/01/2035.
833119 ZE 3	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	468,148	125.537	502,148	400,000	455,517	0	(7,186)	0	0	5.000	2.780	JD	1,667	20,000	03/19/2019.	12/01/2036.
833136 QF 4	SNOHOMISH CO SD#6 MUKILTEO GO S2016			2	1.A FE	1,831,650	107.900	1,899,040	1,760,000	1,821,047	0	(10,602)	0	0	2.625	1.947	JD	3,850	46,200	01/01/2020.	12/01/2029.
833136 QG 2	SNOHOMISH CO SD#6 MUKILTEO GO S2016			2	1.A FE	1,756,321	107.278	1,823,726	1,700,000	1,748,006	0	(8,315)	0	0	2.625	2.071	JD	3,719	44,625	01/01/2020.	12/01/2030.
841229 PR 2	SOUTHBOROUGH GENERAL OBLIGATION S2019			2	1.A FE	712,874	110.769	764,306	690,000	710,381	0	(2,492)	0	0	3.000	2.560	JD	1,725	20,700	01/01/2020.	06/01/2039.
848780 SX 1	SPOKANE CO SD #354 MEAD GO S18			2	1.A FE	1,160,360	126.213	1,262,130	1,000,000	1,120,747	0	(15,462)	0	0	5.000	3.050	JD	4,167	50,000	05/03/2018.	12/01/2034.
848780 SY 9	SPOKANE CO SD #354 MEAD GO S18			2	1.A FE	5,779,400	125.886	6,294,300	5,000,000	5,587,210	0	(75,043)	0	0	5.000	3.100	JD	20,833	250,000	05/03/2018.	12/01/2035.
848797 NU 6	SPOKANE CO SD #356 CENTRAL VALLEY GO S15			2	1.B FE	1,402,607	119.307	1,425,719	1,195,000	1,365,652	0	(36,955)	0	0	5.000	1.635	JD	4,979	59,750	01/01/2020.	12/01/2031.
848797 NW 2	SPOKANE CO SD #356 CENTRAL VALLEY GO S15			2	1.B FE	4,300,913	118.826	4,455,975	3,750,000	4,014,689	0	(54,867)	0	0	5.000	3.270	JD	15,625	187,500	05/06/2015.	12/01/2033.
848797 PU 4	SPOKANE CO SD #356 CENTRAL VALLEY GO S16			2	1.B FE	7,407,002	114.910	7,526,605	6,550,000	7,044,732	0	(84,295)	0	0	4.000	2.500	JD	21,833	262,000	06/15/2016.	12/01/2035.
848797 QN 9	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	2,649,810	117.196	2,970,919	2,535,000	2,621,663	0	(10,930)	0	0	4.000	3.440	JD	8,450	101,400	04/25/2018.	12/01/2037.
848797 QN 9	SPOKANE CO SD #356 CENTRAL VALLEY GO S18	SD..		2	1.B FE	6,794,385	117.196	7,617,740	6,500,000	6,722,213	0	(28,025)	0	0	4.000	3.440	JD	21,667	260,000	04/25/2018.	12/01/2037.
848712 NU 5	SPOKANE CO SD #81 SPOKANE GO REF S2010B			2	1.B FE	10,974,524	100.217	9,630,854	9,610,000	9,611,876	0	(142,436)	0	0	5.000	3.320	JD	40,042	480,500	11/24/2010.	12/01/2021.
848712 NV 3	SPOKANE CO SD #81 SPOKANE GO REF S2010B			2	1.B FE	15,145,106	100.215	13,063,025	13,035,000	13,037,916	0	(217,688)	0	0	5.000	3.110	JD	54,313	651,750	11/03/2010.	12/01/2022.
848712 PG 4	SPOKANE CO SD #81 SPOKANE GO S2011			2	1.B FE	5,521,800	104.406	5,220,300	5,000,000	5,056,095	0	(59,230)	0	0	5.000	3.740	JD	20,833	250,000	11/09/2011.	12/01/2030.
848712 QL 2	SPOKANE CO SD #81 SPOKANE GO S2015			2	1.B FE	3,315,419	112.922	3,517,520	3,115,000	3,221,734	0	(19,733)	0	0	4.000	3.240	JD	10,383	124,600	11/23/2015.	12/01/2034.
848712 QL 2	SPOKANE CO SD #81 SPOKANE GO S2015	SD..		2	1.B FE	12,596,464	112.922	13,364,319	11,835,000	12,240,521	0	(74,972)	0	0	4.000	3.240	JD	39,450	473,400	11/23/2015.	12/01/2034.
848712 QQ 1	SPOKANE CO SD #81 SPOKANE GO S2017C			2	1.B FE	5,389,000	118.887	5,944,350	5,000,000	5,281,300	0	(35,969)	0	0	4.000	3.090	JD	16,667	200,000	11/27/2017.	12/01/2035.
849254 VV 6	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	926,392	111.333	1,035,397	930,000	927,177	0	238	0	0	2.875	2.910	JJ	12,329	26,738	08/02/2017.	01/15/2031.
849476 SM 9	SPRING BRANCH ISD GO REF S2018 (PSF)			2	1.A FE	3,354,752	115.777	3,704,864	3,200,000	3,313,544	0	(16,576)	0	0	4.000	3.350	FA	53,333	128,000	05/16/2018.	02/01/2037.
849476 SN 7	SPRING BRANCH ISD GO REF S2018 (PSF)			2	1.A FE	3,834,343	124.801	4,180,834	3,350,000	3,704,246	0	(52,198)	0	0	5.000	3.080	FA	69,792	167,500	05/16/2018.	02/01/2038.
849476 UH 7	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	4,086,842	101.508	4,202,431	4,140,000	4,087,307	0	464	0	0	1.750	1.860	FA	8,654	0	10/29/2020.	02/01/2034.
849476 UJ 3	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	4,165,753	101.896	4,289,822	4,210,000	4,166,120	0	367	0	0	1.875	1.960	FA	9,429	0	10/29/2020.	02/01/2035.
849476 UK 0	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	3,264,305	102.441	3,370,309	3,290,000	3,264,495	0	190	0	0	2.000	2.060	FA	7,859	0	10/29/2020.	02/01/2036.
849476 UL 8	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	3,368,048	103.166	3,481,853	3,375,000	3,368,115	0	68	0	0	2.125	2.140	FA	8,566	0	10/29/2020.	02/01/2037.
849476 UM 6	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	3,437,764	102.827	3,568,097	3,470,000	3,437,972	0	208	0	0	2.125	2.190	FA	8,808	0	10/29/2020.	02/01/2038.
849476 UN 4	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	2,569,617	105.055	2,694,661	2,565,000	2,569,587	0	(30)	0	0	2.250	2.230	FA	6,893	0	10/29/2020.	02/01/2039.
849476 UP 9	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	2,081,727	104.705	2,183,099	2,085,000	2,081,764	0	38	0	0	2.250	2.260	FA	5,603	0	10/29/2020.	02/01/2040.
849476 UQ 7	SPRING BRANCH ISD GO REF S2020 (PSF)			2	1.A FE	1,983,880	104.447	2,088,940	2,000,000	1,983,971	0	91	0	0	2.250	2.300	FA	5,375	0	10/29/2020.	02/01/2041.
849476 MS 2	SPRING BRANCH ISD GO S2011 (PSF)			2	1.A FE	3,404,129	100.330	3,105,214	3,095,000	3,098,144	0	(39,100)	0	0	5.000	3.700	FA	64,479	154,750	11/15/2011.	02/01/2030.
849476 MT 0	SPRING BRANCH ISD GO S2011 (PSF)			2	1.A FE	3,556,150	100.329	3,260,693	3,250,000	3,253,109	0	(38,832)	0	0	5.000	3.770	FA	67,708	162,500	11/15/2011.	02/01/2031.
849476 TT 3	SPRING BRANCH ISD GO S2011 (PSF)			2	1.A FE	2,013,836	100.351	1,856,494	1,850,000	1,851,660	0	(20,839)	0	0	5.000	3.840	FA	38,542	92,500	11/15/2011.	02/01/2032.
849476 TU 0	SPRING BRANCH ISD GO S2011 (PSF)			2	1.A FE	1,703,596	100.326	1,570,102	1,565,000	1,566,404	0	(17,629)	0	0	5.000	3.840	FA	32,604	78,250	11/15/2011.	02/01/2032.
849476 TP 1	SPRING BRANCH ISD GO S2019 (PSF)			2	1.A FE	6,533,798	107.446	7,096,808	6,605,000	6,537,483	0	3,071	0	0	2.625	2.700	FA	72,242	130,518	10/04/2019.	02/01/2038.
851035 TX 3	SPRINGFIELD SD #R-12 GO REF S2017			2	1.B FE	7,454,515	112.433	8,308,799	7,390,000	7,437,334	0	(5,884)	0	0	3.000	2.900	MS	73,900	221,700	12/08/2017.	03/01/2033.
851035 UP 8	SPRINGFIELD SD #R-12 GO REF S2020			2	1.C FE	5,054,500	102.684	5,134,200	5,000,000	5,053,947	0	(553)	0	0	1.750	1.590	MS	7,049	0	10/21/2020.	03/01/2031.
851035 UQ 6	SPRINGFIELD SD #R-12 GO REF S2020			2	1.C FE	4,018,600	102.792	4,111,680	4,000,000	4,018,431	0	(169)	0	0	2.250	2.180	MS	7,250	0	10/21/2020.	03/01/2040.
851035 SC 0	SPRINGFIELD SD #R-12 GO S2014A			2	1.B FE	3,099,750	104.517	3,135,510	3,000,000	3,016,495	0	(13,688)	0	0	4.250	3.760	MS	42,500	127,500	03/04/2014.	03/01/2034.
851035 UJ 2	SPRINGFIELD SD #R-12 GO S2019			2	1.C FE	23,761,200	111.640	26,793,600	24,000,000	23,776,520	0	9,733	0	0	3.000	3.070	MS	240,000	720,000	05/22/2019.	03/01/2038.
791319 HZ 2	ST LOUIS CO SD C-2 PARKWAY GO REF S2011			2	1.A FE	2,644,310	100.593	2,434,351	2,420,000	2,424,382	0	(26,697)	0	0	4.000	2.870	MS	32,267	96,800	09/21/2011.	03/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
791400 XM 1	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A			2	1.C FE	689,202	114.969	747,299	650,000	677,393	0	(4,820)	0	0	4.000	3.110	MS	8,667	26,000	06/13/2018.	03/01/2033.
791400 XS 8	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A			2	1.C FE	1,133,960	119.275	1,192,750	1,000,000	1,093,521	0	(16,489)	0	0	5.000	3.030	MS	16,667	50,000	06/13/2018.	03/01/2038.
792554 YZ 4	ST MARYS CO GENERAL OBLIGATION S2018			2	1.B FE	2,196,284	113.913	2,323,825	2,040,000	2,180,054	0	(16,230)	0	0	3.500	2.514	MS	21,023	71,400	01/01/2020.	09/15/2037.
792881 6V 1	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	812,817	110.484	905,969	820,000	813,770	0	264	0	0	3.500	3.560	JD	2,392	28,700	03/08/2017.	12/01/2037.
852427 MC 4	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	594,426	110.493	662,958	600,000	595,354	0	271	0	0	3.000	3.070	FA	7,500	18,000	05/24/2017.	08/01/2034.
852427 MF 7	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	600,000	111.255	667,530	600,000	600,000	0	0	0	0	3.250	3.250	FA	8,125	19,500	05/24/2017.	08/01/2037.
86024W GH 7	STEVENS POINT AREA PUB SCH DIST GO S2019			2	1.D FE	3,144,447	110.162	3,514,168	3,190,000	3,148,295	0	2,265	0	0	3.125	3.240	AO	24,922	149,531	03/12/2019.	04/01/2035.
86024W GJ 3	STEVENS POINT AREA PUB SCH DIST GO S2019			2	1.D FE	3,265,213	110.620	3,644,929	3,295,000	3,267,464	0	1,362	0	0	3.250	3.320	AO	26,772	160,631	03/12/2019.	04/01/2036.
86024W GK 0	STEVENS POINT AREA PUB SCH DIST GO S2019			2	1.D FE	3,398,577	111.086	3,788,033	3,410,000	3,399,302	0	481	0	0	3.375	3.400	AO	28,772	172,631	03/12/2019.	04/01/2037.
86024W GL 8	STEVENS POINT AREA PUB SCH DIST GO S2019			2	1.D FE	5,519,265	110.858	6,191,419	5,585,000	5,523,517	0	2,560	0	0	3.375	3.460	AO	47,123	282,741	03/12/2019.	04/01/2038.
86024W GM 6	STEVENS POINT AREA PUB SCH DIST GO S2019			2	1.D FE	5,771,735	111.388	6,438,226	5,780,000	5,772,039	0	298	0	0	3.500	3.510	AO	50,575	303,450	03/12/2019.	04/01/2039.
860758 RP 8	STILLWATER ISD#834 GO S2015A			2	1.C FE	2,246,354	107.141	2,394,601	2,235,000	2,239,494	0	(1,373)	0	0	3.500	3.430	FA	32,594	78,225	07/16/2015.	02/01/2030.
864813 A9 1	SUFFOLK GENERAL OBLIGATION REF S2013			2	1.A FE	3,100,210	112.513	3,386,641	3,010,000	3,039,389	0	(9,325)	0	0	4.500	4.140	JD	11,288	135,450	07/18/2013.	12/01/2031.
864813 B2 5	SUFFOLK GENERAL OBLIGATION REF S2013			2	1.A FE	3,223,279	112.513	3,538,534	3,145,000	3,170,546	0	(8,102)	0	0	4.500	4.200	JD	11,794	141,525	07/18/2013.	12/01/2032.
864813 Q9 4	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	3,721,035	109.466	3,929,829	3,590,000	3,663,580	0	(13,494)	0	0	2.750	2.320	FA	41,135	98,725	07/14/2016.	02/01/2031.
864813 R6 9	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	2,149,014	108.038	2,247,190	2,080,000	2,138,357	0	(10,658)	0	0	3.000	2.410	FA	26,000	62,400	01/01/2020.	02/01/2036.
866045 ND 5	SUMMIT CO SD #RE001 GO S2017			2	1.B FE	1,379,337	124.701	1,471,472	1,180,000	1,307,043	0	(19,351)	0	0	5.000	3.000	JD	4,917	59,000	01/24/2017.	12/01/2033.
866045 NG 8	SUMMIT CO SD #RE001 GO S2017			2	1.B FE	2,876,249	123.787	3,082,296	2,490,000	2,736,828	0	(37,402)	0	0	5.000	3.150	JD	10,375	124,500	01/24/2017.	12/01/2036.
866203 ZM 7	SUMMIT GENERAL OBLIGATION S2016			2	1.A FE	1,218,876	106.516	1,294,169	1,215,000	1,216,922	0	(442)	0	0	2.000	1.960	MS	8,100	24,300	05/24/2016.	03/01/2026.
866407 N8 8	SUMNER CNTY GENERAL OBLIGATION S2019			2	1.B FE	2,682,950	114.485	2,862,125	2,500,000	2,664,347	0	(18,603)	0	0	3.375	2.456	JD	7,031	84,375	01/01/2020.	12/01/2037.
866407 Q7 7	SUMNER CNTY GENERAL OBLIGATION S2020			2	1.B FE	5,258,683	100.895	5,337,346	5,290,000	5,259,609	0	926	0	0	1.750	1.800	JD	7,715	31,630	07/15/2020.	12/01/2033.
866407 R2 7	SUMNER CNTY GENERAL OBLIGATION S2020			2	1.B FE	5,561,898	101.163	5,670,186	5,605,000	5,562,892	0	994	0	0	1.875	1.930	JD	8,758	35,907	07/15/2020.	12/01/2036.
866407 R3 5	SUMNER CNTY GENERAL OBLIGATION S2020			2	1.B FE	5,630,574	100.857	5,758,935	5,710,000	5,632,246	0	1,672	0	0	1.875	1.970	JD	8,922	36,580	07/15/2020.	12/01/2037.
869142 FV 6	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	963,366	112.282	982,468	875,000	950,039	0	(13,327)	0	0	4.000	2.258	AO	8,750	35,000	01/01/2020.	10/01/2035.
869142 FW 4	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	680,427	111.929	733,135	655,000	672,454	0	(2,989)	0	0	4.000	3.440	AO	6,550	26,200	03/09/2018.	10/01/2036.
87122N GB 9	SYCAMORE COMMUNITY SCH DIST GO S2020			2	1.B FE	4,360,000	106.263	4,633,067	4,360,000	4,360,000	0	0	0	0	2.500	2.500	JD	9,083	72,969	03/12/2020.	12/01/2035.
87122N GC 7	SYCAMORE COMMUNITY SCH DIST GO S2020			2	1.B FE	4,445,728	105.891	4,733,328	4,470,000	4,446,662	0	934	0	0	2.500	2.540	JD	9,313	74,810	03/12/2020.	12/01/2036.
87122N GD 5	SYCAMORE COMMUNITY SCH DIST GO S2020			2	1.B FE	4,528,154	105.593	4,836,159	4,580,000	4,529,979	0	1,824	0	0	2.500	2.580	JD	9,542	76,651	03/12/2020.	12/01/2037.
87122N GE 3	SYCAMORE COMMUNITY SCH DIST GO S2020			2	1.B FE	4,612,133	105.305	4,944,070	4,695,000	4,614,797	0	2,664	0	0	2.500	2.620	JD	9,781	78,576	03/12/2020.	12/01/2038.
87122N GF 0	SYCAMORE COMMUNITY SCH DIST GO S2020			2	1.B FE	4,784,218	106.059	5,101,438	4,810,000	4,785,045	0	826	0	0	2.625	2.660	JD	10,522	84,526	03/12/2020.	12/01/2039.
87122N GG 8	SYCAMORE COMMUNITY SCH DIST GO S2020			2	1.B FE	4,881,510	105.774	5,225,236	4,940,000	4,883,152	0	1,642	0	0	2.625	2.700	JD	10,806	86,810	03/12/2020.	12/01/2040.
879709 4C 4	TEMPE GENERAL OBLIGATION LTD REF S2016B			2	1.A FE	2,345,760	119.736	2,394,720	2,000,000	2,198,594	0	(33,742)	0	0	4.000	2.080	JJ	40,000	80,000	05/24/2016.	07/01/2027.
879709 W6 6	TEMPE GENERAL OBLIGATION S2013A			2	1.A FE	487,246	108.085	513,404	475,000	478,486	0	(1,308)	0	0	4.000	3.690	JJ	9,500	19,000	06/04/2013.	07/01/2031.
879709 W8 2	TEMPE GENERAL OBLIGATION S2013A			2	1.A FE	955,548	107.716	1,012,530	940,000	944,444	0	(1,664)	0	0	4.000	3.800	JJ	18,800	37,600	06/04/2013.	07/01/2033.
879709 2T 9	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	2,747,754	111.297	3,032,843	2,725,000	2,736,215	0	(2,254)	0	0	3.750	3.650	JJ	51,094	102,188	05/12/2015.	07/01/2033.
879709 3R 2	TEMPE GENERAL OBLIGATION S2016A			2	1.A FE	833,555	109.279	901,552	825,000	830,002	0	(828)	0	0	3.000	2.880	JJ	12,375	24,750	05/24/2016.	07/01/2034.
879709 4V 2	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	917,334	113.997	1,025,973	900,000	911,819	0	(1,614)	0	0	3.375	3.150	JJ	15,188	30,375	05/24/2017.	07/01/2032.
879709 7H 0	TEMPE GENERAL OBLIGATION S2018			2	1.A	820,015	132.691	928,837	700,000	792,900	0	(10,887)	0	0	5.000	3.010	JJ	17,500	35,000	05/23/2018.	07/01/2035.
879709 7J 6	TEMPE GENERAL OBLIGATION S2018			2	1.A	858,936	132.691	975,279	735,000	830,965	0	(11,232)	0	0	5.000	3.040	JJ	18,375	36,750	05/23/2018.	07/01/2036.
879709 7P 2	TEMPE GENERAL OBLIGATION S2018			2	1.A FE	732,156	128.972	806,075	625,000	707,947	0	(9,721)	0	0	5.000	3.010	JJ	15,625	31,250	05/23/2018.	07/01/2035.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
879709 7Q 0	TEMPE GENERAL OBLIGATION S2018			2	1.A FE	777,132	128.592	855,137	665,000	751,826	0	(10,162)	0	0	5.000	3.040	JJ	16,625	33,250	05/23/2018.	07/01/2036.
879743 LM 2	TEMPE UHSD #213 GO S2013A			2	1.C FE	4,163,200	109.535	4,381,400	4,000,000	4,045,566	0	(17,142)	0	0	4.000	3.520	JJ	80,000	160,000	03/27/2013.	07/01/2032.
879743 MZ 2	TEMPE UHSD #213 GO S2014			2	1.C FE	1,634,801	113.242	1,755,251	1,550,000	1,584,043	0	(9,025)	0	0	4.000	3.330	JJ	31,000	62,000	11/06/2014.	07/01/2030.
879743 NA 6	TEMPE UHSD #213 GO S2014			2	1.C FE	1,680,816	113.242	1,811,872	1,600,000	1,632,487	0	(8,603)	0	0	4.000	3.380	JJ	32,000	64,000	11/06/2014.	07/01/2031.
879743 NB 4	TEMPE UHSD #213 GO S2014			2	1.C FE	1,726,428	113.242	1,868,493	1,650,000	1,680,771	0	(8,140)	0	0	4.000	3.430	JJ	33,000	66,000	11/07/2014.	07/01/2032.
879743 NE 8	TEMPE UHSD #213 GO S2014			2	1.C FE	3,621,506	113.242	3,935,160	3,475,000	3,534,063	0	(15,606)	0	0	4.000	3.480	JJ	69,500	139,000	11/06/2014.	07/01/2033.
885718 FY 7	THREE RIVERS PARK DISTRICT GO S2013A			2	1.A FE	568,739	103.833	560,698	540,000	555,027	0	(13,712)	0	0	3.750	1.157	FA	8,438	20,250	01/01/2020.	02/01/2028.
885718 FZ 4	THREE RIVERS PARK DISTRICT GO S2013A			2	1.A FE	593,264	104.134	583,150	560,000	577,388	0	(15,876)	0	0	4.000	1.108	FA	9,333	22,400	01/01/2020.	02/01/2029.
885718 JZ 0	THREE RIVERS PARK DISTRICT GO S2015B			2	1.A FE	663,033	106.509	692,309	650,000	655,314	0	(1,626)	0	0	3.250	2.970	FA	8,802	21,125	11/19/2015.	02/01/2031.
886155 NK 2	THURSTON CO SD #33 TUMWATER GO S2016			2	1.A FE	1,228,960	124.911	1,249,110	1,000,000	1,135,659	0	(23,247)	0	0	5.000	2.320	JD	4,167	50,000	10/19/2016.	12/01/2028.
886172 NB 7	THURSTON CO SD#111 OLYMPIA GO S2012B			2	1.B FE	1,390,180	106.120	1,347,724	1,270,000	1,289,658	0	(13,349)	0	0	4.500	3.370	JD	4,763	57,150	06/14/2012.	12/01/2030.
886172 NB 7	THURSTON CO SD#111 OLYMPIA GO S2012B	SD		2	1.B FE	6,239,391	106.120	6,048,840	5,700,000	5,788,230	0	(59,913)	0	0	4.500	3.370	JD	21,375	256,500	06/14/2012.	12/01/2030.
886172 NS 0	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	3,788,877	109.871	4,131,150	3,760,000	3,778,065	0	(2,746)	0	0	3.250	3.160	JD	10,183	122,200	10/26/2016.	12/01/2035.
89453P PA 1	TRAVIS CO ROAD GENERAL OBLIGATION S2014			2	1.A FE	1,575,120	106.706	1,755,314	1,645,000	1,594,518	0	3,231	0	0	3.375	3.690	MS	18,506	55,519	04/23/2014.	03/01/2033.
89453P PB 9	TRAVIS CO ROAD GENERAL OBLIGATION S2014			2	1.A FE	1,647,844	106.942	1,818,014	1,700,000	1,661,284	0	2,239	0	0	3.500	3.720	MS	19,833	59,500	04/23/2014.	03/01/2034.
89453P WC 9	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,626,499	108.869	1,758,234	1,615,000	1,621,476	0	(1,148)	0	0	3.125	3.040	MS	16,823	50,469	04/19/2016.	03/01/2036.
898541 LN 5	TUALATIN HILLS PARK & REC DIST GO S15			2	1.B FE	4,904,880	110.255	5,292,240	4,800,000	4,849,520	0	(10,421)	0	0	3.000	2.750	JD	12,000	144,000	04/21/2015.	06/01/2027.
898541 KX 4	TUALATIN HILLS PARK & REC DIST GO S2011			2	1.C FE	3,503,172	101.990	3,125,994	3,065,000	3,086,625	0	(51,114)	0	0	5.000	3.270	JD	12,771	153,250	09/02/2011.	06/01/2026.
898541 LV 7	TUALATIN HILLS PARK & REC DIST GO S2011			2	1.A	1,620,000	101.544	1,645,013	1,620,000	1,619,918	0	(60)	0	0	4.000	4.000	JD	5,400	64,800	09/02/2011.	06/01/2029.
898541 LW 5	TUALATIN HILLS PARK & REC DIST GO S2011			2	1.C FE	3,755,000	101.390	3,807,195	3,755,000	3,754,815	0	(149)	0	0	4.000	4.000	JD	12,517	150,200	09/02/2011.	06/01/2029.
902273 XJ 5	TYLER ISD GEN OBLIG S2017 (PSF)			2	1.A FE	3,898,344	115.164	4,163,179	3,615,000	3,807,437	0	(28,206)	0	0	4.000	3.040	FA	54,627	144,600	08/10/2017.	02/15/2037.
902273 XX 4	TYLER ISD GO TXBL CABS REF S2020	@			1.A FE	1,210,713	97.682	1,221,025	1,250,000	1,214,761	0	4,048	0	0	0.000	0.918	FA	0	0	07/24/2020.	02/15/2024.
902273 XY 2	TYLER ISD GO TXBL CABS REF S2020	@			1.A FE	1,337,644	96.462	1,350,468	1,400,000	1,342,609	0	4,965	0	0	0.000	1.018	FA	0	0	07/24/2020.	02/15/2025.
90634P KB 4	UNION COUNTY GENERAL OBLIGATION REF S15			2	1.A FE	7,215,818	112.220	7,608,516	6,780,000	6,976,745	0	(44,515)	0	0	3.500	2.750	FA	89,647	237,300	03/26/2015.	02/15/2027.
915506 MG 1	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	4,041,240	126.690	4,307,460	3,400,000	3,871,896	0	(61,083)	0	0	5.000	2.780	JD	14,167	170,000	01/31/2018.	12/01/2033.
922680 JV 6	VENICE GENERAL OBLIGATION S2017			2	1.B FE	1,012,625	111.546	1,137,769	1,020,000	1,013,927	0	402	0	0	3.250	3.310	FA	13,813	33,150	07/12/2017.	02/01/2033.
922680 HY 2	VENICE PUB SAFETY IMPTS GO S2017			2	1.B FE	286,382	111.242	317,040	285,000	285,934	0	(138)	0	0	3.250	3.190	FA	3,859	9,263	07/21/2017.	02/01/2034.
922680 JB 0	VENICE PUB SAFETY IMPTS GO S2017			2	1.B FE	565,083	110.547	596,954	540,000	561,818	0	(3,265)	0	0	3.250	2.529	FA	7,313	17,550	01/01/2020.	02/01/2037.
926667 MG 8	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	2,000,189	105.012	2,089,739	1,990,000	1,999,261	0	(928)	0	0	2.000	1.930	MS	13,267	17,247	03/10/2020.	03/01/2031.
926667 MH 6	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,992,886	104.395	2,077,461	1,990,000	1,992,625	0	(260)	0	0	2.000	1.980	MS	13,267	17,247	03/10/2020.	03/01/2032.
926667 MJ 2	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,985,463	104.749	2,084,505	1,990,000	1,985,704	0	241	0	0	2.000	2.020	MS	13,267	17,247	03/10/2020.	03/01/2033.
926667 MK 9	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,975,573	104.355	2,076,665	1,990,000	1,976,269	0	697	0	0	2.000	2.060	MS	13,267	17,247	03/10/2020.	03/01/2034.
926667 ML 7	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,964,588	104.117	2,071,928	1,990,000	1,965,701	0	1,114	0	0	2.000	2.100	MS	13,267	17,247	03/10/2020.	03/01/2035.
926667 MM 5	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,952,528	103.803	2,065,680	1,990,000	1,954,056	0	1,528	0	0	2.000	2.140	MS	13,267	17,247	03/10/2020.	03/01/2036.
926667 MN 3	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,974,558	104.271	2,074,993	1,990,000	1,975,129	0	572	0	0	2.125	2.180	MS	14,096	18,325	03/10/2020.	03/01/2037.
926667 MP 8	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,962,140	104.159	2,072,764	1,990,000	1,963,111	0	971	0	0	2.125	2.220	MS	14,096	18,325	03/10/2020.	03/01/2038.
926667 MQ 6	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,986,916	104.696	2,083,450	1,990,000	1,987,021	0	105	0	0	2.250	2.260	MS	14,925	19,403	03/10/2020.	03/01/2039.
926667 MR 4	VIENNA GENERAL OBLIGATION S2020			2	1.A FE	1,972,316	104.573	2,075,774	1,985,000	1,972,710	0	394	0	0	2.250	2.290	MS	14,888	19,354	03/10/2020.	03/01/2040.
927734 XK 4	VIRGINIA BEACH GENERAL OBLIGATION S2012A			2	1.A FE	1,076,320	105.395	1,053,950	1,000,000	1,042,615	0	(33,705)	0	0	4.500	1.058	AO	11,250	45,000	01/01/2020.	04/01/2032.
927734 YK 3	VIRGINIA BEACH GENERAL OBLIGATION S2013A			2	1.A FE	1,185,041	106.309	1,217,238	1,145,000	1,156,265	0	(4,134)	0	0	3.500	3.100	FA	16,698	40,075	04/03/2013.	08/01/2030.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927734	YL	1	VIRGINIA BEACH GENERAL OBLIGATION S2013A			2	1.A FE	1,179,945	106.143	1,215,337	1,145,000	1,154,847	0	(3,611)	0	0	3.500	3.150	FA	16,698	40,075	04/03/2013.	08/01/2031.
927734	B2	8	VIRGINIA BEACH GENERAL OBLIGATION S2015A			2	1.A FE	2,756,246	109.957	2,820,397	2,565,000	2,720,673	0	(35,573)	0	0	3.500	1.975	MS	29,925	89,775	01/01/2020.	03/01/2031.
927734	B4	4	VIRGINIA BEACH GENERAL OBLIGATION S2015A			2	1.A FE	2,649,312	109.327	2,804,238	2,565,000	2,603,735	0	(8,595)	0	0	3.500	3.110	MS	29,925	89,775	04/07/2015.	03/01/2033.
930864	AQ	6	WAKE CO GENERAL OBLIGATION S2018A			2	1.A FE	10,405,000	114.810	11,945,981	10,405,000	10,405,000	0	0	0	0	3.250	3.250	MS	112,721	338,163	02/21/2018.	03/01/2033.
932712	QT	2	WALNUT CREEK SCHOOL DIST GO S2019B			2	1.C FE	948,921	108.138	1,000,277	925,000	946,046	0	(2,874)	0	0	2.875	2.502	MS	8,865	26,594	01/01/2020.	09/01/2036.
938650	QA	9	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	9,116,925	108.611	9,682,671	8,915,000	9,032,634	0	(19,830)	0	0	3.125	2.860	JD	23,216	278,594	06/27/2016.	06/01/2037.
938234	SD	4	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	8,562,180	109.737	8,680,197	7,910,000	8,286,433	0	(64,536)	0	0	3.250	2.310	JD	21,423	257,075	07/07/2016.	06/01/2035.
938650	QZ	4	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,130,680	109.489	1,259,124	1,150,000	1,133,245	0	762	0	0	3.125	3.240	JD	2,995	35,938	06/19/2017.	06/01/2037.
938650	RQ	3	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	887,598	107.830	970,470	900,000	890,038	0	721	0	0	2.875	2.990	JD	2,156	25,875	06/19/2017.	06/01/2032.
937751	5W	1	WASHINGTON CO GENERAL OBLIGATION S2015			2	1.B FE	1,157,871	112.535	1,237,885	1,100,000	1,128,250	0	(5,720)	0	0	4.000	3.380	JJ	22,000	44,000	05/12/2015.	07/01/2035.
937751	7C	3	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,292,130	108.923	1,372,430	1,260,000	1,278,555	0	(3,088)	0	0	3.000	2.710	JJ	18,900	37,800	05/03/2016.	07/01/2033.
937751	7D	1	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,326,208	108.448	1,409,824	1,300,000	1,315,157	0	(2,518)	0	0	3.000	2.770	JJ	19,500	39,000	05/03/2016.	07/01/2034.
937751	7E	9	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,354,003	108.268	1,450,791	1,340,000	1,348,125	0	(1,345)	0	0	3.000	2.880	JJ	20,100	40,200	05/03/2016.	07/01/2035.
937751	7F	6	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,392,188	107.743	1,492,241	1,385,000	1,389,192	0	(692)	0	0	3.000	2.940	JJ	20,775	41,550	05/03/2016.	07/01/2036.
937777	AU	4	WASHINGTON CO GENERAL OBLIGATION S2018			2	1.B FE	980,164	111.124	1,094,571	985,000	980,677	0	192	0	0	3.375	3.410	JJ	16,622	33,244	05/08/2018.	07/01/2037.
937777	AV	2	WASHINGTON CO GENERAL OBLIGATION S2018			2	1.B FE	1,011,871	110.564	1,127,753	1,020,000	1,012,664	0	302	0	0	3.375	3.430	JJ	17,213	34,425	05/08/2018.	07/01/2038.
938718	ZK	2	WASHINGTON CO GO ST. GEORGE SD REF S2012			2	1.A FE	1,748,998	103.079	1,742,035	1,690,000	1,721,973	0	(27,025)	0	0	3.000	1.359	MS	16,900	50,700	01/01/2020.	03/01/2027.
939307	JH	8	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	4,480,320	124.747	4,989,880	4,000,000	4,370,522	0	(50,548)	0	0	5.000	3.390	JD	8,889	200,000	10/10/2018.	06/15/2036.
939307	JJ	4	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	4,724,800	124.453	4,978,120	4,000,000	4,513,839	0	(71,646)	0	0	5.000	2.810	JD	8,889	200,000	12/13/2017.	06/15/2037.
939307	JJ	4	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	4,467,560	124.453	4,978,120	4,000,000	4,360,836	0	(49,153)	0	0	5.000	3.430	JD	8,889	200,000	10/10/2018.	06/15/2037.
937440	DB	8	WASHINGTON CO SD#88J SHERWOOD GO S2015			2	1.B FE	5,215,150	112.886	5,644,300	5,000,000	5,103,489	0	(21,411)	0	0	3.500	3.000	JD	7,778	175,000	05/05/2015.	06/15/2027.
942833	YK	4	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,518,528	110.373	5,838,732	5,290,000	5,490,232	0	(28,296)	0	0	3.125	2.483	JD	13,776	165,313	01/01/2020.	06/01/2035.
943198	GR	6	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,159,246	111.865	1,297,634	1,160,000	1,159,320	0	34	0	0	3.625	3.630	MS	14,017	42,050	09/18/2018.	03/01/2035.
943505	AL	1	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	496,880	107.426	537,130	500,000	497,148	0	251	0	0	2.375	2.440	JD	990	11,842	11/06/2019.	12/01/2030.
943505	AM	9	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	508,424	107.600	548,760	510,000	508,543	0	114	0	0	2.500	2.530	JD	1,063	12,715	11/06/2019.	12/01/2031.
943505	AN	7	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	518,669	106.828	560,847	525,000	519,112	0	416	0	0	2.500	2.610	JD	1,094	13,089	11/06/2019.	12/01/2032.
943505	AP	2	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	531,581	107.003	572,466	535,000	531,799	0	205	0	0	2.625	2.680	JD	1,170	14,005	11/06/2019.	12/01/2033.
943505	AQ	0	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	542,262	106.647	586,559	550,000	542,716	0	424	0	0	2.625	2.740	JD	1,203	14,397	11/06/2019.	12/01/2034.
943505	AR	8	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	154,005	107.035	165,904	155,000	154,058	0	50	0	0	2.750	2.800	JD	355	4,251	11/06/2019.	12/01/2035.
943505	AS	6	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	157,643	106.589	170,542	160,000	157,760	0	110	0	0	2.750	2.860	JD	367	4,388	11/06/2019.	12/01/2036.
943505	AT	4	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	164,195	107.216	176,906	165,000	164,230	0	35	0	0	2.875	2.910	JD	395	4,731	11/06/2019.	12/01/2037.
943505	AU	1	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	162,972	107.175	176,839	165,000	163,058	0	81	0	0	2.875	2.960	JD	395	4,731	11/06/2019.	12/01/2038.
943505	AV	9	WAUWATOSA GENERAL OBLIGATION REF S19A			2	1.A FE	170,000	107.399	182,578	170,000	170,000	0	0	0	0	3.000	3.000	JD	425	5,086	11/06/2019.	12/01/2039.
943504	4F	4	WAUWATOSA GENERAL OBLIGATION S2015B			2	1.A FE	1,152,675	109.756	1,289,633	1,175,000	1,159,083	0	1,346	0	0	3.000	3.160	JD	2,938	35,250	11/17/2015.	12/01/2030.
943517	CR	1	WAUWATOSA SCHOOL DISTRICT GO S2019B			2	1.B FE	2,672,700	112.407	2,810,175	2,500,000	2,651,573	0	(21,127)	0	0	3.000	2.023	MS	25,000	111,458	01/01/2020.	09/01/2030.
943517	CU	4	WAUWATOSA SCHOOL DISTRICT GO S2019B			2	1.B FE	6,019,427	112.158	6,314,495	5,630,000	5,972,615	0	(46,812)	0	0	3.375	2.382	MS	63,338	282,380	01/01/2020.	09/01/2036.
946813	WL	2	WAYZATA ISD #284 GO S2017A			2	1.A FE	10,699,322	109.897	11,896,350	10,825,000	10,712,665	0	4,806	0	0	3.250	3.330	FA	146,589	351,813	01/26/2018.	02/01/2038.
94766P	HJ	3	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	2,542,347	111.005	2,852,829	2,570,000	2,547,884	0	1,995	0	0	2.875	2.980	JD	3,284	73,888	02/22/2018.	06/15/2030.
948050	KC	2	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	2,280,634	107.634	2,475,582	2,300,000	2,282,345	0	1,090	0	0	2.750	2.820	MS	21,083	78,360	05/20/2019.	03/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
950732 XY 8	WENTZVILLE SD#R-4 GO REF S2015		..	2	1.B FE	2,894,130	114.300	3,086,100	2,700,000	2,791,537	0	(20,285)	0	0	4.000	3.125	MS	36,000	108,000	07/16/2015.	03/01/2028.
952030 X7 4	WEST CHESTER AREA SCH DIST GO REF S2016A		..	2	1.A FE	13,009,120	108.225	13,365,788	12,350,000	12,651,711	0	(79,936)	0	0	2.500	1.800	FA	116,639	308,750	04/19/2016.	02/15/2026.
952531 GD 7	WEST DES MOINES TAXABLE GO S2020C		..		1.A FE	594,516	107.169	605,505	565,000	592,884	0	(1,632)	0	0	2.000	1.060	JD	3,704	0	08/04/2020.	06/01/2026.
952531 GE 5	WEST DES MOINES TAXABLE GO S2020C		..		1.A FE	579,617	101.838	590,660	580,000	579,641	0	23	0	0	1.100	1.110	JD	2,091	0	08/04/2020.	06/01/2027.
952531 GF 2	WEST DES MOINES TAXABLE GO S2020C		..		1.A FE	584,561	102.021	596,823	585,000	584,585	0	24	0	0	1.250	1.260	JD	2,397	0	08/04/2020.	06/01/2028.
952531 GG 0	WEST DES MOINES TAXABLE GO S2020C		..		1.A FE	587,080	101.067	596,295	590,000	587,186	0	106	0	0	1.250	1.310	JD	2,417	0	08/04/2020.	06/01/2029.
95640H CQ 9	WEST VALLEY-MISSION CCD GO S2012A		..	2	1.A FE	4,470,386	105.803	4,343,213	4,105,000	4,172,023	0	(40,574)	0	0	4.500	3.430	FA	76,969	184,725	08/21/2012.	08/01/2032.
95640H JH 2	WEST VALLEY-MISSION CCD GO S2019A		..	2	1.A FE	3,842,489	112.465	4,358,019	3,875,000	3,844,877	0	1,374	0	0	3.000	3.060	FA	48,438	116,250	03/27/2019.	08/01/2037.
95640H JJ 8	WEST VALLEY-MISSION CCD GO S2019A		..	2	1.A FE	1,928,553	122.247	2,139,323	1,750,000	1,902,244	0	(15,454)	0	0	4.000	2.850	FA	29,167	70,000	03/27/2019.	08/01/2038.
95640H JK 5	WEST VALLEY-MISSION CCD GO S2019A		..	2	1.A FE	1,921,990	121.973	2,134,528	1,750,000	1,896,694	0	(14,862)	0	0	4.000	2.890	FA	29,167	70,000	03/27/2019.	08/01/2039.
95988M CB 1	WESTERN TECH COLLEGE DIST GO REF S2017		..	2	1.B FE	2,825,856	113.593	2,998,855	2,640,000	2,742,370	0	(22,272)	0	0	4.000	3.020	AO	26,400	105,600	01/09/2017.	04/01/2029.
95988M DN 4	WESTERN TECH COLLEGE DIST GO REF S2017F		..	2	1.B FE	1,690,174	108.104	1,837,768	1,700,000	1,691,909	0	591	0	0	3.000	3.050	AO	12,750	51,000	12/07/2017.	04/01/2032.
960470 KT 8	WESTLAKE SCHOOL DIST GO REF S2014		..	2	1.B FE	2,093,400	109.845	2,196,900	2,000,000	2,040,666	0	(9,552)	0	0	4.000	3.440	JD	6,667	80,000	12/11/2014.	12/01/2037.
962506 RG 8	WHATCOM CO SD#501 BELLINGHAM GO REF S15		..	2	1.A FE	3,928,571	112.957	4,207,648	3,725,000	3,833,835	0	(20,058)	0	0	4.000	3.350	JD	12,417	149,000	12/02/2015.	12/01/2035.
962506 RG 8	WHATCOM CO SD#501 BELLINGHAM GO REF S15	SD..	..	2	1.A FE	4,629,914	112.957	4,958,812	4,390,000	4,518,265	0	(23,639)	0	0	4.000	3.350	JD	14,633	175,600	12/02/2015.	12/01/2035.
962506 SA 0	WHATCOM CO SD#501 BELLINGHAM GO REF S17		..	2	1.A FE	3,637,469	126.365	3,816,223	3,020,000	3,455,500	0	(56,552)	0	0	5.000	2.700	JD	12,583	151,000	08/17/2017.	12/01/2034.
962506 SN 2	WHATCOM CO SD#501 BELLINGHAM GO S2018		..	2	1.A FE	7,564,895	129.071	8,389,615	6,500,000	7,351,185	0	(93,445)	0	0	5.000	3.120	JD	27,083	325,000	08/15/2018.	12/01/2036.
967244 4V 3	WICHITA GENERAL OBLIGATION S14-811	SD..	..	2	1.C FE	9,419,973	105.647	9,693,112	9,175,000	9,250,823	0	(29,696)	0	0	3.750	3.390	JD	28,672	344,063	09/16/2014.	06/01/2033.
967245 AQ 4	WICHITA GENERAL OBLIGATION S2015A		..	2	1.C FE	615,527	112.319	679,530	605,000	610,401	0	(991)	0	0	3.750	3.550	JD	1,891	22,688	05/13/2015.	12/01/2030.
967245 AT 8	WICHITA GENERAL OBLIGATION S2015A		..	2	1.C FE	723,828	110.945	743,332	670,000	715,232	0	(8,596)	0	0	3.750	2.290	JD	2,094	25,125	01/01/2020.	12/01/2033.
969872 RA 0	WILLIAMSON CO GENERAL OBLIG REF S2019		..	2	1.A FE	2,974,429	110.923	3,238,952	2,920,000	2,969,071	0	(5,358)	0	0	2.625	2.399	AO	19,163	76,650	01/01/2020.	04/01/2033.
969871 7W 6	WILLIAMSON CO GENERAL OBLIG S2013		..	2	1.A FE	1,077,770	108.897	1,088,970	1,000,000	1,054,853	0	(22,917)	0	0	4.000	1.595	MN	6,667	40,000	01/01/2020.	05/01/2032.
969872 NC 0	WILLIAMSON CO GENERAL OBLIG S2017		..	2	1.A FE	5,242,335	111.291	5,842,778	5,250,000	5,243,245	0	303	0	0	3.250	3.260	AO	42,656	170,625	11/01/2017.	04/01/2037.
969887 6Q 6	WILLIAMSON CO GENERAL OBLIG S2020		..	2	1.A FE	12,811,630	103.999	13,519,870	13,000,000	12,819,338	0	7,708	0	0	2.375	2.480	FA	116,639	150,944	01/23/2020.	02/15/2037.
969872 FL 9	WILLIAMSON CO GO REF S2016A		..	2	1.A FE	1,806,629	109.840	1,955,152	1,780,000	1,794,730	0	(2,595)	0	0	2.750	2.580	AO	12,238	48,950	02/23/2016.	04/01/2029.
969887 2F 4	WILLIAMSON CO GO S2015		..	2	1.A FE	570,740	112.344	623,509	555,000	562,353	0	(1,629)	0	0	4.000	3.650	FA	8,387	22,200	05/06/2015.	02/15/2035.
969887 2F 4	WILLIAMSON CO GO S2015	SD..	..	2	1.A FE	4,380,814	112.344	4,785,854	4,260,000	4,316,442	0	(12,501)	0	0	4.000	3.650	FA	64,373	170,400	05/06/2015.	02/15/2035.
97217P KR 9	WILSON CO GENERAL OBLIGATION S2016		..	2	1.B FE	4,393,873	111.039	4,741,365	4,270,000	4,339,581	0	(12,029)	0	0	3.500	3.160	AO	37,363	149,450	03/15/2016.	04/01/2036.
97217P PL 7	WILSON CO GENERAL OBLIGATION S2018		..	2	1.B FE	6,621,925	115.396	7,679,604	6,655,000	6,625,155	0	1,573	0	0	3.500	3.540	AO	58,231	232,925	09/19/2018.	04/01/2035.
97217P PP 8	WILSON CO GENERAL OBLIGATION S2018		..	2	1.B FE	7,379,802	115.805	8,557,990	7,390,000	7,380,360	0	378	0	0	3.750	3.760	AO	69,281	277,125	09/19/2018.	04/01/2038.
973126 RX 5	WINCHESTER GENERAL OBLIGATION S2013		..	2	1.B FE	1,700,852	107.207	1,672,429	1,560,000	1,648,482	0	(52,370)	0	0	4.500	1.057	MS	23,400	70,200	01/01/2020.	09/01/2029.
973126 RY 3	WINCHESTER GENERAL OBLIGATION S2013		..	2	1.B FE	1,782,624	107.207	1,752,834	1,635,000	1,727,736	0	(54,888)	0	0	4.500	1.057	MS	24,525	73,575	01/01/2020.	09/01/2030.
973024 E7 3	WINCHESTER GENERAL OBLIGATION S2015		..	2	1.A FE	2,130,440	114.779	2,272,624	1,980,000	2,053,469	0	(14,987)	0	0	4.000	3.110	JJ	39,600	79,200	06/24/2015.	07/01/2030.
973024 R2 0	WINCHESTER GENERAL OBLIGATION S2018		..	2	1.A FE	913,966	114.559	1,048,215	915,000	914,121	0	62	0	0	3.250	3.260	JD	1,322	29,738	06/12/2018.	06/15/2032.
973024 R5 3	WINCHESTER GENERAL OBLIGATION S2018		..	2	1.A FE	752,712	113.938	865,929	760,000	753,546	0	339	0	0	3.375	3.450	JD	1,140	25,650	06/12/2018.	06/15/2035.
973024 R8 7	WINCHESTER GENERAL OBLIGATION S2018		..	2	1.A FE	832,826	113.889	956,668	840,000	833,479	0	265	0	0	3.500	3.560	JD	1,307	29,400	06/12/2018.	06/15/2038.
975673 BJ 2	WINSTON SALEM GENERAL OBLIGATION S2016B		..	2	1.A FE	3,445,164	111.617	3,705,684	3,320,000	3,391,196	0	(12,012)	0	0	3.250	2.820	JD	8,992	107,900	03/15/2016.	06/01/2032.
97913P FW 1	WOODBURY GENERAL OBLIGATION S2013A		..	2	1.A FE	1,083,768	104.136	1,093,428	1,050,000	1,073,040	0	(10,728)	0	0	3.000	1.920	FA	13,125	31,500	01/01/2020.	02/01/2030.
97913P FX 9	WOODBURY GENERAL OBLIGATION S2013A		..	2	1.A FE	1,114,935	103.799	1,126,219	1,085,000	1,105,438	0	(9,498)	0	0	3.000	2.071	FA	13,563	32,550	01/01/2020.	02/01/2031.
97913P FY 7	WOODBURY GENERAL OBLIGATION S2013A		..	2	1.A FE	1,141,414	103.451	1,153,479	1,115,000	1,133,031	0	(8,383)	0	0	3.000	2.201	FA	13,938	33,450	01/01/2020.	02/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
97913P FZ 4	WOODBURY GENERAL OBLIGATION S2013A			2	1.A FE	1,172,276	103.073	1,185,340	1,150,000	1,165,215	0	(7,061)	0	0	3.000	2.345	FA	14,375	34,500	01/01/2020.	02/01/2033.
97913P GA 8	WOODBURY GENERAL OBLIGATION S2013A			2	1.A FE	1,207,219	102.868	1,218,986	1,185,000	1,200,195	0	(7,024)	0	0	3.000	2.365	FA	14,813	35,550	01/01/2020.	02/01/2034.
97913P KT 2	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	843,048	110.192	931,122	845,000	843,309	0	111	0	0	3.250	3.270	FA	11,443	27,463	08/23/2018.	02/01/2033.
97913P KV 7	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	760,145	109.869	785,563	715,000	754,230	0	(5,915)	0	0	3.375	2.400	FA	10,055	24,131	01/01/2020.	02/01/2035.
97913P KY 1	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	782,282	109.818	867,562	790,000	782,956	0	294	0	0	3.500	3.570	FA	11,521	27,650	08/23/2018.	02/01/2038.
97913P KZ 8	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	869,175	109.605	898,761	820,000	862,776	0	(6,400)	0	0	3.500	2.568	FA	11,958	28,700	01/01/2020.	02/01/2039.
982271 SF 6	WRIGHT CO GENERAL OBLIGATION S2018A			2	1.B FE	2,895,768	110.563	3,322,418	3,005,000	2,905,573	0	3,931	0	0	3.250	3.500	JD	8,139	97,663	05/08/2018.	12/01/2038.
982271 SG 4	WRIGHT CO GENERAL OBLIGATION S2018A			2	1.B FE	3,090,669	111.864	3,467,784	3,100,000	3,091,424	0	312	0	0	3.500	3.520	JD	9,042	108,500	05/08/2018.	12/01/2039.
985743 PA 5	YELLOWSTONE CO SD #2 BILLINGS GO S2014			2	1.D FE	1,258,954	112.529	1,265,951	1,125,000	1,229,546	0	(29,408)	0	0	4.000	1.244	JD	2,000	45,000	01/01/2020.	06/15/2025.
985743 PC 1	YELLOWSTONE CO SD #2 BILLINGS GO S2014			2	1.D FE	1,274,783	115.442	1,275,634	1,105,000	1,237,613	0	(37,170)	0	0	5.000	1.428	JD	2,456	55,250	01/01/2020.	06/15/2027.
985743 PD 9	YELLOWSTONE CO SD #2 BILLINGS GO S2014			2	1.D FE	1,184,984	115.256	1,187,137	1,030,000	1,151,098	0	(33,886)	0	0	5.000	1.496	JD	2,289	51,500	01/01/2020.	06/15/2028.
985743 PK 3	YELLOWSTONE CO SD #2 BILLINGS GO S2014			2	1.D FE	1,030,199	109.154	1,036,963	950,000	1,012,798	0	(17,401)	0	0	4.000	2.010	JD	1,689	38,000	01/01/2020.	06/15/2034.
985743 QF 3	YELLOWSTONE CO SD #2 BILLINGS GO S2015			2	1.D FE	697,302	118.311	709,866	600,000	680,196	0	(17,106)	0	0	5.000	1.860	JD	1,333	30,000	01/01/2020.	06/15/2034.
986438 MK 2	YORK CO GENERAL OBLIGATION S2016	SD		2	1.B FE	9,371,230	107.290	9,768,755	9,105,000	9,218,720	0	(33,099)	0	0	3.125	2.720	AO	71,133	284,531	02/17/2016.	04/01/2030.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						4,603,284,891	XXX	4,836,012,691	4,346,128,000	4,505,500,629	0	(26,646,342)	0	0	XXX	XXX	XXX	38,380,729	131,600,387	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						4,603,284,891	XXX	4,836,012,691	4,346,128,000	4,505,500,629	0	(26,646,342)	0	0	XXX	XXX	XXX	38,380,729	131,600,387	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
014365 CJ 7	ALDERWOOD WATER & WASTEWATER REV S2013			2	1.B FE	867,162	110.911	881,742	795,000	849,151	0	(18,011)	0	0	4.000	1.600	JD	2,650	31,800	01/01/2020.	12/01/2029.
014365 CK 4	ALDERWOOD WATER & WASTEWATER REV S2013			2	1.B FE	895,826	110.911	915,016	825,000	878,179	0	(17,647)	0	0	4.000	1.724	JD	2,750	33,000	01/01/2020.	12/01/2030.
014365 CL 2	ALDERWOOD WATER & WASTEWATER REV S2013			2	1.B FE	951,169	112.358	966,279	860,000	928,456	0	(22,712)	0	0	4.500	1.691	JD	3,225	38,700	01/01/2020.	12/01/2031.
014365 CM 0	ALDERWOOD WATER & WASTEWATER REV S2013			2	1.B FE	987,373	112.358	1,005,604	895,000	964,385	0	(22,988)	0	0	4.500	1.761	JD	3,356	40,275	01/01/2020.	12/01/2032.
014365 CN 8	ALDERWOOD WATER & WASTEWATER REV S2013			2	1.B FE	1,030,333	112.358	1,050,547	935,000	1,006,627	0	(23,705)	0	0	4.500	1.792	JD	3,506	42,075	01/01/2020.	12/01/2033.
040688 MT 7	ARIZONA WATER INFRAS FIN AUTH REF S14A	SD		2	1.A FE	14,951,610	111.324	15,563,095	13,980,000	14,380,959	0	(100,411)	0	0	3.500	2.690	AO	122,325	489,300	10/30/2014.	10/01/2027.
040688 MZ 3	ARIZONA WATER INFRAS FIN AUTH REF S14A	SD		2	1.A FE	22,112,886	112.127	23,888,657	21,305,000	21,641,597	0	(83,666)	0	0	3.500	3.050	AO	186,419	745,675	10/30/2014.	10/01/2030.
043229 EV 1	ARVADA SALES & USE TAX REV S2019			2	1.A FE	4,896,099	112.435	5,132,658	4,565,000	4,862,001	0	(34,099)	0	0	3.125	2.224	JD	11,888	142,656	01/01/2020.	12/01/2034.
043229 EW 9	ARVADA SALES & USE TAX REV S2019			2	1.A FE	5,016,244	111.698	5,260,976	4,710,000	4,984,815	0	(31,430)	0	0	3.125	2.314	JD	12,266	147,188	01/01/2020.	12/01/2035.
052414 PM 5	AUSTIN ELEC UTILITY SYS REV REF S2015A			2	1.C FE	3,822,563	120.751	4,033,083	3,340,000	3,585,718	0	(45,722)	0	0	5.000	3.350	MN	21,339	167,000	05/12/2015.	11/15/2030.
090132 AN 1	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	238,524	126.345	252,690	200,000	225,476	0	(3,521)	0	0	5.000	2.840	JJ	5,000	10,000	01/26/2017.	07/01/2029.
090132 AR 2	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	699,095	124.774	742,405	595,000	664,058	0	(9,480)	0	0	5.000	3.020	JJ	14,875	29,750	01/26/2017.	07/01/2032.
090132 AU 5	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	652,481	116.219	726,369	625,000	643,394	0	(2,480)	0	0	4.000	3.490	JJ	12,500	25,000	01/26/2017.	07/01/2035.
091634 AS 4	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,418,672	102.391	1,807,201	1,765,000	1,505,546	0	18,257	0	0	2.000	3.590	MN	5,883	35,300	10/13/2015.	05/01/2032.
101029 TH 9	BOSTON WATER & SEWER COMM REV REF S15A			2	1.B FE	5,380,565	112.808	5,944,982	5,270,000	5,326,357	0	(10,705)	0	0	3.250	3.010	MN	28,546	171,275	07/22/2015.	11/01/2028.
101029 VK 9	BOSTON WATER & SEWER COMM REV REF S18A			2	1.B FE	3,787,560	109.490	4,379,600	4,000,000	3,806,653	0	7,599	0	0	3.250	3.620	MN	21,667	130,000	05/16/2018.	11/01/2038.
10146H KY 1	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	1,879,294	106.672	1,925,430	1,805,000	1,864,684	0	(14,610)	0	0	2.500	1.625	JD	3,760	45,125	01/01/2020.	12/01/2028.
10146H LF 1	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,263,496	106.348	2,329,021	2,190,000	2,225,975	0	(8,607)	0	0	3.125	2.680	JD	5,703	68,438	05/03/2016.	12/01/2035.
10146H LW 4	BOULDER CO WATER & SEWER REV S2018			2	1.B FE	2,152,292	108.241	2,359,654	2,180,000	2,155,944	0	1,477	0	0	3.125	3.230	JD	5,677	68,125	05/16/2018.	12/01/2033.
10146H LX 2	BOULDER CO WATER & SEWER REV S2018			2	1.B FE	2,233,618	108.472	2,435,196	2,245,000	2,234,996	0	556	0	0	3.250	3.290	JD	6,080	72,963	05/16/2018.	12/01/2034.
10146H LY 0	BOULDER CO WATER & SEWER REV S2018			2	1.B FE	2,292,508	108.013	2,505,902	2,320,000	2,295,583	0	1,243	0	0	3.250	3.340	JD	6,283	75,400	05/16/2018.	12/01/2035.
115117 LW 1	BROWARD CO WATER & SEWER REF S2015B			2	1.B FE	1,735,779	115.340	1,920,411	1,665,000	1,701,069	0	(6,879)	0	0	4.000	3.500	AO	16,650	66,600	06/16/2015.	10/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
115117 LW 1	BROWARD CO WATER & SEWER REF S2015B	SD..	..	2	1.B FE	26,453,691	115.340	29,267,525	25,375,000	25,924,707	0	(104,837)	0	0	4.000	3.500	AO	253,750	1,015,000	06/16/2015.	10/01/2033.
115117 KE 2	BROWARD CO WATER & SEWER UTIL REV S2012A		..	2	1.B FE	1,100,220	107.980	1,079,800	1,000,000	1,064,171	0	(36,049)	0	0	5.000	1.279	AO	12,500	50,000	01/01/2020.	10/01/2028.
115117 KH 5	BROWARD CO WATER & SEWER UTIL REV S2012A		..	2	1.B FE	1,491,880	108.438	1,409,694	1,300,000	1,336,768	0	(20,115)	0	0	5.000	3.320	AO	16,250	65,000	03/08/2012.	10/01/2031.
120532 KZ 8	BUNCOMBE CO METRO SEWER DIST REF S2017		..	2	1.B FE	2,155,000	111.802	2,409,333	2,155,000	2,155,000	0	0	0	0	3.000	3.000	JJ	32,325	64,650	06/22/2017.	07/01/2033.
121822 AX 8	BURLINGTON ENVRN KANSAS CITY PWR S2013B		..	2	1.F FE	4,644,350	105.931	4,920,495	4,645,000	4,644,544	0	125	0	0	2.950	2.953	JD	11,419	137,028	03/26/2013.	12/01/2023.
130178 M8 6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)		..	1	1.A FE	12,756,400	144.023	14,402,300	10,000,000	11,793,846	0	(124,344)	0	0	5.000	3.160	AO	125,000	500,000	04/02/2012.	10/01/2032.
130178 3W 4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)		..	1	1.A FE	4,479,780	159.853	4,795,590	3,000,000	4,436,865	0	(42,915)	0	0	5.000	2.392	MN	25,000	150,000	01/01/2020.	05/01/2045.
130179 SD 7	CALIFORNIA ED FAC AUTH S19V-1 (STANFORD)		..	1	1.A FE	163,806	164.548	197,458	120,000	162,226	0	(917)	0	0	5.000	3.120	MN	1,000	6,000	03/22/2019.	05/01/2049.
130179 SD 7	CALIFORNIA ED FAC AUTH S19V-1 (STANFORD)	SD..	..	1	1.A FE	33,962,444	164.548	40,939,542	24,880,000	33,634,798	0	(190,101)	0	0	5.000	3.120	MN	207,333	1,244,000	03/22/2019.	05/01/2049.
130178 VU 7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)		..	1	1.A FE	19,002,029	158.593	23,202,156	14,630,000	18,311,001	0	(132,869)	0	0	5.250	3.450	AO	192,019	768,075	05/13/2015.	04/01/2040.
13034A JR 2	CALIFORNIA INFRAS & ECON DEV BANK S2016		..	2	1.A FE	10,420,991	123.965	10,090,751	8,140,000	9,399,357	0	(226,137)	0	0	5.000	1.890	AO	101,750	407,000	04/12/2016.	10/01/2029.
13034A JX 9	CALIFORNIA INFRAS & ECON DEV BANK S2016		..	2	1.A FE	1,215,170	122.450	1,224,500	1,000,000	1,125,972	0	(22,243)	0	0	5.000	2.429	AO	12,500	50,000	10/28/2016.	10/01/2035.
13034A YZ 7	CALIFORNIA INFRAS & ECON DEV BANK S2018		..	2	1.A FE	9,677,829	128.796	10,638,550	8,260,000	9,323,116	0	(129,433)	0	0	5.000	3.010	AO	103,250	413,000	02/23/2018.	10/01/2037.
13048T GU 1	CALIFORNIA MUNI FIN AUTH CHEVRON S2010B		..	2	1.C FE	2,600,000	100.000	2,600,000	2,600,000	2,600,000	0	0	0	0	0.040	0.080	MON	94	0	12/24/2020.	11/01/2035.
13048T GV 9	CALIFORNIA MUNI FIN AUTH CHEVRON S2010C		..	2	1.D FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.040	0.080	MON	35	0	12/24/2020.	11/01/2035.
139391 DY 9	CAPE FEAR PUBLIC UTIL WTR & SWR REF S16		..	2	1.B FE	2,288,560	116.136	2,322,720	2,000,000	2,167,338	0	(27,702)	0	0	4.000	2.390	FA	33,333	80,000	05/12/2016.	08/01/2033.
139391 DZ 6	CAPE FEAR PUBLIC UTIL WTR & SWR REF S16		..	2	1.B FE	5,929,563	112.088	6,181,653	5,515,000	5,756,719	0	(39,679)	0	0	3.500	2.650	FA	80,427	193,025	05/12/2016.	08/01/2034.
139883 AA 0	CAPITAL CITY ECONOMIC DEV AUTH (TXBL)		..		5.B GI	5,837,378	113.002	6,596,354	5,837,378	5,837,386	0	0	0	0	5.000	5.000	MON	0	294,595	03/24/2008.	12/01/2027.
147056 HA 6	CARY COMBINED ENTERPRISE SYS REF S2017B		..	2	1.A FE	6,037,478	111.239	6,852,322	6,160,000	6,052,518	0	5,131	0	0	3.000	3.140	JD	15,400	184,800	12/14/2017.	12/01/2036.
147056 FX 8	CARY COMBINED ENTERPRISE SYS REV S2017		..	2	1.A FE	858,599	127.693	893,851	700,000	836,675	0	(21,924)	0	0	5.000	1.535	JD	2,917	35,000	01/01/2020.	12/01/2031.
14739H CL 3	CASCADE WATER ALLIANCE WTR SYS REV S2012		..	2	1.C FE	2,279,020	107.643	2,249,739	2,090,000	2,132,318	0	(20,248)	0	0	4.000	2.950	JJ	41,800	83,600	12/17/2012.	01/01/2032.
14739H CM 1	CASCADE WATER ALLIANCE WTR SYS REV S2012		..	2	1.C FE	2,352,540	107.643	2,335,853	2,170,000	2,210,974	0	(19,584)	0	0	4.000	3.020	JJ	43,400	86,800	12/17/2012.	01/01/2033.
14739H CN 9	CASCADE WATER ALLIANCE WTR SYS REV S2012		..	2	1.C FE	2,433,884	107.643	2,432,732	2,260,000	2,299,151	0	(18,691)	0	0	4.000	3.100	JJ	45,200	90,400	12/17/2012.	01/01/2034.
14739H DU 2	CASCADE WATER ALLIANCE WTR SYS REV S2019		..	2	1.C FE	3,556,605	104.343	3,751,131	3,595,000	3,560,020	0	2,596	0	0	2.125	2.220	MS	25,465	75,757	08/14/2019.	09/01/2032.
14739H DX 6	CASCADE WATER ALLIANCE WTR SYS REV S2019		..	2	1.C FE	2,472,025	105.229	2,630,725	2,500,000	2,473,929	0	1,458	0	0	2.375	2.460	MS	19,792	58,880	08/14/2019.	09/01/2035.
158855 DL 7	CHANDLER EXCISE TAX REV REF S2016		..	2	1.A FE	1,067,517	124.434	1,026,581	825,000	965,956	0	(24,224)	0	0	5.000	1.730	JJ	20,625	41,250	08/25/2016.	07/01/2028.
158855 EC 6	CHANDLER EXCISE TAX REV S2017		..	2	1.A FE	2,550,000	109.827	2,800,589	2,550,000	2,550,000	0	0	0	0	3.000	3.000	JJ	38,250	76,500	12/05/2017.	07/01/2033.
158855 EF 9	CHANDLER EXCISE TAX REV S2017		..	2	1.A FE	2,865,917	109.531	3,154,493	2,880,000	2,867,722	0	606	0	0	3.125	3.160	JJ	45,000	90,000	12/05/2017.	07/01/2036.
160429 VE 3	CHARLESTON WATERWORKS & SEWER REF S16A		..	2	1.A FE	3,889,609	122.817	3,782,764	3,080,000	3,543,396	0	(78,707)	0	0	5.000	2.090	JJ	77,000	154,000	05/11/2016.	01/01/2032.
160429 WA 0	CHARLESTON WATERWORKS & SEWER REF S2012		..	2	1.A	6,873,077	104.760	6,123,222	5,845,000	5,965,707	0	(117,293)	0	0	5.000	2.890	JJ	146,125	292,250	04/24/2012.	01/01/2030.
160429 WB 8	CHARLESTON WATERWORKS & SEWER REF S2012		..	2	1.A	7,133,588	104.760	6,385,122	6,095,000	6,217,236	0	(118,709)	0	0	5.000	2.950	JJ	152,375	304,750	04/24/2012.	01/01/2031.
160429 WH 5	CHARLESTON WATERWORKS & SEWER REF S2012		..	2	1.A FE	2,481,128	104.811	2,211,512	2,110,000	2,153,574	0	(42,342)	0	0	5.000	2.890	JJ	52,750	105,500	04/24/2012.	01/01/2030.
160429 WJ 1	CHARLESTON WATERWORKS & SEWER REF S2012		..	2	1.A FE	76,076	104.811	68,127	65,000	66,304	0	(1,266)	0	0	5.000	2.950	JJ	1,625	3,250	04/24/2012.	01/01/2031.
160429 WJ 1	CHARLESTON WATERWORKS & SEWER REF S2012	SD..	..	2	1.A FE	3,838,912	104.811	3,437,801	3,280,000	3,345,781	0	(63,883)	0	0	5.000	2.950	JJ	82,000	164,000	04/24/2012.	01/01/2031.
16104P GA 7	CHARLOTTE STORM WATER FEE REV REF S2016		..	2	1.A FE	1,336,574	117.763	1,383,715	1,175,000	1,271,357	0	(14,935)	0	0	4.000	2.500	JD	3,917	47,000	05/26/2016.	12/01/2034.
16104P GB 5	CHARLOTTE STORM WATER FEE REV REF S2016		..	2	1.A FE	1,308,130	117.493	1,357,044	1,155,000	1,246,417	0	(14,145)	0	0	4.000	2.550	JD	3,850	46,200	05/26/2016.	12/01/2035.
161045 NZ 8	CHARLOTTE WATER & SEWER SYS REV S2018		..	2	1.A FE	4,279,640	121.471	4,858,840	4,000,000	4,214,606	0	(24,955)	0	0	4.000	3.190	JJ	80,000	160,000	04/13/2018.	07/01/2037.
161045 PA 1	CHARLOTTE WATER & SEWER SYS REV S2018		..	2	1.A FE	5,340,600	121.180	6,059,000	5,000,000	5,261,436	0	(30,375)	0	0	4.000	3.210	JJ	100,000	200,000	04/13/2018.	07/01/2038.
162393 EM 0	CHATTANOOGA ELEC REV REF S2015A		..	2	1.C FE	6,100,495	114.894	6,485,766	5,645,000	5,873,942	0	(45,016)	0	0	4.000	3.060	MS	75,267	225,800	07/21/2015.	09/01/2029.
162393 EM 0	CHATTANOOGA ELEC REV REF S2015A	SD..	..	2	1.C FE	11,347,245	114.894	12,063,870	10,500,000	10,925,844	0	(83,732)	0	0	4.000	3.060	MS	140,000	420,000	07/21/2015.	09/01/2029.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172311	LF	7	CINCINNATI WATER SYSTEM REV REF S2015B			2	1.A FE	2,329,332	115.807	2,489,851	2,150,000	2,242,558	0	(17,206)	0	0	4.000	3.050	JD	7,167	86,000	07/29/2015.	12/01/2029.
172311	NY	4	CINCINNATI WATER SYSTEM REV REF S2017A			2	1.A FE	7,919,361	112.182	8,935,296	7,965,000	7,925,622	0	1,850	0	0	3.250	3.290	JD	21,572	258,863	06/14/2017.	12/01/2036.
172311	KU	5	CINCINNATI WATER SYSTEM REV S2015A			2	1.A FE	581,295	123.199	615,995	500,000	542,052	0	(7,795)	0	0	5.000	3.140	JD	2,083	25,000	07/29/2015.	12/01/2035.
222642	JY	7	COLLIER CO WATER & SEWER DIST REF S2016			2	1.A FE	8,691,277	123.032	8,722,969	7,090,000	8,011,110	0	(154,569)	0	0	5.000	2.460	JJ	177,250	354,500	04/28/2016.	07/01/2036.
222642	KJ	8	COLLIER CO WATER & SEWER DIST S2019			2	1.A FE	14,055,641	111.931	15,849,430	14,160,000	14,062,552	0	3,771	0	0	3.250	3.300	JJ	230,100	460,200	04/02/2019.	07/01/2039.
196632	T5	2	COLORADO SPRINGS UTILITIES REF S2020A			2	1.C FE	653,672	126.056	661,794	525,000	649,352	0	(4,321)	0	0	4.000	1.420	MN	2,683	5,075	07/29/2020.	11/15/2036.
196632	T6	0	COLORADO SPRINGS UTILITIES REF S2020A			2	1.C FE	806,514	125.659	816,784	650,000	801,267	0	(5,246)	0	0	4.000	1.460	MN	3,322	6,283	07/29/2020.	11/15/2037.
196632	T7	8	COLORADO SPRINGS UTILITIES REF S2020A			2	1.C FE	1,030,691	125.279	1,046,080	835,000	1,024,157	0	(6,533)	0	0	4.000	1.520	MN	4,268	8,072	07/29/2020.	11/15/2038.
196632	T8	6	COLORADO SPRINGS UTILITIES REF S2020A			2	1.C FE	1,659,204	124.992	1,687,392	1,350,000	1,648,905	0	(10,299)	0	0	4.000	1.570	MN	6,900	13,050	07/29/2020.	11/15/2039.
196632	T9	4	COLORADO SPRINGS UTILITIES REF S2020A			2	1.C FE	2,062,019	124.624	2,099,914	1,685,000	2,049,484	0	(12,535)	0	0	4.000	1.620	MN	8,612	16,288	07/29/2020.	11/15/2040.
196632	LH	4	COLORADO SPRINGS UTILITIES REMK S2010C			2	1.C FE	4,373,364	100.000	4,373,364	4,373,364	4,373,364	0	0	0	0	0.080	0.080	MON	328	1,140	09/02/2020.	11/01/2040.
196632	LH	4	COLORADO SPRINGS UTILITIES REMK S2010C			2	1.C FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000	0	0	0	0	0.080	0.089	MON	113	0	12/21/2020.	11/01/2040.
196632	LH	4	COLORADO SPRINGS UTILITIES REMK S2010C			2	1.C FE	1,035,000	100.000	1,035,000	1,035,000	1,035,000	0	0	0	0	0.080	0.089	MON	78	0	12/22/2020.	11/01/2040.
196632	LH	4	COLORADO SPRINGS UTILITIES REMK S2010C			2	1.C FE	2,311,636	100.000	2,311,636	2,311,636	2,311,636	0	0	0	0	0.080	0.120	MON	174	603	09/22/2020.	11/01/2040.
196632	WE	9	COLORADO SPRINGS UTILITIES REV REF S15A			2	1.C FE	483,080	122.634	490,536	400,000	442,881	0	(8,146)	0	0	5.000	2.640	MN	2,556	20,000	09/15/2015.	11/15/2026.
196632	WF	6	COLORADO SPRINGS UTILITIES REV REF S15A			2	1.C FE	1,456,622	122.093	1,477,325	1,210,000	1,416,003	0	(40,619)	0	0	5.000	1.375	MN	7,731	60,500	01/01/2020.	11/15/2027.
196632	WJ	8	COLORADO SPRINGS UTILITIES REV REF S15A			2	1.C FE	642,438	111.018	666,108	600,000	635,561	0	(6,877)	0	0	3.250	1.968	MN	2,492	19,500	01/01/2020.	11/15/2030.
196632	WK	5	COLORADO SPRINGS UTILITIES REV REF S15A			2	1.C FE	435,578	120.965	453,619	375,000	406,624	0	(5,924)	0	0	5.000	3.120	MN	2,396	18,750	09/15/2015.	11/15/2031.
196632	BK	8	COLORADO SPRINGS UTILITIES REV RMKT S11A			2	1.C FE	18,025,000	100.000	18,025,000	18,025,000	18,025,000	0	0	0	0	0.080	0.120	MON	1,353	3,914	09/22/2020.	11/01/2037.
196632	NP	4	COLORADO SPRINGS UTILITIES REV S2012A			2	1.C FE	2,239,129	100.000	2,239,129	2,239,129	2,238,733	0	(396)	0	0	0.080	0.080	MON	168	598	09/02/2020.	11/01/2041.
196632	NP	4	COLORADO SPRINGS UTILITIES REV S2012A			2	1.C FE	12,290,871	100.000	12,290,871	12,290,871	12,290,871	0	0	0	0	0.080	0.220	MON	923	5,925	07/17/2020.	11/01/2041.
196632	Q7	1	COLORADO SPRINGS UTILITIES REV S2018A-1			2	1.C FE	1,171,880	129.214	1,292,140	1,000,000	1,135,522	0	(15,021)	0	0	5.000	3.050	MN	6,389	50,000	06/27/2018.	11/15/2037.
196797	M6	8	COLORADO WTR RES PWR DEV AUTH REV S2010B			2	1.A FE	1,088,366	100.274	1,027,809	1,025,000	1,024,997	0	(4,928)	0	0	4.000	3.260	MS	13,667	41,000	10/19/2010.	09/01/2025.
196797	M7	6	COLORADO WTR RES PWR DEV AUTH REV S2010B			2	1.A FE	1,102,391	100.269	1,047,811	1,045,000	1,044,995	0	(4,476)	0	0	4.000	3.340	MS	13,933	41,800	10/19/2010.	09/01/2026.
196797	M8	4	COLORADO WTR RES PWR DEV AUTH REV S2010B			2	1.A FE	1,110,954	100.268	1,062,841	1,060,000	1,059,992	0	(3,986)	0	0	4.000	3.420	MS	14,133	42,400	10/19/2010.	09/01/2027.
196797	M9	2	COLORADO WTR RES PWR DEV AUTH REV S2010B			2	1.A FE	1,124,572	100.271	1,082,927	1,080,000	1,079,989	0	(3,497)	0	0	4.000	3.500	MS	14,400	43,200	10/19/2010.	09/01/2028.
196797	N2	6	COLORADO WTR RES PWR DEV AUTH REV S2010B			2	1.A FE	1,153,501	100.268	1,117,988	1,115,000	1,115,032	0	(2,982)	0	0	4.000	3.580	MS	14,867	44,600	10/19/2010.	09/01/2029.
196797	N4	2	COLORADO WTR RES PWR DEV AUTH REV S2010B			2	1.A FE	1,224,569	100.261	1,208,145	1,205,000	1,205,000	0	(1,521)	0	0	4.000	3.800	MS	16,067	48,200	10/26/2010.	09/01/2031.
19679P	HY	3	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	541,077	109.744	581,643	530,000	536,439	0	(1,055)	0	0	2.500	2.270	MS	4,417	13,250	05/24/2016.	09/01/2028.
19679P	JW	5	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	597,240	109.744	625,541	570,000	593,336	0	(3,904)	0	0	2.500	1.738	MS	4,750	14,250	01/01/2020.	09/01/2028.
19679P	KD	5	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	458,397	108.183	503,051	465,000	459,541	0	289	0	0	3.000	3.100	MS	4,650	13,950	11/03/2016.	09/01/2035.
19679P	KF	0	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	463,280	108.598	504,981	465,000	463,559	0	70	0	0	3.125	3.150	MS	4,844	14,531	11/03/2016.	09/01/2036.
19679P	KG	8	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	451,196	108.093	491,823	455,000	451,769	0	144	0	0	3.125	3.180	MS	4,740	14,219	11/03/2016.	09/01/2037.
198504	WP	3	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	1,856,383	117.956	2,064,230	1,750,000	1,817,958	0	(9,942)	0	0	4.000	3.290	FA	29,167	70,000	11/16/2016.	02/01/2031.
198504	WQ	1	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	727,681	117.526	810,929	690,000	714,098	0	(3,517)	0	0	4.000	3.360	FA	11,500	27,600	11/16/2016.	02/01/2032.
198504	SD	5	COLUMBIA WATERWORKS & SEWER SYS S2009			2	1.D FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000	0	0	0	0	0.090	0.080	MON	177	684	09/10/2020.	02/01/2038.
198504	SD	5	COLUMBIA WATERWORKS & SEWER SYS S2009			2	1.D FE	8,550,000	100.000	8,550,000	8,550,000	8,550,000	0	0	0	0	0.090	0.110	MON	607	3,009	08/14/2020.	02/01/2038.
198504	XM	9	COLUMBIA WATERWORKS & SEWER SYS S2016A			2	1.B FE	762,353	124.534	809,471	650,000	721,399	0	(10,547)	0	0	5.000	3.010	FA	13,542	32,500	11/16/2016.	02/01/2032.
198504	XS	6	COLUMBIA WATERWORKS & SEWER SYS S2016A			2	1.B FE	1,391,151	122.911	1,419,622	1,155,000	1,359,689	0	(31,462)	0	0	5.000	1.901	FA	24,063	57,750	01/01/2020.	02/01/2037.
198504	YS	5	COLUMBIA WATERWORKS & SEWER SYS S2018			2	1.B FE	1,245,882	117.815	1,295,965	1,100,000	1,229,196	0	(16,686)	0	0	4.000	2.200	FA	18,333	44,000	01/01/2020.	02/01/2037.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
198504 YU 0	COLUMBIA WATERWORKS & SEWER SYS S2018			2	1.B FE	3,628,631	117.288	4,028,843	3,435,000	3,583,490	0	(18,328)	0	0	4.000	3.310	FA	57,250	137,400	06/06/2018.	02/01/2039.
198504 YV 8	COLUMBIA WATERWORKS & SEWER SYS S2018			2	1.B FE	3,770,517	116.725	4,172,919	3,575,000	3,724,952	0	(18,493)	0	0	4.000	3.330	FA	59,583	143,000	06/06/2018.	02/01/2040.
207737 JJ 7	CONNECTICUT REVOLVING FUND S2011A			2	1.A FE	2,636,559	100.000	2,300,000	2,300,000	2,301,646	0	(37,871)	0	0	5.000	3.240	JJ	57,500	115,000	03/15/2011.	01/01/2022.
207737 JK 4	CONNECTICUT REVOLVING FUND S2011A			2	1.A FE	1,802,701	100.000	1,595,000	1,595,000	1,596,014	0	(23,555)	0	0	5.000	3.420	JJ	39,875	79,750	03/15/2011.	01/01/2023.
207737 JL 2	CONNECTICUT REVOLVING FUND S2011A			2	1.A FE	1,115,260	100.000	1,000,000	1,000,000	1,000,560	0	(13,169)	0	0	5.000	3.590	JJ	25,000	50,000	03/15/2011.	01/01/2024.
20775Y AP 1	CONNECTICUT REVOLVING FUND S2013A			2	1.A FE	1,484,626	110.225	1,477,015	1,340,000	1,377,291	0	(16,279)	0	0	5.000	3.650	MS	22,333	67,000	08/13/2013.	03/01/2027.
20775Y AP 1	CONNECTICUT REVOLVING FUND S2013A	SD		2	1.A FE	2,769,825	110.225	2,755,625	2,500,000	2,569,573	0	(30,372)	0	0	5.000	3.650	MS	41,667	125,000	08/13/2013.	03/01/2027.
20775Y CD 6	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	563,623	112.776	597,713	530,000	545,563	0	(3,439)	0	0	4.000	3.240	MS	7,067	21,200	04/22/2015.	03/01/2032.
20775Y CD 6	CONNECTICUT REVOLVING GREEN BONDS S15A	SD		2	1.A FE	25,586,366	112.776	27,133,906	24,060,000	24,766,513	0	(156,133)	0	0	4.000	3.240	MS	320,800	962,400	04/22/2015.	03/01/2032.
20775Y DM 5	CONNECTICUT REVOLVING GREEN BONDS S17A			2	1.A FE	6,006,409	125.202	6,422,863	5,130,000	5,767,963	0	(90,747)	0	0	5.000	2.840	MN	42,750	256,500	04/19/2018.	05/01/2033.
20775Y FA 9	CONNECTICUT REVOLVING GREEN BONDS S19A			2	1.A FE	16,848,450	121.082	18,162,300	15,000,000	16,590,996	0	(175,237)	0	0	4.000	2.540	FA	250,000	636,667	06/21/2019.	02/01/2038.
235241 PL 4	DALLAS AREA RAPID TRAN REF S2014A	SD		2	1.B FE	17,166,267	116.677	18,143,274	15,550,000	16,247,408	0	(164,404)	0	0	4.500	3.270	JD	58,313	699,750	11/19/2014.	12/01/2034.
238753 AA 5	DAVIESS CO SOL WST DISP SCOTT PAPER S93A			2	1.F FE	34,500,000	100.000	34,500,000	34,500,000	34,500,000	0	0	0	0	0.120	0.280	MON	3,554	22,500	07/15/2020.	12/01/2023.
24916P HX 8	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	6,660,092	105.699	7,139,967	6,755,000	6,663,081	0	2,989	0	0	2.375	2.480	MS	47,238	53,923	05/06/2020.	09/15/2036.
24916P HY 6	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	6,896,164	106.449	7,382,238	6,935,000	6,897,294	0	1,130	0	0	2.500	2.540	MS	51,049	58,273	05/06/2020.	09/15/2037.
24916T FG 9	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,238,682	109.301	5,596,211	5,120,000	5,189,745	0	(11,168)	0	0	3.000	2.740	MS	45,227	153,600	05/10/2016.	09/15/2034.
24916P GJ 0	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	4,384,991	113.002	5,005,989	4,430,000	4,391,776	0	1,958	0	0	3.375	3.450	MS	44,023	149,513	05/12/2017.	09/15/2035.
24916T AN 9	DENVER CITY & CO WTR COMMRS S2012A			2	1.A FE	1,014,024	103.649	917,294	885,000	899,497	0	(14,783)	0	0	4.500	2.750	JD	1,770	39,825	05/22/2012.	12/15/2029.
24916T AN 9	DENVER CITY & CO WTR COMMRS S2012A	SD		2	1.A FE	131,766	103.649	119,196	115,000	116,884	0	(1,921)	0	0	4.500	2.750	JD	230	5,175	05/22/2012.	12/15/2029.
24916T AP 4	DENVER CITY & CO WTR COMMRS S2012A			2	1.A FE	1,424,375	103.588	1,294,850	1,250,000	1,269,646	0	(20,021)	0	0	4.500	2.820	JD	2,500	56,250	05/22/2012.	12/15/2030.
24916T AQ 2	DENVER CITY & CO WTR COMMRS S2012A			2	1.A FE	827,265	103.526	755,740	730,000	740,989	0	(11,192)	0	0	4.500	2.890	JD	1,460	32,850	05/22/2012.	12/15/2031.
24916T AR 0	DENVER CITY & CO WTR COMMRS S2012A			2	1.A FE	654,188	103.445	599,981	580,000	588,402	0	(8,552)	0	0	4.500	2.950	JD	1,160	26,100	05/22/2012.	12/15/2032.
24916T AR 0	DENVER CITY & CO WTR COMMRS S2012A	SD		2	1.A FE	377,850	103.445	346,541	335,000	339,853	0	(4,940)	0	0	4.500	2.950	JD	670	15,075	05/22/2012.	12/15/2032.
24916T EE 5	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	3,186,476	109.896	3,384,797	3,080,000	3,142,737	0	(10,000)	0	0	3.250	2.860	MS	29,474	100,100	05/10/2016.	09/15/2036.
24916T EF 2	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	3,275,591	109.671	3,487,538	3,180,000	3,236,372	0	(8,973)	0	0	3.250	2.910	MS	30,431	103,350	05/10/2016.	09/15/2037.
250139 EW 8	DES MOINES STORMWATER REV S2018C			2	1.B FE	3,054,280	109.589	3,178,081	2,900,000	3,031,807	0	(22,473)	0	0	3.375	2.473	JD	8,156	97,875	01/01/2020.	06/01/2036.
254845 NT 3	DIST COLUMBIA WTR & SWR AUTH S2016B			2	1.B FE	4,621,080	124.231	4,969,240	4,000,000	4,407,120	0	(58,015)	0	0	5.000	3.190	AO	50,000	200,000	01/31/2017.	10/01/2036.
254845 PB 0	DIST COLUMBIA WTR & SWR GREEN BOND S18A			2	1.B FE	1,553,404	127.231	1,603,111	1,260,000	1,520,311	0	(33,092)	0	0	5.000	1.932	AO	15,750	63,000	01/01/2020.	10/01/2039.
25477G PJ 8	DISTRICT OF COLUMBIA INCOME TAX REV S19A			2	1.B FE	15,266,550	111.792	16,768,800	15,000,000	15,240,672	0	(24,267)	0	0	3.000	2.790	MS	150,000	333,750	11/14/2019.	03/01/2038.
25477G TU 9	DISTRICT OF COLUMBIA INCOME TAX TXBLS20D			2	1.B FE	14,460,000	101.296	14,647,402	14,460,000	14,460,000	0	0	0	0	1.810	1.810	JD	21,811	93,058	07/10/2020.	12/01/2032.
267045 CZ 3	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	736,600	107.042	695,773	650,000	670,454	0	(9,727)	0	0	5.000	3.360	JJ	16,250	32,500	05/30/2013.	01/01/2033.
267045 DD 1	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	2,086,782	106.920	1,978,020	1,850,000	1,906,044	0	(26,628)	0	0	5.000	3.420	JJ	46,250	92,500	05/30/2013.	01/01/2034.
267045 DE 9	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	1,123,650	106.798	1,067,980	1,000,000	1,029,317	0	(13,919)	0	0	5.000	3.470	JJ	25,000	50,000	05/30/2013.	01/01/2035.
27149T BD 2	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	5,127,738	124.926	5,290,616	4,235,000	4,874,506	0	(85,801)	0	0	5.000	2.550	AO	52,938	211,750	12/08/2017.	10/01/2036.
27149T AH 4	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,892,259	117.830	1,873,497	1,590,000	1,714,811	0	(31,175)	0	0	5.000	2.780	AO	19,875	79,500	10/28/2014.	10/01/2030.
27149T AM 3	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,532,486	118.760	1,514,190	1,275,000	1,381,626	0	(26,570)	0	0	5.250	2.880	AO	16,734	66,938	10/28/2014.	10/01/2034.
296163 BB 3	ESCAMBIA CO SOL WST DISP (GULF PWR)S2009			2	1.E FE	1,550,000	100.000	1,550,000	1,550,000	1,550,000	0	0	0	0	0.130	0.110	MON	93	0	12/22/2020.	04/01/2039.
296163 BG 2	ESCAMBIA CO SOL WST DISP (GULF PWR)S2009			2	1.F FE	3,700,000	100.000	3,700,000	3,700,000	3,700,000	0	0	0	0	0.060	0.120	MON	233	0	12/28/2020.	04/01/2039.
298245 KZ 3	EUGENE WATER REVENUE TXBL REF S2020B				1.C FE	100,000	100.257	100,257	100,000	100,000	0	0	0	0	0.923	0.923	FA	385	146	05/20/2020.	08/01/2021.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
298245 JX 0	EUGENE WATER REVENUE UTIL SYS REF S2016			2	1.C FE	787,955	115.256	806,792	700,000	750,990	0	(8,386)	0	0	4.000	2.590	FA	11,667	28,000	04/26/2016.	08/01/2033.
303867 JZ 9	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	1,476,189	112.864	1,602,669	1,420,000	1,452,564	0	(5,365)	0	0	3.250	2.800	JJ	21,280	46,150	04/05/2016.	07/15/2033.
303867 JZ 9	FAIRFAX CO SEWER REV REF S2016A	SD		2	1.A FE	9,304,152	112.864	10,101,328	8,950,000	9,155,243	0	(33,814)	0	0	3.250	2.800	JJ	134,126	290,875	04/05/2016.	07/15/2033.
347658 WP 7	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	6,925,202	107.260	7,148,879	6,665,000	6,786,474	0	(31,219)	0	0	3.125	2.600	MS	69,427	208,281	04/19/2016.	03/01/2032.
347658 WX 0	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	6,760,910	107.425	6,982,625	6,500,000	6,622,387	0	(31,291)	0	0	3.375	2.830	MS	73,125	219,375	04/19/2016.	03/01/2036.
347658 WY 8	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	6,755,709	107.340	6,971,733	6,495,000	6,617,293	0	(31,267)	0	0	3.375	2.830	MS	73,069	219,206	04/19/2016.	09/01/2036.
353204 AT 7	FRANKLIN CO SALES TAX REV S2018			2	1.A FE	3,693,249	127.906	4,029,039	3,150,000	3,568,296	0	(49,689)	0	0	5.000	2.990	JD	13,125	157,500	05/24/2018.	06/01/2036.
353204 AU 4	FRANKLIN CO SALES TAX REV S2018			2	1.A FE	3,819,123	127.562	4,158,521	3,260,000	3,690,586	0	(51,127)	0	0	5.000	3.000	JD	13,583	163,000	05/24/2018.	06/01/2037.
353204 AV 2	FRANKLIN CO SALES TAX REV S2018			2	1.A FE	3,370,525	127.267	3,468,026	2,725,000	3,299,217	0	(71,308)	0	0	5.000	1.936	JD	11,354	136,250	01/01/2020.	06/01/2038.
382512 EA 5	GOODYEAR PUB IMPT CORP FACS REF S2016A			2	1.C FE	2,941,052	124.128	2,904,595	2,340,000	2,696,001	0	(60,526)	0	0	5.000	2.060	JJ	58,500	117,000	09/29/2016.	07/01/2028.
39167J BX 2	GREATER CLEVELAND REG TRAN SALES TAX S15			2	1.B FE	736,941	121.420	740,662	610,000	673,293	0	(11,875)	0	0	5.000	2.730	JD	2,542	30,500	03/17/2015.	12/01/2028.
39167J BY 0	GREATER CLEVELAND REG TRAN SALES TAX S15			2	1.B FE	1,041,816	121.150	1,054,005	870,000	1,013,840	0	(27,977)	0	0	5.000	1.499	JD	3,625	43,500	01/01/2020.	12/01/2029.
39167J CA 1	GREATER CLEVELAND REG TRAN SALES TAX S15			2	1.B FE	1,137,892	120.719	1,152,866	955,000	1,108,171	0	(29,721)	0	0	5.000	1.595	JD	3,979	47,750	01/01/2020.	12/01/2031.
39167J CD 5	GREATER CLEVELAND REG TRAN SALES TAX S15			2	1.B FE	1,181,770	119.864	1,198,640	1,000,000	1,091,247	0	(16,989)	0	0	5.000	2.990	JD	4,167	50,000	03/17/2015.	12/01/2034.
39167J CV 5	GREATER CLEVELAND REG TRAN SALES TAX S16			2	1.B FE	1,654,019	124.636	1,632,732	1,310,000	1,513,213	0	(31,836)	0	0	5.000	2.190	JD	5,458	65,500	05/03/2016.	12/01/2030.
395468 JY 8	GREENSBORO ENTERPRISE SYS REV REF S2016			2	1.A FE	690,848	109.913	725,426	660,000	686,335	0	(4,513)	0	0	3.000	2.214	JD	1,650	19,800	01/01/2020.	06/01/2033.
395468 KA 8	GREENSBORO ENTERPRISE SYS REV REF S2016			2	1.A FE	782,696	109.532	876,256	800,000	786,168	0	747	0	0	3.000	3.150	JD	2,000	24,000	01/14/2016.	06/01/2035.
395468 KS 9	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	1,495,828	115.242	1,636,436	1,420,000	1,472,064	0	(7,294)	0	0	3.500	2.870	JD	4,142	49,700	07/27/2017.	06/01/2032.
396290 DU 9	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	2,624,056	113.156	2,976,003	2,630,000	2,624,433	0	216	0	0	3.125	3.140	FA	34,245	94,744	05/23/2019.	08/01/2039.
396290 DV 7	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	2,687,101	112.452	3,047,449	2,710,000	2,688,351	0	785	0	0	3.125	3.180	FA	35,286	97,626	05/23/2019.	08/01/2040.
402207 AD 6	GULF COAST INDL DEV AUTH (EXXONMOBIL)S12			2	1.D FE	3,300,000	100.000	3,300,000	3,300,000	3,300,000	0	0	0	0	0.030	0.100	MON	115	0	12/24/2020.	11/01/2041.
40222P AD 4	GULF COAST WASTE DISP AUTH EXXON S2000			2	1.D FE	17,720,000	100.000	17,720,000	17,720,000	17,720,000	0	0	0	0	0.130	0.150	MON	1,141	8,351	07/22/2020.	06/01/2030.
40222P AF 9	GULF COAST WASTE DISP AUTH EXXON S2001			2	1.C FE	3,600,000	100.000	3,600,000	3,600,000	3,600,000	0	0	0	0	0.130	0.100	JFMA	232	1,248	08/07/2020.	06/01/2030.
414005 VL 9	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	4,110,960	119.622	4,186,770	3,500,000	3,812,534	0	(62,303)	0	0	5.000	2.920	FA	66,111	175,000	10/29/2015.	08/15/2031.
414005 WR 5	HARRIS CO SR LIEN TOLL REF S2016A			2	1.C FE	2,455,500	121.910	2,438,200	2,000,000	2,267,411	0	(43,869)	0	0	5.000	2.440	FA	37,778	100,000	06/09/2016.	08/15/2036.
41423P AU 1	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,260,300	118.956	5,947,800	5,000,000	5,194,617	0	(23,811)	0	0	4.000	3.380	FA	75,556	200,000	02/08/2018.	08/15/2037.
425538 DC 6	HENNEPIN CO SALES TAX REF REV S2017A			2	1.A FE	14,916,222	121.837	15,034,686	12,340,000	13,971,398	0	(250,265)	0	0	5.000	2.590	JD	27,422	617,000	01/10/2017.	12/15/2031.
426170 MU 7	HENRICO CO WTR & SWR REF S2016			2	1.A FE	2,569,768	125.126	2,508,776	2,005,000	2,323,197	0	(56,252)	0	0	5.000	1.860	MN	16,708	100,250	05/17/2016.	05/01/2029.
426170 LX 2	HENRICO CO WTR & SWR S2014			2	1.A FE	2,433,239	112.612	2,601,337	2,310,000	2,355,437	0	(12,697)	0	0	4.000	3.370	MN	15,400	92,400	03/19/2014.	05/01/2030.
426170 LZ 7	HENRICO CO WTR & SWR S2014			2	1.A FE	2,653,674	112.612	2,877,237	2,555,000	2,591,549	0	(10,184)	0	0	4.000	3.540	MN	17,033	102,200	03/19/2014.	05/01/2032.
426170 PG 5	HENRICO CO WTR & SWR S2018			2	1.A FE	3,445,049	114.699	4,002,995	3,490,000	3,450,427	0	2,115	0	0	3.250	3.350	MN	18,904	113,425	04/24/2018.	05/01/2035.
426170 PH 3	HENRICO CO WTR & SWR S2018			2	1.A FE	3,597,718	115.229	4,154,005	3,605,000	3,598,462	0	315	0	0	3.375	3.390	MN	20,278	121,669	04/24/2018.	05/01/2036.
426170 PJ 9	HENRICO CO WTR & SWR S2018			2	1.A FE	3,691,401	114.904	4,280,174	3,725,000	3,694,818	0	1,352	0	0	3.375	3.440	MN	20,953	125,719	04/24/2018.	05/01/2037.
426170 PK 6	HENRICO CO WTR & SWR S2018			2	1.A FE	3,792,096	114.631	4,413,294	3,850,000	3,797,591	0	2,166	0	0	3.375	3.480	MN	21,656	129,938	04/24/2018.	05/01/2038.
426170 PL 4	HENRICO CO WTR & SWR S2018			2	1.A FE	3,968,219	115.255	4,587,149	3,980,000	3,969,179	0	409	0	0	3.500	3.520	MN	23,217	139,300	04/24/2018.	05/01/2039.
426170 PM 2	HENRICO CO WTR & SWR S2018			2	1.A FE	2,748,090	115.032	3,243,902	2,820,000	2,753,940	0	2,309	0	0	3.500	3.670	MN	16,450	98,700	04/25/2018.	05/01/2040.
426170 PN 0	HENRICO CO WTR & SWR S2018			2	1.A FE	4,127,283	114.731	4,893,277	4,265,000	4,137,760	0	4,126	0	0	3.500	3.710	MN	24,879	149,275	04/25/2018.	05/01/2041.
426170 QJ 8	HENRICO CO WTR & SWR S2019			2	1.A FE	3,500,442	110.066	3,907,343	3,550,000	3,504,268	0	2,545	0	0	2.750	2.860	MN	16,271	97,625	06/04/2019.	05/01/2035.
426170 QK 5	HENRICO CO WTR & SWR S2019			2	1.A FE	3,632,826	110.749	4,036,801	3,645,000	3,633,701	0	574	0	0	2.875	2.900	MN	17,466	104,794	06/04/2019.	05/01/2036.
426366 CB 4	HENRY CO WATER & SEWER REF S2010			2	1.C FE	277,493	100.349	250,873	250,000	250,243	0	(3,036)	0	0	5.000	3.750	FA	5,208	12,500	04/14/2010.	02/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
429749 FT 6	HIGH POINT COMB ENTERPRISE REV REF S16			2	1.B FE	1,691,940	118.554	1,778,310	1,500,000	1,618,000	0	(18,548)	0	0	4.000	2.540	MN	10,000	60,000	10/20/2016.	11/01/2031.
438689 KY 6	HONOLULU WATER SUPPLY WTR SYS S2020A			2	1.B FE	1,941,002	107.476	2,101,156	1,955,000	1,941,682	0	680	0	0	2.500	2.560	JJ	24,438	13,033	03/12/2020.	07/01/2034.
438689 LC 3	HONOLULU WATER SUPPLY WTR SYS S2020A			2	1.B FE	2,234,128	107.153	2,427,015	2,265,000	2,235,197	0	1,069	0	0	2.625	2.720	JJ	29,728	15,855	03/12/2020.	07/01/2038.
438689 LE 9	HONOLULU WATER SUPPLY WTR SYS S2020A			2	1.B FE	2,401,318	107.674	2,605,711	2,420,000	2,401,913	0	595	0	0	2.750	2.800	JJ	33,275	17,747	03/12/2020.	07/01/2040.
442436 Y7 0	HOUSTON WATER & SEWER SYS S2001B				1.B FE	4,993,480	114.880	4,595,200	4,000,000	4,278,635	0	(89,269)	0	0	5.500	3.200	JD	18,333	220,000	07/19/2011.	12/01/2024.
45203H Z7 0	ILLINOIS FIN AUTH (NORTHWESTERN) S2015			2	1.B FE	3,845,278	111.476	4,275,105	3,835,000	3,840,168	0	(974)	0	0	3.000	2.970	JD	9,588	115,050	05/12/2015.	12/01/2027.
45203H Z7 0	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	6,532,460	111.476	7,262,661	6,515,000	6,523,780	0	(1,654)	0	0	3.000	2.970	JD	16,288	195,450	05/12/2015.	12/01/2027.
45203H Z8 8	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	10,219,188	111.738	11,145,866	9,975,000	10,097,992	0	(23,097)	0	0	3.000	2.730	JD	24,938	299,250	05/12/2015.	12/01/2026.
45200F EG 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S08			2	1.C FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.080	0.079	MON	69	0	12/22/2020.	07/01/2038.
45200F EG 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S08			2	1.C FE	11,224,000	100.000	11,224,000	11,224,000	11,224,000	0	0	0	0	0.080	0.080	MON	772	2,845	09/02/2020.	07/01/2038.
45203H FD 9	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S12A			2	1.C FE	353,955	103.299	309,897	300,000	304,942	0	(6,449)	0	0	5.000	2.760	AO	3,750	15,000	08/07/2012.	10/01/2030.
45203H A9 3	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A			2	1.C FE	11,766,831	114.512	11,216,450	9,795,000	10,758,142	0	(243,566)	0	0	5.000	2.250	AO	122,438	489,750	09/12/2016.	10/01/2032.
45203H B3 5	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A			2	1.C FE	3,260,670	110.319	3,309,570	3,000,000	3,207,914	0	(52,756)	0	0	4.000	2.069	AO	30,000	120,000	01/01/2020.	10/01/2034.
45203H 3E 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S15A			2	1.C FE	608,135	117.656	611,811	520,000	566,180	0	(8,927)	0	0	5.000	2.980	AO	6,500	26,000	01/05/2016.	10/01/2035.
45203H 3E 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S15A	SD		2	1.C FE	561,355	117.656	564,749	480,000	522,628	0	(8,240)	0	0	5.000	2.980	AO	6,000	24,000	01/05/2016.	10/01/2035.
45204E D6 2	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S18A			2	1.C FE	11,253,600	121.918	12,191,800	10,000,000	10,925,800	0	(119,931)	0	0	5.000	3.450	AO	125,000	500,000	02/23/2018.	10/01/2043.
45204F AD 7	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S20A			2	1.C FE	16,929,150	117.067	17,560,050	15,000,000	16,794,802	0	(134,348)	0	0	4.000	2.540	AO	150,000	321,667	03/12/2020.	04/01/2050.
45204E JN 9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	6,214,550	122.377	6,118,850	5,000,000	5,682,287	0	(128,073)	0	0	5.000	2.110	JJ	125,000	250,000	08/30/2016.	07/01/2031.
45204E KH 0	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	6,525,278	122.432	6,427,680	5,250,000	5,966,402	0	(134,477)	0	0	5.000	2.110	JJ	131,250	262,500	08/30/2016.	01/01/2031.
45204E YF 9	ILLINOIS FIN AUTH REV CLEAN WTR REV S17			2	1.A FE	8,815,875	124.419	9,331,425	7,500,000	8,387,927	0	(133,924)	0	0	5.000	2.840	JJ	187,500	375,000	08/30/2017.	07/01/2036.
45506D J5 5	INDIANA FINANCE AUTH GREEN BOND REF S17C			2	1.A FE	15,565,750	129.631	16,203,875	12,500,000	14,694,202	0	(282,151)	0	0	5.000	2.300	FA	260,417	625,000	10/12/2017.	02/01/2030.
455057 R7 6	INDIANA FINANCE AUTH REV FD S2011A	SD		2	1.A FE	8,709,680	105.205	8,416,400	8,000,000	8,088,806	0	(78,950)	0	0	5.000	3.940	FA	166,667	400,000	10/12/2011.	02/01/2030.
45506D WC 5	INDIANA FINANCE AUTH REV GREEN BOND S16A			2	1.A FE	5,764,608	120.739	5,795,472	4,800,000	5,330,642	0	(96,277)	0	0	5.000	2.660	FA	100,000	240,000	03/17/2016.	02/01/2034.
45506D WD 3	INDIANA FINANCE AUTH REV GREEN BOND S16A			2	1.A FE	5,096,091	120.616	5,174,426	4,290,000	4,969,323	0	(126,768)	0	0	5.000	1.732	FA	89,375	214,500	01/01/2020.	02/01/2035.
45506D YW 9	INDIANA FINANCE AUTH REV GREEN BOND S16D			2	1.A FE	11,495,336	122.464	11,401,398	9,310,000	10,614,277	0	(216,473)	0	0	5.000	2.310	FA	193,958	465,500	09/22/2016.	08/01/2035.
455168 AS 3	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	4,067,904	110.679	4,155,996	3,755,000	3,882,891	0	(33,350)	0	0	4.000	2.990	FA	62,583	150,200	12/10/2014.	08/01/2031.
455168 EZ 3	INDIANA UNIV REV STUDENT FEE S2018Y			2	1.A FE	1,887,424	124.601	2,049,686	1,645,000	1,831,864	0	(25,243)	0	0	5.000	3.080	FA	34,271	82,250	09/13/2018.	08/01/2037.
45528U RH 6	INDIANAPOLIS LOC PUB IMPT STORMWTR S15H			2	1.B FE	2,115,088	110.973	2,280,495	2,055,000	2,083,026	0	(6,398)	0	0	4.000	3.630	JJ	41,100	82,200	07/28/2015.	01/01/2035.
46246K 2G 6	IOWA FINANCE AUTH ST REVOLVING FD REFS15	SD		2	1.A FE	8,280,066	119.223	8,077,358	6,775,000	7,485,482	0	(144,341)	0	0	5.000	2.560	FA	141,146	338,750	02/04/2015.	08/01/2032.
46246K 4K 5	IOWA FINANCE AUTH ST REVOLVING FD REFS18			2	1.A FE	5,614,857	126.237	6,072,000	4,810,000	5,397,810	0	(79,818)	0	0	5.000	2.944	FA	100,208	240,500	03/14/2018.	08/01/2035.
46246K 6D 9	IOWA FINANCE AUTH ST REVOLVING REFS19A			2	1.A FE	1,874,550	130.098	1,951,470	1,500,000	1,833,927	0	(40,623)	0	0	5.000	1.841	FA	31,250	75,000	01/01/2020.	08/01/2035.
462460 5P 7	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	3,819,348	117.537	4,166,687	3,545,000	3,720,103	0	(26,602)	0	0	4.000	3.080	JD	11,817	141,800	01/11/2017.	12/01/2032.
46615S AD 0	JEA WATER & SEWER SYS REF S2013A			2	1.A	828,575	107.387	816,141	760,000	803,891	0	(24,684)	0	0	4.500	1.156	AO	8,550	34,200	01/01/2020.	10/01/2026.
46615S AE 8	JEA WATER & SEWER SYS REF S2013A			2	1.A	817,673	107.387	805,403	750,000	793,313	0	(24,359)	0	0	4.500	1.156	AO	8,438	33,750	01/01/2020.	10/01/2027.
46613P 8H 2	JEA WATER & SEWER SYS S2012B			2	1.A	5,453,477	105.949	4,974,306	4,695,000	4,806,233	0	(86,177)	0	0	5.000	3.050	AO	58,688	234,750	07/17/2012.	10/01/2034.
46613P 8M 1	JEA WATER & SEWER SYS S2012B			2	1.C FE	3,194,263	105.323	2,896,383	2,750,000	2,815,154	0	(50,477)	0	0	5.000	3.050	AO	34,375	137,500	07/17/2012.	10/01/2034.
46613P 2W 5	JEA WATER & SEWER SYS S2014A			2	1.C FE	3,760,350	109.169	3,804,540	3,485,000	3,697,637	0	(62,713)	0	0	4.000	2.049	AO	34,850	139,400	01/01/2020.	10/01/2035.
491313 6C 1	KENTUCKY INFRAS WASTEWTR & DRINKING S12A			2	1.A FE	2,296,620	105.205	2,104,100	2,000,000	2,037,550	0	(33,576)	0	0	5.000	3.220	FA	41,667	100,000	03/26/2012.	02/01/2030.
491313 6D 9	KENTUCKY INFRAS WASTEWTR & DRINKING S12A			2	1.A FE	1,640,062	105.205	1,509,692	1,435,000	1,461,019	0	(23,254)	0	0	5.000	3.280	FA	29,896	71,750	03/26/2012.	02/01/2031.
491311 AP 1	KENTUCKY INFRAS WASTEWTR & DRINKING S18A			2	1.A FE	3,020,508	127.561	3,246,427	2,545,000	2,900,670	0	(44,793)	0	0	5.000	2.810	FA	53,021	127,250	03/15/2018.	02/01/2031.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
491313	8B	1	KENTUCKY INFRAS WWTR & DRINKING REF S16A			2	1.A FE	315,085	121.788	304,470	250,000	285,556	0	(6,574)	0	0	5.000	2.040	FA	5,208	12,500	04/04/2016.	02/01/2028.
491313	8B	1	KENTUCKY INFRAS WWTR & DRINKING REF S16A			2	1.A FE	3,130,775	121.788	3,044,700	2,500,000	2,845,193	0	(63,667)	0	0	5.000	2.120	FA	52,083	125,000	03/29/2016.	02/01/2028.
495289	E5	5	KING CO SEWER REV REF S2012C			2	1.B FE	2,716,135	107.226	2,493,005	2,325,000	2,392,709	0	(43,488)	0	0	5.000	3.000	JJ	58,125	116,250	09/19/2012.	01/01/2033.
495289	J5	0	KING CO SEWER REV REF S2013A			2	1.B FE	2,515,692	109.628	2,384,409	2,175,000	2,253,687	0	(37,554)	0	0	5.000	3.120	JJ	54,375	108,750	03/18/2013.	01/01/2032.
495289	Q9	4	KING CO SEWER REV REF S2014B			2	1.B FE	2,714,400	110.654	2,877,004	2,600,000	2,645,050	0	(11,906)	0	0	4.000	3.470	JJ	52,000	104,000	07/21/2014.	07/01/2032.
495289	Q9	4	KING CO SEWER REV REF S2014B	SD		2	1.B FE	939,600	110.654	995,886	900,000	915,594	0	(4,121)	0	0	4.000	3.470	JJ	18,000	36,000	07/21/2014.	07/01/2032.
495289	3J	7	KING CO SEWER REV REF S2016A			2	1.B FE	3,116,131	113.181	3,248,295	2,870,000	3,003,697	0	(24,440)	0	0	4.000	2.990	JJ	57,400	114,800	02/01/2016.	07/01/2037.
495289	3J	7	KING CO SEWER REV REF S2016A	SD		2	1.B FE	9,912,989	113.181	10,333,425	9,130,000	9,555,315	0	(77,748)	0	0	4.000	2.990	JJ	182,600	365,200	02/01/2016.	07/01/2037.
495289	8L	7	KING CO SEWER REV REF S2017			2	1.B FE	2,032,996	125.816	2,138,872	1,700,000	1,936,017	0	(32,845)	0	0	5.000	2.660	JJ	42,500	85,000	12/05/2017.	07/01/2034.
495290	BR	8	KING CO SEWER REV REF S2020A			2	1.B FE	5,959,870	100.343	6,010,546	5,990,000	5,960,799	0	929	0	0	1.625	1.670	JJ	39,746	0	07/22/2020.	01/01/2033.
495290	BS	6	KING CO SEWER REV REF S2020A			2	1.B FE	8,585,654	99.758	8,683,934	8,705,000	8,588,978	0	3,324	0	0	1.625	1.740	JJ	57,761	0	07/22/2020.	01/01/2034.
495290	BT	4	KING CO SEWER REV REF S2020A			2	1.B FE	8,817,563	100.533	8,932,357	8,885,000	8,819,332	0	1,769	0	0	1.750	1.810	JJ	63,491	0	07/22/2020.	01/01/2035.
495290	BU	1	KING CO SEWER REV REF S2020A			2	1.B FE	8,934,629	100.075	9,086,810	9,080,000	8,938,055	0	3,426	0	0	1.750	1.870	JJ	64,884	0	07/22/2020.	01/01/2036.
520192	PN	9	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	4,333,130	109.864	4,400,053	4,005,000	4,184,317	0	(34,495)	0	0	3.500	2.510	MN	23,363	140,175	06/07/2016.	11/01/2031.
523530	KN	2	LEE CO WATER & SEWER REV S2013A			2	1.B FE	771,032	113.192	764,046	675,000	745,815	0	(25,217)	0	0	5.000	1.115	AO	8,438	33,750	01/01/2020.	10/01/2032.
534272	K2	4	LINCOLN ELECTRIC SYSTEM REV S2018			2	1.C FE	2,346,800	126.154	2,523,080	2,000,000	2,254,783	0	(37,446)	0	0	5.000	2.740	MS	33,333	100,000	06/06/2018.	09/01/2031.
534272	K3	2	LINCOLN ELECTRIC SYSTEM REV S2018			2	1.C FE	3,512,640	125.891	3,776,730	3,000,000	3,376,736	0	(55,310)	0	0	5.000	2.770	MS	50,000	150,000	06/06/2018.	09/01/2032.
534272	K4	0	LINCOLN ELECTRIC SYSTEM REV S2018			2	1.C FE	2,336,720	124.914	2,498,280	2,000,000	2,247,539	0	(36,303)	0	0	5.000	2.800	MS	33,333	100,000	06/06/2018.	09/01/2033.
546398	C4	8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	8,000,000	100.000	8,000,000	8,000,000	8,000,000	0	0	0	0	0.080	0.090	MON	640	2,389	09/10/2020.	08/01/2049.
546398	C4	8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	12,500,000	100.000	12,500,000	12,500,000	12,500,000	0	0	0	0	0.080	0.140	MON	1,000	3,732	09/14/2020.	08/01/2049.
546398	C4	8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	3,300,000	100.000	3,300,000	3,300,000	3,300,000	0	0	0	0	0.080	0.220	MON	264	1,864	07/20/2020.	08/01/2049.
54659R	CW	9	LOUISVILLE & JEFFERSON CO WATER REF S14A			2	1.A FE	1,681,974	105.338	1,722,276	1,635,000	1,646,765	0	(6,033)	0	0	3.500	3.100	MN	7,312	57,225	08/18/2014.	11/15/2029.
54659R	DU	2	LOUISVILLE & JEFFERSON CO WATER S2015			2	1.A FE	7,515,128	108.888	8,433,376	7,745,000	7,559,772	0	9,478	0	0	3.125	3.330	MN	30,926	242,031	12/16/2015.	11/15/2035.
546598	AA	1	LOUISVILLE & JEFFERSON REGL ARPT S1999A			2	1.G FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.060	0.080	JFMM	67	0	12/21/2020.	01/01/2029.
546598	AB	9	LOUISVILLE & JEFFERSON REGL ARPT S1999B			2	1.G FE	6,900,000	100.000	6,900,000	6,900,000	6,900,000	0	0	0	0	0.040	0.080	JFMM	406	0	12/21/2020.	01/01/2029.
546598	AC	7	LOUISVILLE & JEFFERSON REGL ARPT S1999C			2	1.G FE	6,900,000	100.000	6,900,000	6,900,000	6,900,000	0	0	0	0	0.060	0.090	MON	548	0	12/22/2020.	01/01/2029.
557363	DB	1	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	2,887,134	111.281	3,165,944	2,845,000	2,865,989	0	(4,199)	0	0	4.000	3.820	JJ	56,900	113,800	06/24/2015.	07/01/2035.
56042R	RW	4	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018			2	1.C FE	1,249,416	126.146	1,400,221	1,110,000	1,222,844	0	(12,975)	0	0	5.000	3.450	JJ	27,750	55,500	10/26/2018.	07/01/2038.
56045R	UU	1	MAINE MUNI BOND BANK REF S2016B			2	1.C FE	4,912,960	114.431	5,075,015	4,435,000	4,716,392	0	(44,551)	0	0	3.500	2.330	MN	25,871	155,225	05/12/2016.	11/01/2029.
56045R	NT	2	MAINE MUNI BOND BANK S2014B			2	1.C FE	721,798	109.347	732,625	670,000	711,490	0	(10,307)	0	0	3.750	2.061	MN	4,188	25,125	01/01/2020.	11/01/2031.
56045R	NV	7	MAINE MUNI BOND BANK S2014B			2	1.C FE	779,870	108.609	819,998	755,000	765,482	0	(2,528)	0	0	3.750	3.360	MN	4,719	28,313	09/29/2014.	11/01/2033.
56045R	QX	0	MAINE MUNI BOND BANK S2015A			2	1.C FE	1,702,449	110.661	1,753,977	1,585,000	1,683,476	0	(18,973)	0	0	3.750	2.381	MN	9,906	59,438	01/01/2020.	11/01/2034.
56045R	RE	1	MAINE MUNI BOND BANK S2015A			2	1.C FE	2,605,208	110.460	2,816,730	2,550,000	2,578,030	0	(5,252)	0	0	3.750	3.500	MN	15,938	95,625	04/28/2015.	11/01/2035.
56045R	TZ	2	MAINE MUNI BOND BANK S2016A			2	1.C FE	1,756,159	114.431	1,836,618	1,605,000	1,694,259	0	(14,065)	0	0	3.500	2.470	MN	9,363	56,175	04/25/2016.	11/01/2029.
56045R	VS	5	MAINE MUNI BOND BANK S2016C			2	1.C FE	643,040	116.189	662,277	570,000	632,959	0	(10,081)	0	0	4.000	1.985	MN	3,800	22,800	01/01/2020.	11/01/2032.
56045R	ZD	4	MAINE MUNI BOND BANK S2017C			2	1.C FE	3,058,975	125.359	3,133,975	2,500,000	2,992,082	0	(66,893)	0	0	5.000	1.913	MN	20,833	125,000	01/01/2020.	11/01/2037.
56045R	B8	1	MAINE MUNI BOND BANK S2018A			2	1.C FE	812,378	128.484	899,388	700,000	787,695	0	(9,718)	0	0	5.000	3.180	MN	5,833	35,000	04/25/2018.	11/01/2037.
56045R	E5	4	MAINE MUNI BOND BANK S2018B			2	1.C FE	2,280,280	128.173	2,563,460	2,000,000	2,227,081	0	(24,985)	0	0	5.000	3.340	MN	16,667	100,000	10/03/2018.	11/01/2038.
560551	PW	7	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	839,692	127.304	891,128	700,000	804,550	0	(12,375)	0	0	5.000	2.780	JJ	17,500	35,000	01/25/2018.	07/01/2033.
561851	JM	9	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	961,529	127.252	1,011,653	795,000	914,517	0	(16,029)	0	0	5.000	2.560	AO	9,938	39,750	12/15/2017.	10/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
561851 KF 2	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,755,291	114.752	3,178,630	2,770,000	2,756,604	0	621	0	0	3.500	3.540	AO	24,238	96,950	09/07/2018.	10/01/2036.
561851 KL 9	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,576,100	113.328	3,139,186	2,770,000	2,587,373	0	5,581	0	0	3.500	3.969	AO	24,238	96,950	12/04/2018.	10/01/2041.
574204 YE 7	MARYLAND DEPT TRANSN REV S2013			2	1.B FE	2,092,000	103.014	2,060,280	2,000,000	2,044,286	0	(47,714)	0	0	3.750	1.311	JD	6,250	75,000	01/01/2020.	12/01/2027.
57583U ZY 7	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A			2	1.A FE	1,523,426	111.342	1,547,654	1,390,000	1,432,565	0	(14,922)	0	0	5.000	3.780	MS	23,167	69,500	03/21/2014.	09/01/2038.
57583U ZY 7	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A	SD		2	1.A FE	5,737,508	111.342	5,828,754	5,235,000	5,395,309	0	(56,201)	0	0	5.000	3.780	MS	87,250	261,750	03/21/2014.	09/01/2038.
575579 HB 6	MASSACHUSETTS BAY TRANS AUTH SR S2005A				1.C FE	1,120,600	116.623	1,166,230	1,000,000	1,035,333	0	(9,246)	0	0	5.000	3.910	JJ	25,000	50,000	11/04/2009.	07/01/2024.
575829 AR 7	MASSACHUSETTS CLEAN WATER TRUST S2015-18	SD		2	1.A FE	8,342,810	113.732	7,961,240	7,000,000	7,492,394	0	(151,473)	0	0	5.000	2.610	FA	145,833	350,000	12/10/2014.	02/01/2031.
575829 CF 1	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	2,229,060	115.042	2,300,840	2,000,000	2,193,312	0	(35,748)	0	0	4.000	1.991	FA	33,333	80,000	01/01/2020.	02/01/2036.
575829 DR 4	MASSACHUSETTS CLEAN WATER TRUST S2017-20			2	1.A FE	8,248,716	118.072	8,507,088	7,205,000	7,780,643	0	(130,963)	0	0	5.000	2.910	FA	150,104	360,250	04/05/2017.	02/01/2037.
575829 EQ 5	MASSACHUSETTS CLEAN WATER TRUST S2018-21			2	1.A FE	8,503,529	128.609	9,317,722	7,245,000	8,242,165	0	(115,702)	0	0	5.000	2.960	FA	150,938	362,250	08/28/2018.	08/01/2037.
57583U AS 7	MASSACHUSETTS DEV FIN (WILLIAMS CLG)S11O			2	1.B FE	1,568,654	100.343	1,454,974	1,450,000	1,450,563	0	(13,797)	0	0	5.000	3.980	JJ	36,250	72,500	03/17/2011.	07/01/2027.
57583U AU 2	MASSACHUSETTS DEV FIN (WILLIAMS CLG)S11O			2	1.B FE	1,466,850	100.342	1,379,703	1,375,000	1,375,425	0	(10,774)	0	0	5.000	4.160	JJ	34,375	68,750	03/17/2011.	07/01/2029.
57583U AV 0	MASSACHUSETTS DEV FIN (WILLIAMS CLG)S11O			2	1.B FE	1,481,984	100.342	1,404,788	1,400,000	1,400,371	0	(9,667)	0	0	5.000	4.260	JJ	35,000	70,000	03/17/2011.	07/01/2030.
57583U AW 8	MASSACHUSETTS DEV FIN (WILLIAMS CLG)S11O			2	1.B FE	1,050,400	100.340	1,003,400	1,000,000	1,000,220	0	(5,976)	0	0	5.000	4.360	JJ	25,000	50,000	03/17/2011.	07/01/2031.
57583R 5Q 4	MASSACHUSETTS DEV FIN AGY (HARVARD) S10B			2	1.A FE	1,044,890	100.373	1,003,730	1,000,000	1,003,461	0	(41,429)	0	0	5.250	1.070	FA	21,875	52,500	01/01/2020.	02/01/2034.
57583R 5Q 4	MASSACHUSETTS DEV FIN AGY (HARVARD) S10B			2	1.A FE	5,519,150	100.373	5,018,650	5,000,000	5,004,828	0	(60,614)	0	0	5.250	4.000	FA	109,375	262,500	11/09/2010.	02/01/2034.
57584X YC 9	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	28,038,250	117.116	29,279,000	25,000,000	26,821,134	0	(302,150)	0	0	4.000	2.580	JJ	461,111	1,000,000	10/05/2016.	07/15/2036.
57584Y EQ 8	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,987,280	117.447	5,631,584	4,795,000	4,942,367	0	(16,886)	0	0	4.000	3.530	JJ	95,900	191,800	03/09/2018.	07/01/2041.
57583U 4G 0	MASSACHUSETTS DEV FIN(TUFTS UNIV)REFS15Q			2	1.D FE	1,510,306	117.259	1,512,641	1,290,000	1,472,702	0	(37,604)	0	0	5.000	1.793	FA	24,367	64,500	01/01/2020.	08/15/2033.
57585K WD 6	MASSACHUSETTS H/E MASS INT TECH S2002K				1.A FE	12,119,000	148.841	14,884,100	10,000,000	11,371,915	0	(92,344)	0	0	5.500	4.000	JJ	275,000	550,000	06/17/2011.	07/01/2032.
57586C T2 1	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	13,583,100	147.763	14,776,300	10,000,000	12,580,181	0	(212,508)	0	0	5.500	3.040	JD	45,833	550,000	01/07/2016.	06/01/2035.
57585K GP 7	MASSACHUSETTS H/E (HARVARD UNIV) S1999			2	1.A FE	8,200,000	100.000	8,200,000	8,200,000	8,200,000	0	0	0	0	0.010	0.049	MON	236	0	12/24/2020.	11/01/2049.
57585K WC 8	MASSACHUSETTS H/E INST TECH S2002K				1.A FE	3,059,594	108.048	2,695,798	2,495,000	2,575,801	0	(51,724)	0	0	5.500	3.270	JJ	68,613	137,225	01/20/2010.	07/01/2022.
57585K 3G 1	MASSACHUSETTS H/E INST TECH S2003L				1.A FE	6,812,650	148.304	7,415,200	5,000,000	6,203,856	0	(78,681)	0	0	5.250	2.935	JJ	131,250	262,500	05/10/2012.	07/01/2033.
57604P B8 6	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	3,989,798	135.082	4,390,165	3,250,000	3,683,677	0	(49,688)	0	0	5.250	3.250	FA	71,094	170,625	03/28/2014.	08/01/2028.
576049 W2 2	MASSACHUSETTS WATER RES AUTH REF S2007B				1.B FE	2,563,412	138.485	3,074,367	2,220,000	2,404,753	0	(17,649)	0	0	5.250	4.090	FA	48,563	116,550	02/05/2010.	08/01/2029.
576051 GA 8	MASSACHUSETTS WATER RES AUTH REF S2012B			2	1.B FE	5,717,100	107.630	5,381,500	5,000,000	5,126,829	0	(76,829)	0	0	5.000	3.340	FA	104,167	250,000	03/21/2012.	08/01/2029.
576051 QL 3	MASSACHUSETTS WATER RES AUTH REF S2016			2	1.B FE	2,146,981	123.598	2,101,166	1,700,000	1,962,302	0	(43,897)	0	0	5.000	2.060	FA	35,417	85,000	08/02/2016.	08/01/2034.
576051 QM 1	MASSACHUSETTS WATER RES AUTH REF S2016			2	1.B FE	1,893,004	123.384	1,856,929	1,505,000	1,732,927	0	(38,081)	0	0	5.000	2.110	FA	31,354	75,250	08/02/2016.	08/01/2035.
576051 QN 9	MASSACHUSETTS WATER RES AUTH REF S2016			2	1.B FE	3,758,160	123.102	3,693,060	3,000,000	3,445,817	0	(74,362)	0	0	5.000	2.160	FA	62,500	150,000	08/02/2016.	08/01/2036.
576051 QP 4	MASSACHUSETTS WATER RES AUTH REF S2016			2	1.B FE	3,749,010	122.854	3,685,620	3,000,000	3,440,716	0	(73,439)	0	0	5.000	2.190	FA	62,500	150,000	08/02/2016.	08/01/2037.
576051 PM 2	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	5,893,631	115.879	6,535,576	5,640,000	5,819,339	0	(28,755)	0	0	4.000	3.370	FA	94,000	225,600	05/01/2018.	08/01/2036.
576051 FK 7	MASSACHUSETTS WATER RES AUTH S2012A			2	1.B FE	2,732,774	107.465	2,568,414	2,390,000	2,450,624	0	(36,724)	0	0	5.000	3.340	FA	49,792	119,500	03/21/2012.	08/01/2029.
576051 FL 5	MASSACHUSETTS WATER RES AUTH S2012A			2	1.B FE	2,851,525	107.465	2,686,625	2,500,000	2,562,247	0	(37,694)	0	0	5.000	3.370	FA	52,083	125,000	03/21/2012.	08/01/2030.
576051 FW 1	MASSACHUSETTS WATER RES AUTH S2012A			2	1.B FE	6,692,657	107.465	6,383,421	5,940,000	6,074,061	0	(81,041)	0	0	5.000	3.520	FA	123,750	297,000	03/21/2012.	08/01/2033.
576051 GX 8	MASSACHUSETTS WATER RES AUTH S2013A			2	1.B FE	5,521,250	108.507	5,425,350	5,000,000	5,144,650	0	(53,270)	0	0	4.000	2.830	FA	83,333	200,000	02/26/2013.	08/01/2030.
57605A BY 1	MASSACHUSETTS WTR POLL ABATE TR REF S12A			2	1.A FE	102,144	107.159	91,085	85,000	87,995	0	(1,828)	0	0	5.000	2.710	FA	1,771	4,250	05/31/2012.	08/01/2030.
57605A BY 1	MASSACHUSETTS WTR POLL ABATE TR REF S12A	SD		2	1.A FE	6,765,515	107.159	6,033,052	5,630,000	5,828,372	0	(121,081)	0	0	5.000	2.710	FA	117,292	281,500	05/31/2012.	08/01/2030.
583022 AB 4	MEADE CO IBR NUCOR STEEL GREEN BONDS20A1			2	2.A FE	14,000,000	100.000	14,000,000	14,000,000	14,000,000	0	0	0	0	0.190	0.340	MON	1,530	8,610	07/27/2020.	07/01/2060.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
583022	AC	2	MEADE CO IBR NUCOR STEEL GREEN BONDS20A2			2	2.A FE	4,000,000	100.000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.190	0.180	MON	437	1,653	09/29/2020.	07/01/2060.
583022	AC	2	MEADE CO IBR NUCOR STEEL GREEN BONDS20A2			2	2.A FE	14,000,000	100.000	14,000,000	14,000,000	14,000,000	0	0	0	0	0.190	0.340	MON	1,530	8,610	07/27/2020.	07/01/2060.
585395	2B	1	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	1,072,523	123.089	1,058,565	860,000	977,376	0	(20,854)	0	0	5.000	2.230	AO	10,750	43,000	03/15/2016.	10/01/2026.
585395	2P	0	MELBOURNE WATER & SEWER REV REF S2016B			2	1.C FE	1,831,582	123.672	1,793,244	1,450,000	1,664,948	0	(38,453)	0	0	5.000	2.010	AO	18,125	72,500	06/07/2016.	10/01/2027.
586158	PD	3	MEMPHIS ELEC SYS REV S2016			2	1.E FE	2,787,329	124.277	2,690,597	2,165,000	2,538,879	0	(59,166)	0	0	5.000	1.900	JD	9,021	108,250	08/16/2016.	12/01/2029.
58616P	AN	8	MEMPHIS GAS SYS REV S2016			2	1.D FE	2,813,078	124.407	2,718,293	2,185,000	2,562,333	0	(59,713)	0	0	5.000	1.900	JD	9,104	109,250	08/16/2016.	12/01/2029.
58616P	AV	0	MEMPHIS GAS SYS REV S2016			2	1.D FE	1,631,835	115.957	1,739,355	1,500,000	1,586,577	0	(13,221)	0	0	4.000	2.930	JD	5,000	60,000	06/08/2017.	12/01/2036.
59455T	3W	0	MICHIGAN MUN BD AUTH CLEAN WTR FD S2006			2	1.A FE	1,603,965	100.350	1,505,250	1,500,000	1,499,873	0	(86)	0	0	5.000	4.140	AO	18,750	75,000	10/17/2006.	10/01/2021.
59455T	3Y	6	MICHIGAN MUN BD AUTH CLEAN WTR FD S2006			2	1.A FE	319,287	100.345	301,035	300,000	300,000	0	0	0	0	5.000	4.200	AO	3,750	15,000	10/17/2006.	10/01/2023.
59455T	3Z	3	MICHIGAN MUN BD AUTH CLEAN WTR FD S2006			2	1.A FE	456,570	100.345	431,484	430,000	430,000	0	0	0	0	5.000	4.230	AO	5,375	21,500	10/17/2006.	10/01/2024.
59455T	4A	7	MICHIGAN MUN BD AUTH CLEAN WTR FD S2006			2	1.A FE	381,942	100.338	361,217	360,000	360,000	0	0	0	0	5.000	4.240	AO	4,500	18,000	10/17/2006.	10/01/2025.
594695	2D	9	MICHIGAN TRUNK LINE S2020B			2	1.C FE	58,699,853	123.067	60,216,683	48,930,000	58,430,404	0	(269,449)	0	0	4.000	1.840	MN	250,087	353,383	08/27/2020.	11/15/2040.
60416H	3Q	5	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	2,110,000	111.563	2,353,979	2,110,000	2,110,000	0	0	0	0	3.750	3.750	MS	26,375	79,125	04/28/2017.	03/01/2038.
60416R	AG	7	MINNESOTA ST HSG PROJ-PASS THRU S2017A			1	1.A FE	4,422,862	115.986	5,129,901	4,422,862	4,422,862	0	0	0	0	3.220	3.241	MON	13,860	144,790	12/21/2017.	01/01/2034.
60528A	AS	3	MISSISSIPPI BUS FIN COM CHEVRON S2007A			2	1.C FE	24,300,000	100.000	24,300,000	24,300,000	24,300,000	0	0	0	0	0.060	0.050	MON	1,105	0	12/22/2020.	12/01/2030.
60528A	AW	4	MISSISSIPPI BUS FIN COM CHEVRON S2007E			2	1.D FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.050	0.050	MON	436	0	12/21/2020.	12/01/2030.
60528A	AW	4	MISSISSIPPI BUS FIN COM CHEVRON S2007E			2	1.D FE	2,890,000	100.000	2,890,000	2,890,000	2,890,000	0	0	0	0	0.050	0.100	MON	126	0	12/24/2020.	12/01/2030.
60528A	BM	5	MISSISSIPPI BUS FIN COM CHEVRON S2009E			2	1.D FE	4,175,000	100.000	4,175,000	4,175,000	4,175,000	0	0	0	0	0.050	0.100	MON	182	0	12/24/2020.	12/01/2030.
60528A	AU	8	MISSISSIPPI BUS FIN COM CHEVRON S2010C			2	1.D FE	9,425,000	100.000	9,425,000	9,425,000	9,425,000	0	0	0	0	0.050	0.100	MON	411	0	12/29/2020.	12/01/2030.
60528A	BP	8	MISSISSIPPI BUS FIN COM CHEVRON S2010G			2	1.D FE	1,750,000	100.000	1,750,000	1,750,000	1,750,000	0	0	0	0	0.050	0.100	MON	76	0	12/29/2020.	12/01/2030.
60528A	BX	1	MISSISSIPPI BUS FIN COM CHEVRON S2010G			2	1.D FE	12,200,000	100.000	12,200,000	12,200,000	12,200,000	0	0	0	0	0.050	0.100	MON	531	0	12/29/2020.	11/01/2035.
60528A	BZ	6	MISSISSIPPI BUS FIN COM CHEVRON S2010I			2	1.D FE	4,495,000	100.000	4,495,000	4,495,000	4,495,000	0	0	0	0	0.050	0.100	MON	196	0	12/29/2020.	11/01/2035.
60528A	CB	8	MISSISSIPPI BUS FIN COM CHEVRON S2010K			2	1.D FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	0.050	0.100	MON	87	0	12/24/2020.	11/01/2035.
60528A	CE	2	MISSISSIPPI BUS FIN COM CHEVRON S2011B			2	1.C FE	6,200,000	100.000	6,200,000	6,200,000	6,200,000	0	0	0	0	0.050	0.100	MON	270	0	12/28/2020.	11/01/2035.
60636U	DE	6	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,911,778	111.060	4,148,091	3,735,000	3,823,628	0	(18,416)	0	0	3.000	2.440	JJ	56,025	112,050	12/10/2015.	07/01/2027.
60636U	DF	3	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	11,121,101	112.871	11,586,208	10,265,000	10,694,882	0	(89,152)	0	0	3.500	2.510	JJ	179,638	359,275	12/10/2015.	01/01/2028.
60636U	DL	0	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	524,380	110.512	552,560	500,000	512,359	0	(2,535)	0	0	3.500	2.910	JJ	8,750	17,500	12/15/2015.	07/01/2030.
60636U	HS	1	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	683,906	131.347	768,380	585,000	663,899	0	(9,258)	0	0	5.000	2.980	JJ	14,625	29,250	10/05/2018.	07/01/2031.
60636U	HT	9	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	279,917	130.965	314,316	240,000	271,845	0	(3,732)	0	0	5.000	3.010	JJ	6,000	12,000	10/05/2018.	07/01/2032.
60636U	HU	6	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	194,060	113.034	226,068	200,000	196,444	0	1,037	0	0	3.250	3.510	JJ	3,250	6,500	10/05/2018.	07/01/2033.
60636U	HV	4	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	329,802	130.253	371,221	285,000	320,778	0	(4,175)	0	0	5.000	3.110	JJ	7,125	14,250	10/05/2018.	07/01/2034.
60636U	HW	2	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	420,503	119.851	485,397	405,000	417,436	0	(1,425)	0	0	4.000	3.530	JJ	8,100	16,200	10/05/2018.	07/01/2035.
60636U	HX	0	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	367,113	119.490	424,190	355,000	364,721	0	(1,111)	0	0	4.000	3.580	JJ	7,100	14,200	10/05/2018.	07/01/2036.
60636U	HY	8	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	154,497	119.165	178,748	150,000	153,611	0	(412)	0	0	4.000	3.630	JJ	3,000	6,000	10/05/2018.	07/01/2037.
60636U	HZ	5	MISSOURI ENV IMP & ENERGY WTR POLL S18A			2	1.A FE	86,396	113.348	102,013	90,000	87,385	0	449	0	0	3.500	3.790	JJ	1,575	3,150	10/05/2018.	07/01/2038.
622634	FR	9	MOUNT PLEASANT WATER & SEWER REV S2017A			2	1.B FE	1,154,656	123.916	1,220,573	985,000	1,099,186	0	(15,915)	0	0	5.000	3.000	JD	4,104	49,250	04/27/2017.	06/01/2036.
641480	JY	5	NEVADA HIGHWAY IMPT REV S2018			2	1.B FE	13,394,111	114.017	15,375,192	13,485,000	13,403,263	0	3,751	0	0	3.500	3.550	JD	39,331	471,975	05/15/2018.	12/01/2036.
64465Q	BP	0	NEW HAMPSHIRE MUNI BOND BANK REF S2020B			2	1.B FE	3,240,407	101.941	3,323,277	3,260,000	3,240,748	0	341	0	0	2.000	2.040	FA	25,174	0	07/15/2020.	08/15/2038.
64465Q	BQ	8	NEW HAMPSHIRE MUNI BOND BANK REF S2020B			2	1.B FE	3,248,842	101.702	3,345,996	3,290,000	3,249,504	0	662	0	0	2.000	2.080	FA	25,406	0	07/15/2020.	08/15/2039.
64465Q	BR	6	NEW HAMPSHIRE MUNI BOND BANK REF S2020B			2	1.B FE	5,162,385	101.441	5,340,869	5,265,000	5,163,960	0	1,574	0	0	2.000	2.120	FA	40,658	0	07/15/2020.	08/15/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64465Q BS 4	NEW HAMPSHIRE MUNI BOND BANK REF S2020B			2	1.B FE	1,185,954	102.086	1,219,928	1,195,000	1,186,085	0	131	0	0	2.125	2.170	FA	9,805	0	07/15/2020.	08/15/2041.
64465Q BT 2	NEW HAMPSHIRE MUNI BOND BANK REF S2020B			2	1.B FE	2,393,402	101.751	2,467,462	2,425,000	2,393,813	0	411	0	0	2.125	2.200	FA	19,897	0	07/15/2020.	08/15/2042.
64465P 4U 9	NEW HAMPSHIRE MUNI BOND BANK S2018B			2	1.C FE	1,335,939	113.565	1,408,206	1,240,000	1,324,287	0	(11,652)	0	0	3.500	2.384	FA	16,396	43,400	01/01/2020.	08/15/2034.
64465P 4W 5	NEW HAMPSHIRE MUNI BOND BANK S2018B			2	1.C FE	1,319,076	113.462	1,497,698	1,320,000	1,319,179	0	37	0	0	3.625	3.630	FA	18,077	47,850	05/23/2018.	08/15/2036.
64465P 4X 3	NEW HAMPSHIRE MUNI BOND BANK S2018B			2	1.C FE	2,663,384	113.192	3,033,546	2,680,000	2,665,011	0	641	0	0	3.625	3.670	FA	36,701	97,150	05/23/2018.	08/15/2037.
64465Q AR 7	NEW HAMPSHIRE MUNI BOND BANK S2020A			2	1.B FE	302,250	104.872	314,616	300,000	302,043	0	(207)	0	0	2.250	2.158	FA	2,550	3,413	02/24/2020.	02/15/2036.
646065 7Y 2	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	3,117,030	111.934	3,358,020	3,000,000	3,044,066	0	(11,625)	0	0	4.000	3.550	JJ	60,000	120,000	01/08/2014.	07/01/2029.
646066 JN 1	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	4,229,654	119.039	4,255,644	3,575,000	3,889,592	0	(64,545)	0	0	5.000	2.900	JJ	89,375	178,750	05/05/2015.	07/01/2034.
646066 JN 1	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D	SD		2	1.A FE	3,348,230	119.039	3,368,804	2,830,000	3,079,034	0	(51,094)	0	0	5.000	2.900	JJ	70,750	141,500	05/05/2015.	07/01/2034.
646066 P3 8	NEW JERSEY EDL FACS (PRINCETON UNIV)S17B			2	1.A FE	7,042,923	127.670	7,328,258	5,740,000	6,622,038	0	(123,823)	0	0	5.000	2.430	JJ	143,500	287,000	06/28/2017.	07/01/2033.
646066 P5 3	NEW JERSEY EDL FACS (PRINCETON UNIV)S17B			2	1.A FE	1,896,956	119.369	2,142,674	1,795,000	1,863,708	0	(9,318)	0	0	4.000	3.340	JJ	35,900	71,800	03/07/2017.	07/01/2035.
646066 P5 3	NEW JERSEY EDL FACS (PRINCETON UNIV)S17B	SD		2	1.A FE	8,671,044	119.369	9,794,226	8,205,000	8,519,065	0	(42,593)	0	0	4.000	3.340	JJ	164,100	328,200	03/07/2017.	07/01/2035.
646066 5N 6	NEW JERSEY EDL FACS (PRINCETON UNIV)S17I			2	1.A FE	5,489,150	118.302	5,915,100	5,000,000	5,348,173	0	(48,161)	0	0	4.000	2.820	JJ	100,000	200,000	12/15/2017.	07/01/2039.
645791 8N 7	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,424,323	110.029	1,573,415	1,430,000	1,425,263	0	268	0	0	3.250	3.280	MS	15,492	46,475	05/11/2017.	09/01/2034.
64579S BF 1	NEW JERSEY ENVR INFRA TRUST REV S17 A-2			2	1.A FE	991,910	108.995	1,089,950	1,000,000	993,637	0	567	0	0	2.625	2.700	MS	8,750	26,250	11/08/2017.	09/01/2030.
64580C AN 7	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	876,354	111.565	987,350	885,000	877,786	0	561	0	0	3.000	3.090	MS	8,850	26,550	05/08/2018.	09/01/2031.
64580C AP 2	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	910,269	111.695	1,022,009	915,000	910,986	0	279	0	0	3.125	3.170	MS	9,531	28,594	05/08/2018.	09/01/2032.
64580C AQ 0	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	927,019	111.271	1,045,947	940,000	928,816	0	702	0	0	3.125	3.240	MS	9,792	29,375	05/08/2018.	09/01/2033.
64580C AR 8	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	967,649	111.722	1,089,290	975,000	968,582	0	364	0	0	3.250	3.310	MS	10,563	31,688	05/08/2018.	09/01/2034.
64580C AV 9	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	449,381	111.447	507,084	455,000	449,905	0	206	0	0	3.375	3.460	MS	5,119	15,356	05/08/2018.	09/01/2038.
645791 F6 6	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,010,387	116.169	3,177,222	2,735,000	2,870,222	0	(26,734)	0	0	4.000	2.860	MS	36,467	109,400	05/12/2015.	09/01/2027.
645791 G3 2	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,295,989	113.438	3,510,906	3,095,000	3,194,651	0	(19,494)	0	0	4.000	3.250	MS	41,267	123,800	05/12/2015.	09/01/2032.
64711N F5 9	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	1,374,513	116.255	1,418,311	1,220,000	1,351,663	0	(22,850)	0	0	4.000	1.894	JD	4,067	48,800	01/01/2020.	06/01/2031.
64711N F7 5	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	1,123,720	115.146	1,151,460	1,000,000	1,070,815	0	(12,031)	0	0	4.000	2.590	JD	3,333	40,000	05/04/2016.	06/01/2033.
64711N F8 3	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	3,215,549	114.928	3,332,912	2,900,000	3,081,222	0	(30,632)	0	0	4.000	2.750	JD	9,667	116,000	04/27/2016.	06/01/2034.
64711N G2 5	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,195,560	114.216	2,284,320	2,000,000	2,112,591	0	(18,958)	0	0	4.000	2.870	JD	6,667	80,000	04/27/2016.	06/01/2036.
64711N L7 8	NEW MEXICO FIN AUTH SR LIEN REF S2016E			2	1.B FE	968,811	112.392	1,005,908	895,000	957,786	0	(11,024)	0	0	3.000	1.641	JD	2,238	26,850	01/01/2020.	06/01/2028.
64711N N9 2	NEW MEXICO FIN AUTH SR LIEN REF S2016F			2	1.B FE	1,071,431	122.149	1,148,201	940,000	1,020,102	0	(13,314)	0	0	5.000	3.270	JD	3,917	47,000	11/29/2016.	06/01/2033.
64711N P2 5	NEW MEXICO FIN AUTH SR LIEN REF S2016F			2	1.B FE	1,079,514	121.912	1,158,164	950,000	1,028,992	0	(13,113)	0	0	5.000	3.310	JD	3,958	47,500	11/29/2016.	06/01/2034.
64711N P6 6	NEW MEXICO FIN AUTH SR LIEN REF S2016F			2	1.B FE	677,118	121.264	727,584	600,000	647,111	0	(7,798)	0	0	5.000	3.400	JD	2,500	30,000	12/01/2016.	06/01/2037.
64711N 3K 9	NEW MEXICO FIN AUTH SR LIEN REF S2018A			2	1.B FE	3,041,399	113.126	3,450,343	3,050,000	3,042,378	0	335	0	0	3.500	3.520	JD	8,896	106,750	02/21/2018.	06/01/2037.
64711P BY 5	NEW MEXICO FIN AUTH SR LIEN REF S2019			2	1.B FE	1,491,795	122.376	1,572,532	1,285,000	1,471,693	0	(20,102)	0	0	4.000	2.107	JD	4,283	51,400	01/01/2020.	06/01/2034.
64711P BZ 2	NEW MEXICO FIN AUTH SR LIEN REF S2019			2	1.B FE	717,650	121.657	754,273	620,000	708,177	0	(9,473)	0	0	4.000	2.144	JD	2,067	24,800	01/01/2020.	06/01/2035.
64711P CD 0	NEW MEXICO FIN AUTH SR LIEN REF S2019			2	1.B FE	588,269	120.282	619,452	515,000	581,219	0	(7,050)	0	0	4.000	2.310	JD	1,717	20,600	01/01/2020.	06/01/2039.
64711N 6W 0	NEW MEXICO FIN AUTH SR LIEN REV S2018D			2	1.B FE	846,974	128.943	876,812	680,000	828,432	0	(18,542)	0	0	5.000	1.838	JD	2,833	34,000	01/01/2020.	06/01/2034.
64711N WM 3	NEW MEXICO FIN AUTH SR LIEN S2014B			2	1.B FE	1,622,285	109.357	1,645,823	1,505,000	1,596,494	0	(25,791)	0	0	3.500	1.662	JD	4,390	52,675	01/01/2020.	06/01/2029.
64711N WN 1	NEW MEXICO FIN AUTH SR LIEN S2014B			2	1.B FE	1,171,979	109.057	1,194,174	1,095,000	1,155,100	0	(16,878)	0	0	3.500	1.835	JD	3,194	38,325	01/01/2020.	06/01/2030.
64711N YH 2	NEW MEXICO FIN AUTH SR LIEN S2015B			2	1.B FE	1,420,362	112.969	1,525,082	1,350,000	1,384,043	0	(7,039)	0	0	4.000	3.380	JD	4,500	54,000	05/28/2015.	06/01/2032.
64711N YP 4	NEW MEXICO FIN AUTH SR LIEN S2015B			2	1.B FE	979,273	112.324	1,055,846	940,000	959,057	0	(3,929)	0	0	4.000	3.500	JD	3,133	37,600	05/28/2015.	06/01/2035.
64711N ZL 2	NEW MEXICO FIN AUTH SR LIEN S2015C			2	1.B FE	8,721,970	118.014	8,898,256	7,540,000	8,117,208	0	(120,098)	0	0	5.000	3.130	JD	31,417	377,000	07/28/2015.	06/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64711N C6 0	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	1,262,052	110.980	1,331,760	1,200,000	1,231,320	0	(6,609)	0	0	3.250	2.620	JD	3,250	39,000	01/28/2016.	06/01/2029.
64972G JZ 8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A			2	1.B FE	4,436,385	120.632	4,547,826	3,770,000	4,146,202	0	(63,542)	0	0	4.500	2.530	JD	7,540	169,650	02/25/2016.	06/15/2032.
64972G JZ 8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD..		2	1.B FE	30,866,415	120.632	31,641,774	26,230,000	28,847,446	0	(442,096)	0	0	4.500	2.530	JD	52,460	1,180,350	02/25/2016.	06/15/2032.
64990G A8 5	NEW YORK DORM AUTH (COLUMBIA UNIV) S20A			1	1.A FE	23,072,980	167.005	23,380,700	14,000,000	22,905,287	0	(167,693)	0	0	5.000	2.110	AO	175,000	373,333	03/05/2020.	10/01/2050.
64990C QE 4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017				1.A FE	2,405,837	163.495	2,967,434	1,815,000	2,371,902	0	(12,869)	0	0	5.000	3.270	AO	22,688	90,750	04/13/2018.	10/01/2047.
64990C 6P 1	NEW YORK DORM AUTH (COLUMBIA UNIV) S2018				1.A FE	19,672,500	164.757	24,713,550	15,000,000	19,429,337	0	(95,515)	0	0	5.000	3.356	AO	187,500	750,000	05/23/2018.	10/01/2048.
64990C 6Q 9	NEW YORK DORM AUTH (COLUMBIA UNIV) S2018			2	1.A FE	17,575,050	127.379	19,106,850	15,000,000	16,961,891	0	(239,157)	0	0	5.000	2.980	AO	187,500	750,000	05/02/2018.	10/01/2038.
64990B ZK 2	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2			1	1.A FE	14,251,400	162.140	16,214,000	10,000,000	13,813,153	0	(98,644)	0	0	5.000	2.890	AO	125,000	500,000	04/07/2016.	10/01/2046.
64990G B5 0	NEW YORK DORM AUTH (CORNELL UNIV)REFS20A			2	1.C FE	34,365,900	119.159	35,747,700	30,000,000	34,083,185	0	(282,715)	0	0	4.000	2.390	JJ	600,000	296,667	03/12/2020.	07/01/2050.
64986A X5 5	NEW YORK ENV FAC CLEAN WTR FING S2012D	SD..		2	1.A FE	155,627	106.886	138,952	130,000	134,200	0	(2,793)	0	0	5.000	2.720	JD	289	6,500	06/25/2012.	06/15/2027.
64985H TE 7	NEW YORK ENV FACS CORP GREEN BONDS S15B			2	1.A FE	3,322,878	118.226	3,339,885	2,825,000	3,065,188	0	(53,066)	0	0	5.000	2.840	MS	41,590	141,250	11/04/2015.	09/15/2032.
64985H UQ 8	NEW YORK ENVIRONMENTAL FACS CORP S15D	SD..		2	1.A FE	15,566,142	118.226	15,670,856	13,255,000	14,349,045	0	(241,349)	0	0	5.000	2.900	MS	195,143	662,750	08/04/2015.	09/15/2032.
65819G LF 3	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	1,789,575	122.745	1,841,175	1,500,000	1,677,457	0	(28,117)	0	0	5.000	2.760	AO	18,750	75,000	10/17/2016.	10/01/2041.
65819G LF 3	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD..		2	1.B FE	35,206,906	122.745	36,222,050	29,510,000	33,001,179	0	(553,156)	0	0	5.000	2.760	AO	368,875	1,475,500	10/17/2016.	10/01/2041.
659079 CM 7	NORTH DAVIS CO SWR DIST REV S2014			2	1.B FE	2,058,960	106.619	2,132,380	2,000,000	2,016,037	0	(7,027)	0	0	4.000	3.610	MS	26,667	80,000	03/18/2014.	03/01/2033.
659079 CN 5	NORTH DAVIS CO SWR DIST REV S2014			2	1.B FE	2,051,280	106.516	2,130,320	2,000,000	2,013,961	0	(6,118)	0	0	4.000	3.660	MS	26,667	80,000	03/18/2014.	03/01/2034.
662903 WB 5	NORTH TEXAS MUNI WTR DIST REF REV S2019			2	1.C FE	2,604,075	113.787	2,844,675	2,500,000	2,593,219	0	(10,856)	0	0	3.000	2.463	MS	25,000	74,583	01/01/2020.	09/01/2035.
662903 QB 2	NORTH TEXAS MUNI WTR DIST REV REF S2015			2	1.C FE	1,401,276	118.642	1,423,704	1,200,000	1,299,389	0	(19,525)	0	0	5.000	3.080	MS	20,000	60,000	04/23/2015.	09/01/2036.
662903 QB 2	NORTH TEXAS MUNI WTR DIST REV REF S2015	SD..		2	1.C FE	11,805,750	118.642	11,994,706	10,110,000	10,947,353	0	(164,499)	0	0	5.000	3.080	MS	168,500	505,500	04/23/2015.	09/01/2036.
662903 RD 7	NORTH TEXAS MUNI WTR DIST SYS REV S2016			2	1.C FE	3,317,475	122.605	3,390,028	2,765,000	3,103,163	0	(54,611)	0	0	5.000	2.660	MS	46,083	138,250	10/27/2016.	09/01/2034.
662903 RD 7	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD..		2	1.C FE	13,173,914	122.605	13,462,029	10,980,000	12,322,868	0	(216,865)	0	0	5.000	2.660	MS	183,000	549,000	10/27/2016.	09/01/2034.
66283A EH 5	NORTH TEXAS WATER REGL WSTWTR REF S2015			2	1.C FE	1,550,464	119.983	1,571,777	1,310,000	1,507,459	0	(43,005)	0	0	5.000	1.463	JD	5,458	65,500	01/01/2020.	06/01/2028.
662835 WA 1	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,379,924	121.381	2,324,446	1,915,000	2,187,359	0	(46,853)	0	0	5.000	2.200	JD	7,979	95,750	08/25/2016.	06/01/2035.
662835 ZS 9	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	1,176,053	116.337	1,384,410	1,190,000	1,177,931	0	694	0	0	3.375	3.470	JD	3,347	40,163	03/26/2018.	06/01/2034.
662835 F8 5	NORTH TEXAS WATER REGL WSTWTR REV S2019			2	1.C FE	19,681	110.972	22,194	20,000	19,698	0	11	0	0	3.125	3.230	JD	52	625	05/09/2019.	06/01/2040.
662842 LB 7	NORTH TEXAS WATER UPPER EAST FORK REFS15			2	1.B FE	2,241,579	109.414	2,335,989	2,135,000	2,222,872	0	(18,707)	0	0	3.300	2.314	JD	5,871	70,455	01/01/2020.	06/01/2035.
662842 LP 6	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	3,615,014	123.942	3,495,164	2,820,000	3,282,116	0	(80,498)	0	0	5.000	1.810	JD	11,750	141,000	08/25/2016.	06/01/2028.
662842 PE 7	NORTH TEXAS WATER UPPER EAST FORK S2018			2	1.B FE	3,409,006	116.296	4,000,582	3,440,000	3,413,977	0	1,841	0	0	3.250	3.330	JD	9,317	111,800	02/23/2018.	06/01/2032.
662842 QA 4	NORTH TEXAS WATER UPPER EAST FORK S2019			2	1.B FE	1,584,798	113.674	1,761,947	1,550,000	1,579,996	0	(3,608)	0	0	3.000	2.710	JD	3,875	46,500	07/26/2019.	06/01/2034.
662842 QF 3	NORTH TEXAS WATER UPPER EAST FORK S2019			2	1.B FE	1,864,161	110.621	1,985,647	1,795,000	1,856,624	0	(7,538)	0	0	3.000	2.490	JD	4,488	53,850	01/01/2020.	06/01/2039.
662842 QH 9	NORTH TEXAS WATER UPPER EAST FORK S2019			2	1.B FE	1,978,534	109.214	2,102,370	1,925,000	1,972,814	0	(5,721)	0	0	3.000	2.629	JD	4,813	57,750	01/01/2020.	06/01/2041.
67756D AY 2	OHIO HGR ED FAC COMM (CLEV CLINIC) S13A1			2	1.C FE	1,216,468	109.523	1,199,277	1,095,000	1,123,902	0	(13,692)	0	0	5.000	3.620	JJ	27,375	54,750	05/15/2013.	01/01/2042.
67756D AY 2	OHIO HGR ED FAC COMM (CLEV CLINIC) S13A1	SD..		2	1.C FE	8,781,902	109.523	8,657,793	7,905,000	8,113,652	0	(98,844)	0	0	5.000	3.620	JJ	197,625	395,250	05/15/2013.	01/01/2042.
67756D VB 9	OHIO HGR ED FAC COMM (CLEV CLINIC) S13A1			2	1.A	9,932	107.331	10,733	10,000	9,990	0	5	0	0	4.000	4.040	JJ	200	400	05/15/2013.	01/01/2042.
67756D VD 5	OHIO HGR ED FAC COMM (CLEV CLINIC) S13A1			2	1.C FE	7,439,218	104.821	7,851,093	7,490,000	7,479,436	0	316	0	0	4.000	4.040	JJ	149,800	299,600	05/15/2013.	01/01/2042.
67756A H9 6	OHIO HGR ED FAC COMM (CLEV CLINIC)S14B-4			2	1.D FE	7,600,000	100.000	7,600,000	7,600,000	7,600,000	0	0	0	0	0.020	0.060	MON	254	0	12/22/2020.	01/01/2043.
677561 KQ 4	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A			2	1.C FE	6,154,688	110.900	6,931,250	6,250,000	6,166,321	0	3,557	0	0	3.375	3.480	JJ	105,469	210,938	08/09/2017.	01/01/2038.
679111 WC 4	OKLAHOMA TURNPIKE AUTH REV S2011B			2	1.D FE	2,151,720	100.000	2,000,000	2,000,000	2,000,000	0	(23,529)	0	0	5.000	3.790	JJ	50,000	100,000	10/02/2013.	01/01/2031.
679111 WR 1	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	1,127,650	119.757	1,197,570	1,000,000	1,076,336	0	(13,812)	0	0	5.000	3.330	JJ	25,000	50,000	01/31/2017.	01/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
679111 XB 5	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	4,504,000	119.507	4,780,280	4,000,000	4,301,530	0	(54,525)	0	0	5.000	3.350	JJ	100,000	200,000	01/31/2017.	01/01/2038.
679111 ZQ 0	OKLAHOMA TURNPIKE AUTH TXBL REF S2020B			1	1.D FE	2,500,000	100.313	2,507,825	2,500,000	2,500,000	0	0	0	0	0.627	0.627	JJ	2,700	0	10/16/2020.	01/01/2023.
679111 ZR 8	OKLAHOMA TURNPIKE AUTH TXBL REF S2020B			1	1.D FE	2,500,000	100.611	2,515,275	2,500,000	2,500,000	0	0	0	0	0.804	0.804	JJ	3,462	0	10/16/2020.	01/01/2024.
679111 ZS 6	OKLAHOMA TURNPIKE AUTH TXBL REF S2020B			1	1.D FE	2,000,000	100.425	2,008,500	2,000,000	2,000,000	0	0	0	0	0.904	0.904	JJ	3,114	0	10/16/2020.	01/01/2025.
679111 ZT 4	OKLAHOMA TURNPIKE AUTH TXBL REF S2020B			1	1.D FE	1,750,000	101.040	1,768,200	1,750,000	1,750,000	0	0	0	0	1.205	1.205	JJ	3,632	0	10/16/2020.	01/01/2026.
67919P MC 4	OKLAHOMA WATER RES BRD MASTER TR S2015			2	1.A FE	1,513,036	119.103	1,482,832	1,245,000	1,375,003	0	(28,731)	0	0	5.000	2.400	AO	15,563	62,250	12/01/2015.	04/01/2028.
67919P NM 1	OKLAHOMA WATER RES BRD MASTER TR S2016			2	1.A FE	5,245,336	114.819	5,419,457	4,720,000	5,027,849	0	(53,976)	0	0	4.000	2.660	AO	47,200	188,800	10/04/2016.	04/01/2036.
67919P PE 7	OKLAHOMA WATER RES BRD MASTER TR S2018			2	1.A FE	2,933,725	125.160	3,129,000	2,500,000	2,811,715	0	(45,036)	0	0	5.000	2.810	AO	31,250	125,000	03/14/2018.	04/01/2031.
681793 7B 5	OMAHA PUB POWER DIST ELEC S2011B			2	1.C FE	4,440,438	100.355	3,883,739	3,870,000	3,875,805	0	(70,589)	0	0	5.000	3.130	FA	80,625	193,500	11/15/2011.	02/01/2024.
682001 DS 8	OMAHA PUBLIC POWER DIST ELEC REF S15B			2	1.C FE	8,308,512	111.590	8,536,635	7,650,000	7,918,455	0	(70,050)	0	0	4.000	2.960	FA	127,500	306,000	12/11/2014.	02/01/2030.
682001 FP 2	OMAHA PUBLIC POWER DIST ELEC REF S17A			2	1.C FE	1,215,020	128.707	1,287,070	1,000,000	1,155,121	0	(20,272)	0	0	5.000	2.540	FA	20,833	50,000	12/05/2017.	02/01/2031.
68428T CU 9	ORANGE CO SANTN DIST WSTWTR REV REF S16A			2	1.A FE	5,575,688	113.737	5,851,769	5,145,000	5,383,323	0	(42,790)	0	0	4.000	3.010	FA	85,750	205,800	03/02/2016.	02/01/2037.
68428T CW 5	ORANGE CO SANTN DIST WSTWTR REV REF S16A			2	1.A FE	1,048,008	113.360	1,105,260	975,000	1,015,490	0	(7,248)	0	0	4.000	3.110	FA	16,250	39,000	03/02/2016.	02/01/2039.
68428T CW 5	ORANGE CO SANTN DIST WSTWTR REV REF S16A	SD..		2	1.A FE	10,748,800	113.360	11,336,000	10,000,000	10,415,278	0	(74,340)	0	0	4.000	3.110	FA	166,667	400,000	03/02/2016.	02/01/2039.
685349 FU 1	ORANGE WATER & SEWER AUTH SYS REF S2014			2	1.B FE	1,222,645	111.897	1,270,031	1,135,000	1,170,157	0	(9,377)	0	0	4.000	3.060	JJ	22,700	45,400	11/20/2014.	07/01/2029.
68607V F8 3	OREGON DEPT ADMIN SVCS LOTTERY REV S14A			2	1.C FE	1,594,148	114.569	1,540,953	1,345,000	1,436,254	0	(26,476)	0	0	5.000	2.800	AO	16,813	67,250	07/16/2014.	04/01/2027.
68607V L7 8	OREGON DEPT ADMIN SVCS LOTTERY REV S15A			2	1.C FE	10,279,134	117.403	9,938,164	8,465,000	9,280,684	0	(179,380)	0	0	5.000	2.590	AO	105,813	423,250	01/07/2015.	04/01/2034.
68607V Z2 4	OREGON DEPT ADMIN SVCS LOTTERY REV S19A			2	1.C FE	3,634,740	129.487	3,884,610	3,000,000	3,536,280	0	(57,643)	0	0	5.000	2.580	AO	37,500	150,000	03/28/2019.	04/01/2039.
68607D VF 9	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	14,575,000	101.590	14,806,743	14,575,000	14,575,000	0	0	0	0	1.430	1.430	MN	26,632	33,579	09/11/2020.	11/15/2029.
68607D VG 7	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	18,000,000	101.118	18,201,240	18,000,000	18,000,000	0	0	0	0	1.530	1.530	MN	35,190	44,370	09/11/2020.	11/15/2030.
68607D VH 5	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	12,000,000	101.458	12,174,960	12,000,000	12,000,000	0	0	0	0	1.660	1.660	MN	25,453	32,093	09/11/2020.	11/15/2031.
68607D PX 7	OREGON DEPT TRANS HWY USERTAX REF S12A	SD..		2	1.B FE	6,061,900	109.010	5,450,500	5,000,000	5,214,020	0	(110,160)	0	0	5.000	2.640	MN	31,944	250,000	07/06/2012.	11/15/2028.
68607D PX 7	OREGON DEPT TRANS HWY USERTAX REF S12A	SD..		2	1.B FE	6,035,350	109.010	5,450,500	5,000,000	5,208,425	0	(107,193)	0	0	5.000	2.700	MN	31,944	250,000	06/06/2012.	11/15/2028.
686507 FL 3	ORLANDO UTILITIES COMM UTIL SYS REF S12A			1	1.C FE	1,209,780	122.239	1,222,390	1,000,000	1,174,317	0	(35,463)	0	0	5.000	1.212	AO	12,500	50,000	01/01/2020.	10/01/2025.
686507 EY 6	ORLANDO UTILITIES COMM UTIL SYS REV S11C			2	1.C FE	1,543,616	103.451	1,401,761	1,355,000	1,371,656	0	(21,668)	0	0	5.000	3.320	AO	16,938	67,750	12/08/2011.	10/01/2027.
686507 HX 5	ORLANDO UTILITIES COMM UTIL SYS REV S18A			2	1.C FE	5,704,578	127.930	6,012,710	4,700,000	5,425,478	0	(97,526)	0	0	5.000	2.500	AO	58,750	235,000	01/18/2018.	10/01/2031.
696572 KY 1	PALM BEACH CO WTR & SWR REF S2013			2	1.A FE	1,768,939	113.192	1,901,626	1,680,000	1,707,905	0	(9,394)	0	0	5.000	4.350	AO	21,000	84,000	07/23/2013.	10/01/2033.
696572 LV 6	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,741,453	109.604	3,025,070	2,760,000	2,742,577	0	1,032	0	0	2.625	2.680	AO	18,113	61,381	11/12/2019.	10/01/2034.
696572 LW 4	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,829,943	110.204	3,118,773	2,830,000	2,830,000	0	0	0	0	2.750	2.750	AO	19,456	65,935	11/12/2019.	10/01/2035.
702541 HG 1	PASCO CO WATER & SEWER REF S2014A			2	1.B FE	1,441,076	112.520	1,462,760	1,300,000	1,412,253	0	(28,823)	0	0	4.000	1.617	AO	13,000	52,000	01/01/2020.	10/01/2029.
702541 HH 9	PASCO CO WATER & SEWER REF S2014A			2	1.B FE	3,067,417	113.350	3,275,815	2,890,000	2,963,772	0	(18,232)	0	0	4.000	3.270	AO	28,900	115,600	09/24/2014.	10/01/2030.
70917S KW 2	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,286,414	108.912	2,325,271	2,135,000	2,256,941	0	(29,473)	0	0	3.750	2.219	JD	6,672	80,063	01/01/2020.	12/01/2032.
70917S PU 1	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15A			2	1.B FE	1,132,139	122.151	1,203,187	985,000	1,059,359	0	(14,257)	0	0	5.000	3.270	AO	12,313	49,250	07/01/2015.	10/01/2034.
70917S QR 7	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	6,140,250	118.616	5,930,800	5,000,000	5,611,187	0	(120,566)	0	0	5.000	2.270	AO	62,500	250,000	06/02/2016.	10/01/2034.
70917S VZ 3	PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A			2	1.B FE	15,828,624	113.016	16,681,162	14,760,000	15,379,638	0	(100,840)	0	0	3.500	2.690	FA	195,160	516,600	03/30/2016.	08/15/2030.
70917S WC 3	PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A			2	1.B FE	841,530	115.406	865,545	750,000	828,494	0	(13,036)	0	0	4.000	2.021	FA	11,333	30,000	01/01/2020.	08/15/2033.
70917S WD 1	PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A			2	1.B FE	839,903	115.218	864,135	750,000	827,108	0	(12,794)	0	0	4.000	2.054	FA	11,333	30,000	01/01/2020.	08/15/2034.
70917S C7 6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	2,341,640	124.378	2,487,560	2,000,000	2,219,771	0	(32,229)	0	0	5.000	3.020	FA	37,778	100,000	12/13/2016.	08/15/2032.
70917S 3X 9	PENNSYLVANIA HIGHER ED (UNIV OF PA) S18A			2	1.B FE	783,848	117.700	882,750	750,000	776,788	0	(3,271)	0	0	4.000	3.430	FA	11,333	30,000	10/04/2018.	02/15/2034.
70917S 3Y 7	PENNSYLVANIA HIGHER ED (UNIV OF PA) S18A			2	1.B FE	974,780	112.374	1,123,740	1,000,000	977,403	0	1,209	0	0	3.375	3.580	FA	12,750	33,750	10/04/2018.	02/15/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
709235 XY 6	PENNSYLVANIA STATE UNIVERSITY REF S2016B			2	1.C FE	4,083,844	122.195	4,020,216	3,290,000	3,753,687	0	(75,711)	0	0	5.000	2.330	MS	54,833	164,500	06/07/2016.	09/01/2033.
709235 VG 7	PENNSYLVANIA STATE UNIVERSITY S2015A			2	1.C FE	1,749,863	118.793	1,758,136	1,480,000	1,704,006	0	(45,857)	0	0	5.000	1.619	MS	24,667	74,000	01/01/2020.	09/01/2032.
709235 WF 8	PENNSYLVANIA STATE UNIVERSITY S2015B			2	1.C FE	9,196,534	118.491	9,502,978	8,020,000	8,604,864	0	(114,193)	0	0	5.000	3.300	MS	133,667	401,000	05/06/2015.	09/01/2033.
71884A XA 2	PHOENIX CIVIC IMP SR LN EXCISE REF S12			2	1.C FE	2,534,723	107.226	2,294,636	2,140,000	2,206,457	0	(42,752)	0	0	5.000	2.870	JJ	53,500	107,000	05/30/2012.	07/01/2027.
71884A XB 0	PHOENIX CIVIC IMP SR LN EXCISE REF S12			2	1.C FE	3,159,762	107.226	2,879,018	2,685,000	2,765,187	0	(51,534)	0	0	5.000	2.950	JJ	67,125	134,250	05/30/2012.	07/01/2028.
74526L FC 2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	120.184	1,201,840	1,000,000	1,197,281	0	(8,489)	0	0	5.000	0.890	JD	4,167	6,667	09/30/2020.	12/01/2025.
751100 GH 5	RALEIGH COMB ENTERPRISE SYS REV REF S10A				1.A FE	4,234,810	110.431	4,174,292	3,780,000	3,876,464	0	(42,048)	0	0	5.000	3.760	MS	63,000	189,000	12/20/2010.	03/01/2023.
751100 JQ 2	RALEIGH COMB ENTERPRISE SYS REV REF S13A			2	1.A FE	6,773,004	110.411	6,955,893	6,300,000	6,423,397	0	(53,593)	0	0	5.000	4.044	MS	105,000	315,000	08/13/2013.	03/01/2031.
751100 JS 8	RALEIGH COMB ENTERPRISE SYS REV REF S13A			2	1.A FE	3,529,845	105.645	3,565,519	3,375,000	3,413,447	0	(16,921)	0	0	3.750	3.200	MS	42,188	126,563	05/02/2013.	03/01/2033.
751100 JS 8	RALEIGH COMB ENTERPRISE SYS REV REF S13A	SD		2	1.A FE	1,699,555	105.645	1,716,731	1,625,000	1,643,512	0	(8,147)	0	0	3.750	3.200	MS	20,313	60,938	05/02/2013.	03/01/2033.
751100 LW 6	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	2,619,443	117.937	2,777,416	2,355,000	2,522,239	0	(24,582)	0	0	4.000	2.740	MS	31,400	94,200	10/26/2016.	03/01/2034.
751100 LX 4	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	2,771,275	117.778	2,944,450	2,500,000	2,671,676	0	(25,199)	0	0	4.000	2.780	MS	33,333	100,000	10/26/2016.	03/01/2035.
751100 LD 8	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,112,290	117.937	1,179,370	1,000,000	1,071,014	0	(10,438)	0	0	4.000	2.740	MS	13,333	40,000	10/26/2016.	03/01/2034.
751100 LE 6	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,108,510	117.778	1,177,780	1,000,000	1,068,670	0	(10,079)	0	0	4.000	2.780	MS	13,333	40,000	10/26/2016.	03/01/2035.
76222F EE 4	RHODE ISLAND DRINKING WTR TXBL REF S19D			2	1.A FE	2,275,000	106.683	2,427,038	2,275,000	2,275,000	0	0	0	0	2.438	2.438	AO	13,866	43,601	12/05/2019.	10/01/2029.
76222F EF 1	RHODE ISLAND DRINKING WTR TXBL REF S19D			2	1.A FE	1,265,000	106.583	1,348,275	1,265,000	1,265,000	0	0	0	0	2.538	2.538	AO	8,026	25,239	12/05/2019.	10/01/2030.
762197 VF 5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	117.429	5,871,450	5,000,000	5,272,687	0	(36,331)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017.	09/01/2037.
76221U GL 4	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A			2	1.A FE	7,985,000	106.302	8,488,215	7,985,000	7,985,000	0	0	0	0	2.738	2.738	AO	54,657	171,867	12/05/2019.	10/01/2032.
783245 LH 4	RUTHERFORD CO UTILITY DIST WTRWKS S2019			2	1.A FE	868,115	111.092	933,173	840,000	864,949	0	(3,166)	0	0	3.000	2.539	FA	10,500	29,470	01/01/2020.	02/01/2037.
790420 NS 8	SAINT JOHNS CO WATER & SEWER REF S2016			2	1.C FE	2,216,269	122.090	2,203,725	1,805,000	2,047,896	0	(41,597)	0	0	5.000	2.340	JD	7,521	90,250	09/29/2016.	06/01/2035.
795604 AV 9	SALT LAKE CITY PUBLIC UTILS REV REF S201			2	1.B FE	6,186,822	120.353	6,523,133	5,420,000	5,887,457	0	(83,561)	0	0	5.000	3.150	FA	112,917	271,000	03/01/2017.	02/01/2037.
79560T DE 9	SALT LAKE CITY SALES & EXCISE TAX S2016A			2	1.A FE	1,206,033	116.977	1,187,317	1,015,000	1,116,201	0	(20,234)	0	0	4.000	1.800	AO	10,150	40,600	05/03/2016.	10/01/2026.
79574C AM 5	SALT RIVER PROJ AGR IMPT & PWR REF S15A			2	1.B FE	1,319,956	120.177	1,327,956	1,105,000	1,207,233	0	(21,484)	0	0	5.000	2.760	JD	4,604	55,250	05/13/2015.	12/01/2027.
79574C BX 0	SALT RIVER PROJ AGR IMPT & PWR REF S16A			2	1.B FE	3,507,270	125.182	3,755,460	3,000,000	3,320,282	0	(47,967)	0	0	5.000	3.040	JJ	75,000	150,000	11/16/2016.	01/01/2032.
79574C CR 2	SALT RIVER PROJ AGR IMPT & PWR REF S17A			2	1.B FE	63,213	128.891	70,890	55,000	61,457	0	(813)	0	0	5.000	3.120	JJ	1,375	2,750	10/16/2018.	01/01/2032.
796253 4P 4	SAN ANTONIO ELEC & GAS REV S2015			2	1.B FE	1,919,005	112.995	2,090,408	1,850,000	1,886,771	0	(6,691)	0	0	3.000	2.580	FA	23,125	55,500	11/03/2015.	02/01/2027.
796253 4P 4	SAN ANTONIO ELEC & GAS REV S2015	SD		2	1.B FE	6,140,816	112.995	6,689,304	5,920,000	6,037,666	0	(21,411)	0	0	3.000	2.580	FA	74,000	177,600	11/03/2015.	02/01/2027.
796253 4R 0	SAN ANTONIO ELEC & GAS REV S2015			2	1.B FE	5,793,086	112.846	6,392,726	5,665,000	5,733,889	0	(12,388)	0	0	3.250	2.990	FA	76,714	184,113	11/03/2015.	02/01/2029.
79625G AT 0	SAN ANTONIO ELEC & GAS REV S2018A			2	1.B FE	588,095	131.240	656,200	500,000	572,453	0	(7,823)	0	0	5.000	2.970	FA	10,417	25,000	12/06/2018.	02/01/2034.
802072 SN 9	SANTA FE GROSS RECEIPTS TAX REV S2018A			2	1.B FE	618,075	127.054	635,270	500,000	605,015	0	(13,060)	0	0	5.000	1.945	JD	2,083	25,000	01/01/2020.	06/01/2035.
80216P AS 5	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	799,549	114.863	821,270	715,000	787,090	0	(12,459)	0	0	4.000	2.025	JD	2,383	28,600	01/01/2020.	06/01/2033.
80216P AT 3	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	920,873	114.645	945,821	825,000	906,757	0	(14,116)	0	0	4.000	2.057	JD	2,750	33,000	01/01/2020.	06/01/2034.
80216P AV 8	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	1,007,451	114.216	1,027,944	900,000	961,854	0	(10,495)	0	0	4.000	2.630	JD	3,000	36,000	05/10/2016.	06/01/2036.
810489 PC 2	SCOTTSDALE PPTY CORP EXCISE TAX REF S13			2	1.B FE	3,069,831	105.725	3,124,174	2,955,000	2,986,065	0	(11,780)	0	0	3.500	3.060	JJ	51,713	103,425	01/29/2013.	07/01/2033.
812631 KF 5	SEATTLE DRAIN & WASTEWATER REF S2012			2	1.B FE	3,111,614	105.316	2,817,203	2,675,000	2,734,540	0	(49,485)	0	0	5.000	3.040	MS	44,583	133,750	06/06/2012.	09/01/2030.
812631 KF 5	SEATTLE DRAIN & WASTEWATER REF S2012	SD		2	1.B FE	10,672,544	105.316	9,662,743	9,175,000	9,379,216	0	(169,731)	0	0	5.000	3.040	MS	152,917	458,750	06/06/2012.	09/01/2030.
812631 KG 3	SEATTLE DRAIN & WASTEWATER REF S2012			2	1.B FE	520,587	105.280	473,760	450,000	459,652	0	(8,017)	0	0	5.000	3.110	MS	7,500	22,500	06/06/2012.	09/01/2031.
812631 KG 3	SEATTLE DRAIN & WASTEWATER REF S2012	SD		2	1.B FE	13,882,320	105.280	12,633,600	12,000,000	12,257,379	0	(213,780)	0	0	5.000	3.110	MS	200,000	600,000	06/06/2012.	09/01/2031.
812631 KH 1	SEATTLE DRAIN & WASTEWATER REF S2012			2	1.B FE	3,085,859	105.244	2,820,539	2,680,000	2,735,623	0	(46,176)	0	0	5.000	3.170	MS	44,667	134,000	06/06/2012.	09/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
812631 KH 1	SEATTLE DRAIN & WASTEWATER REF S2012	SD..	..	2	1.B FE	8,134,924	105.244	7,435,489	7,065,000	7,211,634	0	(121,730)	0	0	5.000	3.170	MS	117,750	353,250	06/06/2012.	09/01/2032.
812643 FZ 2	SEATTLE LIGHT & POWER REV REF S2011A		..	2	1.C FE	4,190,240	100.391	4,015,640	4,000,000	4,014,665	0	(175,575)	0	0	5.500	1.072	FA	91,667	220,000	01/01/2020.	02/01/2030.
812643 GV 0	SEATTLE LIGHT & POWER REV REF S2012A		..	2	1.C FE	1,090,740	106.822	1,068,220	1,000,000	1,053,500	0	(37,240)	0	0	5.000	1.180	JD	4,167	50,000	01/01/2020.	06/01/2027.
812643 GV 0	SEATTLE LIGHT & POWER REV REF S2012A		..	2	1.C FE	806,409	106.822	731,731	685,000	704,616	0	(13,381)	0	0	5.000	2.920	JD	2,854	34,250	06/26/2012.	06/01/2027.
812643 GV 0	SEATTLE LIGHT & POWER REV REF S2012A	SD..	..	2	1.C FE	4,879,660	106.822	4,427,772	4,145,000	4,263,696	0	(80,970)	0	0	5.000	2.920	JD	17,271	207,250	06/26/2012.	06/01/2027.
812728 SJ 3	SEATTLE WATER REV REF S2012	SD..	..	2	1.B FE	13,027,455	107.585	11,576,146	10,760,000	11,171,008	0	(238,345)	0	0	5.000	2.640	MS	179,333	538,000	05/15/2012.	09/01/2030.
812728 SK 0	SEATTLE WATER REV REF S2012		..	2	1.B FE	1,397,498	107.533	1,247,383	1,160,000	1,203,153	0	(25,006)	0	0	5.000	2.700	MS	19,333	58,000	05/15/2012.	09/01/2031.
812728 SK 0	SEATTLE WATER REV REF S2012	SD..	..	2	1.B FE	12,438,941	107.533	11,102,782	10,325,000	10,709,102	0	(222,577)	0	0	5.000	2.700	MS	172,083	516,250	05/15/2012.	09/01/2031.
837545 LU 4	SOUTH DAKOTA CONSERVANCY DIST REF S17B		..	2	1.A FE	5,636,858	126.481	5,849,746	4,625,000	5,322,753	0	(96,368)	0	0	5.000	2.500	FA	96,354	231,250	08/04/2017.	08/01/2032.
837545 MX 7	SOUTH DAKOTA CONSERVANCY DIST S2018		..	2	1.A FE	2,194,242	129.957	2,417,200	1,860,000	2,130,954	0	(31,590)	0	0	5.000	2.850	FA	38,750	93,000	12/06/2018.	08/01/2032.
837545 NC 2	SOUTH DAKOTA CONSERVANCY DIST S2018		..	2	1.A FE	1,971,775	128.106	2,036,885	1,590,000	1,930,541	0	(41,234)	0	0	5.000	1.948	FA	33,125	79,500	01/01/2020.	08/01/2037.
849103 AU 0	SPOKANE WATER & SEWER SYS REV S2014		..	2	1.C FE	2,914,219	110.177	3,134,536	2,845,000	2,874,916	0	(7,030)	0	0	3.750	3.460	JD	8,891	106,688	11/18/2014.	12/01/2033.
849103 AU 0	SPOKANE WATER & SEWER SYS REV S2014	SD..	..	2	1.C FE	9,982,096	110.177	10,736,749	9,745,000	9,847,470	0	(24,081)	0	0	3.750	3.460	JD	30,453	365,438	11/18/2014.	12/01/2033.
592481 KD 6	ST LOUIS METRO SWR DIST SYS REV S2017A		..	2	1.B FE	1,351,553	124.888	1,404,990	1,125,000	1,283,804	0	(22,815)	0	0	5.000	2.570	MN	9,375	56,250	12/06/2017.	05/01/2036.
870000 JA 5	SWARTHMORE BORO AUTH COLL REV S2013		..	2	1.A FE	681,762	112.593	675,558	600,000	660,051	0	(21,711)	0	0	5.000	1.227	MS	8,833	30,000	01/01/2020.	09/15/2029.
870000 KE 5	SWARTHMORE BORO AUTH COLL REV S2015		..	2	1.A FE	2,397,601	111.903	2,612,935	2,335,000	2,366,912	0	(6,124)	0	0	4.000	3.680	MS	27,501	93,400	07/14/2015.	09/15/2037.
870000 KX 3	SWARTHMORE BORO AUTH SWARTHMORE CLG S16A		..	2	1.A FE	7,121,675	126.085	6,934,675	5,500,000	6,453,390	0	(157,366)	0	0	5.000	1.790	MS	80,972	275,000	07/19/2016.	09/15/2029.
870481 AB 4	SWEETWATER CNTY WY REV (PACIFICORP) S19		..	2	2.A FE	17,000,000	100.000	17,000,000	17,000,000	17,000,000	0	0	0	0	0.060	0.170	MON	1,453	9,396	07/10/2020.	11/01/2025.
870481 AB 4	SWEETWATER CNTY WY REV (PACIFICORP) S19		..	2	2.A FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	0.060	0.200	MON	171	1,105	07/24/2020.	11/01/2025.
87354T CC 7	TACOMA REGL WATER SYS REF S2013		..	2	1.C FE	569,911	107.417	580,052	540,000	548,071	0	(3,160)	0	0	4.000	3.350	JD	1,800	21,600	04/03/2013.	12/01/2032.
87354T CC 7	TACOMA REGL WATER SYS REF S2013	SD..	..	2	1.C FE	5,962,954	107.417	6,069,061	5,650,000	5,734,446	0	(33,059)	0	0	4.000	3.350	JD	18,833	226,000	04/03/2013.	12/01/2032.
873545 HC 4	TACOMA SEWER REV REF S2015		..	2	1.B FE	1,636,214	111.505	1,661,425	1,490,000	1,610,433	0	(25,781)	0	0	4.000	2.075	JD	4,967	59,600	01/01/2020.	12/01/2034.
873545 JJ 7	TACOMA SEWER REV REF S2016A		..	2	1.B FE	923,754	112.757	952,797	845,000	912,098	0	(11,656)	0	0	3.500	1.948	JD	2,465	29,575	01/01/2020.	12/01/2029.
873545 JM 0	TACOMA SEWER REV REF S2016A		..	2	1.B FE	922,837	112.598	957,083	850,000	892,054	0	(7,106)	0	0	3.750	2.760	JD	2,656	31,875	05/04/2016.	12/01/2032.
873545 JP 3	TACOMA SEWER REV REF S2016A		..	2	1.B FE	798,532	112.169	818,834	730,000	788,479	0	(10,053)	0	0	3.750	2.174	JD	2,281	27,375	01/01/2020.	12/01/2034.
873545 KR 7	TACOMA SEWER REV S2018		..	2	1.B FE	750,989	119.830	886,742	740,000	749,007	0	(960)	0	0	4.000	3.820	JD	2,467	29,600	11/07/2018.	12/01/2035.
873545 KX 4	TACOMA SEWER REV S2018		..	2	1.B FE	1,824,821	118.624	2,170,819	1,830,000	1,825,133	0	167	0	0	4.000	4.020	JD	6,100	73,200	11/07/2018.	12/01/2039.
874461 HV 1	TALLAHASSEE CONS UTIL SYS REV REF S2015		..	2	1.C FE	2,215,639	112.183	2,210,005	1,970,000	2,061,484	0	(31,358)	0	0	5.000	3.220	AO	24,625	98,500	09/16/2015.	10/01/2035.
874461 KM 7	TALLAHASSEE CONS UTIL SYS REV REF S2018		..	2	1.C FE	1,781,231	119.680	1,884,960	1,575,000	1,714,144	0	(26,890)	0	0	5.000	2.990	AO	19,688	78,750	05/23/2018.	10/01/2036.
874461 KN 5	TALLAHASSEE CONS UTIL SYS REV REF S2018		..	2	1.C FE	3,726,222	119.474	3,948,616	3,305,000	3,589,351	0	(54,875)	0	0	5.000	3.040	AO	41,313	165,250	05/23/2018.	10/01/2037.
874461 KP 0	TALLAHASSEE CONS UTIL SYS REV REF S2018		..	2	1.C FE	2,753,192	119.217	2,914,856	2,445,000	2,653,106	0	(40,138)	0	0	5.000	3.060	AO	30,563	122,250	05/23/2018.	10/01/2038.
875290 XV 5	TAMPA WATER & SEWER REV REF S2015		..	2	1.A FE	2,203,840	114.551	2,291,020	2,000,000	2,170,131	0	(33,709)	0	0	4.000	2.108	AO	20,000	80,000	01/01/2020.	10/01/2035.
875291 AG 1	TAMPA WATER & SEWER REV S2020A		..	2	1.A FE	2,465,900	126.390	2,527,800	2,000,000	2,447,857	0	(18,043)	0	0	4.000	1.520	AO	20,000	14,000	07/17/2020.	10/01/2038.
875291 AK 2	TAMPA WATER & SEWER REV S2020A		..	2	1.A FE	4,507,414	125.270	4,634,990	3,700,000	4,476,342	0	(31,072)	0	0	4.000	1.660	AO	37,000	25,900	07/17/2020.	10/01/2041.
875291 AX 4	TAMPA WATER & WSTWTR TXBL REF S2020B		..		1.A FE	2,300,000	101.689	2,338,847	2,300,000	2,300,000	0	0	0	0	1.141	1.141	AO	6,561	4,593	07/17/2020.	10/01/2027.
875291 AY 2	TAMPA WATER & WSTWTR TXBL REF S2020B		..		1.A FE	2,650,000	101.886	2,699,979	2,650,000	2,650,000	0	0	0	0	1.288	1.288	AO	8,533	5,973	07/17/2020.	10/01/2028.
875291 AZ 9	TAMPA WATER & WSTWTR TXBL REF S2020B		..		1.A FE	2,300,000	101.731	2,339,813	2,300,000	2,300,000	0	0	0	0	1.348	1.348	AO	7,751	5,426	07/17/2020.	10/01/2029.
875291 BA 3	TAMPA WATER & WSTWTR TXBL REF S2020B		..		1.A FE	3,250,000	101.453	3,297,223	3,250,000	3,250,000	0	0	0	0	1.418	1.418	AO	11,521	8,065	07/17/2020.	10/01/2030.
875291 BB 1	TAMPA WATER & WSTWTR TXBL REF S2020B		..		1.A FE	2,800,000	101.457	2,840,796	2,800,000	2,800,000	0	0	0	0	1.518	1.518	AO	10,626	7,438	07/17/2020.	10/01/2031.
876443 PV 8	TARRANT REGIONAL WATER DIST WTR REF S17		..	2	1.B FE	4,933,748	117.154	5,336,365	4,555,000	4,814,815	0	(37,866)	0	0	4.000	2.980	MS	60,733	182,200	08/16/2017.	03/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
876443 PG 1	TARRANT REGIONAL WATER DIST WTR REV S16A			2	1.B FE	2,523,780	123.181	2,463,620	2,000,000	2,288,848	0	(52,502)	0	0	5.000	2.040	MS	33,333	100,000	04/06/2016.	03/01/2028.
87971H KG 8	TEMPE EXCISE TAX REV REF S2016			2	1.C FE	561,879	123.639	556,376	450,000	514,435	0	(10,898)	0	0	5.000	2.220	JJ	11,250	22,500	05/25/2016.	07/01/2031.
87971H JN 5	TEMPE EXCISE TAX REV S2013			2	1.C FE	2,035,388	109.121	2,111,491	1,935,000	1,963,784	0	(10,763)	0	0	4.500	3.870	JJ	43,538	87,075	06/11/2013.	07/01/2032.
882117 U3 6	TEXAS A & M PERM UNIV FUND REF S2011			2	1.A FE	2,822,810	102.389	2,539,247	2,480,000	2,500,738	0	(40,471)	0	0	5.000	3.300	JJ	62,000	124,000	12/09/2011.	07/01/2029.
882117 2M 5	TEXAS A & M PERM UNIV FUND REF S2015A			2	1.A FE	5,012,309	113.223	5,281,853	4,665,000	4,832,142	0	(34,066)	0	0	4.000	3.140	JJ	93,300	186,600	04/02/2015.	07/01/2032.
882117 2M 5	TEXAS A & M PERM UNIV FUND REF S2015A	SD		2	1.A FE	16,960,193	113.223	17,872,251	15,785,000	16,350,561	0	(115,271)	0	0	4.000	3.140	JJ	315,700	631,400	04/02/2015.	07/01/2032.
882117 R9 7	TEXAS A & M PERM UNIV FUND S2009B			2	1.A FE	2,005,694	120.400	2,046,800	1,700,000	1,839,898	0	(28,599)	0	0	5.000	3.030	JJ	42,500	85,000	09/19/2014.	07/01/2034.
882724 SY 4	TEXAS TRANS REV S2020				1.D FE	155,533,500	102.499	153,748,500	150,000,000	153,678,722	0	(1,854,778)	0	0	4.000	0.229	AUG	1,972,603	0	08/19/2020.	08/26/2021.
882854 D7 4	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,702,930	127.804	3,834,120	3,000,000	3,615,339	0	(87,591)	0	0	5.000	1.694	FA	62,500	150,000	01/01/2020.	08/01/2032.
882854 E3 2	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	2,266,620	119.754	2,395,080	2,000,000	2,233,783	0	(32,837)	0	0	4.000	2.090	FA	33,333	80,000	01/01/2020.	08/01/2036.
882854 E3 2	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	1,567,275	119.754	1,796,310	1,500,000	1,549,968	0	(6,663)	0	0	4.000	3.430	FA	25,000	60,000	04/25/2018.	08/01/2036.
882854 E4 0	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	11,997,626	126.557	13,022,715	10,290,000	11,550,116	0	(171,136)	0	0	5.000	2.940	FA	214,375	514,500	04/12/2018.	08/01/2037.
882854 E5 7	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	11,641,800	126.439	12,643,900	10,000,000	11,211,888	0	(164,461)	0	0	5.000	2.960	FA	208,333	500,000	04/12/2018.	08/01/2038.
882854 U5 9	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	3,681,570	133.861	4,015,830	3,000,000	3,581,194	0	(60,065)	0	0	5.000	2.480	FA	62,500	150,000	03/14/2019.	08/01/2032.
882854 U6 7	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	3,238,592	133.224	3,530,436	2,650,000	3,152,110	0	(51,766)	0	0	5.000	2.530	FA	55,208	132,500	03/14/2019.	08/01/2033.
882854 U8 3	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	4,846,233	132.567	5,057,431	3,815,000	4,747,180	0	(99,053)	0	0	5.000	1.901	FA	79,479	190,750	01/01/2020.	08/01/2035.
882854 U9 1	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	6,633,165	132.127	7,266,985	5,500,000	6,467,870	0	(99,009)	0	0	5.000	2.690	FA	114,583	275,000	03/14/2019.	08/01/2036.
882854 V3 3	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	6,364,014	131.394	6,996,731	5,325,000	6,213,213	0	(90,374)	0	0	5.000	2.800	FA	110,938	266,250	03/14/2019.	08/01/2038.
882854 V4 1	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	4,466,963	131.106	4,916,475	3,750,000	4,363,069	0	(62,257)	0	0	5.000	2.840	FA	78,125	187,500	03/14/2019.	08/01/2039.
882854 3K 6	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	4,978,327	125.202	5,152,062	4,115,000	4,960,789	0	(17,538)	0	0	4.000	1.670	FA	68,583	0	10/08/2020.	08/01/2038.
890680 PZ 8	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,511,504	110.134	1,679,544	1,525,000	1,512,913	0	621	0	0	3.500	3.570	FA	22,240	53,375	08/15/2018.	08/01/2035.
890680 RB 9	TOPEKA UTILITY REVENUE REF S2019A			2	1.D FE	725,459	106.039	784,689	740,000	726,468	0	1,009	0	0	2.250	2.432	FA	6,938	14,523	01/01/2020.	08/01/2032.
890680 RF 0	TOPEKA UTILITY REVENUE REF S2019A			2	1.D FE	949,260	105.606	1,029,659	975,000	950,561	0	1,301	0	0	2.500	2.698	FA	10,156	21,260	01/01/2020.	08/01/2036.
890680 RJ 2	TOPEKA UTILITY REVENUE REF S2019A			2	1.D FE	819,587	105.316	895,186	850,000	820,753	0	1,166	0	0	2.625	2.865	FA	9,297	19,461	01/01/2020.	08/01/2039.
896564 XA 4	TRINITY RIVER AUTH DENTON CREEK REV S19			2	1.B FE	2,135,353	117.878	2,245,576	1,905,000	2,109,104	0	(26,249)	0	0	4.000	2.349	FA	31,750	76,200	01/01/2020.	02/01/2039.
896575 FR 3	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	1,594,089	122.076	1,538,158	1,260,000	1,449,055	0	(35,114)	0	0	5.000	1.890	FA	26,250	63,000	08/31/2016.	02/01/2027.
896575 GU 5	TRINITY RIVER AUTH RED OAK CREEK REV S18			2	1.D FE	1,625,180	125.385	1,667,621	1,330,000	1,591,209	0	(33,971)	0	0	5.000	2.011	FA	27,708	66,500	01/01/2020.	02/01/2035.
89658H XK 1	TRINITY RIVER AUTH REG WSTWTR REF S2020			2	1.B FE	32,149,471	117.429	33,050,392	28,145,000	32,088,951	0	(60,520)	0	0	3.000	1.430	FA	133,689	0	09/30/2020.	08/01/2032.
89658H WF 3	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.B FE	5,248,080	128.493	5,782,185	4,500,000	5,093,234	0	(68,594)	0	0	5.000	3.040	FA	93,750	225,000	08/15/2018.	08/01/2035.
89658H WJ 5	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.B FE	9,448,796	119.693	10,886,078	9,095,000	9,377,012	0	(31,936)	0	0	4.000	3.530	FA	151,583	363,800	08/15/2018.	08/01/2038.
89658H XD 7	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	4,140,453	106.325	4,470,966	4,205,000	4,143,616	0	2,686	0	0	2.625	2.730	FA	45,992	81,559	10/02/2019.	08/01/2038.
89658H TE 0	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.B FE	780,630	111.676	837,570	750,000	759,386	0	(3,365)	0	0	5.000	4.480	FA	15,625	37,500	09/10/2013.	08/01/2033.
89658H UF 5	TRINITY RIVER AUTH REG WSTWTR SYS S2016	SD		2	1.B FE	12,936,700	125.367	12,536,700	10,000,000	11,727,252	0	(292,125)	0	0	5.000	1.740	FA	208,333	500,000	08/31/2016.	08/01/2027.
89657P HK 2	TRINITY RIVER AUTH TARRANT CO WTR S2017			2	1.B FE	1,022,321	123.799	1,052,292	850,000	964,593	0	(17,182)	0	0	5.000	2.590	FA	17,708	42,500	06/22/2017.	02/01/2032.
89657P KV 4	TRINITY RIVER AUTH TARRANT CO WTR S2019			2	1.B FE	1,021,189	111.320	1,090,936	980,000	1,016,525	0	(4,665)	0	0	3.000	2.424	FA	12,250	29,400	01/01/2020.	02/01/2033.
89657P KX 0	TRINITY RIVER AUTH TARRANT CO WTR S2019			2	1.B FE	1,075,537	110.527	1,149,481	1,040,000	1,071,503	0	(4,034)	0	0	3.000	2.530	FA	13,000	31,200	01/01/2020.	02/01/2035.
896576 PW 9	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	690,364	113.872	706,006	620,000	662,167	0	(6,914)	0	0	4.000	2.680	FA	10,333	24,800	09/09/2016.	08/01/2035.
896576 PY 5	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,581,156	112.501	1,597,514	1,420,000	1,516,576	0	(15,836)	0	0	4.000	2.680	FA	23,667	56,800	08/31/2016.	08/01/2037.
896576 QS 7	TRINITY RIVER AUTH TEN MILE CREEK REFS19			2	1.D FE	1,895,047	105.010	2,021,443	1,925,000	1,896,590	0	1,543	0	0	2.750	2.868	FA	22,057	39,115	01/01/2020.	08/01/2036.
896576 NX 9	TRINITY RIVER AUTH TEN MILE CREEK SYS 13			2	1.D FE	650,240	109.543	651,781	595,000	635,130	0	(15,110)	0	0	4.250	1.575	FA	10,536	25,288	01/01/2020.	08/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
896576 NY 7	TRINITY RIVER AUTH TEN MILE CREEK SYS 13			2	1.D FE	677,865	109.663	679,911	620,000	662,061	0	(15,804)	0	0	4.350	1.656	FA	11,238	26,970	01/01/2020.	08/01/2029.
896576 PB 5	TRINITY RIVER AUTH TEN MILE CREEK SYS 13			2	1.D FE	707,686	110.575	779,554	705,000	705,821	0	(302)	0	0	4.750	4.700	FA	13,953	33,488	09/17/2013.	08/01/2032.
897825 HG 3	TRUCKEE MEADOWS WTR AUTH REF S2018			2	1.C FE	1,736,145	127.316	1,909,740	1,500,000	1,681,957	0	(21,177)	0	0	5.000	3.170	JJ	37,500	75,000	04/26/2018.	07/01/2035.
897825 HH 1	TRUCKEE MEADOWS WTR AUTH REF S2018			2	1.C FE	2,099,698	126.941	2,310,326	1,820,000	2,035,622	0	(25,052)	0	0	5.000	3.210	JJ	45,500	91,000	04/26/2018.	07/01/2036.
897825 HJ 7	TRUCKEE MEADOWS WTR AUTH REF S2018			2	1.C FE	4,021,570	126.604	4,431,140	3,500,000	3,902,311	0	(46,641)	0	0	5.000	3.260	JJ	87,500	175,000	04/26/2018.	07/01/2037.
897825 HK 4	TRUCKEE MEADOWS WTR AUTH REF S2018			2	1.C FE	5,158,035	126.309	5,683,905	4,500,000	5,007,762	0	(58,790)	0	0	5.000	3.290	JJ	112,500	225,000	04/26/2018.	07/01/2038.
897825 HL 2	TRUCKEE MEADOWS WTR AUTH REF S2018			2	1.C FE	4,148,378	126.056	4,569,530	3,625,000	4,028,941	0	(46,729)	0	0	5.000	3.310	JJ	90,625	181,250	04/26/2018.	07/01/2039.
899656 PR 7	TULSA MET UTILITY AUTH S2016B			2	1.B FE	543,118	106.864	561,036	525,000	532,804	0	(2,280)	0	0	3.000	2.520	AO	3,938	15,750	03/22/2016.	04/01/2029.
899656 PS 5	TULSA MET UTILITY AUTH S2016B			2	1.B FE	564,305	106.560	575,424	540,000	558,764	0	(5,541)	0	0	3.000	1.892	AO	4,050	16,200	01/01/2020.	04/01/2030.
899656 PT 3	TULSA MET UTILITY AUTH S2016B			2	1.B FE	581,324	106.787	592,668	555,000	575,328	0	(5,995)	0	0	3.250	2.078	AO	4,509	18,038	01/01/2020.	04/01/2031.
906400 EG 7	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.B FE	3,351,542	112.469	3,750,841	3,335,000	3,346,469	0	(1,595)	0	0	3.250	3.190	JD	9,032	108,388	08/11/2017.	06/01/2036.
914639 KL 2	UNIV OF NE FAC CORP REF(EYE INSTITUTES18			2	1.C Z	10,000,000	104.346	10,434,600	10,000,000	10,000,000	0	0	0	0	2.400	2.400	MS	80,000	240,000	02/14/2018.	03/01/2023.
915137 4D 2	UNIV OF TEXAS FING SYS REF S2010B				1.A FE	51,950	117.395	52,828	45,000	47,104	0	(535)	0	0	5.000	3.610	FA	850	2,250	03/25/2010.	08/15/2024.
915137 4D 2	UNIV OF TEXAS FING SYS REF S2010B	SD			1.A FE	15,925,638	117.395	16,194,640	13,795,000	14,440,059	0	(163,990)	0	0	5.000	3.610	FA	260,572	689,750	03/25/2010.	08/15/2024.
915137 T8 6	UNIV OF TEXAS FING SYS REV S2008B			2	1.A FE	5,905,000	100.000	5,905,000	5,905,000	5,905,000	0	0	0	0	0.050	0.050	MON	246	0	12/22/2020.	08/01/2025.
915115 X5 3	UNIV OF TEXAS PERM FD REF S2006B				1.A FE	8,198,610	102.507	7,175,490	7,000,000	7,061,758	0	(120,388)	0	0	5.250	3.455	JJ	183,750	367,500	10/22/2009.	07/01/2021.
915115 3W 7	UNIV OF TEXAS PERM UNIV FUND SYS S2008A			2	1.A FE	2,200,000	100.000	2,200,000	2,200,000	2,200,000	0	0	0	0	0.050	0.052	MON	112	0	12/22/2020.	07/01/2037.
91514A KC 8	UNIV OF TEXAS REV REF S2020C			2	1.A FE	19,770,600	102.762	20,552,400	20,000,000	19,774,756	0	4,156	0	0	2.375	2.440	FA	179,444	77,847	05/22/2020.	08/15/2043.
91514A GT 6	UNIV OF TEXAS REV S2016J			2	1.A FE	3,544,500	124.821	3,744,630	3,000,000	3,336,087	0	(54,428)	0	0	5.000	2.830	FA	56,667	150,000	11/29/2016.	08/15/2028.
914455 PY 0	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	2,449,575	115.241	2,610,209	2,265,000	2,366,335	0	(17,546)	0	0	4.000	3.070	AO	22,650	90,600	12/01/2015.	04/01/2034.
914455 PY 0	UNIVERSITY OF MICHIGAN REV REF S2015	SD		2	1.A FE	8,111,175	115.241	8,643,075	7,500,000	7,835,546	0	(58,099)	0	0	4.000	3.070	AO	75,000	300,000	12/01/2015.	04/01/2034.
914455 QU 7	UNIVERSITY OF MICHIGAN REV REF S2017A			2	1.A FE	3,165,929	125.116	3,315,574	2,650,000	2,983,654	0	(48,241)	0	0	5.000	2.790	AO	33,125	132,500	01/11/2017.	04/01/2033.
914455 QV 5	UNIVERSITY OF MICHIGAN REV REF S2017A			2	1.A FE	1,188,830	124.814	1,248,140	1,000,000	1,122,249	0	(17,637)	0	0	5.000	2.850	AO	12,500	50,000	01/11/2017.	04/01/2034.
914455 NT 3	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	1,885,521	111.000	1,887,000	1,700,000	1,843,157	0	(42,364)	0	0	4.500	1.819	AO	19,125	76,500	01/01/2020.	04/01/2035.
914455 RT 9	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	4,211,854	120.504	4,669,530	3,875,000	4,125,661	0	(30,537)	0	0	4.000	3.000	AO	38,750	155,000	01/25/2018.	04/01/2034.
915115 6A 2	UNIVERSITY OF TEXAS PERM FUND S15B			2	1.A FE	4,135,565	119.072	4,167,520	3,500,000	3,812,619	0	(64,193)	0	0	5.000	2.870	JJ	87,500	175,000	07/21/2015.	07/01/2029.
915115 6B 0	UNIVERSITY OF TEXAS PERM FUND S15B			2	1.A FE	5,875,100	118.634	5,931,700	5,000,000	5,431,191	0	(88,370)	0	0	5.000	2.940	JJ	125,000	250,000	07/21/2015.	07/01/2030.
91802R CF 4	UTILITY DEBT SECURITIZATION AUTH REFS16A			2	1.A FE	30,389,250	122.756	30,689,000	25,000,000	28,060,757	0	(516,125)	0	0	5.000	2.580	JD	55,556	1,250,000	03/01/2016.	12/15/2033.
91802R EJ 4	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	7,352,772	126.862	7,548,289	5,950,000	7,187,345	0	(165,427)	0	0	5.000	1.805	JD	13,222	297,500	01/01/2020.	12/15/2038.
919061 DV 0	VALDEZ ALASKA MARINE TERM REF S1993			2	1.D FE	2,950,000	100.000	2,950,000	2,950,000	2,950,000	0	0	0	0	0.050	0.100	MON	118	0	12/24/2020.	12/01/2033.
919061 ET 4	VALDEZ ALASKA MARINE TERM REF S1994			2	1.G FE	16,000,000	100.000	16,000,000	16,000,000	16,000,000	0	0	0	0	0.120	0.140	MON	1,587	0	12/28/2020.	05/01/2031.
924214 WF 2	VERMONT MUNI BOND BANK REF S15-5			2	1.C FE	613,986	111.964	666,186	595,000	605,153	0	(1,871)	0	0	3.750	3.370	JD	1,859	22,313	11/10/2015.	12/01/2030.
924214 TG 4	VERMONT MUNI BOND BANK REF S2015-1			2	1.C FE	1,588,140	122.180	1,624,994	1,330,000	1,460,291	0	(24,359)	0	0	5.000	2.850	JD	5,542	66,500	05/12/2015.	12/01/2027.
924214 GP 8	VERMONT MUNI BOND BANK S2011-2			2	1.C FE	269,130	104.406	255,795	245,000	247,528	0	(2,668)	0	0	5.000	3.840	JD	1,021	12,250	07/06/2011.	12/01/2026.
924214 GQ 6	VERMONT MUNI BOND BANK S2011-2			2	1.C FE	736,053	104.406	715,181	685,000	709,543	0	(26,510)	0	0	5.000	1.061	JD	2,854	34,250	01/01/2020.	12/01/2027.
924214 SC 4	VERMONT MUNI BOND BANK S2014-3			2	1.C FE	2,295,788	116.373	2,362,372	2,030,000	2,142,010	0	(26,268)	0	0	5.000	3.480	JD	8,458	101,500	07/10/2014.	12/01/2034.
924214 XK 0	VERMONT MUNI BOND BANK S2016-1			2	1.C FE	2,107,175	122.559	2,144,783	1,750,000	2,058,319	0	(48,856)	0	0	5.000	1.843	JD	7,292	87,500	01/01/2020.	12/01/2036.
924214 YD 5	VERMONT MUNI BOND BANK S2016-2			2	1.C FE	2,229,339	123.204	2,168,390	1,760,000	2,040,432	0	(44,041)	0	0	5.000	2.120	JD	7,333	88,000	06/29/2016.	12/01/2034.
924214 ZC 6	VERMONT MUNI BOND BANK S2017-1			2	1.C FE	1,149,110	123.496	1,234,960	1,000,000	1,099,379	0	(13,712)	0	0	5.000	3.270	JD	4,167	50,000	03/02/2017.	12/01/2037.
924214 J9 1	VERMONT MUNI BOND BANK S2018			2	1.C FE	950,960	108.260	990,579	915,000	945,250	0	(5,709)	0	0	3.375	2.653	JD	2,573	30,881	01/01/2020.	12/01/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927749 KK 6	VIRGINIA BEACH WATER & SEWER REF S2016B			2	1.A FE	2,569,133	111.903	2,736,028	2,445,000	2,517,986	0	(11,695)	0	0	3.000	2.440	AO	18,338	73,350	05/25/2016.	10/01/2030.
927749 JJ 1	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,038,494	111.903	2,170,918	1,940,000	1,997,911	0	(9,280)	0	0	3.000	2.440	AO	14,550	58,200	05/25/2016.	10/01/2030.
927749 JP 7	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,360,891	111.395	2,528,667	2,270,000	2,323,841	0	(8,526)	0	0	3.250	2.800	AO	18,444	73,775	05/25/2016.	10/01/2035.
927749 JQ 5	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,428,248	111.125	2,605,881	2,345,000	2,394,357	0	(7,804)	0	0	3.250	2.850	AO	19,053	76,213	05/25/2016.	10/01/2036.
92818H SG 7	VIRGINIA PUB SCH AUTH FING TXBL S2020C			2	1.B FE	11,980,879	99.600	12,186,060	12,235,000	11,983,754	0	2,875	0	0	1.850	2.050	FA	32,066	0	10/21/2020.	08/01/2032.
92817S PA 0	VIRGINIA PUB SCH AUTH QSCB S09	@			1.B FE	18,128,600	112.501	22,500,200	20,000,000	19,364,215	0	88,545	0	0	0.000	7.062	MJSD.	0	0	11/03/2009.	09/15/2026.
92818H BQ 3	VIRGINIA PUBLIC SCH AUTH FING REF S2015			2	1.B FE	1,799,832	109.974	1,875,057	1,705,000	1,750,056	0	(9,076)	0	0	3.500	2.880	FA	24,865	59,675	02/03/2015.	08/01/2032.
92818H BQ 3	VIRGINIA PUBLIC SCH AUTH FING REF S2015	SD		2	1.B FE	5,066,976	109.974	5,278,752	4,800,000	4,926,845	0	(25,551)	0	0	3.500	2.880	FA	70,000	168,000	02/03/2015.	08/01/2032.
92818H FE 6	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	3,982,975	110.068	4,397,217	3,995,000	3,985,896	0	721	0	0	2.875	2.900	FA	47,857	114,856	10/25/2016.	08/01/2031.
92818H FF 3	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,051,142	109.292	4,486,437	4,105,000	4,062,979	0	2,993	0	0	2.875	2.980	FA	49,174	118,019	10/25/2016.	08/01/2032.
92818H FG 1	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,171,563	109.310	4,601,951	4,210,000	4,179,365	0	1,963	0	0	3.000	3.070	FA	52,625	126,300	10/25/2016.	08/01/2033.
92818H HE 4	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	2,133,944	111.524	2,386,614	2,140,000	2,134,768	0	252	0	0	3.250	3.270	FA	28,979	69,550	08/09/2017.	08/01/2036.
92818H LC 3	VIRGINIA PUBLIC SCH AUTH FING REF S2018B			2	1.B FE	3,987,486	114.187	4,556,061	3,990,000	3,987,890	0	128	0	0	3.375	3.380	FA	56,109	134,663	05/02/2018.	08/01/2033.
92818H LD 1	VIRGINIA PUBLIC SCH AUTH FING REF S2018B			2	1.B FE	3,308,971	113.930	3,805,262	3,340,000	3,312,949	0	1,534	0	0	3.375	3.450	FA	46,969	112,725	05/02/2018.	08/01/2034.
92818H LH 2	VIRGINIA PUBLIC SCH AUTH FING REF S2018B			2	1.B FE	3,729,954	114.384	4,340,873	3,795,000	3,736,061	0	2,359	0	0	3.500	3.620	FA	55,344	132,825	05/02/2018.	08/01/2038.
92818H MX 6	VIRGINIA PUBLIC SCH AUTH FING REF S2019A			2	1.B FE	4,141,057	111.440	4,452,028	3,995,000	4,127,447	0	(13,611)	0	0	3.000	2.567	FA	49,938	143,154	01/01/2020.	08/01/2037.
92818H MY 4	VIRGINIA PUBLIC SCH AUTH FING REF S2019A			2	1.B FE	4,270,683	112.131	4,597,371	4,100,000	4,254,652	0	(16,031)	0	0	3.125	2.631	FA	53,385	153,038	01/01/2020.	08/01/2038.
92817S F6 0	VIRGINIA PUBLIC SCH AUTH FING REV S2012C			2	1.B FE	1,163,711	104.441	1,174,961	1,125,000	1,148,914	0	(14,797)	0	0	3.000	1.634	FA	14,063	33,750	01/01/2020.	08/01/2028.
92818H CK 5	VIRGINIA PUBLIC SCH AUTH FING S2015B			2	1.B FE	2,009,161	114.392	2,053,336	1,795,000	1,972,282	0	(36,880)	0	0	4.000	1.748	FA	29,917	71,800	01/01/2020.	08/01/2030.
92818H CM 1	VIRGINIA PUBLIC SCH AUTH FING S2015B			2	1.B FE	2,075,975	114.006	2,211,716	1,940,000	2,006,471	0	(13,274)	0	0	4.000	3.190	FA	32,333	77,600	04/23/2015.	08/01/2032.
92818H EH 0	VIRGINIA PUBLIC SCH AUTH FING S2016A			2	1.B FE	5,861,689	110.476	6,258,465	5,665,000	5,779,022	0	(18,748)	0	0	3.000	2.610	FA	70,813	169,950	04/26/2016.	08/01/2030.
92818H PP 0	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	5,226,489	108.024	5,725,272	5,300,000	5,230,275	0	3,245	0	0	2.750	2.850	FA	60,729	104,859	10/22/2019.	08/01/2037.
92817T EB 8	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S13			2	1.A FE	3,124,620	110.944	3,328,320	3,000,000	3,036,549	0	(13,436)	0	0	4.500	3.990	JJ	62,250	135,000	07/17/2013.	07/15/2031.
92817T EC 6	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S13			2	1.A FE	3,104,467	110.944	3,322,773	2,995,000	3,027,160	0	(11,813)	0	0	4.500	4.050	JJ	62,146	134,775	07/17/2013.	07/15/2032.
92817T EW 2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S14			2	1.A FE	4,055,329	107.206	4,422,248	4,125,000	4,077,141	0	3,777	0	0	3.000	3.130	JJ	57,063	123,750	10/06/2014.	07/15/2031.
92817T EY 8	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S14			2	1.A FE	3,604,462	106.693	3,984,984	3,735,000	3,639,433	0	6,084	0	0	3.000	3.250	JJ	51,668	112,050	10/06/2014.	07/15/2033.
92817T EY 8	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S14	SD		2	1.A FE	53,078	106.693	58,681	55,000	53,593	0	90	0	0	3.000	3.250	JJ	761	1,650	10/06/2014.	07/15/2033.
92817T FT 8	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S15			2	1.A FE	4,935,104	111.627	5,492,048	4,920,000	4,926,476	0	(1,696)	0	0	3.500	3.460	FA	71,750	172,200	07/14/2015.	08/01/2033.
92817T JF 4	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	5,775,587	115.028	6,665,873	5,795,000	5,777,760	0	847	0	0	3.375	3.400	MS	65,194	195,581	05/09/2018.	03/01/2036.
92817T LE 4	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,352,211	101.947	5,428,678	5,325,000	5,351,682	0	(529)	0	0	1.375	1.320	AO	15,457	0	09/29/2020.	10/01/2031.
92817T LF 1	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,349,602	101.982	5,430,542	5,325,000	5,349,090	0	(511)	0	0	1.500	1.450	AO	16,863	0	09/29/2020.	10/01/2032.
92817T LG 9	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,351,891	102.107	5,437,198	5,325,000	5,351,339	0	(552)	0	0	1.625	1.570	AO	18,268	0	09/29/2020.	10/01/2033.
92817T LH 7	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,368,772	102.432	5,454,504	5,325,000	5,367,929	0	(842)	0	0	1.750	1.660	AO	19,673	0	09/29/2020.	10/01/2034.
92817T LJ 3	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,329,793	101.895	5,425,909	5,325,000	5,329,706	0	(87)	0	0	1.750	1.740	AO	19,673	0	09/29/2020.	10/01/2035.
92817T LK 0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,361,210	102.601	5,463,503	5,325,000	5,360,511	0	(699)	0	0	1.875	1.800	AO	21,078	0	09/29/2020.	10/01/2036.
92817T LL 8	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,337,035	102.157	5,439,860	5,325,000	5,336,769	0	(265)	0	0	1.875	1.850	AO	21,078	0	09/29/2020.	10/01/2037.
92817T LM 6	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,373,085	102.858	5,477,189	5,325,000	5,372,127	0	(958)	0	0	2.000	1.900	AO	22,483	0	09/29/2020.	10/01/2038.
92817T LN 4	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,348,963	102.327	5,448,913	5,325,000	5,348,472	0	(490)	0	0	2.000	1.950	AO	22,483	0	09/29/2020.	10/01/2039.
92817T LP 9	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20			2	1.A FE	5,329,739	102.021	5,432,618	5,325,000	5,329,632	0	(107)	0	0	2.000	1.990	AO	22,483	0	09/29/2020.	10/01/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92817L NL 3	VIRGINIA RES AUTH CLEAN WTR REV S2011B			2	1.A FE	2,023,792	102.583	1,995,239	1,945,000	1,979,023	0	(44,769)	0	0	4.000	1.641	AO	19,450	77,800	01/01/2020.	10/01/2033.
92818L 2R 2	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	1,292,120	126.968	1,269,680	1,000,000	1,170,382	0	(27,372)	0	0	5.000	1.900	MN	8,333	50,000	05/11/2016.	11/01/2028.
92818L 2T 8	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	2,859,529	125.784	2,804,983	2,230,000	2,597,894	0	(58,920)	0	0	5.000	1.990	MN	18,583	111,500	05/11/2016.	11/01/2030.
92818L 2U 5	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	1,645,795	125.523	1,619,247	1,290,000	1,498,189	0	(33,274)	0	0	5.000	2.050	MN	10,750	64,500	05/11/2016.	11/01/2031.
92818L 2V 3	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	660,031	117.421	675,171	575,000	625,113	0	(7,917)	0	0	4.000	2.390	MN	3,833	23,000	05/11/2016.	11/01/2032.
92818L 2X 9	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	1,624,480	116.910	1,671,813	1,430,000	1,544,912	0	(18,081)	0	0	4.000	2.510	MN	9,533	57,200	05/11/2016.	11/01/2034.
92818L 2Y 7	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	2,831,707	116.658	2,928,116	2,510,000	2,700,397	0	(29,876)	0	0	4.000	2.590	MN	16,733	100,400	05/11/2016.	11/01/2035.
92818L 2Z 4	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	2,261,495	116.375	2,344,956	2,015,000	2,161,073	0	(22,874)	0	0	4.000	2.650	MN	13,433	80,600	05/11/2016.	11/01/2036.
92818L 3C 4	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	1,128,675	116.142	1,173,034	1,010,000	1,080,397	0	(11,005)	0	0	4.000	2.700	MN	6,733	40,400	05/11/2016.	11/01/2037.
92818L 3C 4	VIRGINIA RES AUTH INFRA REF S2016A	SD		2	1.A FE	508,463	116.142	528,446	455,000	486,713	0	(4,958)	0	0	4.000	2.700	MN	3,033	18,200	05/11/2016.	11/01/2037.
92818M S4 3	VIRGINIA RES AUTH INFRA REV REF S2012B			2	1.A	268,822	105.034	273,088	260,000	265,759	0	(3,063)	0	0	3.000	1.766	MN	1,300	7,800	01/01/2020.	11/01/2030.
92818M T7 5	VIRGINIA RES AUTH INFRA REV REF S2012B			2	1.A FE	305,009	103.853	306,366	295,000	301,534	0	(3,475)	0	0	3.000	1.766	MN	1,475	8,850	01/01/2020.	11/01/2030.
92818N NG 9	VIRGINIA RES AUTH INFRAS TXBL REF S2020A				1.A FE	400,000	105.616	422,464	400,000	400,000	0	0	0	0	2.050	2.050	MN	1,367	3,371	05/21/2020.	11/01/2028.
92818N NL 8	VIRGINIA RES AUTH INFRAS TXBL REF S2020A			2	1.A FE	825,000	105.251	868,321	825,000	825,000	0	0	0	0	2.350	2.350	MN	3,231	7,970	05/21/2020.	11/01/2032.
92818N NM 6	VIRGINIA RES AUTH INFRAS TXBL REF S2020A			2	1.A FE	600,000	105.106	630,636	600,000	600,000	0	0	0	0	2.450	2.450	MN	2,450	6,043	05/21/2020.	11/01/2033.
92818N NN 4	VIRGINIA RES AUTH INFRAS TXBL REF S2020A			2	1.A FE	880,000	105.185	925,628	880,000	880,000	0	0	0	0	2.550	2.550	MN	3,740	9,225	05/21/2020.	11/01/2034.
92818N NP 9	VIRGINIA RES AUTH INFRAS TXBL REF S2020A			2	1.A FE	445,000	104.769	466,222	445,000	445,000	0	0	0	0	2.600	2.600	MN	1,928	4,757	05/21/2020.	11/01/2035.
92818N NQ 7	VIRGINIA RES AUTH INFRAS TXBL REF S2020A			2	1.A FE	1,000,000	106.977	1,069,770	1,000,000	999,973	0	(27)	0	0	3.100	3.100	MN	5,167	12,744	05/21/2020.	11/01/2042.
92818L WR 9	VIRGINIA RES AUTH INFRASTRUCTURE REFS15B			2	1.A FE	1,452,766	115.569	1,571,738	1,360,000	1,407,700	0	(8,994)	0	0	4.000	3.210	MN	9,067	54,400	07/28/2015.	11/01/2032.
92818G BD 4	VIRGINIA RES AUTH INFRASTRUCTURE S05C			2	1.A FE	31,752	100.354	30,106	30,000	30,000	0	0	0	0	5.000	4.270	MN	250	1,500	11/17/2005.	11/01/2021.
92818G BE 2	VIRGINIA RES AUTH INFRASTRUCTURE S05C			2	1.A FE	31,677	100.352	30,106	30,000	30,000	0	0	0	0	5.000	4.300	MN	250	1,500	11/17/2005.	11/01/2022.
92818G BF 9	VIRGINIA RES AUTH INFRASTRUCTURE S05C			2	1.A FE	36,870	100.359	35,126	35,000	35,000	0	0	0	0	5.000	4.330	MN	292	1,750	11/17/2005.	11/01/2023.
92818G BG 7	VIRGINIA RES AUTH INFRASTRUCTURE S05C			2	1.A FE	36,755	100.359	35,126	35,000	35,000	0	0	0	0	5.000	4.370	MN	292	1,750	11/17/2005.	11/01/2024.
92818G BH 5	VIRGINIA RES AUTH INFRASTRUCTURE S05C			2	1.A FE	41,908	100.359	40,144	40,000	40,000	0	0	0	0	5.000	4.400	MN	333	2,000	11/17/2005.	11/01/2025.
92818L AT 9	VIRGINIA RES AUTH INFRASTRUCTURE S06A			2	1.A FE	31,641	100.354	30,106	30,000	29,998	0	(2)	0	0	5.000	4.340	MN	250	1,500	05/23/2006.	11/01/2021.
92818L AU 6	VIRGINIA RES AUTH INFRASTRUCTURE S06A			2	1.A FE	36,855	100.352	35,123	35,000	35,000	0	0	0	0	5.000	4.360	MN	292	1,750	05/23/2006.	11/01/2022.
92818L AV 4	VIRGINIA RES AUTH INFRASTRUCTURE S06A			2	1.A FE	36,795	100.359	35,126	35,000	35,000	0	0	0	0	5.000	4.380	MN	292	1,750	05/23/2006.	11/01/2023.
92818L AW 2	VIRGINIA RES AUTH INFRASTRUCTURE S06A			2	1.A FE	36,735	100.359	35,126	35,000	35,000	0	0	0	0	5.000	4.400	MN	292	1,750	05/23/2006.	11/01/2024.
92818L AX 0	VIRGINIA RES AUTH INFRASTRUCTURE S06A			2	1.A FE	41,915	100.359	40,144	40,000	40,000	0	0	0	0	5.000	4.420	MN	333	2,000	05/23/2006.	11/01/2025.
92818L AZ 5	VIRGINIA RES AUTH INFRASTRUCTURE S06A			2	1.A FE	31,385	100.356	30,107	30,000	30,000	0	0	0	0	5.000	4.440	MN	250	1,500	05/23/2006.	11/01/2026.
92818M JC 5	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A	1,246,164	103.967	1,133,240	1,090,000	1,105,059	0	(17,595)	0	0	5.000	3.300	MN	9,083	54,500	11/02/2011.	11/01/2028.
92818M JD 3	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A	3,442,267	103.967	3,155,398	3,035,000	3,074,426	0	(46,037)	0	0	5.000	3.400	MN	25,292	151,750	11/02/2011.	11/01/2029.
92818M JE 1	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A	2,069,660	103.967	1,907,794	1,835,000	1,857,779	0	(26,588)	0	0	5.000	3.470	MN	15,292	91,750	11/02/2011.	11/01/2030.
92818M JG 6	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A	3,290,401	103.967	3,067,027	2,950,000	2,983,220	0	(38,748)	0	0	5.000	3.610	MN	24,583	147,500	11/02/2011.	11/01/2032.
92818M JH 4	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A FE	5,716	103.924	5,196	5,000	5,069	0	(81)	0	0	5.000	3.300	MN	42	250	11/02/2011.	11/01/2028.
92818M JJ 0	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A FE	51,039	103.924	46,766	45,000	45,585	0	(683)	0	0	5.000	3.400	MN	375	2,250	11/02/2011.	11/01/2029.
92818M JK 7	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A FE	28,197	103.916	25,979	25,000	25,310	0	(362)	0	0	5.000	3.470	MN	208	1,250	11/02/2011.	11/01/2030.
92818M MQ 0	VIRGINIA RES AUTH INFRASTRUCTURE S2011B			2	1.A	1,127,635	103.967	1,055,265	1,015,000	1,026,013	0	(12,842)	0	0	5.000	3.660	MN	8,458	50,750	11/02/2011.	11/01/2033.
92818G QT 3	VIRGINIA RESOURCES AUTH INFRA REF S2014A			2	1.A FE	1,953,946	112.249	2,009,257	1,790,000	1,921,297	0	(32,650)	0	0	4.000	2.002	MN	11,933	71,600	01/01/2020.	11/01/2035.
92818G XN 8	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	2,883,019	110.010	2,953,769	2,685,000	2,843,732	0	(39,286)	0	0	3.750	2.135	MN	16,781	100,688	01/01/2020.	11/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92818M AY 6	VIRGINIA RESOURCES AUTH INFRA REF S2016C			2	1.A FE	5,454,600	116.142	5,807,100	5,000,000	5,282,049	0	(43,736)	0	0	4.000	2.940	MN	33,333	200,000	11/02/2016.	11/01/2037.
92818M KN 9	VIRGINIA RESOURCES AUTH INFRA REF S2017B			2	1.A FE	651,300	118.162	708,972	600,000	636,041	0	(4,685)	0	0	4.000	3.020	MN	4,000	24,000	08/03/2017.	11/01/2037.
92818N DJ 4	VIRGINIA RESOURCES AUTH INFRA REF S2019B			2	1.A FE	916,185	113.046	1,011,762	895,000	914,257	0	(1,927)	0	0	3.000	2.724	MN	4,475	26,850	01/01/2020.	11/01/2039.
92818M 3V 0	VIRGINIA RESOURCES AUTH INFRA S2019A			2	1.A FE	2,263,157	110.706	2,418,926	2,185,000	2,256,078	0	(7,080)	0	0	2.750	2.340	MN	10,015	60,088	01/01/2020.	11/01/2034.
92818N YQ 5	VIRGINIA RESOURCES AUTH INFRAS REF S2015			2	1.A	2,218,123	117.753	2,478,701	2,105,000	2,164,564	0	(11,185)	0	0	4.000	3.360	MN	14,033	84,200	11/04/2015.	11/01/2034.
92818N YV 4	VIRGINIA RESOURCES AUTH INFRAS REF S2015			2	1.A FE	943,097	114.889	1,028,257	895,000	920,325	0	(4,756)	0	0	4.000	3.360	MN	5,967	35,800	11/04/2015.	11/01/2034.
960686 CB 7	WESTMINSTER WTR & WSTWTR UTIL REV S2016			2	1.B FE	615,715	125.227	626,135	500,000	599,692	0	(16,023)	0	0	5.000	1.469	JD	2,083	25,000	01/01/2020.	12/01/2029.
960686 CE 1	WESTMINSTER WTR & WSTWTR UTIL REV S2016			2	1.B FE	799,788	123.528	809,108	655,000	779,826	0	(19,962)	0	0	5.000	1.610	JD	2,729	32,750	01/01/2020.	12/01/2032.
960686 CJ 0	WESTMINSTER WTR & WSTWTR UTIL REV S2016			2	1.B FE	1,129,070	114.727	1,147,270	1,000,000	1,076,870	0	(11,877)	0	0	4.000	2.590	JD	3,333	40,000	05/11/2016.	12/01/2036.
96634R AN 2	WHITING ENVIRONMENTAL FACS REV S2011				1.G FE	9,454,770	100.000	9,000,000	9,000,000	9,000,000	0	(56,542)	0	0	5.250	4.600	JJ	236,250	472,500	03/28/2011.	01/01/2021.
977092 WH 4	WISCONSIN CLEAN WATER REV REF S2013-1			2	1.A	3,390,241	108.414	3,377,096	3,115,000	3,187,297	0	(28,570)	0	0	3.750	2.750	JD	9,734	116,813	02/14/2013.	06/01/2027.
977092 VF 9	WISCONSIN CLEAN WATER REV S2012-1			2	1.A	3,178,321	106.748	2,887,533	2,705,000	2,781,700	0	(52,310)	0	0	5.000	2.940	JD	11,271	135,250	07/10/2012.	06/01/2030.
977092 VG 7	WISCONSIN CLEAN WATER REV S2012-1			2	1.A	4,527,783	106.748	4,136,485	3,875,000	3,981,066	0	(72,281)	0	0	5.000	3.010	JD	16,146	193,750	07/10/2012.	06/01/2031.
977092 VH 5	WISCONSIN CLEAN WATER REV S2012-1			2	1.A	4,241,227	106.748	3,896,302	3,650,000	3,746,324	0	(65,591)	0	0	5.000	3.080	JD	15,208	182,500	07/10/2012.	06/01/2032.
977092 VJ 1	WISCONSIN CLEAN WATER REV S2012-1			2	1.A	1,207,539	106.748	1,115,517	1,045,000	1,071,553	0	(18,067)	0	0	5.000	3.150	JD	4,354	52,250	07/10/2012.	06/01/2033.
977123 R6 7	WISCONSIN TRANSPORTATION REV REF S17-1			2	1.B FE	2,278,120	114.888	2,297,760	2,000,000	2,144,345	0	(38,709)	0	0	5.000	2.820	JJ	50,000	100,000	05/03/2017.	07/01/2036.
977123 H9 2	WISCONSIN TRANSPORTATION REV S2014-1	SD		2	1.B FE	6,310,140	106.483	6,388,980	6,000,000	6,064,172	0	(40,832)	0	0	4.500	3.760	JJ	135,000	270,000	03/20/2014.	07/01/2032.
977123 J2 5	WISCONSIN TRANSPORTATION REV S2014-1			2	1.B FE	1,643,256	106.483	1,671,783	1,570,000	1,585,193	0	(9,659)	0	0	4.500	3.830	JJ	35,325	70,650	03/20/2014.	07/01/2033.
977123 J2 5	WISCONSIN TRANSPORTATION REV S2014-1	SD		2	1.B FE	4,322,706	106.483	4,397,748	4,130,000	4,169,966	0	(25,408)	0	0	4.500	3.830	JJ	92,925	185,850	03/20/2014.	07/01/2033.
977123 J3 3	WISCONSIN TRANSPORTATION REV S2014-1	SD		2	1.B FE	6,780,085	106.483	6,921,395	6,500,000	6,558,178	0	(36,964)	0	0	4.500	3.880	JJ	146,250	292,500	03/20/2014.	07/01/2034.
977123 P2 8	WISCONSIN TRANSPORTATION REV S2015A	SD		2	1.B FE	19,443,544	116.718	19,567,773	16,765,000	17,940,298	0	(314,755)	0	0	5.000	2.880	JJ	419,125	838,250	11/17/2015.	07/01/2033.
977123 P4 4	WISCONSIN TRANSPORTATION REV S2015A	SD		2	1.B FE	21,286,956	115.000	21,257,750	18,485,000	19,717,355	0	(329,295)	0	0	5.000	2.980	JJ	462,125	924,250	11/17/2015.	07/01/2035.
977123 X2 9	WISCONSIN TRANSPORTATION REV S2019A			2	1.B FE	159,513	127.702	172,398	135,000	155,360	0	(2,412)	0	0	5.000	2.760	JJ	3,375	6,750	03/14/2019.	07/01/2038.
977123 X2 9	WISCONSIN TRANSPORTATION REV S2019A	SD		2	1.B FE	12,093,471	127.702	13,070,300	10,235,000	11,778,619	0	(182,866)	0	0	5.000	2.760	JJ	255,875	511,750	03/14/2019.	07/01/2038.
977123 X3 7	WISCONSIN TRANSPORTATION REV S2019A	SD		2	1.B FE	12,828,420	127.446	13,878,869	10,890,000	12,500,614	0	(190,474)	0	0	5.000	2.800	JJ	272,250	544,500	03/14/2019.	07/01/2039.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,260,548,675	XXX	3,382,345,597	2,972,854,240	3,152,161,283	0	(27,046,367)	0	0	XXX	XXX	XXX	32,714,580	91,334,556	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128JM QF 7	FH (3/1 ARM) #1B2353			4	1.A	914,253	104.104	957,804	920,039	916,638	0	0	0	0	2.297	4.652	MON	1,761	35,454	10/06/2005.	09/15/2035.
3128JM SB 4	FH (3/1 ARM) #1B2413			4	1.A	1,210,622	104.575	1,268,991	1,213,466	1,208,890	0	0	0	0	2.245	4.855	MON	2,270	45,063	10/07/2005.	10/15/2035.
3128MJ ZF 0	FHLMC GOLD PASS THROUGH #G08741			4	1.A	2,615,833	105.538	2,776,121	2,630,423	2,615,833	0	0	0	0	3.000	3.084	MON	2,630	78,913	11/30/2016.	01/15/2047.
31335B CW 4	FHLMC GOLD PASS THRU #G60985			4	1.A	7,619,212	108.318	8,144,183	7,518,766	7,599,802	0	(18,850)	0	0	3.000	2.796	MON	18,797	225,563	06/06/2019.	07/15/2047.
31296J ZY 5	FHLMC GOLD PASSTHRU #A10759			4	1.A	11,326	111.646	12,916	11,569	11,415	0	35	0	0	5.500	3.451	MON	53	636	06/17/2003.	06/15/2033.
31296J 2J 4	FHLMC GOLD PASSTHRU #A10777			4	1.A	4,667	112.135	5,346	4,767	4,671	0	6	0	0	5.500	3.451	MON	22	262	06/17/2003.	07/15/2033.
31296J 4V 5	FHLMC GOLD PASSTHRU #A10836			4	1.A	55,623	111.702	63,464	56,815	56,160	0	40	0	0	5.500	3.451	MON	260	3,125	06/17/2003.	07/15/2033.
31296K BK 8	FHLMC GOLD PASSTHRU #A10942			4	1.A	27,016	112.425	31,024	27,595	27,180	0	30	0	0	5.500	3.451	MON	126	1,518	06/17/2003.	07/15/2033.
31296K NR 0	FHLMC GOLD PASSTHRU #A11300			4	1.A	65,590	116.918	78,330	66,996	65,800	0	78	0	0	5.500	3.451	MON	307	3,685	06/17/2003.	07/15/2033.
31296K QD 8	FHLMC GOLD PASSTHRU #A11352			4	1.A	22,835	116.793	27,241	23,324	22,944	0	22	0	0	5.500	3.451	MON	107	1,283	06/17/2003.	07/15/2033.
31296K TN 3	FHLMC GOLD PASSTHRU #A11457			4	1.A	221,372	116.834	264,184	226,117	222,147	0	253	0	0	5.500	3.451	MON	1,036	12,436	06/17/2003.	07/15/2033.
31296K 4R 1	FHLMC GOLD PASSTHRU #A11732			4	1.A	460,538	115.253	534,122	463,434	461,413	0	88	0	0	5.000	5.899	MON	1,931	23,172	04/01/2003.	08/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31296L KZ 3	FHLMC GOLD PASSTHRU #A12112			4	1.A	38,616	112.930	44,544	39,443	38,976	0	33	0	0	5.500	3.451	MON	181	2,169	06/17/2003.	08/15/2033.
31296L WL 1	FHLMC GOLD PASSTHRU #A12451			4	1.A	3,704	111.721	4,226	3,783	3,712	0	5	0	0	5.500	3.451	MON	17	208	06/17/2003.	08/15/2033.
31296L ZL 8	FHLMC GOLD PASSTHRU #A12547			4	1.A	10,478	116.672	12,487	10,702	10,543	0	9	0	0	5.500	3.451	MON	49	589	06/17/2003.	08/15/2033.
31296M 6K 0	FHLMC GOLD PASSTHRU #A13574			4	1.A	287,086	115.768	334,446	288,892	287,519	0	69	0	0	5.000	5.899	MON	1,204	14,445	04/01/2003.	09/15/2033.
31296N EJ 2	FHLMC GOLD PASSTHRU #A13737			4	1.A	200,766	113.606	229,518	202,028	201,122	0	32	0	0	5.000	5.899	MON	842	10,101	04/01/2003.	09/15/2033.
31292G 6T 8	FHLMC GOLD PASSTHRU #C00882			4	1.A	14,670	117.679	16,409	13,944	15,317	0	(162)	0	0	7.500	4.499	MON	87	1,046	07/30/2002.	11/15/2029.
31292H G5 7	FHLMC GOLD PASSTHRU #C01120			4	1.A	7,306	115.667	7,242	6,261	6,996	0	(42)	0	0	7.000	4.526	MON	37	438	12/31/2008.	01/15/2031.
31292H XK 5	FHLMC GOLD PASSTHRU #C01582			4	1.A	125,303	116.585	149,216	127,989	125,871	0	136	0	0	5.500	3.451	MON	587	7,039	06/17/2003.	07/15/2033.
31293E N4 8	FHLMC GOLD PASSTHRU #C18511			4	1.A	10,674	112.321	12,723	11,327	10,704	0	10	0	0	6.000	6.703	MON	57	680	06/25/2004.	12/15/2028.
31298W JP 1	FHLMC GOLD PASSTHRU #C59270			4	1.A	2,839	103.441	2,784	2,692	3,099	0	(31)	0	0	7.000	2.577	MON	16	188	03/11/2003.	10/15/2031.
31287M UB 4	FHLMC GOLD PASSTHRU #C62378			4	1.A	3,256	111.684	3,755	3,362	3,252	0	6	0	0	5.500	6.109	MON	15	185	06/28/2002.	01/15/2032.
31287P E9 0	FHLMC GOLD PASSTHRU #C63760			4	1.A	3,276	107.173	3,336	3,112	3,495	0	(27)	0	0	7.000	2.914	MON	18	218	03/25/2003.	02/15/2032.
31287Q FF 3	FHLMC GOLD PASSTHRU #C64666			4	1.A	1,701	106.363	1,719	1,616	1,796	0	(19)	0	0	7.000	2.914	MON	9	113	03/25/2003.	03/15/2032.
31287T DJ 1	FHLMC GOLD PASSTHRU #C67305			4	1.A	69,101	110.081	72,123	65,518	72,688	0	(410)	0	0	7.000	2.577	MON	382	4,586	03/11/2003.	05/15/2032.
31287T SE 6	FHLMC GOLD PASSTHRU #C67717			4	1.A	7,812	103.197	7,660	7,423	7,967	0	(49)	0	0	7.000	2.914	MON	43	520	03/25/2003.	06/15/2032.
31287V GQ 7	FHLMC GOLD PASSTHRU #C69207			4	1.A	69,816	106.608	70,571	66,196	75,871	0	(588)	0	0	7.000	2.577	MON	386	4,634	03/11/2003.	07/15/2032.
31288D AJ 8	FHLMC GOLD PASSTHRU #C74509			4	1.A	6,557	113.703	7,615	6,698	6,576	0	8	0	0	5.500	3.451	MON	31	368	06/17/2003.	12/15/2032.
31288E 4Z 7	FHLMC GOLD PASSTHRU #C76240			4	1.A	14,908	116.169	17,265	14,862	14,885	0	(4)	0	0	5.500	5.232	MON	68	817	01/07/2003.	02/15/2033.
31288J EY 8	FHLMC GOLD PASSTHRU #C79151			4	1.A	30,906	111.660	34,403	30,810	30,852	0	(12)	0	0	5.500	5.232	MON	141	1,695	01/07/2003.	04/15/2033.
31288J WV 4	FHLMC GOLD PASSTHRU #C79660			4	1.A	20,683	111.759	23,043	20,619	20,668	0	(7)	0	0	5.500	5.232	MON	95	1,134	01/07/2003.	04/15/2033.
31288J YL 4	FHLMC GOLD PASSTHRU #C79715			4	1.A	5,723	111.681	6,372	5,705	5,712	0	(1)	0	0	5.500	5.232	MON	26	314	01/07/2003.	02/15/2033.
31335H Z7 1	FHLMC GOLD PASSTHRU #C90766			4	1.A	95,052	111.599	103,870	93,074	93,480	0	(193)	0	0	5.500	4.964	MON	427	5,119	12/08/2003.	12/15/2023.
31294M GB 1	FHLMC GOLD PASSTHRU #E02894			4	1.A	549,971	106.141	580,931	547,320	548,842	0	(483)	0	0	3.500	3.426	MON	1,596	19,156	03/17/2011.	05/15/2026.
31294M GB 1	FHLMC GOLD PASSTHRU #E02894			4	1.A	274,906	106.141	292,039	275,143	274,860	0	(20)	0	0	3.500	3.518	MON	803	9,630	03/25/2011.	05/15/2026.
31294M GB 1	FHLMC GOLD PASSTHRU #E02894			4	1.A	274,648	106.141	292,039	275,143	274,688	0	17	0	0	3.500	3.531	MON	803	9,630	03/28/2011.	05/15/2026.
31283H LC 7	FHLMC GOLD PASSTHRU #G01223			4	1.A	10,030	112.296	10,702	9,530	10,403	0	(51)	0	0	7.000	2.914	MON	56	667	03/25/2003.	10/15/2029.
31283H N4 3	FHLMC GOLD PASSTHRU #G01311			4	1.A	26,418	115.309	28,883	25,048	28,022	0	(225)	0	0	7.000	2.577	MON	146	1,753	03/11/2003.	09/15/2031.
31283H N4 3	FHLMC GOLD PASSTHRU #G01311			4	1.A	1,347	115.309	1,329	1,152	1,299	0	(11)	0	0	7.000	4.522	MON	7	81	12/31/2008.	09/15/2031.
31283H WY 7	FHLMC GOLD PASSTHRU #G01563			4	1.A	64,521	116.440	76,736	65,901	64,769	0	74	0	0	5.500	3.451	MON	302	3,625	06/17/2003.	06/15/2033.
31283H WY 7	FHLMC GOLD PASSTHRU #G01563			4	1.A	10,792	116.440	12,527	10,758	10,780	0	(3)	0	0	5.500	5.232	MON	49	592	01/07/2003.	06/15/2033.
3128LX DE 7	FHLMC GOLD PASSTHRU #G01901			4	1.A	1,136,856	108.478	1,388,599	1,280,063	1,202,119	0	16,506	0	0	4.000	5.795	MON	4,267	51,203	04/25/2006.	05/15/2034.
3128MJ FH 8	FHLMC GOLD PASSTHRU #G08167			4	1.A	130,623	117.593	155,857	132,539	130,684	0	106	0	0	5.500	5.760	MON	607	7,290	11/03/2006.	12/15/2036.
3128MJ FH 8	FHLMC GOLD PASSTHRU #G08167			4	1.A	130,535	117.593	155,857	132,539	130,599	0	112	0	0	5.500	5.771	MON	607	7,290	11/03/2006.	12/15/2036.
3128MJ S6 8	FHLMC GOLD PASSTHRU #G08540			4	1.A	3,934,830	106.560	4,373,931	4,104,627	4,012,517	0	40,944	0	0	3.000	3.510	MON	10,262	123,139	07/31/2013.	08/15/2043.
3128MJ TL 4	FHLMC GOLD PASSTHRU #G08554			4	1.A	5,827,152	107.791	6,335,593	5,877,663	5,832,480	0	3,066	0	0	3.500	3.638	MON	17,143	205,718	09/20/2018.	10/15/2043.
3132J4 KR 9	FHLMC GOLD PASSTHRU #G31003			4	1.A	4,417,590	105.896	4,707,482	4,445,374	4,419,033	0	646	0	0	2.500	2.609	MON	9,261	111,134	05/31/2019.	03/15/2037.
3132J4 KR 9	FHLMC GOLD PASSTHRU #G31003			4	1.A	8,213,957	105.896	8,826,530	8,335,076	8,220,312	0	3,262	0	0	2.500	2.764	MON	17,365	208,377	05/28/2019.	03/15/2037.
31335A YU 6	FHLMC GOLD PASSTHRU #G60723			4	1.A	2,935,886	108.405	3,131,288	2,888,497	2,927,721	0	(8,021)	0	0	3.000	2.749	MON	7,221	86,655	06/07/2019.	10/15/2046.
31335A 2P 2	FHLMC GOLD PASSTHRU #G60782			4	1.A	3,508,089	108.602	3,844,703	3,540,172	3,520,712	0	8,163	0	0	3.000	3.128	MON	8,850	106,205	12/09/2016.	10/15/2046.
3128PT 3L 7	FHLMC GOLD PASSTHRU #J14403			4	1.A	417,976	106.125	445,807	420,076	418,823	0	148	0	0	3.500	3.607	MON	1,225	14,703	04/08/2011.	02/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132KE EH 4	FHLMC GOLD PASSTHRU #V60136			4	1.A	2,952,322	104.584	3,068,008	2,933,529	2,941,008	0	(2,736)	0	0	2.500	2.383	MON	6,112	73,338	06/19/2013.	06/15/2028.
3133G6 MR 3	FHLMC PASS THRU CERT POOL #QN0368			4	1.A	9,754,100	104.311	10,018,882	9,604,775	9,731,581	0	(16,712)	0	0	2.500	2.111	MON	20,010	240,119	08/29/2019.	08/25/2034.
3133KG 4K 1	FHLMC PASS THRU CERT POOL #RA1726			4	1.A	8,737,082	107.120	9,415,807	8,789,959	8,744,374	0	6,943	0	0	2.500	2.574	MON	18,312	219,749	11/21/2019.	11/25/2049.
3132A5 FW 0	FHLMC PASS THRU CERT POOL #ZS4681			4	1.A	3,453,272	106.416	3,697,963	3,474,991	3,463,056	0	9,707	0	0	2.500	2.581	MON	7,240	86,875	12/12/2019.	10/25/2046.
3132A5 F9 1	FHLMC PASS THRU CERT POOL #ZS4692			4	1.A	3,791,493	107.006	4,040,422	3,775,859	3,799,960	0	6,652	0	0	2.500	2.426	MON	7,866	94,396	08/06/2019.	12/25/2046.
3132AE KL 9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	3,364,908	105.273	3,489,204	3,314,415	3,360,393	0	(4,141)	0	0	3.000	2.739	MON	8,286	99,432	06/25/2019.	11/25/2046.
3133TQ ZU 4	FHR 2274 KC CMO			4	1.A	323,727	115.468	374,607	324,424	323,664	0	(5)	0	0	6.500	6.584	MON	1,757	21,088	06/27/2002.	01/15/2031.
31339N AG 1	FHR 2400 MK CMO			4	1.A	926,535	117.570	1,104,514	939,452	932,020	0	363	0	0	6.500	6.702	MON	5,089	61,064	01/18/2002.	01/15/2032.
31339N F2 7	FHR 2413 MH CMO			4	1.A	1,382,653	117.651	1,649,384	1,401,930	1,390,054	0	565	0	0	6.500	6.710	MON	7,594	91,125	01/29/2002.	02/15/2032.
31339D GP 7	FHR 2422 CH CMO			4	1.A	316,474	115.324	372,660	323,139	320,353	0	117	0	0	6.500	6.766	MON	1,750	21,004	01/25/2002.	02/15/2032.
31394R YV 5	FHR 2769 CY CMO			4	1.A	926,110	104.831	975,117	930,180	928,071	0	76	0	0	5.000	5.082	MON	3,876	46,509	03/18/2004.	03/15/2024.
3137A0 UA 1	FHR 3713 PA CMO			4	1.A	7,661,779	102.221	7,902,338	7,730,630	7,685,010	0	9,169	0	0	2.000	2.334	MON	12,884	154,613	12/20/2017.	02/15/2040.
3137AW QW 8	FHR 4148 AB CMO			4	1.A	4,752,136	101.889	4,978,030	4,885,731	4,789,045	0	6,832	0	0	1.500	2.460	MON	6,107	73,286	12/19/2017.	12/15/2027.
3137FC AD 6	FHR 4735 MA CMO			4	1.A	5,636,121	103.646	5,777,761	5,574,496	5,603,149	0	(8,673)	0	0	3.000	2.761	MON	13,936	167,235	12/14/2017.	08/15/2045.
3137FD BP 6	FHR 4745 E CMO			4	1.A	9,864,910	104.383	10,282,891	9,851,057	9,856,741	0	(5,906)	0	0	3.000	2.969	MON	24,628	295,532	01/05/2018.	01/15/2048.
3137FD BP 6	FHR 4745 E CMO			4	1.A	4,923,989	104.383	5,141,446	4,925,528	4,922,635	0	(979)	0	0	3.000	3.002	MON	12,314	147,766	01/09/2018.	01/15/2048.
3137FD V9 0	FHR 4753 BK CMO			4	1.A	2,705,279	105.484	2,869,900	2,720,689	2,707,992	0	(346)	0	0	3.000	3.093	MON	6,802	81,621	01/11/2018.	01/15/2048.
3137FD V9 0	FHR 4753 BK CMO			4	1.A	2,694,332	105.484	2,869,900	2,720,689	2,699,471	0	(653)	0	0	3.000	3.161	MON	6,802	81,621	01/18/2018.	01/15/2048.
3137FN RS 1	FHR 4909 GD CMO			4	1.A	8,217,880	103.414	8,424,136	8,145,966	8,203,891	0	(9,236)	0	0	2.500	2.249	MON	16,971	203,649	09/05/2019.	03/25/2049.
3137FN ZQ 6	FHR 4922 NG CMO			4	1.A	3,651,546	103.426	3,776,666	3,651,546	3,651,518	0	133	0	0	2.500	2.471	MON	7,607	91,289	10/25/2019.	04/25/2049.
3132HT K8 8	FHS 300 300 CMO			4	1.A	4,778,821	106.830	5,138,158	4,809,633	4,780,942	0	2,916	0	0	3.000	3.103	MON	12,024	144,289	03/02/2017.	01/15/2043.
31406G 5S 4	FN (10/1 ARM) #810057			4	1.A	129,291	100.161	128,317	128,110	127,901	0	0	0	0	3.360	5.117	MON	359	4,625	02/23/2005.	03/25/2035.
31406L MX 3	FN (10/1 ARM) #813174			4	1.A	170,962	100.406	170,168	169,479	169,160	0	0	0	0	3.161	5.110	MON	446	6,494	02/23/2005.	02/25/2035.
31407B VG 1	FN (10/1 ARM) #826015			4	1.A	135,184	101.142	136,584	135,041	134,660	0	0	0	0	2.287	4.964	MON	257	4,565	06/23/2005.	07/25/2035.
31407B VG 1	FN (10/1 ARM) #826015			4	1.A	87,822	101.142	88,839	87,836	87,554	0	0	0	0	2.287	4.972	MON	167	2,969	08/10/2005.	07/25/2035.
31407B 2G 3	FN (10/1 ARM) #826175			4	1.A	93,694	100.582	93,946	93,402	93,214	0	0	0	0	2.580	5.041	MON	201	3,174	06/22/2005.	07/25/2035.
31407C HK 6	FN (10/1 ARM) #826534			4	1.A	431,826	100.365	432,738	431,162	430,206	0	0	0	0	2.322	5.093	MON	834	14,600	08/10/2005.	07/25/2035.
31407E MK 6	FN (10/1 ARM) #828462			4	1.A	44,103	100.399	44,684	44,506	44,279	0	0	0	0	2.715	5.095	MON	101	1,663	08/11/2005.	07/25/2035.
31407J XF 4	FN (10/1 ARM) #832378			4	1.A	11,909	100.433	11,961	11,909	11,884	0	0	0	0	2.095	4.759	MON	21	378	04/01/2006.	08/25/2035.
31407J XF 4	FN (10/1 ARM) #832378			4	1.A	535,936	100.433	547,066	544,702	540,810	0	0	0	0	2.095	4.891	MON	951	17,311	08/05/2005.	08/25/2035.
31402R NZ 8	FN (3/1 ARM) #735808			4	1.A	244,253	99.918	245,164	245,364	244,341	0	0	0	0	2.594	4.556	MON	530	9,207	10/14/2005.	08/25/2035.
31406M 6S 0	FN (3/1 ARM) #814581			4	1.A	366,944	100.378	370,140	368,745	367,059	0	0	0	0	3.264	4.547	MON	1,003	13,191	10/17/2005.	04/25/2035.
31406W LD 4	FN (3/1 ARM) #822124			4	1.A	250,770	101.319	255,235	251,912	250,727	0	0	0	0	2.543	4.642	MON	534	8,529	10/12/2005.	06/25/2035.
31407C D8 7	FN (3/1 ARM) #826427			4	1.A	628,098	100.421	635,164	632,496	627,635	0	0	0	0	2.327	4.472	MON	1,227	21,636	10/11/2005.	07/25/2035.
31407F ML 1	FN (3/1 ARM) #829363			4	1.A	565,199	100.331	569,611	567,727	566,610	0	0	0	0	2.257	4.762	MON	1,068	19,102	10/26/2005.	10/25/2035.
31403K 3F 8	FN (5/1 ARM) #751498			4	1.A	68,688	99.578	68,871	69,163	69,001	0	0	0	0	2.340	4.530	MON	135	2,644	10/13/2005.	11/25/2033.
31403V G4 5	FN (5/1 ARM) #759019			4	1.A	109,380	100.113	110,489	110,363	109,959	0	0	0	0	2.199	4.493	MON	202	3,999	10/27/2005.	01/25/2034.
31392B 6U 5	FNGT 2002-T4 A2 CMO			4	1.A	136,225	117.940	155,348	131,718	131,222	0	(0)	0	0	7.000	6.050	MON	768	9,220	02/06/2002.	12/25/2041.
3138AE LY 7	FNMA PASS THRU CERT POOL #AI1242			4	1.A	422,345	106.137	449,567	423,569	422,465	0	26	0	0	3.500	3.535	MON	1,235	14,825	04/01/2011.	04/25/2026.
3138WF KG 0	FNMA PASS THRU CERT POOL #AS5694			4	1.A	4,252,979	105.361	4,519,862	4,289,845	4,252,724	0	(536)	0	0	3.000	3.117	MON	10,725	128,695	05/02/2019.	08/25/2045.

SCHEDULE D - PART 1

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138X2 Q6 4	FNMA PASS THRU CERT POOL #AU3176		..	4	1.A	12,158,663	106.387	12,748,056	11,982,668	12,105,392	0	(40,150)	0	0	3.000	2.762	MON	29,957	359,480	08/23/2017.	08/25/2043.
3138Y9 M4 7	FNMA PASS THRU CERT POOL #AX7578		..	4	1.A	1,686,940	105.685	1,781,741	1,685,886	1,685,934	0	(765)	0	0	3.000	2.979	MON	4,215	50,577	05/03/2017.	01/25/2045.
3140J9 EJ 6	FNMA PASS THRU CERT POOL #BM4636		..	4	1.A	6,796,749	106.741	7,328,222	6,865,403	6,799,654	0	2,121	0	0	2.500	2.630	MON	14,303	171,635	07/30/2019.	11/25/2047.
3140JA CD 8	FNMA PASS THRU CERT POOL #BM5467		..	4	1.A	7,413,658	108.190	8,063,679	7,453,253	7,418,453	0	4,485	0	0	3.000	3.069	MON	18,633	223,598	04/03/2019.	11/25/2047.
3140JA GR 3	FNMA PASS THRU CERT POOL #BM5607		..	4	1.A	8,056,937	106.514	8,591,909	8,066,390	8,056,286	0	(612)	0	0	3.000	3.005	MON	20,166	241,992	05/21/2019.	11/25/2046.
31418D CX 8	FNMA PASS THRU CERT POOL #MA3685		..	4	1.A	2,032,813	104.906	2,151,044	2,050,433	2,031,942	0	(1,178)	0	0	3.000	3.111	MON	5,126	61,513	05/07/2019.	06/25/2049.
31371H FM 5	FNMA PASS THRU CERT POOL #252272		..	4	1.A	72,622	113.492	83,187	73,297	72,778	0	104	0	0	6.000	6.160	MON	366	4,398	10/14/1998.	01/25/2029.
31371H KR 8	FNMA PASS THRU CERT POOL #252404		..	4	1.A	2,546	112.985	2,918	2,583	2,557	0	7	0	0	6.000	6.265	MON	13	155	12/30/1998.	03/25/2029.
31371K 3A 7	FNMA PASS THRU CERT POOL #254693		..	4	1.A	159,455	116.426	185,997	159,755	159,403	0	(21)	0	0	5.500	3.356	MON	732	8,786	06/18/2003.	04/25/2033.
31371L DM 8	FNMA PASS THRU CERT POOL #254908		..	4	1.A	443,579	110.408	487,238	441,304	440,726	0	(279)	0	0	5.000	4.870	MON	1,839	22,065	09/25/2003.	09/25/2023.
31371L DQ 9	FNMA PASS THRU CERT POOL #254911		..	4	1.A	107,016	110.408	118,359	107,200	106,884	0	(11)	0	0	5.000	5.009	MON	447	5,360	10/09/2003.	10/25/2023.
31371L E3 9	FNMA PASS THRU CERT POOL #254954		..	4	1.A	263,024	108.121	293,134	271,115	268,710	0	498	0	0	4.500	5.000	MON	1,017	12,200	09/15/2003.	10/25/2023.
31371L FY 0	FNMA PASS THRU CERT POOL #254983		..	4	1.A	7,953	116.676	9,297	7,968	7,950	0	(1)	0	0	5.500	5.296	MON	37	438	10/10/2003.	12/25/2033.
31376K B2 1	FNMA PASS THRU CERT POOL #357457		..	4	1.A	3,418,950	116.403	3,987,240	3,425,363	3,417,323	0	(394)	0	0	5.500	5.296	MON	15,700	188,395	10/10/2003.	11/25/2033.
31378R S5 9	FNMA PASS THRU CERT POOL #406540		..	4	1.A	8,461	100.331	8,470	8,442	8,432	0	(14)	0	0	6.500	6.486	MON	46	549	01/12/1998.	12/25/2027.
31385W 2N 8	FNMA PASS THRU CERT POOL #555281		..	4	1.A	60,014	118.167	69,082	58,461	60,553	0	(77)	0	0	6.000	2.779	MON	292	3,508	06/05/2003.	03/25/2033.
31385X F9 3	FNMA PASS THRU CERT POOL #555592		..	4	1.A	97,926	116.468	114,267	98,110	97,899	0	(13)	0	0	5.500	3.356	MON	450	5,396	06/18/2003.	07/25/2033.
31401W AP 4	FNMA PASS THRU CERT POOL #720114		..	4	1.A	151,829	116.467	177,164	152,115	151,778	0	(20)	0	0	5.500	3.356	MON	697	8,366	06/18/2003.	07/25/2033.
31401X UH 8	FNMA PASS THRU CERT POOL #721584		..	4	1.A	232,855	112.172	261,691	233,292	232,871	0	(43)	0	0	5.500	3.356	MON	1,069	12,831	06/18/2003.	07/25/2033.
31401Y FH 3	FNMA PASS THRU CERT POOL #722068		..	4	1.A	227,989	116.467	266,032	228,417	227,919	0	(31)	0	0	5.500	3.356	MON	1,047	12,563	06/18/2003.	07/25/2033.
31401Y KZ 7	FNMA PASS THRU CERT POOL #722212		..	4	1.A	29,277	108.351	35,174	32,463	30,742	0	269	0	0	4.500	6.095	MON	122	1,461	08/01/2003.	07/25/2033.
31401Y LS 2	FNMA PASS THRU CERT POOL #722237		..	4	1.A	136,561	111.712	152,843	136,818	136,494	0	(9)	0	0	5.500	3.356	MON	627	7,525	06/18/2003.	07/25/2033.
31402B FR 0	FNMA PASS THRU CERT POOL #723876		..	4	1.A	50,978	114.608	58,535	51,074	50,980	0	(9)	0	0	5.500	3.356	MON	234	2,809	06/18/2003.	07/25/2033.
31402D C4 0	FNMA PASS THRU CERT POOL #725591		..	4	1.A	252,244	115.940	304,391	262,540	255,150	0	575	0	0	5.000	5.665	MON	1,094	13,127	11/02/2005.	07/25/2034.
31402G PK 3	FNMA PASS THRU CERT POOL #728626		..	4	1.A	26,283	110.459	32,191	29,143	27,523	0	256	0	0	4.500	6.095	MON	109	1,311	08/01/2003.	08/25/2033.
31402H VV 0	FNMA PASS THRU CERT POOL #729728		..	4	1.A	223,654	113.769	254,927	224,074	223,545	0	(30)	0	0	5.500	3.356	MON	1,027	12,324	06/18/2003.	07/25/2033.
31402J RE 9	FNMA PASS THRU CERT POOL #730485		..	4	1.A	72,431	109.612	86,665	79,065	74,962	0	667	0	0	4.500	5.883	MON	296	3,558	07/31/2003.	08/25/2033.
31402J 4W 4	FNMA PASS THRU CERT POOL #730837		..	4	1.A	152,555	116.717	178,393	152,842	152,506	0	(18)	0	0	5.500	3.356	MON	701	8,406	06/18/2003.	07/25/2033.
31402V UR 9	FNMA PASS THRU CERT POOL #739592		..	4	1.A	14,677	114.690	16,865	14,705	14,676	0	(2)	0	0	5.500	5.296	MON	67	809	10/10/2003.	09/25/2033.
31402W NN 4	FNMA PASS THRU CERT POOL #740297		..	4	1.A	888,214	116.717	1,038,656	889,889	887,835	0	(113)	0	0	5.500	5.275	MON	4,079	48,944	10/10/2003.	10/25/2033.
31403C WE 7	FNMA PASS THRU CERT POOL #745045		..	4	1.A	1,649,915	110.407	1,944,367	1,761,083	1,690,274	0	10,786	0	0	4.500	5.086	MON	6,604	79,249	10/28/2005.	12/25/2034.
31404J MA 0	FNMA PASS THRU CERT POOL #769953		..	4	1.A	12,081	114.909	13,891	12,089	12,070	0	(2)	0	0	5.000	5.027	MON	50	604	02/11/2004.	03/25/2034.
31404Y YE 6	FNMA PASS THRU CERT POOL #782909		..	4	1.A	158,711	115.550	191,002	165,297	160,471	0	373	0	0	5.000	5.678	MON	689	8,265	11/02/2005.	06/25/2034.
31406V 2P 0	FNMA PASS THRU CERT POOL #821682		..	4	1.A	489,638	116.275	574,545	494,123	490,404	0	172	0	0	5.000	5.142	MON	2,059	24,706	06/01/2005.	06/25/2035.
31410F V3 6	FNMA PASS THRU CERT POOL #888134		..	4	1.A	1,189,755	116.021	1,428,590	1,231,312	1,193,343	0	2,906	0	0	5.000	5.467	MON	5,130	61,566	04/05/2007.	02/25/2037.
31410F V3 6	FNMA PASS THRU CERT POOL #888134		..	4	1.A	607,320	116.021	731,839	630,778	609,370	0	1,652	0	0	5.000	5.593	MON	2,628	31,539	04/09/2007.	02/25/2037.
31410K PV 0	FNMA PASS THRU CERT POOL #889736		..	4	1.A	334,196	114.588	407,055	355,232	337,136	0	1,506	0	0	5.000	5.980	MON	1,480	17,762	07/22/2008.	12/25/2033.
31359H WH 3	FNR 1994-79 Z CMO		..	4	1.A	43,250	106.203	44,733	42,121	42,485	0	(140)	0	0	7.000	6.684	MON	246	2,948	03/14/2002.	04/25/2024.
31393T Z8 2	FNR 2003-106 C CMO		..	4	1.A	374,344	103.561	409,425	395,347	391,385	0	902	0	0	4.500	5.163	MON	1,483	17,791	03/01/2004.	11/25/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31393U TY 9	FNR 2003-134 ZA CMO			4	1.A	4,574,902	103.300	5,213,858	5,047,297	4,988,901	0	9,819	0	0	5.000	5.782	MON	21,030	252,365	01/28/2004.	12/25/2023.
31393U Z6 3	FNR 2004-1 DY CMO			4	1.A	750,557	103.651	833,435	804,078	794,714	0	2,201	0	0	4.500	5.439	MON	3,015	36,184	02/26/2004.	02/25/2024.
31393X PG 6	FNR 2004-16 LB CMO			4	1.A	944,801	103.771	1,038,865	1,001,114	991,457	0	2,010	0	0	4.500	5.210	MON	3,754	45,050	03/22/2004.	04/25/2024.
3136A8 4G 2	FNR 2012-112 DA CMO			4	1.A	2,286,498	107.121	2,461,628	2,297,988	2,287,500	0	1,067	0	0	3.000	3.068	MON	5,745	68,940	12/12/2016.	10/25/2042.
3136A8 4G 2	FNR 2012-112 DA CMO			4	1.A	3,042,919	107.121	3,282,171	3,063,984	3,045,033	0	2,238	0	0	3.000	3.100	MON	7,660	91,920	01/20/2017.	10/25/2042.
3136A8 4G 2	FNR 2012-112 DA CMO			4	1.A	2,279,676	107.121	2,461,628	2,297,988	2,281,645	0	2,119	0	0	3.000	3.118	MON	5,745	68,940	12/14/2016.	10/25/2042.
3136AK YZ 0	FNR 2014-59 AC CMO			4	1.A	1,869,815	101.296	1,870,087	1,846,161	1,848,105	0	(10,926)	0	0	3.000	2.702	MON	4,615	55,385	07/30/2014.	10/25/2040.
3136AT 4R 2	FNR 2016-71 QM CMO			4	1.A	2,076,681	103.027	2,169,038	2,105,300	2,070,598	0	(8,012)	0	0	3.000	3.220	MON	5,263	63,159	02/01/2018.	10/25/2046.
3136AQ 5Y 2	FNR 2016-9 D CMO			4	1.A	5,056,555	107.375	5,479,134	5,102,799	5,063,165	0	6,658	0	0	3.000	3.130	MON	12,757	153,084	01/25/2017.	03/25/2046.
3136AQ 5Y 2	FNR 2016-9 D CMO			4	1.A	208,391	107.375	225,913	210,397	208,682	0	293	0	0	3.000	3.137	MON	526	6,312	01/25/2017.	03/25/2046.
3136B4 6P 8	FNR 2019-33 CMO			4	1.A	8,177,989	103.853	8,517,081	8,201,054	8,180,235	0	1,399	0	0	2.500	2.545	MON	17,086	205,026	06/21/2019.	12/25/2048.
3136B7 DH 1	FNR 2019-64 A CMO			4	1.A	9,109,686	105.037	9,438,827	8,986,126	9,116,344	0	6,797	0	0	2.500	2.204	MON	18,721	224,653	10/04/2019.	08/25/2051.
3136B7 ZR 5	FNR 2019-69 JA CMO			4	1.A	14,904,049	104.334	15,628,200	14,978,944	14,908,633	0	4,082	0	0	2.500	2.582	MON	31,206	374,474	11/01/2019.	12/25/2049.
3136B7 VD 0	FNR 2019-74 C CMO			4	1.A	5,151,034	104.370	5,415,283	5,188,529	5,155,600	0	4,210	0	0	2.500	2.628	MON	10,809	129,713	11/19/2019.	12/25/2049.
31393R GG 9	FSPC T-56 A5 CMO			4	1.A	4,456,100	115.878	5,311,362	4,583,581	4,484,526	0	(6,809)	0	0	5.231	6.100	MON	19,981	239,767	05/11/2006.	05/25/2043.
3137G1 AA 5	FWLS 2015-SC01 1A CMO			4	1.A	2,438,337	100.938	2,421,109	2,398,610	2,402,689	0	(28,861)	0	0	3.500	3.208	MON	6,996	83,951	07/23/2015.	05/25/2045.
3137G1 AL 1	FWLS 2015-SC02 2A CMO			4	1.A	6,035,541	102.653	6,118,286	5,960,109	5,973,084	0	(82,193)	0	0	3.500	3.273	MON	17,384	208,604	11/19/2015.	09/25/2045.
3137G1 AV 9	FWLS 2016-SC01 1A CMO			4	1.A	1,635,894	102.023	1,642,301	1,609,736	1,616,561	0	(15,661)	0	0	3.000	2.621	MON	4,024	48,292	07/20/2016.	07/25/2046.
3137G1 AW 7	FWLS 2016-SC01 2A CMO			4	1.A	1,244,957	102.716	1,245,303	1,212,375	1,228,281	0	(21,569)	0	0	3.500	2.885	MON	3,536	42,433	07/20/2016.	07/25/2046.
3137G1 BK 2	FWLS 2017-SC01 1A CMO			4	1.A	9,176,577	101.760	9,672,092	9,504,789	9,379,776	0	141,557	0	0	3.000	3.761	MON	23,762	285,144	03/09/2017.	12/25/2046.
3137G1 BL 0	FWLS 2017-SC01 2A CMO			4	1.A	8,589,851	102.542	8,836,556	8,617,453	8,594,238	0	3,553	0	0	3.500	3.545	MON	25,134	301,611	03/09/2017.	12/25/2046.
35563P BE 8	SCRT 2017-2 HT CMO			4	1.A	3,691,828	108.170	4,055,882	3,749,535	3,733,741	0	990	0	0	3.000	3.060	MON	9,374	112,486	08/03/2017.	08/25/2056.
35563P DD 8	SCRT 2017-4 HT CMO			4	1.A	7,744,192	108.992	8,462,055	7,763,905	7,797,550	0	(6,580)	0	0	3.250	3.119	MON	21,027	248,196	12/07/2017.	06/25/2057.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						301,179,217	XXX	320,824,342	302,984,958	302,084,848	0	29,995	0	0	XXX	XXX	XXX	767,348	9,321,185	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						3,561,727,892	XXX	3,703,169,939	3,275,839,198	3,454,246,131	0	(27,016,372)	0	0	XXX	XXX	XXX	33,481,928	100,655,742	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B AB 8	ABB FINANCE USA		C	1	1.G FE	1,034,240	103.395	1,033,950	1,000,000	1,005,324	0	(3,837)	0	0	2.875	2.471	MN	4,233	28,750	10/09/2012.	05/08/2022.
00037B AB 8	ABB FINANCE USA		C	1	1.G FE	988,080	103.395	1,033,950	1,000,000	998,149	0	1,305	0	0	2.875	3.014	MN	4,233	28,750	05/04/2012.	05/08/2022.
00037B AB 8	ABB FINANCE USA		C	1	1.G FE	978,330	103.395	1,033,950	1,000,000	996,638	0	2,380	0	0	2.875	3.129	MN	4,233	28,750	05/03/2012.	05/08/2022.
00037B AF 9	ABB FINANCE USA		C	1	1.G FE	4,045,560	118.048	4,721,920	4,000,000	4,034,785	0	(4,283)	0	0	3.800	3.658	AO	37,156	152,000	05/25/2018.	04/03/2028.
00037B AF 9	ABB FINANCE USA		C	1	1.G FE	4,000,000	118.048	4,721,920	4,000,000	4,000,000	0	0	0	0	3.800	3.800	AO	37,156	152,000	03/26/2018.	04/03/2028.
00038A AB 9	ABB TREASURY USA (144A)		C	1	1.G FE	2,037,440	101.668	2,033,360	2,000,000	2,002,036	0	(4,502)	0	0	4.000	3.766	JD	3,556	80,000	10/25/2011.	06/15/2021.
002824 BA 7	ABBOTT LABORATORIES			1	1.G FE	998,340	102.725	1,027,250	1,000,000	999,674	0	247	0	0	2.550	2.576	MS	7,508	25,500	03/05/2015.	03/15/2022.
002824 BA 7	ABBOTT LABORATORIES			1	1.G FE	987,610	102.725	1,027,250	1,000,000	997,576	0	1,934	0	0	2.550	2.754	MS	7,508	25,500	07/07/2015.	03/15/2022.
002824 BA 7	ABBOTT LABORATORIES			1	1.G FE	587,436	102.725	616,350	600,000	597,502	0	1,996	0	0	2.550	2.902	MS	4,505	15,300	08/14/2015.	03/15/2022.
002824 BB 5	ABBOTT LABORATORIES			1	1.G FE	997,930	109.764	1,097,640	1,000,000	999,031	0	207	0	0	2.950	2.974	MS	8,686	29,500	03/05/2015.	03/15/2025.
002824 BB 5	ABBOTT LABORATORIES			1	1.G FE	990,910	109.764	1,097,640	1,000,000	995,819	0	912	0	0	2.950	3.056	MS	8,686	29,500	03/06/2015.	03/15/2025.
002824 BE 9	ABBOTT LABORATORIES			1	1.G FE	5,054,700	108.431	5,421,550	5,000,000	5,034,039	0	(11,653)	0	0	3.400	3.140	MN	14,167	170,000	03/07/2019.	11/30/2023.
002824 BF 6	ABBOTT LABORATORIES			1	1.G FE	1,693,710	117.206	1,987,814	1,696,000	1,694,353	0	238	0	0	3.750	3.768	MN	5,300	63,600	04/10/2018.	11/30/2026.
002824 BF 6	ABBOTT LABORATORIES			1	1.G FE	2,955,000	117.206	3,516,180	3,000,000	2,965,268	0	5,101	0	0	3.750	3.971	MN	9,375	112,500	12/04/2018.	11/30/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
002824 BM 1	ABBOTT LABORATORIES			1	1.G FE	5,345,150	114.651	5,732,550	5,000,000	5,260,534	0	(54,424)	0	0	3.875	2.628	MS	57,049	193,750	06/05/2019.	09/15/2025.
002824 BM 1	ABBOTT LABORATORIES			1	1.G FE	998,130	114.651	1,146,510	1,000,000	998,847	0	211	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017.	09/15/2025.
00287Y AL 3	ABBVIE INC			1	2.B FE	1,010,410	104.641	1,046,410	1,000,000	1,002,125	0	(1,117)	0	0	2.900	2.780	MN	4,431	29,000	11/06/2012.	11/06/2022.
00287Y AL 3	ABBVIE INC			1	2.B FE	1,987,120	104.641	2,092,820	2,000,000	1,997,278	0	1,389	0	0	2.900	2.975	MN	8,861	58,000	11/05/2012.	11/06/2022.
00287Y AQ 2	ABBVIE INC			1	2.B FE	998,250	111.495	1,114,950	1,000,000	999,127	0	175	0	0	3.600	3.621	MN	4,700	36,000	05/05/2015.	05/14/2025.
00287Y AU 3	ABBVIE INC			1	2.B FE	998,260	100.556	1,005,560	1,000,000	999,839	0	347	0	0	2.300	2.337	MN	3,003	23,000	05/09/2016.	05/14/2021.
00287Y AX 7	ABBVIE INC			1	2.B FE	999,870	105.183	1,051,830	1,000,000	999,935	0	18	0	0	2.850	2.852	MN	3,721	28,500	05/09/2016.	05/14/2023.
00287Y BZ 1	ABBVIE INC			1	2.A FE	4,995,550	107.256	5,362,800	5,000,000	4,996,436	0	842	0	0	2.600	2.619	MN	14,444	130,000	11/12/2019.	11/21/2024.
00287Y CU 1	ABBVIE INC			1	2.A FE	3,064,860	104.628	3,138,840	3,000,000	3,049,332	0	(15,528)	0	0	2.800	1.939	MS	24,733	42,000	05/14/2020.	03/15/2023.
00507V AK 5	ACTIVISION BLIZZARD			1	2.A FE	996,140	113.855	1,138,550	1,000,000	997,601	0	369	0	0	3.400	3.446	MS	10,011	34,000	09/14/2016.	09/15/2026.
00507V AK 5	ACTIVISION BLIZZARD			1	2.A FE	967,210	113.855	1,138,550	1,000,000	976,605	0	3,594	0	0	3.400	3.860	MS	10,011	34,000	04/16/2018.	09/15/2026.
00507V AM 1	ACTIVISION BLIZZARD			1	2.A FE	993,670	113.499	1,134,990	1,000,000	995,684	0	585	0	0	3.400	3.475	JD	1,511	34,000	05/23/2017.	06/15/2027.
00507V AM 1	ACTIVISION BLIZZARD			1	2.A FE	962,090	113.499	1,134,990	1,000,000	972,083	0	3,734	0	0	3.400	3.893	JD	1,511	34,000	03/26/2018.	06/15/2027.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	3,166,865	110.204	3,339,181	3,030,000	3,129,884	0	(24,613)	0	0	3.250	2.346	FA	41,031	98,475	06/25/2019.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	1,057,190	110.204	1,102,040	1,000,000	1,028,149	0	(6,914)	0	0	3.250	2.476	FA	13,542	32,500	08/11/2016.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	1,022,290	110.204	1,102,040	1,000,000	1,009,759	0	(2,366)	0	0	3.250	2.979	FA	13,542	32,500	04/22/2015.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	251,865	110.204	275,510	250,000	250,989	0	(238)	0	0	3.250	3.140	FA	3,385	8,125	02/23/2017.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	1,002,380	110.204	1,102,040	1,000,000	1,001,049	0	(250)	0	0	3.250	3.221	FA	13,542	32,500	03/05/2015.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	650,199	110.204	721,836	655,000	652,780	0	497	0	0	3.250	3.339	FA	8,870	21,288	06/02/2015.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	1,571,286	110.204	1,752,244	1,590,000	1,577,774	0	2,736	0	0	3.250	3.453	FA	21,531	51,675	07/19/2018.	02/01/2025.
00834# AC 2	ADVANTAGE CAPITAL HAWAII INVESTOR III LP	@			1.A	5,299	99.514	5,273	5,299	5,299	0	0	0	0	0.000	14.000	AJ	310	0	12/19/2008.	11/30/2023.
0010EP AN 8	AEP TEXAS CENTRAL COMPANY (144A)			1	1.G FE	990,210	112.538	1,125,380	1,000,000	994,847	0	959	0	0	3.850	3.969	AO	9,625	38,500	09/15/2015.	10/01/2025.
00108W AD 2	AEP TEXAS INC			1	1.G FE	998,260	103.205	1,032,050	1,000,000	999,352	0	348	0	0	2.400	2.437	AO	6,000	24,000	09/19/2017.	10/01/2022.
00108W AH 3	AEP TEXAS INC			1	1.G FE	543,724	116.971	584,859	500,000	538,893	0	(4,831)	0	0	3.950	2.747	JD	1,646	19,750	01/01/2020.	06/01/2028.
00108W AH 3	AEP TEXAS INC			1	1.G FE	2,394,769	116.971	2,819,019	2,410,000	2,398,138	0	1,340	0	0	3.950	4.027	JD	7,933	95,195	05/16/2018.	06/01/2028.
00115A AE 9	AEP TRANSMISSION CO LLC			1	1.F FE	2,016,640	112.616	2,252,320	2,000,000	2,011,095	0	(1,767)	0	0	3.100	2.993	JD	5,167	62,000	09/25/2017.	12/01/2026.
00104U AC 2	AEPTC 2012-1 A3				1.A FE	2,213,708	105.527	2,336,072	2,213,719	2,213,679	0	4	0	0	2.844	2.845	JD	5,248	62,978	03/07/2012.	03/01/2026.
008117 AP 8	AETNA INC			1	2.B FE	983,090	103.727	1,037,270	1,000,000	996,436	0	1,815	0	0	2.750	2.946	MN	3,514	27,500	11/02/2012.	11/15/2022.
008117 AP 8	AETNA INC			1	2.B FE	933,830	103.727	1,037,270	1,000,000	984,257	0	7,973	0	0	2.750	3.626	MN	3,514	27,500	12/17/2013.	11/15/2022.
008117 AP 8	AETNA INC			1	2.B FE	926,430	103.727	1,037,270	1,000,000	983,228	0	8,488	0	0	2.750	3.684	MN	3,514	27,500	06/21/2013.	11/15/2022.
00817Y AQ 1	AETNA INC			1	2.B FE	1,033,060	109.851	1,098,510	1,000,000	1,017,493	0	(4,506)	0	0	3.500	2.987	MN	4,472	35,000	05/24/2017.	11/15/2024.
00817Y AQ 1	AETNA INC			1	2.B FE	1,024,320	109.851	1,098,510	1,000,000	1,012,548	0	(3,221)	0	0	3.500	3.131	MN	4,472	35,000	03/01/2017.	11/15/2024.
00817Y AQ 1	AETNA INC			1	2.B FE	995,810	109.851	1,098,510	1,000,000	998,177	0	425	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014.	11/15/2024.
00846U AH 4	AGILENT TECHNOLOGIES INC			1	2.A FE	1,011,730	103.996	1,039,960	1,000,000	1,002,051	0	(1,316)	0	0	3.200	3.062	AO	8,000	32,000	10/16/2012.	10/01/2022.
00846U AH 4	AGILENT TECHNOLOGIES INC			1	2.A FE	1,996,040	103.996	2,079,920	2,000,000	1,999,159	0	425	0	0	3.200	3.223	AO	16,000	64,000	09/10/2012.	10/01/2022.
00846U AJ 0	AGILENT TECHNOLOGIES INC			1	2.A FE	1,990,880	107.659	2,153,180	2,000,000	1,997,339	0	968	0	0	3.875	3.930	JJ	35,736	77,500	06/18/2013.	07/15/2023.
009158 AR 7	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,998,800	102.287	2,045,740	2,000,000	1,999,836	0	134	0	0	3.000	3.007	MN	9,667	60,000	10/31/2011.	11/03/2021.
009158 AT 3	AIR PRODUCTS & CHEMICALS			1	1.F FE	695,934	105.022	724,652	690,000	692,501	0	(1,155)	0	0	2.750	2.570	FA	7,801	18,975	12/11/2017.	02/03/2023.
009158 AT 3	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,203,629	105.022	1,291,771	1,230,000	1,217,411	0	5,723	0	0	2.750	3.260	FA	13,906	33,825	07/11/2018.	02/03/2023.
009158 AV 8	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,139,931	109.138	2,315,908	2,122,000	2,132,346	0	(2,888)	0	0	3.350	3.195	JJ	29,620	71,087	04/12/2018.	07/31/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009158 AV 8	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,973,660	109.138	6,548,280	6,000,000	5,983,625	0	4,194	0	0	3.350	3.431	JJ	83,750	201,000	07/17/2018.	07/31/2024.
009158 BC 9	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,647,180	106.704	5,676,653	5,320,000	5,645,679	0	(1,501)	0	0	2.050	1.335	MN	13,935	0	12/11/2020.	05/15/2030.
010392 FE 3	ALABAMA POWER CO			1	1.F FE	562,795	101.504	507,520	500,000	503,406	0	(8,077)	0	0	3.950	2.292	JD	1,646	19,750	01/15/2013.	06/01/2021.
010392 FE 3	ALABAMA POWER CO			1	1.F FE	997,860	101.504	1,015,040	1,000,000	999,840	0	221	0	0	3.950	3.976	JD	3,292	39,500	05/18/2011.	06/01/2021.
010392 FQ 6	ALABAMA POWER CO			1	1.E FE	1,012,302	102.507	1,025,070	1,000,000	1,006,671	0	(5,630)	0	0	2.450	1.866	MS	6,125	24,500	01/01/2020.	03/30/2022.
010392 FQ 6	ALABAMA POWER CO			1	1.E FE	999,180	102.507	1,025,070	1,000,000	999,773	0	162	0	0	2.450	2.467	MS	6,125	24,500	02/27/2017.	03/30/2022.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	2,183,500	111.010	2,220,200	2,000,000	2,088,734	0	(22,627)	0	0	4.150	2.867	JD	6,917	83,000	08/04/2016.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	88,109	111.010	92,138	83,000	85,744	0	(694)	0	0	4.150	3.188	JD	287	3,445	06/12/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	4,199,680	111.010	4,440,400	4,000,000	4,116,295	0	(29,348)	0	0	4.150	3.302	JD	13,833	166,000	01/23/2018.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	156,944	111.010	166,515	150,000	153,621	0	(911)	0	0	4.150	3.444	JD	519	6,225	02/27/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	170,976	111.010	183,167	165,000	168,111	0	(779)	0	0	4.150	3.597	JD	571	6,848	02/14/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	346,836	111.010	371,884	335,000	341,131	0	(1,535)	0	0	4.150	3.613	JD	1,159	13,903	01/30/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	996,580	111.010	1,110,100	1,000,000	998,468	0	346	0	0	4.150	4.192	JD	3,458	41,500	11/17/2014.	12/01/2024.
01400E AA 1	ALCON FINANCE CORP (144A)			1	2.B FE	1,990,160	109.504	2,190,080	2,000,000	1,991,756	0	1,301	0	0	2.750	2.828	MS	14,972	55,000	09/16/2019.	09/23/2026.
01748N AD 6	ALLEGION US HOLDING CO			1	2.C FE	997,760	106.897	1,068,970	1,000,000	998,706	0	312	0	0	3.200	3.236	AO	8,000	32,000	09/27/2017.	10/01/2024.
01748N AE 4	ALLEGION US HOLDING CO			1	2.C FE	999,670	109.483	1,094,830	1,000,000	999,723	0	31	0	0	3.550	3.554	AO	8,875	35,500	09/19/2017.	10/01/2027.
01748N AE 4	ALLEGION US HOLDING CO			1	2.C FE	997,580	109.483	1,094,830	1,000,000	998,235	0	222	0	0	3.550	3.579	AO	8,875	35,500	09/18/2017.	10/01/2027.
02079K AA 5	ALPHABET INC			1	1.C FE	1,099,130	101.297	1,012,970	1,000,000	1,007,794	0	(20,165)	0	0	3.625	1.573	MN	4,229	36,250	04/28/2016.	05/19/2021.
02079K AA 5	ALPHABET INC			1	1.C FE	612,702	101.297	604,743	597,000	601,379	0	(11,323)	0	0	3.625	1.692	MN	2,525	21,641	01/01/2020.	05/19/2021.
02079K AA 5	ALPHABET INC			1	1.C FE	4,145,154	101.297	3,849,286	3,800,000	3,827,140	0	(70,188)	0	0	3.625	1.742	MN	16,071	137,750	04/26/2016.	05/19/2021.
02079K AB 3	ALPHABET INC			1	1.C FE	1,595,624	109.496	1,642,440	1,500,000	1,573,234	0	(22,390)	0	0	3.375	1.774	FA	17,719	50,625	01/01/2020.	02/25/2024.
02079K AB 3	ALPHABET INC			1	1.C FE	1,707,990	109.496	1,732,227	1,582,000	1,635,359	0	(16,174)	0	0	3.375	2.259	FA	18,687	53,393	04/26/2016.	02/25/2024.
02079K AB 3	ALPHABET INC			1	1.C FE	1,044,070	109.496	1,094,960	1,000,000	1,020,290	0	(6,098)	0	0	3.375	2.698	FA	11,813	33,750	12/06/2016.	02/25/2024.
02079K AC 1	ALPHABET INC			1	1.C FE	696,522	107.278	750,946	700,000	696,999	0	478	0	0	1.998	2.079	FA	5,284	13,986	01/01/2020.	08/15/2026.
02079K AC 1	ALPHABET INC			1	1.C FE	1,967,300	107.278	2,145,560	2,000,000	1,980,713	0	3,188	0	0	1.998	2.181	FA	15,096	39,960	08/15/2016.	08/15/2026.
02079K AC 1	ALPHABET INC			1	1.C FE	1,958,380	107.278	2,145,560	2,000,000	1,975,484	0	4,046	0	0	1.998	2.231	FA	15,096	39,960	08/02/2016.	08/15/2026.
02209S AL 7	ALTRIA GROUP INC				2.B FE	1,097,946	101.444	1,029,657	1,015,000	1,020,450	0	(15,711)	0	0	4.750	3.151	MN	7,500	48,213	09/17/2015.	05/05/2021.
02209S AL 7	ALTRIA GROUP INC				2.B FE	497,875	101.444	507,220	500,000	499,848	0	226	0	0	4.750	4.804	MN	3,694	23,750	05/02/2011.	05/05/2021.
02209S AN 3	ALTRIA GROUP INC				2.B FE	998,880	103.877	1,038,770	1,000,000	999,781	0	122	0	0	2.850	2.863	FA	11,242	28,500	08/06/2012.	08/09/2022.
02209S AP 8	ALTRIA GROUP INC				2.B FE	998,450	105.448	1,054,480	1,000,000	999,573	0	164	0	0	2.950	2.968	MN	4,835	29,500	04/29/2013.	05/02/2023.
02209S AS 2	ALTRIA GROUP INC				2.B FE	2,215,420	109.927	2,198,540	2,000,000	2,092,279	0	(28,489)	0	0	4.000	2.437	JJ	33,333	80,000	06/22/2016.	01/31/2024.
02209S AS 2	ALTRIA GROUP INC				2.B FE	2,099,360	109.927	2,198,540	2,000,000	2,053,271	0	(16,237)	0	0	4.000	3.087	JJ	33,333	80,000	01/25/2018.	01/31/2024.
02209S AU 7	ALTRIA GROUP INC			1	2.B FE	995,900	108.003	1,080,030	1,000,000	997,506	0	396	0	0	2.625	2.672	MS	7,656	26,250	09/13/2016.	09/16/2026.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	991,160	103.873	1,038,730	1,000,000	998,117	0	943	0	0	2.500	2.601	MN	2,222	25,000	11/26/2012.	11/29/2022.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	973,760	103.873	1,038,730	1,000,000	994,148	0	2,933	0	0	2.500	2.816	MN	2,222	25,000	05/16/2013.	11/29/2022.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	949,030	103.873	1,038,730	1,000,000	986,816	0	6,577	0	0	2.500	3.216	MN	2,222	25,000	10/02/2014.	11/29/2022.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	914,620	103.873	1,038,730	1,000,000	979,771	0	10,039	0	0	2.500	3.604	MN	2,222	25,000	10/02/2013.	11/29/2022.
023135 AM 8	AMAZON.COM INC			1	1.E FE	720,291	102.314	716,198	700,000	708,843	0	(11,448)	0	0	3.300	1.624	JD	1,668	23,100	01/01/2020.	12/05/2021.
023135 BC 9	AMAZON.COM INC			1	1.E FE	3,992,840	113.995	4,559,800	4,000,000	3,994,904	0	666	0	0	3.150	3.171	FA	45,150	126,000	08/15/2017.	08/22/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
023135 BC 9	AMAZON.COM INC		..	1	1.E FE	1,950,140	113.995	2,279,900	2,000,000	1,963,552	0	4,796	0	0	3.150	3.459	FA	22,575	63,000	02/07/2018.	08/22/2027.
023138 AA 8	AMBAC ASSURANCE CORP (144A)		..		6. *	0	138.500	2	1	1	1	0	0	0	5.100	5.036	JUN	0	0	03/01/2018.	12/31/2049.
02343U AG 0	AMCOR FINANCE USA INC		C	1	2.B FE	1,008,460	112.752	1,127,520	1,000,000	1,006,597	0	(1,168)	0	0	3.625	3.482	AO	6,344	36,250	06/13/2019.	04/28/2026.
02343U AG 0	AMCOR FINANCE USA INC		C	1	2.B FE	999,790	112.752	1,127,520	1,000,000	999,771	0	32	0	0	3.625	3.629	AO	6,344	36,250	06/13/2019.	04/28/2026.
02343U AH 8	AMCOR FINANCE USA INC		C	1	2.B FE	3,992,880	119.529	4,781,160	4,000,000	3,993,599	0	695	0	0	4.500	4.525	MN	23,000	180,000	06/13/2019.	05/15/2028.
02361D AL 4	AMEREN ILLINOIS		..	1	1.F FE	152,562	103.391	155,087	150,000	150,623	0	(427)	0	0	2.700	2.400	MS	1,350	4,050	03/31/2016.	09/01/2022.
02361D AL 4	AMEREN ILLINOIS		..	1	1.F FE	503,240	103.391	516,955	500,000	500,934	0	(638)	0	0	2.700	2.565	MS	4,500	13,500	04/03/2017.	09/01/2022.
02361D AL 4	AMEREN ILLINOIS		..	1	1.F FE	394,458	103.391	406,327	393,000	393,402	0	(275)	0	0	2.700	2.626	MS	3,537	10,611	12/29/2016.	09/01/2022.
02361D AP 5	AMEREN ILLINOIS		..	1	1.F FE	999,430	109.925	1,099,250	1,000,000	999,700	0	60	0	0	3.250	3.256	MS	10,833	32,500	12/03/2014.	03/01/2025.
02361D AS 9	AMEREN ILLINOIS		..	1	1.F FE	1,010,940	116.658	1,166,580	1,000,000	1,008,458	0	(1,021)	0	0	3.800	3.664	MN	4,856	38,000	07/02/2018.	05/15/2028.
02361D AS 9	AMEREN ILLINOIS		..	1	1.F FE	3,996,400	116.658	4,666,320	4,000,000	3,997,059	0	324	0	0	3.800	3.811	MN	19,422	152,000	05/14/2018.	05/15/2028.
02361D AV 2	AMEREN ILLINOIS		..	1	1.F FE	1,009,160	100.781	1,007,810	1,000,000	1,009,133	0	(27)	0	0	1.550	1.448	MN	1,636	0	12/17/2020.	11/15/2030.
02361D AV 2	AMEREN ILLINOIS		..	1	1.F FE	2,499,300	100.781	2,519,525	2,500,000	2,499,307	0	7	0	0	1.550	1.553	MN	4,090	0	11/12/2020.	11/15/2030.
02361D AV 2	AMEREN ILLINOIS		..	1	1.F FE	1,994,480	100.781	2,015,620	2,000,000	1,994,528	0	48	0	0	1.550	1.580	MN	3,272	0	11/10/2020.	11/15/2030.
025816 BD 0	AMERICAN EXPRESS		..		2.A FE	1,145,297	104.409	1,200,704	1,150,000	1,148,982	0	503	0	0	2.650	2.697	JD	2,455	30,475	11/28/2012.	12/02/2022.
025816 BD 0	AMERICAN EXPRESS		..		2.A FE	1,692,342	104.409	1,879,362	1,800,000	1,774,993	0	12,387	0	0	2.650	3.403	JD	3,843	47,700	07/30/2013.	12/02/2022.
025816 BW 8	AMERICAN EXPRESS		..	2	1.G FE	3,995,840	108.334	4,333,360	4,000,000	3,997,649	0	813	0	0	3.700	3.723	FA	60,844	148,000	07/31/2018.	08/03/2023.
025816 CA 5	AMERICAN EXPRESS		..	2	2.A FE	4,988,900	116.224	5,811,200	5,000,000	4,991,737	0	1,463	0	0	4.200	4.237	MN	32,083	210,000	11/01/2018.	11/06/2025.
0258M0 EG 0	AMERICAN EXPRESS CREDIT		..	2	1.F FE	997,770	102.577	1,025,770	1,000,000	999,429	0	455	0	0	2.700	2.748	MS	8,850	27,000	02/28/2017.	03/03/2022.
0258M0 EL 9	AMERICAN EXPRESS CREDIT		..	2	1.G FE	1,951,500	113.781	2,275,620	2,000,000	1,964,975	0	4,826	0	0	3.300	3.611	MN	10,633	66,000	02/08/2018.	05/03/2027.
02665W BF 7	AMERICAN HONDA FINANCE		C	1	1.G FE	999,670	100.730	1,007,300	1,000,000	999,961	0	69	0	0	1.650	1.657	JJ	7,746	16,500	07/07/2016.	07/12/2021.
02665W BH 3	AMERICAN HONDA FINANCE		C	1	1.G FE	996,980	108.664	1,086,640	1,000,000	998,183	0	293	0	0	2.300	2.334	MS	7,156	23,000	09/06/2016.	09/09/2026.
02665W BP 5	AMERICAN HONDA FINANCE		C	1	1.G FE	993,730	107.027	1,070,270	1,000,000	997,018	0	891	0	0	2.900	3.000	FA	10,875	29,000	02/13/2017.	02/16/2024.
02665W CA 7	AMERICAN HONDA FINANCE		C	1	1.G FE	1,001,540	104.290	1,042,900	1,000,000	1,000,585	0	(309)	0	0	2.600	2.567	MN	3,250	26,000	11/14/2017.	11/16/2022.
02665W CE 9	AMERICAN HONDA FINANCE		C	1	1.G FE	2,694,108	115.335	2,883,375	2,500,000	2,672,240	0	(21,869)	0	0	3.500	2.440	FA	33,056	87,500	01/01/2020.	02/15/2028.
02665W CE 9	AMERICAN HONDA FINANCE		C	1	1.G FE	1,994,140	115.335	2,306,700	2,000,000	1,995,570	0	531	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018.	02/15/2028.
03027X AA 8	AMERICAN TOWER CORP		..	1	2.C FE	998,100	104.975	1,049,750	1,000,000	999,655	0	219	0	0	4.700	4.724	MS	13,839	47,000	03/07/2012.	03/15/2022.
03027X AB 6	AMERICAN TOWER CORP		..	1	2.C FE	991,850	106.107	1,061,070	1,000,000	998,048	0	877	0	0	3.500	3.597	JJ	14,583	35,000	01/03/2013.	01/31/2023.
03027X AD 2	AMERICAN TOWER CORP		..	1	2.C FE	1,024,580	113.254	1,132,540	1,000,000	1,008,824	0	(2,582)	0	0	5.000	4.691	FA	18,889	50,000	01/07/2014.	02/15/2024.
03027X AG 5	AMERICAN TOWER CORP		..	1	2.C FE	992,280	113.019	1,130,190	1,000,000	996,209	0	762	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015.	06/01/2025.
03027X AK 6	AMERICAN TOWER CORP		..	1	2.C FE	990,040	112.417	1,124,170	1,000,000	993,984	0	917	0	0	3.375	3.490	AO	7,125	33,750	05/10/2016.	10/15/2026.
03027X AM 2	AMERICAN TOWER CORP		..	1	2.C FE	999,330	110.458	1,104,580	1,000,000	999,554	0	65	0	0	3.125	3.133	JJ	14,410	31,250	09/28/2016.	01/15/2027.
03027X AR 1	AMERICAN TOWER CORP		..	1	2.C FE	1,989,520	113.701	2,274,020	2,000,000	1,992,344	0	935	0	0	3.600	3.662	JJ	33,200	72,000	12/05/2017.	01/15/2028.
03027X AT 7	AMERICAN TOWER CORP		..	1	2.C FE	4,985,150	108.828	5,441,400	5,000,000	4,990,072	0	2,694	0	0	3.375	3.437	MN	21,563	168,750	03/12/2019.	05/15/2024.
03028P C* 5	AMERICAN TRANSMISSION COMPANY		..	1	1.F	4,000,000	113.402	4,536,080	4,000,000	4,000,000	0	0	0	0	4.170	4.170	MS	49,113	166,800	08/18/2010.	03/14/2026.
03028P H@ 8	AMERICAN TRANSMISSION COMPANY		..	1	1.F	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	3.700	3.700	JJ	83,764	185,000	04/19/2018.	07/18/2028.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	57,080	104.249	52,125	50,000	50,895	0	(832)	0	0	5.250	3.480	JJ	1,210	2,625	07/25/2012.	01/15/2022.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	1,090,120	104.249	1,042,490	1,000,000	1,010,708	0	(9,899)	0	0	5.250	4.184	JJ	24,208	52,500	06/24/2011.	01/15/2022.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	679,500	104.249	651,556	625,000	631,483	0	(5,992)	0	0	5.250	4.217	JJ	15,130	32,813	06/23/2011.	01/15/2022.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	2,997,420	104.249	3,127,470	3,000,000	2,999,657	0	246	0	0	5.250	5.259	JJ	72,625	157,500	12/10/2009.	01/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03040W AK 1	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,489,353	109.383	1,586,054	1,450,000	1,471,278	0	(6,836)	0	0	3.850	3.318	MS	18,608	55,825	04/11/2018.	03/01/2024.
03040W AL 9	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,670	110.766	1,107,660	1,000,000	998,389	0	347	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015.	03/01/2025.
03040W AN 5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	111.224	1,112,240	1,000,000	998,854	0	172	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016.	12/01/2026.
03040W AQ 8	AMERICAN WATER CAPITAL CORP			1	2.A FE	2,990,130	110.683	3,320,490	3,000,000	2,993,082	0	915	0	0	2.950	2.988	MS	29,500	88,500	08/07/2017.	09/01/2027.
03040W AQ 8	AMERICAN WATER CAPITAL CORP			1	2.A FE	979,110	110.683	1,106,830	1,000,000	984,835	0	2,007	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018.	09/01/2027.
03040W AS 4	AMERICAN WATER CAPITAL CORP			1	2.A FE	2,999,430	118.177	3,545,310	3,000,000	2,999,487	0	44	0	0	3.750	3.752	MS	37,500	112,500	08/06/2018.	09/01/2028.
03076C AG 1	AMERIPRISE FINANCIAL			1	1.G FE	996,560	111.622	1,116,220	1,000,000	998,522	0	347	0	0	3.700	3.741	AO	7,811	37,000	09/15/2014.	10/15/2024.
03076C AH 9	AMERIPRISE FINANCIAL			1	1.G FE	998,930	110.662	1,106,620	1,000,000	999,348	0	100	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016.	09/15/2026.
03073E AM 7	AMERISOURCEBERGEN CORP			1	2.B FE	1,005,770	109.755	1,097,550	1,000,000	1,002,522	0	(595)	0	0	3.250	3.181	MS	10,833	32,500	02/19/2015.	03/01/2025.
03073E AM 7	AMERISOURCEBERGEN CORP			1	2.B FE	994,650	109.755	1,097,550	1,000,000	997,537	0	536	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015.	03/01/2025.
03073E AP 0	AMERISOURCEBERGEN CORP			1	2.B FE	997,550	114.076	1,140,760	1,000,000	998,210	0	222	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017.	12/15/2027.
031162 BN 9	AMGEN INC			2	2.A FE	1,070,710	103.631	1,036,310	1,000,000	1,014,302	0	(12,429)	0	0	3.625	2.327	MN	4,632	36,250	04/01/2016.	05/15/2022.
031162 BX 7	AMGEN INC			1	2.A FE	1,335,593	102.906	1,414,958	1,375,000	1,365,992	0	6,486	0	0	2.700	3.204	MN	6,188	37,125	12/30/2015.	05/01/2022.
031162 CH 1	AMGEN INC			1	2.A FE	997,490	105.078	1,050,780	1,000,000	998,996	0	361	0	0	2.250	2.289	FA	8,250	22,500	08/10/2016.	08/19/2023.
031162 CJ 7	AMGEN INC			1	2.A FE	999,390	109.227	1,092,270	1,000,000	999,619	0	59	0	0	2.600	2.607	FA	9,533	26,000	08/10/2016.	08/19/2026.
031162 CQ 1	AMGEN INC			1	2.A FE	996,010	112.367	1,123,670	1,000,000	997,111	0	368	0	0	3.200	3.247	MN	5,244	32,000	10/31/2017.	11/02/2027.
898361 AK 6	AMHERST COLLEGE			1	1.B FE	996,120	100.865	1,008,650	1,000,000	998,206	0	2,086	0	0	2.316	2.533	MN	3,860	23,160	01/01/2020.	11/01/2021.
032095 AG 6	AMPHENOL CORP			1	2.A FE	2,996,640	107.812	3,234,360	3,000,000	2,998,250	0	475	0	0	3.200	3.218	AO	24,000	96,000	03/29/2017.	04/01/2024.
032095 AJ 0	AMPHENOL CORP			1	2.A FE	9,992,000	110.378	11,037,800	10,000,000	9,992,621	0	617	0	0	2.800	2.809	FA	105,778	260,556	09/05/2019.	02/15/2030.
032654 AH 8	ANALOG DEVICES INC			1	2.A FE	2,988,120	105.368	3,161,040	3,000,000	2,996,759	0	1,259	0	0	2.875	2.921	JD	7,188	86,250	05/22/2013.	06/01/2023.
032654 AJ 4	ANALOG DEVICES INC			1	2.A FE	2,175,820	114.172	2,283,440	2,000,000	2,093,560	0	(18,340)	0	0	3.900	2.831	JD	3,467	78,000	04/06/2016.	12/15/2025.
032654 AJ 4	ANALOG DEVICES INC			1	2.A FE	1,007,140	114.172	1,141,720	1,000,000	1,003,780	0	(715)	0	0	3.900	3.812	JD	1,733	39,000	12/09/2015.	12/15/2025.
032654 AN 5	ANALOG DEVICES INC			1	2.A FE	1,011,120	113.795	1,137,950	1,000,000	1,007,658	0	(1,202)	0	0	3.500	3.351	JD	2,528	35,000	01/04/2018.	12/05/2026.
032654 AN 5	ANALOG DEVICES INC			1	2.A FE	975,370	113.795	1,137,950	1,000,000	982,419	0	2,592	0	0	3.500	3.834	JD	2,528	35,000	03/08/2018.	12/05/2026.
032654 AN 5	ANALOG DEVICES INC			1	2.A FE	972,420	113.795	1,137,950	1,000,000	980,132	0	2,925	0	0	3.500	3.878	JD	2,528	35,000	04/10/2018.	12/05/2026.
035240 AL 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.B FE	2,000,800	117.920	2,358,400	2,000,000	2,000,586	0	(71)	0	0	4.000	3.995	AO	17,333	80,000	03/23/2018.	04/13/2028.
035240 AQ 3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.B FE	5,817,900	123.398	6,169,900	5,000,000	5,716,825	0	(81,376)	0	0	4.750	2.702	JJ	104,236	237,500	09/30/2019.	01/23/2029.
036752 AB 9	ANTHEM INC			1	2.B FE	1,995,980	115.340	2,306,800	2,000,000	1,997,046	0	363	0	0	3.650	3.674	JD	6,083	73,000	11/14/2017.	12/01/2027.
037411 BE 4	APACHE CORP			1	3.A FE	4,992,250	104.248	5,212,400	5,000,000	4,993,828	0	621	0	0	4.375	4.393	AO	46,181	218,750	08/14/2018.	10/15/2028.
03761U AG 1	APOLLO INVESTMENT CORP			1	2.C FE	1,044,000	99.831	998,310	1,000,000	1,037,068	0	(6,932)	0	0	5.250	4.269	MS	17,208	52,500	02/19/2020.	03/03/2025.
037735 CR 6	APPALACHIAN POWER CO			1	2.A FE	1,111,970	100.261	1,002,610	1,000,000	1,000,590	0	(13,770)	0	0	4.600	3.166	MS	11,500	46,000	03/12/2012.	03/30/2021.
037735 CR 6	APPALACHIAN POWER CO			1	2.A FE	1,994,420	100.261	2,005,220	2,000,000	1,999,564	0	536	0	0	4.600	4.635	MS	23,000	92,000	03/22/2011.	03/30/2021.
037735 CU 9	APPALACHIAN POWER CO			1	1.G FE	996,450	111.128	1,111,280	1,000,000	998,273	0	352	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015.	06/01/2025.
037833 AK 6	APPLE INC			1	1.B FE	1,017,064	104.925	1,049,250	1,000,000	1,012,062	0	(5,002)	0	0	2.400	1.870	MN	3,867	24,000	01/01/2020.	05/03/2023.
037833 AK 6	APPLE INC			1	1.B FE	1,001,860	104.925	1,049,250	1,000,000	1,000,460	0	(195)	0	0	2.400	2.379	MN	3,867	24,000	05/01/2013.	05/03/2023.
037833 AK 6	APPLE INC			1	1.B FE	3,994,680	104.925	4,197,000	4,000,000	3,998,581	0	557	0	0	2.400	2.415	MN	15,467	96,000	04/30/2013.	05/03/2023.
037833 AS 9	APPLE INC			1	1.B FE	1,062,037	110.155	1,101,550	1,000,000	1,048,227	0	(13,810)	0	0	3.450	1.954	MN	5,271	34,500	01/01/2020.	05/06/2024.
037833 AS 9	APPLE INC			1	1.B FE	1,998,320	110.155	2,203,100	2,000,000	1,999,310	0	174	0	0	3.450	3.460	MN	10,542	69,000	04/29/2014.	05/06/2024.
037833 AZ 3	APPLE INC			1	1.B FE	1,018,609	108.008	1,080,080	1,000,000	1,015,131	0	(3,478)	0	0	2.500	2.113	FA	9,861	25,000	01/01/2020.	02/09/2025.
037833 BG 4	APPLE INC			1	1.B FE	996,520	111.589	1,115,890	1,000,000	998,318	0	348	0	0	3.200	3.241	MN	4,267	32,000	05/06/2015.	05/13/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833 BZ 2	APPLE INC			1	1.B FE	997,270	109.179	1,091,790	1,000,000	998,379	0	265	0	0	2.450	2.481	FA	10,004	24,500	07/28/2016.	08/04/2026.
037833 CJ 7	APPLE INC			1	1.B FE	1,597,779	114.128	1,711,920	1,500,000	1,584,482	0	(13,297)	0	0	3.350	2.316	FA	19,821	50,250	01/01/2020.	02/09/2027.
037833 CJ 7	APPLE INC			1	1.B FE	5,000,000	114.128	5,706,400	5,000,000	5,000,000	0	0	0	0	3.350	3.350	FA	66,069	167,500	02/02/2017.	02/09/2027.
037833 CR 9	APPLE INC			1	1.B FE	1,000,000	112.934	1,129,340	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,444	32,000	05/04/2017.	05/11/2027.
037833 DE 7	APPLE INC			1	1.B FE	499,935	104.285	521,425	500,000	499,978	0	9	0	0	2.400	2.402	JJ	5,600	12,000	11/06/2017.	01/13/2023.
037833 DK 3	APPLE INC			1	1.B FE	997,090	112.854	1,128,540	1,000,000	997,885	0	270	0	0	3.000	3.034	MN	4,000	30,000	11/06/2017.	11/13/2027.
038222 AJ 4	APPLIED MATERIALS			2	1.G FE	164,588	114.740	180,142	157,000	161,372	0	(889)	0	0	3.900	3.230	AO	1,531	6,123	03/17/2017.	10/01/2025.
038222 AL 9	APPLIED MATERIALS			1	1.G FE	1,002,420	113.852	1,138,520	1,000,000	1,001,562	0	(232)	0	0	3.300	3.271	AO	8,250	33,000	03/29/2017.	04/01/2027.
038222 AL 9	APPLIED MATERIALS			1	1.G FE	996,450	113.852	1,138,520	1,000,000	997,614	0	333	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017.	04/01/2027.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	209,808	108.387	216,774	200,000	203,803	0	(1,119)	0	0	3.350	2.727	JD	298	6,700	04/08/2015.	06/15/2024.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	237,163	108.387	255,793	236,000	236,468	0	(135)	0	0	3.350	3.285	JD	351	7,906	06/11/2015.	06/15/2024.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	727,987	108.387	785,806	725,000	726,130	0	(324)	0	0	3.350	3.299	JD	1,079	24,288	09/16/2014.	06/15/2024.
040555 CS 1	ARIZONA PUBLIC SERVICE CO			1	1.F FE	518,516	109.793	548,965	500,000	515,073	0	(3,443)	0	0	3.150	2.378	MN	2,013	15,750	01/01/2020.	05/15/2025.
040555 CV 4	ARIZONA PUBLIC SERVICE CO			1	1.F FE	995,370	107.033	1,070,330	1,000,000	997,187	0	449	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016.	09/15/2026.
045054 AD 5	ASHTEAD CAPITAL (144A)		C	1	2.C FE	937,500	102.950	1,029,500	1,000,000	956,837	0	8,059	0	0	4.125	5.186	FA	15,583	41,250	06/29/2018.	08/15/2025.
045054 AF 0	ASHTEAD CAPITAL (144A)		C	1	2.C FE	240,000	105.875	264,688	250,000	242,517	0	934	0	0	4.375	4.909	FA	4,132	10,938	03/07/2018.	08/15/2027.
045054 AF 0	ASHTEAD CAPITAL (144A)		C	1	2.C FE	710,434	105.875	784,534	741,000	718,089	0	2,857	0	0	4.375	4.927	FA	12,247	32,419	03/12/2018.	08/15/2027.
045054 AF 0	ASHTEAD CAPITAL (144A)		C	1	2.C FE	950,000	105.875	1,058,750	1,000,000	962,300	0	4,680	0	0	4.375	5.051	FA	16,528	43,750	04/02/2018.	08/15/2027.
045054 AF 0	ASHTEAD CAPITAL (144A)		C	1	2.C FE	940,000	105.875	1,058,750	1,000,000	954,386	0	5,632	0	0	4.375	5.197	FA	16,528	43,750	05/02/2018.	08/15/2027.
045054 AF 0	ASHTEAD CAPITAL (144A)		C	1	2.C FE	927,500	105.875	1,058,750	1,000,000	944,522	0	6,802	0	0	4.375	5.381	FA	16,528	43,750	05/17/2018.	08/15/2027.
045054 AH 6	ASHTEAD CAPITAL (144A)		C	1	2.C FE	750,000	106.125	795,938	750,000	750,000	0	0	0	0	5.250	5.250	FA	16,406	39,375	07/23/2018.	08/01/2026.
04550K AA 9	ASSOCIATED BANK NA			2	2.A FE	4,985,500	101.658	5,082,900	5,000,000	4,996,747	0	4,905	0	0	3.500	3.604	FA	67,083	175,000	08/06/2018.	08/13/2021.
00209T AB 1	AT&T BROADBAND				1.G FE	1,693,043	117.088	1,287,968	1,100,000	1,229,893	0	(66,577)	0	0	9.455	2.924	MN	13,290	104,005	05/06/2013.	11/15/2022.
00209T AB 1	AT&T BROADBAND				1.G FE	1,523,200	117.088	1,170,880	1,000,000	1,113,615	0	(58,048)	0	0	9.455	3.154	MN	12,081	94,550	02/26/2013.	11/15/2022.
00206R BN 1	AT&T INC			1	2.B FE	964,440	103.762	1,037,620	1,000,000	992,095	0	3,939	0	0	2.625	3.052	JD	2,188	26,250	03/25/2013.	12/01/2022.
00206R CE 0	AT&T INC			1	2.B FE	531,881	109.782	548,910	500,000	524,062	0	(7,819)	0	0	3.900	2.203	MS	5,958	19,500	01/01/2020.	03/11/2024.
00206R DC 3	AT&T INC			1	2.B FE	1,085,420	111.710	1,117,100	1,000,000	1,035,453	0	(11,087)	0	0	4.450	3.201	AO	11,125	44,500	03/18/2016.	04/01/2024.
00206R GL 0	AT&T INC			1	2.B FE	2,138,110	117.566	2,517,094	2,141,000	2,138,690	0	264	0	0	4.100	4.116	FA	33,162	87,781	12/01/2017.	02/15/2028.
00206R HT 2	AT&T INC			1	2.B FE	1,010,630	113.924	1,139,240	1,000,000	1,008,252	0	(1,543)	0	0	3.875	3.686	JJ	17,868	38,750	06/05/2019.	01/15/2026.
00206R HV 7	AT&T INC			1	2.B FE	1,908,600	110.684	2,213,680	2,000,000	1,926,838	0	11,700	0	0	2.950	3.686	JJ	27,206	59,000	06/05/2019.	07/15/2026.
048303 CE 9	ATLANTIC CITY ELECTRIC			1	1.F FE	998,480	100.230	1,002,300	1,000,000	999,836	0	123	0	0	4.350	4.369	AO	10,875	43,500	03/29/2011.	04/01/2021.
048303 CF 6	ATLANTIC CITY ELECTRIC			1	1.F FE	4,984,350	109.075	5,453,750	5,000,000	4,989,075	0	2,710	0	0	3.375	3.438	MS	56,250	168,750	03/04/2019.	09/01/2024.
048303 CH 2	ATLANTIC CITY ELECTRIC			1	1.F FE	4,999,600	117.516	5,875,800	5,000,000	4,999,427	0	36	0	0	4.000	4.001	AO	42,222	200,000	10/10/2018.	10/15/2028.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	1,004,060	110.768	1,107,680	1,000,000	1,002,718	0	(391)	0	0	3.000	2.952	JD	1,333	30,000	06/06/2017.	06/15/2027.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	1,994,500	110.768	2,215,360	2,000,000	1,996,255	0	515	0	0	3.000	3.032	JD	2,667	60,000	06/05/2017.	06/15/2027.
049560 AR 6	ATMOS ENERGY CORP			1	1.F FE	1,015,220	109.921	1,099,210	1,000,000	1,013,442	0	(1,421)	0	0	2.625	2.448	MS	7,729	25,010	10/02/2019.	09/15/2029.
049560 AR 6	ATMOS ENERGY CORP			1	1.F FE	2,029,580	109.921	2,198,420	2,000,000	2,026,119	0	(2,760)	0	0	2.625	2.453	MS	15,458	50,021	10/02/2019.	09/15/2029.
049560 AR 6	ATMOS ENERGY CORP			1	1.F FE	4,997,000	109.921	5,496,050	5,000,000	4,997,189	0	240	0	0	2.625	2.632	MS	38,646	125,052	09/25/2019.	09/15/2029.
052769 AB 2	AUTODESK INC			1	2.B FE	1,027,510	104.873	1,048,730	1,000,000	1,006,776	0	(3,793)	0	0	3.600	3.190	JD	1,600	36,000	02/02/2015.	12/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
052769 AB 2	AUTODESK INC			1	2.B FE	404,996	104.873	419,492	400,000	401,265	0	(703)	0	0	3.600	3.409	JD	640	14,400	03/24/2015.	12/15/2022.
052769 AD 8	AUTODESK INC			1	2.B FE	2,238,228	114.405	2,447,123	2,139,000	2,213,099	0	(16,077)	0	0	4.375	3.483	JD	4,159	93,581	05/30/2019.	06/15/2025.
052769 AD 8	AUTODESK INC			1	2.B FE	1,024,970	114.405	1,144,050	1,000,000	1,015,922	0	(3,407)	0	0	4.375	3.961	JD	1,944	43,750	03/26/2018.	06/15/2025.
052769 AD 8	AUTODESK INC			1	2.B FE	996,370	114.405	1,144,050	1,000,000	998,179	0	358	0	0	4.375	4.420	JD	1,944	43,750	06/02/2015.	06/15/2025.
052769 AE 6	AUTODESK INC			1	2.B FE	993,720	112.745	1,127,450	1,000,000	995,698	0	581	0	0	3.500	3.575	JD	1,556	35,000	06/05/2017.	06/15/2027.
052769 AE 6	AUTODESK INC			1	2.B FE	4,903,450	112.745	5,637,250	5,000,000	4,920,400	0	10,690	0	0	3.500	3.780	JD	7,778	175,000	05/22/2019.	06/15/2027.
053015 AE 3	AUTOMATIC DATA PROCESSING			1	1.D FE	998,910	112.635	1,126,350	1,000,000	999,405	0	108	0	0	3.375	3.388	MS	9,938	33,750	09/08/2015.	09/15/2025.
053015 AF 0	AUTOMATIC DATA PROCESSING			1	1.D FE	4,012,070	99.847	4,044,802	4,051,000	4,012,194	0	124	0	0	1.250	1.356	MS	19,411	0	12/16/2020.	09/01/2030.
05329W AM 4	AUTONATION INC			1	2.C FE	1,018,160	111.246	1,112,460	1,000,000	1,009,275	0	(1,832)	0	0	4.500	4.271	AO	11,250	45,000	09/18/2015.	10/01/2025.
05329W AN 2	AUTONATION INC			1	2.C FE	1,997,520	108.019	2,160,380	2,000,000	1,998,506	0	340	0	0	3.500	3.520	MN	8,944	70,000	11/07/2017.	11/15/2024.
05329W AP 7	AUTONATION INC			1	2.C FE	999,250	110.731	1,107,310	1,000,000	999,426	0	68	0	0	3.800	3.809	MN	4,856	38,000	11/07/2017.	11/15/2027.
053332 AP 7	AUTOZONE INC			1	2.B FE	539,473	105.875	582,313	550,000	546,293	0	1,373	0	0	3.125	3.404	JJ	7,925	17,188	08/31/2015.	07/15/2023.
053332 AR 3	AUTOZONE INC			1	2.B FE	1,007,260	109.651	1,096,510	1,000,000	1,003,271	0	(748)	0	0	3.250	3.163	AO	6,861	32,500	04/21/2015.	04/15/2025.
053332 AR 3	AUTOZONE INC			1	2.B FE	997,310	109.651	1,096,510	1,000,000	998,697	0	272	0	0	3.250	3.282	AO	6,861	32,500	04/20/2015.	04/15/2025.
053332 AS 1	AUTOZONE INC			1	2.B FE	992,634	100.433	989,265	985,000	985,314	0	(1,634)	0	0	2.500	2.332	AO	5,199	24,625	04/14/2016.	04/15/2021.
053332 AT 9	AUTOZONE INC			1	2.B FE	1,999,480	110.764	2,215,280	2,000,000	1,999,651	0	50	0	0	3.125	3.128	AO	12,153	62,500	04/18/2016.	04/21/2026.
053332 AT 9	AUTOZONE INC			1	2.B FE	968,250	110.764	1,107,640	1,000,000	980,718	0	3,245	0	0	3.125	3.526	AO	6,076	31,250	12/08/2016.	04/21/2026.
053332 AV 4	AUTOZONE INC			1	2.B FE	999,950	114.918	1,149,180	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	04/06/2017.	06/01/2027.
05348E AT 6	AVALONBAY COMMUNITIES			1	1.G FE	1,051,030	110.240	1,102,400	1,000,000	1,018,820	0	(6,507)	0	0	4.200	3.467	JD	1,867	42,000	08/28/2015.	12/15/2023.
05348E AW 9	AVALONBAY COMMUNITIES			1	1.G FE	1,993,480	112.557	2,251,140	2,000,000	1,996,479	0	640	0	0	3.500	3.539	MN	8,944	70,000	11/04/2015.	11/15/2025.
05348E AX 7	AVALONBAY COMMUNITIES			1	1.G FE	999,660	110.666	1,106,660	1,000,000	999,784	0	34	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016.	05/11/2026.
05348E AY 5	AVALONBAY COMMUNITIES			1	1.G FE	996,890	110.955	1,109,550	1,000,000	998,071	0	298	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016.	10/15/2026.
05348E BA 6	AVALONBAY COMMUNITIES			1	1.G FE	996,540	112.121	1,121,210	1,000,000	997,641	0	323	0	0	3.350	3.391	MN	4,281	33,500	05/03/2017.	05/15/2027.
05348E BC 2	AVALONBAY COMMUNITIES			1	1.G FE	995,990	111.419	1,114,190	1,000,000	997,054	0	366	0	0	3.200	3.247	JJ	14,756	32,000	11/08/2017.	01/15/2028.
05348E BC 2	AVALONBAY COMMUNITIES			1	1.G FE	1,877,560	111.419	2,228,380	2,000,000	1,906,566	0	11,297	0	0	3.200	3.967	JJ	29,511	64,000	05/04/2018.	01/15/2028.
05379B AP 2	AVISTA CORP			1	1.G FE	1,995,400	105.836	2,116,720	2,000,000	1,999,239	0	452	0	0	5.125	5.150	AO	25,625	102,500	09/15/2009.	04/01/2022.
05523U AK 6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	997,030	111.301	1,113,010	1,000,000	998,704	0	303	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	1,976,400	113.525	2,270,500	2,000,000	1,987,136	0	2,298	0	0	3.850	3.994	JD	3,422	77,000	12/03/2015.	12/15/2025.
05723K AE 0	BAKER HUGHES INC			1	1.G FE	3,000,000	112.051	3,361,530	3,000,000	3,000,000	0	0	0	0	3.337	3.337	JD	4,449	100,110	12/06/2017.	12/15/2027.
05723K AE 0	BAKER HUGHES INC			1	1.G FE	1,976,620	112.051	2,241,020	2,000,000	1,982,809	0	2,147	0	0	3.337	3.477	JD	2,966	66,740	01/10/2018.	12/15/2027.
058498 AR 7	BALL CORP			1	3.A FE	898,213	104.847	948,865	905,000	903,917	0	796	0	0	5.000	5.097	MS	13,324	45,250	04/10/2012.	03/15/2022.
058498 AV 8	BALL CORP			1	3.A FE	1,003,000	113.117	1,131,170	1,000,000	1,002,037	0	(355)	0	0	4.875	4.828	MS	14,354	48,750	04/05/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	1,001,250	113.117	1,131,170	1,000,000	1,000,858	0	(149)	0	0	4.875	4.855	MS	14,354	48,750	03/23/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	500,000	113.117	565,585	500,000	500,000	0	0	0	0	4.875	4.875	MS	7,177	24,375	03/06/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	993,750	113.117	1,131,170	1,000,000	995,572	0	717	0	0	4.875	4.971	MS	14,354	48,750	05/24/2018.	03/15/2026.
059165 ED 8	BALTIMORE GAS & ELECTRIC			1	1.G FE	994,490	101.948	1,019,480	1,000,000	999,409	0	623	0	0	3.500	3.566	MN	4,472	35,000	11/10/2011.	11/15/2021.
059165 EE 6	BALTIMORE GAS & ELECTRIC			1	1.G FE	996,200	103.373	1,033,730	1,000,000	999,289	0	412	0	0	2.800	2.844	FA	10,578	28,000	08/14/2012.	08/15/2022.
059165 EG 1	BALTIMORE GAS & ELECTRIC			1	1.F FE	937,400	108.306	1,083,060	1,000,000	960,614	0	6,302	0	0	2.400	3.170	FA	9,067	24,000	02/21/2017.	08/15/2026.
06051G EU 9	BANK OF AMERICA CORP				1.G FE	970,290	106.046	1,060,460	1,000,000	992,266	0	3,604	0	0	3.300	3.699	JJ	15,583	33,000	03/26/2014.	01/11/2023.
06051G FF 1	BANK OF AMERICA CORP				1.G FE	1,003,030	111.040	1,110,400	1,000,000	1,001,069	0	(316)	0	0	4.000	3.963	AO	10,000	40,000	03/28/2014.	04/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G FF 1	BANK OF AMERICA CORP				1.G FE	996,250	111.040	1,110,400	1,000,000	998,562	0	392	0	0	4.000	4.046	AO	10,000	40,000	03/27/2014.	04/01/2024.
06051G FS 3	BANK OF AMERICA CORP				1.G FE	1,996,380	114.162	2,283,240	2,000,000	1,998,117	0	358	0	0	3.875	3.897	FA	32,292	77,500	07/27/2015.	08/01/2025.
06051G FX 2	BANK OF AMERICA CORP			1	1.G FE	1,006,810	113.389	1,133,890	1,000,000	1,003,861	0	(660)	0	0	3.500	3.419	AO	7,000	35,000	04/15/2016.	04/19/2026.
06051G FX 2	BANK OF AMERICA CORP			1	1.G FE	998,330	113.389	1,133,890	1,000,000	999,004	0	162	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016.	04/19/2026.
06051G FZ 7	BANK OF AMERICA CORP			1	1.G FE	963,840	101.804	1,018,040	1,000,000	988,067	0	6,309	0	0	2.503	3.187	AO	4,867	25,030	12/19/2016.	10/21/2022.
06051G GF 0	BANK OF AMERICA CORP			1	1.G FE	3,000,000	114.879	3,446,370	3,000,000	3,000,000	0	0	0	0	3.824	3.824	JJ	51,305	114,720	01/17/2017.	01/20/2028.
06051G GL 7	BANK OF AMERICA CORP			1	1.G FE	3,000,000	113.867	3,416,010	3,000,000	3,000,000	0	0	0	0	3.705	3.705	AO	20,686	111,150	04/19/2017.	04/24/2028.
06051G GR 4	BANK OF AMERICA CORP			1	1.G FE	2,023,120	113.624	2,272,480	2,000,000	2,016,622	0	(2,228)	0	0	3.593	3.450	JJ	31,938	71,860	12/20/2017.	07/21/2028.
06051G GR 4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	113.624	2,272,480	2,000,000	2,000,000	0	0	0	0	3.593	3.593	JJ	31,938	71,860	07/18/2017.	07/21/2028.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	2,004,960	110.132	2,202,640	2,000,000	2,002,986	0	(683)	0	0	3.366	3.326	JJ	29,546	67,320	01/19/2018.	01/23/2026.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	1,000,000	110.132	1,101,320	1,000,000	1,000,000	0	0	0	0	3.366	3.366	JJ	14,773	33,660	01/18/2018.	01/23/2026.
06051G HC 6	BANK OF AMERICA CORP			2	1.F FE	5,955,000	105.340	6,272,997	5,955,000	5,955,000	0	0	0	0	3.004	3.004	JD	5,466	178,888	12/20/2017.	12/20/2023.
06051G HG 7	BANK OF AMERICA CORP			1	1.F FE	544,886	116.646	583,230	500,000	539,913	0	(4,973)	0	0	3.970	2.737	MS	6,396	19,850	01/01/2020.	03/05/2029.
06051G HG 7	BANK OF AMERICA CORP			1	1.F FE	2,000,000	116.646	2,332,920	2,000,000	2,000,000	0	0	0	0	3.970	3.970	MS	25,584	79,400	02/28/2018.	03/05/2029.
06051G HM 4	BANK OF AMERICA CORP			1	1.G FE	3,355,080	119.100	3,573,000	3,000,000	3,310,411	0	(36,472)	0	0	4.271	2.746	JJ	56,235	128,130	10/04/2019.	07/23/2029.
06051G HM 4	BANK OF AMERICA CORP			1	1.G FE	2,007,280	119.100	2,382,000	2,000,000	2,005,725	0	(636)	0	0	4.271	4.226	JJ	37,490	85,420	07/19/2018.	07/23/2029.
06051G HR 3	BANK OF AMERICA CORP			1	1.F FE	5,000,000	108.912	5,445,600	5,000,000	5,000,000	0	0	0	0	3.458	3.458	MS	50,909	172,900	03/12/2019.	03/15/2025.
06051G HX 0	BANK OF AMERICA CORP			1	1.G FE	1,008,785	109.839	1,098,390	1,000,000	1,007,974	0	(811)	0	0	2.884	2.781	AO	5,528	28,840	01/01/2020.	10/22/2030.
06051G JL 4	BANK OF AMERICA CORP			1	1.F FE	10,000,000	101.352	10,135,200	10,000,000	10,000,000	0	0	0	0	1.922	1.922	AO	37,372	0	10/16/2020.	10/24/2031.
06051G GW 3	BANK OF AMERICA CORP (144A)			2	1.G FE	7,810,230	113.136	8,722,786	7,710,000	7,797,345	0	(11,013)	0	0	3.419	3.236	JD	8,055	263,605	10/18/2019.	12/20/2028.
06406F AC 7	BANK OF NEW YORK MELLON			2	1.F FE	996,450	110.538	1,105,380	1,000,000	997,960	0	345	0	0	2.800	2.841	MN	4,433	28,000	04/25/2016.	05/04/2026.
06406H BU 2	BANK OF NEW YORK MELLON				1.F FE	3,060,601	100.280	2,697,532	2,690,000	2,694,021	0	(48,503)	0	0	4.150	2.313	FA	46,515	111,635	10/15/2012.	02/01/2021.
06406H BU 2	BANK OF NEW YORK MELLON				1.F FE	1,023,330	100.280	1,002,800	1,000,000	1,000,190	0	(2,884)	0	0	4.150	3.855	FA	17,292	41,500	07/18/2011.	02/01/2021.
06406H BY 4	BANK OF NEW YORK MELLON			2	1.F FE	225,766	102.153	224,737	220,000	220,512	0	(779)	0	0	3.550	3.180	MS	2,126	7,810	07/16/2013.	09/23/2021.
06406H BY 4	BANK OF NEW YORK MELLON			2	1.F FE	1,998,660	102.153	2,043,060	2,000,000	1,999,808	0	152	0	0	3.550	3.558	MS	19,328	71,000	09/16/2011.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1.F FE	1,095,401	116.506	1,165,060	1,000,000	1,079,775	0	(15,626)	0	0	3.950	2.189	MN	4,718	39,500	01/01/2020.	11/18/2025.
06406H CV 9	BANK OF NEW YORK MELLON			2	1.F FE	999,490	109.414	1,094,140	1,000,000	999,783	0	52	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014.	05/15/2024.
06406H CX 5	BANK OF NEW YORK MELLON			2	1.F FE	996,530	109.920	1,099,200	1,000,000	998,553	0	355	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014.	09/11/2024.
06406H DA 4	BANK OF NEW YORK MELLON			2	1.F FE	997,860	109.870	1,098,700	1,000,000	999,009	0	216	0	0	3.000	3.025	FA	10,583	30,000	02/19/2015.	02/24/2025.
06406R AB 3	BANK OF NEW YORK MELLON			2	1.F FE	1,431,145	114.270	1,616,921	1,415,000	1,425,520	0	(1,537)	0	0	3.442	3.306	FA	19,482	48,704	02/28/2017.	02/07/2028.
06406R AB 3	BANK OF NEW YORK MELLON			2	1.F FE	2,000,000	114.270	2,285,400	2,000,000	2,000,000	0	0	0	0	3.442	3.442	FA	27,536	68,840	01/31/2017.	02/07/2028.
06406R AD 9	BANK OF NEW YORK MELLON			2	1.F FE	999,580	113.048	1,130,480	1,000,000	999,690	0	40	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017.	05/16/2027.
06406R AD 9	BANK OF NEW YORK MELLON			2	1.F FE	1,943,700	113.048	2,260,960	2,000,000	1,959,270	0	5,580	0	0	3.250	3.610	MN	8,125	65,000	02/12/2018.	05/16/2027.
06406R AH 0	BANK OF NEW YORK MELLON				1.E FE	559,291	120.007	600,035	500,000	552,739	0	(6,551)	0	0	3.850	2.278	AO	3,369	19,250	01/01/2020.	04/28/2028.
05526D BB 0	BAT CAPITAL CORP		C	1	2.B FE	3,000,000	111.347	3,340,437	3,000,000	3,000,000	0	0	0	0	3.557	3.557	FA	40,313	106,710	08/08/2017.	08/15/2027.
07177M AB 9	BAXALTA INC		C	1	2.B FE	591,155	113.040	673,718	596,000	593,579	0	482	0	0	4.000	4.100	JD	530	23,840	06/22/2015.	06/23/2025.
07177M AL 7	BAXALTA INC		C	1	2.B FE	297,744	104.082	310,164	298,000	297,938	0	39	0	0	3.600	3.614	JD	238	10,728	06/18/2015.	06/23/2022.
071813 BQ 1	BAXTER INTERNATIONAL			1	2.A FE	2,997,120	109.230	3,276,900	3,000,000	2,998,238	0	280	0	0	2.600	2.611	FA	29,467	78,000	08/10/2016.	08/15/2026.
071813 BQ 1	BAXTER INTERNATIONAL			1	2.A FE	996,160	109.230	1,092,300	1,000,000	997,700	0	372	0	0	2.600	2.644	FA	9,822	26,000	08/24/2016.	08/15/2026.
071813 BR 9	BAXTER INTERNATIONAL			1	2.A FE	698,984	100.710	704,970	700,000	699,603	0	619	0	0	1.700	1.791	FA	4,496	11,900	01/01/2020.	08/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	1,050,020	109.242	1,092,420	1,000,000	1,021,449	0	(5,334)	0	0	3.375	2.771	AO	7,781	33,750	04/14/2015.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	237,766	109.242	252,349	231,000	233,877	0	(712)	0	0	3.375	3.022	AO	1,797	7,796	02/17/2015.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	1,002,860	109.242	1,092,420	1,000,000	1,001,266	0	(319)	0	0	3.375	3.338	AO	7,781	33,750	08/25/2015.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	998,320	109.242	1,092,420	1,000,000	999,263	0	172	0	0	3.375	3.395	AO	7,781	33,750	10/02/2014.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	990,110	109.242	1,092,420	1,000,000	995,830	0	1,009	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014.	10/08/2024.
07274N AL 7	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	4,963,550	117.647	5,882,350	5,000,000	4,970,708	0	2,996	0	0	4.375	4.463	JD	9,722	218,750	06/18/2018.	12/15/2028.
07274N AV 5	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	1,868,020	101.945	2,038,900	2,000,000	1,946,827	0	32,847	0	0	2.200	3.998	JJ	20,289	44,000	07/12/2018.	07/15/2022.
07274N AX 1	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	915,310	106.158	1,061,580	1,000,000	943,458	0	11,755	0	0	2.850	4.307	AO	6,017	28,500	07/12/2018.	04/15/2025.
07274N AY 9	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	1,067,160	117.584	1,175,840	1,000,000	1,046,055	0	(8,816)	0	0	5.500	4.387	FA	20,778	55,000	07/12/2018.	08/15/2025.
073730 AE 3	BEAM INC		C	1	2.B FE	522,095	103.036	515,180	500,000	502,962	0	(2,562)	0	0	3.250	2.711	MN	2,076	16,250	10/10/2012.	05/15/2022.
073730 AE 3	BEAM INC		C	1	2.B FE	997,640	103.036	1,030,360	1,000,000	999,602	0	261	0	0	3.250	3.278	MN	4,153	32,500	05/11/2012.	05/15/2022.
073730 AE 3	BEAM INC		C	1	2.B FE	991,080	103.036	1,030,360	1,000,000	998,564	0	988	0	0	3.250	3.356	MN	4,153	32,500	05/10/2012.	05/15/2022.
073730 AG 8	BEAM INC		C	1	2.B FE	1,995,240	105.779	2,115,580	2,000,000	1,998,668	0	505	0	0	3.250	3.278	JD	2,889	65,000	06/03/2013.	06/15/2023.
075887 BA 6	BECTON DICKINSON		..	1	2.C FE	997,950	102.228	1,022,280	1,000,000	999,774	0	228	0	0	3.125	3.149	MN	4,601	31,250	11/03/2011.	11/08/2021.
075887 BF 5	BECTON DICKINSON		..	1	2.C FE	1,000,000	110.907	1,109,070	1,000,000	1,000,000	0	0	0	0	3.734	3.734	JD	1,660	37,340	12/04/2014.	12/15/2024.
075887 BK 4	BECTON DICKINSON		..	1	2.C FE	1,006,180	104.979	1,049,790	1,000,000	1,001,699	0	(844)	0	0	3.300	3.208	MS	11,000	33,000	04/23/2015.	03/01/2023.
075887 BV 0	BECTON DICKINSON		..	1	2.C FE	2,019,440	108.740	2,174,800	2,000,000	2,009,864	0	(2,815)	0	0	3.363	3.203	JD	4,671	67,260	06/14/2017.	06/06/2024.
075887 BW 8	BECTON DICKINSON		..	1	2.C FE	304,529	114.782	348,937	304,000	304,354	0	(49)	0	0	3.700	3.661	JD	781	11,248	05/23/2017.	06/06/2027.
075887 BW 8	BECTON DICKINSON		..	1	2.C FE	1,000,000	114.782	1,147,820	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JD	2,569	37,000	05/22/2017.	06/06/2027.
081437 AR 6	BEMIS CO		C	1	2.B FE	998,170	102.174	1,021,740	1,000,000	999,279	0	802	0	0	4.500	4.586	AO	9,500	45,000	06/13/2019.	10/15/2021.
081437 AS 4	BEMIS CO		C	1	2.B FE	1,004,450	108.085	1,080,850	1,000,000	1,003,492	0	(580)	0	0	3.100	3.030	MS	9,128	31,000	06/13/2019.	09/15/2026.
081437 AS 4	BEMIS CO		C	1	2.B FE	998,680	108.085	1,080,850	1,000,000	998,881	0	172	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019.	09/15/2026.
081437 AT 2	BEMIS CO		C	1	2.B FE	5,275,585	108.368	5,394,559	4,978,000	5,270,113	0	(5,472)	0	0	2.630	1.932	JD	4,364	65,461	10/20/2020.	06/19/2030.
081437 AT 2	BEMIS CO		C	1	2.B FE	3,000,000	108.368	3,251,040	3,000,000	3,000,000	0	0	0	0	2.630	2.630	JD	2,630	39,450	06/12/2020.	06/19/2030.
09247X AL 5	BLACKROCK INC		..	1	1.D FE	4,032,000	109.941	4,397,640	4,000,000	4,018,845	0	(5,507)	0	0	3.500	3.343	MS	40,056	140,000	07/19/2018.	03/18/2024.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	1,005,170	112.818	1,128,180	1,000,000	1,003,385	0	(491)	0	0	3.200	3.139	MS	9,422	32,000	04/06/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	1,991,900	112.818	2,256,360	2,000,000	1,994,581	0	767	0	0	3.200	3.248	MS	18,844	64,000	03/21/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	2,585,284	112.818	2,933,268	2,600,000	2,589,482	0	1,494	0	0	3.200	3.272	MS	24,498	83,200	01/29/2018.	03/15/2027.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	973,540	112.818	1,128,180	1,000,000	980,844	0	2,710	0	0	3.200	3.546	MS	9,422	32,000	03/14/2018.	03/15/2027.
09247X AQ 4	BLACKROCK INC		..	1	1.D FE	2,119,446	109.629	2,302,209	2,100,000	2,117,811	0	(1,635)	0	0	2.400	2.296	AO	8,400	38,220	02/05/2020.	04/30/2030.
05565E AH 8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	2,997,930	108.413	3,252,390	3,000,000	2,998,758	0	203	0	0	2.800	2.808	AO	18,667	84,000	04/04/2016.	04/11/2026.
05565E AM 7	BMW US CAPITAL LLC (144A)		C	1	1.F FE	996,910	104.387	1,043,870	1,000,000	998,732	0	444	0	0	2.250	2.298	MS	6,625	22,500	09/08/2016.	09/15/2023.
05565E AT 2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	3,978,400	110.960	4,438,400	4,000,000	3,985,512	0	2,026	0	0	3.300	3.364	AO	31,167	132,000	03/30/2017.	04/06/2027.
05565E AW 5	BMW US CAPITAL LLC (144A)		C	1	1.F FE	999,270	106.627	1,066,270	1,000,000	999,616	0	144	0	0	3.450	3.466	AO	7,571	34,500	04/05/2018.	04/12/2023.
90357# AW 6	BNSF RAILWAY CO SER A		..	1	1.C	283,506	109.357	310,034	283,506	283,491	0	(3)	0	0	5.510	5.510	AO	3,905	15,621	11/06/2006.	04/01/2024.
90357# AX 4	BNSF RAILWAY CO SER B		..	1	1.C	528,326	109.357	577,761	528,326	528,295	0	(5)	0	0	5.510	5.510	AO	7,278	29,111	11/06/2006.	04/01/2024.
90357# AY 2	BNSF RAILWAY CO SER C		..	1	1.C	333,384	109.357	364,579	333,384	333,471	0	14	0	0	5.510	5.510	AO	4,592	18,369	11/06/2006.	04/01/2024.
90357# AZ 9	BNSF RAILWAY CO SER D		..	1	1.C	65,068	109.357	71,156	65,068	65,064	0	(1)	0	0	5.510	5.510	AO	896	3,585	11/06/2006.	04/01/2024.
90357# BA 3	BNSF RAILWAY CO SER E		..	1	1.C	18,484	109.357	20,213	18,484	18,483	0	(0)	0	0	5.510	5.510	AO	255	1,018	11/06/2006.	04/01/2024.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90357#	BB	1	BNSF RAILWAY CO SER F			1	1.C	38,457	109.357	42,056	38,457	38,455	0	(0)	0	0	5.510	5.510	AO	530	2,119	11/06/2006.	04/01/2024.
05566S	AA	1	BNSF 2005-3 TRUST			1	1.B FE	240,161	101.190	243,019	240,161	240,316	0	14	0	0	4.830	4.830	JJ	5,349	11,600	07/27/2005.	01/15/2023.
05567Y	AA	7	BNSF 2005-4 TRUST			1	1.B FE	35,122	104.433	32,666	31,279	33,216	0	(577)	0	0	4.967	3.596	AO	388	1,554	04/26/2012.	04/01/2023.
05567Y	AA	7	BNSF 2005-4 TRUST			1	1.B FE	425,258	104.433	444,109	425,258	441,121	0	(2,495)	0	0	4.967	4.967	AO	5,281	21,123	09/26/2005.	04/01/2023.
05567Y	AA	7	BNSF 2005-4 TRUST			1	1.B FE	141,770	104.433	148,482	142,179	147,417	0	(801)	0	0	4.967	4.992	AO	1,766	7,062	10/05/2005.	04/01/2023.
05568B	AA	6	BNSF 2006-1 TRUST			1	1.B FE	930,381	106.497	990,828	930,381	930,369	0	3	0	0	5.720	5.720	JJ	24,539	53,218	05/10/2006.	01/15/2024.
097023	AD	7	BOEING CO				2.C FE	1,359,850	104.970	1,049,700	1,000,000	1,035,581	0	(55,945)	0	0	8.750	2.928	FA	33,056	87,500	09/29/2014.	08/15/2021.
097023	AD	7	BOEING CO				2.C FE	202,599	104.970	155,356	148,000	152,738	0	(7,420)	0	0	8.750	3.493	FA	4,892	12,950	06/26/2013.	08/15/2021.
097023	AD	7	BOEING CO				2.C FE	579,505	104.970	446,123	425,000	438,425	0	(21,016)	0	0	8.750	3.560	FA	14,049	37,188	06/25/2013.	08/15/2021.
097023	AD	7	BOEING CO				2.C FE	1,091,034	104.970	809,319	771,000	794,449	0	(36,659)	0	0	8.750	3.747	FA	25,486	67,463	08/01/2011.	08/15/2021.
097023	AH	8	BOEING CO				2.C FE	1,510,190	120.952	1,209,520	1,000,000	1,174,176	0	(45,033)	0	0	7.950	2.853	FA	30,033	79,500	09/26/2012.	08/15/2024.
097023	AH	8	BOEING CO				2.C FE	1,502,070	120.952	1,209,520	1,000,000	1,171,316	0	(44,217)	0	0	7.950	2.929	FA	30,033	79,500	09/11/2012.	08/15/2024.
097023	AH	8	BOEING CO				2.C FE	416,631	120.952	337,456	279,000	325,479	0	(11,962)	0	0	7.950	3.055	FA	8,379	22,181	06/20/2012.	08/15/2024.
097023	AH	8	BOEING CO				2.C FE	2,701,440	120.952	2,419,040	2,000,000	2,310,217	0	(79,275)	0	0	7.950	3.364	FA	60,067	159,000	09/10/2015.	08/15/2024.
097023	AH	8	BOEING CO				2.C FE	1,234,588	120.952	1,100,663	910,000	1,018,046	0	(26,986)	0	0	7.950	4.368	FA	27,330	72,345	05/24/2011.	08/15/2024.
097023	AH	8	BOEING CO				2.C FE	1,134,792	120.952	1,088,568	900,000	968,540	0	(16,653)	0	0	7.950	5.595	FA	27,030	71,550	01/31/2007.	08/15/2024.
097023	AH	8	BOEING CO				2.C FE	120,362	120.952	120,952	100,000	105,530	0	(1,325)	0	0	7.950	6.218	FA	3,003	7,950	02/20/2003.	08/15/2024.
097023	AM	7	BOEING CO				2.C FE	678,745	122.703	613,515	500,000	585,291	0	(17,582)	0	0	7.250	3.119	JD	1,611	36,250	04/10/2015.	06/15/2025.
097023	AM	7	BOEING CO				2.C FE	1,312,460	122.703	1,227,030	1,000,000	1,155,274	0	(31,713)	0	0	7.250	3.459	JD	3,222	72,500	08/27/2015.	06/15/2025.
097023	BH	7	BOEING CO			1	2.C FE	382,292	105.773	402,995	381,000	381,542	0	(142)	0	0	2.850	2.808	AO	1,810	10,859	05/13/2015.	10/30/2024.
097023	BH	7	BOEING CO			1	2.C FE	481,023	105.773	512,999	485,000	483,313	0	407	0	0	2.850	2.946	AO	2,304	13,823	12/09/2014.	10/30/2024.
097023	BH	7	BOEING CO			1	2.C FE	984,740	105.773	1,057,730	1,000,000	993,580	0	1,551	0	0	2.850	3.028	AO	4,750	28,500	10/28/2014.	10/30/2024.
097023	BJ	3	BOEING CO			1	2.C FE	985,920	104.261	1,042,610	1,000,000	993,671	0	1,414	0	0	2.500	2.661	MS	8,333	25,000	02/20/2015.	03/01/2025.
097023	BP	9	BOEING CO			1	2.C FE	1,951,980	104.661	2,093,220	2,000,000	1,975,038	0	4,740	0	0	2.600	2.878	AO	8,667	52,000	10/27/2015.	10/30/2025.
097023	BT	1	BOEING CO			1	2.C FE	701,876	101.672	711,704	700,000	700,982	0	(894)	0	0	2.125	1.993	MS	4,958	14,875	01/01/2020.	03/01/2022.
097023	BU	8	BOEING CO			1	2.C FE	2,796,750	104.048	3,121,440	3,000,000	2,850,662	0	21,172	0	0	2.800	3.710	MS	28,000	84,000	05/15/2018.	03/01/2027.
097023	BX	2	BOEING CO			1	2.C FE	1,041,533	105.914	1,059,140	1,000,000	1,036,728	0	(4,805)	0	0	3.250	2.665	MS	10,833	32,500	01/01/2020.	03/01/2028.
097023	BX	2	BOEING CO			1	2.C FE	1,357,923	105.914	1,456,318	1,375,000	1,362,110	0	1,559	0	0	3.250	3.398	MS	14,896	44,688	03/19/2018.	03/01/2028.
097023	BX	2	BOEING CO			1	2.C FE	981,760	105.914	1,059,140	1,000,000	986,303	0	1,653	0	0	3.250	3.467	MS	10,833	32,500	02/22/2018.	03/01/2028.
097023	CA	1	BOEING CO			1	2.C FE	4,877,050	107.392	5,369,600	5,000,000	4,899,818	0	10,798	0	0	3.450	3.747	MN	28,750	172,500	10/29/2018.	11/01/2028.
741503	BB	1	BOOKING HOLDINGS INC			1	1.G FE	1,970,940	104.944	2,098,880	2,000,000	1,986,950	0	5,614	0	0	2.750	3.057	MS	16,194	55,000	01/23/2018.	03/15/2023.
741503	BB	1	BOOKING HOLDINGS INC			1	1.G FE	981,570	104.944	1,049,440	1,000,000	991,684	0	3,575	0	0	2.750	3.142	MS	8,097	27,500	01/31/2018.	03/15/2023.
099724	AJ	5	BORG-WARNER AUTO LS:990K	LS...		1	2.B FE	997,980	110.289	1,102,890	1,000,000	999,032	0	203	0	0	3.375	3.399	MS	9,938	33,750	03/09/2015.	03/15/2025.
100743	AK	9	BOSTON GAS COMPANY		C	1	1.G FE	1,751,439	111.146	1,939,498	1,745,000	1,749,497	0	(630)	0	0	3.150	3.105	FA	22,903	54,968	10/11/2017.	08/01/2027.
100743	AK	9	BOSTON GAS COMPANY		C	1	1.G FE	999,060	111.146	1,111,460	1,000,000	999,334	0	87	0	0	3.150	3.161	FA	13,125	31,500	07/31/2017.	08/01/2027.
100743	AL	7	BOSTON GAS COMPANY (144A)		C	1	1.G FE	3,083,250	110.494	3,314,820	3,000,000	3,072,641	0	(7,680)	0	0	3.001	2.675	FA	37,513	90,530	08/08/2019.	08/01/2029.
10112R	AU	8	BOSTON PROPERTIES LP			1	2.A FE	382,711	106.438	384,241	361,000	367,506	0	(3,407)	0	0	3.850	2.835	FA	5,791	13,899	04/14/2016.	02/01/2023.
10112R	AY	0	BOSTON PROPERTIES LP			1	2.A FE	1,985,420	109.137	2,182,740	2,000,000	1,991,200	0	1,383	0	0	2.750	2.833	AO	13,750	55,000	08/08/2016.	10/01/2026.
10112R	AZ	7	BOSTON PROPERTIES LP			1	2.A FE	997,570	109.408	1,094,080	1,000,000	998,563	0	326	0	0	3.200	3.238	JJ	14,756	32,000	11/17/2017.	01/15/2025.
10112R	AZ	7	BOSTON PROPERTIES LP			1	2.A FE	2,892,690	109.408	3,282,240	3,000,000	2,928,874	0	15,979	0	0	3.200	3.839	JJ	44,267	96,000	09/05/2018.	01/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
101137 AN 7	BOSTON SCIENTIFIC			1	2.C FE	1,000,010	108.032	1,080,320	1,000,000	1,000,000	0	0	0	0	4.125	4.124	AO	10,313	41,250	08/09/2013.	10/01/2023.
101137 AN 7	BOSTON SCIENTIFIC			1	2.C FE	999,360	108.032	1,080,320	1,000,000	999,767	0	61	0	0	4.125	4.132	AO	10,313	41,250	08/08/2013.	10/01/2023.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	529,981	112.886	574,590	509,000	521,298	0	(2,580)	0	0	3.850	3.252	MN	2,504	19,597	06/27/2017.	05/15/2025.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	998,600	112.886	1,128,860	1,000,000	999,287	0	140	0	0	3.850	3.867	MN	4,919	38,500	05/07/2015.	05/15/2025.
101137 AS 6	BOSTON SCIENTIFIC			1	2.C FE	1,000,320	117.881	1,178,810	1,000,000	1,000,233	0	(28)	0	0	4.000	3.996	MS	13,333	40,000	02/23/2018.	03/01/2028.
101137 AS 6	BOSTON SCIENTIFIC			1	2.C FE	998,280	117.881	1,178,810	1,000,000	998,659	0	153	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018.	03/01/2028.
103304 BQ 3	BOYD GAMING CORP			1	5.A FE	1,002,500	103.750	1,037,500	1,000,000	1,001,430	0	(364)	0	0	6.000	5.953	FA	22,667	60,000	06/12/2018.	08/15/2026.
103304 BQ 3	BOYD GAMING CORP			1	5.A FE	500,000	103.750	518,750	500,000	500,000	0	0	0	0	6.000	6.000	FA	11,333	30,000	06/11/2018.	08/15/2026.
103304 BQ 3	BOYD GAMING CORP			1	5.A FE	998,750	103.750	1,037,500	1,000,000	998,928	0	144	0	0	6.000	6.021	FA	22,667	60,000	06/25/2018.	08/15/2026.
103304 BQ 3	BOYD GAMING CORP			1	5.A FE	496,250	103.750	518,750	500,000	497,140	0	409	0	0	6.000	6.120	FA	11,333	30,000	06/29/2018.	08/15/2026.
10373Q AB 6	BP CAP MARKETS AMERICA		C	1	1.F FE	2,003,280	113.401	2,268,020	2,000,000	2,002,220	0	(441)	0	0	3.796	3.769	MS	21,089	75,920	09/24/2018.	09/21/2025.
10373Q AJ 9	BP CAP MARKETS AMERICA		C	1	1.F FE	4,266,731	104.010	4,430,826	4,260,000	4,262,671	0	(1,993)	0	0	3.245	3.195	MN	21,120	138,237	12/14/2018.	05/06/2022.
10373Q AL 4	BP CAP MARKETS AMERICA		C	1	1.F FE	3,860,800	105.516	4,220,640	4,000,000	3,922,707	0	30,816	0	0	2.750	3.611	MN	15,583	110,000	12/14/2018.	05/10/2023.
110122 AA 6	BRISTOL-MYERS SQUIBB				1.F FE	1,216,190	116.370	1,163,700	1,000,000	1,050,769	0	(19,011)	0	0	7.150	4.928	JD	3,178	71,500	01/12/2010.	06/15/2023.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	2,462,850	102.695	2,567,375	2,500,000	2,493,556	0	3,947	0	0	2.000	2.166	FA	20,833	50,000	07/26/2012.	08/01/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	981,960	102.695	1,026,950	1,000,000	996,866	0	1,919	0	0	2.000	2.202	FA	8,333	20,000	07/27/2012.	08/01/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	574,817	102.695	603,847	588,000	585,667	0	1,429	0	0	2.000	2.256	FA	4,900	11,760	10/09/2012.	08/01/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	975,860	102.695	1,026,950	1,000,000	995,708	0	2,628	0	0	2.000	2.277	FA	8,333	20,000	10/23/2012.	08/01/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	971,720	102.695	1,026,950	1,000,000	994,984	0	3,070	0	0	2.000	2.324	FA	8,333	20,000	10/05/2012.	08/01/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	481,180	102.695	513,475	500,000	496,661	0	2,042	0	0	2.000	2.432	FA	4,167	10,000	09/21/2012.	08/01/2022.
110122 BB 3	BRISTOL-MYERS SQUIBB			1	1.F FE	999,070	113.152	1,131,520	1,000,000	999,363	0	88	0	0	3.250	3.261	FA	11,194	32,500	02/23/2017.	02/27/2027.
110122 BB 3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	113.152	1,131,520	1,000,000	995,993	0	574	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017.	02/27/2027.
110122 CN 6	BRISTOL-MYERS SQUIBB			1	1.F FE	3,000,690	112.565	3,376,950	3,000,000	3,000,621	0	(97)	0	0	3.200	3.196	JD	4,267	96,000	05/08/2019.	06/15/2026.
110122 DQ 8	BRISTOL-MYERS SQUIBB			1	1.F FE	4,991,650	100.532	5,026,600	5,000,000	4,991,735	0	85	0	0	1.450	1.468	MN	9,667	0	11/09/2020.	11/13/2030.
11134L AF 6	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	998,960	108.131	1,081,310	1,000,000	999,503	0	148	0	0	3.625	3.642	JJ	16,715	36,250	01/11/2017.	01/15/2024.
11134L AH 2	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	995,580	112.421	1,124,210	1,000,000	997,108	0	415	0	0	3.875	3.929	JJ	17,868	38,750	01/11/2017.	01/15/2027.
11134L AP 4	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	999,720	108.018	1,080,180	1,000,000	999,878	0	26	0	0	3.125	3.128	JJ	14,410	31,250	10/10/2017.	01/15/2025.
11134L AR 0	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	999,550	110.276	1,102,760	1,000,000	999,741	0	31	0	0	3.500	3.504	JJ	16,139	35,000	10/10/2017.	01/15/2028.
114259 AN 4	BROOKLYN UNION GAS		C	1	1.G FE	1,125,215	111.797	1,190,638	1,065,000	1,097,969	0	(6,150)	0	0	3.407	2.733	MS	11,188	36,285	05/03/2016.	03/10/2026.
114259 AN 4	BROOKLYN UNION GAS		C	1	1.G FE	4,000,000	111.797	4,471,880	4,000,000	4,000,000	0	0	0	0	3.407	3.407	MS	42,020	136,280	03/07/2016.	03/10/2026.
114259 AT 1	BROOKLYN UNION GAS (144A)		C	1	1.G FE	5,000,000	115.475	5,773,750	5,000,000	5,000,000	0	0	0	0	3.865	3.865	MS	62,806	193,250	02/27/2019.	03/04/2029.
115637 AM 2	BROWN-FORMAN			1	1.G FE	997,210	102.998	1,029,980	1,000,000	999,381	0	291	0	0	2.250	2.281	JJ	10,375	22,500	12/11/2012.	01/15/2023.
115637 AS 9	BROWN-FORMAN			1	1.G FE	2,011,880	110.822	2,216,440	2,000,000	2,007,465	0	(1,661)	0	0	3.500	3.402	AO	14,778	70,000	04/09/2018.	04/15/2025.
115637 AS 9	BROWN-FORMAN			1	1.G FE	1,995,020	110.822	2,216,440	2,000,000	1,996,768	0	670	0	0	3.500	3.540	AO	14,778	70,000	03/23/2018.	04/15/2025.
115637 AS 9	BROWN-FORMAN			1	1.G FE	1,991,060	110.822	2,216,440	2,000,000	1,994,245	0	1,205	0	0	3.500	3.572	AO	14,778	70,000	03/22/2018.	04/15/2025.
12189L AD 3	BURLINGTON NORTHERN SANTA FE			1	1.E FE	995,670	100.594	1,005,940	1,000,000	999,725	0	476	0	0	4.100	4.153	JD	3,417	41,000	05/16/2011.	06/01/2021.
12189L AF 8	BURLINGTON NORTHERN SANTA FE			1	1.E FE	1,000,990	101.415	1,014,150	1,000,000	1,000,068	0	(143)	0	0	3.450	3.438	MS	10,158	34,500	08/18/2011.	09/15/2021.
12189L AF 8	BURLINGTON NORTHERN SANTA FE			1	1.E FE	1,995,060	101.415	2,028,300	2,000,000	1,999,527	0	552	0	0	3.450	3.479	MS	20,317	69,000	08/17/2011.	09/15/2021.
12189L AH 4	BURLINGTON NORTHERN SANTA FE			1	1.E FE	1,995,000	102.571	2,051,420	2,000,000	1,999,262	0	546	0	0	3.050	3.079	MS	17,961	61,000	02/28/2012.	03/15/2022.
12189L AL 5	BURLINGTON NORTHERN SANTA FE			1	1.E FE	1,021,290	103.932	1,039,320	1,000,000	1,003,478	0	(2,372)	0	0	3.050	2.798	MS	10,167	30,500	09/13/2012.	09/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L AL 5	BURLINGTON NORTHERN SANTA FE			1	1.E FE	1,493,700	103.932	1,558,980	1,500,000	1,498,776	0	682	0	0	3.050	3.099	MS	15,250	45,750	08/16/2012.	09/01/2022.
12189L AM 3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	1,000,000	105.071	1,050,710	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MS	8,833	30,000	03/05/2013.	03/15/2023.
12189L AM 3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	2,419,254	105.071	2,568,986	2,445,000	2,432,071	0	5,535	0	0	3.000	3.249	MS	21,598	73,350	08/15/2018.	03/15/2023.
12189L AV 3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	995,340	109.675	1,096,750	1,000,000	997,835	0	464	0	0	3.000	3.054	AO	7,500	30,000	03/04/2015.	04/01/2025.
12189L BA 8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	999,110	113.247	1,132,470	1,000,000	999,469	0	71	0	0	3.250	3.259	JD	1,444	32,500	03/07/2017.	06/15/2027.
12189L BA 8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,470	113.247	1,132,470	1,000,000	998,372	0	222	0	0	3.250	3.278	JD	1,444	32,500	03/06/2017.	06/15/2027.
12189L BA 8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	1,068,122	113.247	1,245,717	1,100,000	1,076,433	0	3,184	0	0	3.250	3.625	JD	1,589	35,750	04/23/2018.	06/15/2027.
12189L BA 8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	2,912,610	113.247	3,397,410	3,000,000	2,935,388	0	8,730	0	0	3.250	3.627	JD	4,333	97,500	04/23/2018.	06/15/2027.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	1,463,855	104.231	1,505,096	1,444,000	1,454,676	0	(3,860)	0	0	5.375	5.060	JJ	35,789	77,615	07/13/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	1,013,750	104.231	1,042,310	1,000,000	1,007,346	0	(2,656)	0	0	5.375	5.062	JJ	24,785	53,750	06/29/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	253,125	104.231	260,578	250,000	251,683	0	(608)	0	0	5.375	5.088	JJ	6,196	13,438	07/17/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	2,025,000	104.231	2,084,620	2,000,000	2,013,368	0	(4,832)	0	0	5.375	5.090	JJ	49,569	107,500	07/05/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	1,006,250	104.231	1,042,310	1,000,000	1,003,240	0	(1,173)	0	0	5.375	5.236	JJ	24,785	53,750	05/18/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	1,005,000	104.231	1,042,310	1,000,000	1,002,581	0	(936)	0	0	5.375	5.264	JJ	24,785	53,750	05/21/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	2,008,200	104.231	2,084,620	2,000,000	2,004,221	0	(1,533)	0	0	5.375	5.284	JJ	49,569	107,500	05/22/2018.	07/15/2026.
05605H AA 8	BWX TECHNOLOGIES INC (144A)			1	3.C FE	1,500,000	104.231	1,563,465	1,500,000	1,500,000	0	0	0	0	5.375	5.375	JJ	37,177	80,625	05/18/2018.	07/15/2026.
12673P AH 8	CA INC			1	2.C FE	2,021,780	103.056	2,061,120	2,000,000	2,006,677	0	(4,167)	0	0	3.600	3.378	FA	27,200	72,000	03/20/2017.	08/15/2022.
12673P AH 8	CA INC			1	2.C FE	999,100	103.056	1,030,560	1,000,000	999,673	0	175	0	0	3.600	3.619	FA	13,600	36,000	03/15/2017.	08/15/2022.
127055 AK 7	CABOT CORP			1	2.C FE	1,006,140	108.343	1,083,430	1,000,000	1,003,660	0	(602)	0	0	3.400	3.326	MS	10,011	34,000	09/08/2016.	09/15/2026.
127055 AK 7	CABOT CORP			1	2.C FE	998,490	108.343	1,083,430	1,000,000	999,039	0	145	0	0	3.400	3.418	MS	10,011	34,000	09/06/2016.	09/15/2026.
127055 AL 5	CABOT CORP			1	2.C FE	1,548,417	108.343	1,587,225	1,465,000	1,538,476	0	(7,626)	0	0	4.000	3.301	JJ	29,300	60,391	09/04/2019.	07/01/2029.
133131 AW 2	CAMDEN PROPERTY TRUST			1	1.G FE	996,970	118.861	1,188,610	1,000,000	997,506	0	261	0	0	4.100	4.137	AO	8,656	41,000	10/04/2018.	10/15/2028.
134429 AY 5	CAMPBELL SOUP CO			1	2.C FE	1,000,970	103.362	1,033,620	1,000,000	1,000,159	0	(104)	0	0	2.500	2.489	FA	10,347	25,000	08/01/2012.	08/02/2022.
134429 AY 5	CAMPBELL SOUP CO			1	2.C FE	1,986,840	103.362	2,067,240	2,000,000	1,997,661	0	1,413	0	0	2.500	2.575	FA	20,694	50,000	07/30/2012.	08/02/2022.
134429 BG 3	CAMPBELL SOUP CO			1	2.C FE	3,995,480	117.637	4,705,480	4,000,000	3,996,338	0	403	0	0	4.150	4.164	MS	48,878	166,000	03/12/2018.	03/15/2028.
14149Y AV 0	CARDINAL HEALTH			1	2.B FE	998,960	103.692	1,036,920	1,000,000	999,820	0	112	0	0	3.200	3.212	JD	1,422	32,000	05/17/2012.	06/15/2022.
14149Y AY 4	CARDINAL HEALTH			1	2.B FE	1,003,660	105.840	1,058,400	1,000,000	1,000,879	0	(392)	0	0	3.200	3.157	MS	9,422	32,000	02/20/2013.	03/15/2023.
14149Y AY 4	CARDINAL HEALTH			1	2.B FE	2,494,825	105.840	2,646,000	2,500,000	2,498,655	0	546	0	0	3.200	3.224	MS	23,556	80,000	02/19/2013.	03/15/2023.
14149Y BA 5	CARDINAL HEALTH			1	2.B FE	994,830	109.741	1,097,410	1,000,000	997,747	0	527	0	0	3.500	3.562	MN	4,472	35,000	11/07/2014.	11/15/2024.
14149Y BE 7	CARDINAL HEALTH			1	2.B FE	999,960	112.987	1,129,870	1,000,000	999,915	0	8	0	0	3.750	3.751	MS	11,042	37,500	06/18/2015.	09/15/2025.
14149Y BE 7	CARDINAL HEALTH			1	2.B FE	999,280	112.987	1,129,870	1,000,000	999,573	0	73	0	0	3.750	3.759	MS	11,042	37,500	06/16/2015.	09/15/2025.
14149Y BJ 6	CARDINAL HEALTH			1	2.B FE	2,005,320	112.936	2,258,720	2,000,000	2,003,591	0	(505)	0	0	3.410	3.378	JD	3,031	68,200	06/02/2017.	06/15/2027.
14149Y BJ 6	CARDINAL HEALTH			1	2.B FE	2,000,000	112.936	2,258,720	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JD	3,031	68,200	06/01/2017.	06/15/2027.
142339 AF 7	CARLISLE COS INC			1	2.B FE	996,870	104.880	1,048,800	1,000,000	999,286	0	344	0	0	3.750	3.788	MN	4,792	37,500	11/15/2012.	11/15/2022.
142339 AG 5	CARLISLE COS INC			1	2.B FE	998,930	109.654	1,096,540	1,000,000	999,362	0	144	0	0	3.500	3.517	JD	2,917	35,000	11/13/2017.	12/01/2024.
142339 AH 3	CARLISLE COS INC			1	2.B FE	1,992,020	113.270	2,265,400	2,000,000	1,994,160	0	719	0	0	3.750	3.798	JD	6,250	75,000	11/13/2017.	12/01/2027.
14448C AQ 7	CARRIER GLOBAL CORP			1	2.C FE	1,006,160	106.928	1,069,280	1,000,000	1,005,661	0	(499)	0	0	2.722	2.650	FA	10,283	12,703	02/14/2020.	02/15/2030.
14448C AQ 7	CARRIER GLOBAL CORP			1	2.C FE	3,999,680	106.928	4,277,120	4,000,000	3,999,611	0	(69)	0	0	2.722	2.723	FA	41,132	50,811	02/13/2020.	02/15/2030.
14912L 5X 5	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	533,723	109.807	549,035	500,000	525,312	0	(8,411)	0	0	3.750	1.944	MN	1,927	18,750	01/01/2020.	11/24/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14912L 6C 0	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,051,524	109.411	1,094,110	1,000,000	1,040,312	0	(11,212)	0	0	3.300	2.079	JD	2,017	33,000	01/01/2020.	06/09/2024.
14912L 6C 0	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,046,160	109.411	1,094,110	1,000,000	1,024,433	0	(6,717)	0	0	3.300	2.553	JD	2,017	33,000	08/29/2017.	06/09/2024.
14912L 6G 1	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	990,140	110.727	1,107,270	1,000,000	993,980	0	1,409	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018.	12/01/2024.
14912L 7D 7	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,014,955	101.237	1,031,605	1,019,000	1,018,354	0	831	0	0	1.931	2.015	AO	4,919	19,677	10/04/2016.	10/01/2021.
14913Q 2E 8	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	999,160	104.251	1,042,510	1,000,000	999,655	0	168	0	0	2.550	2.568	MN	2,267	25,500	11/27/2017.	11/29/2022.
14913Q 2N 8	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,022,186	101.955	1,019,550	1,000,000	1,009,077	0	(13,109)	0	0	3.150	1.805	MS	9,975	31,500	01/01/2020.	09/07/2021.
14913Q 2V 0	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,034,094	107.754	1,077,540	1,000,000	1,026,560	0	(7,534)	0	0	2.850	2.032	MN	3,483	28,500	01/01/2020.	05/17/2024.
149123 BV 2	CATERPILLAR INC			1	1.G FE	997,460	101.486	1,014,860	1,000,000	999,818	0	267	0	0	3.900	3.931	MN	3,683	39,000	05/25/2011.	05/27/2021.
149123 BX 8	CATERPILLAR INC			1	1.G FE	995,810	102.849	1,028,490	1,000,000	999,303	0	453	0	0	2.600	2.648	JD	361	26,000	06/21/2012.	06/26/2022.
149123 CC 3	CATERPILLAR INC			1	1.G FE	529,577	109.102	545,510	500,000	522,618	0	(6,959)	0	0	3.400	1.901	MN	2,172	17,000	01/01/2020.	05/15/2024.
12505B AD 2	CBRE SERVICES INC			1	2.A FE	3,969,600	118.436	4,737,440	4,000,000	3,982,964	0	2,783	0	0	4.875	4.968	MS	65,000	195,000	08/06/2015.	03/01/2026.
12508E AG 6	CDK GLOBAL INC			1	3.A FE	250,000	105.096	262,740	250,000	250,000	0	0	0	0	5.875	5.875	JD	653	14,688	06/04/2018.	06/15/2026.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	222,000	102.210	204,420	200,000	201,343	0	(2,880)	0	0	5.875	4.360	JD	522	11,750	08/13/2012.	06/15/2021.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	1,047,500	102.210	1,022,100	1,000,000	1,002,903	0	(6,287)	0	0	5.875	5.209	JD	2,611	58,750	05/31/2012.	06/15/2021.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	2,020,000	102.210	2,044,200	2,000,000	2,001,074	0	(2,605)	0	0	5.875	5.739	JD	5,222	117,500	08/09/2011.	06/15/2021.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	2,525,000	102.210	2,555,250	2,500,000	2,501,310	0	(3,187)	0	0	5.875	5.742	JD	6,528	146,875	05/04/2011.	06/15/2021.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	500,000	102.210	511,050	500,000	500,000	0	0	0	0	5.875	5.875	JD	1,306	29,375	05/02/2011.	06/15/2021.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	1,100,000	107.385	1,073,850	1,000,000	1,031,598	0	(16,199)	0	0	4.625	2.879	MS	13,618	46,250	07/21/2016.	11/15/2022.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	1,095,000	107.385	1,073,850	1,000,000	1,030,103	0	(15,415)	0	0	4.625	2.960	MS	13,618	46,250	07/26/2016.	11/15/2022.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	363,022	107.385	366,183	341,000	348,631	0	(3,885)	0	0	4.625	3.381	MS	4,644	15,771	02/08/2017.	11/15/2022.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	17,790	107.385	18,255	17,000	17,280	0	(142)	0	0	4.625	3.707	MS	232	786	03/15/2017.	11/15/2022.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	1,876,775	107.385	1,965,146	1,830,000	1,851,310	0	(10,759)	0	0	4.625	3.973	MS	24,921	84,638	07/23/2018.	11/15/2022.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	256,280	107.385	268,463	250,000	252,862	0	(1,445)	0	0	4.625	3.984	MS	3,405	11,563	07/23/2018.	11/15/2022.
15089Q AJ 3	CELANESE US HOLDINGS			2	2.C FE	3,009,750	108.325	3,249,750	3,000,000	3,006,590	0	(1,882)	0	0	3.500	3.428	MN	15,458	105,000	04/30/2019.	05/08/2024.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,006,030	102.610	1,026,100	1,000,000	1,000,921	0	(669)	0	0	2.250	2.181	FA	9,375	22,500	09/26/2012.	08/01/2022.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,496,010	102.610	1,539,150	1,500,000	1,499,291	0	427	0	0	2.250	2.280	FA	14,063	33,750	08/07/2012.	08/01/2022.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	977,090	102.610	1,026,100	1,000,000	994,610	0	3,286	0	0	2.250	2.599	FA	9,375	22,500	04/30/2015.	08/01/2022.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	958,940	102.610	1,026,100	1,000,000	990,841	0	5,571	0	0	2.250	2.845	FA	9,375	22,500	11/04/2014.	08/01/2022.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	962,010	102.610	1,026,100	1,000,000	990,352	0	5,866	0	0	2.250	2.877	FA	9,375	22,500	11/13/2015.	08/01/2022.
15189X AP 3	CENTERPOINT ENERGY HOUSTON			1	1.F FE	2,996,250	100.497	3,014,910	3,000,000	2,999,642	0	745	0	0	1.850	1.876	JD	4,625	55,500	05/13/2016.	06/01/2021.
15189X AQ 1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,024,806	108.236	1,218,737	1,126,000	1,050,550	0	11,750	0	0	2.400	3.722	MS	9,008	27,024	10/02/2018.	09/01/2026.
15189X AR 9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,986,920	110.203	2,204,060	2,000,000	1,991,594	0	1,234	0	0	3.000	3.076	FA	25,000	60,000	01/09/2017.	02/01/2027.
15189W AK 6	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,000,750	106.714	1,067,140	1,000,000	1,000,333	0	(153)	0	0	3.550	3.533	AO	8,875	35,500	04/16/2018.	04/01/2023.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	535,131	116.684	583,420	500,000	531,193	0	(3,938)	0	0	4.000	3.005	AO	5,000	20,000	01/01/2020.	04/01/2028.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,998,840	116.684	2,333,680	2,000,000	1,999,027	0	102	0	0	4.000	4.007	AO	20,000	80,000	03/26/2018.	04/01/2028.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	3,379,655	116.684	4,025,598	3,450,000	3,395,429	0	6,282	0	0	4.000	4.255	AO	34,500	138,000	05/23/2018.	04/01/2028.
153527 AM 8	CENTRAL GARDEN & PET CO			1	3.B FE	1,052,513	106.700	1,179,035	1,105,000	1,064,538	0	4,504	0	0	5.125	5.761	FA	23,596	56,631	03/23/2018.	02/01/2028.
153527 AM 8	CENTRAL GARDEN & PET CO			1	3.B FE	807,500	106.700	906,950	850,000	817,109	0	3,656	0	0	5.125	5.798	FA	18,151	43,563	04/06/2018.	02/01/2028.
15361G AY 1	CENTRAL HUDSON GAS & ELECTRIC				1.G FE	1,500,000	102.697	1,540,455	1,500,000	1,500,000	0	0	0	0	3.378	3.378	AO	12,668	50,670	09/27/2011.	04/01/2022.
12527G AC 7	CF INDUSTRIES			1	3.A FE	1,002,600	104.375	1,043,750	1,000,000	1,000,693	0	(278)	0	0	3.450	3.419	JD	2,875	34,500	05/21/2013.	06/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12527G AC 7	CF INDUSTRIES		..	1	3.A FE	999,070	104.375	1,043,750	1,000,000	999,727	0	99	0	0	3.450	3.461	JD	2,875	34,500	05/20/2013.	06/01/2023.
12541W AA 8	CH ROBINSON WORLDWIDE		..	1	2.A FE	1,988,040	118.403	2,368,060	2,000,000	1,990,706	0	1,054	0	0	4.200	4.274	AO	17,733	84,000	04/09/2018.	04/15/2028.
12541W AA 8	CH ROBINSON WORLDWIDE		..	1	2.A FE	1,973,080	118.403	2,368,060	2,000,000	1,979,107	0	2,374	0	0	4.200	4.368	AO	17,733	84,000	05/03/2018.	04/15/2028.
159864 AC 1	CHARLES RIVER LABORATORIES (144A)		..	2	3.B FE	269,969	104.927	278,057	265,000	267,902	0	(807)	0	0	5.500	5.127	AO	3,644	14,575	05/04/2018.	04/01/2026.
159864 AC 1	CHARLES RIVER LABORATORIES (144A)		..	2	3.B FE	2,037,500	104.927	2,098,540	2,000,000	2,021,542	0	(5,994)	0	0	5.500	5.133	AO	27,500	110,000	03/29/2018.	04/01/2026.
159864 AC 1	CHARLES RIVER LABORATORIES (144A)		..	2	3.B FE	2,543,750	104.927	2,623,175	2,500,000	2,525,587	0	(7,120)	0	0	5.500	5.151	AO	34,375	137,500	05/07/2018.	04/01/2026.
159864 AC 1	CHARLES RIVER LABORATORIES (144A)		..	2	3.B FE	2,020,000	104.927	2,098,540	2,000,000	2,012,034	0	(3,360)	0	0	5.500	5.293	AO	27,500	110,000	07/12/2018.	04/01/2026.
159864 AC 1	CHARLES RIVER LABORATORIES (144A)		..	2	3.B FE	1,008,750	104.927	1,049,270	1,000,000	1,005,129	0	(1,435)	0	0	5.500	5.323	AO	13,750	55,000	05/17/2018.	04/01/2026.
159864 AC 1	CHARLES RIVER LABORATORIES (144A)		..	2	3.B FE	1,005,000	104.927	1,049,270	1,000,000	1,002,912	0	(824)	0	0	5.500	5.398	AO	13,750	55,000	05/18/2018.	04/01/2026.
808513 BG 9	CHARLES SCHWAB		..	1	1.F FE	2,000,940	101.019	2,020,380	2,000,000	2,000,938	0	(2)	0	0	1.650	1.645	MS	1,833	0	12/09/2020.	03/11/2031.
808513 BG 9	CHARLES SCHWAB		..	1	1.F FE	14,970,600	101.019	15,152,850	15,000,000	14,970,664	0	64	0	0	1.650	1.671	MS	13,750	0	12/08/2020.	03/11/2031.
161175 AY 0	CHARTER COMM OPT		..	1	2.C FE	1,081,270	116.253	1,162,530	1,000,000	1,047,877	0	(10,059)	0	0	4.908	3.697	JJ	21,541	49,080	07/07/2017.	07/23/2025.
161175 BJ 2	CHARTER COMM OPT		..	1	2.C FE	991,660	112.248	1,122,480	1,000,000	994,036	0	711	0	0	3.750	3.846	FA	14,167	37,500	06/27/2017.	02/15/2028.
161175 BJ 2	CHARTER COMM OPT		..	1	2.C FE	923,900	112.248	1,122,480	1,000,000	941,573	0	6,751	0	0	3.750	4.725	FA	14,167	37,500	04/09/2018.	02/15/2028.
161175 BQ 6	CHARTER COMM OPT		..	1	2.C FE	2,003,340	110.966	2,219,320	2,000,000	2,001,937	0	(591)	0	0	4.500	4.465	FA	37,500	90,000	06/29/2018.	02/01/2024.
16411Q AD 3	CHENIERE ENERGY PARTNERS		..	1	3.B FE	1,000,000	104.000	1,040,000	1,000,000	1,000,000	0	0	0	0	5.625	5.625	AO	14,063	56,250	09/06/2018.	10/01/2026.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	2,028,010	103.611	2,072,220	2,000,000	2,017,714	0	(10,295)	0	0	2.355	1.817	JD	3,402	47,100	01/01/2020.	12/05/2022.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	1,008,820	103.611	1,036,110	1,000,000	1,001,727	0	(994)	0	0	2.355	2.250	JD	1,701	23,550	04/18/2013.	12/05/2022.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	1,006,460	103.611	1,036,110	1,000,000	1,001,268	0	(728)	0	0	2.355	2.278	JD	1,701	23,550	04/22/2013.	12/05/2022.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	2,000,000	103.611	2,072,220	2,000,000	2,000,000	0	0	0	0	2.355	2.355	JD	3,402	47,100	11/28/2012.	12/05/2022.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	992,960	103.611	1,036,110	1,000,000	998,456	0	769	0	0	2.355	2.437	JD	1,701	23,550	03/28/2013.	12/05/2022.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	981,350	103.611	1,036,110	1,000,000	995,916	0	2,036	0	0	2.355	2.573	JD	1,701	23,550	03/14/2013.	12/05/2022.
166764 AH 3	CHEVRON CORP		..	1	1.C FE	1,280,507	106.442	1,309,237	1,230,000	1,265,191	0	(15,316)	0	0	3.191	1.876	JD	763	39,249	01/01/2020.	06/24/2023.
166764 AH 3	CHEVRON CORP		..	1	1.C FE	990,140	106.442	1,064,420	1,000,000	997,231	0	1,052	0	0	3.191	3.308	JD	620	31,910	07/09/2013.	06/24/2023.
166764 AH 3	CHEVRON CORP		..	1	1.C FE	987,720	106.442	1,064,420	1,000,000	996,547	0	1,312	0	0	3.191	3.337	JD	620	31,910	07/10/2013.	06/24/2023.
166764 AT 7	CHEVRON CORP		..	1	1.C FE	1,000,000	102.192	1,021,920	1,000,000	1,000,000	0	0	0	0	2.411	2.411	MS	7,903	24,110	02/24/2015.	03/03/2022.
166764 BD 1	CHEVRON CORP		..	1	1.C FE	3,062,010	112.160	3,364,800	3,000,000	3,045,874	0	(9,112)	0	0	3.326	2.970	MN	12,195	99,780	03/13/2019.	11/17/2025.
166764 BD 1	CHEVRON CORP		..	1	1.C FE	1,008,250	112.160	1,121,600	1,000,000	1,004,228	0	(833)	0	0	3.326	3.227	MN	4,065	33,260	11/12/2015.	11/17/2025.
166764 BD 1	CHEVRON CORP		..	1	1.C FE	1,000,000	112.160	1,121,600	1,000,000	1,000,000	0	0	0	0	3.326	3.326	MN	4,065	33,260	11/09/2015.	11/17/2025.
166764 BK 5	CHEVRON CORP		..	1	1.C FE	5,938,786	105.059	6,285,680	5,983,000	5,957,213	0	10,327	0	0	2.566	2.754	MN	19,190	153,524	03/11/2019.	05/16/2023.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	522,633	110.974	554,870	500,000	519,140	0	(3,493)	0	0	2.954	2.161	MN	1,846	14,770	01/01/2020.	05/16/2026.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	3,030,810	110.974	3,329,220	3,000,000	3,023,496	0	(4,205)	0	0	2.954	2.789	MN	11,078	88,620	03/27/2019.	05/16/2026.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	999,770	110.974	1,109,740	1,000,000	999,832	0	25	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017.	05/16/2026.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	5,735,400	110.974	6,658,440	6,000,000	5,812,819	0	31,013	0	0	2.954	3.597	MN	22,155	177,240	06/04/2018.	05/16/2026.
166764 BT 6	CHEVRON CORP		..	1	1.C FE	2,921,010	107.251	3,217,530	3,000,000	2,955,077	0	13,171	0	0	2.895	3.396	MS	28,468	86,850	05/02/2018.	03/03/2024.
169905 AF 3	CHOICE HOTELS		..	1	2.C FE	4,970,200	109.378	5,468,900	5,000,000	4,972,835	0	2,540	0	0	3.700	3.772	JD	15,417	187,056	11/13/2019.	12/01/2029.
171340 AH 5	CHURCH & DWIGHT CO		..	1	2.A FE	3,014,550	104.315	3,129,450	3,000,000	3,002,774	0	(1,566)	0	0	2.875	2.819	AO	21,563	86,250	09/19/2012.	10/01/2022.
171340 AH 5	CHURCH & DWIGHT CO		..	1	2.A FE	1,998,100	104.315	2,086,300	2,000,000	1,999,576	0	205	0	0	2.875	2.886	AO	14,375	57,500	09/19/2012.	10/01/2022.
171340 AN 2	CHURCH & DWIGHT CO		..	1	2.A FE	1,001,920	110.939	1,109,390	1,000,000	1,001,320	0	(184)	0	0	3.150	3.127	FA	13,125	31,500	08/08/2017.	08/01/2027.
171340 AN 2	CHURCH & DWIGHT CO		..	1	2.A FE	998,970	110.939	1,109,390	1,000,000	999,275	0	95	0	0	3.150	3.162	FA	13,125	31,500	07/20/2017.	08/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
125523 AV 2	CIGNA CORP			2	2.B FE	1,025,100	109.899	1,098,990	1,000,000	1,019,564	0	(4,521)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019.	04/15/2025.
125523 BZ 2	CIGNA CORP			1	2.B FE	1,085,670	117.282	1,172,820	1,000,000	1,069,792	0	(13,032)	0	0	4.500	2.961	FA	15,750	45,000	10/11/2019.	02/25/2026.
125523 AH 3	CIGNA HOLDING CO			1	2.B FE	2,996,010	120.868	3,626,061	3,000,000	2,996,689	0	331	0	0	4.375	4.391	AO	27,708	131,250	09/06/2018.	10/15/2028.
171798 AC 5	CIMAREX ENERGY CO			1	2.C FE	1,024,370	109.164	1,091,640	1,000,000	1,013,861	0	(4,029)	0	0	4.375	3.906	JD	3,646	43,750	04/18/2018.	06/01/2024.
171798 AD 3	CIMAREX ENERGY CO			1	2.C FE	1,000,290	110.264	1,102,640	1,000,000	1,000,217	0	(29)	0	0	3.900	3.896	MN	4,983	39,000	04/04/2017.	05/15/2027.
171798 AD 3	CIMAREX ENERGY CO			1	2.C FE	997,480	110.264	1,102,640	1,000,000	998,287	0	227	0	0	3.900	3.930	MN	4,983	39,000	04/03/2017.	05/15/2027.
171798 AE 1	CIMAREX ENERGY CO			1	2.C FE	2,004,940	113.933	2,278,660	2,000,000	2,004,103	0	(423)	0	0	4.375	4.344	MS	25,764	87,500	03/07/2019.	03/15/2029.
17252M AK 6	CINTAS CORPORATE NO 2			1	1.G FE	997,890	101.622	1,016,220	1,000,000	999,830	0	216	0	0	4.300	4.326	JD	3,583	43,000	05/18/2011.	06/01/2021.
17252M AL 4	CINTAS CORPORATE NO 2			1	1.G FE	1,003,180	103.296	1,032,960	1,000,000	1,000,456	0	(366)	0	0	3.250	3.211	JD	2,708	32,500	06/06/2012.	06/01/2022.
17252M AL 4	CINTAS CORPORATE NO 2			1	1.G FE	998,480	103.296	1,032,960	1,000,000	999,735	0	168	0	0	3.250	3.268	JD	2,708	32,500	06/05/2012.	06/01/2022.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	1,005,400	115.270	1,152,700	1,000,000	1,003,521	0	(516)	0	0	3.700	3.634	AO	9,250	37,000	03/15/2017.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	1,004,180	115.270	1,152,700	1,000,000	1,002,718	0	(398)	0	0	3.700	3.649	AO	9,250	37,000	03/10/2017.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	1,992,320	115.270	2,305,400	2,000,000	1,994,830	0	710	0	0	3.700	3.746	AO	18,500	74,000	03/09/2017.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	2,970,450	115.270	3,458,100	3,000,000	2,978,373	0	2,991	0	0	3.700	3.830	AO	27,750	111,000	03/21/2018.	04/01/2027.
17275R AN 2	CISCO SYSTEMS			1	1.E FE	1,069,183	109.995	1,099,950	1,000,000	1,053,108	0	(16,075)	0	0	3.625	1.893	MS	11,781	36,250	01/01/2020.	03/04/2024.
17275R AN 2	CISCO SYSTEMS			1	1.E FE	2,023,440	109.995	2,199,900	2,000,000	2,008,336	0	(2,463)	0	0	3.625	3.484	MS	23,563	72,500	03/26/2014.	03/04/2024.
17275R BC 5	CISCO SYSTEMS			1	1.E FE	1,021,810	111.551	1,115,510	1,000,000	1,012,038	0	(2,151)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016.	02/28/2026.
17275R BJ 0	CISCO SYSTEMS			2	1.E FE	1,962,600	101.019	2,020,380	2,000,000	1,993,688	0	8,568	0	0	1.850	2.293	MS	10,381	37,000	03/29/2017.	09/20/2021.
17275R BL 5	CISCO SYSTEMS			2	1.E FE	1,998,240	109.945	2,198,900	2,000,000	1,998,902	0	170	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016.	09/20/2026.
17325F AV 0	CITIBANK NA			2	1.E FE	2,025,337	100.350	2,007,000	2,000,000	2,002,964	0	(22,374)	0	0	3.165	2.027	FA	23,210	63,300	01/01/2020.	02/19/2022.
172967 HD 6	CITIGROUP INC				2.A FE	997,700	110.063	1,100,630	1,000,000	999,217	0	244	0	0	3.875	3.903	AO	7,104	38,750	10/21/2013.	10/25/2023.
172967 JP 7	CITIGROUP INC				2.A FE	998,140	110.942	1,109,420	1,000,000	999,090	0	186	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015.	04/27/2025.
172967 KG 5	CITIGROUP INC				2.A FE	998,670	113.768	1,137,680	1,000,000	999,262	0	129	0	0	3.700	3.716	JJ	17,369	37,000	01/05/2016.	01/12/2026.
172967 KK 6	CITIGROUP INC				2.A FE	1,005,580	100.579	1,005,790	1,000,000	1,000,255	0	(1,190)	0	0	2.700	2.580	MS	6,750	27,000	03/30/2016.	03/30/2021.
172967 KK 6	CITIGROUP INC				2.A FE	1,004,430	100.579	1,005,790	1,000,000	1,000,202	0	(986)	0	0	2.700	2.601	MS	6,750	27,000	06/02/2016.	03/30/2021.
172967 KK 6	CITIGROUP INC				2.A FE	998,560	100.579	1,005,790	1,000,000	999,877	0	279	0	0	2.700	2.731	MS	6,750	27,000	03/22/2016.	03/30/2021.
172967 KN 0	CITIGROUP INC				2.A FE	997,980	112.832	1,128,320	1,000,000	998,807	0	195	0	0	3.400	3.424	MN	5,667	34,000	04/26/2016.	05/01/2026.
172967 KV 2	CITIGROUP INC				2.A FE	1,498,950	101.172	1,517,580	1,500,000	1,499,855	0	218	0	0	2.350	2.365	FA	14,590	35,250	07/26/2016.	08/02/2021.
172967 KY 6	CITIGROUP INC			1	2.A FE	1,998,820	111.812	2,236,240	2,000,000	1,999,203	0	114	0	0	3.200	3.207	AO	12,444	64,000	10/17/2016.	10/21/2026.
172967 LC 3	CITIGROUP INC			1	2.A FE	1,996,580	102.172	2,043,440	2,000,000	1,999,298	0	705	0	0	2.900	2.937	JD	3,706	58,000	12/01/2016.	12/08/2021.
172967 LD 1	CITIGROUP INC			1	2.A FE	1,000,000	114.923	1,149,230	1,000,000	1,000,000	0	0	0	0	3.887	3.887	JJ	18,463	38,870	01/04/2017.	01/10/2028.
172967 LG 4	CITIGROUP INC			1	2.A FE	1,998,600	103.004	2,060,080	2,000,000	1,999,571	0	283	0	0	2.750	2.765	AO	10,083	55,000	04/18/2017.	04/25/2022.
172967 LP 4	CITIGROUP INC			1	2.A FE	1,000,000	113.392	1,133,920	1,000,000	1,000,000	0	0	0	0	3.668	3.668	JJ	15,997	36,680	07/17/2017.	07/24/2028.
172967 LW 9	CITIGROUP INC			1	2.A FE	2,000,000	117.313	2,346,260	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018.	04/23/2029.
172967 LZ 2	CITIGROUP INC			1	1.G FE	3,000,000	108.775	3,263,250	3,000,000	3,000,000	0	0	0	0	4.044	4.044	JD	10,110	121,320	05/15/2018.	06/01/2024.
172967 ME 8	CITIGROUP INC			1	2.A FE	5,000,000	117.628	5,881,400	5,000,000	5,000,000	0	0	0	0	3.980	3.980	MS	55,831	199,000	03/13/2019.	03/20/2030.
17401Q AE 1	CITIZENS BANK NA			2	2.A FE	999,070	100.620	1,006,200	1,000,000	999,896	0	178	0	0	2.550	2.570	MN	3,400	25,500	05/10/2016.	05/13/2021.
17401Q AE 1	CITIZENS BANK NA			2	2.A FE	323,993	100.620	327,015	325,000	324,897	0	241	0	0	2.550	2.628	MN	1,105	8,288	02/28/2017.	05/13/2021.
17401Q AL 5	CITIZENS BANK NA			2	2.A FE	999,070	102.965	1,029,650	1,000,000	999,713	0	189	0	0	2.650	2.670	MN	2,576	26,500	05/22/2017.	05/26/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17401Q AQ 4	CITIZENS BANK NA			2	2.A FE	998,550	106.997	1,069,970	1,000,000	999,274	0	286	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018.	03/29/2023.
174610 AN 5	CITIZENS FINANCIAL GROUP			1	2.A FE	1,001,120	100.972	1,009,720	1,000,000	1,000,117	0	(233)	0	0	2.375	2.351	JJ	10,094	23,750	07/26/2016.	07/28/2021.
174610 AS 4	CITIZENS FINANCIAL GROUP			1	2.A FE	2,993,400	106.341	3,190,230	3,000,000	2,993,901	0	501	0	0	2.500	2.525	FA	30,208	37,500	02/03/2020.	02/06/2030.
174610 AS 4	CITIZENS FINANCIAL GROUP			1	2.A FE	1,984,060	106.341	2,126,820	2,000,000	1,985,309	0	1,249	0	0	2.500	2.591	FA	20,139	25,000	02/06/2020.	02/06/2030.
186108 CJ 3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.B FE	994,660	115.261	1,152,610	1,000,000	998,213	0	417	0	0	5.500	5.553	FA	20,778	55,000	08/13/2009.	08/15/2024.
186108 CK 0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	1,906,840	106.448	2,128,960	2,000,000	1,928,837	0	8,273	0	0	3.500	4.071	AO	17,500	70,000	03/22/2018.	04/01/2028.
189054 AS 8	CLOROX CO			1	1.G FE	1,012,290	103.068	1,030,680	1,000,000	1,001,448	0	(1,642)	0	0	3.800	3.626	MN	4,856	38,000	08/06/2013.	11/15/2021.
189054 AS 8	CLOROX CO			1	1.G FE	990,970	103.068	1,030,680	1,000,000	999,031	0	1,033	0	0	3.800	3.910	MN	4,856	38,000	11/14/2011.	11/15/2021.
189054 AT 6	CLOROX CO			1	1.G FE	996,830	104.031	1,040,310	1,000,000	999,362	0	343	0	0	3.050	3.087	MS	8,981	30,500	09/10/2012.	09/15/2022.
189054 AU 3	CLOROX CO			1	1.G FE	1,006,650	110.814	1,108,140	1,000,000	1,004,029	0	(998)	0	0	3.500	3.384	JD	1,556	35,000	04/05/2018.	12/15/2024.
189054 AU 3	CLOROX CO			1	1.G FE	996,280	110.814	1,108,140	1,000,000	998,231	0	407	0	0	3.500	3.548	JD	1,556	35,000	11/12/2015.	12/15/2024.
189054 AV 1	CLOROX CO			1	1.G FE	999,660	112.593	1,125,930	1,000,000	999,728	0	32	0	0	3.100	3.104	AO	7,750	31,000	09/26/2017.	10/01/2027.
189054 AW 9	CLOROX CO			1	1.G FE	3,026,460	117.581	3,527,430	3,000,000	3,021,550	0	(2,587)	0	0	3.900	3.784	MN	14,950	117,000	01/17/2019.	05/15/2028.
189054 AW 9	CLOROX CO			1	1.G FE	4,990,950	117.581	5,879,050	5,000,000	4,992,837	0	802	0	0	3.900	3.922	MN	24,917	195,000	05/07/2018.	05/15/2028.
191216 AZ 3	COCA-COLA CO			1	1.F FE	4,481,640	105.131	4,730,895	4,500,000	4,495,412	0	1,919	0	0	2.500	2.546	AO	28,125	112,500	02/28/2013.	04/01/2023.
191216 BE 9	COCA-COLA CO			1	1.F FE	1,048,897	108.484	1,084,840	1,000,000	1,036,464	0	(12,433)	0	0	3.200	1.872	MN	5,333	32,000	01/01/2020.	11/01/2023.
191216 BS 8	COCA-COLA CO			1	1.F FE	1,042,759	110.984	1,109,840	1,000,000	1,035,768	0	(6,991)	0	0	2.875	2.091	AO	5,111	28,750	01/01/2020.	10/27/2025.
191216 BS 8	COCA-COLA CO			1	1.F FE	998,450	110.984	1,109,840	1,000,000	999,172	0	153	0	0	2.875	2.893	AO	5,111	28,750	10/22/2015.	10/27/2025.
191216 BS 8	COCA-COLA CO			1	1.F FE	985,550	110.984	1,109,840	1,000,000	992,449	0	1,428	0	0	2.875	3.044	AO	5,111	28,750	11/03/2015.	10/27/2025.
191216 BS 8	COCA-COLA CO			1	1.F FE	1,909,160	110.984	2,219,680	2,000,000	1,938,691	0	11,445	0	0	2.875	3.572	AO	10,222	57,500	05/01/2018.	10/27/2025.
191216 BW 9	COCA-COLA CO			1	1.F FE	1,999,640	109.604	2,192,080	2,000,000	1,999,776	0	34	0	0	2.550	2.552	JD	4,250	51,000	05/25/2016.	06/01/2026.
191216 CE 8	COCA-COLA CO			1	1.F FE	1,045,619	111.608	1,116,080	1,000,000	1,039,863	0	(5,756)	0	0	2.900	2.228	MN	2,900	29,000	01/01/2020.	05/25/2027.
191216 CE 8	COCA-COLA CO			1	1.F FE	994,840	111.608	1,116,080	1,000,000	996,335	0	511	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017.	05/25/2027.
191216 CM 0	COCA-COLA CO			1	1.E FE	974,864	107.036	1,070,360	1,000,000	977,167	0	2,303	0	0	2.125	2.418	MS	6,788	21,250	01/01/2020.	09/06/2029.
19123M AB 9	COCA-COLA ENTERPRISES			1	2.A FE	994,750	101.146	1,011,460	1,000,000	998,924	0	1,603	0	0	3.250	3.418	FA	11,826	32,500	04/12/2018.	08/19/2021.
19416Q EA 4	COLGATE-PALMOLIVE			1	1.D FE	2,008,935	103.548	2,070,960	2,000,000	2,006,095	0	(2,840)	0	0	1.950	1.800	FA	16,250	39,000	01/01/2020.	02/01/2023.
19416Q EA 4	COLGATE-PALMOLIVE			1	1.D FE	3,448,795	103.548	3,624,180	3,500,000	3,488,903	0	5,145	0	0	1.950	2.106	FA	28,438	68,250	07/27/2012.	02/01/2023.
19416Q EC 0	COLGATE-PALMOLIVE			1	1.D FE	3,940,200	104.191	4,167,640	4,000,000	3,984,759	0	6,269	0	0	2.100	2.268	MN	14,000	84,000	04/29/2013.	05/01/2023.
19416Q EG 1	COLGATE-PALMOLIVE			1	1.D FE	528,119	109.073	545,365	500,000	521,633	0	(6,487)	0	0	3.250	1.853	MS	4,785	16,250	01/01/2020.	03/15/2024.
19416Q EL 0	COLGATE-PALMOLIVE			1	1.D FE	506,956	103.747	518,735	500,000	504,571	0	(2,384)	0	0	2.250	1.751	MN	1,438	11,250	01/01/2020.	11/15/2022.
195869 AP 7	COLONIAL PIPELINE CO (144A)			1	1.G FE	1,994,520	112.641	2,252,820	2,000,000	1,997,067	0	537	0	0	3.750	3.783	AO	18,750	75,000	09/16/2015.	10/01/2025.
198280 AF 6	COLUMBIA PIPELINE GROUP			1	1.G FE	1,009,300	115.092	1,150,920	1,000,000	1,004,467	0	(951)	0	0	4.500	4.384	JD	3,750	45,000	05/20/2015.	06/01/2025.
198280 AF 6	COLUMBIA PIPELINE GROUP			1	1.G FE	998,470	115.092	1,150,920	1,000,000	999,212	0	151	0	0	4.500	4.519	JD	3,750	45,000	05/19/2015.	06/01/2025.
20030N BL 4	COMCAST CORP			1	1.G FE	999,120	110.672	1,106,720	1,000,000	999,592	0	85	0	0	3.375	3.385	FA	12,750	33,750	08/05/2014.	02/15/2025.
20030N BN 0	COMCAST CORP			1	1.G FE	1,016,620	111.677	1,116,770	1,000,000	1,009,128	0	(1,916)	0	0	3.375	3.150	FA	12,750	33,750	11/18/2016.	08/15/2025.
20030N BY 6	COMCAST CORP			1	1.G FE	529,716	113.021	565,105	500,000	525,672	0	(4,044)	0	0	3.300	2.353	FA	6,875	16,500	01/01/2020.	02/01/2027.
20030N BY 6	COMCAST CORP			1	1.G FE	1,011,730	113.021	1,130,210	1,000,000	1,007,626	0	(1,171)	0	0	3.300	3.156	FA	13,750	33,000	04/21/2017.	02/01/2027.
20030N BY 6	COMCAST CORP			1	1.G FE	2,994,090	113.021	3,390,630	3,000,000	2,996,171	0	551	0	0	3.300	3.323	FA	41,250	99,000	01/05/2017.	02/01/2027.
20030N CA 7	COMCAST CORP			1	1.G FE	2,998,110	112.920	3,387,600	3,000,000	2,998,601	0	164	0	0	3.150	3.157	FA	35,700	94,500	08/01/2017.	02/15/2028.
20030N CA 7	COMCAST CORP			1	1.G FE	1,937,540	112.920	2,258,400	2,000,000	1,953,443	0	5,652	0	0	3.150	3.522	FA	23,800	63,000	01/31/2018.	02/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N CH 2	COMCAST CORP			1	1.G FE	2,989,410	115.377	3,461,310	3,000,000	2,991,835	0	945	0	0	3.550	3.592	MN	17,750	106,500	02/01/2018.	05/01/2028.
20030N CH 2	COMCAST CORP			1	1.G FE	994,270	115.377	1,153,770	1,000,000	995,619	0	509	0	0	3.550	3.618	MN	5,917	35,500	02/02/2018.	05/01/2028.
200339 DX 4	COMERICA BANK				2.A FE	124,815	112.934	141,168	125,000	124,893	0	20	0	0	4.000	4.020	JJ	2,139	5,000	12/13/2016.	07/27/2025.
200339 DX 4	COMERICA BANK				2.A FE	993,970	112.934	1,129,340	1,000,000	996,916	0	597	0	0	4.000	4.074	JJ	17,111	40,000	07/22/2015.	07/27/2025.
200340 AS 6	COMERICA INC			2	2.A FE	4,999,550	107.981	5,399,050	5,000,000	4,999,638	0	89	0	0	3.700	3.702	JJ	77,083	185,000	07/26/2018.	07/31/2023.
201723 AL 7	COMMERCIAL METALS CO			1	3.A FE	1,920,000	105.500	2,110,000	2,000,000	1,938,604	0	7,476	0	0	5.375	5.948	JJ	49,569	107,500	05/30/2018.	07/15/2027.
201723 AL 7	COMMERCIAL METALS CO			1	3.A FE	95,750	105.500	105,500	100,000	96,726	0	398	0	0	5.375	5.987	JJ	2,478	5,375	06/08/2018.	07/15/2027.
201723 AL 7	COMMERCIAL METALS CO			1	3.A FE	473,125	105.500	527,500	500,000	479,093	0	2,526	0	0	5.375	6.161	JJ	12,392	26,875	07/05/2018.	07/15/2027.
201723 AL 7	COMMERCIAL METALS CO			1	3.A FE	940,000	105.500	1,055,000	1,000,000	953,227	0	5,630	0	0	5.375	6.257	JJ	24,785	53,750	07/13/2018.	07/15/2027.
201723 AN 3	COMMERCIAL METALS CO			1	3.A FE	1,000,000	103.250	1,032,500	1,000,000	1,000,000	0	0	0	0	5.750	5.750	AO	12,139	57,500	04/19/2018.	04/15/2026.
201723 AN 3	COMMERCIAL METALS CO			1	3.A FE	351,450	103.250	366,538	355,000	352,416	0	400	0	0	5.750	5.910	AO	4,309	20,413	05/30/2018.	04/15/2026.
201723 AN 3	COMMERCIAL METALS CO			1	3.A FE	113,563	103.250	118,738	115,000	113,952	0	162	0	0	5.750	5.951	AO	1,396	6,613	06/08/2018.	04/15/2026.
201723 AN 3	COMMERCIAL METALS CO			1	3.A FE	935,750	103.250	980,875	950,000	939,569	0	1,616	0	0	5.750	5.993	AO	11,532	54,625	06/21/2018.	04/15/2026.
202795 HZ 6	COMMONWEALTH EDISON			1	1.F FE	500,425	101.274	506,370	500,000	500,030	0	(67)	0	0	3.400	3.389	MS	5,667	17,000	08/31/2011.	09/01/2021.
202795 HZ 6	COMMONWEALTH EDISON			1	1.F FE	2,499,175	101.274	2,531,850	2,500,000	2,499,855	0	95	0	0	3.400	3.404	MS	28,333	85,000	08/30/2011.	09/01/2021.
202795 JE 1	COMMONWEALTH EDISON			1	1.F FE	2,997,450	108.677	3,260,310	3,000,000	2,998,844	0	260	0	0	3.100	3.110	MN	15,500	93,000	11/03/2014.	11/01/2024.
202795 JH 4	COMMONWEALTH EDISON			1	1.F FE	2,000,000	109.577	2,191,540	2,000,000	2,000,000	0	0	0	0	2.550	2.550	JD	2,267	51,000	06/20/2016.	06/15/2026.
202795 JK 7	COMMONWEALTH EDISON			1	1.F FE	997,260	111.141	1,111,410	1,000,000	998,070	0	257	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017.	08/15/2027.
202795 JK 7	COMMONWEALTH EDISON			1	1.F FE	3,551,869	111.141	4,158,896	3,742,000	3,595,451	0	19,246	0	0	2.950	3.620	FA	41,703	110,389	09/04/2018.	08/15/2027.
202795 JR 2	COMMONWEALTH EDISON			1	1.F FE	1,990,180	107.183	2,143,660	2,000,000	1,990,909	0	729	0	0	2.200	2.255	MS	14,667	22,733	02/20/2020.	03/01/2030.
205887 BJ 0	CONAGRA FOODS			1	2.C FE	994,420	104.624	1,046,240	1,000,000	998,882	0	609	0	0	3.250	3.316	MS	9,569	32,500	09/10/2012.	09/15/2022.
205887 BR 2	CONAGRA FOODS			1	2.C FE	35,691	105.234	37,299	35,444	35,496	0	(27)	0	0	3.200	3.116	JJ	491	1,134	01/16/2013.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	519,952	105.234	548,515	521,234	520,926	0	138	0	0	3.200	3.229	JJ	7,228	16,679	01/15/2013.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	743,520	105.234	790,411	751,098	747,683	0	1,563	0	0	3.200	3.429	JJ	10,415	24,035	04/04/2018.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	1,335,407	105.234	1,421,752	1,351,039	1,344,042	0	3,201	0	0	3.200	3.461	JJ	18,734	43,233	03/20/2018.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	74,327	105.234	82,277	78,185	77,226	0	437	0	0	3.200	3.822	JJ	1,084	2,502	07/08/2013.	01/25/2023.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	1,010,810	114.313	1,143,130	1,000,000	1,007,634	0	(1,024)	0	0	3.750	3.617	AO	9,375	37,500	10/16/2017.	10/01/2027.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	969,480	114.313	1,143,130	1,000,000	977,362	0	2,847	0	0	3.750	4.137	AO	9,375	37,500	02/13/2018.	10/01/2027.
20605P AK 7	CONCHO RESOURCES INC			1	2.C FE	1,993,200	118.248	2,364,960	2,000,000	1,994,641	0	572	0	0	4.300	4.341	FA	32,489	86,000	06/14/2018.	08/15/2028.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	998,420	103.893	1,038,930	1,000,000	999,639	0	168	0	0	2.500	2.518	JJ	11,528	25,000	01/11/2013.	01/15/2023.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	993,510	103.893	1,038,930	1,000,000	998,534	0	689	0	0	2.500	2.574	JJ	11,528	25,000	01/08/2013.	01/15/2023.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	2,361,410	112.347	2,583,981	2,300,000	2,340,513	0	(6,152)	0	0	3.200	2.876	MS	21,671	73,600	06/20/2017.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	4,854,350	112.347	5,617,350	5,000,000	4,892,483	0	15,187	0	0	3.200	3.589	MS	47,111	160,000	05/30/2018.	03/15/2027.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,120,990	120.096	1,200,960	1,000,000	1,074,290	0	(13,580)	0	0	4.950	3.312	MS	14,575	49,500	05/24/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	2,234,420	120.096	2,401,920	2,000,000	2,142,158	0	(25,932)	0	0	4.950	3.380	MS	29,150	99,000	04/07/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	3,245,970	120.096	3,602,880	3,000,000	3,171,695	0	(31,044)	0	0	4.950	3.676	MS	43,725	148,500	07/13/2018.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,670,222	120.096	1,849,478	1,540,000	1,627,565	0	(15,829)	0	0	4.950	3.684	MS	22,446	76,230	03/19/2018.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,449,214	120.096	1,605,684	1,337,000	1,412,464	0	(13,638)	0	0	4.950	3.693	MS	19,487	66,182	03/19/2018.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,093,130	120.096	1,200,960	1,000,000	1,055,145	0	(9,957)	0	0	4.950	3.721	MS	14,575	49,500	12/15/2016.	03/15/2026.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	2,594,020	140.335	2,806,700	2,000,000	2,504,047	0	(51,771)	0	0	6.950	3.430	AO	29,344	139,000	03/26/2019.	04/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	2,632,920	140.335	2,806,700	2,000,000	2,470,195	0	(47,820)	0	0	6.950	3.638	AO	29,344	139,000	06/06/2017.	04/15/2029.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	1,303,910	140.335	1,403,350	1,000,000	1,228,341	0	(23,131)	0	0	6.950	3.722	AO	14,672	69,500	07/28/2017.	04/15/2029.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	1,306,030	140.335	1,403,350	1,000,000	1,225,859	0	(22,846)	0	0	6.950	3.753	AO	14,672	69,500	04/20/2017.	04/15/2029.
209111 FE 8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	337,409	109.440	355,680	325,000	330,129	0	(1,308)	0	0	3.300	2.844	JD	894	10,725	01/08/2015.	12/01/2024.
209111 FE 8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,591,762	109.440	1,712,736	1,565,000	1,576,652	0	(2,952)	0	0	3.300	3.084	JD	4,304	51,645	07/07/2015.	12/01/2024.
209111 FE 8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	996,530	109.440	1,094,400	1,000,000	998,487	0	351	0	0	3.300	3.341	JD	2,750	33,000	11/19/2014.	12/01/2024.
209111 FJ 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	995,930	110.313	1,103,130	1,000,000	997,450	0	387	0	0	2.900	2.947	JD	2,417	29,000	11/10/2016.	12/01/2026.
209111 FJ 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	247,143	110.313	279,092	253,000	249,270	0	564	0	0	2.900	3.175	JD	611	7,337	01/19/2017.	12/01/2026.
209111 FJ 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	249,779	110.313	294,536	267,000	254,301	0	1,880	0	0	2.900	3.805	JD	645	7,743	07/09/2018.	12/01/2026.
209111 FM 0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	1,999,480	111.922	2,238,440	2,000,000	1,999,585	0	47	0	0	3.125	3.128	MN	7,986	62,500	11/13/2017.	11/15/2027.
209111 FP 3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	3,001,980	115.812	3,474,360	3,000,000	3,001,486	0	(175)	0	0	3.800	3.792	MN	14,567	114,000	05/08/2018.	05/15/2028.
209111 FS 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,004,560	118.113	2,362,260	2,000,000	2,003,688	0	(399)	0	0	4.000	3.972	JD	6,667	80,000	11/28/2018.	12/01/2028.
21036P AK 4	CONSTELLATION BRANDS INC LS:100K	LS		1	2.C FE	693,000	101.085	707,595	700,000	699,603	0	965	0	0	3.750	3.898	MN	4,375	26,250	05/23/2013.	05/01/2021.
21036P AL 2	CONSTELLATION BRANDS INC			1	2.C FE	250,000	109.034	272,585	250,000	250,000	0	0	0	0	4.250	4.250	MN	1,771	10,625	04/30/2013.	05/01/2023.
21036P AL 2	CONSTELLATION BRANDS INC			1	2.C FE	998,750	109.034	1,090,340	1,000,000	999,620	0	132	0	0	4.250	4.265	MN	7,083	42,500	05/23/2013.	05/01/2023.
21036P AP 3	CONSTELLATION BRANDS INC			1	2.C FE	1,076,660	118.560	1,185,600	1,000,000	1,045,039	0	(8,205)	0	0	4.750	3.738	JD	3,958	47,500	11/30/2016.	12/01/2025.
21036P AP 3	CONSTELLATION BRANDS INC			1	2.C FE	530,255	118.560	585,686	494,000	515,572	0	(3,926)	0	0	4.750	3.768	JD	1,955	23,465	01/13/2017.	12/01/2025.
21036P AQ 1	CONSTELLATION BRANDS INC			1	2.C FE	999,090	114.503	1,145,030	1,000,000	999,399	0	86	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016.	12/06/2026.
21036P AS 7	CONSTELLATION BRANDS INC			1	2.C FE	997,660	112.930	1,129,300	1,000,000	998,387	0	218	0	0	3.500	3.528	MN	5,056	35,000	05/02/2017.	05/09/2027.
21036P AY 4	CONSTELLATION BRANDS INC			1	2.C FE	2,994,210	114.256	3,427,680	3,000,000	2,995,613	0	520	0	0	3.600	3.623	FA	40,800	108,000	01/29/2018.	02/15/2028.
210518 CV 6	CONSUMERS ENERGY COMPANY			2	1.F FE	522,548	107.186	535,930	500,000	516,018	0	(6,531)	0	0	3.375	1.986	FA	6,375	16,875	01/01/2020.	08/15/2023.
210518 CV 6	CONSUMERS ENERGY COMPANY			2	1.F FE	1,998,980	107.186	2,143,720	2,000,000	1,999,649	0	107	0	0	3.375	3.381	FA	25,500	67,500	08/05/2013.	08/15/2023.
210518 DC 7	CONSUMERS ENERGY COMPANY			1	1.E FE	2,994,540	118.168	3,545,040	3,000,000	2,995,447	0	476	0	0	3.800	3.822	MN	14,567	114,000	10/30/2018.	11/15/2028.
212015 AL 5	CONTINENTAL RESOURCES			1	3.A FE	101,000	103.293	104,326	101,000	101,000	0	0	0	0	4.500	4.500	AO	960	4,545	04/02/2013.	04/15/2023.
22025Y AP 5	CORECIVIC INC			1	3.B FE	1,678,750	96.500	1,640,500	1,700,000	1,640,500	(49,627)	2,877	0	0	4.625	4.821	MN	13,104	78,625	08/31/2015.	05/01/2023.
219350 AZ 8	CORNING INC			1	2.A FE	1,012,510	107.985	1,079,850	1,000,000	1,006,298	0	(2,253)	0	0	3.700	3.447	MN	4,728	37,000	02/22/2018.	11/15/2023.
219350 BB 0	CORNING INC			1	2.A FE	1,031,280	102.896	1,028,960	1,000,000	1,007,239	0	(5,853)	0	0	2.900	2.288	MN	3,706	29,000	09/22/2016.	05/15/2022.
219350 BB 0	CORNING INC			1	2.A FE	1,945,454	102.896	2,032,196	1,975,000	1,963,996	0	7,681	0	0	2.900	3.317	MN	7,318	57,275	07/09/2018.	05/15/2022.
22160K AL 9	COSTCO WHOLESALE CORP			1	1.D FE	1,927,300	107.630	2,152,600	2,000,000	1,953,896	0	12,628	0	0	2.750	3.478	MN	6,569	55,000	11/05/2018.	05/18/2024.
22160K AM 7	COSTCO WHOLESALE CORP			1	1.D FE	1,582,434	112.330	1,684,950	1,500,000	1,571,639	0	(10,796)	0	0	3.000	2.164	MN	5,375	45,000	01/01/2020.	05/18/2027.
22160K AM 7	COSTCO WHOLESALE CORP			1	1.D FE	3,965,480	112.330	4,493,200	4,000,000	3,976,691	0	3,244	0	0	3.000	3.101	MN	14,333	120,000	05/09/2017.	05/18/2027.
224044 BW 6	COX COMMUNICATIONS INC (144A)			1	2.B FE	998,460	105.376	1,053,760	1,000,000	999,651	0	165	0	0	3.250	3.268	JD	1,444	32,500	11/26/2012.	12/15/2022.
224044 CE 5	COX COMMUNICATIONS INC (144A)			1	2.B FE	2,994,810	111.618	3,348,540	3,000,000	2,997,789	0	474	0	0	3.850	3.870	FA	48,125	115,500	12/01/2014.	02/01/2025.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,996,620	112.472	2,249,440	2,000,000	1,997,872	0	322	0	0	3.350	3.370	MS	19,728	67,000	09/08/2016.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	984,620	112.472	1,124,720	1,000,000	990,022	0	1,546	0	0	3.350	3.544	MS	9,864	33,500	04/28/2017.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	2,948,070	112.472	3,374,160	3,000,000	2,964,263	0	5,535	0	0	3.350	3.582	MS	29,592	100,500	12/15/2017.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	973,500	112.472	1,124,720	1,000,000	982,866	0	2,647	0	0	3.350	3.685	MS	9,864	33,500	04/06/2017.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,884,280	112.472	2,249,440	2,000,000	1,917,698	0	12,521	0	0	3.350	4.167	MS	19,728	67,000	03/21/2018.	09/15/2026.
224044 CJ 4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	113.171	1,131,710	1,000,000	996,635	0	440	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017.	08/15/2027.
224044 CJ 4	COX COMMUNICATIONS INC (144A)			1	2.B FE	990,650	113.171	1,131,710	1,000,000	993,427	0	860	0	0	3.500	3.612	FA	13,222	35,000	08/08/2017.	08/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
224399 AR 6	CRANE CO			1	2.B FE	2,059,400	109.687	2,193,740	2,000,000	2,032,776	0	(11,268)	0	0	4.450	3.808	JD	3,956	89,000	07/24/2018.	12/15/2023.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	1,044,840	112.766	1,127,660	1,000,000	1,027,049	0	(6,048)	0	0	3.875	3.170	MN	4,628	38,750	12/14/2017.	05/18/2025.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	1,005,610	112.766	1,127,660	1,000,000	1,002,615	0	(573)	0	0	3.875	3.807	MN	4,628	38,750	05/13/2015.	05/18/2025.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	998,770	112.766	1,127,660	1,000,000	999,367	0	123	0	0	3.875	3.890	MN	4,628	38,750	05/12/2015.	05/18/2025.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	352,153	111.589	390,562	350,000	351,478	0	(215)	0	0	3.400	3.323	MN	1,719	11,900	10/04/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	2,004,620	111.589	2,231,780	2,000,000	2,003,067	0	(443)	0	0	3.400	3.372	MN	9,822	68,000	05/24/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	993,790	111.589	1,115,890	1,000,000	995,782	0	579	0	0	3.400	3.474	MN	4,911	34,000	05/03/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	1,523,933	111.589	1,712,891	1,535,000	1,527,486	0	1,033	0	0	3.400	3.486	MN	7,539	52,190	05/04/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	992,710	111.589	1,115,890	1,000,000	995,049	0	681	0	0	3.400	3.487	MN	4,911	34,000	05/02/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	1,983,980	111.589	2,231,780	2,000,000	1,988,518	0	1,579	0	0	3.400	3.501	MN	9,822	68,000	01/10/2018.	05/09/2027.
12636Y AC 6	CRH AMERICA INC (144A)		C	1	2.A FE	1,994,440	116.470	2,329,400	2,000,000	1,995,653	0	496	0	0	3.950	3.984	AO	19,092	79,000	03/28/2018.	04/04/2028.
12636Y AC 6	CRH AMERICA INC (144A)		C	1	2.A FE	2,981,130	116.470	3,494,100	3,000,000	2,985,438	0	1,679	0	0	3.950	4.027	AO	28,638	118,500	03/27/2018.	04/04/2028.
12636Y AC 6	CRH AMERICA INC (144A)		C	1	2.A FE	2,877,330	116.470	3,494,100	3,000,000	2,901,513	0	11,232	0	0	3.950	4.484	AO	28,638	118,500	10/05/2018.	04/04/2028.
228189 AB 2	CROWN AMERICAS/CAP CORP IV			1	3.C FE	987,500	105.763	1,057,630	1,000,000	996,903	0	1,407	0	0	4.500	4.660	JJ	20,750	45,000	04/15/2013.	01/15/2023.
22822V AB 7	CROWN CASTLE INTL CORP			1	2.C FE	675,575	115.760	706,136	610,000	646,836	0	(6,899)	0	0	4.450	3.105	FA	10,255	27,145	08/09/2016.	02/15/2026.
22822V AC 5	CROWN CASTLE INTL CORP			1	2.C FE	996,950	112.744	1,127,440	1,000,000	998,224	0	286	0	0	3.700	3.736	JD	1,644	37,000	04/26/2016.	06/15/2026.
22822V AE 1	CROWN CASTLE INTL CORP			1	2.C FE	995,780	114.960	1,149,600	1,000,000	997,197	0	386	0	0	4.000	4.051	MS	13,333	40,000	01/30/2017.	03/01/2027.
22822V AH 4	CROWN CASTLE INTL CORP			1	2.C FE	1,003,200	113.018	1,130,180	1,000,000	1,002,212	0	(301)	0	0	3.650	3.611	MS	12,167	36,500	07/26/2017.	09/01/2027.
22822V AH 4	CROWN CASTLE INTL CORP			1	2.C FE	999,300	113.018	1,130,180	1,000,000	999,494	0	61	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017.	09/01/2027.
22822V AK 7	CROWN CASTLE INTL CORP			1	2.C FE	996,150	115.346	1,153,460	1,000,000	997,124	0	341	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018.	02/15/2028.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	1,169,427	109.451	1,149,236	1,050,000	1,089,176	0	(18,276)	0	0	5.250	3.341	JJ	25,419	55,125	04/27/2016.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	1,020,000	109.451	1,094,510	1,000,000	1,006,132	0	(2,803)	0	0	5.250	4.929	JJ	24,208	52,500	06/25/2015.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	2,035,000	109.451	2,189,020	2,000,000	2,008,840	0	(4,041)	0	0	5.250	5.018	JJ	48,417	105,000	05/29/2013.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	505,000	109.451	547,255	500,000	501,538	0	(704)	0	0	5.250	5.088	JJ	12,104	26,250	06/30/2015.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	1,000,000	109.451	1,094,510	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JJ	24,208	52,500	10/03/2012.	01/15/2023.
126307 AF 4	CSC HOLDINGS LLC			1	4.C FE	2,145,000	104.687	2,093,740	2,000,000	2,017,005	0	(18,690)	0	0	6.750	5.726	MN	17,250	135,000	08/16/2012.	11/15/2021.
126408 GV 9	CSX CORP			1	2.A FE	1,024,280	100.622	1,006,220	1,000,000	1,000,482	0	(2,984)	0	0	4.250	3.944	JD	3,542	42,500	07/14/2011.	06/01/2021.
126408 GV 9	CSX CORP			1	2.A FE	994,990	100.622	1,006,220	1,000,000	999,684	0	558	0	0	4.250	4.312	JD	3,542	42,500	05/20/2011.	06/01/2021.
126408 HB 2	CSX CORP			1	2.A FE	999,150	109.330	1,093,300	1,000,000	999,645	0	86	0	0	3.400	3.410	FA	14,167	34,000	07/16/2014.	08/01/2024.
126408 HD 8	CSX CORP			1	2.A FE	1,008,760	111.972	1,119,720	1,000,000	1,004,946	0	(985)	0	0	3.350	3.233	MN	5,583	33,500	12/07/2016.	11/01/2025.
126408 HH 9	CSX CORP			1	2.A FE	1,997,560	113.148	2,262,960	2,000,000	1,998,354	0	222	0	0	3.250	3.264	JD	5,417	65,000	04/26/2017.	06/01/2027.
126408 HJ 5	CSX CORP			1	2.A FE	1,998,660	116.670	2,333,400	2,000,000	1,998,925	0	119	0	0	3.800	3.808	MS	25,333	76,000	02/15/2018.	03/01/2028.
126408 HM 8	CSX CORP			1	2.A FE	4,982,050	121.256	6,062,800	5,000,000	4,984,646	0	1,504	0	0	4.250	4.294	MS	62,569	212,500	11/07/2018.	03/15/2029.
22966R AB 2	CUBESMART LP			1	2.B FE	421,372	109.530	438,120	400,000	409,439	0	(3,269)	0	0	4.375	3.455	JD	778	17,500	02/24/2017.	12/15/2023.
22966R AB 2	CUBESMART LP			1	2.B FE	209,884	109.530	219,060	200,000	204,366	0	(1,510)	0	0	4.375	3.523	JD	389	8,750	02/23/2017.	12/15/2023.
22966R AD 8	CUBESMART LP			2	2.B FE	956,440	110.124	1,101,240	1,000,000	972,512	0	4,285	0	0	3.125	3.666	MS	10,417	31,250	01/12/2017.	09/01/2026.
231021 AR 7	CUMMINS INC			1	1.F FE	494,603	108.399	514,895	475,000	481,603	0	(2,504)	0	0	3.650	3.068	AO	4,334	17,338	06/05/2015.	10/01/2023.
231021 AR 7	CUMMINS INC			1	1.F FE	1,008,440	108.399	1,083,990	1,000,000	1,002,464	0	(927)	0	0	3.650	3.546	AO	9,125	36,500	09/30/2013.	10/01/2023.
231021 AR 7	CUMMINS INC			1	1.F FE	1,001,650	108.399	1,083,990	1,000,000	1,000,541	0	(203)	0	0	3.650	3.629	AO	9,125	36,500	09/20/2013.	10/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650 BZ 2	CVS CAREMARK		..	1	2.B FE	1,016,243	103.986	1,039,860	1,000,000	1,010,254	0	(5,988)	0	0	2.750	2.121	JD	2,292	27,500	01/01/2020.	12/01/2022.
126650 BZ 2	CVS CAREMARK		..	1	2.B FE	3,994,440	103.986	4,159,440	4,000,000	3,998,761	0	595	0	0	2.750	2.766	JD	9,167	110,000	11/26/2012.	12/01/2022.
126650 CL 2	CVS HEALTH CORP		..	1	2.B FE	989,940	113.384	1,133,840	1,000,000	994,908	0	997	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015.	07/20/2025.
126650 CQ 1	CVS HEALTH CORP		..	1	2.B FE	3,330,826	107.098	3,320,038	3,100,000	3,161,061	0	(34,925)	0	0	4.750	3.524	JD	12,271	147,250	10/09/2015.	12/01/2022.
126650 CU 2	CVS HEALTH CORP		..	1	2.B FE	1,982,780	110.052	2,201,040	2,000,000	1,990,033	0	1,667	0	0	2.875	2.975	JD	4,792	57,500	05/16/2016.	06/01/2026.
126650 CX 6	CVS HEALTH CORP		..	1	2.B FE	985,940	119.102	1,191,020	1,000,000	989,228	0	1,229	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018.	03/25/2028.
126650 BP 4	CVS LEASE PASS THRU CERT		..	1	2.B	1,557,448	116.209	1,596,548	1,373,860	1,505,123	0	(16,159)	0	0	6.036	3.587	MON	4,837	82,926	09/26/2017.	12/10/2028.
126650 BP 4	CVS LEASE PASS THRU CERT		..	1	2.B	1,032,201	116.209	1,199,511	1,032,201	1,032,203	0	0	0	0	6.036	6.112	MON	3,634	62,304	11/14/2006.	12/10/2028.
126650 BQ 2	CVS LEASE PASS THRU CERT		..	1	2.B IF	151,320	119.569	156,990	131,297	142,155	0	(1,119)	0	0	6.943	5.707	MON	532	9,116	10/19/2010.	01/10/2030.
126650 BQ 2	CVS LEASE PASS THRU CERT		..	1	2.B IF	1,011,091	119.569	1,048,982	877,302	949,795	0	(7,467)	0	0	6.943	5.708	MON	3,553	60,911	10/14/2010.	01/10/2030.
126650 BS 8	CVS LEASE PASS THRU CERT (144A)		..	1	2.B FE	3,411,005	122.949	4,193,796	3,411,005	3,411,012	0	0	0	0	7.507	7.625	MON	14,937	256,064	12/07/2009.	01/10/2032.
126650 BV 1	CVS LEASE PASS THRU CERT (144A)		..		2.B FE	311,722	117.503	307,075	261,334	293,963	0	(2,564)	0	0	5.773	4.358	MON	880	15,087	04/18/2013.	01/10/2033.
126650 BV 1	CVS LEASE PASS THRU CERT (144A)		..		2.B FE	309,153	117.503	307,075	261,334	292,162	0	(2,411)	0	0	5.773	4.434	MON	880	15,087	01/24/2013.	01/10/2033.
126650 BV 1	CVS LEASE PASS THRU CERT (144A)		..		2.B FE	860,869	117.503	919,589	782,609	839,147	0	(4,278)	0	0	5.773	4.525	MON	2,636	45,180	09/18/2015.	01/10/2033.
126650 BV 1	CVS LEASE PASS THRU CERT (144A)		..		2.B FE	3,484,455	117.503	4,094,339	3,484,455	3,484,453	0	(0)	0	0	5.773	5.842	MON	11,734	201,158	12/01/2010.	01/10/2033.
126650 BY 5	CVS LEASE PASS THRU CERT (144A)		..		2.B FE	1,092,041	121.350	1,167,302	961,930	1,057,542	0	(6,698)	0	0	5.926	4.329	MON	3,325	57,004	09/10/2015.	01/10/2034.
126650 BY 5	CVS LEASE PASS THRU CERT (144A)		..		2.B FE	3,699,732	121.350	4,489,624	3,699,732	3,699,735	0	0	0	0	5.926	5.926	MON	12,789	219,246	12/07/2011.	01/10/2034.
233851 BJ 2	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	2,084,240	108.515	2,170,300	2,000,000	2,041,079	0	(10,798)	0	0	3.250	2.645	FA	27,083	65,000	10/27/2016.	08/01/2024.
233851 CB 8	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	1,019,200	111.353	1,113,530	1,000,000	1,011,197	0	(2,233)	0	0	3.500	3.235	FA	14,389	35,000	03/28/2017.	08/03/2025.
233851 CH 5	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	999,620	100.811	1,008,110	1,000,000	999,958	0	78	0	0	2.000	2.008	JJ	9,722	20,000	06/30/2016.	07/06/2021.
233851 CK 8	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	981,710	101.410	1,014,100	1,000,000	996,700	0	3,849	0	0	2.200	2.601	AO	3,667	22,000	12/07/2016.	10/30/2021.
233851 CS 1	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	998,890	102.415	1,024,150	1,000,000	999,759	0	228	0	0	2.850	2.874	JJ	13,854	28,500	01/03/2017.	01/06/2022.
233851 CU 6	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	995,980	111.973	1,119,730	1,000,000	997,413	0	380	0	0	3.450	3.498	JJ	16,771	34,500	01/03/2017.	01/06/2027.
233851 DF 8	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	531,092	114.760	573,800	500,000	527,654	0	(3,438)	0	0	3.750	2.887	FA	6,719	18,750	01/01/2020.	02/22/2028.
233851 DF 8	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	1,000,000	114.760	1,147,600	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018.	02/22/2028.
233851 DL 5	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	2,994,300	107.217	3,216,510	3,000,000	2,997,089	0	1,124	0	0	3.700	3.742	MN	17,575	111,000	04/30/2018.	05/04/2023.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,101,730	112.000	1,120,000	1,000,000	1,053,339	0	(11,307)	0	0	3.350	2.090	MS	9,864	33,500	07/20/2016.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	531,884	112.000	560,000	500,000	526,299	0	(5,585)	0	0	3.350	2.107	MS	4,932	16,750	01/01/2020.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,027,240	112.000	1,120,000	1,000,000	1,015,329	0	(3,171)	0	0	3.350	2.980	MS	9,864	33,500	01/26/2017.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,025,040	112.000	1,120,000	1,000,000	1,014,117	0	(2,918)	0	0	3.350	3.009	MS	9,864	33,500	02/01/2017.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,004,590	112.000	1,120,000	1,000,000	1,002,918	0	(599)	0	0	3.350	3.279	MS	9,864	33,500	02/27/2018.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	2,886,270	112.000	3,220,000	2,875,000	2,882,203	0	(1,477)	0	0	3.350	3.289	MS	28,359	96,313	03/20/2018.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	2,008,160	112.000	2,240,000	2,000,000	2,004,023	0	(825)	0	0	3.350	3.301	MS	19,728	67,000	09/14/2015.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,243,517	112.000	1,405,600	1,255,000	1,247,230	0	1,486	0	0	3.350	3.493	MS	12,379	42,043	06/04/2018.	09/15/2025.
244199 BE 4	DEERE & CO		..	2	1.F FE	1,994,920	102.895	2,057,900	2,000,000	1,999,169	0	548	0	0	2.600	2.629	JD	3,322	52,000	06/05/2012.	06/08/2022.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	2,947,017	160.796	5,637,508	3,506,000	3,116,272	0	19,875	0	0	9.000	10.813	AO	66,614	315,540	09/26/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	17,640	160.796	33,767	21,000	18,661	0	119	0	0	9.000	10.820	AO	399	1,890	11/25/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	13,175	160.796	27,335	17,000	14,251	0	132	0	0	9.000	11.748	AO	323	1,530	11/19/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	9,945	160.796	20,903	13,000	10,793	0	105	0	0	9.000	11.904	AO	247	1,170	10/03/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	13,870	160.796	30,551	19,000	15,227	0	174	0	0	9.000	12.478	AO	361	1,710	11/07/2002.	04/15/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
249030 AC 1	DENTSPLY INTERNATIONAL			1	2.B FE	2,989,590	101.256	3,037,680	3,000,000	2,999,098	0	1,219	0	0	4.125	4.168	FA	46,750	123,750	08/16/2011.	08/15/2021.
250847 EG 1	DETROIT EDISON COMPANY			1	1.F FE	505,100	100.569	502,845	500,000	500,094	0	(627)	0	0	3.900	3.776	JD	1,625	19,500	06/22/2011.	06/01/2021.
250847 EG 1	DETROIT EDISON COMPANY			1	1.F FE	997,350	100.569	1,005,690	1,000,000	999,816	0	280	0	0	3.900	3.932	JD	3,250	39,000	05/11/2011.	06/01/2021.
250847 EJ 5	DETROIT EDISON COMPANY			1	1.F FE	1,254,150	102.751	1,284,388	1,250,000	1,250,592	0	(463)	0	0	2.650	2.612	JD	1,472	33,125	06/20/2012.	06/15/2022.
250847 EJ 5	DETROIT EDISON COMPANY			1	1.F FE	1,996,880	102.751	2,055,020	2,000,000	1,999,475	0	340	0	0	2.650	2.668	JD	2,356	53,000	06/19/2012.	06/15/2022.
250847 EJ 5	DETROIT EDISON COMPANY			1	1.F FE	243,638	102.751	256,878	250,000	248,511	0	984	0	0	2.650	3.071	JD	294	6,625	09/17/2015.	06/15/2022.
25245B AB 3	DIAGEO INVESTMENT CORP		C	1	1.G FE	1,006,180	103.438	1,034,380	1,000,000	1,001,227	0	(887)	0	0	2.875	2.781	MN	3,993	28,750	01/05/2015.	05/11/2022.
25245B AB 3	DIAGEO INVESTMENT CORP		C	1	1.G FE	996,380	103.438	1,034,380	1,000,000	999,423	0	395	0	0	2.875	2.917	MN	3,993	28,750	05/08/2012.	05/11/2022.
386088 AF 5	DIAGEO INVESTMENT CORP		C		1.G FE	843,116	112.955	762,446	675,000	736,179	0	(34,691)	0	0	8.000	2.533	MS	15,900	54,000	10/30/2017.	09/15/2022.
386088 AF 5	DIAGEO INVESTMENT CORP		C		1.G FE	1,428,940	112.955	1,129,550	1,000,000	1,082,006	0	(46,205)	0	0	8.000	3.026	MS	23,556	80,000	08/15/2012.	09/15/2022.
386088 AF 5	DIAGEO INVESTMENT CORP		C		1.G FE	1,316,540	112.955	1,129,550	1,000,000	1,058,480	0	(32,382)	0	0	8.000	4.397	MS	23,556	80,000	06/17/2011.	09/15/2022.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 (144A)			1	2.C FE	547,235	110.631	553,155	500,000	520,321	0	(8,365)	0	0	5.450	3.586	JD	1,211	27,250	08/18/2017.	06/15/2023.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 (144A)			1	2.C FE	974,080	110.631	1,010,061	913,000	936,229	0	(9,449)	0	0	5.450	4.273	JD	2,211	49,759	09/09/2016.	06/15/2023.
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 (144A)			1	3.B FE	1,102,500	103.812	1,038,120	1,000,000	1,026,038	0	(17,951)	0	0	7.125	4.757	JD	3,167	71,250	12/14/2016.	06/15/2024.
25470D AE 9	DISCOVERY COMMUNICATIONS			1	2.C FE	994,170	101.766	1,017,660	1,000,000	999,635	0	673	0	0	4.375	4.448	JD	1,944	43,750	06/14/2011.	06/15/2021.
25470D AE 9	DISCOVERY COMMUNICATIONS			1	2.C FE	993,770	101.766	1,017,660	1,000,000	999,613	0	720	0	0	4.375	4.453	JD	1,944	43,750	06/13/2011.	06/15/2021.
25470D AK 5	DISCOVERY COMMUNICATIONS			1	2.C FE	999,990	109.821	1,098,210	1,000,000	1,000,000	0	0	0	0	3.450	3.450	MS	10,158	34,500	02/27/2015.	03/15/2025.
25470D AK 5	DISCOVERY COMMUNICATIONS			1	2.C FE	999,150	109.821	1,098,210	1,000,000	999,576	0	84	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015.	03/15/2025.
25470D AL 3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,050,380	118.056	1,180,560	1,000,000	1,030,683	0	(5,474)	0	0	4.900	4.206	MS	14,972	49,000	02/28/2017.	03/11/2026.
25470D AL 3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,043,220	118.056	1,180,560	1,000,000	1,026,327	0	(4,683)	0	0	4.900	4.303	MS	14,972	49,000	03/03/2017.	03/11/2026.
25470D AQ 2	DISCOVERY COMMUNICATIONS			1	2.C FE	731,788	105.417	774,815	735,000	733,086	0	812	0	0	2.950	3.071	MS	6,083	21,683	05/16/2019.	03/20/2023.
25470D BC 2	DISCOVERY COMMUNICATIONS			1	2.C FE	2,011,560	110.886	2,217,723	2,000,000	2,006,921	0	(1,745)	0	0	3.900	3.797	MN	9,967	78,000	04/03/2018.	11/15/2024.
25470D BE 8	DISCOVERY COMMUNICATIONS			1	2.C FE	1,748,366	112.352	1,977,411	1,760,000	1,752,437	0	1,514	0	0	3.950	4.056	JD	3,090	69,520	04/03/2018.	06/15/2025.
256677 AC 9	DOLLAR GENERAL			1	2.B FE	3,709,219	105.835	3,936,004	3,719,000	3,716,358	0	1,044	0	0	3.250	3.281	AO	25,516	120,868	04/08/2013.	04/15/2023.
256677 AE 5	DOLLAR GENERAL			1	2.B FE	2,012,200	115.847	2,316,940	2,000,000	2,008,010	0	(1,159)	0	0	3.875	3.800	AO	16,361	77,500	04/05/2017.	04/15/2027.
256677 AE 5	DOLLAR GENERAL			1	2.B FE	1,998,520	115.847	2,316,940	2,000,000	1,998,913	0	137	0	0	3.875	3.884	AO	16,361	77,500	03/28/2017.	04/15/2027.
256677 AF 2	DOLLAR GENERAL			1	2.B FE	998,990	118.036	1,180,360	1,000,000	999,201	0	86	0	0	4.125	4.137	MN	6,875	41,250	03/26/2018.	05/01/2028.
256746 AF 5	DOLLAR TREE			1	2.B FE	2,007,680	107.074	2,141,480	2,000,000	2,003,682	0	(1,523)	0	0	3.700	3.615	MN	9,456	74,000	04/09/2018.	05/15/2023.
256746 AF 5	DOLLAR TREE			1	2.B FE	1,003,610	107.074	1,070,740	1,000,000	1,001,732	0	(717)	0	0	3.700	3.620	MN	4,728	37,000	04/06/2018.	05/15/2023.
256746 AF 5	DOLLAR TREE			1	2.B FE	998,140	107.074	1,070,740	1,000,000	999,067	0	356	0	0	3.700	3.740	MN	4,728	37,000	04/05/2018.	05/15/2023.
256746 AG 3	DOLLAR TREE			1	2.B FE	1,997,980	112.943	2,258,860	2,000,000	1,998,653	0	261	0	0	4.000	4.016	MN	10,222	80,000	04/05/2018.	05/15/2025.
256746 AH 1	DOLLAR TREE			1	2.B FE	997,360	119.042	1,190,420	1,000,000	997,950	0	228	0	0	4.200	4.232	MN	5,367	42,000	04/05/2018.	05/15/2028.
260003 AM 0	DOVER CORP			1	2.A FE	2,894,400	110.481	3,314,430	3,000,000	2,928,540	0	13,143	0	0	3.150	3.688	MN	12,075	94,500	04/24/2018.	11/15/2025.
260543 CJ 0	DOW CHEMICAL CO			1	2.C FE	998,140	109.594	1,095,940	1,000,000	999,195	0	188	0	0	3.500	3.522	AO	8,750	35,000	12/10/2014.	10/01/2024.
260543 CX 9	DOW CHEMICAL CO			1	2.B FE	6,997,060	112.678	7,887,520	7,000,000	6,997,411	0	393	0	0	3.625	3.632	MN	32,424	253,750	05/16/2019.	05/15/2026.
23331A BE 8	DR HORTON			1	2.B FE	975,000	105.516	1,055,160	1,000,000	994,509	0	2,988	0	0	4.375	4.710	MS	12,882	43,750	06/06/2013.	09/15/2022.
23331A BG 3	DR HORTON			1	2.B FE	1,233,110	107.654	1,259,552	1,170,000	1,196,464	0	(13,440)	0	0	4.750	3.492	FA	20,995	55,575	03/07/2018.	02/15/2023.
23331A BG 3	DR HORTON			1	2.B FE	990,000	107.654	1,076,540	1,000,000	997,356	0	1,132	0	0	4.750	4.880	FA	17,944	47,500	06/06/2013.	02/15/2023.
23331A BH 1	DR HORTON			1	2.B FE	1,618,873	112.290	1,588,904	1,415,000	1,501,374	0	(34,577)	0	0	5.750	3.063	FA	30,737	81,363	06/15/2017.	08/15/2023.
23338V AC 0	DTE ELECTRIC CO			1	1.E FE	998,610	110.548	1,105,480	1,000,000	999,390	0	127	0	0	3.375	3.390	MS	11,250	33,750	06/23/2014.	03/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23338V AK 2	DTE ELECTRIC CO			1	1.E FE	1,992,880	107.350	2,147,000	2,000,000	1,993,391	0	511	0	0	2.250	2.290	MS	15,000	23,125	02/12/2020.	03/01/2030.
26442C AK 0	DUKE ENERGY CAROLINAS			1	1.F FE	667,103	100.697	609,217	605,000	606,616	0	(7,751)	0	0	3.900	2.588	JD	1,049	23,595	05/22/2012.	06/15/2021.
26442C AK 0	DUKE ENERGY CAROLINAS			1	1.F FE	998,980	100.697	1,006,970	1,000,000	999,916	0	99	0	0	3.900	3.912	JD	1,733	39,000	05/16/2011.	06/15/2021.
26442C AS 3	DUKE ENERGY CAROLINAS			1	1.F FE	1,995,160	112.191	2,243,820	2,000,000	1,996,952	0	460	0	0	2.950	2.978	JD	4,917	59,000	11/14/2016.	12/01/2026.
26442C AV 6	DUKE ENERGY CAROLINAS			1	1.F FE	1,999,980	105.700	2,114,000	2,000,000	2,000,000	0	0	0	0	3.050	3.050	MS	17,961	61,000	02/27/2018.	03/15/2023.
26442C AX 2	DUKE ENERGY CAROLINAS			1	1.F FE	2,002,120	119.300	2,386,000	2,000,000	2,001,696	0	(185)	0	0	3.950	3.937	MN	10,094	79,000	11/06/2018.	11/15/2028.
26442C AY 0	DUKE ENERGY CAROLINAS			1	1.F FE	2,015,000	107.876	2,157,520	2,000,000	2,013,150	0	(1,403)	0	0	2.450	2.363	FA	18,511	49,136	09/05/2019.	08/15/2029.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	1,002,350	111.749	1,117,490	1,000,000	1,001,487	0	(227)	0	0	3.200	3.172	JJ	14,756	32,000	01/04/2017.	01/15/2027.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	111.749	1,117,490	1,000,000	999,609	0	56	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017.	01/15/2027.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	974,590	111.749	1,117,490	1,000,000	981,649	0	2,679	0	0	3.200	3.540	JJ	14,756	32,000	04/16/2018.	01/15/2027.
26444G AC 7	DUKE ENERGY FLORIDA PROJ FIN				1.A FE	1,504,587	108.214	1,623,210	1,500,000	1,503,915	0	(672)	0	0	2.538	2.485	MS	12,690	38,070	01/01/2020.	09/01/2031.
26444G AC 7	DUKE ENERGY FLORIDA PROJ FIN				1.A FE	3,999,840	108.214	4,328,560	4,000,000	3,999,936	0	0	0	0	2.538	2.538	MS	33,840	101,520	06/15/2016.	09/01/2031.
26442E AD 2	DUKE ENERGY OHIO			1	1.F FE	1,007,730	108.131	1,081,310	1,000,000	1,002,201	0	(853)	0	0	3.800	3.704	MS	12,667	38,000	09/04/2013.	09/01/2023.
26442U AG 9	DUKE ENERGY PROGRESS			1	1.F FE	1,636,763	117.150	1,757,250	1,500,000	1,622,009	0	(14,755)	0	0	3.700	2.492	MS	18,500	55,500	01/01/2020.	09/01/2028.
26442U AG 9	DUKE ENERGY PROGRESS			1	1.F FE	1,985,440	117.150	2,343,000	2,000,000	1,988,307	0	1,283	0	0	3.700	3.788	MS	24,667	74,000	09/27/2018.	09/01/2028.
26442U AH 7	DUKE ENERGY PROGRESS			1	1.F FE	993,620	116.186	1,161,860	1,000,000	994,589	0	556	0	0	3.450	3.526	MS	10,158	34,500	03/05/2019.	03/15/2029.
26441Y AY 3	DUKE REALTY LP			1	2.A FE	2,161,247	110.527	2,405,068	2,176,000	2,166,618	0	2,166	0	0	3.750	3.869	JD	6,800	81,600	05/30/2018.	12/01/2024.
26441Y AZ 0	DUKE REALTY LP			1	2.A FE	990,700	112.125	1,121,250	1,000,000	994,518	0	893	0	0	3.250	3.360	JD	0	32,500	06/16/2016.	06/30/2026.
26441Y AZ 0	DUKE REALTY LP			1	2.A FE	952,570	112.125	1,121,250	1,000,000	966,562	0	5,347	0	0	3.250	3.932	JD	0	32,500	04/17/2018.	06/30/2026.
26441Y BA 4	DUKE REALTY LP			1	2.A FE	998,480	112.603	1,126,030	1,000,000	998,882	0	139	0	0	3.375	3.393	JD	1,500	33,750	12/05/2017.	12/15/2027.
26441Y BB 2	DUKE REALTY LP			1	2.A FE	1,983,220	117.960	2,359,200	2,000,000	1,986,410	0	1,461	0	0	4.000	4.103	MS	23,556	80,000	09/05/2018.	09/15/2028.
26441Y BC 0	DUKE REALTY LP			1	2.A FE	2,003,260	110.672	2,213,440	2,000,000	2,002,887	0	(290)	0	0	2.875	2.856	MN	7,347	57,500	11/05/2019.	11/15/2029.
26441Y BC 0	DUKE REALTY LP			1	2.A FE	999,830	110.672	1,106,720	1,000,000	999,825	0	15	0	0	2.875	2.877	MN	3,674	28,750	11/05/2019.	11/15/2029.
26078J AB 6	DUPONT DE NEMOURS INC			1	2.A FE	1,069,948	110.345	1,103,450	1,000,000	1,052,055	0	(17,893)	0	0	4.205	2.268	MN	5,373	42,050	01/01/2020.	11/15/2023.
26078J AD 2	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	123.220	6,161,000	5,000,000	5,000,000	0	0	0	0	4.725	4.725	MN	30,188	236,250	11/14/2018.	11/15/2028.
27409L AC 7	EAST OHIO GAS CO (144A)			1	1.F FE	4,984,700	103.797	5,189,850	5,000,000	4,985,423	0	723	0	0	2.000	2.034	JD	4,444	49,722	06/02/2020.	06/15/2030.
277432 AN 0	EASTMAN CHEMICAL			1	2.C FE	1,984,480	104.492	2,089,840	2,000,000	1,997,067	0	1,687	0	0	3.600	3.692	FA	27,200	72,000	05/29/2012.	08/15/2022.
277432 AR 1	EASTMAN CHEMICAL			1	2.C FE	2,394,686	111.226	2,637,168	2,371,000	2,385,718	0	(3,400)	0	0	3.800	3.630	MS	26,529	90,098	04/12/2018.	03/15/2025.
277432 AR 1	EASTMAN CHEMICAL			1	2.C FE	1,464,472	111.226	1,618,338	1,455,000	1,460,834	0	(1,346)	0	0	3.800	3.690	MS	16,280	55,290	03/26/2018.	03/15/2025.
277432 AR 1	EASTMAN CHEMICAL			1	2.C FE	7,742,077	111.226	8,685,638	7,809,000	7,764,864	0	9,394	0	0	3.800	3.946	MS	87,374	296,742	06/28/2018.	03/15/2025.
277432 AW 0	EASTMAN CHEMICAL			1	2.C FE	1,976,800	120.526	2,410,520	2,000,000	1,980,900	0	1,948	0	0	4.500	4.645	JD	7,500	90,000	10/31/2018.	12/01/2028.
278062 AC 8	EATON CORP			1	2.A FE	270,080	104.378	279,733	268,000	268,749	0	(396)	0	0	2.750	2.592	MN	1,208	7,370	07/10/2017.	11/02/2022.
278062 AC 8	EATON CORP			1	2.A FE	1,007,360	104.378	1,043,780	1,000,000	1,002,653	0	(1,403)	0	0	2.750	2.600	MN	4,507	27,500	07/10/2017.	11/02/2022.
278062 AC 8	EATON CORP			1	2.A FE	996,640	104.378	1,043,780	1,000,000	999,286	0	363	0	0	2.750	2.789	MN	4,507	27,500	11/14/2012.	11/02/2022.
278062 AG 9	EATON CORP			1	2.A FE	986,620	112.151	1,121,510	1,000,000	990,403	0	1,257	0	0	3.103	3.263	MS	9,137	31,030	11/17/2017.	09/15/2027.
278062 AG 9	EATON CORP			1	2.A FE	2,811,300	112.151	3,364,530	3,000,000	2,859,318	0	18,013	0	0	3.103	3.904	MS	27,410	93,090	03/23/2018.	09/15/2027.
278865 AU 4	ECOLAB INC			1	2.A FE	1,026,670	105.303	1,053,030	1,000,000	1,010,560	0	(5,429)	0	0	3.250	2.668	JJ	15,076	32,500	12/11/2017.	01/14/2023.
278865 AV 2	ECOLAB INC			2	2.A FE	961,320	111.108	1,111,080	1,000,000	973,198	0	4,112	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018.	11/01/2026.
278865 AV 2	ECOLAB INC			2	2.A FE	1,846,720	111.108	2,222,160	2,000,000	1,889,421	0	16,648	0	0	2.700	3.764	MN	9,000	54,000	05/04/2018.	11/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278865 AY 6	ECOLAB INC			1	2.A FE	999,480	103.125	1,031,250	1,000,000	999,815	0	104	0	0	2.375	2.386	FA	9,302	23,750	08/07/2017.	08/10/2022.
278865 BD 1	ECOLAB INC			1	1.G FE	1,002,350	113.545	1,135,450	1,000,000	1,001,676	0	(220)	0	0	3.250	3.222	JD	2,708	32,500	11/27/2017.	12/01/2027.
278865 BD 1	ECOLAB INC			1	1.G FE	1,993,900	113.545	2,270,900	2,000,000	1,995,541	0	561	0	0	3.250	3.286	JD	5,417	65,000	11/16/2017.	12/01/2027.
278865 BF 6	ECOLAB INC			1	1.G FE	3,997,680	99.122	3,964,880	4,000,000	3,997,731	0	51	0	0	1.300	1.306	JJ	19,933	0	08/10/2020.	01/30/2031.
29266R AC 2	EDGEWELL PERSONAL CARE			1	3.B FE	1,954,434	104.302	2,044,319	1,960,000	1,958,969	0	638	0	0	4.700	4.736	MN	9,468	92,120	05/21/2012.	05/24/2022.
28176E AD 0	EDWARDS LIFESCIENCES CORP			1	2.B FE	3,007,800	118.449	3,553,470	3,000,000	3,006,156	0	(702)	0	0	4.300	4.267	JD	5,733	129,000	07/09/2018.	06/15/2028.
28176E AD 0	EDWARDS LIFESCIENCES CORP			1	2.B FE	3,990,680	118.449	4,737,960	4,000,000	3,992,601	0	816	0	0	4.300	4.329	JD	7,644	172,000	06/06/2018.	06/15/2028.
28414H AE 3	ELANCO ANIMAL HEALTH INC			1	3.B FE	5,000,000	109.250	5,462,500	5,000,000	5,000,000	0	0	0	0	5.272	4.272	FA	90,063	232,350	08/14/2018.	08/28/2023.
28414H AG 8	ELANCO ANIMAL HEALTH INC			1	3.B FE	3,023,430	118.000	3,540,000	3,000,000	3,018,689	0	(2,030)	0	0	5.900	4.799	FA	60,475	158,250	09/05/2018.	08/28/2028.
285512 AC 3	ELECTRONIC ARTS INC			1	2.A FE	5,112,014	100.226	5,061,413	5,050,000	5,052,043	0	(25,961)	0	0	3.700	3.174	MS	62,283	186,850	08/20/2018.	03/01/2021.
532457 AM 0	ELI LILLY				1.F FE	1,392,510	127.613	1,276,130	1,000,000	1,159,804	0	(33,171)	0	0	7.125	3.214	JD	5,938	71,250	03/08/2013.	06/01/2025.
532457 AZ 1	ELI LILLY			1	1.F FE	1,589,569	125.309	1,632,776	1,303,000	1,498,226	0	(28,386)	0	0	5.500	2.848	MS	21,101	71,665	08/30/2017.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	120,961	125.309	125,309	100,000	113,449	0	(1,938)	0	0	5.500	3.100	MS	1,619	5,500	12/06/2016.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	1,068,095	125.309	1,122,769	896,000	998,407	0	(14,576)	0	0	5.500	3.438	MS	14,510	49,280	11/12/2015.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	606,275	125.309	626,545	500,000	551,097	0	(7,219)	0	0	5.500	3.644	MS	8,097	27,500	03/27/2012.	03/15/2027.
532457 BH 0	ELI LILLY			1	1.F FE	1,348,461	108.928	1,540,242	1,414,000	1,371,321	0	8,785	0	0	2.750	3.493	JD	3,240	38,885	04/25/2018.	06/01/2025.
532457 BP 2	ELI LILLY			1	1.F FE	959,194	111.529	1,053,949	945,000	954,422	0	(1,385)	0	0	3.100	2.921	MN	3,743	29,295	05/31/2017.	05/15/2027.
532457 BP 2	ELI LILLY			1	1.F FE	1,008,840	111.529	1,115,290	1,000,000	1,006,226	0	(913)	0	0	3.100	2.988	MN	3,961	31,000	01/16/2018.	05/15/2027.
532457 BP 2	ELI LILLY			1	1.F FE	999,650	111.529	1,115,290	1,000,000	999,748	0	32	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017.	05/15/2027.
532457 BP 2	ELI LILLY			1	1.F FE	980,030	111.529	1,115,290	1,000,000	985,568	0	1,997	0	0	3.100	3.353	MN	3,961	31,000	02/20/2018.	05/15/2027.
532457 BV 9	ELI LILLY			1	1.F FE	538,559	116.113	580,565	500,000	534,664	0	(3,895)	0	0	3.375	2.412	MS	4,969	16,875	01/01/2020.	03/15/2029.
532457 BV 9	ELI LILLY			1	1.F FE	2,005,140	116.113	2,322,260	2,000,000	2,004,286	0	(463)	0	0	3.375	3.344	MS	19,875	67,500	02/26/2019.	03/15/2029.
26867L AG 5	EMD FINANCE LLC (144A)		C	1	2.A FE	998,240	102.701	1,027,010	1,000,000	999,641	0	264	0	0	2.950	2.978	MS	8,358	29,500	03/16/2015.	03/19/2022.
26867L AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	1,016,210	109.653	1,096,530	1,000,000	1,009,356	0	(2,189)	0	0	3.250	2.998	MS	9,208	32,500	10/05/2017.	03/19/2025.
26867L AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	2,981,490	109.653	3,289,590	3,000,000	2,991,351	0	1,859	0	0	3.250	3.323	MS	27,625	97,500	03/16/2015.	03/19/2025.
291011 BE 3	EMERSON ELECTRIC			1	1.F FE	1,011,990	104.338	1,043,380	1,000,000	1,002,550	0	(1,312)	0	0	2.625	2.488	FA	9,917	26,250	03/01/2013.	02/15/2023.
291011 BE 3	EMERSON ELECTRIC			1	1.F FE	998,000	104.338	1,043,380	1,000,000	999,512	0	213	0	0	2.625	2.648	FA	9,917	26,250	02/15/2013.	02/15/2023.
291011 BG 8	EMERSON ELECTRIC			1	1.F FE	1,380,980	110.657	1,527,067	1,380,000	1,380,495	0	(105)	0	0	3.150	3.141	JD	3,623	43,470	09/03/2015.	06/01/2025.
292480 AL 4	ENABLE MIDSTREAM PARTNER			1	2.C FE	1,983,940	103.431	2,068,620	2,000,000	1,987,334	0	1,374	0	0	4.950	5.053	MN	12,650	99,000	05/07/2018.	05/15/2028.
421924 BN 0	ENCOMPASS HEALTH CORP			1	4.A FE	1,002,500	100.510	1,005,100	1,000,000	999,952	0	(582)	0	0	5.125	5.072	MS	15,090	51,250	07/01/2015.	03/15/2023.
421924 BN 0	ENCOMPASS HEALTH CORP			1	4.A FE	250,000	100.510	251,275	250,000	250,000	0	0	0	0	5.125	5.125	MS	3,773	12,813	03/09/2015.	03/15/2023.
29336U AB 3	ENLINK MIDSTREAM			1	3.A FE	2,080,140	98.927	1,978,540	2,000,000	1,978,540	42,467	(9,107)	0	0	4.400	3.874	AO	22,000	88,000	11/06/2014.	04/01/2024.
29336U AE 7	ENLINK MIDSTREAM			1	3.A FE	998,270	98.250	982,500	1,000,000	982,500	40,250	170	0	0	4.150	4.171	JD	3,458	41,500	05/07/2015.	06/01/2025.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	980,000	103.875	1,038,750	1,000,000	986,150	0	2,323	0	0	4.625	4.934	FA	17,472	46,250	03/26/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	962,500	103.875	1,038,750	1,000,000	973,702	0	4,379	0	0	4.625	5.217	FA	17,472	46,250	05/02/2018.	02/10/2026.
29364D AQ 3	ENTERGY ARKANSAS			1	1.F FE	2,015,760	100.239	2,004,780	2,000,000	1,999,990	0	(1,629)	0	0	3.750	3.655	FA	28,333	75,000	11/12/2010.	02/15/2021.
29364D AR 1	ENTERGY ARKANSAS			1	1.F FE	997,180	105.488	1,054,880	1,000,000	999,221	0	300	0	0	3.050	3.083	JD	2,542	30,500	05/22/2013.	06/01/2023.
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	1,083,000	113.069	1,130,690	1,000,000	1,045,957	0	(8,522)	0	0	3.500	2.516	AO	8,750	35,000	06/13/2016.	04/01/2026.
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	113.069	1,130,690	1,000,000	1,013,524	0	(2,456)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017.	04/01/2026.
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	2,992,530	113.069	3,392,070	3,000,000	2,994,751	0	875	0	0	3.500	3.536	AO	26,250	105,000	04/05/2018.	04/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	996,710	113.069	1,130,690	1,000,000	998,108	0	316	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016.	04/01/2026.
29364D AV 2	ENTERGY ARKANSAS			1	1.F FE	2,189,460	117.184	2,343,680	2,000,000	2,172,480	0	(16,980)	0	0	4.000	2.670	JD	6,667	80,000	03/13/2020.	06/01/2028.
29364D AV 2	ENTERGY ARKANSAS			1	1.F FE	2,997,960	117.184	3,515,520	3,000,000	2,998,391	0	174	0	0	4.000	4.008	JD	10,000	120,000	05/08/2018.	06/01/2028.
29364W AK 4	ENTERGY LOUISIANA			1	1.F FE	3,756,020	117.815	3,917,349	3,325,000	3,628,421	0	(73,890)	0	0	5.400	2.868	MN	29,925	179,550	04/01/2019.	11/01/2024.
29364W AK 4	ENTERGY LOUISIANA			1	1.F FE	996,580	117.815	1,178,150	1,000,000	998,791	0	258	0	0	5.400	5.433	MN	9,000	54,000	11/10/2009.	11/01/2024.
29364W AW 8	ENTERGY LOUISIANA			1	1.F FE	999,900	112.300	1,123,000	1,000,000	999,903	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016.	04/01/2028.
29364W AY 4	ENTERGY LOUISIANA			1	1.F FE	1,991,540	108.231	2,164,620	2,000,000	1,994,844	0	820	0	0	2.400	2.448	AO	12,000	48,000	09/28/2016.	10/01/2026.
29364W AZ 1	ENTERGY LOUISIANA			1	1.F FE	1,999,020	111.532	2,230,640	2,000,000	1,999,229	0	95	0	0	3.120	3.126	MS	20,800	62,400	05/17/2017.	09/01/2027.
29364W AZ 1	ENTERGY LOUISIANA			1	1.F FE	114,385	111.532	133,838	120,000	115,697	0	558	0	0	3.120	3.732	MS	1,248	3,744	07/31/2018.	09/01/2027.
29364W BE 7	ENTERGY LOUISIANA			1	1.F FE	3,040,560	101.093	3,032,790	3,000,000	3,040,315	0	(245)	0	0	1.600	1.451	JD	6,400	0	12/08/2020.	12/15/2030.
29364N AR 9	ENTERGY MISSISSIPPI			1	1.F FE	996,060	106.379	1,063,790	1,000,000	998,950	0	398	0	0	3.100	3.144	JJ	15,500	31,000	12/05/2012.	07/01/2023.
29364N AS 7	ENTERGY MISSISSIPPI			1	1.F FE	999,700	109.376	1,093,760	1,000,000	999,902	0	26	0	0	3.750	3.753	JJ	18,750	37,500	03/18/2014.	07/01/2024.
29364N AT 5	ENTERGY MISSISSIPPI			1	1.F FE	2,999,040	110.511	3,315,330	3,000,000	2,999,360	0	71	0	0	2.850	2.853	JD	7,125	85,500	05/10/2016.	06/01/2028.
29364N AU 2	ENTERGY MISSISSIPPI			1	1.F FE	996,590	109.699	1,096,990	1,000,000	997,525	0	311	0	0	3.250	3.290	JD	2,708	32,500	11/09/2017.	12/01/2027.
29364P AP 8	ENTERGY NEW ORLEANS			1	2.B FE	2,000,000	109.924	2,198,480	2,000,000	2,000,000	0	0	0	0	4.000	4.000	JD	6,667	80,000	05/18/2016.	06/01/2026.
29365T AF 1	ENTERGY TEXAS INC			1	2.A FE	997,380	109.508	1,095,080	1,000,000	998,088	0	238	0	0	3.450	3.481	JD	2,875	34,500	11/14/2017.	12/01/2027.
29365T AG 9	ENTERGY TEXAS INC			1	2.A FE	2,255,500	116.810	2,336,200	2,000,000	2,231,655	0	(23,845)	0	0	4.000	2.400	MS	20,000	80,000	01/29/2020.	03/30/2029.
29365T AG 9	ENTERGY TEXAS INC			1	2.A FE	2,235,520	116.810	2,336,200	2,000,000	2,207,287	0	(23,070)	0	0	4.000	2.559	MS	20,000	80,000	10/07/2019.	03/30/2029.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,092,600	112.068	4,482,720	4,000,000	4,055,351	0	(13,160)	0	0	3.750	3.366	FA	56,667	150,000	01/29/2018.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,070,760	113.322	2,266,440	2,000,000	2,054,800	0	(10,267)	0	0	3.700	3.090	FA	27,956	74,000	06/04/2019.	02/15/2026.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,954,400	113.322	3,399,660	3,000,000	2,967,482	0	5,608	0	0	3.700	3.935	FA	41,933	111,000	08/01/2018.	02/15/2026.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,047,280	115.265	1,152,650	1,000,000	1,032,556	0	(4,939)	0	0	3.950	3.335	FA	14,922	39,500	11/28/2017.	02/15/2027.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,007,090	115.265	1,152,650	1,000,000	1,005,109	0	(760)	0	0	3.950	3.852	FA	14,922	39,500	04/16/2018.	02/15/2027.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,986,830	115.265	3,457,950	3,000,000	2,990,366	0	1,347	0	0	3.950	4.009	FA	44,767	118,500	04/24/2018.	02/15/2027.
29379V BT 9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,988,200	119.071	5,953,550	5,000,000	4,990,181	0	1,019	0	0	4.150	4.179	AO	43,229	207,500	10/03/2018.	10/16/2028.
26875P AG 6	EOG RESOURCES INC			1	1.G FE	1,991,520	100.257	2,005,140	2,000,000	1,999,798	0	926	0	0	4.100	4.151	FA	34,167	82,000	11/18/2010.	02/01/2021.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	1,987,620	104.410	2,088,200	2,000,000	1,997,064	0	1,257	0	0	2.625	2.693	MS	15,458	52,500	09/05/2012.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	992,820	104.410	1,044,100	1,000,000	998,298	0	730	0	0	2.625	2.704	MS	7,729	26,250	09/12/2012.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	899,980	104.410	1,044,100	1,000,000	973,417	0	11,315	0	0	2.625	3.893	MS	7,729	26,250	09/05/2013.	03/15/2023.
26875P AM 3	EOG RESOURCES INC			1	1.G FE	1,990,755	110.178	2,148,471	1,950,000	1,979,868	0	(6,972)	0	0	3.150	2.743	AO	15,356	61,425	06/03/2019.	04/01/2025.
26875P AM 3	EOG RESOURCES INC			1	1.G FE	1,006,190	110.178	1,101,780	1,000,000	1,003,623	0	(839)	0	0	3.150	3.053	AO	7,875	31,500	11/08/2017.	04/01/2025.
26875P AM 3	EOG RESOURCES INC			1	1.G FE	999,990	110.178	1,101,780	1,000,000	1,000,000	0	0	0	0	3.150	3.150	AO	7,875	31,500	03/12/2015.	04/01/2025.
26875P AP 6	EOG RESOURCES INC			1	1.G FE	1,699,831	116.086	1,907,293	1,643,000	1,680,943	0	(7,123)	0	0	4.150	3.621	JJ	31,441	68,185	04/02/2018.	01/15/2026.
26885B AA 8	EQM MIDSTREAM PARTNERS LP			1	3.C FE	993,810	103.178	1,031,780	1,000,000	997,462	0	638	0	0	4.000	4.076	FA	16,667	40,000	07/30/2014.	08/01/2024.
26885B AD 2	EQM MIDSTREAM PARTNERS LP			1	3.C FE	4,988,050	105.323	5,266,150	5,000,000	4,993,635	0	2,267	0	0	4.750	4.803	JJ	109,514	237,500	06/20/2018.	07/15/2023.
26884L AF 6	EQT CORP			1	3.C FE	999,180	99.532	995,320	1,000,000	995,320	(4,045)	75	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017.	10/01/2027.
294429 AJ 4	EQUIFAX INC			1	2.B FE	100,559	104.743	104,743	100,000	100,178	0	(99)	0	0	3.300	3.193	JD	147	3,300	12/15/2016.	12/15/2022.
294429 AJ 4	EQUIFAX INC			1	2.B FE	998,480	104.743	1,047,430	1,000,000	999,651	0	165	0	0	3.300	3.318	JD	1,467	33,000	12/10/2012.	12/15/2022.
294429 AJ 4	EQUIFAX INC			1	2.B FE	741,551	104.743	780,335	745,000	744,222	0	374	0	0	3.300	3.355	JD	1,093	24,585	01/02/2013.	12/15/2022.
294429 AJ 4	EQUIFAX INC			1	2.B FE	243,807	104.743	256,620	245,000	244,657	0	166	0	0	3.300	3.374	JD	359	8,085	06/09/2015.	12/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
294429 AK 1	EQUIFAX INC			1	2.B FE	1,003,038	100.568	1,005,680	1,000,000	1,000,755	0	(2,283)	0	0	2.300	2.068	JD	1,917	23,000	01/01/2020.	06/01/2021.
294429 AL 9	EQUIFAX INC			1	2.B FE	999,640	110.372	1,103,720	1,000,000	999,785	0	33	0	0	3.250	3.254	JD	2,708	32,500	05/05/2016.	06/01/2026.
294429 AN 5	EQUIFAX INC			1	2.B FE	1,995,780	108.105	2,162,100	2,000,000	1,997,837	0	810	0	0	3.950	3.996	JD	3,511	79,000	06/01/2018.	06/15/2023.
294429 AN 5	EQUIFAX INC			1	2.B FE	989,680	108.105	1,081,050	1,000,000	994,715	0	1,997	0	0	3.950	4.178	JD	1,756	39,500	05/23/2018.	06/15/2023.
26884T AD 4	ERAC USA FINANCE LLC (144A)			1	2.A FE	995,360	102.555	1,025,550	1,000,000	999,611	0	526	0	0	4.500	4.556	FA	16,875	45,000	05/09/2011.	08/16/2021.
26884T AH 5	ERAC USA FINANCE LLC (144A)			1	2.A FE	2,010,180	105.082	2,101,640	2,000,000	2,002,005	0	(1,106)	0	0	3.300	3.240	AO	13,933	66,000	10/11/2012.	10/15/2022.
26884T AH 5	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,993,760	105.082	2,101,640	2,000,000	1,998,659	0	680	0	0	3.300	3.337	AO	13,933	66,000	10/10/2012.	10/15/2022.
26884T AP 7	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,996,220	112.601	2,252,020	2,000,000	1,997,908	0	372	0	0	3.800	3.823	MN	12,667	76,000	11/02/2015.	11/01/2025.
26884T AR 3	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,993,480	111.473	2,229,460	2,000,000	1,996,019	0	594	0	0	3.300	3.337	JD	5,500	66,000	05/23/2016.	12/01/2026.
26884A AZ 6	ERP OPERATING LP			1	1.G FE	901,960	102.902	823,216	800,000	814,865	0	(20,699)	0	0	4.625	1.963	JD	1,644	37,000	08/23/2016.	12/15/2021.
26884A AZ 6	ERP OPERATING LP			1	1.G FE	775,296	102.902	735,749	715,000	725,387	0	(14,384)	0	0	4.625	2.538	JD	1,470	33,069	05/25/2017.	12/15/2021.
26884A BA 0	ERP OPERATING LP			1	1.G FE	1,701,241	105.356	1,743,642	1,655,000	1,670,000	0	(7,079)	0	0	3.000	2.541	AO	10,482	49,650	05/17/2016.	04/15/2023.
26884A BF 9	ERP OPERATING LP			1	1.G FE	996,170	110.740	1,107,400	1,000,000	997,631	0	364	0	0	2.850	2.894	MN	4,750	28,500	10/05/2016.	11/01/2026.
26884A BF 9	ERP OPERATING LP			1	1.G FE	993,410	110.740	1,107,400	1,000,000	995,928	0	628	0	0	2.850	2.926	MN	4,750	28,500	10/04/2016.	11/01/2026.
26884A BG 7	ERP OPERATING LP			1	1.G FE	4,393,828	111.853	5,145,238	4,600,000	4,444,903	0	20,335	0	0	3.250	3.834	FA	62,292	149,500	05/30/2018.	08/01/2027.
26884A BJ 1	ERP OPERATING LP			1	1.G FE	1,988,040	113.660	2,273,200	2,000,000	1,991,022	0	1,073	0	0	3.500	3.571	MS	23,333	70,000	02/01/2018.	03/01/2028.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	1,010,329	103.390	1,033,900	1,000,000	1,006,442	0	(3,887)	0	0	2.350	1.944	FA	8,878	23,500	01/01/2020.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	1,998,220	103.390	2,067,800	2,000,000	1,999,658	0	189	0	0	2.350	2.360	FA	17,756	47,000	07/30/2012.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	984,710	103.390	1,033,900	1,000,000	997,127	0	1,705	0	0	2.350	2.531	FA	8,878	23,500	01/17/2013.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	982,050	103.390	1,033,900	1,000,000	996,749	0	1,930	0	0	2.350	2.555	FA	8,878	23,500	08/22/2012.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	516,681	103.390	584,154	565,000	554,785	0	6,010	0	0	2.350	3.505	FA	5,016	13,278	12/18/2013.	08/15/2022.
29736R AH 3	ESTEE LAUDER CO			1	1.E FE	999,760	100.379	1,003,790	1,000,000	999,968	0	42	0	0	1.700	1.705	MN	2,408	17,000	05/05/2016.	05/10/2021.
29736R AJ 9	ESTEE LAUDER CO			1	1.E FE	1,000,830	112.533	1,125,330	1,000,000	1,000,535	0	(80)	0	0	3.150	3.140	MS	9,275	31,500	02/07/2017.	03/15/2027.
29736R AJ 9	ESTEE LAUDER CO			1	1.E FE	999,630	112.533	1,125,330	1,000,000	999,746	0	32	0	0	3.150	3.154	MS	9,275	31,500	02/06/2017.	03/15/2027.
30231G AC 6	EXXON MOBIL CORP			1	1.C FE	2,095,513	107.950	2,159,000	2,000,000	2,072,016	0	(23,497)	0	0	3.176	1.917	MS	18,703	63,520	01/01/2020.	03/15/2024.
30231G AC 6	EXXON MOBIL CORP			1	1.C FE	258,093	107.950	269,875	250,000	252,854	0	(914)	0	0	3.176	2.771	MS	2,338	7,940	11/05/2014.	03/15/2024.
30231G AC 6	EXXON MOBIL CORP			1	1.C FE	5,000,000	107.950	5,397,500	5,000,000	5,000,000	0	0	0	0	3.176	3.176	MS	46,758	158,800	03/17/2014.	03/15/2024.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	516,945	108.034	540,170	500,000	513,642	0	(3,303)	0	0	2.709	1.984	MS	4,327	13,545	01/01/2020.	03/06/2025.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	2,000,000	108.034	2,160,680	2,000,000	2,000,000	0	0	0	0	2.709	2.709	MS	17,308	54,180	03/03/2015.	03/06/2025.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	964,410	108.034	1,080,340	1,000,000	977,913	0	4,847	0	0	2.709	3.278	MS	8,654	27,090	02/14/2018.	03/06/2025.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	2,098,310	110.849	2,216,980	2,000,000	2,082,528	0	(15,781)	0	0	3.043	2.154	MS	20,287	60,860	01/01/2020.	03/01/2026.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	1,022,820	110.849	1,108,490	1,000,000	1,012,376	0	(2,318)	0	0	3.043	2.772	MS	10,143	30,430	04/01/2016.	03/01/2026.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	1,968,080	110.849	2,216,980	2,000,000	1,978,148	0	3,813	0	0	3.043	3.274	MS	20,287	60,860	04/10/2018.	03/01/2026.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	4,862,500	110.849	5,542,450	5,000,000	4,904,302	0	16,622	0	0	3.043	3.450	MS	50,717	152,150	05/29/2018.	03/01/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	215,663	114.106	243,046	213,000	214,873	0	(312)	0	0	5.250	5.053	MN	1,429	11,183	05/14/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	885,938	114.106	998,428	875,000	882,656	0	(1,277)	0	0	5.250	5.054	MN	5,870	45,938	05/11/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	1,010,000	114.106	1,141,060	1,000,000	1,007,047	0	(1,173)	0	0	5.250	5.092	MN	6,708	52,500	05/17/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	2,017,500	114.106	2,282,120	2,000,000	2,012,303	0	(2,046)	0	0	5.250	5.112	MN	13,417	105,000	05/21/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	1,006,875	114.106	1,141,060	1,000,000	1,004,855	0	(806)	0	0	5.250	5.141	MN	6,708	52,500	05/23/2018.	05/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	1,006,250	114.106	1,141,060	1,000,000	1,004,498	0	(746)	0	0	5.250	5.149	MN	6,708	52,500	06/27/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	999,206	114.106	1,133,073	993,000	997,378	0	(726)	0	0	5.250	5.151	MN	6,661	52,133	05/25/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	503,125	114.106	570,530	500,000	502,182	0	(362)	0	0	5.250	5.152	MN	3,354	26,250	05/01/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	351,750	114.106	399,371	350,000	351,262	0	(209)	0	0	5.250	5.169	MN	2,348	18,375	06/28/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	350,875	114.106	399,371	350,000	350,638	0	(105)	0	0	5.250	5.209	MN	2,348	18,375	07/12/2018.	05/15/2026.
303250 AE 4	FAIR ISAAC (144A)			1	3.B FE	500,000	114.106	570,530	500,000	500,000	0	0	0	0	5.250	5.250	MN	3,354	26,250	05/01/2018.	05/15/2026.
313747 AT 4	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	1,013,750	104.471	1,044,710	1,000,000	1,004,703	0	(2,081)	0	0	2.750	2.526	JD	2,292	27,500	06/13/2016.	06/01/2023.
313747 AT 4	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	84,521	104.471	90,890	87,000	85,974	0	401	0	0	2.750	3.261	JD	199	2,393	03/15/2017.	06/01/2023.
313747 AT 4	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	568,335	104.471	617,424	591,000	583,297	0	3,009	0	0	2.750	3.315	JD	1,354	16,253	08/28/2015.	06/01/2023.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	1,988,080	108.873	2,177,460	2,000,000	1,991,463	0	1,148	0	0	3.250	3.323	JJ	29,972	65,000	12/07/2017.	07/15/2027.
313747 AZ 0	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	2,995,140	108.583	3,257,490	3,000,000	2,995,779	0	425	0	0	3.200	3.219	JD	4,267	96,000	06/04/2019.	06/15/2029.
31428X AV 8	FEDEX CORP			1	2.B FE	2,991,900	104.961	3,148,830	3,000,000	2,997,883	0	856	0	0	2.700	2.731	AO	17,100	81,000	04/08/2013.	04/15/2023.
31428X AY 2	FEDEX CORP			1	2.B FE	998,280	110.807	1,108,070	1,000,000	999,391	0	181	0	0	4.000	4.021	JJ	18,444	40,000	01/06/2014.	01/15/2024.
31428X BC 9	FEDEX CORP			1	2.B FE	998,450	109.787	1,097,870	1,000,000	999,299	0	154	0	0	3.200	3.218	FA	13,333	32,000	01/06/2015.	02/01/2025.
31428X BF 2	FEDEX CORP			1	2.B FE	1,013,040	111.846	1,118,460	1,000,000	1,008,465	0	(1,544)	0	0	3.250	3.066	AO	8,125	32,500	12/08/2017.	04/01/2026.
31428X BF 2	FEDEX CORP			1	2.B FE	997,960	111.846	1,118,460	1,000,000	998,818	0	198	0	0	3.250	3.274	AO	8,125	32,500	03/21/2016.	04/01/2026.
31428X BM 7	FEDEX CORP			1	2.B FE	1,991,960	112.156	2,243,120	2,000,000	1,994,817	0	730	0	0	3.300	3.346	MS	19,433	66,000	01/03/2017.	03/15/2027.
31620M AK 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	998,490	106.182	1,061,820	1,000,000	999,570	0	162	0	0	3.500	3.518	AO	7,389	35,000	04/11/2013.	04/15/2023.
31620M AK 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	992,080	106.182	1,061,820	1,000,000	997,892	0	853	0	0	3.500	3.595	AO	7,389	35,000	04/10/2013.	04/15/2023.
31620M AM 8	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,029,080	110.196	1,101,960	1,000,000	1,011,413	0	(3,333)	0	0	3.875	3.493	JD	2,799	38,750	03/27/2015.	06/05/2024.
31620M AT 3	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,966,730	111.438	3,343,140	3,000,000	2,979,972	0	3,200	0	0	3.000	3.130	FA	34,000	90,000	08/11/2016.	08/15/2026.
31620M AY 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	3,416,460	119.178	3,575,340	3,000,000	3,374,120	0	(42,340)	0	0	4.250	2.339	MN	16,292	127,500	02/10/2020.	05/15/2028.
31620M AY 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,984,560	119.178	2,383,560	2,000,000	1,987,912	0	1,354	0	0	4.250	4.346	MN	10,861	85,000	05/15/2018.	05/15/2028.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,230,040	117.427	2,348,540	2,000,000	2,209,139	0	(20,901)	0	0	3.750	2.332	MN	8,333	75,000	02/03/2020.	05/21/2029.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,010,620	117.427	2,348,540	2,000,000	2,009,074	0	(937)	0	0	3.750	3.685	MN	8,333	75,000	05/22/2019.	05/21/2029.
316773 CL 2	FIFTH THIRD BANCORP			2	2.A FE	1,008,860	103.502	1,035,020	1,000,000	1,001,393	0	(1,211)	0	0	3.500	3.371	MS	10,306	35,000	03/26/2014.	03/15/2022.
316773 CV 0	FIFTH THIRD BANCORP			2	2.A FE	998,200	117.591	1,175,910	1,000,000	998,587	0	161	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018.	03/14/2028.
31677Q BC 2	FIFTH THIRD BANK			2	1.G FE	1,989,700	101.714	2,034,280	2,000,000	1,998,754	0	1,550	0	0	2.875	2.956	AO	14,375	57,500	09/02/2014.	10/01/2021.
31677Q BG 3	FIFTH THIRD BANK			2	1.G FE	999,250	100.695	1,006,950	1,000,000	999,918	0	150	0	0	2.250	2.266	JD	1,063	22,500	06/09/2016.	06/14/2021.
320844 PD 9	FIRST MERIT BANK				2.A FE	1,000,000	114.813	1,148,130	1,000,000	1,000,000	0	0	0	0	4.270	4.270	MN	4,270	42,700	11/18/2014.	11/25/2026.
336158 AK 6	FIRST REPUBLIC BANK			2	2.A FE	2,002,720	102.835	2,056,700	2,000,000	2,000,766	0	(550)	0	0	2.500	2.471	JD	3,472	50,000	05/31/2017.	06/06/2022.
336158 AK 6	FIRST REPUBLIC BANK			2	2.A FE	899,613	102.835	925,515	900,000	899,879	0	77	0	0	2.500	2.509	JD	1,563	22,500	07/24/2017.	06/06/2022.
336158 AK 6	FIRST REPUBLIC BANK			2	2.A FE	999,160	102.835	1,028,350	1,000,000	999,739	0	170	0	0	2.500	2.518	JD	1,736	25,000	05/30/2017.	06/06/2022.
337738 AM 0	FISERV INC			2	2.B FE	119,412	104.652	117,210	112,000	113,995	0	(1,293)	0	0	3.500	2.285	AO	980	3,920	08/22/2016.	10/01/2022.
337738 AM 0	FISERV INC			2	2.B FE	1,006,980	104.652	1,046,520	1,000,000	1,001,666	0	(1,065)	0	0	3.500	3.385	AO	8,750	35,000	08/25/2015.	10/01/2022.
337738 AM 0	FISERV INC			2	2.B FE	724,816	104.652	805,820	770,000	759,992	0	5,376	0	0	3.500	4.276	AO	6,738	26,950	07/08/2013.	10/01/2022.
337738 AP 3	FISERV INC			1	2.B FE	314,705	112.904	327,422	290,000	302,795	0	(2,861)	0	0	3.850	2.723	JD	930	11,165	08/18/2016.	06/01/2025.
337738 AP 3	FISERV INC			1	2.B FE	813,875	112.904	852,425	755,000	785,801	0	(6,873)	0	0	3.850	2.806	JD	2,422	29,068	09/19/2016.	06/01/2025.
337738 AP 3	FISERV INC			1	2.B FE	1,012,360	112.904	1,129,040	1,000,000	1,007,833	0	(1,707)	0	0	3.850	3.646	JD	3,208	38,500	04/02/2018.	06/01/2025.
337738 AP 3	FISERV INC			1	2.B FE	999,330	112.904	1,129,040	1,000,000	999,652	0	66	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	2,104,560	110.974	2,219,480	2,000,000	2,036,090	0	(11,714)	0	0	4.419	3.749	MN	11,293	88,380	07/14/2014.	11/15/2023.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	2,085,800	110.974	2,219,480	2,000,000	2,033,199	0	(10,767)	0	0	4.419	3.802	MN	11,293	88,380	09/14/2015.	11/15/2023.
340711 AV 2	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	998,730	104.021	1,040,210	1,000,000	999,765	0	137	0	0	3.875	3.890	JJ	17,868	38,750	06/12/2012.	07/15/2022.
340711 AW 0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	997,750	113.653	1,136,530	1,000,000	998,842	0	223	0	0	4.350	4.378	JJ	20,058	43,500	07/07/2015.	07/15/2025.
340711 AW 0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	986,820	113.653	1,136,530	1,000,000	993,198	0	1,319	0	0	4.350	4.517	JJ	20,058	43,500	09/16/2015.	07/15/2025.
341081 FJ 1	FLORIDA POWER & LIGHT			1	1.E FE	512,563	104.685	523,425	500,000	508,327	0	(4,236)	0	0	2.750	1.861	JD	1,146	13,750	01/01/2020.	06/01/2023.
341081 FJ 1	FLORIDA POWER & LIGHT			1	1.E FE	3,984,760	104.685	4,187,400	4,000,000	3,995,862	0	1,612	0	0	2.750	2.794	JD	9,167	110,000	05/30/2013.	06/01/2023.
341081 FK 8	FLORIDA POWER & LIGHT			1	1.D FE	523,767	107.738	538,690	500,000	517,876	0	(5,891)	0	0	3.250	1.982	JD	1,354	16,250	01/01/2020.	06/01/2024.
341081 FK 8	FLORIDA POWER & LIGHT			1	1.D FE	1,013,280	107.738	1,077,380	1,000,000	1,004,552	0	(1,475)	0	0	3.250	3.085	JD	2,708	32,500	07/21/2014.	06/01/2024.
341081 FK 8	FLORIDA POWER & LIGHT			1	1.D FE	2,796,242	107.738	3,028,515	2,811,000	2,802,303	0	2,350	0	0	3.250	3.346	JD	7,613	91,358	05/03/2018.	06/01/2024.
341081 FM 4	FLORIDA POWER & LIGHT			1	1.D FE	525,389	111.042	555,210	500,000	520,924	0	(4,465)	0	0	3.125	2.127	JD	1,302	15,625	01/01/2020.	12/01/2025.
341081 FM 4	FLORIDA POWER & LIGHT			1	1.D FE	1,996,740	111.042	2,220,840	2,000,000	1,998,248	0	318	0	0	3.125	3.144	JD	5,208	62,500	11/16/2015.	12/01/2025.
341081 FM 4	FLORIDA POWER & LIGHT			1	1.D FE	1,950,800	111.042	2,220,840	2,000,000	1,966,355	0	6,162	0	0	3.125	3.500	JD	5,208	62,500	05/23/2018.	12/01/2025.
341099 CP 2	FLORIDA POWER CORP			1	1.F FE	364,767	101.021	346,502	343,000	344,746	0	(4,633)	0	0	3.100	1.723	FA	4,017	10,633	07/14/2016.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP			1	1.F FE	1,074,310	101.021	1,010,210	1,000,000	1,003,716	0	(9,827)	0	0	3.100	2.094	FA	11,711	31,000	04/16/2013.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP			1	1.F FE	1,058,620	101.021	1,010,210	1,000,000	1,002,736	0	(7,217)	0	0	3.100	2.359	FA	11,711	31,000	07/18/2012.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP			1	1.F FE	1,024,350	101.021	1,010,210	1,000,000	1,001,132	0	(2,966)	0	0	3.100	2.794	FA	11,711	31,000	04/17/2012.	08/15/2021.
343498 AA 9	FLOWERS FOODS			1	2.B FE	1,995,200	103.576	2,071,520	2,000,000	1,999,159	0	550	0	0	4.375	4.405	AO	21,875	87,500	03/29/2012.	04/01/2022.
34354P AC 9	FLOWSERVE CORP			1	2.C FE	996,150	103.794	1,037,940	1,000,000	999,208	0	422	0	0	3.500	3.546	MS	10,306	35,000	09/06/2012.	09/15/2022.
302491 AR 6	FMC CORP			1	2.C FE	1,045,360	102.904	1,029,040	1,000,000	1,004,671	0	(5,414)	0	0	3.950	3.391	FA	16,458	39,500	06/27/2012.	02/01/2022.
302491 AR 6	FMC CORP			1	2.C FE	995,750	102.904	1,029,040	1,000,000	999,437	0	474	0	0	3.950	4.001	FA	16,458	39,500	11/17/2011.	02/01/2022.
302491 AT 2	FMC CORP			1	2.C FE	4,994,950	111.487	5,574,350	5,000,000	4,995,671	0	689	0	0	3.200	3.216	AO	40,000	164,889	09/17/2019.	10/01/2026.
345397 WF 6	FORD MOTOR CREDIT CO LLC				3.B FE	991,100	103.380	1,033,800	1,000,000	998,124	0	998	0	0	4.250	4.361	MS	11,924	42,500	09/20/2012.	09/20/2022.
345397 WW 9	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	102.802	1,028,020	1,000,000	1,000,000	0	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014.	09/08/2024.
345397 XA 6	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	101.177	1,011,770	1,000,000	1,000,000	0	0	0	0	3.219	3.219	JJ	15,380	32,190	01/06/2015.	01/09/2022.
345397 XQ 1	FORD MOTOR CREDIT CO LLC				3.A FE	999,270	100.237	1,002,370	1,000,000	999,976	0	127	0	0	3.200	3.214	JJ	14,756	32,000	11/04/2015.	01/15/2021.
345397 XZ 1	FORD MOTOR CREDIT CO LLC				3.A FE	2,000,000	101.156	2,023,120	2,000,000	2,000,000	0	0	0	0	3.096	3.096	MN	9,804	61,920	04/29/2016.	05/04/2023.
345397 YG 2	FORD MOTOR CREDIT CO LLC			2	3.A FE	1,000,000	102.625	1,026,250	1,000,000	1,000,000	0	0	0	0	3.810	3.810	JJ	18,203	38,100	01/04/2017.	01/09/2024.
345397 YQ 0	FORD MOTOR CREDIT CO LLC			2	3.A FE	1,000,000	101.795	1,017,950	1,000,000	1,000,000	0	0	0	0	2.979	2.979	FA	12,247	29,790	07/31/2017.	08/03/2022.
345397 ZB 2	FORD MOTOR CREDIT CO LLC			2	3.A FE	2,000,000	103.250	2,065,000	2,000,000	2,000,000	0	0	0	0	4.140	4.140	FA	31,280	82,800	04/30/2018.	02/15/2023.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	2,989,320	111.303	3,339,090	3,000,000	2,993,707	0	1,035	0	0	3.150	3.192	JD	4,200	94,500	06/06/2016.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	247,903	111.303	278,258	250,000	248,683	0	217	0	0	3.150	3.255	JD	350	7,875	02/27/2017.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	1,917,100	111.303	2,226,060	2,000,000	1,942,133	0	9,392	0	0	3.150	3.741	JD	2,800	63,000	03/28/2018.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	956,410	111.303	1,113,030	1,000,000	969,432	0	4,956	0	0	3.150	3.775	JD	1,400	31,500	04/12/2018.	06/15/2026.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	4,074,280	113.233	4,529,320	4,000,000	4,047,528	0	(10,238)	0	0	4.000	3.693	JD	7,111	160,000	04/13/2018.	06/15/2025.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	2,994,360	113.233	3,396,990	3,000,000	2,996,193	0	756	0	0	4.000	4.031	JD	5,333	120,000	06/12/2018.	06/15/2025.
35137L AG 0	FOX CORP			1	2.B FE	4,331,525	110.181	4,605,566	4,180,000	4,278,577	0	(31,006)	0	0	4.030	3.195	JJ	72,997	168,454	04/04/2019.	01/25/2024.
35137L AG 0	FOX CORP			1	2.B FE	3,108,090	110.181	3,305,430	3,000,000	3,070,320	0	(22,116)	0	0	4.030	3.200	JJ	52,390	120,900	04/04/2019.	01/25/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,087,630	112.055	1,120,550	1,000,000	1,048,057	0	(12,579)	0	0	4.750	3.302	AO	10,028	47,500	09/25/2017.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,080,710	112.055	1,120,550	1,000,000	1,046,011	0	(12,027)	0	0	4.750	3.362	AO	10,028	47,500	01/04/2018.	10/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,072,160	112.055	1,120,550	1,000,000	1,039,159	0	(10,189)	0	0	4.750	3.564	AO	10,028	47,500	08/11/2017.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,072,500	112.055	1,120,550	1,000,000	1,035,046	0	(9,094)	0	0	4.750	3.686	AO	10,028	47,500	08/12/2016.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,131,048	112.055	1,207,953	1,078,000	1,109,421	0	(8,121)	0	0	4.750	3.862	AO	10,810	51,205	03/28/2018.	10/15/2024.
35803Q AA 5	FRESENIUS MED (144A)		C	1	2.C FE	1,981,200	100.558	2,011,160	2,000,000	1,999,387	0	2,218	0	0	5.750	5.875	FA	43,444	115,000	01/26/2011.	02/15/2021.
360271 AK 6	FULTON FINANCIAL CORP				2.A FE	998,870	102.622	1,026,220	1,000,000	999,668	0	233	0	0	3.600	3.625	MS	10,500	36,000	03/14/2017.	03/16/2022.
360271 AK 6	FULTON FINANCIAL CORP				2.A FE	1,992,300	102.622	2,052,440	2,000,000	1,997,929	0	1,583	0	0	3.600	3.685	MS	21,000	72,000	03/13/2017.	03/16/2022.
361448 AQ 6	GATX CORP			1	2.B FE	2,091,840	106.895	2,137,900	2,000,000	2,036,755	0	(15,581)	0	0	3.900	3.047	MS	19,500	78,000	04/21/2017.	03/30/2023.
361448 AQ 6	GATX CORP			1	2.B FE	81,444	106.895	83,378	78,000	79,379	0	(584)	0	0	3.900	3.079	MS	761	3,042	04/21/2017.	03/30/2023.
361448 BC 6	GATX CORP			1	2.B FE	3,000,000	120.822	3,624,660	3,000,000	3,000,000	0	0	0	0	4.550	4.550	MN	20,475	136,500	05/03/2018.	11/07/2028.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	568,305	101.019	505,095	500,000	502,476	0	(8,420)	0	0	3.875	2.152	JJ	8,934	19,375	07/12/2012.	07/15/2021.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	1,017,170	101.019	1,010,190	1,000,000	1,000,632	0	(2,030)	0	0	3.875	3.663	JJ	17,868	38,750	07/14/2011.	07/15/2021.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	999,420	101.019	1,010,190	1,000,000	999,950	0	67	0	0	3.875	3.882	JJ	17,868	38,750	07/07/2011.	07/15/2021.
369550 AU 2	GENERAL DYNAMICS CORP			1	1.F FE	6,929,090	103.205	7,224,350	7,000,000	6,985,381	0	7,503	0	0	2.250	2.364	MN	20,125	157,500	11/01/2012.	11/15/2022.
369550 AX 6	GENERAL DYNAMICS CORP			1	1.F FE	1,846,320	107.567	2,151,340	2,000,000	1,894,203	0	16,937	0	0	2.125	3.159	FA	16,056	42,500	01/31/2018.	08/15/2026.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	2,892,000	109.148	3,274,440	3,000,000	2,921,433	0	10,123	0	0	2.625	3.050	MN	10,063	78,750	01/04/2018.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	929,480	109.148	1,091,480	1,000,000	947,058	0	6,703	0	0	2.625	3.498	MN	3,354	26,250	04/17/2018.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	2,754,420	109.148	3,274,440	3,000,000	2,815,039	0	23,278	0	0	2.625	3.647	MN	10,063	78,750	04/23/2018.	11/15/2027.
369550 BC 1	GENERAL DYNAMICS CORP			1	1.F FE	4,992,100	117.088	5,854,400	5,000,000	4,993,768	0	702	0	0	3.750	3.769	MN	23,958	187,500	05/09/2018.	05/15/2028.
369550 BC 1	GENERAL DYNAMICS CORP			1	1.F FE	1,988,760	117.088	2,341,760	2,000,000	1,991,265	0	1,000	0	0	3.750	3.818	MN	9,583	75,000	05/08/2018.	05/15/2028.
36962G 6F 6	GENERAL ELECTRIC COMPANY				2.B FE	433,371	104.516	453,599	434,000	433,868	0	68	0	0	3.150	3.167	MS	4,329	13,671	09/04/2012.	09/07/2022.
370334 BM 5	GENERAL MILLS INC			1	2.B FE	2,987,670	101.966	3,058,980	3,000,000	2,998,625	0	1,364	0	0	3.150	3.198	JD	4,200	94,500	11/17/2011.	12/15/2021.
370334 BT 0	GENERAL MILLS INC			1	2.B FE	2,102,736	108.592	2,171,840	2,000,000	2,077,072	0	(25,664)	0	0	3.650	2.257	FA	27,578	73,000	01/01/2020.	02/15/2024.
370334 BT 0	GENERAL MILLS INC			1	2.B FE	4,087,720	108.592	4,343,680	4,000,000	4,033,610	0	(10,958)	0	0	3.650	3.341	FA	55,156	146,000	09/11/2015.	02/15/2024.
370334 BT 0	GENERAL MILLS INC			1	2.B FE	612,258	108.592	651,552	600,000	604,681	0	(1,525)	0	0	3.650	3.363	FA	8,273	21,900	08/31/2015.	02/15/2024.
370334 BZ 6	GENERAL MILLS INC			1	2.B FE	2,987,400	112.095	3,362,850	3,000,000	2,991,849	0	1,179	0	0	3.200	3.249	FA	37,600	96,000	01/09/2017.	02/10/2027.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	1,004,810	119.922	1,199,220	1,000,000	1,003,622	0	(434)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018.	04/17/2028.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	997,980	119.922	1,199,220	1,000,000	998,392	0	179	0	0	4.200	4.225	AO	8,633	42,000	04/03/2018.	04/17/2028.
37045X AL 0	GENERAL MOTORS FINANCIAL			1	2.C FE	983,090	107.843	1,078,430	1,000,000	994,101	0	2,288	0	0	4.250	4.513	MN	5,431	42,500	09/16/2015.	05/15/2023.
37045X AQ 9	GENERAL MOTORS FINANCIAL			1	2.C FE	1,042,890	102.714	1,027,140	1,000,000	1,005,497	0	(7,332)	0	0	4.375	3.602	MS	11,667	43,750	06/19/2015.	09/25/2021.
37045X AW 6	GENERAL MOTORS FINANCIAL			1	2.C FE	1,996,060	102.847	2,056,940	2,000,000	1,999,135	0	597	0	0	3.450	3.482	AO	15,525	69,000	04/07/2015.	04/10/2022.
37045X AZ 9	GENERAL MOTORS FINANCIAL			1	2.C FE	1,010,160	112.246	1,122,460	1,000,000	1,005,786	0	(1,202)	0	0	4.300	4.152	JJ	20,067	43,000	02/13/2017.	07/13/2025.
37045X BG 0	GENERAL MOTORS FINANCIAL			1	2.C FE	1,992,780	117.968	2,359,360	2,000,000	1,995,647	0	690	0	0	5.250	5.297	MS	35,000	105,000	02/25/2016.	03/01/2026.
37045X BK 1	GENERAL MOTORS FINANCIAL			1	2.C FE	997,430	106.052	1,060,520	1,000,000	999,026	0	374	0	0	3.700	3.742	MN	5,344	37,000	05/04/2016.	05/09/2023.
37045X BM 7	GENERAL MOTORS FINANCIAL			1	2.C FE	998,170	101.083	1,010,830	1,000,000	999,794	0	384	0	0	3.200	3.240	JJ	15,556	32,000	06/29/2016.	07/06/2021.
37045X BQ 8	GENERAL MOTORS FINANCIAL			1	2.C FE	1,997,220	112.643	2,252,860	2,000,000	1,998,167	0	262	0	0	4.000	4.017	AO	18,889	80,000	10/03/2016.	10/06/2026.
37045X BT 2	GENERAL MOTORS FINANCIAL			1	2.C FE	998,550	113.946	1,139,460	1,000,000	999,034	0	134	0	0	4.350	4.368	JJ	19,817	43,500	01/11/2017.	01/17/2027.
36159R AG 8	GEO GROUP INC			1	4.A FE	2,000,000	90.687	1,813,740	2,000,000	1,813,740	(66,260)	0	0	0	5.125	5.125	AO	25,625	102,500	03/12/2013.	04/01/2023.
36162J AA 4	GEO GROUP INC			1	4.A FE	1,548,750	83.312	1,249,680	1,500,000	1,249,680	(108,635)	(7,300)	0	0	5.875	5.319	AO	18,604	88,125	09/02/2015.	10/15/2024.
36162J AA 4	GEO GROUP INC			1	4.A FE	2,632,500	83.312	2,499,360	3,000,000	2,499,360	(230,992)	57,700	0	0	5.875	8.706	AO	37,208	176,250	03/27/2019.	10/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
373334 JX 0	GEORGIA POWER CO			1	2.A FE	1,996,540	103.361	2,067,220	2,000,000	1,999,427	0	377	0	0	2.850	2.870	MN	7,283	57,000	05/08/2012.	05/15/2022.
373334 KE 0	GEORGIA POWER CO			1	1.G FE	996,240	111.991	1,119,910	1,000,000	997,861	0	362	0	0	3.250	3.294	AO	8,125	32,500	03/02/2016.	04/01/2026.
373298 CF 3	GEORGIA-PACIFIC CORP			1	1.G FE	1,300,750	122.103	1,221,030	1,000,000	1,147,908	0	(45,933)	0	0	8.000	2.881	JJ	36,889	80,000	07/18/2017.	01/15/2024.
37331N AD 3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,999,940	107.371	2,147,420	2,000,000	2,000,000	0	0	0	0	3.734	3.734	JJ	34,436	74,680	06/18/2013.	07/15/2023.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	999,610	111.231	1,112,310	1,000,000	999,811	0	34	0	0	3.600	3.604	MS	12,000	36,000	11/03/2014.	03/01/2025.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,709,891	111.231	3,049,954	2,742,000	2,721,260	0	4,490	0	0	3.600	3.797	MS	32,904	98,712	05/18/2018.	03/01/2025.
37331N AK 7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	1,875,042	106.990	1,877,675	1,755,000	1,874,732	0	(310)	0	0	2.300	1.494	AO	6,728	0	12/17/2020.	04/30/2030.
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	994,040	105.417	1,054,170	1,000,000	998,506	0	634	0	0	2.800	2.869	MS	8,011	28,000	03/14/2013.	03/18/2023.
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	989,920	105.417	1,054,170	1,000,000	997,484	0	1,074	0	0	2.800	2.917	MS	8,011	28,000	03/13/2013.	03/18/2023.
377372 AM 9	GLAXOSMITHKLINE		C	1	1.F FE	1,610,531	112.421	1,686,315	1,500,000	1,590,928	0	(19,603)	0	0	3.625	2.164	MN	6,948	54,375	01/01/2020.	05/15/2025.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	1,104,590	119.208	1,192,080	1,000,000	1,093,227	0	(11,363)	0	0	3.875	2.483	MN	4,951	38,750	01/01/2020.	05/15/2028.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	4,027,080	119.208	4,768,320	4,000,000	4,020,785	0	(2,417)	0	0	3.875	3.793	MN	19,806	155,000	05/11/2018.	05/15/2028.
37940X AB 8	GLOBAL PAYMENTS INC			1	2.C FE	4,984,300	111.117	5,555,850	5,000,000	4,986,059	0	1,371	0	0	3.200	3.237	FA	60,444	160,444	08/07/2019.	08/15/2029.
891906 AB 5	GLOBAL PAYMENTS INC			1	2.C FE	1,003,730	106.920	1,069,200	1,000,000	1,000,965	0	(412)	0	0	3.750	3.705	JD	3,125	37,500	05/16/2013.	06/01/2023.
891906 AB 5	GLOBAL PAYMENTS INC			1	2.C FE	992,400	106.920	1,069,200	1,000,000	997,871	0	816	0	0	3.750	3.842	JD	3,125	37,500	05/15/2013.	06/01/2023.
891906 AC 3	GLOBAL PAYMENTS INC			1	2.C FE	1,994,600	119.063	2,381,260	2,000,000	1,996,737	0	511	0	0	4.800	4.834	AO	24,000	96,000	03/14/2016.	04/01/2026.
891906 AD 1	GLOBAL PAYMENTS INC			1	2.C FE	997,760	100.551	1,005,510	1,000,000	999,788	0	426	0	0	3.800	3.849	AO	9,500	38,000	03/14/2016.	04/01/2021.
891906 AF 6	GLOBAL PAYMENTS INC			1	2.C FE	3,990,240	118.772	4,750,880	4,000,000	3,992,362	0	836	0	0	4.450	4.480	JD	14,833	178,000	05/09/2018.	06/01/2028.
361841 AJ 8	GLP CAP/FIN II			1	2.C FE	2,042,960	112.758	2,255,160	2,000,000	2,029,949	0	(5,959)	0	0	5.250	4.868	JD	8,750	105,000	09/17/2018.	06/01/2025.
361841 AJ 8	GLP CAP/FIN II			1	2.C FE	1,000,000	112.758	1,127,580	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	4,375	52,500	05/07/2018.	06/01/2025.
361841 AK 5	GLP CAP/FIN II			1	2.C FE	1,000,000	118.736	1,187,360	1,000,000	1,000,000	0	0	0	0	5.750	5.750	JD	4,792	57,500	05/07/2018.	06/01/2028.
38141E C2 3	GOLDMAN SACHS GROUP			1	2.A FE	998,680	110.615	1,106,150	1,000,000	999,471	0	136	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014.	07/08/2024.
38141G VU 5	GOLDMAN SACHS GROUP			2	2.A FE	999,350	100.522	1,005,220	1,000,000	999,916	0	116	0	0	2.625	2.639	AO	4,813	26,250	04/20/2016.	04/25/2021.
38141G WB 6	GOLDMAN SACHS GROUP			1	2.A FE	1,001,460	114.146	1,141,460	1,000,000	1,000,892	0	(160)	0	0	3.850	3.830	JJ	16,576	38,500	02/13/2017.	01/26/2027.
38141G WB 6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	114.146	1,141,460	1,000,000	998,155	0	262	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017.	01/26/2027.
38141G WL 4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	115.336	1,153,360	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017.	06/05/2028.
38141G WM 2	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	103.892	1,038,920	1,000,000	1,000,000	0	0	0	0	2.905	2.905	JJ	12,669	29,050	07/19/2017.	07/24/2023.
38141G WQ 3	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	109.628	1,096,280	1,000,000	1,000,000	0	0	0	0	3.272	3.272	MS	8,362	32,720	09/26/2017.	09/29/2025.
38141G WV 2	GOLDMAN SACHS GROUP			1	2.A FE	2,006,320	115.893	2,317,860	2,000,000	2,004,859	0	(577)	0	0	3.814	3.775	AO	14,408	76,280	01/19/2018.	04/23/2029.
38141G WZ 3	GOLDMAN SACHS GROUP			1	2.A FE	3,000,000	118.661	3,559,830	3,000,000	3,000,000	0	0	0	0	4.223	4.223	MN	21,115	126,690	04/18/2018.	05/01/2029.
38143U 8H 7	GOLDMAN SACHS GROUP			2	2.A FE	997,690	113.647	1,136,470	1,000,000	998,664	0	225	0	0	3.750	3.778	FA	13,125	37,500	02/22/2016.	02/25/2026.
38145G AH 3	GOLDMAN SACHS GROUP			1	2.A FE	997,410	112.337	1,123,370	1,000,000	998,340	0	246	0	0	3.500	3.531	MN	4,375	35,000	11/10/2016.	11/16/2026.
38148L AC 0	GOLDMAN SACHS GROUP			2	2.A FE	2,020,280	110.445	2,208,900	2,000,000	2,008,903	0	(2,144)	0	0	3.500	3.375	JJ	30,722	70,000	03/25/2015.	01/23/2025.
38148L AE 6	GOLDMAN SACHS GROUP			2	2.A FE	530,777	112.294	561,470	500,000	525,093	0	(5,684)	0	0	3.750	2.468	MN	2,031	18,750	01/01/2020.	05/22/2025.
39121J A* 1	GREAT RIVER ENERGY			1	1.G	1,139,535	102.611	1,169,288	1,139,535	1,139,535	0	(0)	0	0	5.810	5.810	JJ	33,103	66,207	08/13/2009.	07/01/2021.
39121J AH 3	GREAT RIVER ENERGY (144A)			1	1.G FE	3,532,000	121.743	4,299,963	3,532,000	3,532,021	0	(2)	0	0	4.478	4.478	JJ	79,081	158,163	10/19/2010.	07/01/2030.
39138Q AA 3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	4,000,000	117.259	4,690,360	4,000,000	4,000,000	0	0	0	0	4.047	4.047	MN	19,785	161,880	05/14/2018.	05/17/2028.
40139L AA 1	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,680	100.553	1,005,530	1,000,000	999,888	0	262	0	0	2.000	2.028	AO	3,611	20,000	04/19/2016.	04/26/2021.
40139L AA 1	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	4,838,050	100.553	5,027,650	5,000,000	4,981,113	0	57,044	0	0	2.000	3.183	AO	18,056	100,000	06/05/2018.	04/26/2021.
40139L AC 7	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	1,001,192	101.409	1,014,090	1,000,000	1,000,534	0	(658)	0	0	1.950	1.883	AO	3,467	19,500	01/01/2020.	10/27/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40139L AD 5	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	998,740	103.095	1,030,950	1,000,000	999,627	0	256	0	0	2.500	2.527	MN	3,681	25,000	05/03/2017.	05/08/2022.
40139L AE 3	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	1,999,280	106.888	2,137,760	2,000,000	1,999,580	0	144	0	0	3.400	3.408	AO	12,467	68,000	04/19/2018.	04/25/2023.
40139L AE 3	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	998,810	106.888	1,068,880	1,000,000	999,392	0	234	0	0	3.400	3.426	AO	6,233	34,000	04/18/2018.	04/25/2023.
40139L AF 0	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	1,027,910	107.702	1,077,020	1,000,000	1,021,738	0	(6,172)	0	0	2.900	2.222	MN	4,431	29,000	01/01/2020.	05/06/2024.
402479 CC 1	GULF POWER		..	1	1.F FE	998,130	102.849	1,028,490	1,000,000	999,684	0	206	0	0	3.100	3.122	MN	3,961	31,000	05/15/2012.	05/15/2022.
406216 AZ 4	HALLIBURTON COMPANY		..	1	2.A FE	996,700	101.719	1,017,190	1,000,000	999,642	0	370	0	0	3.250	3.289	MN	4,153	32,500	11/08/2011.	11/15/2021.
412822 AD 0	HARLEY-DAVIDSON		..	1	2.B FE	994,490	108.893	1,088,930	1,000,000	997,217	0	547	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015.	07/28/2025.
41283L AK 1	HARLEY-DAVIDSON FINANCIAL (144A)		..	1	2.B FE	499,440	100.065	500,325	500,000	499,988	0	114	0	0	2.850	2.874	JJ	6,571	14,250	01/05/2016.	01/15/2021.
41283L AQ 8	HARLEY-DAVIDSON FINANCIAL (144A)		..	1	2.B FE	998,410	102.001	1,020,010	1,000,000	999,514	0	321	0	0	2.550	2.584	JD	1,558	25,500	06/06/2017.	06/09/2022.
418056 AT 4	HASBRO INC		..	1	2.C FE	2,030,300	100.466	2,009,320	2,000,000	2,001,179	0	(5,887)	0	0	3.150	2.850	MN	8,050	63,000	09/14/2015.	05/15/2021.
404119 BX 6	HCA INC		..	2	2.C FE	994,970	116.076	1,160,760	1,000,000	995,606	0	423	0	0	4.125	4.187	JD	1,833	41,250	06/05/2019.	06/15/2029.
404121 AH 8	HCA INC		..	1	3.B FE	2,000,000	115.127	2,302,540	2,000,000	2,000,000	0	0	0	0	5.375	5.375	MS	35,833	107,500	08/09/2018.	09/01/2026.
404121 AJ 4	HCA INC		..	1	3.B FE	2,000,000	118.302	2,366,040	2,000,000	2,000,000	0	0	0	0	5.625	5.625	MS	37,500	112,500	08/09/2018.	09/01/2028.
421946 AL 8	HEALTHCARE REALTY TRUST		..	1	2.B FE	4,983,250	104.487	5,224,350	5,000,000	4,984,330	0	1,080	0	0	2.400	2.438	MS	35,333	59,000	03/04/2020.	03/15/2030.
427866 AT 5	HERSHEY COMPANY		..	1	1.F FE	997,400	104.634	1,046,340	1,000,000	999,306	0	277	0	0	2.625	2.655	MN	4,375	26,250	05/14/2013.	05/01/2023.
427866 AT 5	HERSHEY COMPANY		..	1	1.F FE	1,338,750	104.634	1,464,876	1,400,000	1,382,378	0	7,150	0	0	2.625	3.188	MN	6,125	36,750	04/28/2014.	05/01/2023.
427866 AU 2	HERSHEY COMPANY		..	1	1.F FE	1,000,340	111.326	1,113,260	1,000,000	1,000,165	0	(33)	0	0	3.200	3.196	FA	11,556	32,000	08/19/2015.	08/21/2025.
427866 AX 6	HERSHEY COMPANY		..	1	1.F FE	1,993,420	108.504	2,170,080	2,000,000	1,996,098	0	638	0	0	2.300	2.337	FA	17,378	46,000	08/02/2016.	08/15/2026.
427866 AZ 1	HERSHEY COMPANY		..	1	1.F FE	3,998,320	107.139	4,285,560	4,000,000	3,999,078	0	324	0	0	3.375	3.384	MN	17,250	135,000	05/03/2018.	05/15/2023.
427866 BD 9	HERSHEY COMPANY		..	1	1.F FE	4,998,200	109.605	5,480,250	5,000,000	4,998,343	0	204	0	0	2.450	2.454	MN	15,653	127,604	10/28/2019.	11/15/2029.
428291 AM 0	HEXCEL CORP		..	1	2.C FE	1,013,240	112.331	1,123,310	1,000,000	1,006,641	0	(1,341)	0	0	4.700	4.531	FA	17,756	47,000	08/04/2015.	08/15/2025.
428291 AM 0	HEXCEL CORP		..	1	2.C FE	997,130	112.331	1,123,310	1,000,000	998,470	0	280	0	0	4.700	4.736	FA	17,756	47,000	07/29/2015.	08/15/2025.
428291 AN 8	HEXCEL CORP		..	1	2.C FE	1,022,780	108.135	1,081,350	1,000,000	1,014,938	0	(2,240)	0	0	3.950	3.665	FA	14,922	39,500	04/24/2017.	02/15/2027.
428291 AN 8	HEXCEL CORP		..	1	2.C FE	995,590	108.135	1,081,350	1,000,000	997,057	0	411	0	0	3.950	4.004	FA	14,922	39,500	02/13/2017.	02/15/2027.
428291 AN 8	HEXCEL CORP		..	1	2.C FE	994,120	108.135	1,081,350	1,000,000	996,091	0	548	0	0	3.950	4.022	FA	14,922	39,500	02/14/2017.	02/15/2027.
428291 AN 8	HEXCEL CORP		..	1	2.C FE	5,324,105	108.135	5,893,358	5,450,000	5,355,260	0	13,245	0	0	3.950	4.275	FA	81,326	215,275	07/24/2018.	02/15/2027.
42981C AA 6	HIGH STREET FUNDING TRUST I		..	1	2.A FE	1,005,470	115.306	1,153,069	1,000,000	1,004,105	0	(507)	0	0	4.111	4.042	FA	15,530	41,110	04/16/2018.	02/15/2028.
431282 AM 4	HIGHWOODS REALTY LP		..	1	2.B FE	354,107	104.195	375,102	360,000	357,162	0	1,308	0	0	3.625	4.031	JJ	6,018	13,050	08/03/2018.	01/15/2023.
431282 AP 7	HIGHWOODS REALTY LP		..	1	2.B FE	986,670	110.680	1,106,800	1,000,000	991,137	0	1,236	0	0	3.875	4.038	MS	12,917	38,750	02/13/2017.	03/01/2027.
431282 AS 1	HIGHWOODS REALTY LP		..	1	2.B FE	2,992,350	105.916	3,177,480	3,000,000	2,993,062	0	617	0	0	3.050	3.079	FA	34,567	84,383	09/04/2019.	02/15/2030.
432833 AD 3	HILTON DOMESTIC OPERATING CO INC		..	1	3.B FE	1,960,000	103.250	2,065,000	2,000,000	1,971,291	0	4,503	0	0	5.125	5.437	MN	17,083	102,500	05/22/2018.	05/01/2026.
432833 AD 3	HILTON DOMESTIC OPERATING CO INC		..	1	3.B FE	977,500	103.250	1,032,500	1,000,000	983,832	0	2,534	0	0	5.125	5.477	MN	8,542	51,250	05/23/2018.	05/01/2026.
432891 AK 5	HILTON WORLDWIDE		..	1	3.B FE	963,750	106.030	1,060,300	1,000,000	972,794	0	3,563	0	0	4.875	5.392	AO	12,188	48,750	05/03/2018.	04/01/2027.
436440 AM 3	HOLOGIC INC (144A)		..	1	3.C FE	908,685	106.437	1,015,409	954,000	918,302	0	4,058	0	0	4.625	5.264	FA	18,384	44,123	07/11/2018.	02/01/2028.
436440 AM 3	HOLOGIC INC (144A)		..	1	3.C FE	950,000	106.437	1,064,370	1,000,000	961,209	0	4,405	0	0	4.625	5.288	FA	19,271	46,250	05/03/2018.	02/01/2028.
437076 AW 2	HOME DEPOT INC		..	1	1.F FE	1,127,150	100.000	1,000,000	1,000,000	1,001,103	0	(15,913)	0	0	4.400	2.753	AO	11,000	44,000	04/18/2012.	04/01/2021.
437076 AW 2	HOME DEPOT INC		..	1	1.F FE	999,600	100.000	1,000,000	1,000,000	999,868	0	(12)	0	0	4.400	4.405	AO	11,000	44,000	03/29/2011.	04/01/2021.
437076 AW 2	HOME DEPOT INC		..	1	1.F FE	1,996,480	100.000	2,000,000	2,000,000	1,999,651	0	300	0	0	4.400	4.422	AO	22,000	88,000	03/28/2011.	04/01/2021.
437076 AZ 5	HOME DEPOT INC		..	1	1.F FE	1,007,360	104.907	1,049,070	1,000,000	1,001,664	0	(800)	0	0	2.700	2.614	AO	6,750	27,000	04/03/2013.	04/01/2023.
437076 AZ 5	HOME DEPOT INC		..	1	1.F FE	3,993,760	104.907	4,196,280	4,000,000	3,998,348	0	664	0	0	2.700	2.718	AO	27,000	108,000	04/02/2013.	04/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
437076 BK 7	HOME DEPOT INC			1	1.F FE	1,068,604	112.658	1,126,580	1,000,000	1,056,573	0	(12,031)	0	0	3.350	2.016	MS	9,864	33,500	01/01/2020.	09/15/2025.
437076 BK 7	HOME DEPOT INC			1	1.F FE	1,023,640	112.658	1,126,580	1,000,000	1,013,324	0	(2,753)	0	0	3.350	3.028	MS	9,864	33,500	01/31/2017.	09/15/2025.
437076 BK 7	HOME DEPOT INC			1	1.F FE	1,004,410	112.658	1,126,580	1,000,000	1,002,176	0	(446)	0	0	3.350	3.297	MS	9,864	33,500	09/10/2015.	09/15/2025.
437076 BK 7	HOME DEPOT INC			1	1.F FE	998,570	112.658	1,126,580	1,000,000	999,232	0	142	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015.	09/15/2025.
437076 BM 3	HOME DEPOT INC			1	1.F FE	523,351	111.922	559,610	500,000	519,659	0	(3,692)	0	0	3.000	2.166	AO	3,750	15,000	01/01/2020.	04/01/2026.
437076 BN 1	HOME DEPOT INC			1	1.F FE	2,332,011	107.889	2,784,615	2,581,000	2,407,490	0	27,082	0	0	2.125	3.432	MS	16,149	54,846	02/13/2018.	09/15/2026.
437076 BT 8	HOME DEPOT INC			1	1.F FE	520,121	111.394	556,970	500,000	517,619	0	(2,502)	0	0	2.800	2.211	MS	4,161	14,000	01/01/2020.	09/14/2027.
437076 BT 8	HOME DEPOT INC			1	1.F FE	997,400	111.394	1,113,940	1,000,000	998,156	0	243	0	0	2.800	2.830	MS	8,322	28,000	09/05/2017.	09/14/2027.
437076 BY 7	HOME DEPOT INC			1	1.F FE	520,252	113.696	568,480	500,000	518,261	0	(1,991)	0	0	2.950	2.456	JD	656	14,750	01/01/2020.	06/15/2029.
438516 BA 3	HONEYWELL INTERNATIONAL			1	1.F FE	1,030,474	100.621	1,006,210	1,000,000	1,004,366	0	(26,109)	0	0	4.250	1.601	MS	14,167	42,500	01/01/2020.	03/01/2021.
438516 BA 3	HONEYWELL INTERNATIONAL			1	1.F FE	1,093,950	100.621	1,006,210	1,000,000	1,002,210	0	(13,399)	0	0	4.250	2.877	MS	14,167	42,500	06/24/2013.	03/01/2021.
438516 BA 3	HONEYWELL INTERNATIONAL			1	1.F FE	1,994,940	100.621	2,012,420	2,000,000	1,999,697	0	495	0	0	4.250	4.281	MS	28,333	85,000	02/14/2011.	03/01/2021.
438516 BD 7	HONEYWELL INTERNATIONAL			1	1.F FE	1,052,738	108.988	1,089,880	1,000,000	1,039,640	0	(13,098)	0	0	3.350	1.945	JD	2,792	33,500	01/01/2020.	12/01/2023.
438516 BL 9	HONEYWELL INTERNATIONAL			1	1.F FE	2,035,317	110.446	2,208,920	2,000,000	2,030,308	0	(5,009)	0	0	2.500	2.210	MN	8,333	50,000	01/01/2020.	11/01/2026.
438516 BL 9	HONEYWELL INTERNATIONAL			1	1.F FE	7,971,200	110.446	8,835,680	8,000,000	7,982,181	0	2,778	0	0	2.500	2.541	MN	33,333	200,000	10/24/2016.	11/01/2026.
438516 BU 9	HONEYWELL INTERNATIONAL			1	1.F FE	2,989,290	111.984	3,359,520	3,000,000	2,990,561	0	958	0	0	2.700	2.741	FA	30,600	82,575	07/30/2019.	08/15/2029.
440452 AE 0	HORMEL FOODS CORP			1	1.E FE	758,193	100.253	681,720	680,000	680,867	0	(13,967)	0	0	4.125	1.993	AO	5,922	28,050	04/16/2015.	04/15/2021.
440452 AE 0	HORMEL FOODS CORP			1	1.E FE	1,096,200	100.253	1,002,530	1,000,000	1,001,027	0	(16,579)	0	0	4.125	2.399	AO	8,708	41,250	01/05/2015.	04/15/2021.
440452 AE 0	HORMEL FOODS CORP			1	1.E FE	325,059	100.253	300,759	300,000	300,293	0	(4,738)	0	0	4.125	2.480	AO	2,613	12,375	07/24/2015.	04/15/2021.
440452 AE 0	HORMEL FOODS CORP			1	1.E FE	1,994,300	100.253	2,005,060	2,000,000	1,999,593	0	567	0	0	4.125	4.160	AO	17,417	82,500	04/04/2011.	04/15/2021.
440452 AF 7	HORMEL FOODS CORP			1	1.F FE	5,180,700	103.453	5,172,650	5,000,000	5,179,454	0	(1,246)	0	0	1.800	1.383	JD	5,000	45,000	12/03/2020.	06/11/2030.
44107T AU 0	HOST HOTELS & RESORTS LP			1	2.C FE	999,460	105.684	1,056,840	1,000,000	999,800	0	53	0	0	3.750	3.756	AO	7,917	37,500	03/19/2013.	10/15/2023.
44107T AU 0	HOST HOTELS & RESORTS LP			1	2.C FE	978,170	105.684	1,056,840	1,000,000	991,805	0	2,706	0	0	3.750	4.062	AO	7,917	37,500	06/24/2015.	10/15/2023.
44107T AV 8	HOST HOTELS & RESORTS LP			1	2.C FE	998,380	107.525	1,075,250	1,000,000	999,175	0	163	0	0	4.000	4.020	JD	1,778	40,000	05/06/2015.	06/15/2025.
44107T AX 4	HOST HOTELS & RESORTS LP			1	2.C FE	995,750	105.787	1,057,870	1,000,000	997,909	0	591	0	0	3.875	3.944	MN	4,951	38,750	03/09/2017.	04/01/2024.
44107T AY 2	HOST HOTELS & RESORTS LP			1	2.C FE	1,992,900	102.879	2,057,580	2,000,000	1,993,543	0	605	0	0	3.375	3.417	JD	3,000	67,500	11/06/2019.	12/15/2029.
013817 AJ 0	HOWMET AEROSPACE INC			1	3.A FE	1,993,700	118.125	2,362,500	2,000,000	1,997,155	0	362	0	0	5.900	5.927	FA	49,167	118,000	01/22/2007.	02/01/2027.
42824C AN 9	HP ENTERPRISE CO			1	2.B FE	211,390	106.248	212,496	200,000	203,703	0	(2,190)	0	0	4.400	3.219	AO	1,858	8,800	05/01/2017.	10/15/2022.
42824C AN 9	HP ENTERPRISE CO			1	2.B FE	1,054,490	106.248	1,062,480	1,000,000	1,017,612	0	(10,405)	0	0	4.400	3.276	AO	9,289	44,000	04/17/2017.	10/15/2022.
42824C AN 9	HP ENTERPRISE CO			1	2.B FE	1,048,290	106.248	1,062,480	1,000,000	1,015,505	0	(9,145)	0	0	4.400	3.409	AO	9,289	44,000	03/28/2017.	10/15/2022.
42824C AN 9	HP ENTERPRISE CO			1	2.B FE	998,020	106.248	1,062,480	1,000,000	999,380	0	295	0	0	4.400	4.433	AO	9,289	44,000	09/30/2015.	10/15/2022.
428236 BV 4	HP INC			1	2.B FE	1,028,220	103.907	1,039,070	1,000,000	1,004,807	0	(4,948)	0	0	4.650	4.120	JD	2,842	46,500	11/05/2015.	12/09/2021.
443510 AF 9	HUBBELL INC			1	2.A FE	1,983,480	105.651	2,113,020	2,000,000	1,996,853	0	1,562	0	0	3.625	3.711	MN	9,264	72,500	11/08/2010.	11/15/2022.
443510 AH 5	HUBBELL INC			1	2.A FE	997,260	106.393	1,063,930	1,000,000	998,080	0	254	0	0	3.150	3.182	FA	11,900	31,500	08/01/2017.	08/15/2027.
443510 AH 5	HUBBELL INC			1	2.A FE	992,000	106.393	1,063,930	1,000,000	994,415	0	742	0	0	3.150	3.244	FA	11,900	31,500	07/31/2017.	08/15/2027.
443510 AJ 1	HUBBELL INC			1	2.A FE	996,220	108.926	1,089,260	1,000,000	997,161	0	341	0	0	3.500	3.545	FA	13,222	35,000	02/01/2018.	02/15/2028.
443510 AJ 1	HUBBELL INC			1	2.A FE	1,988,760	108.926	2,178,520	2,000,000	1,991,580	0	1,014	0	0	3.500	3.567	FA	26,444	70,000	01/31/2018.	02/15/2028.
446150 AJ 3	HUNTINGTON BANCSHARES			2	2.A FE	998,030	100.309	1,003,090	1,000,000	999,853	0	387	0	0	3.150	3.193	MS	9,363	31,500	03/09/2016.	03/14/2021.
446150 AK 0	HUNTINGTON BANCSHARES			2	2.A FE	998,490	101.814	1,018,140	1,000,000	999,690	0	288	0	0	2.300	2.330	JJ	10,669	23,000	08/04/2016.	01/14/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
446150 AM 6	HUNTINGTON BANCSHARES			2	2.A FE	1,993,720	113.313	2,266,260	2,000,000	1,995,795	0	847	0	0	4.000	4.052	MN	10,222	80,000	05/08/2018.	05/15/2025.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	3,000,000	112.219	3,366,570	3,000,000	3,000,000	0	0	0	0	3.483	3.483	JD	8,708	104,490	11/16/2017.	12/01/2027.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,966,260	112.219	2,244,380	2,000,000	1,975,006	0	3,113	0	0	3.483	3.689	JD	5,805	69,660	02/07/2018.	12/01/2027.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	4,553,672	112.219	5,294,492	4,718,000	4,594,314	0	15,277	0	0	3.483	3.919	JD	13,694	164,328	03/28/2018.	12/01/2027.
44644A AE 7	HUNTINGTON NATIONAL BANK			1	1.G FE	4,989,000	108.317	5,415,850	5,000,000	4,993,542	0	2,117	0	0	3.550	3.598	AO	41,910	177,500	08/16/2018.	10/06/2023.
44701Q BE 1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	4,943,500	115.362	5,768,100	5,000,000	4,951,789	0	4,615	0	0	4.500	4.640	MN	37,500	225,000	02/27/2019.	05/01/2029.
448579 AD 4	HYATT HOTELS			1	2.C FE	1,996,920	101.623	2,032,460	2,000,000	1,999,626	0	372	0	0	5.375	5.394	FA	40,611	107,500	08/04/2011.	08/15/2021.
448579 AE 2	HYATT HOTELS			1	2.C FE	1,005,580	105.237	1,052,370	1,000,000	1,001,466	0	(596)	0	0	3.375	3.308	JJ	15,563	33,750	05/08/2013.	07/15/2023.
448579 AE 2	HYATT HOTELS			1	2.C FE	994,980	105.237	1,052,370	1,000,000	998,591	0	519	0	0	3.375	3.433	JJ	15,563	33,750	05/07/2013.	07/15/2023.
448579 AF 9	HYATT HOTELS			1	2.C FE	1,998,400	112.064	2,241,280	2,000,000	1,998,949	0	150	0	0	4.850	4.860	MS	28,561	97,000	02/29/2016.	03/15/2026.
448579 AG 7	HYATT HOTELS			1	2.C FE	1,994,260	109.939	2,198,780	2,000,000	1,995,353	0	484	0	0	4.375	4.410	MS	25,764	87,500	08/08/2018.	09/15/2028.
459200 HG 9	IBM CORP			1	1.F FE	999,901	102.793	1,027,930	1,000,000	999,932	0	31	0	0	1.875	1.879	FA	7,813	18,750	01/01/2020.	08/01/2022.
459200 HG 9	IBM CORP			1	1.F FE	4,919,900	102.793	5,139,650	5,000,000	4,986,171	0	8,486	0	0	1.875	2.053	FA	39,063	93,750	07/25/2012.	08/01/2022.
459200 HP 9	IBM CORP			1	1.F FE	523,663	108.084	540,420	500,000	517,233	0	(6,431)	0	0	3.375	1.999	FA	7,031	16,875	01/01/2020.	08/01/2023.
459200 HP 9	IBM CORP			1	1.F FE	1,993,600	108.084	2,161,680	2,000,000	1,998,096	0	679	0	0	3.375	3.413	FA	28,125	67,500	07/29/2013.	08/01/2023.
459200 JC 6	IBM CORP			1	1.F FE	1,053,640	105.170	1,051,700	1,000,000	1,016,616	0	(8,716)	0	0	2.875	1.958	MN	4,153	28,750	08/08/2016.	11/09/2022.
44932H AC 7	IBM CREDIT LLC			1	1.F FE	1,000,000	103.512	1,035,120	1,000,000	1,000,000	0	0	0	0	2.200	2.200	MS	6,906	22,000	09/05/2017.	09/08/2022.
45138L BB 8	IDAHO POWER CO			1	1.E FE	1,990,020	103.624	2,072,480	2,000,000	1,997,483	0	1,056	0	0	2.500	2.557	AO	12,500	50,000	04/03/2013.	04/01/2023.
45167R AF 1	IDEX CORP			1	2.B FE	3,989,960	102.747	4,109,880	4,000,000	3,998,780	0	1,155	0	0	4.200	4.231	JD	7,467	168,000	12/08/2011.	12/15/2021.
452308 AP 4	ILLINOIS TOOL WORKS INC			1	1.F FE	1,011,260	101.303	1,013,030	1,000,000	1,000,611	0	(1,307)	0	0	3.375	3.239	MS	9,938	33,750	08/25/2011.	09/15/2021.
452308 AP 4	ILLINOIS TOOL WORKS INC			1	1.F FE	995,520	101.303	1,013,030	1,000,000	999,599	0	504	0	0	3.375	3.428	MS	9,938	33,750	08/24/2011.	09/15/2021.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	1,590,955	108.837	1,632,555	1,500,000	1,568,351	0	(22,604)	0	0	3.500	1.887	MS	17,500	52,500	01/01/2020.	03/01/2024.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	172,892	108.837	185,023	170,000	171,561	0	(503)	0	0	3.500	3.168	MS	1,983	5,950	04/11/2018.	03/01/2024.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	2,759,454	108.837	2,938,599	2,700,000	2,722,913	0	(7,378)	0	0	3.500	3.193	MS	31,500	94,500	09/15/2015.	03/01/2024.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	2,999,246	108.837	3,237,901	2,975,000	2,989,031	0	(4,504)	0	0	3.500	3.329	MS	34,708	104,125	09/10/2018.	03/01/2024.
452308 AX 7	ILLINOIS TOOL WORKS INC			1	1.F FE	1,643,161	110.648	1,770,368	1,600,000	1,637,032	0	(6,129)	0	0	2.650	2.210	MN	5,418	42,400	01/01/2020.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC			1	1.F FE	2,990,550	110.648	3,319,440	3,000,000	2,994,119	0	905	0	0	2.650	2.686	MN	10,158	79,500	10/31/2016.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC			1	1.F FE	965,090	110.648	1,106,480	1,000,000	978,149	0	3,345	0	0	2.650	3.059	MN	3,386	26,500	11/22/2016.	11/15/2026.
454889 AP 1	INDIANA MICHIGAN POWER			1	1.G FE	2,995,170	105.242	3,157,260	3,000,000	2,998,703	0	519	0	0	3.200	3.219	MS	28,267	96,000	03/13/2013.	03/15/2023.
454889 AP 1	INDIANA MICHIGAN POWER			1	1.G FE	3,935,360	105.242	4,209,680	4,000,000	3,966,730	0	14,186	0	0	3.200	3.594	MS	37,689	128,000	09/20/2018.	03/15/2023.
454889 AS 5	INDIANA MICHIGAN POWER			1	1.G FE	546,318	117.543	587,715	500,000	541,108	0	(5,210)	0	0	3.850	2.579	MN	2,460	19,250	01/01/2020.	05/15/2028.
454889 AS 5	INDIANA MICHIGAN POWER			1	1.G FE	2,990,550	117.543	3,526,290	3,000,000	2,992,648	0	834	0	0	3.850	3.888	MN	14,758	115,500	04/30/2018.	05/15/2028.
45688C AA 5	INGEVITY CORP (144A)			1	3.C FE	972,500	102.231	1,022,310	1,000,000	981,098	0	3,193	0	0	4.500	4.924	FA	18,750	45,000	03/06/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)			1	3.C FE	967,500	102.231	1,022,310	1,000,000	977,585	0	3,778	0	0	4.500	5.004	FA	18,750	45,000	03/20/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)			1	3.C FE	2,608,875	102.231	2,760,237	2,700,000	2,637,115	0	10,593	0	0	4.500	5.024	FA	50,625	121,500	03/21/2018.	02/01/2026.
457030 AJ 3	INGLES MARKETS INC			1	3.B FE	4,232,000	101.311	4,287,482	4,232,000	4,232,000	0	0	0	0	5.750	5.750	JD	10,815	243,340	05/29/2013.	06/15/2023.
457187 AB 8	INGREDION INC			1	2.B FE	406,843	111.320	456,412	410,000	407,898	0	325	0	0	3.200	3.298	AO	3,280	13,120	08/08/2017.	10/01/2026.
457187 AB 8	INGREDION INC			1	2.B FE	198,138	111.320	222,640	200,000	198,726	0	197	0	0	3.200	3.322	AO	1,600	6,400	11/22/2017.	10/01/2026.
457187 AB 8	INGREDION INC			1	2.B FE	971,530	111.320	1,113,200	1,000,000	981,905	0	2,785	0	0	3.200	3.550	AO	8,000	32,000	01/25/2017.	10/01/2026.
458140 AJ 9	INTEL CORP			1	1.E FE	527,725	102.233	511,165	500,000	502,395	0	(3,139)	0	0	3.300	2.647	AO	4,125	16,500	01/18/2012.	10/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,030,850	102.233	1,022,330	1,000,000	1,002,658	0	(3,494)	0	0	3.300	2.935	AO	8,250	33,000	12/08/2011.	10/01/2021.
458140 AJ 9	INTEL CORP		..	1	1.E FE	997,620	102.233	1,022,330	1,000,000	999,760	0	266	0	0	3.300	3.328	AO	8,250	33,000	09/14/2011.	10/01/2021.
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,992,360	102.233	2,044,660	2,000,000	1,999,270	0	856	0	0	3.300	3.345	AO	16,500	66,000	09/15/2011.	10/01/2021.
458140 AM 2	INTEL CORP		..	1	1.E FE	1,024,800	104.755	1,047,550	1,000,000	1,016,556	0	(8,245)	0	0	2.700	1.834	JD	1,200	27,000	01/01/2020.	12/15/2022.
458140 AM 2	INTEL CORP		..	1	1.E FE	5,974,380	104.755	6,285,300	6,000,000	5,994,395	0	2,731	0	0	2.700	2.749	JD	7,200	162,000	12/04/2012.	12/15/2022.
458140 AM 2	INTEL CORP		..	1	1.E FE	984,390	104.755	1,047,550	1,000,000	996,499	0	1,712	0	0	2.700	2.885	JD	1,200	27,000	03/21/2013.	12/15/2022.
458140 AS 9	INTEL CORP		..	1	1.E FE	998,510	113.199	1,131,990	1,000,000	999,226	0	148	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015.	07/29/2025.
458140 AU 4	INTEL CORP		..	1	1.E FE	1,994,920	109.251	2,185,020	2,000,000	1,997,076	0	494	0	0	2.600	2.629	MN	6,067	52,000	05/12/2016.	05/19/2026.
458140 AU 4	INTEL CORP		..	1	1.E FE	979,120	109.251	1,092,510	1,000,000	986,063	0	2,358	0	0	2.600	2.881	MN	3,033	26,000	12/18/2017.	05/19/2026.
458140 AU 4	INTEL CORP		..	1	1.E FE	1,443,150	109.251	1,638,765	1,500,000	1,464,944	0	5,897	0	0	2.600	3.074	MN	4,550	39,000	02/17/2017.	05/19/2026.
458140 AX 8	INTEL CORP		..	1	1.E FE	529,319	112.893	564,465	500,000	525,472	0	(3,847)	0	0	3.150	2.253	MN	2,188	15,750	01/01/2020.	05/11/2027.
459506 AC 5	INTERNATIONAL FLAVOR & FRAGRANCES		..	1	2.C FE	1,008,080	104.485	1,044,850	1,000,000	1,001,924	0	(879)	0	0	3.200	3.104	MN	5,333	32,000	04/02/2013.	05/01/2023.
459506 AC 5	INTERNATIONAL FLAVOR & FRAGRANCES		..	1	2.C FE	1,998,240	104.485	2,089,700	2,000,000	1,999,497	0	181	0	0	3.200	3.210	MN	10,667	64,000	04/01/2013.	05/01/2023.
459506 AK 7	INTERNATIONAL FLAVOR & FRAGRANCES		..	1	2.B FE	2,008,720	118.483	2,369,660	2,000,000	2,006,920	0	(765)	0	0	4.450	4.395	MS	23,486	89,000	09/25/2018.	09/26/2028.
460146 CL 5	INTERNATIONAL PAPER CO		..	1	2.B FE	1,059,120	113.428	1,134,280	1,000,000	1,032,482	0	(6,201)	0	0	3.800	3.066	JJ	17,522	38,000	06/15/2016.	01/15/2026.
460146 CL 5	INTERNATIONAL PAPER CO		..	1	2.B FE	1,991,390	113.428	2,268,560	2,000,000	1,995,524	0	786	0	0	3.800	3.849	JJ	35,044	76,000	06/19/2015.	01/15/2026.
460146 CL 5	INTERNATIONAL PAPER CO		..	1	2.B FE	984,300	113.428	1,134,280	1,000,000	991,706	0	1,457	0	0	3.800	3.983	JJ	17,522	38,000	06/30/2015.	01/15/2026.
460146 CP 6	INTERNATIONAL PAPER CO		..	1	2.B FE	2,988,720	110.209	3,306,270	3,000,000	2,992,947	0	1,024	0	0	3.000	3.042	FA	34,000	90,000	08/02/2016.	02/15/2027.
461070 AL 8	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	1,009,570	109.646	1,096,460	1,000,000	1,005,413	0	(1,370)	0	0	3.250	3.093	JD	2,708	32,500	11/09/2017.	12/01/2024.
461070 AL 8	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	992,550	109.646	1,096,460	1,000,000	996,775	0	754	0	0	3.250	3.338	JD	2,708	32,500	11/17/2014.	12/01/2024.
461070 AM 6	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	1,038,169	110.461	1,104,610	1,000,000	1,031,486	0	(6,683)	0	0	3.400	2.633	FA	12,844	34,000	01/01/2020.	08/15/2025.
461070 AM 6	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	997,400	110.461	1,104,610	1,000,000	998,659	0	258	0	0	3.400	3.431	FA	12,844	34,000	08/13/2015.	08/15/2025.
461070 AQ 7	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	4,993,350	115.620	5,781,000	5,000,000	4,994,136	0	579	0	0	3.600	3.616	AO	45,000	180,000	03/25/2019.	04/01/2029.
465685 AG 0	ITC HOLDINGS CORP		..	1	2.B FE	1,075,090	107.830	1,078,300	1,000,000	1,022,979	0	(9,715)	0	0	4.050	2.988	JJ	20,250	40,500	03/25/2015.	07/01/2023.
465685 AJ 4	ITC HOLDINGS CORP		..	1	2.B FE	992,520	109.068	1,090,680	1,000,000	996,805	0	847	0	0	3.650	3.749	JD	1,622	36,500	06/30/2015.	06/15/2024.
465685 AP 0	ITC HOLDINGS CORP		..	1	2.B FE	1,998,640	112.695	2,253,900	2,000,000	1,998,972	0	124	0	0	3.350	3.358	MN	8,561	67,000	11/09/2017.	11/15/2027.
465685 AP 0	ITC HOLDINGS CORP		..	1	2.B FE	2,009,074	112.695	2,298,978	2,040,000	2,017,218	0	2,874	0	0	3.350	3.534	MN	8,732	68,340	01/26/2018.	11/15/2027.
466313 AH 6	JABIL INC		..	1	2.C FE	997,140	113.216	1,132,160	1,000,000	997,861	0	257	0	0	3.950	3.985	JJ	18,543	39,500	01/09/2018.	01/12/2028.
46849L SQ 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	995,810	111.192	1,111,920	1,000,000	997,584	0	406	0	0	3.050	3.099	AO	5,253	30,500	04/25/2016.	04/29/2026.
46849L SQ 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,241,115	111.192	1,439,936	1,295,000	1,257,586	0	6,247	0	0	3.050	3.651	AO	6,802	39,498	04/09/2018.	04/29/2026.
46849L SR 3	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,499,085	101.459	1,521,885	1,500,000	1,499,824	0	189	0	0	2.100	2.113	AO	5,775	31,500	10/18/2016.	10/25/2021.
46849L SS 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,003,180	107.563	1,075,630	1,000,000	1,001,468	0	(452)	0	0	3.250	3.199	JJ	13,542	32,500	01/25/2017.	01/30/2024.
46849L SS 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	500,125	107.563	537,815	500,000	500,049	0	(18)	0	0	3.250	3.246	JJ	6,771	16,250	01/25/2017.	01/30/2024.
46849L SS 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	999,250	107.563	1,075,630	1,000,000	999,632	0	106	0	0	3.250	3.262	JJ	13,542	32,500	01/24/2017.	01/30/2024.
46849L TC 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	536,292	112.833	564,165	500,000	529,977	0	(6,315)	0	0	3.875	2.443	JD	1,076	19,375	01/01/2020.	06/11/2025.
46849L TC 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	2,994,180	112.833	3,384,990	3,000,000	2,996,062	0	785	0	0	3.875	3.907	JD	6,458	116,250	06/06/2018.	06/11/2025.
46849L TE 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,028,323	103.204	1,032,040	1,000,000	1,014,866	0	(13,457)	0	0	3.300	1.906	FA	13,750	33,000	01/01/2020.	02/01/2022.
445658 CD 7	JB HUNT TRANSPORT		..	1	2.A FE	1,537,635	109.063	1,635,945	1,500,000	1,514,952	0	(4,722)	0	0	3.850	3.492	MS	17,004	57,750	11/03/2015.	03/15/2024.
445658 CD 7	JB HUNT TRANSPORT		..	1	2.A FE	2,017,720	109.063	2,181,260	2,000,000	2,006,095	0	(1,915)	0	0	3.850	3.742	MS	22,672	77,000	04/04/2014.	03/15/2024.
445658 CE 5	JB HUNT TRANSPORT		..	1	2.A FE	1,995,020	104.140	2,082,800	2,000,000	1,998,696	0	740	0	0	3.300	3.340	FA	24,933	66,000	08/03/2015.	08/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
445658 CF 2	JB HUNT TRANSPORT			1	2.A FE	4,999,700	114.962	5,748,100	5,000,000	4,999,561	0	40	0	0	3.875	3.876	MS	64,583	193,750	02/26/2019.	03/01/2026.
47215B AD 9	JCPL 2006-A A4			1	1.A FE	169,989	101.073	171,967	170,141	170,127	0	17	0	0	5.610	5.658	MJSD.	689	9,545	08/04/2006.	06/05/2023.
476556 DB 8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	1,978,806	109.459	2,088,478	1,908,000	1,950,214	0	(13,016)	0	0	4.700	3.911	AO	22,419	89,676	10/02/2018.	04/01/2024.
832696 AH 1	JM SMUCKER CO			1	2.B FE	995,570	103.061	1,030,610	1,000,000	999,138	0	669	0	0	3.000	3.071	MS	8,833	30,000	03/12/2015.	03/15/2022.
832696 AK 4	JM SMUCKER CO			1	2.B FE	999,750	111.568	1,115,680	1,000,000	999,847	0	25	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015.	03/15/2025.
832696 AR 9	JM SMUCKER CO			1	2.B FE	1,999,320	111.235	2,224,700	2,000,000	1,999,485	0	62	0	0	3.375	3.379	JD	3,000	67,500	12/04/2017.	12/15/2027.
832696 AR 9	JM SMUCKER CO			1	2.B FE	1,899,200	111.235	2,224,700	2,000,000	1,924,020	0	9,297	0	0	3.375	4.006	JD	3,000	67,500	03/27/2018.	12/15/2027.
24422E RE 1	JOHN DEERE CAPITAL CORP				1.F FE	998,930	101.877	1,018,770	1,000,000	999,922	0	124	0	0	3.900	3.913	JJ	18,308	39,000	07/07/2011.	07/12/2021.
24422E RH 4	JOHN DEERE CAPITAL CORP				1.F FE	717,289	102.317	716,219	700,000	707,683	0	(9,607)	0	0	3.150	1.741	AO	4,655	22,050	01/01/2020.	10/15/2021.
24422E RM 3	JOHN DEERE CAPITAL CORP				1.F FE	499,125	102.992	514,960	500,000	499,871	0	95	0	0	2.750	2.770	MS	4,049	13,750	02/22/2012.	03/15/2022.
24422E TW 9	JOHN DEERE CAPITAL CORP				1.F FE	996,110	111.390	1,113,900	1,000,000	997,255	0	365	0	0	2.800	2.845	MS	8,789	28,000	09/05/2017.	09/08/2027.
24422E UB 3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	113.155	1,131,550	1,000,000	998,806	0	150	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018.	01/06/2028.
24422E UE 7	JOHN DEERE CAPITAL CORP				1.F FE	1,999,380	112.103	2,242,060	2,000,000	1,999,541	0	84	0	0	3.450	3.455	MS	20,700	69,000	03/08/2018.	03/13/2025.
24422E UH 0	JOHN DEERE CAPITAL CORP				1.F FE	1,998,900	107.537	2,150,740	2,000,000	1,999,410	0	215	0	0	3.450	3.462	JD	4,600	69,000	06/04/2018.	06/07/2023.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,008,980	107.600	1,076,000	1,000,000	1,003,576	0	(950)	0	0	3.350	3.241	MS	8,375	33,500	10/01/2014.	09/30/2024.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,998,160	107.600	2,152,000	2,000,000	1,999,161	0	189	0	0	3.350	3.361	MS	16,750	67,000	09/30/2014.	09/30/2024.
478160 AZ 7	JOHNSON & JOHNSON			1	1.A FE	763,939	101.180	688,024	680,000	683,894	0	(10,375)	0	0	3.550	1.991	MN	3,085	24,140	09/12/2012.	05/15/2021.
478160 AZ 7	JOHNSON & JOHNSON			1	1.A FE	3,466,330	101.180	3,541,300	3,500,000	3,498,295	0	3,788	0	0	3.550	3.666	MN	15,876	124,250	05/17/2011.	05/15/2021.
478160 BH 6	JOHNSON & JOHNSON			1	1.A FE	2,661,900	109.376	2,739,869	2,505,000	2,622,931	0	(38,970)	0	0	3.375	1.719	JD	6,106	84,544	01/01/2020.	12/05/2023.
478160 BH 6	JOHNSON & JOHNSON			1	1.A FE	1,051,530	109.376	1,093,760	1,000,000	1,018,074	0	(5,856)	0	0	3.375	2.728	JD	2,438	33,750	11/18/2014.	12/05/2023.
478160 BN 3	JOHNSON & JOHNSON			1	1.A FE	1,011,352	102.060	1,020,600	1,000,000	1,005,505	0	(5,846)	0	0	2.450	1.848	JD	1,769	24,500	01/01/2020.	12/05/2021.
478160 BN 3	JOHNSON & JOHNSON			1	1.A FE	2,495,650	102.060	2,551,500	2,500,000	2,499,361	0	648	0	0	2.450	2.477	JD	4,424	61,250	11/18/2014.	12/05/2021.
478160 BT 0	JOHNSON & JOHNSON			1	1.A FE	1,996,140	103.645	2,072,900	2,000,000	1,998,712	0	565	0	0	2.050	2.080	MS	13,667	41,000	03/21/2016.	03/01/2023.
478160 BY 9	JOHNSON & JOHNSON			1	1.A FE	1,176,850	108.832	1,360,400	1,250,000	1,200,455	0	8,657	0	0	2.450	3.290	MS	10,208	30,625	03/07/2018.	03/01/2026.
478160 CE 2	JOHNSON & JOHNSON			1	1.A FE	524,454	112.652	563,260	500,000	521,140	0	(3,314)	0	0	2.950	2.185	MS	4,835	14,750	01/01/2020.	03/03/2027.
478160 CE 2	JOHNSON & JOHNSON			1	1.A FE	1,016,040	112.652	1,126,520	1,000,000	1,010,696	0	(1,641)	0	0	2.950	2.753	MS	9,669	29,500	08/22/2017.	03/03/2027.
478160 CE 2	JOHNSON & JOHNSON			1	1.A FE	998,970	112.652	1,126,520	1,000,000	999,303	0	98	0	0	2.950	2.962	MS	9,669	29,500	02/28/2017.	03/03/2027.
478160 CE 2	JOHNSON & JOHNSON			1	1.A FE	954,250	112.652	1,126,520	1,000,000	966,490	0	4,771	0	0	2.950	3.559	MS	9,669	29,500	05/09/2018.	03/03/2027.
478160 CK 8	JOHNSON & JOHNSON			1	1.A FE	1,997,620	112.852	2,257,040	2,000,000	1,998,341	0	208	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017.	01/15/2028.
46625H HZ 6	JP MORGAN CHASE				1.F FE	1,066,430	101.539	1,015,390	1,000,000	1,003,050	0	(8,549)	0	0	4.625	3.738	MN	6,552	46,250	06/20/2012.	05/10/2021.
46625H HZ 6	JP MORGAN CHASE				1.F FE	1,062,080	101.539	1,015,390	1,000,000	1,002,775	0	(7,805)	0	0	4.625	3.815	MN	6,552	46,250	03/07/2012.	05/10/2021.
46625H HZ 6	JP MORGAN CHASE				1.F FE	1,014,600	101.539	1,015,390	1,000,000	1,000,553	0	(1,821)	0	0	4.625	4.439	MN	6,552	46,250	07/14/2011.	05/10/2021.
46625H HZ 6	JP MORGAN CHASE				1.F FE	998,000	101.539	1,015,390	1,000,000	999,805	0	184	0	0	4.625	4.650	MN	6,552	46,250	05/24/2011.	05/10/2021.
46625H JC 5	JP MORGAN CHASE				1.F FE	1,096,460	102.602	1,026,020	1,000,000	1,007,521	0	(11,837)	0	0	4.350	3.115	FA	16,433	43,500	08/03/2012.	08/15/2021.
46625H JC 5	JP MORGAN CHASE				1.F FE	2,998,050	102.602	3,078,060	3,000,000	2,999,724	0	226	0	0	4.350	4.358	FA	49,300	130,500	08/03/2011.	08/15/2021.
46625H JD 3	JP MORGAN CHASE				1.F FE	1,027,780	104.467	1,044,670	1,000,000	1,003,508	0	(3,184)	0	0	4.500	4.157	JJ	19,625	45,000	01/26/2012.	01/24/2022.
46625H JD 3	JP MORGAN CHASE				1.F FE	994,670	104.467	1,044,670	1,000,000	999,283	0	617	0	0	4.500	4.567	JJ	19,625	45,000	01/13/2012.	01/24/2022.
46625H JE 1	JP MORGAN CHASE				1.F FE	2,492,175	105.202	2,630,050	2,500,000	2,498,376	0	853	0	0	3.250	3.287	MS	22,118	81,250	09/20/2012.	09/23/2022.
46625H JE 1	JP MORGAN CHASE				1.F FE	1,490,880	105.202	1,578,030	1,500,000	1,498,151	0	995	0	0	3.250	3.322	MS	13,271	48,750	09/19/2012.	09/23/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H JE 1	JP MORGAN CHASE				1.F FE	949,340	105.202	1,052,020	1,000,000	989,054	0	5,988	0	0	3.250	3.909	MS	8,847	32,500	06/28/2013.	09/23/2022.
46625H JH 4	JP MORGAN CHASE				1.F FE	999,920	105.887	1,058,870	1,000,000	999,965	0	9	0	0	3.200	3.201	JJ	13,867	32,000	01/17/2013.	01/25/2023.
46625H JX 9	JP MORGAN CHASE				1.F FE	530,056	110.528	552,640	500,000	523,421	0	(6,635)	0	0	3.625	2.174	MN	2,417	18,125	01/01/2020.	05/13/2024.
46625H KC 3	JP MORGAN CHASE			2	1.F FE	997,780	109.566	1,095,660	1,000,000	999,003	0	224	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015.	01/23/2025.
46625H MN 7	JP MORGAN CHASE			2	1.F FE	1,014,050	113.665	1,136,650	1,000,000	1,006,903	0	(1,452)	0	0	3.900	3.725	JJ	17,983	39,000	08/26/2015.	07/15/2025.
46625H QJ 2	JP MORGAN CHASE			2	1.F FE	999,250	100.160	1,001,600	1,000,000	999,937	0	138	0	0	2.550	2.566	MS	8,500	25,500	02/25/2016.	03/01/2021.
46625H QW 3	JP MORGAN CHASE			2	1.F FE	2,037,000	111.974	2,239,480	2,000,000	2,020,792	0	(3,791)	0	0	3.300	3.074	AO	16,500	66,000	06/22/2016.	04/01/2026.
46625H RL 6	JP MORGAN CHASE			2	1.F FE	997,340	105.151	1,051,510	1,000,000	999,022	0	386	0	0	2.700	2.742	MN	3,225	27,000	05/11/2016.	05/18/2023.
46625H RS 1	JP MORGAN CHASE			1	1.F FE	2,249,033	112.017	2,520,383	2,250,000	2,249,418	0	92	0	0	3.200	3.205	JD	3,200	72,000	05/31/2016.	06/15/2026.
46625H RV 4	JP MORGAN CHASE			1	1.F FE	997,840	110.973	1,109,730	1,000,000	998,660	0	206	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016.	10/01/2026.
46625H RY 8	JP MORGAN CHASE			1	1.F FE	1,004,970	115.019	1,150,190	1,000,000	1,003,215	0	(466)	0	0	3.782	3.722	FA	15,758	37,820	01/27/2017.	02/01/2028.
46625H RY 8	JP MORGAN CHASE			1	1.F FE	1,000,000	115.019	1,150,190	1,000,000	1,000,000	0	0	0	0	3.782	3.782	FA	15,758	37,820	01/25/2017.	02/01/2028.
46647P AF 3	JP MORGAN CHASE			1	1.F FE	2,000,000	114.387	2,287,740	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MN	11,800	70,800	04/18/2017.	05/01/2028.
46647P AH 9	JP MORGAN CHASE			1	1.F FE	518,390	107.983	539,915	500,000	514,131	0	(4,258)	0	0	3.220	2.289	MS	5,367	16,100	01/01/2020.	03/01/2025.
46647P AM 8	JP MORGAN CHASE			1	1.F FE	2,000,000	114.147	2,282,940	2,000,000	2,000,000	0	0	0	0	3.509	3.509	JJ	30,801	70,180	01/17/2018.	01/23/2029.
46647P AY 2	JP MORGAN CHASE			1	1.F FE	533,236	110.200	551,000	500,000	525,048	0	(8,188)	0	0	4.023	2.245	JD	1,453	20,115	01/01/2020.	12/05/2024.
48128B AB 7	JP MORGAN CHASE			1	1.F FE	1,999,940	102.770	2,055,400	2,000,000	2,000,000	0	0	0	0	2.972	2.972	JJ	27,408	59,440	12/01/2016.	01/15/2023.
46647P AR 7	JPMORGAN CHASE			1	1.F FE	3,000,000	117.467	3,524,010	3,000,000	3,000,000	0	0	0	0	4.005	4.005	AO	22,695	120,150	04/16/2018.	04/23/2029.
485134 BN 9	KANSAS CITY POWER & LIGHT			1	1.F FE	1,998,120	105.366	2,107,320	2,000,000	1,999,475	0	201	0	0	3.150	3.161	MS	18,550	63,000	03/11/2013.	03/15/2023.
485134 BP 4	KANSAS CITY POWER & LIGHT			1	1.F FE	996,440	112.754	1,127,540	1,000,000	998,157	0	353	0	0	3.650	3.693	FA	13,789	36,500	08/13/2015.	08/15/2025.
485170 AR 5	KANSAS CITY SOUTHERN			1	2.B FE	995,485	105.549	1,055,490	1,000,000	998,161	0	582	0	0	3.850	3.917	MN	4,919	38,500	12/09/2015.	11/15/2023.
485170 AV 6	KANSAS CITY SOUTHERN			1	2.B FE	4,065,271	104.237	4,450,920	4,270,000	4,198,238	0	28,330	0	0	3.000	3.745	MN	16,013	128,100	12/09/2015.	05/15/2023.
485170 BA 1	KANSAS CITY SOUTHERN			1	2.B FE	994,870	109.696	1,096,960	1,000,000	997,019	0	494	0	0	3.125	3.185	JD	2,604	31,250	05/11/2016.	06/01/2026.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	511,913	103.028	525,443	510,000	510,952	0	(370)	0	0	5.125	5.040	JD	2,178	26,138	03/15/2018.	06/01/2025.
487836 BP 2	KELLOGG CO			1	2.B FE	998,960	112.579	1,125,790	1,000,000	999,392	0	99	0	0	3.250	3.262	AO	8,125	32,500	02/25/2016.	04/01/2026.
487836 BS 6	KELLOGG CO			1	2.B FE	833,249	106.804	890,745	834,000	833,664	0	106	0	0	2.650	2.664	JD	1,842	22,101	11/07/2016.	12/01/2023.
487836 BU 1	KELLOGG CO			1	2.B FE	2,991,930	113.190	3,395,700	3,000,000	2,994,085	0	741	0	0	3.400	3.432	MN	13,033	102,000	11/07/2017.	11/15/2027.
487836 BX 5	KELLOGG CO			2	2.B FE	1,953,523	105.158	1,998,002	1,900,000	1,952,846	0	(677)	0	0	2.100	1.770	JD	3,325	19,950	11/12/2020.	06/01/2030.
489170 AC 4	KENNAMETAL INC			1	2.C FE	1,054,620	102.681	1,026,810	1,000,000	1,005,855	0	(6,506)	0	0	3.875	3.205	FA	14,639	38,750	08/01/2012.	02/15/2022.
489170 AC 4	KENNAMETAL INC			1	2.C FE	604,532	102.681	605,818	590,000	591,563	0	(1,726)	0	0	3.875	3.572	FA	8,637	22,863	05/24/2012.	02/15/2022.
489170 AE 0	KENNAMETAL INC			1	2.B FE	4,963,550	111.498	5,574,900	5,000,000	4,971,258	0	3,138	0	0	4.625	4.717	JD	10,278	231,250	06/04/2018.	06/15/2028.
491674 BK 2	KENTUCKY UTILITIES			1	1.F FE	1,999,140	110.922	2,218,440	2,000,000	1,999,496	0	84	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015.	10/01/2025.
26138E AP 4	KEURIG DR PEPPER INC			1	2.B FE	1,994,400	101.762	2,035,240	2,000,000	1,999,388	0	627	0	0	3.200	3.233	MN	8,178	64,000	11/07/2011.	11/15/2021.
26138E AP 4	KEURIG DR PEPPER INC			1	2.B FE	976,550	101.762	1,017,620	1,000,000	997,521	0	2,723	0	0	3.200	3.488	MN	4,089	32,000	03/19/2012.	11/15/2021.
26138E AR 0	KEURIG DR PEPPER INC			1	2.B FE	996,270	103.502	1,035,020	1,000,000	999,203	0	400	0	0	2.700	2.743	MN	3,450	27,000	11/13/2012.	11/15/2022.
26138E AS 8	KEURIG DR PEPPER INC			1	2.B FE	1,988,060	112.168	2,243,360	2,000,000	1,993,629	0	1,170	0	0	3.400	3.471	MN	8,689	68,000	10/29/2015.	11/15/2025.
26138E AU 3	KEURIG DR PEPPER INC			1	2.B FE	988,840	109.243	1,092,430	1,000,000	993,249	0	1,078	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016.	09/15/2026.
26138E AX 7	KEURIG DR PEPPER INC			1	2.B FE	1,013,880	114.320	1,143,200	1,000,000	1,009,330	0	(1,333)	0	0	3.430	3.263	JD	1,524	34,300	06/05/2017.	06/15/2027.
26138E AX 7	KEURIG DR PEPPER INC			1	2.B FE	999,560	114.320	1,143,200	1,000,000	999,701	0	39	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016.	06/15/2027.
49271V AF 7	KEURIG DR PEPPER INC			1	2.B FE	5,000,000	121.710	6,085,516	5,000,000	5,000,000	0	0	0	0	4.597	4.597	MN	22,985	229,850	05/14/2018.	05/25/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49327M 2K 9	KEY BANK NA		..		1.G FE	997,630	111.379	1,113,790	1,000,000	998,840	0	236	0	0	3.300	3.328	JD	2,750	33,000	05/27/2015.	06/01/2025.
49327M 2K 9	KEY BANK NA		..		1.G FE	692,825	111.379	779,653	700,000	696,456	0	728	0	0	3.300	3.424	JD	1,925	23,100	08/24/2015.	06/01/2025.
49327M 2T 0	KEY BANK NA		..		1.G FE	344,729	103.395	361,883	350,000	348,054	0	1,100	0	0	2.300	2.635	MS	2,393	8,050	11/20/2017.	09/14/2022.
49327M 2U 7	KEY BANK NA		..		1.G FE	999,820	106.545	1,065,450	1,000,000	999,884	0	36	0	0	3.375	3.379	MS	10,688	33,750	02/28/2018.	03/07/2023.
49327V 2A 1	KEY BANK NA		..		2.A FE	997,560	112.573	1,125,730	1,000,000	998,559	0	235	0	0	3.400	3.429	MN	3,872	34,000	05/17/2016.	05/20/2026.
49326E EH 2	KEYCORP		..		2.A FE	1,096,705	116.171	1,161,710	1,000,000	1,081,055	0	(15,651)	0	0	4.150	2.363	AO	7,147	41,500	01/01/2020.	10/29/2025.
49338L AB 9	KEYSIGHT TECHNOLOGIES		..	1	2.B FE	999,660	113.166	1,131,660	1,000,000	999,804	0	33	0	0	4.550	4.504	AO	7,583	45,500	10/06/2014.	10/30/2024.
49338L AB 9	KEYSIGHT TECHNOLOGIES		..	1	2.B FE	999,240	113.166	1,131,660	1,000,000	999,595	0	81	0	0	4.550	4.559	AO	7,583	45,500	10/29/2014.	10/30/2024.
49338L AE 3	KEYSIGHT TECHNOLOGIES		..	1	2.B FE	1,997,460	119.210	2,384,200	2,000,000	1,998,146	0	232	0	0	4.600	4.616	AO	21,722	92,000	03/28/2017.	04/06/2027.
49338L AF 0	KEYSIGHT TECHNOLOGIES		..	1	2.B FE	4,995,700	110.478	5,523,900	5,000,000	4,996,023	0	408	0	0	3.000	3.010	AO	25,000	153,333	10/07/2019.	10/30/2029.
49338C AB 9	KEYSPAN GAS EAST CORP		C	1	1.G FE	3,000,000	109.963	3,298,890	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016.	08/15/2026.
49338C AB 9	KEYSPAN GAS EAST CORP		C	1	1.G FE	956,980	109.963	1,099,630	1,000,000	972,661	0	4,357	0	0	2.742	3.278	FA	10,359	27,420	03/22/2017.	08/15/2026.
49338C AB 9	KEYSPAN GAS EAST CORP		C	1	1.G FE	1,917,120	109.963	2,199,260	2,000,000	1,942,916	0	9,091	0	0	2.742	3.302	FA	20,717	54,840	01/24/2018.	08/15/2026.
494368 BF 9	KIMBERLY-CLARK		..	1	1.F FE	991,480	100.538	1,005,380	1,000,000	999,744	0	950	0	0	3.875	3.978	MS	12,917	38,750	01/27/2011.	03/01/2021.
494368 BH 5	KIMBERLY-CLARK		..	1	1.F FE	198,102	102.506	205,012	200,000	199,748	0	208	0	0	2.400	2.509	MS	1,600	4,800	04/19/2012.	03/01/2022.
494368 BH 5	KIMBERLY-CLARK		..	1	1.F FE	492,370	102.506	512,530	500,000	499,004	0	824	0	0	2.400	2.573	MS	4,000	12,000	02/06/2012.	03/01/2022.
494368 BJ 1	KIMBERLY-CLARK		..	1	1.F FE	5,865,600	105.122	6,307,320	6,000,000	5,964,210	0	14,129	0	0	2.400	2.656	JD	12,000	144,000	05/20/2013.	06/01/2023.
494368 BR 3	KIMBERLY-CLARK		..	1	1.F FE	1,055,943	111.241	1,112,410	1,000,000	1,046,439	0	(9,503)	0	0	3.050	1.993	FA	11,522	30,500	01/01/2020.	08/15/2025.
494368 BR 3	KIMBERLY-CLARK		..	1	1.F FE	998,280	111.241	1,112,410	1,000,000	999,123	0	170	0	0	3.050	3.070	FA	11,522	30,500	08/31/2015.	08/15/2025.
494368 BU 6	KIMBERLY-CLARK		..	1	1.F FE	950,830	110.854	1,108,540	1,000,000	966,957	0	5,797	0	0	2.750	3.459	FA	10,389	27,500	02/14/2018.	02/15/2026.
494368 BY 8	KIMBERLY-CLARK		..	1	1.F FE	2,013,600	119.968	2,399,360	2,000,000	2,010,938	0	(1,218)	0	0	3.950	3.866	MN	13,167	79,000	10/26/2018.	11/01/2028.
494368 BY 8	KIMBERLY-CLARK		..	1	1.F FE	998,440	119.968	1,199,680	1,000,000	998,688	0	136	0	0	3.950	3.969	MN	6,583	39,500	10/24/2018.	11/01/2028.
49446R AP 4	KIMCO REALTY CORP		..	1	2.A FE	991,690	109.049	1,090,490	1,000,000	994,976	0	788	0	0	2.800	2.895	AO	7,000	28,000	08/09/2016.	10/01/2026.
49446R AR 0	KIMCO REALTY CORP		..	1	2.A FE	1,989,780	105.669	2,113,380	2,000,000	1,995,261	0	1,400	0	0	2.700	2.778	MS	18,000	54,000	11/01/2016.	03/01/2024.
49446R AS 8	KIMCO REALTY CORP		..	1	2.A FE	996,370	113.240	1,132,400	1,000,000	997,531	0	337	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017.	04/01/2027.
49446R AU 3	KIMCO REALTY CORP		..	1	2.A FE	998,430	109.408	1,094,080	1,000,000	999,072	0	205	0	0	3.300	3.324	FA	13,750	33,000	08/01/2017.	02/01/2025.
49456B AM 3	KINDER MORGAN INC		..	1	2.B FE	997,740	105.242	1,052,420	1,000,000	999,090	0	421	0	0	3.150	3.196	JJ	14,525	31,500	08/03/2017.	01/15/2023.
49456B AP 6	KINDER MORGAN INC		..	1	2.B FE	1,992,440	117.371	2,347,420	2,000,000	1,994,162	0	669	0	0	4.300	4.347	MS	28,667	86,000	02/22/2018.	03/01/2028.
49456B AP 6	KINDER MORGAN INC		..	1	2.B FE	991,350	117.371	1,173,710	1,000,000	993,373	0	765	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018.	03/01/2028.
482480 AE 0	KLA-TENCOR CORP		..	1	2.A FE	10,564,900	113.918	11,391,800	10,000,000	10,387,900	0	(99,928)	0	0	4.650	3.489	MN	77,500	465,000	03/13/2019.	11/01/2024.
500255 AS 3	KOHLS CORP		..	1	2.C FE	3,024,390	103.792	3,113,760	3,000,000	3,005,022	0	(2,598)	0	0	3.250	3.157	FA	40,625	97,500	09/19/2012.	02/01/2023.
500255 AS 3	KOHLS CORP		..	1	2.C FE	1,999,880	103.792	2,075,840	2,000,000	2,000,000	0	0	0	0	3.250	3.250	FA	27,083	65,000	09/18/2012.	02/01/2023.
50077L AD 8	KRAFT HEINZ FOODS CO		..	1	3.A FE	1,991,240	104.477	2,089,540	2,000,000	1,994,911	0	846	0	0	3.000	3.051	JD	5,000	60,000	05/10/2016.	06/01/2026.
50077L AK 2	KRAFT HEINZ FOODS CO		..	1	3.A FE	626,166	110.171	690,772	627,000	626,578	0	82	0	0	3.950	3.966	JJ	11,420	24,767	06/23/2015.	07/15/2025.
50077L AT 3	KRAFT HEINZ FOODS CO		..	1	3.A FE	1,086,930	114.449	1,144,490	1,000,000	1,079,636	0	(7,294)	0	0	4.625	3.456	JJ	19,271	23,125	02/26/2020.	01/30/2029.
50077L AT 3	KRAFT HEINZ FOODS CO		..	1	3.A FE	4,970,550	114.449	5,722,450	5,000,000	4,976,495	0	2,323	0	0	4.625	4.695	JJ	96,354	231,250	06/04/2018.	01/30/2029.
501044 CQ 2	KROGER CO		..	1	2.A FE	4,967,750	103.156	5,157,800	5,000,000	4,995,009	0	3,589	0	0	3.400	3.477	AO	35,889	170,000	04/10/2012.	04/15/2022.
501044 CS 8	KROGER CO		..	1	2.A FE	1,004,560	107.836	1,078,360	1,000,000	1,001,256	0	(497)	0	0	3.850	3.793	FA	16,042	38,500	07/19/2013.	08/01/2023.
501044 DC 2	KROGER CO		..	1	2.A FE	997,630	112.383	1,123,830	1,000,000	998,686	0	228	0	0	3.500	3.528	FA	14,583	35,000	01/08/2016.	02/01/2026.
501044 DE 8	KROGER CO		..	1	2.A FE	996,760	109.343	1,093,430	1,000,000	998,007	0	311	0	0	2.650	2.687	AO	5,594	26,500	09/26/2016.	10/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044 DJ 7	KROGER CO		..	1	2.A FE	1,998,820	115.088	2,301,760	2,000,000	1,999,142	0	107	0	0	3.700	3.707	FA	30,833	74,000	07/17/2017.	08/01/2027.
50540R AL 6	LABORATORY CORP		..	1	2.B FE	998,840	104.633	1,046,330	1,000,000	999,743	0	128	0	0	3.750	3.764	FA	13,333	37,500	08/20/2012.	08/23/2022.
50540R AQ 5	LABORATORY CORP		..	1	2.B FE	128,343	110.516	138,145	125,000	126,860	0	(449)	0	0	3.600	3.185	FA	1,875	4,500	07/24/2017.	02/01/2025.
50540R AQ 5	LABORATORY CORP		..	1	2.B FE	1,013,630	110.516	1,105,160	1,000,000	1,005,963	0	(1,428)	0	0	3.600	3.433	FA	15,000	36,000	02/27/2015.	02/01/2025.
50540R AU 6	LABORATORY CORP		..	1	2.B FE	1,996,980	114.279	2,285,580	2,000,000	1,997,813	0	276	0	0	3.600	3.618	MS	24,000	72,000	08/15/2017.	09/01/2027.
505588 BJ 1	LACLEDE GAS CO		..	1	1.F FE	3,987,880	106.838	4,273,520	4,000,000	3,996,311	0	1,284	0	0	3.400	3.436	FA	51,378	136,000	08/06/2013.	08/15/2023.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	1,014,400	110.035	1,100,350	1,000,000	1,008,639	0	(1,416)	0	0	3.500	3.326	MS	9,625	35,000	09/21/2016.	09/22/2026.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	997,710	110.035	1,100,350	1,000,000	998,419	0	239	0	0	3.500	3.530	MS	9,625	35,000	12/07/2017.	09/22/2026.
512807 AS 7	LAM RESEARCH CORP		..	1	1.G FE	2,996,670	114.357	3,430,710	3,000,000	2,997,342	0	432	0	0	3.750	3.768	MS	33,125	112,500	02/25/2019.	03/15/2026.
514666 AJ 5	LAND O LAKES INC (144A)		..	1	2.C FE	5,456,250	107.682	5,384,100	5,000,000	5,176,969	0	(103,869)	0	0	6.000	3.732	MN	38,333	300,000	03/19/2018.	11/15/2022.
524660 AW 7	LEGGETT & PLATT		..	1	2.C FE	997,060	103.255	1,032,550	1,000,000	999,426	0	323	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012.	08/15/2022.
524660 AX 5	LEGGETT & PLATT		..	1	2.C FE	1,994,880	107.305	2,146,100	2,000,000	1,997,720	0	520	0	0	3.800	3.831	MN	9,711	76,000	11/05/2014.	11/15/2024.
524660 AY 3	LEGGETT & PLATT		..	1	2.C FE	993,410	108.012	1,080,120	1,000,000	995,195	0	603	0	0	3.500	3.579	MN	4,472	35,000	11/14/2017.	11/15/2027.
524660 AZ 0	LEGGETT & PLATT		..	1	2.C FE	992,310	114.501	1,145,010	1,000,000	993,414	0	645	0	0	4.400	4.496	MS	12,956	44,000	03/05/2019.	03/15/2029.
526107 AD 9	LENNOX INTERNATIONAL INC		..	1	2.C FE	1,001,730	105.502	1,055,020	1,000,000	1,000,724	0	(252)	0	0	3.000	2.972	MN	3,833	30,000	11/07/2016.	11/15/2023.
526107 AD 9	LENNOX INTERNATIONAL INC		..	1	2.C FE	1,001,260	105.502	1,055,020	1,000,000	1,000,570	0	(198)	0	0	3.000	2.978	MN	3,833	30,000	05/25/2017.	11/15/2023.
52736R BG 6	LEVI STRAUSS		..	1	3.B FE	897,238	102.625	918,494	895,000	895,699	0	(300)	0	0	5.000	4.961	MN	7,458	44,750	05/11/2015.	05/01/2025.
52736R BG 6	LEVI STRAUSS		..	1	3.B FE	4,500,000	102.625	4,618,125	4,500,000	4,500,000	0	0	0	0	5.000	5.000	MN	37,500	225,000	07/17/2018.	05/01/2025.
52736R BG 6	LEVI STRAUSS		..	1	3.B FE	998,750	102.625	1,026,250	1,000,000	999,315	0	124	0	0	5.000	5.016	MN	8,333	50,000	05/14/2015.	05/01/2025.
52736R BG 6	LEVI STRAUSS		..	1	3.B FE	560,190	102.625	582,910	568,000	564,058	0	784	0	0	5.000	5.179	MN	4,733	28,400	06/04/2015.	05/01/2025.
74005P BA 1	LINDE INC/CT		..	1	1.F FE	995,940	101.881	1,018,810	1,000,000	999,480	0	439	0	0	2.450	2.496	FA	9,256	24,500	02/01/2012.	02/15/2022.
74005P BB 9	LINDE INC/CT		..	1	1.F FE	1,995,700	102.565	2,051,300	2,000,000	1,999,217	0	455	0	0	2.200	2.224	FA	16,622	44,000	07/30/2012.	08/15/2022.
74005P BQ 6	LINDE INC/CT		..	1	1.F FE	3,000,630	112.126	3,363,780	3,000,000	3,000,429	0	(73)	0	0	3.200	3.197	JJ	40,000	96,000	02/05/2018.	01/30/2026.
74005P BQ 6	LINDE INC/CT		..	1	1.F FE	1,991,680	112.126	2,242,520	2,000,000	1,995,499	0	796	0	0	3.200	3.248	JJ	26,667	64,000	09/21/2015.	01/30/2026.
74005P BT 0	LINDE INC/CT		..	1	1.F FE	8,053,472	99.029	8,115,427	8,195,000	8,053,962	0	490	0	0	1.100	1.291	FA	35,307	0	12/16/2020.	08/10/2030.
538034 AN 9	LIVE NATION ENTERTAINMENT (144A)		..	1	4.C FE	501,250	102.650	513,250	500,000	500,721	0	(213)	0	0	5.625	5.572	MS	8,281	28,125	06/06/2018.	03/15/2026.
539830 AY 5	LOCKHEED MARTIN CORP		..	1	1.G FE	554,000	102.114	567,243	555,500	555,358	0	169	0	0	3.350	3.382	MS	5,479	18,609	09/06/2011.	09/15/2021.
539830 AY 5	LOCKHEED MARTIN CORP		..	1	1.G FE	544,751	102.114	567,243	555,500	554,590	0	1,224	0	0	3.350	3.582	MS	5,479	18,609	09/15/2011.	09/15/2021.
539830 BE 8	LOCKHEED MARTIN CORP		..	1	1.G FE	2,001,500	109.111	2,182,220	2,000,000	2,000,883	0	(209)	0	0	2.900	2.888	MS	19,333	58,000	11/27/2017.	03/01/2025.
539830 BE 8	LOCKHEED MARTIN CORP		..	1	1.G FE	4,375,713	109.111	5,006,013	4,588,000	4,449,234	0	30,246	0	0	2.900	3.689	MS	44,351	133,052	06/28/2018.	03/01/2025.
539830 BG 3	LOCKHEED MARTIN CORP		..	1	1.G FE	993,610	105.114	1,051,140	1,000,000	998,032	0	915	0	0	3.100	3.200	JJ	14,294	31,000	11/16/2015.	01/15/2023.
539830 BH 1	LOCKHEED MARTIN CORP		..	1	1.G FE	2,082,640	113.641	2,272,820	2,000,000	2,063,471	0	(12,199)	0	0	3.550	2.837	JJ	32,739	71,000	05/28/2019.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP		..	1	1.G FE	995,050	113.641	1,136,410	1,000,000	997,338	0	472	0	0	3.550	3.608	JJ	16,369	35,500	11/17/2015.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP		..	1	1.G FE	2,976,840	113.641	3,409,230	3,000,000	2,987,500	0	2,215	0	0	3.550	3.641	JJ	49,108	106,500	11/16/2015.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP		..	1	1.G FE	3,322,418	113.641	3,835,384	3,375,000	3,338,274	0	6,491	0	0	3.550	3.789	JJ	55,247	119,813	06/25/2018.	01/15/2026.
543859 AH 5	LORAL CORP		..		1.G FE	1,324,040	115.974	1,159,740	1,000,000	1,091,938	0	(31,932)	0	0	7.000	3.411	MS	20,611	70,000	10/23/2012.	09/15/2023.
54627R AD 2	LOUISIANA LOC GOVT ELL S2010A-4		..		1.A FE	24,029	102.986	24,759	24,041	24,039	0	1	0	0	3.960	3.965	FA	397	952	07/15/2010.	08/01/2024.
546676 AW 7	LOUISVILLE GAS & ELECTRIC		..	1	1.F FE	2,018,740	111.114	2,222,280	2,000,000	2,009,010	0	(1,964)	0	0	3.300	3.185	AO	16,500	66,000	09/22/2015.	10/01/2025.
546676 AW 7	LOUISVILLE GAS & ELECTRIC		..	1	1.F FE	1,999,140	111.114	2,222,280	2,000,000	1,999,496	0	84	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
548661 CT 2	LOWES COMPANIES			1	2.A FE	1,999,200	100.244	2,004,880	2,000,000	1,999,807	0	(8)	0	0	3.750	3.754	AO	15,833	75,000	11/17/2010.	04/15/2021.
548661 CV 7	LOWES COMPANIES			1	2.A FE	999,270	102.133	1,021,330	1,000,000	999,889	0	85	0	0	3.800	3.809	MN	4,856	38,000	11/16/2011.	11/15/2021.
548661 CW 5	LOWES COMPANIES			1	2.A FE	1,006,890	102.941	1,029,410	1,000,000	1,000,842	0	(786)	0	0	3.120	3.039	AO	6,587	31,200	04/17/2012.	04/15/2022.
548661 CW 5	LOWES COMPANIES			1	2.A FE	999,580	102.941	1,029,410	1,000,000	999,908	0	47	0	0	3.120	3.125	AO	6,587	31,200	04/16/2012.	04/15/2022.
548661 CZ 8	LOWES COMPANIES			1	2.A FE	994,010	108.597	1,085,970	1,000,000	998,098	0	638	0	0	3.875	3.948	MS	11,410	38,750	09/04/2013.	09/15/2023.
548661 DD 6	LOWES COMPANIES			1	2.A FE	2,042,460	108.739	2,174,780	2,000,000	2,023,372	0	(6,359)	0	0	3.125	2.768	MS	18,403	62,500	11/27/2017.	09/15/2024.
548661 DH 7	LOWES COMPANIES			1	2.A FE	1,000,170	111.707	1,117,070	1,000,000	1,000,078	0	(16)	0	0	3.375	3.373	MS	9,938	33,750	09/11/2015.	09/15/2025.
548661 DM 6	LOWES COMPANIES			1	2.A FE	995,440	108.571	1,085,710	1,000,000	997,423	0	446	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016.	04/15/2026.
548661 DM 6	LOWES COMPANIES			1	2.A FE	994,830	108.571	1,085,710	1,000,000	997,079	0	506	0	0	2.500	2.559	AO	5,278	25,000	04/14/2016.	04/15/2026.
548661 DP 9	LOWES COMPANIES			1	2.A FE	2,995,380	112.243	3,367,290	3,000,000	2,996,837	0	434	0	0	3.100	3.118	MN	14,983	93,000	04/19/2017.	05/03/2027.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	1,012,390	112.326	1,123,260	1,000,000	1,005,698	0	(1,274)	0	0	3.832	3.680	AO	6,812	38,320	04/23/2015.	04/27/2025.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	1,000,000	112.326	1,123,260	1,000,000	1,000,000	0	0	0	0	3.832	3.832	AO	6,812	38,320	04/22/2015.	04/27/2025.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	973,330	112.326	1,123,260	1,000,000	986,751	0	2,734	0	0	3.832	4.169	AO	6,812	38,320	08/18/2015.	04/27/2025.
413875 AW 5	L3HARRIS TECH INC			1	2.B FE	3,014,280	120.646	3,619,380	3,000,000	3,011,109	0	(1,274)	0	0	4.400	4.340	JD	5,867	132,000	05/24/2018.	06/15/2028.
413875 AW 5	L3HARRIS TECH INC			1	2.B FE	4,999,500	120.646	6,032,300	5,000,000	4,999,588	0	35	0	0	4.400	4.401	JD	9,778	220,000	05/23/2018.	06/15/2028.
502431 AJ 8	L3HARRIS TECH INC			1	2.B FE	3,136,770	108.069	3,242,070	3,000,000	3,085,471	0	(34,479)	0	0	3.850	2.604	JD	5,133	115,500	07/02/2019.	06/15/2023.
502431 AL 3	L3HARRIS TECH INC			1	2.B FE	1,053,050	115.899	1,158,990	1,000,000	1,042,955	0	(6,796)	0	0	3.850	3.025	JD	1,711	38,500	07/02/2019.	12/15/2026.
502431 AM 1	L3HARRIS TECH INC			1	2.B FE	5,482,600	120.646	6,032,300	5,000,000	5,408,573	0	(49,810)	0	0	4.400	3.125	JD	9,778	220,000	07/02/2019.	06/15/2028.
502431 AN 9	L3HARRIS TECH INC			1	2.B FE	5,066,950	101.896	5,094,800	5,000,000	5,066,575	0	(375)	0	0	1.800	1.652	JJ	9,000	0	12/07/2020.	01/15/2031.
55305B AQ 4	M/I HOMES INC			1	3.C FE	658,016	104.364	710,719	681,000	665,437	0	2,847	0	0	5.625	6.204	FA	15,961	38,306	04/05/2018.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	960,000	104.364	1,043,640	1,000,000	972,537	0	5,009	0	0	5.625	6.323	FA	23,438	56,250	05/16/2018.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	1,870,000	104.364	2,087,280	2,000,000	1,908,795	0	16,427	0	0	5.625	6.798	FA	46,875	112,500	07/05/2018.	08/01/2025.
55616X AF 4	MACYS RETAIL HOLDINGS INC LS: 13K	LS		1	4.A FE	125,559	99.750	114,713	115,000	114,713	(1,323)	(1,279)	0	0	3.875	2.715	JJ	2,055	4,456	10/22/2012.	01/15/2022.
55616X AF 4	MACYS RETAIL HOLDINGS INC LS:110K	LS		1	4.A FE	1,072,850	99.750	997,500	1,000,000	997,500	(10,113)	(9,375)	0	0	3.875	2.894	JJ	17,868	38,750	05/08/2013.	01/15/2022.
55616X AH 0	MACYS RETAIL HOLDINGS INC			1	4.A FE	1,136,430	96.250	1,095,325	1,138,000	1,095,325	(42,304)	157	0	0	2.875	2.890	FA	12,360	32,718	11/14/2012.	02/15/2023.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,118,420	119.309	1,193,090	1,000,000	1,076,055	0	(14,021)	0	0	5.000	3.311	MS	16,667	50,000	11/13/2017.	03/01/2026.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,114,870	119.309	1,193,090	1,000,000	1,074,177	0	(13,659)	0	0	5.000	3.351	MS	16,667	50,000	11/29/2017.	03/01/2026.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	3,170,310	119.309	3,579,270	3,000,000	3,118,572	0	(21,348)	0	0	5.000	4.104	MS	50,000	150,000	06/28/2018.	03/01/2026.
559080 AQ 9	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	4,994,000	112.384	5,619,200	5,000,000	4,994,273	0	273	0	0	3.250	3.264	JD	13,542	86,215	05/06/2020.	06/01/2030.
55279H AK 6	MANUFACTURERS & TRADERS TRUST			2	1.F FE	1,952,960	108.879	2,177,580	2,000,000	1,974,749	0	5,668	0	0	2.900	3.231	FA	23,361	58,000	12/14/2016.	02/06/2025.
55279H AL 4	MANUFACTURERS & TRADERS TRUST			2	1.F FE	978,305	102.906	1,003,334	975,000	975,912	0	(687)	0	0	2.500	2.426	MN	2,911	24,375	05/30/2017.	05/18/2022.
55279H AL 4	MANUFACTURERS & TRADERS TRUST			2	1.F FE	998,600	102.906	1,029,060	1,000,000	999,581	0	284	0	0	2.500	2.530	MN	2,986	25,000	05/15/2017.	05/18/2022.
55279H AL 4	MANUFACTURERS & TRADERS TRUST			2	1.F FE	998,080	102.906	1,029,060	1,000,000	999,419	0	398	0	0	2.500	2.542	MN	2,986	25,000	07/05/2017.	05/18/2022.
55279H AQ 3	MANUFACTURERS & TRADERS TRUST				1.G FE	999,660	113.182	1,131,820	1,000,000	999,737	0	31	0	0	3.400	3.404	FA	12,656	34,000	08/14/2017.	08/17/2027.
565849 AK 2	MARATHON OIL			1	2.C FE	1,353,702	102.815	1,395,200	1,357,000	1,356,296	0	353	0	0	2.800	2.828	MN	6,333	37,996	10/24/2012.	11/01/2022.
565849 AL 0	MARATHON OIL			1	2.C FE	1,995,420	107.282	2,145,640	2,000,000	1,997,696	0	459	0	0	3.850	3.878	JD	6,417	77,000	06/01/2015.	06/01/2025.
565849 AL 0	MARATHON OIL			1	2.C FE	990,150	107.282	1,072,820	1,000,000	994,036	0	1,206	0	0	3.850	3.998	JD	3,208	38,500	08/21/2017.	06/01/2025.
565849 AP 1	MARATHON OIL			1	2.C FE	996,340	111.183	1,111,830	1,000,000	997,397	0	334	0	0	4.400	4.446	JJ	20,289	44,000	07/13/2017.	07/15/2027.
56585A AD 4	MARATHON PETROLEUM			1	2.B FE	1,151,890	100.711	1,007,110	1,000,000	1,003,326	0	(20,041)	0	0	5.125	3.067	MS	17,083	51,250	09/20/2012.	03/01/2021.
56585A AD 4	MARATHON PETROLEUM			1	2.B FE	1,150,600	100.711	1,007,110	1,000,000	1,003,300	0	(19,892)	0	0	5.125	3.082	MS	17,083	51,250	09/24/2012.	03/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56585A AD 4	MARATHON PETROLEUM			1	2.B FE	999,470	100.711	1,007,110	1,000,000	999,845	0	(15)	0	0	5.125	5.131	MS	17,083	51,250	01/27/2011.	03/01/2021.
56585A AG 7	MARATHON PETROLEUM			1	2.B FE	1,992,820	109.218	2,184,360	2,000,000	1,996,966	0	731	0	0	3.625	3.668	MS	21,347	72,500	09/02/2014.	09/15/2024.
571900 BB 4	MARRIOTT INTERNATIONAL			1	2.C FE	1,990,320	106.640	2,132,800	2,000,000	1,993,534	0	1,794	0	0	3.600	3.704	AO	15,200	72,000	03/06/2019.	04/15/2024.
571903 AP 8	MARRIOTT INTERNATIONAL			1	2.C FE	1,977,520	108.327	2,166,540	2,000,000	1,988,215	0	2,201	0	0	3.750	3.886	AO	18,750	75,000	09/09/2015.	10/01/2025.
571903 AS 2	MARRIOTT INTERNATIONAL			1	2.C FE	2,990,010	106.748	3,202,440	3,000,000	2,994,150	0	963	0	0	3.125	3.164	JD	4,167	93,750	06/07/2016.	06/15/2026.
571903 AV 5	MARRIOTT INTERNATIONAL			1	2.C FE	1,955,200	103.285	2,065,700	2,000,000	1,983,446	0	7,362	0	0	3.125	3.532	FA	23,611	62,500	12/13/2016.	02/15/2023.
571903 AW 3	MARRIOTT INTERNATIONAL			1	2.C FE	2,993,130	107.800	3,234,000	3,000,000	2,996,172	0	797	0	0	3.750	3.782	MS	33,125	112,500	12/13/2016.	03/15/2025.
571903 AY 9	MARRIOTT INTERNATIONAL			1	2.C FE	992,810	110.710	1,107,100	1,000,000	994,452	0	636	0	0	4.000	4.088	AO	8,444	40,000	04/03/2018.	04/15/2028.
571903 BA 0	MARRIOTT INTERNATIONAL			1	2.C FE	4,991,800	108.088	5,404,400	5,000,000	4,994,957	0	1,546	0	0	4.150	4.186	JD	17,292	207,500	11/13/2018.	12/01/2023.
571676 AA 3	MARS INC (144A)			1	1.F FE	3,997,360	108.330	4,333,200	4,000,000	3,997,994	0	420	0	0	2.700	2.712	AO	27,000	108,000	03/26/2019.	04/01/2025.
571676 AA 3	MARS INC (144A)			1	1.F FE	4,956,750	108.330	5,416,500	5,000,000	4,968,475	0	6,855	0	0	2.700	2.858	AO	33,750	135,000	04/02/2019.	04/01/2025.
571676 AA 3	MARS INC (144A)			1	1.F FE	1,980,900	108.330	2,166,600	2,000,000	1,986,043	0	3,035	0	0	2.700	2.875	AO	13,500	54,000	04/08/2019.	04/01/2025.
571676 AL 9	MARS INC (144A)			1	1.F FE	9,077,993	99.274	9,048,825	9,115,000	9,078,739	0	745	0	0	1.625	1.663	JJ	67,888	0	09/30/2020.	07/16/2032.
571676 AL 9	MARS INC (144A)			1	1.F FE	2,788,324	99.274	2,779,672	2,800,000	2,788,569	0	245	0	0	1.625	1.664	JJ	20,854	0	09/30/2020.	07/16/2032.
571676 AL 9	MARS INC (144A)			1	1.F FE	1,139,744	99.274	1,136,687	1,145,000	1,139,847	0	103	0	0	1.625	1.668	JJ	8,528	0	09/30/2020.	07/16/2032.
571676 AL 9	MARS INC (144A)			1	1.F FE	1,987,840	99.274	1,985,480	2,000,000	1,988,081	0	241	0	0	1.625	1.682	JJ	14,896	0	09/30/2020.	07/16/2032.
573284 AN 6	MARTIN MARIETTA MATERIALS			1	2.B FE	2,095,840	111.595	2,231,900	2,000,000	2,048,046	0	(13,699)	0	0	4.250	3.464	JJ	42,264	85,000	05/02/2017.	07/02/2024.
573284 AQ 9	MARTIN MARIETTA MATERIALS			1	2.B FE	998,650	112.103	1,121,030	1,000,000	999,066	0	125	0	0	3.450	3.466	JD	2,875	34,500	05/17/2017.	06/01/2027.
573284 AQ 9	MARTIN MARIETTA MATERIALS			1	2.B FE	598,530	112.103	672,618	600,000	598,995	0	136	0	0	3.450	3.479	JD	1,725	20,700	05/26/2017.	06/01/2027.
573284 AQ 9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,906,060	112.103	2,242,060	2,000,000	1,930,872	0	9,248	0	0	3.450	4.067	JD	5,750	69,000	03/20/2018.	06/01/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	113.372	1,133,720	1,000,000	998,457	0	191	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017.	12/15/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,500	113.372	1,133,720	1,000,000	998,152	0	229	0	0	3.500	3.530	JD	1,556	35,000	12/06/2017.	12/15/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS			1	2.B FE	3,317,314	113.372	4,046,247	3,569,000	3,374,777	0	23,374	0	0	3.500	4.417	JD	5,552	124,915	06/13/2018.	12/15/2027.
574599 BH 8	MASCO CORP			1	2.C FE	1,125,980	106.504	1,065,040	1,000,000	1,032,416	0	(26,014)	0	0	5.950	3.183	MS	17,519	59,500	03/27/2017.	03/15/2022.
574599 BH 8	MASCO CORP			1	2.C FE	561,250	106.504	532,520	500,000	512,107	0	(9,654)	0	0	5.950	3.869	MS	8,760	29,750	06/10/2015.	03/15/2022.
574599 BH 8	MASCO CORP			1	2.C FE	280,000	106.504	266,260	250,000	255,938	0	(4,733)	0	0	5.950	3.908	MS	4,380	14,875	06/11/2015.	03/15/2022.
574599 BJ 4	MASCO CORP			1	2.C FE	1,071,440	115.099	1,150,990	1,000,000	1,039,942	0	(9,178)	0	0	4.450	3.374	AO	11,125	44,500	05/30/2017.	04/01/2025.
574599 BJ 4	MASCO CORP			1	2.C FE	2,000,000	115.099	2,301,980	2,000,000	2,000,000	0	0	0	0	4.450	4.450	AO	22,250	89,000	03/17/2015.	04/01/2025.
574599 BL 9	MASCO CORP			1	2.C FE	1,059,940	117.465	1,174,650	1,000,000	1,036,650	0	(6,584)	0	0	4.375	3.568	AO	10,938	43,750	04/12/2017.	04/01/2026.
574599 BL 9	MASCO CORP			1	2.C FE	2,088,160	117.465	2,349,300	2,000,000	2,058,700	0	(10,495)	0	0	4.375	3.726	AO	21,875	87,500	02/01/2018.	04/01/2026.
574599 BL 9	MASCO CORP			1	2.C FE	995,240	117.465	1,174,650	1,000,000	997,203	0	454	0	0	4.375	4.434	AO	10,938	43,750	03/10/2016.	04/01/2026.
574599 BN 5	MASCO CORP			1	2.C FE	1,000,370	113.618	1,136,180	1,000,000	1,000,236	0	(30)	0	0	3.500	3.496	MN	4,472	35,000	06/13/2017.	11/15/2027.
574599 BN 5	MASCO CORP			1	2.C FE	999,070	113.618	1,136,180	1,000,000	999,305	0	84	0	0	3.500	3.511	MN	4,472	35,000	06/12/2017.	11/15/2027.
575718 AH 4	MASS INSTITUTE OF TECH (TXBL)			2	1.A FE	7,000,000	100.947	7,066,290	7,000,000	7,000,000	0	0	0	0	2.294	2.294	JJ	80,290	24,087	04/30/2020.	07/01/2051.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	999,210	103.882	1,038,820	1,000,000	999,824	0	84	0	0	2.500	2.509	AO	5,139	25,000	10/11/2012.	10/17/2022.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	994,130	103.882	1,038,820	1,000,000	998,813	0	628	0	0	2.500	2.567	AO	5,139	25,000	10/18/2012.	10/17/2022.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	4,962,750	103.882	5,194,100	5,000,000	4,992,497	0	3,981	0	0	2.500	2.585	AO	25,694	125,000	10/10/2012.	10/17/2022.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	953,420	103.882	1,038,820	1,000,000	989,083	0	5,812	0	0	2.500	3.129	AO	5,139	25,000	04/15/2014.	10/17/2022.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	2,110,482	109.837	2,196,740	2,000,000	2,085,569	0	(24,913)	0	0	3.600	2.236	AO	16,400	72,000	01/01/2020.	04/09/2024.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	997,250	109.837	1,098,370	1,000,000	998,950	0	286	0	0	3.600	3.633	AO	8,200	36,000	04/02/2014.	04/09/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57629W BY 5	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	999,720	100.493	1,004,930	1,000,000	999,958	0	47	0	0	2.000	2.006	AO	4,222	20,000	04/12/2016.	04/15/2021.
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	995,530	102.924	1,029,240	1,000,000	998,776	0	911	0	0	2.500	2.596	AO	5,417	25,000	04/10/2017.	04/13/2022.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	109.003	2,180,060	2,000,000	1,997,576	0	556	0	0	2.950	2.982	JJ	27,861	59,000	01/08/2018.	01/11/2025.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,993,720	109.003	2,180,060	2,000,000	1,996,221	0	867	0	0	2.950	3.000	JJ	27,861	59,000	01/09/2018.	01/11/2025.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	2,635,254	112.519	2,812,975	2,500,000	2,614,698	0	(20,556)	0	0	3.400	2.452	MS	26,681	85,000	01/01/2020.	03/08/2026.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	4,989,800	112.519	5,625,950	5,000,000	4,992,053	0	1,348	0	0	3.400	3.433	MS	53,361	170,000	03/05/2019.	03/08/2026.
57629W CW 8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	14,935,050	100.026	15,003,900	15,000,000	14,936,332	0	1,282	0	0	1.550	1.597	AO	52,958	0	10/06/2020.	10/09/2030.
57636Q AB 0	MASTERCARD INC			1	1.E FE	3,004,020	109.630	3,288,900	3,000,000	3,002,370	0	(709)	0	0	3.375	3.348	AO	25,313	101,250	10/01/2018.	04/01/2024.
57636Q AB 0	MASTERCARD INC			1	1.E FE	999,490	109.630	1,096,300	1,000,000	999,781	0	52	0	0	3.375	3.381	AO	8,438	33,750	03/27/2014.	04/01/2024.
57636Q AB 0	MASTERCARD INC			1	1.E FE	1,991,420	109.630	2,192,600	2,000,000	1,996,816	0	890	0	0	3.375	3.426	AO	16,875	67,500	03/26/2014.	04/01/2024.
57636Q AG 9	MASTERCARD INC			1	1.E FE	1,996,380	111.889	2,237,780	2,000,000	1,997,709	0	345	0	0	2.950	2.971	MN	6,556	59,000	11/16/2016.	11/21/2026.
57636Q AG 9	MASTERCARD INC			1	1.E FE	975,800	111.889	1,118,890	1,000,000	984,704	0	2,319	0	0	2.950	3.237	MN	3,278	29,500	12/15/2016.	11/21/2026.
57636Q AJ 3	MASTERCARD INC			1	1.E FE	2,002,340	115.389	2,307,780	2,000,000	2,001,700	0	(213)	0	0	3.500	3.486	FA	24,306	70,000	02/22/2018.	02/26/2028.
57636Q AJ 3	MASTERCARD INC			1	1.E FE	2,420,747	115.389	2,827,031	2,450,000	2,427,574	0	2,689	0	0	3.500	3.646	FA	29,774	85,750	05/21/2018.	02/26/2028.
57636Q AM 6	MASTERCARD INC			1	1.E FE	3,004,860	112.263	3,367,890	3,000,000	3,004,132	0	(438)	0	0	2.950	2.931	JD	7,375	88,500	05/30/2019.	06/01/2029.
576485 AE 6	MATADOR RESOURCES CO			1	4.C FE	439,500	98.000	1,470,000	1,500,000	449,407	0	(3,817)	1,047,729	0	5.875	23.079	MS	25,948	88,125	08/08/2018.	09/15/2026.
577081 AY 8	MATTEL INC			1	4.C FE	1,011,290	101.364	1,013,640	1,000,000	1,002,544	15,879	(1,244)	0	0	3.150	3.015	MS	9,275	31,500	03/27/2013.	03/15/2023.
577081 AY 8	MATTEL INC			1	4.C FE	1,996,240	101.364	2,027,280	2,000,000	1,999,010	22,789	401	0	0	3.150	3.172	MS	18,550	63,000	03/04/2013.	03/15/2023.
57772K AB 7	MAXIM INTEGRATED PRODUCT			1	2.A FE	1,018,750	105.329	1,053,290	1,000,000	1,004,272	0	(2,085)	0	0	3.375	3.148	MS	9,938	33,750	04/22/2013.	03/15/2023.
57772K AB 7	MAXIM INTEGRATED PRODUCT			1	2.A FE	1,977,580	105.329	2,106,580	2,000,000	1,994,288	0	2,418	0	0	3.375	3.509	MS	19,875	67,500	03/11/2013.	03/15/2023.
57772K AD 3	MAXIM INTEGRATED PRODUCT			1	2.A FE	2,004,660	112.266	2,245,320	2,000,000	2,003,143	0	(440)	0	0	3.450	3.422	JD	3,067	69,000	06/08/2017.	06/15/2027.
57772K AD 3	MAXIM INTEGRATED PRODUCT			1	2.A FE	2,912,970	112.266	3,367,980	3,000,000	2,935,639	0	8,629	0	0	3.450	3.828	JD	4,600	103,500	04/13/2018.	06/15/2027.
579780 AH 0	MCCORMICK & COMPANY INC			1	2.B FE	1,992,920	100.989	2,019,780	2,000,000	1,999,518	0	818	0	0	3.900	3.943	JJ	35,967	78,000	07/05/2011.	07/15/2021.
579780 AK 3	MCCORMICK & COMPANY INC			1	2.B FE	1,985,260	108.798	2,175,960	2,000,000	1,992,184	0	1,445	0	0	3.250	3.337	MN	8,306	65,000	11/03/2015.	11/15/2025.
579780 AN 7	MCCORMICK & COMPANY INC			1	2.B FE	1,015,230	112.495	1,124,950	1,000,000	1,010,528	0	(1,465)	0	0	3.400	3.216	FA	12,844	34,000	08/30/2017.	08/15/2027.
579780 AN 7	MCCORMICK & COMPANY INC			1	2.B FE	996,550	112.495	1,124,950	1,000,000	997,564	0	319	0	0	3.400	3.441	FA	12,844	34,000	08/09/2017.	08/15/2027.
58013M EL 4	MCDONALDS CORP			1	2.A FE	3,479,385	101.255	3,543,925	3,500,000	3,498,851	0	2,281	0	0	3.625	3.696	MN	14,450	126,875	05/17/2011.	05/20/2021.
58013M EM 2	MCDONALDS CORP			1	2.A FE	981,930	102.425	1,024,250	1,000,000	997,929	0	1,931	0	0	2.625	2.828	JJ	12,104	26,250	09/28/2011.	01/15/2022.
58013M ES 9	MCDONALDS CORP			1	2.A FE	1,052,693	109.415	1,094,150	1,000,000	1,041,230	0	(11,462)	0	0	3.250	2.004	JD	1,896	32,500	01/01/2020.	06/10/2024.
58013M EY 6	MCDONALDS CORP			1	2.A FE	1,042,080	113.960	1,139,600	1,000,000	1,026,842	0	(5,070)	0	0	3.700	3.098	JJ	15,417	37,000	11/20/2017.	01/30/2026.
58013M FF 6	MCDONALDS CORP			1	2.A FE	998,910	116.991	1,169,910	1,000,000	999,138	0	96	0	0	3.800	3.813	AO	9,500	38,000	03/14/2018.	04/01/2028.
58013M FF 6	MCDONALDS CORP			1	2.A FE	1,995,660	116.991	2,339,820	2,000,000	1,996,645	0	384	0	0	3.800	3.826	AO	19,000	76,000	03/20/2018.	04/01/2028.
58013M FM 1	MCDONALDS CORP			1	2.A FE	2,097,160	105.547	2,110,940	2,000,000	2,096,789	0	(371)	0	0	2.125	1.542	MS	14,167	0	12/16/2020.	03/01/2030.
58013M FM 1	MCDONALDS CORP			1	2.A FE	1,002,640	105.547	1,055,470	1,000,000	1,002,428	0	(212)	0	0	2.125	2.095	MS	7,083	10,389	03/04/2020.	03/01/2030.
58013M FM 1	MCDONALDS CORP			1	2.A FE	1,998,920	105.547	2,110,940	2,000,000	1,998,981	0	61	0	0	2.125	2.131	MS	14,167	20,778	03/03/2020.	03/01/2030.
58155Q AG 8	MCKESSON CORP			1	2.B FE	1,002,250	104.659	1,046,590	1,000,000	1,000,547	0	(268)	0	0	2.850	2.824	MS	8,392	28,500	03/06/2013.	03/15/2023.
58155Q AG 8	MCKESSON CORP			1	2.B FE	998,780	104.659	1,046,590	1,000,000	999,678	0	129	0	0	2.850	2.864	MS	8,392	28,500	03/05/2013.	03/15/2023.
581557 AZ 8	MCKESSON CORP			1	2.B FE	998,860	103.911	1,039,110	1,000,000	999,747	0	121	0	0	2.700	2.713	JD	1,200	27,000	11/29/2012.	12/15/2022.
581557 AZ 8	MCKESSON CORP			1	2.B FE	990,010	103.911	1,039,110	1,000,000	997,781	0	1,085	0	0	2.700	2.817	JD	1,200	27,000	02/21/2013.	12/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
581557 AZ 8	MCKESSON CORP		..	1	2.B FE	1,839,300	103.911	1,989,896	1,915,000	1,892,859	0	10,775	0	0	2.700	3.315	JD	2,298	51,705	08/31/2015.	12/15/2022.
581557 BE 4	MCKESSON CORP		..	1	2.B FE	1,051,750	109.788	1,097,880	1,000,000	1,019,142	0	(6,090)	0	0	3.796	3.113	MS	11,177	37,960	03/26/2015.	03/15/2024.
581557 BE 4	MCKESSON CORP		..	1	2.B FE	1,020,660	109.788	1,097,880	1,000,000	1,008,100	0	(2,557)	0	0	3.796	3.505	MS	11,177	37,960	09/21/2015.	03/15/2024.
581557 BJ 3	MCKESSON CORP		..	1	2.B FE	1,999,500	116.658	2,333,160	2,000,000	1,999,558	0	44	0	0	3.950	3.953	FA	29,625	79,000	02/07/2018.	02/16/2028.
585055 BS 4	MEDTRONIC INC		..	1	1.G FE	469,840	112.244	526,424	469,000	469,547	0	(123)	0	0	3.500	3.469	MS	4,833	16,415	08/27/2018.	03/15/2025.
585055 BS 4	MEDTRONIC INC		..	1	1.G FE	697,767	112.244	785,708	700,000	698,563	0	306	0	0	3.500	3.552	MS	7,214	24,500	03/27/2018.	03/15/2025.
585055 BS 4	MEDTRONIC INC		..	1	1.G FE	693,294	112.244	785,708	700,000	696,913	0	662	0	0	3.500	3.612	MS	7,214	24,500	12/01/2014.	03/15/2025.
58933Y AA 3	MERCK & CO INC		..	1	1.E FE	1,495,470	100.067	1,501,005	1,500,000	1,499,938	0	503	0	0	3.875	3.911	JJ	26,802	58,125	12/07/2010.	01/15/2021.
58933Y AF 2	MERCK & CO INC		..	1	1.E FE	2,997,390	106.077	3,182,310	3,000,000	2,999,261	0	275	0	0	2.800	2.810	MN	10,033	84,000	05/15/2013.	05/18/2023.
58933Y AR 6	MERCK & CO INC		..	1	1.E FE	983,550	108.673	1,086,730	1,000,000	991,227	0	1,975	0	0	2.750	2.978	FA	10,771	27,500	12/05/2016.	02/10/2025.
58933Y AU 9	MERCK & CO INC		..	1	1.E FE	3,010,920	107.862	3,235,860	3,000,000	3,007,045	0	(2,154)	0	0	2.900	2.820	MS	27,550	87,000	03/13/2019.	03/07/2024.
58933Y AU 9	MERCK & CO INC		..	1	1.E FE	4,985,900	107.862	5,393,100	5,000,000	4,990,675	0	2,717	0	0	2.900	2.961	MS	45,917	145,000	03/05/2019.	03/07/2024.
589331 AT 4	MERCK & CO INC		..	1	1.E FE	2,031,190	103.423	2,068,460	2,000,000	2,018,661	0	(12,529)	0	0	2.400	1.748	MS	14,133	48,000	01/01/2020.	09/15/2022.
589331 AT 4	MERCK & CO INC		..	1	1.E FE	1,000,420	103.423	1,034,230	1,000,000	1,000,071	0	(47)	0	0	2.400	2.395	MS	7,067	24,000	09/14/2012.	09/15/2022.
589331 AT 4	MERCK & CO INC		..	1	1.E FE	999,650	103.423	1,034,230	1,000,000	999,916	0	38	0	0	2.400	2.404	MS	7,067	24,000	09/10/2012.	09/15/2022.
59217G AQ 2	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	3,995,720	104.545	4,181,800	4,000,000	3,999,174	0	481	0	0	3.875	3.888	AO	34,444	155,000	04/04/2012.	04/11/2022.
59217G AX 7	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	999,490	105.469	1,054,690	1,000,000	999,878	0	55	0	0	3.000	3.006	JJ	14,250	30,000	01/03/2013.	01/10/2023.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	2,027,320	114.208	2,284,160	2,000,000	2,017,831	0	(2,668)	0	0	3.450	3.284	JD	2,492	69,000	04/04/2017.	12/18/2026.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	999,330	114.208	1,142,080	1,000,000	999,562	0	64	0	0	3.450	3.458	JD	1,246	34,500	12/12/2016.	12/18/2026.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	3,904,680	114.208	4,568,320	4,000,000	3,930,273	0	10,236	0	0	3.450	3.779	JD	4,983	138,000	05/31/2018.	12/18/2026.
59217G CD 9	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	999,630	102.991	1,029,910	1,000,000	999,879	0	76	0	0	2.650	2.658	AO	6,110	26,500	04/03/2017.	04/08/2022.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	992,800	111.726	1,117,260	1,000,000	994,851	0	676	0	0	3.000	3.085	MS	8,500	30,000	11/08/2017.	09/19/2027.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	1,876,580	111.726	2,234,520	2,000,000	1,908,154	0	11,795	0	0	3.000	3.780	MS	17,000	60,000	03/21/2018.	09/19/2027.
59217G DC 0	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	2,087,034	112.652	2,253,040	2,000,000	2,078,755	0	(8,279)	0	0	3.050	2.530	JD	2,372	61,000	01/01/2020.	06/17/2029.
59156R BF 4	METLIFE INC		..	1	1.G FE	1,015,270	105.310	1,053,100	1,000,000	1,003,274	0	(1,607)	0	0	3.048	2.885	MJSD.	1,355	30,480	09/28/2012.	12/15/2022.
59156R BF 4	METLIFE INC		..	1	1.G FE	1,005,508	105.310	1,053,100	1,000,000	1,001,188	0	(583)	0	0	3.048	2.996	MJSD.	1,355	30,480	09/27/2012.	12/15/2022.
59156R BH 0	METLIFE INC		..	1	1.G FE	1,008,720	109.942	1,099,420	1,000,000	1,003,615	0	(1,036)	0	0	3.600	3.481	AO	8,100	36,000	09/17/2015.	04/10/2024.
59156R BH 0	METLIFE INC		..	1	1.G FE	999,920	109.942	1,099,420	1,000,000	999,930	0	9	0	0	3.600	3.601	AO	8,100	36,000	04/07/2014.	04/10/2024.
59156R BM 9	METLIFE INC		..	1	1.G FE	994,280	109.960	1,099,600	1,000,000	997,373	0	577	0	0	3.000	3.067	MS	10,000	30,000	03/02/2015.	03/01/2025.
59156R BM 9	METLIFE INC		..	1	1.G FE	993,600	109.960	1,099,600	1,000,000	997,062	0	646	0	0	3.000	3.075	MS	10,000	30,000	03/04/2015.	03/01/2025.
591894 BY 5	METROPOLITAN EDISON (144A)		..	1	3.A FE	1,997,160	104.372	2,087,440	2,000,000	1,999,211	0	307	0	0	3.500	3.517	MS	20,611	70,000	03/12/2013.	03/15/2023.
591894 CB 4	METROPOLITAN EDISON (144A)		..	1	2.B FE	1,513,073	109.213	1,664,406	1,524,000	1,516,446	0	1,563	0	0	4.000	4.126	AO	12,869	60,960	09/27/2018.	04/15/2025.
591894 CC 2	METROPOLITAN EDISON (144A)		..	1	3.A FE	3,302,784	113.277	3,624,864	3,200,000	3,286,427	0	(9,319)	0	0	4.300	3.895	JJ	63,449	137,600	03/12/2019.	01/15/2029.
594918 AL 8	MICROSOFT CORP		..		1.A FE	1,027,355	100.315	1,003,150	1,000,000	1,002,553	0	(24,802)	0	0	4.000	1.489	FA	15,889	40,000	01/01/2020.	02/08/2021.
594918 AQ 7	MICROSOFT CORP		..	1	1.A FE	994,270	103.705	1,037,050	1,000,000	998,821	0	605	0	0	2.125	2.189	MN	2,715	21,250	11/02/2012.	11/15/2022.
594918 AQ 7	MICROSOFT CORP		..	1	1.A FE	988,190	103.705	1,037,050	1,000,000	997,473	0	1,301	0	0	2.125	2.263	MN	2,715	21,250	04/18/2013.	11/15/2022.
594918 AT 1	MICROSOFT CORP		..	1	1.A FE	2,989,920	104.536	3,136,080	3,000,000	2,997,381	0	1,059	0	0	2.375	2.413	MN	11,875	71,250	04/25/2013.	05/01/2023.
594918 AW 4	MICROSOFT CORP		..	1	1.A FE	1,596,884	109.257	1,638,855	1,500,000	1,571,385	0	(25,499)	0	0	3.625	1.815	JD	2,417	54,375	01/01/2020.	12/15/2023.
594918 AW 4	MICROSOFT CORP		..	1	1.A FE	497,540	109.257	546,285	500,000	499,174	0	258	0	0	3.625	3.684	JD	806	18,125	12/03/2013.	12/15/2023.
594918 BA 1	MICROSOFT CORP		..	1	1.A FE	1,993,500	102.244	2,044,880	2,000,000	1,998,773	0	1,052	0	0	2.375	2.430	FA	18,340	47,500	09/22/2015.	02/12/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
594918 BJ 2	MICROSOFT CORP			1	1.A FE	3,171,323	111.833	3,354,990	3,000,000	3,142,037	0	(29,286)	0	0	3.125	2.039	MN	15,104	93,750	01/01/2020.	11/03/2025.
594918 BJ 2	MICROSOFT CORP			1	1.A FE	1,011,360	111.833	1,118,330	1,000,000	1,005,749	0	(1,151)	0	0	3.125	2.990	MN	5,035	31,250	10/30/2015.	11/03/2025.
594918 BJ 2	MICROSOFT CORP			1	1.A FE	2,999,220	111.833	3,354,990	3,000,000	2,999,519	0	76	0	0	3.125	3.128	MN	15,104	93,750	10/29/2015.	11/03/2025.
594918 BR 4	MICROSOFT CORP			1	1.A FE	2,529,612	109.127	2,728,175	2,500,000	2,525,254	0	(4,358)	0	0	2.400	2.199	FA	23,833	60,000	01/01/2020.	08/08/2026.
594918 BR 4	MICROSOFT CORP			1	1.A FE	998,140	109.127	1,091,270	1,000,000	998,894	0	180	0	0	2.400	2.421	FA	9,533	24,000	08/01/2016.	08/08/2026.
594918 BR 4	MICROSOFT CORP			1	1.A FE	998,060	109.127	1,091,270	1,000,000	998,842	0	189	0	0	2.400	2.422	FA	9,533	24,000	08/02/2016.	08/08/2026.
594918 BY 9	MICROSOFT CORP			1	1.A FE	534,453	114.121	570,605	500,000	529,743	0	(4,710)	0	0	3.300	2.210	FA	6,646	16,500	01/01/2020.	02/06/2027.
594918 BY 9	MICROSOFT CORP			1	1.A FE	2,017,180	114.121	2,282,420	2,000,000	2,010,921	0	(1,669)	0	0	3.300	3.197	FA	26,583	66,000	02/03/2017.	02/06/2027.
594918 BY 9	MICROSOFT CORP			1	1.A FE	2,989,350	114.121	3,423,630	3,000,000	2,993,037	0	1,004	0	0	3.300	3.342	FA	39,875	99,000	01/30/2017.	02/06/2027.
594918 BY 9	MICROSOFT CORP			1	1.A FE	985,450	114.121	1,141,210	1,000,000	989,515	0	1,515	0	0	3.300	3.492	FA	13,292	33,000	03/26/2018.	02/06/2027.
59523U AM 9	MID-AMERICA APARTMENTS			1	2.A FE	2,969,700	113.313	3,399,390	3,000,000	2,983,615	0	2,957	0	0	4.000	4.124	MN	15,333	120,000	11/02/2015.	11/15/2025.
59523U AQ 0	MID-AMERICA APARTMENTS			1	2.A FE	2,991,600	117.331	3,519,930	3,000,000	2,992,779	0	716	0	0	3.950	3.984	MS	34,892	118,500	02/26/2019.	03/15/2029.
59523U AR 8	MID-AMERICA APARTMENTS			1	2.A FE	2,992,860	108.752	3,262,560	3,000,000	2,993,391	0	524	0	0	2.750	2.777	MS	24,292	66,229	11/18/2019.	03/15/2030.
59524Q AA 3	MID-ATLANTIC INTERSTATE (144A)			1	2.B FE	4,998,750	111.910	5,595,500	5,000,000	4,998,856	0	108	0	0	4.100	4.103	MN	26,194	205,000	05/07/2018.	05/15/2028.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	1,070,090	110.217	1,102,170	1,000,000	1,031,985	0	(8,531)	0	0	3.500	2.549	AO	7,389	35,000	04/25/2016.	10/15/2024.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	1,990,220	110.217	2,204,340	2,000,000	1,995,987	0	954	0	0	3.500	3.556	AO	14,778	70,000	03/31/2014.	10/15/2024.
595620 AQ 8	MIDAMERICAN ENERGY CO			1	1.E FE	1,000,030	112.215	1,122,150	1,000,000	1,000,000	0	0	0	0	3.100	3.099	MN	5,167	31,000	01/24/2017.	05/01/2027.
595620 AQ 8	MIDAMERICAN ENERGY CO			1	1.E FE	1,999,360	112.215	2,244,300	2,000,000	1,999,490	0	64	0	0	3.100	3.103	MN	10,333	62,000	01/23/2017.	05/01/2027.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	5,514,950	118.802	5,940,100	5,000,000	5,453,683	0	(50,586)	0	0	3.650	2.402	AO	38,528	182,500	10/01/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	5,508,525	118.802	6,534,110	5,500,000	5,506,797	0	(716)	0	0	3.650	3.632	AO	42,381	200,750	01/17/2019.	04/15/2029.
607059 AT 9	MOBIL CORP				1.C FE	4,448,700	105.014	3,150,420	3,000,000	3,104,526	0	(164,356)	0	0	8.625	2.924	FA	97,750	258,750	10/20/2011.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	4,105,425	105.014	2,992,899	2,850,000	2,935,225	0	(133,279)	0	0	8.625	3.707	FA	92,863	245,813	08/17/2010.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	480,627	105.014	367,549	350,000	358,798	0	(13,691)	0	0	8.625	4.469	FA	11,404	30,188	12/30/2009.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	1,345,630	105.014	1,050,140	1,000,000	1,022,801	0	(35,399)	0	0	8.625	4.845	FA	32,583	86,250	05/19/2009.	08/15/2021.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	1,018,330	106.269	1,062,690	1,000,000	1,004,608	0	(2,380)	0	0	3.850	3.588	FA	16,042	38,500	08/28/2014.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	1,003,400	106.269	1,062,690	1,000,000	1,000,877	0	(443)	0	0	3.850	3.800	FA	16,042	38,500	11/07/2014.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	1,000,660	106.269	1,062,690	1,000,000	1,000,210	0	(98)	0	0	3.850	3.841	FA	16,042	38,500	01/29/2013.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	999,670	106.269	1,062,690	1,000,000	999,895	0	36	0	0	3.850	3.854	FA	16,042	38,500	01/28/2013.	02/01/2023.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	1,009,750	103.563	1,035,630	1,000,000	1,003,818	0	(859)	0	0	3.900	3.676	AO	8,233	39,000	04/02/2015.	04/15/2025.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	1,001,080	103.563	1,035,630	1,000,000	1,000,661	0	(148)	0	0	3.900	3.882	AO	8,233	39,000	03/08/2018.	04/15/2025.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	998,430	103.563	1,035,630	1,000,000	999,210	0	156	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015.	04/15/2025.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	1,008,420	104.002	1,040,020	1,000,000	1,001,260	0	(932)	0	0	3.500	3.400	MN	5,833	35,000	04/27/2012.	05/01/2022.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	996,490	104.002	1,040,020	1,000,000	999,424	0	390	0	0	3.500	3.542	MN	5,833	35,000	04/26/2012.	05/01/2022.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	1,004,830	109.071	1,090,710	1,000,000	1,002,789	0	(477)	0	0	3.000	2.943	JJ	13,833	30,000	06/29/2016.	07/15/2026.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	1,000,250	109.071	1,090,710	1,000,000	1,000,162	0	(24)	0	0	3.000	2.997	JJ	13,833	30,000	06/30/2016.	07/15/2026.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	1,996,900	109.071	2,181,420	2,000,000	1,998,160	0	298	0	0	3.000	3.018	JJ	27,667	60,000	06/28/2016.	07/15/2026.
609207 AM 7	MONDELEZ INTERNATIONAL			1	2.B FE	3,960,880	118.280	4,731,200	4,000,000	3,969,533	0	3,444	0	0	4.125	4.246	MN	24,750	165,000	05/03/2018.	05/07/2028.
609207 AT 2	MONDELEZ INTERNATIONAL			1	2.B FE	5,456,300	109.910	5,495,500	5,000,000	5,447,093	0	(9,207)	0	0	2.750	1.679	AO	29,792	0	10/15/2020.	04/13/2030.
610202 BN 2	MONONGAHELA POWER (144A)			1	2.A FE	1,358,057	107.834	1,410,469	1,308,000	1,335,472	0	(8,447)	0	0	4.100	3.367	AO	11,321	53,628	03/28/2018.	04/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
610202 BR 3	MONONGAHELA POWER (144A)		..	1	2.A FE	999,580	108.279	1,082,790	1,000,000	999,687	0	39	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017.	05/15/2027.
61744Y AH 1	MORGAN STANLEY		..		2.A FE	498,955	103.290	516,450	500,000	499,688	0	212	0	0	2.750	2.795	MN	1,604	13,750	05/16/2017.	05/19/2022.
61744Y AK 4	MORGAN STANLEY		..	1	2.A FE	1,005,180	114.225	1,142,250	1,000,000	1,003,586	0	(480)	0	0	3.591	3.529	JJ	15,860	35,910	07/21/2017.	07/22/2028.
61744Y AK 4	MORGAN STANLEY		..	1	2.A FE	2,000,000	114.225	2,284,500	2,000,000	2,000,000	0	0	0	0	3.591	3.591	JJ	31,721	71,820	07/19/2017.	07/22/2028.
61744Y AP 3	MORGAN STANLEY		..	1	2.A FE	1,004,060	115.953	1,159,530	1,000,000	1,003,000	0	(367)	0	0	3.772	3.723	JJ	16,450	37,720	01/22/2018.	01/24/2029.
61744Y AP 3	MORGAN STANLEY		..	1	2.A FE	1,003,480	115.953	1,159,530	1,000,000	1,002,568	0	(315)	0	0	3.772	3.730	JJ	16,450	37,720	01/18/2018.	01/24/2029.
61744Y AQ 1	MORGAN STANLEY		..	1	1.F FE	5,000,000	107.628	5,381,400	5,000,000	5,000,000	0	0	0	0	3.737	3.737	AO	34,775	186,850	04/19/2018.	04/24/2024.
617446 8C 6	MORGAN STANLEY		..	1	2.A FE	999,180	114.513	1,145,130	1,000,000	999,566	0	81	0	0	4.000	4.010	JJ	17,556	40,000	07/20/2015.	07/23/2025.
617446 8P 7	MORGAN STANLEY		..	1	1.F FE	3,472,740	116.218	3,486,540	3,000,000	3,469,867	0	(2,873)	0	0	3.622	1.778	AO	27,165	0	12/07/2020.	04/01/2031.
61746B DJ 2	MORGAN STANLEY		..	1	2.A FE	1,055,410	107.244	1,072,440	1,000,000	1,018,990	0	(8,461)	0	0	3.750	2.832	FA	13,125	37,500	06/21/2016.	02/25/2023.
61746B DQ 6	MORGAN STANLEY		..	1	2.A FE	2,328,245	110.752	2,525,146	2,280,000	2,300,337	0	(5,680)	0	0	3.875	3.587	AO	15,216	88,350	09/11/2015.	04/29/2024.
61746B DZ 6	MORGAN STANLEY		..	1	2.A FE	1,029,430	114.735	1,147,350	1,000,000	1,017,409	0	(3,089)	0	0	3.875	3.497	JJ	16,576	38,750	11/16/2016.	01/27/2026.
61746B EA 0	MORGAN STANLEY		..		2.A FE	996,640	100.622	1,006,220	1,000,000	999,744	0	681	0	0	2.500	2.572	AO	4,861	25,000	04/18/2016.	04/21/2021.
61746B ED 4	MORGAN STANLEY		..		2.A FE	994,890	101.985	1,019,850	1,000,000	999,036	0	1,052	0	0	2.625	2.735	MN	3,208	26,250	11/14/2016.	11/17/2021.
61746B EF 9	MORGAN STANLEY		..	1	2.A FE	1,979,980	114.831	2,296,620	2,000,000	1,986,970	0	1,880	0	0	3.625	3.746	JJ	32,424	72,500	01/17/2017.	01/20/2027.
61747W AL 3	MORGAN STANLEY		..	1	2.A FE	1,137,830	102.951	1,029,510	1,000,000	1,016,180	0	(27,604)	0	0	5.500	2.642	JJ	23,375	55,000	05/13/2016.	07/28/2021.
61945C AA 1	MOSAIC CO		..	1	2.C FE	1,036,660	101.995	1,019,950	1,000,000	1,002,819	0	(4,398)	0	0	3.750	3.299	MN	4,792	37,500	04/25/2012.	11/15/2021.
61945C AA 1	MOSAIC CO		..	1	2.C FE	1,981,760	101.995	2,039,900	2,000,000	1,998,063	0	2,068	0	0	3.750	3.860	MN	9,583	75,000	10/17/2011.	11/15/2021.
61945C AC 7	MOSAIC CO		..	1	2.C FE	998,430	109.275	1,092,750	1,000,000	999,262	0	223	0	0	4.250	4.276	MN	5,431	42,500	11/21/2016.	11/15/2023.
61945C AG 8	MOSAIC CO		..	1	2.C FE	1,996,080	113.354	2,267,080	2,000,000	1,997,070	0	353	0	0	4.050	4.074	MN	10,350	81,000	11/08/2017.	11/15/2027.
620076 BC 2	MOTOROLA SOLUTIONS INC		..	1	2.C FE	988,270	105.717	1,057,170	1,000,000	997,049	0	1,269	0	0	3.500	3.641	MS	11,569	35,000	02/25/2013.	03/01/2023.
620076 BL 2	MOTOROLA SOLUTIONS INC		..	1	2.C FE	998,330	120.667	1,206,670	1,000,000	998,680	0	146	0	0	4.600	4.621	FA	16,356	46,000	02/21/2018.	02/23/2028.
55336V AE 0	MPLX LP		..	1	2.B FE	1,660,000	108.959	2,179,180	2,000,000	1,864,280	0	46,862	0	0	4.500	7.483	JJ	41,500	90,000	12/18/2015.	07/15/2023.
55336V AJ 9	MPLX LP		..	1	2.B FE	2,143,580	115.594	2,311,880	2,000,000	2,088,595	0	(19,304)	0	0	4.875	3.718	JD	8,125	97,500	01/16/2018.	06/01/2025.
55336V AK 6	MPLX LP		..	2	2.B FE	600,140	115.384	674,996	585,000	595,422	0	(1,544)	0	0	4.125	3.786	MS	8,044	24,131	10/24/2017.	03/01/2027.
55336V AR 1	MPLX LP		..	1	2.B FE	995,510	115.078	1,150,780	1,000,000	996,606	0	392	0	0	4.000	4.054	MS	11,778	40,000	02/05/2018.	03/15/2028.
55336V AS 9	MPLX LP		..	1	2.B FE	4,971,600	120.878	6,043,900	5,000,000	4,975,821	0	2,349	0	0	4.800	4.872	FA	90,667	240,000	11/07/2018.	02/15/2029.
55354G AD 2	MSCI INC (144A)		..	1	3.B FE	3,056,250	104.499	3,134,970	3,000,000	3,040,408	0	(10,238)	0	0	4.750	4.339	FA	59,375	142,500	06/05/2019.	08/01/2026.
55354G AD 2	MSCI INC (144A)		..	1	3.B FE	142,223	104.499	153,614	147,000	143,483	0	528	0	0	4.750	5.249	FA	2,909	6,983	07/03/2018.	08/01/2026.
624758 AE 8	MUELLER WATER PRODUCTS (144A)		..	1	3.C FE	2,025,000	103.981	2,079,620	2,000,000	2,013,105	0	(4,902)	0	0	5.500	5.211	JD	4,889	110,000	06/19/2018.	06/15/2026.
624758 AE 8	MUELLER WATER PRODUCTS (144A)		..	1	3.C FE	5,050,000	103.981	5,199,050	5,000,000	5,026,251	0	(9,820)	0	0	5.500	5.268	JD	12,222	275,000	06/26/2018.	06/15/2026.
624758 AE 8	MUELLER WATER PRODUCTS (144A)		..	1	3.C FE	100,000	103.981	103,981	100,000	100,000	0	0	0	0	5.500	5.500	JD	244	5,500	06/07/2018.	06/15/2026.
553794 AC 2	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	796,084	109.312	874,860	800,333	798,416	0	428	0	0	3.000	3.062	FA	9,404	24,010	02/05/2015.	02/10/2025.
553794 AC 2	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	1,574,384	109.312	1,749,721	1,600,667	1,585,603	0	3,368	0	0	3.000	3.246	FA	18,808	48,020	07/10/2017.	02/10/2025.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	880,966	104.568	888,828	850,000	860,056	0	(6,653)	0	0	3.500	2.670	JD	1,074	29,750	10/03/2017.	06/18/2022.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	992,000	104.568	1,045,680	1,000,000	998,632	0	887	0	0	3.500	3.596	JD	1,264	35,000	06/11/2012.	06/18/2022.
628530 BD 8	MYLAN INC		..	1	2.C FE	993,640	109.446	1,094,460	1,000,000	997,827	0	677	0	0	4.200	4.279	MN	3,733	42,000	12/18/2013.	11/29/2023.
628530 BK 2	MYLAN INC		..	1	2.C FE	1,002,850	118.880	1,188,802	1,000,000	1,002,135	0	(252)	0	0	4.550	4.514	AO	9,606	45,500	03/29/2018.	04/15/2028.
628530 BK 2	MYLAN INC		..	1	2.C FE	997,520	118.880	1,188,802	1,000,000	998,034	0	215	0	0	4.550	4.581	AO	9,606	45,500	03/28/2018.	04/15/2028.
628530 AV 9	MYLAN INC (144A)		..	1	2.C FE	979,540	105.032	1,050,320	1,000,000	994,131	0	2,729	0	0	3.125	3.425	JJ	14,410	31,250	03/16/2015.	01/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
628530 AV 9	MYLAN INC (144A)		..	1	2.C FE	981,160	105.032	1,050,320	1,000,000	993,683	0	2,936	0	0	3.125	3.448	JJ	14,410	31,250	06/20/2016.	01/15/2023.
631005 BH 7	NARRAGANSETT ELECTRIC (144A)		C	1	1.G FE	4,000,000	115.731	4,629,240	4,000,000	4,000,000	0	0	0	0	3.919	3.919	FA	65,317	156,760	07/24/2018.	08/01/2028.
63615# AD 3	NATIONAL FOOTBALL LEAGUE		..	1	1.E FE	1,715,983	108.532	1,862,390	1,715,983	1,715,890	0	(15)	0	0	5.600	5.600	AO	20,287	96,095	01/25/2008.	03/31/2024.
63615# AG 6	NATIONAL FOOTBALL LEAGUE		..	1	1.E FE	1,029,590	108.476	1,116,858	1,029,590	1,029,534	0	(9)	0	0	5.600	5.600	AO	12,172	57,657	01/25/2008.	03/31/2024.
636180 BK 6	NATIONAL FUEL GAS		..	1	2.C FE	2,996,010	102.765	3,082,950	3,000,000	2,999,425	0	470	0	0	4.900	4.916	JD	12,250	147,000	11/28/2011.	12/01/2021.
636180 BL 4	NATIONAL FUEL GAS		..	1	2.C FE	997,330	105.027	1,050,270	1,000,000	999,301	0	287	0	0	3.750	3.782	MS	12,500	37,500	02/12/2013.	03/01/2023.
637071 AJ 0	NATIONAL OILWELL VARCO		..	1	2.A FE	568,944	102.499	585,269	571,000	570,559	0	218	0	0	2.600	2.641	JD	1,237	14,846	11/15/2012.	12/01/2022.
637417 AF 3	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	733,171	105.657	754,391	714,000	720,391	0	(3,002)	0	0	3.300	2.845	AO	4,974	23,562	07/07/2016.	04/15/2023.
637417 AG 1	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	638,849	108.862	678,210	623,000	629,944	0	(2,006)	0	0	3.900	3.530	JD	1,080	24,297	03/30/2016.	06/15/2024.
637417 AG 1	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	995,440	108.862	1,088,620	1,000,000	997,969	0	534	0	0	3.900	3.963	JD	1,733	39,000	11/18/2015.	06/15/2024.
637417 AJ 5	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	1,977,940	110.123	2,202,460	2,000,000	1,985,886	0	2,076	0	0	3.600	3.733	JD	3,200	72,000	12/05/2016.	12/15/2026.
637417 AK 2	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	1,255,642	110.416	1,415,533	1,282,000	1,262,820	0	2,432	0	0	3.500	3.751	AO	9,473	44,870	12/12/2017.	10/15/2027.
637432 NJ 0	NATIONAL RURAL UTILITIES		..	1	1.E FE	997,270	104.495	1,044,950	1,000,000	999,102	0	398	0	0	2.700	2.743	FA	10,200	27,000	02/03/2016.	02/15/2023.
637432 NL 5	NATIONAL RURAL UTILITIES		..	1	1.E FE	998,050	107.050	1,070,500	1,000,000	999,071	0	277	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017.	02/07/2024.
637432 NN 1	NATIONAL RURAL UTILITIES		..	1	1.E FE	518,425	111.342	556,710	500,000	510,242	0	(8,183)	0	0	3.050	1.369	AO	2,796	15,250	01/01/2020.	04/25/2027.
637432 NN 1	NATIONAL RURAL UTILITIES		..	1	1.E FE	1,636,831	111.342	1,820,442	1,635,000	1,635,532	0	(431)	0	0	3.050	3.022	AO	9,142	49,868	11/22/2017.	04/25/2027.
637432 NN 1	NATIONAL RURAL UTILITIES		..	1	1.E FE	1,995,900	111.342	2,226,840	2,000,000	1,997,209	0	387	0	0	3.050	3.074	AO	11,183	61,000	04/18/2017.	04/25/2027.
637432 NP 6	NATIONAL RURAL UTILITIES		..	1	1.E FE	2,000,160	114.982	2,299,640	2,000,000	2,000,132	0	(14)	0	0	3.400	3.399	FA	27,200	68,000	02/01/2018.	02/07/2028.
637432 NP 6	NATIONAL RURAL UTILITIES		..	1	1.E FE	997,060	114.982	1,149,820	1,000,000	997,788	0	268	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018.	02/07/2028.
U6S10C AM 7	NESTLE HOLDINGS INC		C		1.D FE	997,550	100.586	1,005,860	1,000,000	999,675	0	484	0	0	1.375	1.421	JUL	6,378	13,750	08/23/2016.	07/13/2021.
U6S10C AM 7	NESTLE HOLDINGS INC		C		1.D FE	1,963,960	100.586	2,079,113	2,067,000	2,054,043	0	23,086	0	0	1.375	2.528	JUL	13,184	28,421	12/15/2016.	07/13/2021.
U6S10C AN 5	NESTLE HOLDINGS INC		C		1.D FE	1,006,660	102.178	1,021,780	1,000,000	1,001,610	0	(1,511)	0	0	2.375	2.204	JAN	22,563	23,750	07/06/2017.	01/18/2022.
U6S10C AP 0	NESTLE HOLDINGS INC		C		1.D FE	1,001,220	102.637	1,026,370	1,000,000	1,000,341	0	(285)	0	0	2.250	2.207	MAY	14,375	22,500	10/16/2017.	05/10/2022.
U6S10C AT 2	NESTLE HOLDINGS INC		C		1.D FE	6,360,090	103.850	6,679,632	6,432,000	6,403,007	0	14,746	0	0	2.375	2.605	NOV	18,246	152,760	01/03/2018.	11/17/2022.
U6S10C AT 2	NESTLE HOLDINGS INC		C		1.D FE	5,793,600	103.850	6,231,000	6,000,000	5,911,757	0	44,724	0	0	2.375	3.165	NOV	17,021	142,500	04/12/2018.	11/17/2022.
641062 AD 6	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,092,208	107.857	2,157,140	2,000,000	2,067,584	0	(24,625)	0	0	3.350	2.032	MS	18,053	67,000	01/01/2020.	09/24/2023.
641062 AD 6	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	1,993,720	107.857	2,157,140	2,000,000	1,996,361	0	1,226	0	0	3.350	3.419	MS	18,053	67,000	09/26/2018.	09/24/2023.
641062 AF 1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,975,900	117.415	5,870,750	5,000,000	4,980,438	0	2,128	0	0	3.625	3.653	MS	48,837	181,250	09/17/2018.	09/24/2028.
641062 AT 1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	9,921,600	99.570	9,957,000	10,000,000	9,923,718	0	2,118	0	0	1.250	1.334	MS	36,806	0	09/08/2020.	09/15/2030.
64110D AF 1	NETAPP INC		..	1	2.B FE	999,750	109.299	1,092,990	1,000,000	999,826	0	35	0	0	3.300	3.304	MS	8,433	33,000	09/26/2017.	09/29/2024.
641423 CC 0	NEVADA POWER CO		..	1	1.F FE	2,198,080	116.944	2,338,880	2,000,000	2,173,904	0	(19,181)	0	0	3.700	2.505	MN	12,333	74,000	09/24/2019.	05/01/2029.
641423 CD 8	NEVADA POWER CO		..	1	1.F FE	3,225,000	107.823	3,234,690	3,000,000	3,223,456	0	(1,544)	0	0	2.400	1.519	MN	12,000	0	12/03/2020.	05/01/2030.
64952W CE 1	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	998,530	100.484	1,004,840	1,000,000	999,888	0	291	0	0	2.000	2.031	AO	4,333	20,000	04/06/2016.	04/13/2021.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,998,760	106.891	2,137,820	2,000,000	1,999,268	0	121	0	0	2.350	2.357	JJ	21,803	47,000	07/11/2016.	07/14/2026.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	249,558	106.891	267,228	250,000	249,741	0	43	0	0	2.350	2.370	JJ	2,725	5,875	07/12/2016.	07/14/2026.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	788,963	106.891	876,506	820,000	799,340	0	3,399	0	0	2.350	2.845	JJ	8,939	19,270	11/08/2017.	07/14/2026.
64952W CJ 0	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	998,090	101.011	1,010,110	1,000,000	999,713	0	390	0	0	1.700	1.740	MS	5,053	17,000	09/07/2016.	09/14/2021.
64952W CN 1	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,998,240	107.374	2,147,480	2,000,000	1,999,173	0	251	0	0	2.900	2.914	JJ	26,422	58,000	01/09/2017.	01/17/2024.
64952W CS 0	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	998,030	102.922	1,029,220	1,000,000	999,401	0	399	0	0	2.300	2.342	JD	1,342	23,000	06/05/2017.	06/10/2022.
64952W CX 9	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,984,100	111.706	2,234,120	2,000,000	1,988,325	0	1,465	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018.	01/10/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64952W DG 5	NEW YORK LIFE GLOBAL FUNDING (144A)			1	1.A FE	1,031,760	107.577	1,075,770	1,000,000	1,024,578	0	(7,182)	0	0	2.875	2.094	AO	6,469	28,750	01/01/2020.	04/10/2024.
64952W DG 5	NEW YORK LIFE GLOBAL FUNDING (144A)			1	1.A FE	4,996,550	107.577	5,378,850	5,000,000	4,997,545	0	668	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019.	04/10/2024.
651229 AM 8	NEWELL BRANDS INC			1	3.B FE	1,047,990	103.375	1,033,750	1,000,000	1,006,926	0	(5,512)	0	0	4.000	3.410	JD	1,778	40,000	08/01/2012.	06/15/2022.
651229 AM 8	NEWELL BRANDS INC			1	3.B FE	1,993,640	103.375	2,067,500	2,000,000	1,998,876	0	714	0	0	4.000	4.039	JD	3,556	80,000	06/11/2012.	06/15/2022.
651229 AV 8	NEWELL BRANDS INC			1	3.B FE	1,361,415	105.014	1,384,085	1,318,000	1,334,355	0	(7,474)	0	0	4.350	3.229	AO	14,333	54,038	03/16/2017.	04/01/2023.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	1,066,810	110.293	1,102,930	1,000,000	1,037,257	1,322	(6,655)	0	0	4.700	3.385	AO	11,750	44,500	04/21/2016.	04/01/2026.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	1,026,960	110.293	1,102,930	1,000,000	1,015,026	0	(2,698)	0	0	4.700	3.866	AO	11,750	44,500	03/24/2016.	04/01/2026.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	997,980	110.293	1,102,930	1,000,000	998,781	0	197	0	0	4.700	4.225	AO	11,750	44,500	03/18/2016.	04/01/2026.
65364U AK 2	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	1,989,940	109.901	2,198,020	2,000,000	1,993,451	0	1,584	0	0	3.508	3.601	AO	17,540	70,160	09/10/2018.	10/01/2024.
65364U AL 0	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	2,999,970	119.258	3,577,740	3,000,000	3,000,000	0	0	0	0	4.278	4.278	JD	5,704	128,340	11/29/2018.	12/15/2028.
654106 AC 7	NIKE INC			1	1.E FE	1,016,413	104.188	1,041,880	1,000,000	1,011,191	0	(5,222)	0	0	2.250	1.701	MN	3,750	22,500	01/01/2020.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	999,020	104.188	1,041,880	1,000,000	999,737	0	103	0	0	2.250	2.261	MN	3,750	22,500	04/24/2013.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	2,994,900	104.188	3,125,640	3,000,000	2,998,669	0	532	0	0	2.250	2.269	MN	11,250	67,500	04/23/2013.	05/01/2023.
654106 AF 0	NIKE INC			1	1.E FE	1,997,160	109.484	2,189,680	2,000,000	1,998,236	0	274	0	0	2.375	2.391	MN	7,917	47,500	10/18/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	942,460	109.484	1,094,840	1,000,000	963,950	0	5,562	0	0	2.375	3.054	MN	3,958	23,750	12/09/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	2,749,890	109.484	3,284,520	3,000,000	2,816,424	0	27,852	0	0	2.375	3.545	MN	11,875	71,250	07/17/2018.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	2,738,700	109.484	3,284,520	3,000,000	2,810,076	0	28,774	0	0	2.375	3.587	MN	11,875	71,250	06/11/2018.	11/01/2026.
654106 AK 9	NIKE INC			1	1.E FE	5,665,850	113.317	5,665,850	5,000,000	5,661,813	0	(4,037)	0	0	2.850	1.286	MS	37,208	0	12/08/2020.	03/27/2030.
65473P AH 8	NISOURCE FINANCE CORP			1	2.B FE	2,994,780	110.158	3,304,740	3,000,000	2,995,372	0	477	0	0	2.950	2.970	MS	29,500	93,171	08/07/2019.	09/01/2029.
65473Q BE 2	NISOURCE FINANCE CORP			1	2.B FE	1,011,830	113.508	1,135,080	1,000,000	1,008,356	0	(1,210)	0	0	3.490	3.338	MN	4,459	34,900	01/09/2018.	05/15/2027.
65473Q BE 2	NISOURCE FINANCE CORP			1	2.B FE	1,999,680	113.508	2,270,160	2,000,000	1,999,716	0	31	0	0	3.490	3.492	MN	8,919	69,800	05/11/2017.	05/15/2027.
655044 AH 8	NOBLE ENERGY INC			1	2.C FE	996,950	111.593	1,115,930	1,000,000	998,647	0	309	0	0	3.900	3.937	MN	4,983	39,000	11/04/2014.	11/15/2024.
655044 AP 0	NOBLE ENERGY INC			1	2.C FE	996,880	116.345	1,163,450	1,000,000	997,727	0	274	0	0	3.850	3.887	JJ	17,753	38,500	08/08/2017.	01/15/2028.
655664 AP 5	NORDSTROM INC			1	3.A FE	1,094,320	101.171	1,011,710	1,000,000	1,006,145	0	(11,156)	0	0	4.000	2.843	AO	8,444	40,000	03/08/2012.	10/15/2021.
655664 AP 5	NORDSTROM INC			1	3.A FE	1,014,660	101.171	1,011,710	1,000,000	1,000,962	0	(1,732)	0	0	4.000	3.818	AO	8,444	40,000	10/06/2011.	10/15/2021.
655844 BG 2	NORFOLK SOUTHERN CORP			1	2.A FE	1,988,440	101.866	2,037,320	2,000,000	1,998,745	0	1,287	0	0	3.250	3.318	JD	5,417	65,000	11/14/2011.	12/01/2021.
655844 BJ 6	NORFOLK SOUTHERN CORP			1	2.A FE	989,370	102.693	1,026,930	1,000,000	998,462	0	1,166	0	0	3.000	3.124	AO	7,500	30,000	03/12/2012.	04/01/2022.
655844 BL 1	NORFOLK SOUTHERN CORP			1	2.A FE	1,237,442	104.736	1,271,495	1,214,000	1,219,035	0	(2,473)	0	0	2.903	2.687	FA	13,314	35,242	10/23/2012.	02/15/2023.
655844 BL 1	NORFOLK SOUTHERN CORP			1	2.A FE	238,036	104.736	248,224	237,000	237,224	0	(110)	0	0	2.903	2.854	FA	2,599	6,880	09/19/2012.	02/15/2023.
655844 BL 1	NORFOLK SOUTHERN CORP			1	2.A FE	969,290	104.736	1,047,360	1,000,000	990,611	0	4,189	0	0	2.903	3.364	FA	10,967	29,030	07/06/2015.	02/15/2023.
655844 BS 6	NORFOLK SOUTHERN CORP			1	2.A FE	996,620	110.710	1,107,100	1,000,000	998,039	0	325	0	0	2.900	2.939	JD	1,289	29,000	05/31/2016.	06/15/2026.
655844 BT 4	NORFOLK SOUTHERN CORP			1	2.A FE	998,470	111.465	1,114,650	1,000,000	998,945	0	144	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017.	06/01/2027.
655844 BZ 0	NORFOLK SOUTHERN CORP			1	2.A FE	2,993,340	117.307	3,519,210	3,000,000	2,994,637	0	591	0	0	3.800	3.827	FA	47,500	114,000	07/30/2018.	08/01/2028.
665501 AJ 1	NORTHERN NATURAL GAS (144A)			1	1.F FE	1,128,150	100.602	1,006,020	1,000,000	1,002,773	0	(16,429)	0	0	4.250	2.569	JD	3,542	42,500	08/14/2012.	06/01/2021.
665501 AJ 1	NORTHERN NATURAL GAS (144A)			1	1.F FE	999,780	100.602	1,006,020	1,000,000	999,930	0	(12)	0	0	4.250	4.252	JD	3,542	42,500	04/15/2011.	06/01/2021.
665772 BN 8	NORTHERN STATES POWER - MN				1.F FE	1,780,760	127.630	1,850,635	1,450,000	1,665,210	0	(43,395)	0	0	7.125	3.529	JJ	51,656	103,313	03/28/2018.	07/01/2025.
665772 CH 0	NORTHERN STATES POWER - MN			1	1.F FE	1,996,960	102.128	2,042,560	2,000,000	1,999,439	0	323	0	0	2.150	2.167	FA	16,244	43,000	08/06/2012.	08/15/2022.
665772 CH 0	NORTHERN STATES POWER - MN			1	1.F FE	996,070	102.128	1,021,280	1,000,000	999,292	0	418	0	0	2.150	2.194	FA	8,122	21,500	08/07/2012.	08/15/2022.
665772 CK 3	NORTHERN STATES POWER - MN			1	1.F FE	3,992,680	104.218	4,168,720	4,000,000	3,998,016	0	774	0	0	2.600	2.621	MN	13,289	104,000	05/13/2013.	05/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
665789 AY 9	NORTHERN STATES POWER - WI			1	1.E FE	2,000,140	107.797	2,155,940	2,000,000	2,000,090	0	(35)	0	0	3.300	3.298	JD	2,933	66,000	03/28/2018.	06/15/2024.
665789 AY 9	NORTHERN STATES POWER - WI			1	1.E FE	991,710	107.797	1,077,970	1,000,000	996,496	0	937	0	0	3.300	3.408	JD	1,467	33,000	06/22/2015.	06/15/2024.
665859 AM 6	NORTHERN TRUST CORP				1.F FE	1,019,810	101.994	1,019,940	1,000,000	1,001,486	0	(2,289)	0	0	3.375	3.136	FA	12,000	33,750	12/08/2011.	08/23/2021.
665859 AM 6	NORTHERN TRUST CORP				1.F FE	2,489,075	101.994	2,549,850	2,500,000	2,499,105	0	1,240	0	0	3.375	3.427	FA	30,000	84,375	08/17/2011.	08/23/2021.
665859 AN 4	NORTHERN TRUST CORP				1.F FE	1,002,390	103.395	1,033,950	1,000,000	1,000,408	0	(256)	0	0	2.375	2.348	FA	9,830	23,750	07/31/2012.	08/02/2022.
665859 AN 4	NORTHERN TRUST CORP				1.F FE	997,170	103.395	1,033,950	1,000,000	999,495	0	303	0	0	2.375	2.407	FA	9,830	23,750	07/30/2012.	08/02/2022.
665859 AN 4	NORTHERN TRUST CORP				1.F FE	976,660	103.395	1,033,950	1,000,000	995,622	0	2,661	0	0	2.375	2.658	FA	9,830	23,750	03/18/2013.	08/02/2022.
665859 AT 1	NORTHERN TRUST CORP			2	1.E FE	546,231	117.164	585,820	500,000	541,165	0	(5,066)	0	0	3.650	2.419	FA	7,503	18,250	01/01/2020.	08/03/2028.
665859 AT 1	NORTHERN TRUST CORP			2	1.E FE	2,996,250	117.164	3,514,920	3,000,000	2,996,969	0	332	0	0	3.650	3.665	FA	45,017	109,500	07/31/2018.	08/03/2028.
665859 AU 8	NORTHERN TRUST CORP			2	1.E FE	2,101,305	113.269	2,265,380	2,000,000	2,091,233	0	(10,071)	0	0	3.150	2.523	MN	10,150	63,000	01/01/2020.	05/03/2029.
665859 AV 6	NORTHERN TRUST CORP			2	1.E FE	5,208,300	104.305	5,215,250	5,000,000	5,204,674	0	(3,626)	0	0	1.950	1.467	MN	16,250	48,750	10/28/2020.	05/01/2030.
666807 BE 1	NORTHROP GRUMMAN CORP			1	2.B FE	2,990,040	100.620	3,018,600	3,000,000	2,999,544	0	990	0	0	3.500	3.538	MS	30,917	105,000	11/01/2010.	03/15/2021.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	729,785	107.569	752,983	700,000	721,683	0	(8,102)	0	0	3.250	2.013	FA	9,479	22,750	01/01/2020.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	4,973,100	107.569	5,378,450	5,000,000	4,992,292	0	2,779	0	0	3.250	3.312	FA	67,708	162,500	05/28/2013.	08/01/2023.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	520,385	112.629	563,145	500,000	517,626	0	(2,758)	0	0	3.200	2.546	FA	6,667	16,000	01/01/2020.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	1,013,830	112.629	1,126,290	1,000,000	1,009,036	0	(1,394)	0	0	3.200	3.030	FA	13,333	32,000	05/18/2017.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	998,390	112.629	1,126,290	1,000,000	998,995	0	145	0	0	3.200	3.218	FA	13,333	32,000	11/28/2016.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	997,450	112.629	1,126,290	1,000,000	998,392	0	233	0	0	3.200	3.229	FA	13,333	32,000	11/29/2016.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	981,680	112.629	1,126,290	1,000,000	988,261	0	1,706	0	0	3.200	3.415	FA	13,333	32,000	12/19/2016.	02/01/2027.
666807 BM 3	NORTHROP GRUMMAN CORP			1	2.B FE	990,740	108.806	1,088,060	1,000,000	994,524	0	1,253	0	0	2.930	3.075	JJ	13,511	29,300	12/19/2017.	01/15/2025.
666807 BN 1	NORTHROP GRUMMAN CORP			1	2.B FE	2,020,520	113.105	2,262,100	2,000,000	2,014,975	0	(1,945)	0	0	3.250	3.127	JJ	29,972	65,000	12/06/2017.	01/15/2028.
666807 BN 1	NORTHROP GRUMMAN CORP			1	2.B FE	1,897,200	113.105	2,262,100	2,000,000	1,922,537	0	9,398	0	0	3.250	3.884	JJ	29,972	65,000	03/23/2018.	01/15/2028.
667469 AA 8	NORTHWEST FLORIDA TIMBER (144A)				1.E FE	2,954,490	104.597	3,137,910	3,000,000	2,970,996	0	2,807	0	0	4.750	4.894	MS	43,542	142,500	04/03/2014.	03/04/2029.
667469 AA 8	NORTHWEST FLORIDA TIMBER (144A)				1.E FE	4,863,826	104.597	5,188,011	4,960,000	4,877,312	0	7,982	0	0	4.750	5.000	MS	71,989	235,600	04/02/2019.	03/04/2029.
667469 AA 8	NORTHWEST FLORIDA TIMBER (144A)				1.E FE	136,529	104.597	151,666	145,000	139,271	0	545	0	0	4.750	5.352	MS	2,105	6,888	04/22/2015.	03/04/2029.
66765R BZ 8	NORTHWEST NATURAL GAS CO			1	1.F FE	1,000,000	101.859	1,018,590	1,000,000	1,000,000	0	0	0	0	3.176	3.176	MS	9,352	31,760	09/07/2011.	09/15/2021.
66765R CE 4	NORTHWEST NATURAL GAS CO			1	1.F FE	1,000,000	108.297	1,082,970	1,000,000	1,000,000	0	0	0	0	2.822	2.822	MS	8,466	28,220	09/06/2017.	09/13/2027.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	2,665,993	114.539	2,852,021	2,490,000	2,636,592	0	(22,045)	0	0	4.000	2.923	AO	24,900	99,600	08/27/2019.	04/01/2027.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	1,992,820	114.539	2,290,780	2,000,000	1,995,083	0	665	0	0	4.000	4.044	AO	20,000	80,000	03/29/2017.	04/01/2027.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	2,032,261	103.745	2,074,900	2,000,000	2,020,574	0	(11,688)	0	0	2.400	1.790	MS	13,333	48,000	01/01/2020.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	2,993,370	103.745	3,112,350	3,000,000	2,998,689	0	707	0	0	2.400	2.425	MS	20,000	72,000	09/18/2012.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	995,270	103.745	1,037,450	1,000,000	999,060	0	518	0	0	2.400	2.455	MS	6,667	24,000	01/11/2013.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	1,984,500	103.745	2,074,900	2,000,000	1,997,014	0	1,656	0	0	2.400	2.488	MS	13,333	48,000	09/18/2012.	09/21/2022.
66989H AG 3	NOVARTIS CAPITAL		C	1	1.D FE	3,298,526	109.788	3,660,332	3,334,000	3,311,276	0	6,247	0	0	3.400	3.617	MN	17,318	113,356	11/26/2018.	05/06/2024.
66989H AJ 7	NOVARTIS CAPITAL		C	1	1.D FE	5,011,650	110.709	5,535,450	5,000,000	5,008,628	0	(1,704)	0	0	3.000	2.960	MN	17,083	150,000	03/11/2019.	11/20/2025.
66989H AJ 7	NOVARTIS CAPITAL		C	1	1.D FE	4,950,500	110.709	5,535,450	5,000,000	4,973,798	0	4,873	0	0	3.000	3.116	MN	17,083	150,000	11/17/2015.	11/20/2025.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	1,982,180	112.482	2,249,640	2,000,000	1,988,156	0	1,643	0	0	3.100	3.203	MN	7,578	62,000	02/14/2017.	05/17/2027.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	2,972,760	112.482	3,374,460	3,000,000	2,981,892	0	2,511	0	0	3.100	3.205	MN	11,367	93,000	02/15/2017.	05/17/2027.
66989H AR 9	NOVARTIS CAPITAL		C	1	1.D FE	4,997,650	107.435	5,371,750	5,000,000	4,997,789	0	139	0	0	2.200	2.205	FA	41,861	55,000	02/12/2020.	08/14/2030.
66989H AR 9	NOVARTIS CAPITAL		C	1	1.D FE	3,994,760	107.435	4,297,400	4,000,000	3,995,128	0	368	0	0	2.200	2.214	FA	33,489	44,000	02/11/2020.	08/14/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67021C AG 2	NSTAR ELECTRIC CO			1	1.E FE	1,000,440	103.064	1,030,640	1,000,000	1,000,075	0	(47)	0	0	2.375	2.370	AO	5,014	23,750	10/10/2012.	10/15/2022.
67021C AG 2	NSTAR ELECTRIC CO			1	1.E FE	3,989,040	103.064	4,122,560	4,000,000	3,997,772	0	1,167	0	0	2.375	2.406	AO	20,056	95,000	10/09/2012.	10/15/2022.
67021C AG 2	NSTAR ELECTRIC CO			1	1.E FE	1,923,440	103.064	2,061,280	2,000,000	1,964,764	0	18,765	0	0	2.375	3.397	AO	10,028	47,500	09/27/2018.	10/15/2022.
67021C AK 3	NSTAR ELECTRIC CO			1	1.F FE	1,007,080	110.980	1,109,800	1,000,000	1,004,145	0	(819)	0	0	3.250	3.153	MN	4,153	32,500	04/04/2017.	11/15/2025.
67021C AK 3	NSTAR ELECTRIC CO			1	1.F FE	995,190	110.980	1,109,800	1,000,000	997,429	0	474	0	0	3.250	3.307	MN	4,153	32,500	11/13/2015.	11/15/2025.
67021C AL 1	NSTAR ELECTRIC CO			1	1.F FE	996,520	108.700	1,087,000	1,000,000	997,986	0	338	0	0	2.700	2.740	JD	2,250	27,000	05/23/2016.	06/01/2026.
67021C AM 9	NSTAR ELECTRIC CO			1	1.F FE	999,240	112.861	1,128,610	1,000,000	999,461	0	72	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017.	05/15/2027.
67021C AM 9	NSTAR ELECTRIC CO			1	1.F FE	2,022,672	112.861	2,305,750	2,043,000	2,028,392	0	2,019	0	0	3.200	3.325	MN	8,354	65,376	01/30/2018.	05/15/2027.
67021C AM 9	NSTAR ELECTRIC CO			1	1.F FE	663,152	112.861	778,741	690,000	669,791	0	2,760	0	0	3.200	3.720	MN	2,821	22,080	07/10/2018.	05/15/2027.
67021C AN 7	NSTAR ELECTRIC CO			1	1.F FE	3,375,719	115.062	3,595,688	3,125,000	3,353,399	0	(22,320)	0	0	3.250	2.260	MN	12,977	101,563	02/12/2020.	05/15/2029.
670346 AL 9	NUCOR CORP			1	2.A FE	1,041,580	105.416	1,054,160	1,000,000	1,014,692	0	(9,720)	0	0	4.125	3.085	MS	12,146	41,250	02/26/2018.	09/15/2022.
670346 AL 9	NUCOR CORP			1	2.A FE	1,996,640	105.416	2,108,320	2,000,000	1,999,311	0	326	0	0	4.125	4.143	MS	24,292	82,500	09/16/2010.	09/15/2022.
670346 AP 0	NUCOR CORP			1	2.A FE	2,995,560	117.735	3,532,050	3,000,000	2,996,464	0	393	0	0	3.950	3.968	MN	19,750	118,500	04/23/2018.	05/01/2028.
670346 AP 0	NUCOR CORP			1	2.A FE	1,994,880	117.735	2,354,700	2,000,000	1,996,004	0	451	0	0	3.950	3.981	MN	13,167	79,000	05/25/2018.	05/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	2,542,153	119.572	2,797,985	2,340,000	2,511,122	0	(19,887)	0	0	4.000	2.918	MN	15,600	93,600	06/03/2019.	11/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	2,356,186	119.572	2,594,712	2,170,000	2,327,621	0	(18,312)	0	0	4.000	2.925	MN	14,467	86,800	06/03/2019.	11/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	1,998,840	119.572	2,391,440	2,000,000	1,998,979	0	100	0	0	4.000	4.007	MN	13,333	80,000	10/19/2018.	11/01/2028.
67066G AD 6	NVIDIA CORP			1	1.F FE	2,916,150	101.228	3,036,840	3,000,000	2,979,691	0	27,825	0	0	2.200	3.171	MS	19,250	66,000	08/29/2018.	09/16/2021.
62947Q AV 0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	1,011,250	109.357	1,093,570	1,000,000	1,005,617	0	(2,171)	0	0	4.625	4.376	JD	3,854	46,250	04/24/2018.	06/01/2023.
62947Q AV 0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	1,008,750	109.357	1,093,570	1,000,000	1,004,388	0	(1,697)	0	0	4.625	4.430	JD	3,854	46,250	05/02/2018.	06/01/2023.
62947Q AV 0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	3,944,640	109.357	4,374,280	4,000,000	3,968,421	0	11,949	0	0	4.625	4.974	JD	15,417	185,000	12/11/2018.	06/01/2023.
62947Q AW 8	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	980,000	105.415	1,054,150	1,000,000	991,797	0	4,610	0	0	3.875	4.387	MS	12,809	38,750	05/03/2018.	09/01/2022.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)			1	1.G FE	716,877	112.073	784,511	700,000	711,147	0	(1,781)	0	0	3.250	2.943	JD	1,896	22,750	08/29/2017.	12/01/2026.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)			1	1.G FE	2,840,024	112.073	3,124,595	2,788,000	2,829,629	0	(6,647)	0	0	3.250	2.962	JD	7,551	90,610	06/03/2019.	12/01/2026.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)			1	1.G FE	992,820	112.073	1,120,730	1,000,000	995,451	0	682	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016.	12/01/2026.
67103H AC 1	O'REILLY AUTOMOTIVE INC			1	2.A FE	1,208,490	104.721	1,183,347	1,130,000	1,149,739	0	(13,513)	0	0	3.800	2.537	MS	14,313	42,940	06/10/2016.	09/01/2022.
67103H AC 1	O'REILLY AUTOMOTIVE INC			1	2.A FE	2,052,240	104.721	2,094,420	2,000,000	2,011,750	0	(7,960)	0	0	3.800	3.372	MS	25,333	76,000	07/07/2015.	09/01/2022.
67103H AE 7	O'REILLY AUTOMOTIVE INC			2	2.A FE	500,955	112.953	564,765	500,000	500,516	0	(94)	0	0	3.550	3.527	MS	5,226	17,750	03/07/2016.	03/15/2026.
67103H AE 7	O'REILLY AUTOMOTIVE INC			2	2.A FE	1,996,640	112.953	2,259,060	2,000,000	1,998,039	0	324	0	0	3.550	3.570	MS	20,906	71,000	03/01/2016.	03/15/2026.
674599 CC 7	OCCIDENTAL PETROLEUM			1	3.C FE	255,658	101.000	252,500	250,000	250,583	0	(649)	0	0	3.125	2.853	FA	2,951	7,813	04/17/2012.	02/15/2022.
674599 CC 7	OCCIDENTAL PETROLEUM			1	3.C FE	992,140	101.000	1,010,000	1,000,000	999,004	0	838	0	0	3.125	3.214	FA	11,806	31,250	08/23/2011.	02/15/2022.
674599 CE 3	OCCIDENTAL PETROLEUM			1	3.C FE	1,000,760	100.092	1,000,920	1,000,000	1,000,150	0	(74)	0	0	2.700	2.692	FA	10,200	27,000	06/20/2012.	02/15/2023.
674599 CE 3	OCCIDENTAL PETROLEUM			1	3.C FE	997,390	100.092	1,000,920	1,000,000	999,410	0	259	0	0	2.700	2.728	FA	10,200	27,000	06/19/2012.	02/15/2023.
674599 CE 3	OCCIDENTAL PETROLEUM			1	3.C FE	2,498,073	100.092	2,570,363	2,568,000	2,534,026	0	15,173	0	0	2.700	3.350	FA	26,194	69,336	07/25/2018.	02/15/2023.
674599 CG 8	OCCIDENTAL PETROLEUM			1	3.C FE	997,420	96.721	967,210	1,000,000	967,210	(31,510)	258	0	0	3.500	3.531	JD	1,556	35,000	06/18/2015.	06/15/2025.
674599 DB 8	OCCIDENTAL PETROLEUM			1	3.B FE	3,778,585	108.250	3,507,300	3,240,000	3,507,300	(134,618)	(106,922)	0	0	6.950	3.177	JJ	112,590	225,180	09/18/2019.	07/01/2024.
674599 DC 6	OCCIDENTAL PETROLEUM			1	3.B FE	1,120,160	104.536	1,045,360	1,000,000	1,045,360	(52,023)	(17,755)	0	0	5.550	3.398	MS	16,342	55,500	09/18/2019.	03/15/2026.
677415 CP 4	OHIO POWER CO			1	1.G FE	1,991,740	103.652	2,073,040	2,000,000	1,999,138	0	868	0	0	5.375	5.422	AO	26,875	107,500	09/21/2009.	10/01/2021.
677415 CS 8	OHIO POWER CO			1	1.G FE	3,018,900	109.469	3,284,070	3,000,000	3,017,519	0	(1,381)	0	0	2.600	2.527	AO	19,500	42,033	03/13/2020.	04/01/2030.
677415 CS 8	OHIO POWER CO			1	1.G FE	1,997,880	109.469	2,189,380	2,000,000	1,997,997	0	117	0	0	2.600	2.612	AO	13,000	28,022	03/13/2020.	04/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
678858 BT 7	OKLAHOMA GAS & ELECTRIC		..	1	1.G FE	2,008,880	115.839	2,316,780	2,000,000	2,006,880	0	(836)	0	0	3.800	3.744	FA	28,711	76,000	08/16/2018.	08/15/2028.
678858 BT 7	OKLAHOMA GAS & ELECTRIC		..	1	1.G FE	2,981,790	115.839	3,475,170	3,000,000	2,985,368	0	1,610	0	0	3.800	3.874	FA	43,067	114,000	09/12/2018.	08/15/2028.
678858 BU 4	OKLAHOMA GAS & ELECTRIC		..	1	1.G FE	4,985,350	114.456	5,722,800	5,000,000	4,986,847	0	1,187	0	0	3.300	3.333	MS	48,583	165,000	06/04/2019.	03/15/2030.
68233J AZ 7	ONCOR ELECTRIC DELIVERY LS:990K	LS	..	1	1.F FE	997,240	109.528	1,095,280	1,000,000	998,704	0	276	0	0	2.950	2.982	AO	7,375	29,500	03/19/2015.	04/01/2025.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,030,020	117.529	2,350,585	2,000,000	2,023,751	0	(2,671)	0	0	3.700	3.521	MN	9,456	74,000	08/20/2018.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,028,500	117.529	2,350,585	2,000,000	2,022,549	0	(2,535)	0	0	3.700	3.530	MN	9,456	74,000	08/20/2018.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,499,478	117.529	2,908,849	2,475,000	2,494,331	0	(2,167)	0	0	3.700	3.582	MN	11,701	91,575	08/16/2018.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,998,590	117.529	3,525,878	3,000,000	2,998,684	0	131	0	0	3.700	3.706	MN	14,183	111,000	08/07/2018.	11/15/2028.
68233J BM 5	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	4,998,800	107.248	5,362,430	5,000,000	4,999,125	0	223	0	0	2.750	2.755	JD	11,458	137,500	05/20/2019.	06/01/2024.
68235P AE 8	ONE GAS INC		..	1	1.F FE	1,868,312	108.364	1,923,461	1,775,000	1,840,030	0	(21,971)	0	0	3.610	2.268	FA	26,699	64,078	09/12/2019.	02/01/2024.
68235P AE 8	ONE GAS INC		..	1	1.F FE	2,085,240	108.364	2,167,280	2,000,000	2,031,130	0	(10,358)	0	0	3.610	3.033	FA	30,083	72,200	05/21/2015.	02/01/2024.
682680 AR 4	ONEOK INC		..	1	2.C FE	1,482,876	115.787	1,417,233	1,224,000	1,337,022	0	(44,074)	0	0	7.500	3.483	MS	30,600	91,800	07/14/2017.	09/01/2023.
682680 AS 2	ONEOK INC		..	1	2.C FE	998,450	111.617	1,116,170	1,000,000	998,905	0	142	0	0	4.000	4.019	JJ	18,667	40,000	07/10/2017.	07/13/2027.
682680 AU 7	ONEOK INC		..	1	2.C FE	3,989,080	114.545	4,581,800	4,000,000	3,991,339	0	934	0	0	4.550	4.584	JJ	83,922	182,000	06/19/2018.	07/15/2028.
682680 AW 3	ONEOK INC		..	1	2.C FE	3,009,330	113.435	3,403,050	3,000,000	3,007,765	0	(802)	0	0	4.350	4.311	MS	38,425	130,500	03/12/2019.	03/15/2029.
682680 AW 3	ONEOK INC		..	1	2.C FE	2,005,900	113.435	2,268,700	2,000,000	2,004,909	0	(507)	0	0	4.350	4.313	MS	25,617	87,000	03/12/2019.	03/15/2029.
682680 AW 3	ONEOK INC		..	1	2.C FE	6,978,090	113.435	7,940,450	7,000,000	6,980,958	0	1,851	0	0	4.350	4.389	MS	89,658	304,500	03/11/2019.	03/15/2029.
68268N AP 8	ONEOK PARTNERS		..	1	2.B FE	1,341,918	113.779	1,426,789	1,254,000	1,307,160	0	(12,250)	0	0	4.900	3.737	MS	18,092	61,446	01/19/2018.	03/15/2025.
68389X AP 0	ORACLE CORP		..	1	1.G FE	1,010,870	103.972	1,039,720	1,000,000	1,002,124	0	(1,158)	0	0	2.500	2.377	AO	5,278	25,000	10/19/2012.	10/15/2022.
68389X AP 0	ORACLE CORP		..	1	1.G FE	7,490,850	103.972	7,797,900	7,500,000	7,498,032	0	985	0	0	2.500	2.514	AO	39,583	187,500	10/18/2012.	10/15/2022.
68389X AP 0	ORACLE CORP		..	1	1.G FE	495,050	103.972	519,860	500,000	498,974	0	548	0	0	2.500	2.617	AO	2,639	12,500	02/27/2013.	10/15/2022.
68389X AS 4	ORACLE CORP		..	1	1.G FE	990,980	108.442	1,084,420	1,000,000	997,371	0	965	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013.	07/15/2023.
68389X AU 9	ORACLE CORP		..	1	1.G FE	1,995,460	109.489	2,189,780	2,000,000	1,998,213	0	467	0	0	3.400	3.427	JJ	32,678	68,000	06/30/2014.	07/08/2024.
68389X BC 8	ORACLE CORP		..	1	1.G FE	520,525	109.856	549,280	500,000	516,680	0	(3,845)	0	0	2.950	2.101	MN	1,885	14,750	01/01/2020.	05/15/2025.
68389X BC 8	ORACLE CORP		..	1	1.G FE	1,022,130	109.856	1,098,560	1,000,000	1,011,099	0	(2,514)	0	0	2.950	2.664	MN	3,769	29,500	05/24/2016.	05/15/2025.
68389X BC 8	ORACLE CORP		..	1	1.G FE	1,990,860	109.856	2,197,120	2,000,000	1,995,645	0	910	0	0	2.950	3.003	MN	7,539	59,000	04/28/2015.	05/15/2025.
68389X BM 6	ORACLE CORP		..	1	1.G FE	996,240	110.003	1,100,030	1,000,000	997,795	0	363	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016.	07/15/2026.
68389X BN 4	ORACLE CORP		..	1	1.G FE	1,059,875	114.061	1,140,610	1,000,000	1,052,638	0	(7,237)	0	0	3.250	2.386	MN	4,153	32,500	01/01/2020.	11/15/2027.
68389X BN 4	ORACLE CORP		..	1	1.G FE	1,997,780	114.061	2,281,220	2,000,000	1,998,361	0	203	0	0	3.250	3.263	MN	8,306	65,000	11/07/2017.	11/15/2027.
688239 AF 9	OSHKOSH CORP		..	1	2.C FE	4,982,600	118.169	5,908,450	5,000,000	4,986,147	0	1,515	0	0	4.600	4.644	MN	29,389	230,000	05/03/2018.	05/15/2028.
68902V AH 0	OTIS WORLDWIDE CORP		..	1	2.B FE	4,999,950	106.070	5,303,500	5,000,000	5,000,000	0	50	0	0	2.056	2.056	AO	24,558	62,251	02/19/2020.	04/05/2025.
68902V AJ 6	OTIS WORLDWIDE CORP		..	1	2.B FE	1,002,810	106.943	1,069,430	1,000,000	1,002,489	0	(321)	0	0	2.293	2.249	AO	5,478	13,885	02/20/2020.	04/05/2027.
68902V AJ 6	OTIS WORLDWIDE CORP		..	1	2.B FE	3,999,920	106.943	4,277,720	4,000,000	4,000,000	0	80	0	0	2.293	2.293	AO	21,911	55,542	02/19/2020.	04/05/2027.
12505F AD 3	OUTFRONT MEDIA CAL LLC		..	1	4.B FE	518,750	101.510	507,550	500,000	503,519	0	(2,967)	0	0	5.625	4.974	MN	3,594	28,125	03/25/2015.	02/15/2024.
12505F AD 3	OUTFRONT MEDIA CAL LLC		..	1	4.B FE	508,750	101.510	507,550	500,000	501,773	0	(1,485)	0	0	5.625	5.297	MN	3,594	28,125	09/30/2015.	02/15/2024.
690742 AE 1	OWENS CORNING INC		..	1	2.C FE	1,961,520	111.245	2,224,900	2,000,000	1,982,995	0	3,879	0	0	4.200	4.439	JD	7,000	84,000	11/04/2014.	12/01/2024.
690742 AF 8	OWENS CORNING INC		..	1	2.C FE	1,004,820	110.535	1,105,350	1,000,000	1,002,834	0	(473)	0	0	3.400	3.342	FA	12,844	34,000	08/04/2016.	08/15/2026.
690742 AF 8	OWENS CORNING INC		..	1	2.C FE	995,870	110.535	1,105,350	1,000,000	997,488	0	394	0	0	3.400	3.449	FA	12,844	34,000	08/03/2016.	08/15/2026.
690742 AF 8	OWENS CORNING INC		..	1	2.C FE	422,450	110.535	469,774	425,000	423,309	0	266	0	0	3.400	3.478	FA	5,459	14,450	08/07/2017.	08/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
690742 AF 8	OWENS CORNING INC			1	2.C FE	224,610	110.535	249,809	226,000	225,078	0	145	0	0	3.400	3.480	FA	2,903	7,684	08/07/2017.	08/15/2026.
690872 AB 2	OWENS-BROCKWAY (144A)			1	4.C FE	992,500	108.114	1,081,140	1,000,000	996,333	0	791	0	0	5.375	5.477	AO	11,347	53,750	07/10/2015.	01/15/2025.
694308 HM 2	PACIFIC GAS & ELECTRIC			1	2.C FE	1,013,580	108.231	1,082,310	1,000,000	1,006,640	5,592	(1,442)	0	0	3.500	3.330	JD	1,556	70,328	11/02/2015.	06/15/2025.
694308 HS 9	PACIFIC GAS & ELECTRIC			1	2.C FE	991,400	107.146	1,071,460	1,000,000	994,303	0	807	0	0	3.300	3.402	MS	9,717	66,019	03/08/2017.	03/15/2027.
694308 HW 0	PACIFIC GAS & ELECTRIC			1	2.C FE	1,994,080	106.893	2,137,860	2,000,000	1,995,670	0	543	0	0	3.300	3.335	JD	5,500	132,524	11/27/2017.	12/01/2027.
694308 JK 4	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	109.328	546,640	500,000	522,043	0	(1,307)	0	0	3.750	3.087	JJ	9,323	0	07/01/2020.	07/01/2028.
694308 JK 4	PACIFIC GAS & ELECTRIC			1	2.C FE	521,930	109.328	546,640	500,000	520,716	0	(1,214)	0	0	3.750	3.126	JJ	9,323	0	07/01/2020.	07/01/2028.
694308 JL 2	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	108.435	542,175	500,000	521,160	0	(2,190)	0	0	3.450	2.452	JJ	8,577	0	07/01/2020.	07/01/2025.
694308 JL 2	PACIFIC GAS & ELECTRIC			1	2.C FE	521,930	108.435	542,175	500,000	519,860	0	(2,070)	0	0	3.450	2.511	JJ	8,577	0	07/01/2020.	07/01/2025.
695114 CM 8	PACIFICORP			1	1.E FE	998,140	100.658	1,006,580	1,000,000	999,872	0	195	0	0	3.850	3.872	JD	1,711	38,500	05/09/2011.	06/15/2021.
695114 CP 1	PACIFICORP			1	1.E FE	1,056,350	102.211	1,022,110	1,000,000	1,005,665	0	(6,649)	0	0	2.950	2.261	FA	12,292	29,500	09/24/2012.	02/01/2022.
695114 CP 1	PACIFICORP			1	1.E FE	1,016,010	102.211	1,022,110	1,000,000	1,001,606	0	(1,867)	0	0	2.950	2.760	FA	12,292	29,500	05/18/2012.	02/01/2022.
695114 CP 1	PACIFICORP			1	1.E FE	499,560	102.211	511,055	500,000	499,940	0	47	0	0	2.950	2.960	FA	6,146	14,750	01/03/2012.	02/01/2022.
695114 CQ 9	PACIFICORP			1	1.E FE	997,000	105.539	1,055,390	1,000,000	999,175	0	319	0	0	2.950	2.985	JD	2,458	29,500	06/03/2013.	06/01/2023.
695114 CR 7	PACIFICORP			1	1.E FE	1,023,640	109.042	1,090,420	1,000,000	1,012,726	0	(3,983)	0	0	3.600	3.152	AO	9,000	36,000	03/06/2018.	04/01/2024.
695114 CR 7	PACIFICORP			1	1.E FE	1,013,670	109.042	1,090,420	1,000,000	1,007,502	0	(2,340)	0	0	3.600	3.335	AO	9,000	36,000	04/17/2018.	04/01/2024.
695114 CS 5	PACIFICORP			1	1.E FE	1,068,610	110.485	1,104,850	1,000,000	1,035,116	0	(7,737)	0	0	3.350	2.475	JJ	16,750	33,500	06/21/2016.	07/01/2025.
695114 CU 0	PACIFICORP			1	1.E FE	5,024,750	115.383	5,769,150	5,000,000	5,020,659	0	(2,132)	0	0	3.500	3.442	JD	7,778	175,000	02/26/2019.	06/15/2029.
695156 AR 0	PACKAGING CORP OF AMERICA			1	2.B FE	1,017,110	109.660	1,096,600	1,000,000	1,009,742	0	(2,617)	0	0	3.650	3.349	MS	10,747	36,500	02/05/2018.	09/15/2024.
695156 AR 0	PACKAGING CORP OF AMERICA			1	2.B FE	997,160	109.660	1,096,600	1,000,000	998,792	0	289	0	0	3.650	3.684	MS	10,747	36,500	09/02/2014.	09/15/2024.
695156 AR 0	PACKAGING CORP OF AMERICA			1	2.B FE	996,830	109.660	1,096,600	1,000,000	998,655	0	323	0	0	3.650	3.688	MS	10,747	36,500	09/03/2014.	09/15/2024.
695156 AT 6	PACKAGING CORP OF AMERICA			1	2.B FE	1,993,440	112.760	2,255,200	2,000,000	1,995,188	0	600	0	0	3.400	3.439	JD	3,022	68,000	12/11/2017.	12/15/2027.
70109H AK 1	PARKER-HANNIFIN CORP			1	2.A FE	988,480	105.079	1,050,790	1,000,000	998,011	0	1,090	0	0	3.500	3.619	MS	10,306	35,000	09/07/2010.	09/15/2022.
70109H AL 9	PARKER-HANNIFIN CORP			1	2.A FE	997,800	109.577	1,095,770	1,000,000	999,035	0	223	0	0	3.300	3.326	MN	3,667	33,000	11/18/2014.	11/21/2024.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	1,011,040	111.861	1,118,610	1,000,000	1,007,080	0	(1,073)	0	0	3.250	3.118	MS	10,833	32,500	02/24/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	1,004,600	111.861	1,118,610	1,000,000	1,002,942	0	(444)	0	0	3.250	3.195	MS	10,833	32,500	02/22/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	1,998,120	111.861	2,237,220	2,000,000	1,998,722	0	176	0	0	3.250	3.261	MS	21,667	65,000	02/21/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	2,881,740	111.861	3,355,830	3,000,000	2,913,324	0	12,250	0	0	3.250	3.779	MS	32,500	97,500	05/02/2018.	03/01/2027.
701094 AM 6	PARKER-HANNIFIN CORP			1	2.A FE	2,998,620	107.319	3,219,570	3,000,000	2,998,994	0	268	0	0	2.700	2.710	JD	3,825	81,000	06/05/2019.	06/14/2024.
703481 AB 7	PATTERSON-UTI ENERGY INC			1	3.A FE	1,998,500	92.313	1,846,277	2,000,000	1,846,277	(152,567)	132	0	0	3.950	3.959	FA	32,917	79,000	01/10/2018.	02/01/2028.
693304 AP 2	PECO ENERGY CO			1	1.F FE	2,997,360	103.062	3,091,860	3,000,000	2,999,450	0	283	0	0	2.375	2.385	MS	20,979	71,250	09/10/2012.	09/15/2022.
693304 AP 2	PECO ENERGY CO			1	1.F FE	497,225	103.062	515,310	500,000	499,468	0	297	0	0	2.375	2.438	MS	3,497	11,875	09/17/2012.	09/15/2022.
693304 AT 4	PECO ENERGY CO			1	1.E FE	1,991,800	111.086	2,221,720	2,000,000	1,995,708	0	805	0	0	3.150	3.198	AO	13,300	63,000	09/28/2015.	10/15/2025.
693304 AU 1	PECO ENERGY CO			1	1.E FE	999,720	100.912	1,009,120	1,000,000	999,949	0	59	0	0	1.700	1.706	MS	5,006	17,000	09/14/2016.	09/15/2021.
693304 AU 1	PECO ENERGY CO			1	1.E FE	699,146	100.912	706,384	700,000	699,642	0	496	0	0	1.700	1.772	MS	3,504	11,900	01/01/2020.	09/15/2021.
707569 AS 8	PENN NATIONAL GAMING (144A)			1	4.C FE	981,250	104.510	1,045,100	1,000,000	986,218	0	1,847	0	0	5.625	5.899	JJ	25,938	56,250	03/14/2018.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)			1	4.C FE	975,000	104.510	1,045,100	1,000,000	981,552	0	2,465	0	0	5.625	5.993	JJ	25,938	56,250	03/19/2018.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)			1	4.C FE	81,813	104.510	88,834	85,000	82,633	0	314	0	0	5.625	6.184	JJ	2,205	4,781	04/09/2018.	01/15/2027.
708696 BX 6	PENNSYLVANIA ELECTRIC CO (144A)			1	2.B FE	2,037,560	109.646	2,192,920	2,000,000	2,020,369	0	(4,574)	0	0	4.150	3.875	AO	17,522	83,000	01/05/2017.	04/15/2025.
708696 BY 4	PENNSYLVANIA ELECTRIC CO (144A)			1	2.B FE	998,580	106.689	1,066,890	1,000,000	998,948	0	124	0	0	3.250	3.266	MS	9,569	32,500	09/05/2017.	03/15/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
708696	BZ	1	PENNSYLVANIA ELECTRIC CO (144A)			1	2.B FE	4,990,450	109.632	5,481,600	5,000,000	4,991,609	0	828	0	0	3.600	3.623	JD	15,000	180,000	05/28/2019.	06/01/2029.
70959W	AG	8	PENSKE AUTO GROUP			1	3.C FE	973,750	104.062	1,040,620	1,000,000	980,701	0	2,959	0	0	5.500	5.923	MN	7,028	55,000	07/18/2018.	05/15/2026.
71270Q	EB	8	PEOPLES UNITED			2	2.B FE	994,090	107.937	1,079,370	1,000,000	997,635	0	606	0	0	4.000	4.072	JJ	18,444	40,000	06/23/2014.	07/15/2024.
712704	AA	3	PEOPLES UNITED			1	2.B FE	1,022,600	104.825	1,048,250	1,000,000	1,004,572	0	(2,590)	0	0	3.650	3.368	JD	2,535	36,500	04/01/2013.	12/06/2022.
712704	AA	3	PEOPLES UNITED			1	2.B FE	983,590	104.825	1,048,250	1,000,000	995,851	0	2,021	0	0	3.650	3.874	JD	2,535	36,500	03/31/2014.	12/06/2022.
713448	BW	7	PEPSICO INC			1	1.E FE	992,060	101.872	1,018,720	1,000,000	999,382	0	891	0	0	3.000	3.093	FA	10,500	30,000	08/23/2011.	08/25/2021.
713448	BY	3	PEPSICO INC			1	1.E FE	499,130	102.951	514,755	500,000	499,874	0	95	0	0	2.750	2.770	MS	4,431	13,750	02/29/2012.	03/05/2022.
713448	CM	8	PEPSICO INC			1	1.E FE	1,064,808	109.186	1,091,860	1,000,000	1,048,712	0	(16,096)	0	0	3.600	1.876	MS	12,000	36,000	01/01/2020.	03/01/2024.
713448	CT	3	PEPSICO INC			1	1.E FE	995,840	108.892	1,088,920	1,000,000	998,033	0	417	0	0	2.750	2.798	AO	4,583	27,500	04/27/2015.	04/30/2025.
713448	DF	2	PEPSICO INC			1	1.E FE	999,220	110.771	1,107,710	1,000,000	999,551	0	76	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016.	02/24/2026.
713448	DN	5	PEPSICO INC			1	1.E FE	999,730	109.060	1,090,600	1,000,000	999,822	0	26	0	0	2.375	2.378	AO	5,608	23,750	10/04/2016.	10/06/2026.
713448	DN	5	PEPSICO INC			1	1.E FE	920,120	109.060	1,090,600	1,000,000	943,114	0	8,767	0	0	2.375	3.472	AO	5,608	23,750	04/16/2018.	10/06/2026.
713448	DT	2	PEPSICO INC			1	1.E FE	997,980	102.567	1,025,670	1,000,000	999,423	0	410	0	0	2.250	2.293	MN	3,688	22,500	04/27/2017.	05/02/2022.
713448	DY	1	PEPSICO INC			1	1.E FE	1,001,350	112.877	1,128,770	1,000,000	1,000,940	0	(128)	0	0	3.000	2.984	AO	6,333	30,000	10/19/2017.	10/15/2027.
713448	DY	1	PEPSICO INC			1	1.E FE	997,170	112.877	1,128,770	1,000,000	997,961	0	263	0	0	3.000	3.033	AO	6,333	30,000	10/05/2017.	10/15/2027.
713448	DY	1	PEPSICO INC			1	1.E FE	990,810	112.877	1,128,770	1,000,000	993,347	0	864	0	0	3.000	3.109	AO	6,333	30,000	12/20/2017.	10/15/2027.
713448	FA	1	PEPSICO INC			1	1.E FE	2,997,690	100.782	3,023,460	3,000,000	2,997,732	0	42	0	0	1.400	1.408	FA	9,800	0	10/06/2020.	02/25/2031.
71427Q	AA	6	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	2,967,090	99.162	2,974,860	3,000,000	2,967,423	0	333	0	0	1.250	1.408	AO	9,375	0	12/02/2020.	04/01/2028.
71427Q	AB	4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	9,915,800	98.519	9,851,900	10,000,000	9,917,511	0	1,711	0	0	1.625	1.713	AO	40,625	0	09/28/2020.	04/01/2031.
717081	DH	3	PFIZER INC			1	1.F FE	996,810	106.635	1,066,350	1,000,000	999,122	0	336	0	0	3.000	3.037	JD	1,333	30,000	05/28/2013.	06/15/2023.
717081	DM	2	PFIZER INC			1	1.F FE	529,035	109.979	549,895	500,000	522,610	0	(6,425)	0	0	3.400	2.006	MN	2,172	17,000	01/01/2020.	05/15/2024.
717081	DM	2	PFIZER INC			1	1.F FE	1,010,470	109.979	1,099,790	1,000,000	1,003,966	0	(1,102)	0	0	3.400	3.274	MN	4,344	34,000	07/16/2014.	05/15/2024.
717081	DV	2	PFIZER INC			1	1.F FE	517,312	110.551	552,755	500,000	514,780	0	(2,532)	0	0	2.750	2.169	JD	1,069	13,750	01/01/2020.	06/03/2026.
717081	DV	2	PFIZER INC			1	1.F FE	1,007,760	110.551	1,105,510	1,000,000	1,004,454	0	(756)	0	0	2.750	2.661	JD	2,139	27,500	06/02/2016.	06/03/2026.
717081	DV	2	PFIZER INC			1	1.F FE	999,740	110.551	1,105,510	1,000,000	999,838	0	25	0	0	2.750	2.753	JD	2,139	27,500	05/31/2016.	06/03/2026.
717081	EA	7	PFIZER INC			1	1.F FE	1,982,960	113.051	2,261,020	2,000,000	1,989,289	0	1,611	0	0	3.000	3.099	JD	2,667	60,000	11/14/2016.	12/15/2026.
717081	EA	7	PFIZER INC			1	1.F FE	986,370	113.051	1,130,510	1,000,000	991,313	0	1,305	0	0	3.000	3.161	JD	1,333	30,000	01/20/2017.	12/15/2026.
717081	EA	7	PFIZER INC			1	1.F FE	975,820	113.051	1,130,510	1,000,000	984,634	0	2,299	0	0	3.000	3.286	JD	1,333	30,000	12/21/2016.	12/15/2026.
717081	EN	9	PFIZER INC			1	1.F FE	521,676	107.909	539,545	500,000	515,845	0	(5,830)	0	0	3.200	1.954	MS	4,711	16,000	01/01/2020.	09/15/2023.
717081	EP	4	PFIZER INC			1	1.F FE	996,490	118.457	1,184,570	1,000,000	997,161	0	310	0	0	3.600	3.642	MS	10,600	36,000	09/05/2018.	09/15/2028.
717081	ES	8	PFIZER INC			1	1.F FE	1,038,596	107.915	1,079,150	1,000,000	1,029,527	0	(9,069)	0	0	2.950	1.970	MS	8,686	29,500	01/01/2020.	03/15/2024.
717081	EY	5	PFIZER INC			1	1.F FE	10,960,778	103.897	11,030,744	10,617,000	10,958,400	0	(2,379)	0	0	1.700	1.326	MN	16,545	0	12/03/2020.	05/28/2030.
718172	AK	5	PHILIP MORRIS INTERNATIONAL				1.F FE	3,977,320	101.362	4,054,480	4,000,000	3,998,644	0	2,513	0	0	4.125	4.195	MN	20,167	165,000	05/10/2011.	05/17/2021.
718172	AL	3	PHILIP MORRIS INTERNATIONAL				1.F FE	986,560	102.337	1,023,370	1,000,000	998,638	0	1,495	0	0	2.900	3.057	MN	3,706	29,000	11/08/2011.	11/15/2021.
718172	AT	6	PHILIP MORRIS INTERNATIONAL				1.F FE	988,720	103.665	1,036,650	1,000,000	997,924	0	1,212	0	0	2.500	2.629	FA	8,958	25,000	08/14/2012.	08/22/2022.
718172	AV	1	PHILIP MORRIS INTERNATIONAL				1.F FE	1,963,980	105.038	2,100,760	2,000,000	1,991,221	0	3,831	0	0	2.625	2.833	MS	16,771	52,500	02/26/2013.	03/06/2023.
718172	AV	1	PHILIP MORRIS INTERNATIONAL				1.F FE	954,220	105.038	1,050,380	1,000,000	985,803	0	6,168	0	0	2.625	3.304	MS	8,385	26,250	06/24/2015.	03/06/2023.
718172	BM	0	PHILIP MORRIS INTERNATIONAL				1.F FE	987,710	110.174	1,101,740	1,000,000	994,734	0	1,250	0	0	3.250	3.396	MN	4,604	32,500	11/03/2014.	11/10/2024.
718172	BM	0	PHILIP MORRIS INTERNATIONAL				1.F FE	987,210	110.174	1,101,740	1,000,000	994,519	0	1,301	0	0	3.250	3.402	MN	4,604	32,500	11/04/2014.	11/10/2024.
718172	BQ	1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,980,560	111.306	2,226,120	2,000,000	1,990,147	0	1,927	0	0	3.375	3.491	FA	26,250	67,500	08/04/2015.	08/11/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718172 BT 5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	505,720	109.184	545,920	500,000	503,109	0	(587)	0	0	2.750	2.614	FA	4,813	13,750	04/27/2016.	02/25/2026.
718172 BT 5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	991,950	109.184	1,091,840	1,000,000	995,553	0	787	0	0	2.750	2.843	FA	9,625	27,500	02/18/2016.	02/25/2026.
718172 BT 5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,004,029	109.184	1,125,687	1,031,000	1,013,150	0	3,144	0	0	2.750	3.116	FA	9,923	28,353	01/02/2018.	02/25/2026.
718172 BU 2	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,020	103.926	1,039,260	1,000,000	996,449	0	1,445	0	0	2.125	2.280	MN	3,010	21,250	04/28/2016.	05/10/2023.
718172 BZ 1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	994,160	102.485	1,024,850	1,000,000	998,590	0	1,197	0	0	2.625	2.751	FA	9,917	26,250	02/15/2017.	02/18/2022.
718172 CB 3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	518,599	112.135	560,675	500,000	516,289	0	(2,310)	0	0	3.125	2.568	FA	5,816	15,625	01/01/2020.	08/17/2027.
718172 CB 3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	995,830	112.135	1,121,350	1,000,000	997,068	0	388	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017.	08/17/2027.
718546 AC 8	PHILLIPS 66			1	2.A FE	1,114,210	104.743	1,047,430	1,000,000	1,017,323	0	(13,450)	0	0	4.300	2.876	AO	10,750	43,000	01/18/2013.	04/01/2022.
718546 AC 8	PHILLIPS 66			1	2.A FE	293,061	104.743	280,711	268,000	271,721	0	(2,882)	0	0	4.300	3.155	AO	2,881	11,524	09/19/2012.	04/01/2022.
718546 AC 8	PHILLIPS 66			1	2.A FE	1,066,760	104.743	1,047,430	1,000,000	1,012,435	0	(9,625)	0	0	4.300	3.273	AO	10,750	43,000	11/12/2014.	04/01/2022.
718546 AR 5	PHILLIPS 66			1	2.A FE	1,001,220	115.426	1,154,260	1,000,000	1,000,897	0	(110)	0	0	3.900	3.885	MS	11,483	39,000	02/27/2018.	03/15/2028.
718546 AR 5	PHILLIPS 66			1	2.A FE	999,000	115.426	1,154,260	1,000,000	999,207	0	88	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018.	03/15/2028.
718549 AB 4	PHILLIPS 66 PARTNERS			1	2.C FE	999,670	108.173	1,081,730	1,000,000	999,818	0	34	0	0	3.605	3.609	FA	13,619	36,050	02/18/2015.	02/15/2025.
718549 AF 5	PHILLIPS 66 PARTNERS			2	2.C FE	996,200	108.578	1,085,780	1,000,000	997,160	0	334	0	0	3.750	3.795	MS	12,500	37,500	10/10/2017.	03/01/2028.
718549 AG 3	PHILLIPS 66 PARTNERS			1	2.C FE	2,992,890	104.983	3,149,490	3,000,000	2,994,702	0	1,482	0	0	2.450	2.499	JD	3,267	93,713	09/03/2019.	12/15/2024.
720186 AJ 4	PIEDMONT NATURAL GAS CO			1	1.G FE	4,996,750	111.138	5,556,900	5,000,000	4,998,117	0	330	0	0	3.600	3.608	MS	60,000	180,000	09/09/2015.	09/01/2025.
723787 AM 9	PIONEER NATURAL RESOURCE			1	2.B FE	1,042,140	115.692	1,156,920	1,000,000	1,028,201	0	(5,267)	0	0	4.450	3.801	JJ	20,519	44,500	04/02/2018.	01/15/2026.
723787 AM 9	PIONEER NATURAL RESOURCE			1	2.B FE	998,890	115.692	1,156,920	1,000,000	999,401	0	101	0	0	4.450	4.463	JJ	20,519	44,500	11/30/2015.	01/15/2026.
729132 A# 7	PLEXUS CORP			1	2.C	4,000,000	113.975	4,559,000	4,000,000	4,000,000	0	0	0	0	4.220	4.220	JD	7,502	168,800	03/22/2018.	06/15/2028.
729132 A@ 9	PLEXUS CORP			1	2.C	4,000,000	110.842	4,433,680	4,000,000	4,000,000	0	0	0	0	4.050	4.050	JD	7,200	162,000	03/22/2018.	06/15/2025.
69349L AG 3	PNC BANK NA			2	1.G FE	1,999,820	104.212	2,084,240	2,000,000	1,999,924	0	19	0	0	2.700	2.701	MN	9,000	54,000	10/17/2012.	11/01/2022.
69349L AG 3	PNC BANK NA			2	1.G FE	999,470	104.212	1,042,120	1,000,000	999,873	0	56	0	0	2.700	2.706	MN	4,500	27,000	10/19/2012.	11/01/2022.
69349L AG 3	PNC BANK NA			2	1.G FE	989,790	104.212	1,042,120	1,000,000	997,796	0	1,144	0	0	2.700	2.823	MN	4,500	27,000	04/22/2013.	11/01/2022.
69349L AK 4	PNC BANK NA			2	1.G FE	2,989,170	105.230	3,156,900	3,000,000	2,997,428	0	1,158	0	0	2.950	2.992	JJ	36,875	88,500	01/23/2013.	01/30/2023.
69349L AM 0	PNC BANK NA			2	1.G FE	1,994,400	108.462	2,169,240	2,000,000	1,998,311	0	600	0	0	3.800	3.834	JJ	32,933	76,000	07/22/2013.	07/25/2023.
69349L AQ 1	PNC BANK NA			2	1.G FE	549,870	115.309	576,545	500,000	541,667	0	(8,204)	0	0	4.200	2.336	MN	3,500	21,000	01/01/2020.	11/01/2025.
69353R EF 1	PNC BANK NA			2	1.F FE	999,580	110.257	1,102,570	1,000,000	999,791	0	43	0	0	3.300	3.305	AO	5,500	33,000	10/27/2014.	10/30/2024.
69353R EK 0	PNC BANK NA			2	1.F FE	997,680	109.587	1,095,870	1,000,000	998,932	0	234	0	0	2.950	2.977	FA	10,489	29,500	02/18/2015.	02/23/2025.
69353R EQ 7	PNC BANK NA			2	1.F FE	1,027,410	111.131	1,111,310	1,000,000	1,014,081	0	(3,005)	0	0	3.250	2.902	JD	2,708	32,500	04/26/2016.	06/01/2025.
69353R EQ 7	PNC BANK NA			2	1.F FE	997,880	111.131	1,111,310	1,000,000	998,961	0	211	0	0	3.250	3.275	JD	2,708	32,500	05/27/2015.	06/01/2025.
69353R EY 0	PNC BANK NA			2	1.F FE	998,510	101.969	1,019,690	1,000,000	999,696	0	306	0	0	2.550	2.582	JD	1,558	25,500	12/06/2016.	12/09/2021.
69353R FB 9	PNC BANK NA			2	1.F FE	999,530	102.493	1,024,930	1,000,000	999,873	0	95	0	0	2.625	2.635	FA	9,771	26,250	02/14/2017.	02/17/2022.
69353R FG 8	PNC BANK NA			2	1.F FE	521,639	112.052	560,260	500,000	519,078	0	(2,561)	0	0	3.100	2.481	AO	2,842	15,500	01/01/2020.	10/25/2027.
69353R FG 8	PNC BANK NA			2	1.F FE	995,490	112.052	1,120,520	1,000,000	996,744	0	418	0	0	3.100	3.153	AO	5,683	31,000	11/15/2017.	10/25/2027.
69353R FJ 2	PNC BANK NA			2	1.F FE	995,260	114.123	1,141,230	1,000,000	996,486	0	434	0	0	3.250	3.306	JJ	14,354	32,500	01/18/2018.	01/22/2028.
693475 AL 9	PNC FINANCIAL SERVICES			5	1.G FE	1,011,867	104.727	1,047,270	1,000,000	1,002,448	0	(1,267)	0	0	2.854	8.550	JD	1,665	28,540	11/01/2012.	11/09/2022.
693475 AT 2	PNC FINANCIAL SERVICES			2	1.G FE	1,048,977	111.820	1,118,200	1,000,000	1,042,770	0	(6,207)	0	0	3.150	2.414	MN	3,675	31,500	01/01/2020.	05/19/2027.
693475 AW 5	PNC FINANCIAL SERVICES			2	1.G FE	1,067,389	115.296	1,152,960	1,000,000	1,060,706	0	(6,684)	0	0	3.450	2.610	AO	6,517	34,500	01/01/2020.	04/23/2029.
693475 AW 5	PNC FINANCIAL SERVICES			2	1.G FE	3,043,380	115.296	3,458,880	3,000,000	3,037,126	0	(3,964)	0	0	3.450	3.274	AO	19,550	103,500	05/28/2019.	04/23/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
693476 BN 2	PNC FUNDING CORP			2	1.G FE	994,440	103.327	1,033,270	1,000,000	999,207	0	619	0	0	3.300	3.366	MS	10,358	33,000	03/05/2012.	03/08/2022.
737679 DG 2	POTOMAC ELECTRIC POWER			1	1.F FE	4,019,840	108.602	4,344,080	4,000,000	4,010,906	0	(3,442)	0	0	3.600	3.502	MS	42,400	144,000	05/01/2018.	03/15/2024.
693506 AQ 0	PPG INDUSTRIES				2.A FE	1,708,028	102.709	1,397,869	1,361,000	1,389,959	0	(85,788)	0	0	9.000	2.525	MN	20,415	122,490	02/23/2017.	05/01/2021.
693506 BN 6	PPG INDUSTRIES			1	1.G FE	3,412,496	105.646	3,647,956	3,453,000	3,433,543	0	8,298	0	0	3.200	3.466	MS	32,535	110,496	05/23/2018.	03/15/2023.
693506 BP 1	PPG INDUSTRIES			1	1.G FE	998,570	120.062	1,200,620	1,000,000	998,894	0	126	0	0	3.750	3.767	MS	11,042	37,500	02/22/2018.	03/15/2028.
693506 BP 1	PPG INDUSTRIES			1	1.G FE	996,830	120.062	1,200,620	1,000,000	997,581	0	282	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018.	03/15/2028.
69351U AP 8	PPL ELECTRIC UTILITIES			1	1.F FE	1,054,010	101.208	1,012,080	1,000,000	1,004,966	0	(10,752)	0	0	3.000	1.900	MS	8,833	30,000	04/06/2016.	09/15/2021.
69351U AP 8	PPL ELECTRIC UTILITIES			1	1.F FE	1,998,580	101.208	2,024,160	2,000,000	1,999,835	0	153	0	0	3.000	3.008	MS	17,667	60,000	08/19/2011.	09/15/2021.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	976,933	102.905	977,598	950,000	954,325	0	(2,973)	0	0	2.500	2.172	MS	7,917	23,750	10/11/2012.	09/01/2022.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	507,420	102.905	514,525	500,000	501,192	0	(818)	0	0	2.500	2.328	MS	4,167	12,500	09/20/2012.	09/01/2022.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	1,993,300	102.905	2,058,100	2,000,000	1,998,732	0	715	0	0	2.500	2.538	MS	16,667	50,000	08/21/2012.	09/01/2022.
740189 AG 0	PRECISION CAST			1	1.F FE	1,988,500	103.947	2,078,940	2,000,000	1,997,422	0	1,211	0	0	2.500	2.565	JJ	23,056	50,000	12/18/2012.	01/15/2023.
740189 AG 0	PRECISION CAST			1	1.F FE	935,530	103.947	1,039,470	1,000,000	983,336	0	7,766	0	0	2.500	3.352	JJ	11,528	25,000	03/25/2014.	01/15/2023.
740189 AM 7	PRECISION CAST			1	1.F FE	997,960	110.584	1,105,840	1,000,000	999,002	0	203	0	0	3.250	3.274	JD	1,444	32,500	06/01/2015.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	1,977,940	110.584	2,211,680	2,000,000	1,985,792	0	2,900	0	0	3.250	3.423	JD	2,889	65,000	03/21/2018.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	1,943,960	110.584	2,211,680	2,000,000	1,960,177	0	8,065	0	0	3.250	3.739	JD	2,889	65,000	12/10/2018.	06/15/2025.
74153W CH 0	PRICOA GLOBAL FUNDING (144A)				1.D FE	1,497,885	100.752	1,511,280	1,500,000	1,499,788	0	426	0	0	2.200	2.230	JD	2,567	33,000	05/26/2016.	06/03/2021.
74153W CL 1	PRICOA GLOBAL FUNDING (144A)				1.D FE	1,001,690	106.241	1,062,410	1,000,000	1,001,260	0	(324)	0	0	2.400	2.364	MS	6,533	24,000	09/17/2019.	09/23/2024.
741531 FA 0	PRICOA GLOBAL FUNDING (144A)				1.D FE	3,669,537	108.009	3,780,315	3,500,000	3,624,522	0	(45,015)	0	0	3.450	2.071	MS	40,250	120,750	01/01/2020.	09/01/2023.
74251V AK 8	PRINCIPAL FINANCIAL			1	1.G FE	1,014,170	110.778	1,107,780	1,000,000	1,008,557	0	(1,912)	0	0	3.400	3.177	MN	4,344	34,000	12/19/2017.	05/15/2025.
74251V AK 8	PRINCIPAL FINANCIAL			1	1.G FE	996,880	110.778	1,107,780	1,000,000	998,482	0	311	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015.	05/15/2025.
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	999,242	111.339	1,157,926	1,040,000	1,012,271	0	4,673	0	0	3.000	3.556	AO	6,327	31,200	02/12/2018.	04/18/2026.
74256L AW 9	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	996,960	101.877	1,018,770	1,000,000	999,419	0	625	0	0	2.375	2.440	MN	2,639	23,750	11/14/2016.	11/21/2021.
74256L EG 0	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	9,939,100	97.952	9,795,200	10,000,000	9,941,008	0	1,908	0	0	1.500	1.566	FA	51,667	0	08/20/2020.	08/27/2030.
742718 DY 2	PROCTER & GAMBLE CO			1	1.D FE	1,013,545	102.346	1,023,460	1,000,000	1,007,141	0	(6,405)	0	0	2.300	1.640	FA	9,264	23,000	01/01/2020.	02/06/2022.
742718 DY 2	PROCTER & GAMBLE CO			1	1.D FE	1,985,840	102.346	2,046,920	2,000,000	1,998,256	0	1,532	0	0	2.300	2.380	FA	18,528	46,000	02/01/2012.	02/06/2022.
742718 DY 2	PROCTER & GAMBLE CO			1	1.D FE	992,100	102.346	1,023,460	1,000,000	999,010	0	871	0	0	2.300	2.391	FA	9,264	23,000	04/27/2012.	02/06/2022.
742718 EB 1	PROCTER & GAMBLE CO			1	1.D FE	522,341	107.610	538,050	500,000	516,322	0	(6,019)	0	0	3.100	1.819	FA	5,856	15,500	01/01/2020.	08/15/2023.
742718 EB 1	PROCTER & GAMBLE CO			1	1.D FE	3,974,120	107.610	4,304,400	4,000,000	3,992,319	0	2,734	0	0	3.100	3.176	FA	46,844	124,000	08/08/2013.	08/15/2023.
742718 EP 0	PROCTER & GAMBLE CO			1	1.D FE	1,041,774	111.057	1,110,570	1,000,000	1,035,254	0	(6,520)	0	0	2.700	1.968	FA	11,175	27,000	01/01/2020.	02/02/2026.
742718 EP 0	PROCTER & GAMBLE CO			1	1.D FE	996,350	111.057	1,110,570	1,000,000	998,006	0	358	0	0	2.700	2.742	FA	11,175	27,000	01/28/2016.	02/02/2026.
742718 ER 6	PROCTER & GAMBLE CO			1	1.D FE	6,990,130	110.531	7,737,170	7,000,000	6,993,829	0	953	0	0	2.450	2.466	MN	27,631	171,500	10/31/2016.	11/03/2026.
742718 EV 7	PROCTER & GAMBLE CO			1	1.D FE	530,198	111.733	558,665	500,000	526,476	0	(3,722)	0	0	2.850	1.991	FA	5,542	14,250	01/01/2020.	08/11/2027.
742718 EV 7	PROCTER & GAMBLE CO			1	1.D FE	1,920,400	111.733	2,234,660	2,000,000	1,941,096	0	7,831	0	0	2.850	3.350	FA	22,167	57,000	04/11/2018.	08/11/2027.
144141 DA 3	PROGRESS ENERGY CAROLINA			1	1.F FE	1,996,560	101.024	2,020,480	2,000,000	1,999,668	0	383	0	0	3.000	3.020	MS	17,667	60,000	09/12/2011.	09/15/2021.
74340X BE 0	PROLOGIS LP			1	1.G FE	1,065,260	113.627	1,136,270	1,000,000	1,034,669	0	(6,967)	0	0	3.750	2.936	MN	6,250	37,500	05/12/2016.	11/01/2025.
74340X BE 0	PROLOGIS LP			1	1.G FE	1,025,420	113.627	1,136,270	1,000,000	1,014,822	0	(2,940)	0	0	3.750	3.398	MN	6,250	37,500	03/20/2017.	11/01/2025.
74340X BE 0	PROLOGIS LP			1	1.G FE	4,385,882	113.627	5,005,269	4,405,000	4,391,912	0	2,390	0	0	3.750	3.817	MN	27,531	165,188	04/26/2018.	11/01/2025.
74340X BH 3	PROLOGIS LP			1	1.G FE	1,703,591	118.631	2,040,453	1,720,000	1,706,684	0	1,441	0	0	3.875	3.992	MS	19,625	66,650	10/09/2018.	09/15/2028.
74340X BM 2	PROLOGIS LP			1	1.G FE	6,953,170	107.229	7,506,030	7,000,000	6,956,835	0	3,665	0	0	2.250	2.324	AO	33,250	103,688	02/03/2020.	04/15/2030.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74340X	BR	1	PROLOGIS LP			1	1.G FE	2,988,600	99.098	2,972,940	3,000,000	2,988,962	0	362	0	0	1.250	1.290	AO	13,646	0	08/06/2020.	10/15/2030.
743674	BE	2	PROTECTIVE LIFE CORP (144A)		C	1	2.A FE	4,984,600	108.184	5,409,200	5,000,000	4,986,834	0	2,093	0	0	3.400	3.434	JJ	78,389	139,306	09/13/2019.	01/15/2030.
74368C	AE	4	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	1,000,000	101.207	1,012,070	1,000,000	1,000,000	0	0	0	0	1.999	1.999	MS	5,941	19,990	09/07/2016.	09/14/2021.
74368C	AH	7	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	500,000	103.679	518,395	500,000	500,000	0	0	0	0	2.615	2.615	FA	4,685	13,075	08/15/2017.	08/22/2022.
74368C	AP	9	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	1,031,743	107.913	1,079,130	1,000,000	1,024,602	0	(7,140)	0	0	3.104	2.322	AO	6,553	31,040	01/01/2020.	04/15/2024.
74368C	AY	0	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	2,974,170	100.575	3,017,250	3,000,000	2,974,695	0	525	0	0	1.737	1.832	MS	14,475	0	10/05/2020.	09/21/2030.
74368C	AY	0	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	1,837,359	100.575	1,865,666	1,855,000	1,837,717	0	358	0	0	1.737	1.842	MS	8,950	0	10/05/2020.	09/21/2030.
74432Q	BT	1	PRUDENTIAL FINANCIAL INC			1	1.G FE	2,977,110	103.649	3,109,470	3,000,000	2,997,414	0	2,675	0	0	4.500	4.596	MN	16,875	135,000	11/10/2011.	11/16/2021.
74432Q	BZ	7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,064,225	110.105	1,101,050	1,000,000	1,050,000	0	(14,224)	0	0	3.500	1.960	MN	4,472	35,000	01/01/2020.	05/15/2024.
74432Q	CC	7	PRUDENTIAL FINANCIAL INC			1	1.G FE	5,000,000	117.680	5,884,000	5,000,000	5,000,000	0	0	0	0	3.878	3.878	MS	50,629	193,900	03/22/2018.	03/27/2028.
744448	CF	6	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	1,003,670	102.400	1,024,000	1,000,000	1,000,494	0	(412)	0	0	2.250	2.209	MS	6,625	22,500	09/05/2012.	09/15/2022.
744448	CF	6	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	1,498,530	102.400	1,536,000	1,500,000	1,499,702	0	156	0	0	2.250	2.261	MS	9,938	33,750	09/04/2012.	09/15/2022.
744448	CH	2	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	995,370	103.613	1,036,130	1,000,000	998,851	0	492	0	0	2.500	2.553	MS	7,361	25,000	03/19/2013.	03/15/2023.
744448	CH	2	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	3,375,260	103.613	3,626,455	3,500,000	3,439,870	0	25,822	0	0	2.500	3.313	MS	25,764	87,500	06/05/2018.	03/15/2023.
744448	CL	3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	996,810	108.103	1,081,030	1,000,000	998,472	0	319	0	0	2.900	2.937	MN	3,706	29,000	05/05/2015.	05/15/2025.
744448	CP	4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,012,900	116.706	3,501,180	3,000,000	3,009,833	0	(1,226)	0	0	3.700	3.646	JD	4,933	111,000	06/15/2018.	06/15/2028.
744482	BK	5	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	997,390	100.576	1,005,760	1,000,000	999,812	0	277	0	0	4.050	4.082	JD	3,375	40,500	05/19/2011.	06/01/2021.
744482	BL	3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	1,027,190	108.062	1,080,620	1,000,000	1,008,793	0	(3,217)	0	0	3.500	3.143	MN	5,833	35,000	10/06/2014.	11/01/2023.
744538	AC	3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	995,780	100.593	1,005,930	1,000,000	999,644	0	478	0	0	3.200	3.250	MS	10,667	32,000	09/06/2011.	09/01/2021.
74456Q	BC	9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	5,980,860	104.525	6,271,500	6,000,000	5,994,968	0	2,004	0	0	2.375	2.411	MN	18,208	142,500	05/07/2013.	05/15/2023.
74456Q	BD	7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,001,290	108.831	1,088,310	1,000,000	1,000,496	0	(156)	0	0	3.750	3.734	MS	11,042	37,500	09/10/2013.	03/15/2024.
74456Q	BL	9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,997,940	109.467	2,189,340	2,000,000	1,998,981	0	206	0	0	3.000	3.012	MN	7,667	60,000	05/06/2015.	05/15/2025.
74456Q	BP	0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,420	100.177	1,001,770	1,000,000	999,910	0	313	0	0	1.900	1.933	MS	5,594	19,000	02/29/2016.	03/15/2021.
74456Q	BR	6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	108.121	1,081,210	1,000,000	998,016	0	319	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016.	09/15/2026.
74456Q	BS	4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	517,365	111.360	556,800	500,000	515,116	0	(2,249)	0	0	3.000	2.465	MN	1,917	15,000	01/01/2020.	05/15/2027.
74456Q	BS	4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,610	111.360	1,113,600	1,000,000	992,578	0	1,034	0	0	3.000	3.129	MN	3,833	30,000	01/17/2018.	05/15/2027.
74456Q	BS	4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	1,896,840	111.360	2,227,200	2,000,000	1,922,990	0	10,534	0	0	3.000	3.683	MN	7,667	60,000	06/07/2018.	05/15/2027.
74456Q	BU	9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,988,600	116.179	3,485,370	3,000,000	2,991,108	0	1,022	0	0	3.700	3.746	MN	18,500	111,000	05/02/2018.	05/01/2028.
74456Q	BY	1	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,055,074	114.144	1,141,440	1,000,000	1,049,665	0	(5,408)	0	0	3.200	2.520	MN	4,089	32,000	01/01/2020.	05/15/2029.
74460D	AB	5	PUBLIC STORAGE			1	1.F FE	2,884,560	103.413	3,102,390	3,000,000	2,951,241	0	27,287	0	0	2.370	3.357	MS	20,935	71,100	06/27/2018.	09/15/2022.
74460D	AC	3	PUBLIC STORAGE			1	1.F FE	998,040	111.899	1,118,990	1,000,000	998,589	0	183	0	0	3.094	3.117	MS	9,110	30,940	11/02/2017.	09/15/2027.
74460D	AC	3	PUBLIC STORAGE			1	1.F FE	959,120	111.899	1,118,990	1,000,000	969,884	0	3,900	0	0	3.094	3.603	MS	9,110	30,940	02/21/2018.	09/15/2027.
74460D	AD	1	PUBLIC STORAGE			1	1.F FE	999,980	114.472	1,144,720	1,000,000	1,000,000	0	0	0	0	3.385	3.385	MN	5,642	33,850	04/10/2019.	05/01/2029.
747525	AF	0	QUALCOMM INC			1	1.G FE	1,992,800	111.390	2,227,800	2,000,000	1,996,478	0	720	0	0	3.450	3.493	MN	7,858	69,000	05/13/2015.	05/20/2025.
747525	AU	7	QUALCOMM INC			1	1.G FE	1,994,760	113.558	2,271,160	2,000,000	1,996,408	0	492	0	0	3.250	3.281	MN	7,403	65,000	05/19/2017.	05/20/2027.
747525	AU	7	QUALCOMM INC			1	1.G FE	2,988,870	113.558	3,406,740	3,000,000	2,992,384	0	1,046	0	0	3.250	3.294	MN	11,104	97,500	05/23/2017.	05/20/2027.
74834L	AX	8	QUEST DIAGNOSTICS			1	2.B FE	999,560	111.276	1,112,760	1,000,000	999,766	0	42	0	0	3.500	3.505	MS	8,750	35,000	03/05/2015.	03/30/2025.
74834L	AZ	3	QUEST DIAGNOSTICS			1	2.B FE	997,230	113.079	1,130,790	1,000,000	998,363	0	267	0	0	3.450	3.483	JD	2,875	34,500	05/23/2016.	06/01/2026.
449934	AD	0	QUINTILES IMS INC (144A)			1	3.C FE	1,990,000	104.937	2,098,740	2,000,000	1,992,602	0	1,052	0	0	5.000	5.073	AO	21,111	100,000	04/05/2018.	10/15/2026.
449934	AD	0	QUINTILES IMS INC (144A)			1	3.C FE	435,325	104.937	461,723	440,000	436,568	0	492	0	0	5.000	5.156	AO	4,644	22,000	05/01/2018.	10/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74913G AX 3	QWEST CORP		..	1	3.A FE	1,963,620	104.677	2,093,540	2,000,000	1,995,456	0	4,477	0	0	6.750	7.001	JD	11,250	135,000	09/27/2011.	12/01/2021.
75513E BW 0	RAYTHEON TECHNOLOGIES CORP		..	1	2.A FE	5,164,200	103.677	5,183,850	5,000,000	5,124,060	0	(40,140)	0	0	2.500	1.029	JD	5,556	125,000	06/10/2020.	12/15/2022.
75513E BX 8	RAYTHEON TECHNOLOGIES CORP		..	1	2.A FE	3,226,140	108.708	3,261,240	3,000,000	3,197,254	0	(28,886)	0	0	3.150	1.326	JD	4,200	94,500	06/10/2020.	12/15/2024.
75513E CD 1	RAYTHEON TECHNOLOGIES CORP		..	2	2.A FE	2,048,720	101.818	2,036,360	2,000,000	2,025,754	0	(22,966)	0	0	3.100	1.019	MN	7,922	31,000	06/10/2020.	11/15/2021.
75513E CH 2	RAYTHEON TECHNOLOGIES CORP		..	1	2.A FE	4,340,800	114.247	4,569,880	4,000,000	4,313,352	0	(27,448)	0	0	3.500	2.094	MS	41,222	70,000	06/10/2020.	03/15/2027.
913017 BA 6	RAYTHEON TECHNOLOGIES CORP		..	1	2.A FE	1,567,487	145.231	1,642,563	1,131,000	1,535,430	0	(32,057)	0	0	7.500	2.835	MS	24,976	42,413	03/13/2020.	09/15/2029.
913017 CR 8	RAYTHEON TECHNOLOGIES CORP		..	1	2.A FE	2,098,797	112.284	2,245,680	2,000,000	2,085,692	0	(13,105)	0	0	3.125	2.356	MN	9,896	62,500	01/01/2020.	05/04/2027.
913017 CR 8	RAYTHEON TECHNOLOGIES CORP		..	1	2.A FE	2,000,000	112.284	2,245,680	2,000,000	2,000,000	0	0	0	0	3.125	3.125	MN	9,896	62,500	05/01/2017.	05/04/2027.
75524D AP 5	RBS GLOBAL/REXNORD (144A)		..	1	4.A FE	1,962,500	102.250	2,045,000	2,000,000	1,974,445	0	4,410	0	0	4.875	5.170	JD	4,333	97,500	03/14/2018.	12/15/2025.
75524D AP 5	RBS GLOBAL/REXNORD (144A)		..	1	4.A FE	1,962,500	102.250	2,045,000	2,000,000	1,974,359	0	4,424	0	0	4.875	5.171	JD	4,333	97,500	03/19/2018.	12/15/2025.
75524D AP 5	RBS GLOBAL/REXNORD (144A)		..	1	4.A FE	294,000	102.250	306,750	300,000	295,909	0	706	0	0	4.875	5.190	JD	650	14,625	03/13/2018.	12/15/2025.
75524D AP 5	RBS GLOBAL/REXNORD (144A)		..	1	4.A FE	973,750	102.250	1,022,500	1,000,000	981,919	0	3,110	0	0	4.875	5.294	JD	2,167	48,750	04/05/2018.	12/15/2025.
75524D AP 5	RBS GLOBAL/REXNORD (144A)		..	1	4.A FE	967,500	102.250	1,022,500	1,000,000	977,157	0	3,917	0	0	4.875	5.406	JD	2,167	48,750	06/05/2018.	12/15/2025.
75524D AP 5	RBS GLOBAL/REXNORD (144A)		..	1	4.A FE	965,000	102.250	1,022,500	1,000,000	975,379	0	4,217	0	0	4.875	5.448	JD	2,167	48,750	06/05/2018.	12/15/2025.
756109 AN 4	REALTY INCOME CORP		..	1	1.G FE	1,017,730	104.290	1,042,900	1,000,000	1,006,176	0	(3,871)	0	0	3.250	2.837	AO	6,861	32,500	11/29/2017.	10/15/2022.
756109 AR 5	REALTY INCOME CORP		..	2	1.G FE	2,059,540	117.852	2,357,040	2,000,000	2,037,785	0	(6,032)	0	0	4.125	3.744	AO	17,417	82,500	03/08/2017.	10/15/2026.
756109 AS 3	REALTY INCOME CORP		..	1	1.G FE	986,710	110.756	1,107,560	1,000,000	991,638	0	1,237	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016.	01/15/2027.
756109 AU 8	REALTY INCOME CORP		..	1	1.G FE	997,780	114.179	1,141,790	1,000,000	998,388	0	196	0	0	3.650	3.676	JJ	16,831	36,500	11/29/2017.	01/15/2028.
756109 AV 6	REALTY INCOME CORP		..	1	1.G FE	995,000	112.732	1,127,320	1,000,000	996,748	0	673	0	0	3.875	3.957	AO	8,181	38,750	03/27/2018.	04/15/2025.
75884R AT 0	REGENCY CENTERS LP		..	1	2.A FE	1,000,180	106.861	1,068,610	1,000,000	1,000,204	0	(50)	0	0	3.750	3.747	JD	1,667	37,500	09/08/2015.	06/15/2024.
75884R AV 5	REGENCY CENTERS LP		..	1	2.A FE	1,003,790	110.015	1,100,150	1,000,000	1,002,519	0	(380)	0	0	3.600	3.552	FA	15,000	36,000	06/27/2017.	02/01/2027.
75884R AV 5	REGENCY CENTERS LP		..	1	2.A FE	997,990	110.015	1,100,150	1,000,000	998,678	0	188	0	0	3.600	3.624	FA	15,000	36,000	01/18/2017.	02/01/2027.
75884R AX 1	REGENCY CENTERS LP		..	1	2.A FE	998,370	114.121	1,141,210	1,000,000	998,714	0	144	0	0	4.125	4.145	MS	12,146	41,250	02/28/2018.	03/15/2028.
7591EP AP 5	REGIONS FINANCIAL CORP		..	1	2.A FE	4,997,050	108.526	5,426,300	5,000,000	4,998,231	0	572	0	0	3.800	3.813	FA	72,306	190,000	08/08/2018.	08/14/2023.
760759 AM 2	REPUBLIC SERVICES		..	1	2.B FE	83,147	109.229	89,330	81,783	82,089	0	(134)	0	0	4.750	4.565	MN	496	3,885	07/19/2011.	05/15/2023.
760759 AM 2	REPUBLIC SERVICES		..	1	2.B FE	543,778	109.229	595,536	545,217	544,838	0	136	0	0	4.750	4.779	MN	3,309	25,898	05/02/2011.	05/15/2023.
760759 AQ 3	REPUBLIC SERVICES		..	1	2.B FE	995,840	109.759	1,097,590	1,000,000	998,057	0	418	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015.	03/15/2025.
760759 AQ 3	REPUBLIC SERVICES		..	1	2.B FE	679,669	109.759	769,411	701,000	690,661	0	2,234	0	0	3.200	3.580	MS	6,605	22,432	09/02/2015.	03/15/2025.
760759 AR 1	REPUBLIC SERVICES		..	1	2.B FE	1,001,540	110.539	1,105,390	1,000,000	1,000,894	0	(151)	0	0	2.900	2.882	JJ	14,500	29,000	06/22/2016.	07/01/2026.
760759 AR 1	REPUBLIC SERVICES		..	1	2.B FE	997,850	110.539	1,105,390	1,000,000	998,738	0	209	0	0	2.900	2.925	JJ	14,500	29,000	06/20/2016.	07/01/2026.
760759 AS 9	REPUBLIC SERVICES		..	1	2.B FE	1,005,060	113.426	1,134,260	1,000,000	1,003,661	0	(486)	0	0	3.375	3.313	MN	4,313	33,750	01/08/2018.	11/15/2027.
760759 AS 9	REPUBLIC SERVICES		..	1	2.B FE	998,320	113.426	1,134,260	1,000,000	998,756	0	155	0	0	3.375	3.395	MN	4,313	33,750	11/13/2017.	11/15/2027.
760759 AS 9	REPUBLIC SERVICES		..	1	2.B FE	2,899,710	113.426	3,402,780	3,000,000	2,924,848	0	9,396	0	0	3.375	3.792	MN	12,938	101,250	03/22/2018.	11/15/2027.
760759 AT 7	REPUBLIC SERVICES		..	1	2.B FE	2,958,060	117.367	3,521,010	3,000,000	2,967,367	0	3,705	0	0	3.950	4.122	MN	15,142	118,500	05/03/2018.	05/15/2028.
760759 AX 8	REPUBLIC SERVICES INC		..	1	2.B FE	1,970,120	97.901	1,958,020	2,000,000	1,970,580	0	460	0	0	1.450	1.608	FA	10,553	0	10/28/2020.	02/15/2031.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	3,292,000	105.500	3,376,000	3,200,000	3,267,879	51,387	(15,572)	0	0	6.125	5.501	MN	32,667	196,000	06/05/2019.	11/01/2026.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,111,870	113.922	1,139,220	1,000,000	1,058,912	0	(12,995)	0	0	4.450	2.948	JD	2,349	44,500	09/19/2016.	06/12/2025.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,056,900	113.922	1,139,220	1,000,000	1,031,014	0	(6,714)	0	0	4.450	3.647	JD	2,349	44,500	12/01/2016.	06/12/2025.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,010,430	113.922	1,139,220	1,000,000	1,005,045	0	(1,067)	0	0	4.450	4.318	JD	2,349	44,500	06/12/2015.	06/12/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	996,970	113.922	1,139,220	1,000,000	998,460	0	302	0	0	4.450	4.488	JD	2,349	44,500	06/09/2015.	06/12/2025.
761713 BU 9	REYNOLDS AMERICAN		C	2	2.B FE	1,840,438	106.100	1,986,192	1,872,000	1,861,136	0	4,232	0	0	3.750	4.006	MN	7,995	70,200	09/02/2015.	05/20/2023.
749571 AD 7	RHP HOTEL PPTY			2	4.A FE	1,007,500	100.500	1,005,000	1,000,000	1,000,279	0	(1,488)	0	0	5.000	4.851	AO	10,556	50,000	05/20/2015.	04/15/2023.
749571 AD 7	RHP HOTEL PPTY			2	4.A FE	6,785,688	100.500	6,808,875	6,775,000	6,774,976	0	(3,783)	0	0	5.000	4.949	AO	71,514	338,750	06/19/2018.	04/15/2023.
771196 BE 1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	110.218	2,204,360	2,000,000	1,997,833	0	516	0	0	3.350	3.380	MS	16,750	67,000	09/22/2014.	09/30/2024.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,915,840	110.351	2,207,020	2,000,000	1,942,936	0	9,580	0	0	2.625	3.207	MN	6,708	52,500	01/31/2018.	05/15/2026.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	3,956,280	108.282	4,331,280	4,000,000	3,972,837	0	4,086	0	0	2.375	2.496	JJ	40,375	95,000	10/24/2016.	01/28/2027.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,832,180	108.282	2,165,640	2,000,000	1,879,265	0	17,552	0	0	2.375	3.486	JJ	20,188	47,500	03/22/2018.	01/28/2027.
771196 BN 1	ROCHE HOLDINGS INC (144A)		C	2	1.C FE	2,088,530	108.070	2,161,400	2,000,000	2,064,761	0	(23,768)	0	0	3.250	1.979	MS	18,778	65,000	01/01/2020.	09/17/2023.
771196 BN 1	ROCHE HOLDINGS INC (144A)		C	2	1.C FE	4,998,650	108.070	5,403,500	5,000,000	4,999,067	0	268	0	0	3.250	3.256	MS	46,944	162,500	09/10/2018.	09/17/2023.
771367 CD 9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	2,994,090	110.668	3,320,040	3,000,000	2,995,966	0	553	0	0	3.100	3.123	JD	7,750	93,000	05/17/2017.	06/01/2027.
771367 CD 9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,906,720	110.668	2,213,360	2,000,000	1,931,641	0	9,272	0	0	3.100	3.703	JD	5,167	62,000	03/21/2018.	06/01/2027.
773903 AG 4	ROCKWELL AUTOMATION			1	1.G FE	551,100	108.502	596,761	550,000	550,608	0	(144)	0	0	2.875	2.845	MS	5,271	15,813	06/12/2017.	03/01/2025.
773903 AG 4	ROCKWELL AUTOMATION			1	1.G FE	1,954,880	108.502	2,170,040	2,000,000	1,978,399	0	4,767	0	0	2.875	3.153	MS	19,167	57,500	09/17/2015.	03/01/2025.
773903 AH 2	ROCKWELL AUTOMATION			1	1.F FE	3,005,250	116.669	3,500,070	3,000,000	3,004,312	0	(464)	0	0	3.500	3.479	MS	35,000	105,000	02/27/2019.	03/01/2029.
773903 AB 5	ROCKWELL INTERNATIONAL			1	1.G FE	1,274,660	132.501	1,325,010	1,000,000	1,187,395	0	(22,957)	0	0	6.700	3.656	JJ	30,894	67,000	12/21/2016.	01/15/2028.
773903 AB 5	ROCKWELL INTERNATIONAL			1	1.G FE	3,627,600	132.501	3,975,030	3,000,000	3,480,027	0	(57,835)	0	0	6.700	4.063	JJ	92,683	201,000	05/09/2018.	01/15/2028.
776696 AE 6	ROPER TECHNOLOGIES INC			1	2.A FE	999,240	104.605	1,046,050	1,000,000	999,815	0	83	0	0	3.125	3.134	MN	3,993	31,250	11/15/2012.	11/15/2022.
776743 AB 2	ROPER TECHNOLOGIES INC			1	2.A FE	3,027,150	114.012	3,420,360	3,000,000	3,018,051	0	(3,433)	0	0	3.850	3.710	JD	5,133	115,500	03/22/2018.	12/15/2025.
776743 AB 2	ROPER TECHNOLOGIES INC			1	2.A FE	998,340	114.012	1,140,120	1,000,000	999,091	0	161	0	0	3.850	3.870	JD	1,711	38,500	11/30/2015.	12/15/2025.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	519,645	115.643	578,215	500,000	513,072	0	(2,048)	0	0	3.800	3.294	JD	844	19,000	08/24/2017.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,006,680	115.643	1,156,430	1,000,000	1,004,202	0	(645)	0	0	3.800	3.718	JD	1,689	38,000	12/14/2016.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,005,060	115.643	1,156,430	1,000,000	1,003,181	0	(487)	0	0	3.800	3.738	JD	1,689	38,000	12/09/2016.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	999,840	115.643	1,156,430	1,000,000	999,880	0	16	0	0	3.800	3.802	JD	1,689	38,000	12/08/2016.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	994,110	115.643	1,156,430	1,000,000	995,767	0	618	0	0	3.800	3.880	JD	1,689	38,000	04/09/2018.	12/15/2026.
776743 AG 1	ROPER TECHNOLOGIES INC			1	2.A FE	4,989,150	109.933	5,496,650	5,000,000	4,990,343	0	993	0	0	2.950	2.975	MS	43,431	155,285	08/19/2019.	09/15/2029.
778296 AA 1	ROSS STORES INC			1	2.A FE	993,290	107.209	1,072,090	1,000,000	997,205	0	687	0	0	3.375	3.455	MS	9,938	33,750	09/15/2014.	09/15/2024.
749685 AS 2	RPM INTERNATIONAL INC			1	2.C FE	1,997,420	103.929	2,078,580	2,000,000	1,999,404	0	274	0	0	3.450	3.465	MN	8,817	69,000	10/18/2012.	11/15/2022.
749685 AV 5	RPM INTERNATIONAL INC			1	2.C FE	1,997,160	111.026	2,220,520	2,000,000	1,998,049	0	262	0	0	3.750	3.767	MS	22,083	75,000	02/27/2017.	03/15/2027.
749685 AV 5	RPM INTERNATIONAL INC			1	2.C FE	996,180	111.026	1,110,260	1,000,000	997,435	0	354	0	0	3.750	3.796	MS	11,042	37,500	03/01/2017.	03/15/2027.
749685 AX 1	RPM INTERNATIONAL INC			1	2.C FE	4,992,800	116.639	5,831,950	5,000,000	4,993,637	0	602	0	0	4.550	4.568	MS	75,833	227,500	02/25/2019.	03/01/2029.
78147# AB 2	RUMPKE CONSOLIDATED COMPANIES			1	2.C IF	3,000,000	95.826	2,874,780	3,000,000	3,000,000	0	0	0	0	2.440	2.440	MS	19,723	0	09/03/2020.	09/24/2030.
78355H KD 0	RYDER SYSTEM INC			1	2.B FE	1,996,740	102.604	2,052,080	2,000,000	1,999,158	0	663	0	0	2.800	2.835	MS	18,667	56,000	02/16/2017.	03/01/2022.
78355H KF 5	RYDER SYSTEM INC			1	2.B FE	997,580	103.249	1,032,490	1,000,000	999,155	0	480	0	0	2.500	2.551	MS	8,333	25,000	08/01/2017.	09/01/2022.
78355H KG 3	RYDER SYSTEM INC			1	2.B FE	997,300	105.965	1,059,650	1,000,000	998,746	0	534	0	0	3.400	3.459	MS	11,333	34,000	02/21/2018.	03/01/2023.
78355H KK 4	RYDER SYSTEM INC			1	2.B FE	2,998,140	109.248	3,277,440	3,000,000	2,998,857	0	339	0	0	3.875	3.888	JD	9,688	116,250	10/30/2018.	12/01/2023.
78355H KL 2	RYDER SYSTEM INC			1	2.B FE	1,998,120	109.306	2,186,120	2,000,000	1,998,716	0	346	0	0	3.650	3.670	MS	20,886	73,000	02/25/2019.	03/18/2024.
78516F AA 7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,000,000	114.839	5,741,950	5,000,000	5,000,000	0	0	0	0	4.246	4.246	MN	35,383	212,300	04/26/2018.	05/01/2028.
79466L AE 4	SALESFORCE.COM INC			1	1.F FE	1,002,050	106.558	1,065,580	1,000,000	1,000,931	0	(409)	0	0	3.250	3.205	AO	7,222	32,500	04/06/2018.	04/11/2023.
79466L AE 4	SALESFORCE.COM INC			1	1.F FE	3,004,380	106.558	3,196,740	3,000,000	3,002,162	0	(954)	0	0	3.250	3.215	AO	21,667	97,500	08/16/2018.	04/11/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79466L AE 4	SALESFORCE.COM INC			1	1.F FE	999,400	106.558	1,065,580	1,000,000	999,684	0	118	0	0	3.250	3.263	AO	7,222	32,500	04/05/2018.	04/11/2023.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	1,013,892	101.658	1,016,580	1,000,000	1,005,378	0	(8,514)	0	0	3.000	2.123	FA	11,333	30,000	01/01/2020.	08/15/2021.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	676,325	101.658	660,777	650,000	651,895	0	(3,002)	0	0	3.000	2.522	FA	7,367	19,500	01/06/2012.	08/15/2021.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	249,168	101.658	254,145	250,000	249,935	0	94	0	0	3.000	3.039	FA	2,833	7,500	08/24/2011.	08/15/2021.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	991,820	101.658	1,016,580	1,000,000	999,392	0	920	0	0	3.000	3.096	FA	11,333	30,000	08/24/2011.	08/15/2021.
797440 BR 4	SAN DIEGO G & E			1	1.F FE	1,568,574	107.617	1,614,255	1,500,000	1,549,021	0	(19,554)	0	0	3.600	2.204	MS	18,000	54,000	01/01/2020.	09/01/2023.
797440 BR 4	SAN DIEGO G & E			1	1.F FE	999,840	107.617	1,076,170	1,000,000	999,914	0	18	0	0	3.600	3.601	MS	12,000	36,000	09/04/2013.	09/01/2023.
797440 BU 7	SAN DIEGO G & E			2	1.F FE	996,750	108.597	1,085,970	1,000,000	998,138	0	317	0	0	2.500	2.537	MN	3,194	25,000	05/16/2016.	05/15/2026.
80282K AE 6	SANTANDER HOLDINGS USA		C	2	2.A FE	999,600	113.546	1,135,460	1,000,000	999,776	0	40	0	0	4.500	4.505	JJ	20,500	45,000	07/14/2015.	07/17/2025.
80282K AP 1	SANTANDER HOLDINGS USA		C	2	2.A FE	1,024,070	114.306	1,143,060	1,000,000	1,017,373	0	(2,308)	0	0	4.400	4.087	JJ	20,533	44,000	12/11/2017.	07/13/2027.
80282K AW 6	SANTANDER HOLDINGS USA		C	1	2.A FE	2,997,420	108.066	3,241,980	3,000,000	2,998,119	0	493	0	0	3.500	3.519	JD	7,000	105,000	06/04/2019.	06/07/2024.
80282K AZ 9	SANTANDER HOLDINGS USA		C	2	2.A FE	2,000,000	109.192	2,183,840	2,000,000	2,000,000	0	0	0	0	3.244	3.244	AO	15,499	65,060	10/04/2019.	10/05/2026.
806851 AG 6	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	68,606	113.755	73,941	65,000	66,954	0	(374)	0	0	4.000	3.311	JD	72	2,600	04/13/2016.	12/21/2025.
806851 AG 6	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	999,350	113.755	1,137,550	1,000,000	999,632	0	64	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015.	12/21/2025.
806851 AK 7	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	2,007,467	113.036	2,272,024	2,010,000	2,007,886	0	235	0	0	3.900	3.916	MN	9,581	78,390	04/11/2019.	05/17/2028.
824348 AR 7	SHERWIN-WILLIAMS CO			1	2.C FE	558,149	110.449	585,380	530,000	553,134	0	(5,015)	0	0	3.450	2.384	FA	7,619	18,285	01/01/2020.	08/01/2025.
824348 AR 7	SHERWIN-WILLIAMS CO			1	2.C FE	1,010,360	110.449	1,104,490	1,000,000	1,005,097	0	(1,073)	0	0	3.450	3.323	FA	14,375	34,500	09/22/2015.	08/01/2025.
824348 AR 7	SHERWIN-WILLIAMS CO			1	2.C FE	999,410	110.449	1,104,490	1,000,000	999,685	0	58	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015.	08/01/2025.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	999,480	113.522	1,135,220	1,000,000	999,637	0	47	0	0	3.450	3.456	JD	2,875	34,500	05/03/2017.	06/01/2027.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	1,992,740	113.522	2,270,440	2,000,000	1,995,053	0	671	0	0	3.450	3.493	JD	5,750	69,000	05/02/2017.	06/01/2027.
824348 BD 7	SHERWIN-WILLIAMS CO			1	2.C FE	982,530	108.526	1,085,260	1,000,000	990,105	0	2,209	0	0	3.300	3.562	FA	13,750	33,000	06/01/2017.	02/01/2025.
824348 BF 2	SHERWIN-WILLIAMS CO			1	2.C FE	1,053,710	114.498	1,144,980	1,000,000	1,032,584	0	(6,194)	0	0	3.950	3.211	JJ	18,214	39,500	06/07/2017.	01/15/2026.
824348 BF 2	SHERWIN-WILLIAMS CO			1	2.C FE	1,016,990	114.498	1,144,980	1,000,000	1,010,379	0	(1,940)	0	0	3.950	3.712	JJ	18,214	39,500	06/01/2017.	01/15/2026.
824348 BL 9	SHERWIN-WILLIAMS CO			1	2.B FE	2,010,220	104.543	2,090,860	2,000,000	2,009,524	0	(696)	0	0	2.300	2.242	MN	5,878	30,411	03/04/2020.	05/15/2030.
824348 BL 9	SHERWIN-WILLIAMS CO			1	2.B FE	2,999,370	104.543	3,136,290	3,000,000	2,999,459	0	89	0	0	2.300	2.302	MN	8,817	45,617	03/03/2020.	05/15/2030.
826418 BM 6	SIERRA PACIFIC POWER			1	1.F FE	997,450	108.717	1,087,170	1,000,000	998,547	0	247	0	0	2.600	2.629	MN	4,333	26,000	04/11/2016.	05/01/2026.
826418 BM 6	SIERRA PACIFIC POWER			1	1.F FE	997,360	108.717	1,087,170	1,000,000	998,497	0	256	0	0	2.600	2.630	MN	4,333	26,000	04/13/2016.	05/01/2026.
82845L AA 8	SILVERSEA CRUISE FINANCE (144A)			1	3.B FE	1,092,500	103.687	1,036,870	1,000,000	1,036,870	(937)	(18,797)	0	0	7.250	4.295	FA	30,007	72,500	08/13/2018.	02/01/2025.
828807 CR 6	SIMON PROPERTY GROUP			1	1.G FE	2,048,620	108.360	2,167,200	2,000,000	2,018,084	0	(5,968)	0	0	3.750	3.413	FA	31,250	75,000	06/22/2015.	02/01/2024.
828807 CV 7	SIMON PROPERTY GROUP			1	1.G FE	993,540	111.097	1,110,970	1,000,000	996,683	0	635	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015.	09/01/2025.
828807 CY 1	SIMON PROPERTY GROUP			1	1.G FE	997,370	110.872	1,108,720	1,000,000	998,327	0	250	0	0	3.250	3.281	MN	2,708	32,500	11/15/2016.	11/30/2026.
832696 AB 4	SMUCKER (J.M.) COMPANY			1	2.B FE	2,994,240	102.478	3,074,340	3,000,000	2,999,356	0	654	0	0	3.500	3.523	AO	22,167	105,000	10/13/2011.	10/15/2021.
833034 AH 4	SNAP-ON INC			1	1.G FE	836,528	103.671	725,697	700,000	719,615	0	(29,003)	0	0	6.125	1.871	MS	14,292	42,875	11/02/2016.	09/01/2021.
833034 AH 4	SNAP-ON INC			1	1.G FE	1,999,400	103.671	2,073,420	2,000,000	1,999,756	0	55	0	0	6.125	6.128	MS	40,833	122,500	08/11/2009.	09/01/2021.
833034 AK 7	SNAP-ON INC			1	1.G FE	1,004,770	111.372	1,113,720	1,000,000	1,003,049	0	(461)	0	0	3.250	3.193	MS	10,833	32,500	02/16/2017.	03/01/2027.
833034 AK 7	SNAP-ON INC			1	1.G FE	999,060	111.372	1,113,720	1,000,000	999,361	0	88	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017.	03/01/2027.
835495 AK 8	SONOCO PRODUCTS			1	2.B FE	1,990,860	102.057	2,041,140	2,000,000	1,998,971	0	1,064	0	0	4.375	4.432	MN	14,583	87,500	10/20/2011.	11/01/2021.
842400 FR 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	280,693	100.553	261,438	260,000	260,411	0	(2,444)	0	0	3.875	2.911	JD	840	10,075	08/23/2011.	06/01/2021.
842400 FR 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	994,230	100.553	1,005,530	1,000,000	999,661	0	642	0	0	3.875	3.945	JD	3,229	38,750	05/12/2011.	06/01/2021.
842400 FY 4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	2,058,680	107.383	2,147,660	2,000,000	2,020,203	0	(7,659)	0	0	3.500	3.077	AO	17,500	70,000	08/18/2015.	10/01/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
842400 FY 4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	998,240	107.383	1,073,830	1,000,000	999,416	0	186	0	0	3.500	3.521	AO	8,750	35,000	09/25/2013.	10/01/2023.
842400 GD 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	999,930	101.710	1,017,100	1,000,000	999,979	0	10	0	0	2.400	2.401	FA	10,000	24,000	01/13/2015.	02/01/2022.
842434 CM 2	SOUTHERN CALIFORNIA GAS			1	1.D FE	522,328	109.463	547,315	500,000	517,495	0	(4,832)	0	0	3.150	2.095	MS	4,638	15,750	01/01/2020.	09/15/2024.
842434 CM 2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,992,680	109.463	2,189,260	2,000,000	1,996,956	0	747	0	0	3.150	3.193	MS	18,550	63,000	09/08/2014.	09/15/2024.
842434 CP 5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	110.726	1,107,260	1,000,000	998,836	0	237	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015.	06/15/2025.
842434 CQ 3	SOUTHERN CALIFORNIA GAS			1	1.D FE	998,060	108.763	1,087,630	1,000,000	998,882	0	187	0	0	2.600	2.622	JD	1,156	26,000	05/31/2016.	06/15/2026.
001192 AJ 2	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,037,270	101.416	1,014,160	1,000,000	1,002,138	0	(4,590)	0	0	3.500	3.024	MS	10,306	35,000	06/08/2012.	09/15/2021.
001192 AJ 2	SOUTHERN CO GAS CAPITAL			1	2.A FE	100,980	101.416	101,416	100,000	100,056	0	(120)	0	0	3.500	3.375	MS	1,031	3,500	04/05/2012.	09/15/2021.
001192 AJ 2	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,969,660	101.416	2,028,320	2,000,000	1,997,396	0	3,471	0	0	3.500	3.683	MS	20,611	70,000	09/15/2011.	09/15/2021.
001192 AL 7	SOUTHERN CO GAS CAPITAL			1	2.A FE	2,366,568	112.374	2,696,976	2,400,000	2,376,907	0	4,185	0	0	3.875	4.094	MN	11,883	93,000	06/08/2018.	11/15/2025.
001192 AM 5	SOUTHERN CO GAS CAPITAL			1	2.A FE	2,987,940	112.350	3,370,500	3,000,000	2,992,980	0	1,151	0	0	3.250	3.297	JD	4,333	97,500	05/13/2016.	06/15/2026.
8426EP AA 6	SOUTHERN CO GAS CAPITAL			1	2.A FE	999,220	105.123	1,051,230	1,000,000	999,664	0	110	0	0	2.450	2.459	AO	6,125	24,500	09/08/2016.	10/01/2023.
84265V AF 2	SOUTHERN COPPER CORP		C	1	2.B FE	303,750	105.412	316,236	300,000	301,313	0	(681)	0	0	3.500	3.253	MN	1,546	10,500	03/31/2017.	11/08/2022.
84265V AF 2	SOUTHERN COPPER CORP		C	1	2.B FE	349,028	105.412	364,726	346,000	347,057	0	(549)	0	0	3.500	3.327	MN	1,783	12,110	03/27/2017.	11/08/2022.
84265V AF 2	SOUTHERN COPPER CORP		C	1	2.B FE	804,000	105.412	843,296	800,000	801,386	0	(725)	0	0	3.500	3.401	MN	4,122	28,000	03/16/2017.	11/08/2022.
84265V AF 2	SOUTHERN COPPER CORP		C	1	2.B FE	1,494,855	105.412	1,581,180	1,500,000	1,498,859	0	561	0	0	3.500	3.541	MN	7,729	52,500	11/05/2012.	11/08/2022.
84345P AB 8	SOUTHERN NATURAL GAS			1	2.A FE	1,998,220	100.748	2,014,960	2,000,000	1,999,825	0	170	0	0	4.400	4.411	JD	3,911	88,000	06/02/2011.	06/15/2021.
8447HB AA 0	SOUTHTRUST BANK NA				2.A FE	1,755,303	123.653	1,762,055	1,425,000	1,697,710	0	(57,593)	0	0	7.690	2.987	MN	14,002	109,583	01/01/2020.	05/15/2025.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	164,907	103.257	155,918	151,000	152,709	0	(1,663)	0	0	3.875	2.720	AO	1,463	5,851	12/10/2012.	04/01/2022.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	834,824	103.257	826,056	800,000	804,135	0	(4,000)	0	0	3.875	3.345	AO	7,750	31,000	04/20/2012.	04/01/2022.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	510,120	103.257	516,285	500,000	501,211	0	(1,168)	0	0	3.875	3.626	AO	4,844	19,375	03/26/2012.	04/01/2022.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	1,999,320	103.257	2,065,140	2,000,000	1,999,810	0	74	0	0	3.875	3.879	AO	19,375	77,500	03/20/2012.	04/01/2022.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	2,156,760	114.713	2,294,260	2,000,000	2,135,073	0	(17,353)	0	0	3.700	2.637	AO	18,500	74,000	09/27/2019.	04/01/2028.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	1,482,140	114.713	1,577,304	1,375,000	1,467,318	0	(11,857)	0	0	3.700	2.643	AO	12,719	50,875	09/27/2019.	04/01/2028.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	2,747,415	114.713	3,154,608	2,750,000	2,747,976	0	225	0	0	3.700	3.711	AO	25,438	101,750	03/20/2018.	04/01/2028.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	998,150	114.713	1,147,130	1,000,000	998,571	0	164	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018.	04/01/2028.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	3,081,121	114.713	3,556,103	3,100,000	3,085,239	0	1,724	0	0	3.700	3.775	AO	28,675	114,700	07/19/2018.	04/01/2028.
845437 BM 3	SOUTHWESTERN ELECTRIC POWER			2	2.A FE	2,005,809	102.704	2,002,728	1,950,000	1,961,105	0	(12,377)	0	0	3.550	2.885	FA	26,152	69,225	03/24/2017.	02/15/2022.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	1,997,920	108.547	2,170,940	2,000,000	1,998,685	0	201	0	0	2.750	2.762	AO	13,750	55,000	09/26/2016.	10/01/2026.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	968,030	108.547	1,085,470	1,000,000	978,209	0	3,400	0	0	2.750	3.167	AO	6,875	27,500	11/22/2017.	10/01/2026.
845437 BR 2	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	5,000,000	117.618	5,880,900	5,000,000	5,000,000	0	0	0	0	4.100	4.100	MS	60,361	205,000	09/11/2018.	09/15/2028.
845743 BP 7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	2,005,960	107.987	2,159,740	2,000,000	2,002,327	0	(745)	0	0	3.300	3.258	JD	2,933	66,000	09/09/2015.	06/15/2024.
84756N AD 1	SPECTRA ENERGY PARTNERS			1	2.A FE	1,097,420	111.733	1,117,330	1,000,000	1,049,402	0	(15,757)	0	0	4.750	2.991	MS	13,986	47,500	11/07/2017.	03/15/2024.
84756N AD 1	SPECTRA ENERGY PARTNERS			1	2.A FE	2,053,600	111.733	2,234,660	2,000,000	2,018,033	0	(5,591)	0	0	4.750	4.421	MS	27,972	95,000	09/19/2013.	03/15/2024.
854502 AH 4	STANLEY BLACK & DECKER			1	1.G FE	2,993,190	121.935	3,658,050	3,000,000	2,994,307	0	583	0	0	4.250	4.278	MN	16,292	127,500	10/31/2018.	11/15/2028.
854502 AL 5	STANLEY BLACK & DECKER			1	1.G FE	2,990,010	108.662	3,259,860	3,000,000	2,990,805	0	795	0	0	2.300	2.337	MS	20,317	41,208	02/03/2020.	03/15/2030.
855244 AD 1	STARBUCKS CORP			1	2.A FE	530,417	108.686	543,430	500,000	521,948	0	(8,469)	0	0	3.850	2.040	AO	4,813	19,250	01/01/2020.	10/01/2023.
855244 AD 1	STARBUCKS CORP			1	2.A FE	1,085,090	108.686	1,086,860	1,000,000	1,035,817	0	(13,747)	0	0	3.850	2.366	AO	9,625	38,500	04/17/2017.	10/01/2023.
855244 AD 1	STARBUCKS CORP			1	2.A FE	1,088,690	108.686	1,086,860	1,000,000	1,028,866	0	(11,025)	0	0	3.850	2.649	AO	9,625	38,500	03/19/2015.	10/01/2023.
855244 AD 1	STARBUCKS CORP			1	2.A FE	1,051,280	108.686	1,086,860	1,000,000	1,015,808	0	(5,982)	0	0	3.850	3.187	AO	9,625	38,500	07/15/2014.	10/01/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
855244 AD 1	STARBUCKS CORP			1	2.A FE	989,200	108.686	1,086,860	1,000,000	996,572	0	1,141	0	0	3.850	3.981	AO	9,625	38,500	09/05/2013.	10/01/2023.
855244 AG 4	STARBUCKS CORP			1	2.A FE	1,004,590	103.210	1,032,100	1,000,000	1,000,969	0	(720)	0	0	2.700	2.624	JD	1,200	27,000	08/25/2015.	06/15/2022.
855244 AG 4	STARBUCKS CORP			1	2.A FE	1,000,170	103.210	1,032,100	1,000,000	1,000,050	0	(28)	0	0	2.700	2.697	JD	1,200	27,000	12/30/2015.	06/15/2022.
855244 AG 4	STARBUCKS CORP			1	2.A FE	999,810	103.210	1,032,100	1,000,000	999,950	0	28	0	0	2.700	2.703	JD	1,200	27,000	06/01/2015.	06/15/2022.
855244 AJ 8	STARBUCKS CORP			1	2.A FE	1,018,820	100.122	1,001,220	1,000,000	1,000,186	0	(4,045)	0	0	2.100	1.675	FA	8,575	21,000	05/17/2016.	02/04/2021.
855244 AK 5	STARBUCKS CORP			1	2.A FE	1,008,560	108.107	1,081,070	1,000,000	1,004,834	0	(861)	0	0	2.450	2.351	JD	1,089	24,500	06/15/2016.	06/15/2026.
855244 AK 5	STARBUCKS CORP			1	2.A FE	997,680	108.107	1,081,070	1,000,000	998,675	0	223	0	0	2.450	2.476	JD	1,089	24,500	05/11/2016.	06/15/2026.
855244 AP 4	STARBUCKS CORP			1	2.A FE	537,340	114.711	573,555	500,000	533,019	0	(4,322)	0	0	3.500	2.456	MS	5,833	17,500	01/01/2020.	03/01/2028.
855244 AP 4	STARBUCKS CORP			1	2.A FE	1,995,140	114.711	2,294,220	2,000,000	1,996,287	0	440	0	0	3.500	3.529	MS	23,333	70,000	02/26/2018.	03/01/2028.
855244 AP 4	STARBUCKS CORP			1	2.A FE	2,960,730	114.711	3,441,330	3,000,000	2,970,248	0	3,558	0	0	3.500	3.658	MS	35,000	105,000	03/21/2018.	03/01/2028.
855244 AW 9	STARBUCKS CORP			1	2.A FE	4,970,700	106.011	5,300,550	5,000,000	4,972,727	0	2,027	0	0	2.250	2.316	MS	34,063	56,250	03/10/2020.	03/12/2030.
857477 AG 8	STATE STREET CORP				1.F FE	2,061,400	100.719	2,014,380	2,000,000	2,001,204	0	(7,533)	0	0	4.375	3.989	MS	27,708	87,500	06/28/2011.	03/07/2021.
857477 AM 5	STATE STREET CORP				1.F FE	1,598,674	109.623	1,644,345	1,500,000	1,573,988	0	(24,687)	0	0	3.700	1.934	MN	6,321	55,500	01/01/2020.	11/20/2023.
857477 AM 5	STATE STREET CORP				1.F FE	1,046,520	109.623	1,096,230	1,000,000	1,018,164	0	(5,942)	0	0	3.700	3.037	MN	4,214	37,000	12/02/2015.	11/20/2023.
857477 AT 0	STATE STREET CORP				1.F FE	1,075,595	113.570	1,135,700	1,000,000	1,062,827	0	(12,767)	0	0	3.550	2.118	FA	13,115	35,500	01/01/2020.	08/18/2025.
857477 AT 0	STATE STREET CORP				1.F FE	1,123,320	113.570	1,249,270	1,100,000	1,114,949	0	(2,953)	0	0	3.550	3.231	FA	14,427	39,050	01/31/2018.	08/18/2025.
857477 AW 3	STATE STREET CORP				1.F FE	1,997,200	110.156	2,203,120	2,000,000	1,998,374	0	272	0	0	2.650	2.666	MN	6,183	53,000	05/16/2016.	05/19/2026.
857477 AZ 6	STATE STREET CORP			2	1.F FE	1,000,000	103.164	1,031,640	1,000,000	1,000,000	0	0	0	0	2.653	2.653	MN	3,390	26,530	05/10/2017.	05/15/2023.
857477 BD 4	STATE STREET CORP			2	1.E FE	558,058	120.739	603,695	500,000	552,197	0	(5,861)	0	0	4.141	2.670	JD	1,610	20,705	01/01/2020.	12/03/2029.
857477 BD 4	STATE STREET CORP			2	1.E FE	3,015,870	120.739	3,622,170	3,000,000	3,013,008	0	(1,374)	0	0	4.141	4.076	JD	9,662	124,230	11/29/2018.	12/03/2029.
858119 BJ 8	STEEL DYNAMICS INC			1	2.C FE	1,003,950	107.608	1,076,080	1,000,000	1,003,145	0	(755)	0	0	2.800	2.714	JD	1,244	28,311	12/10/2019.	12/15/2024.
858119 BK 5	STEEL DYNAMICS INC			1	2.C FE	1,005,400	113.361	1,133,610	1,000,000	1,004,862	0	(504)	0	0	3.450	3.387	AO	7,283	29,133	12/10/2019.	04/15/2030.
860630 AD 4	STIFEL FINANCIAL CORP			1	2.C FE	2,029,320	112.445	2,248,900	2,000,000	2,014,109	0	(3,639)	0	0	4.250	4.034	JJ	38,486	85,000	07/11/2016.	07/18/2024.
863667 AF 8	STRYKER CORP			1	2.A FE	1,026,900	109.203	1,092,030	1,000,000	1,010,298	0	(3,097)	0	0	3.375	3.027	MN	4,313	33,750	03/26/2015.	05/15/2024.
863667 AF 8	STRYKER CORP			1	2.A FE	991,240	109.203	1,092,030	1,000,000	996,690	0	902	0	0	3.375	3.479	MN	4,313	33,750	04/28/2014.	05/15/2024.
863667 AH 4	STRYKER CORP			1	2.A FE	999,910	111.907	1,119,070	1,000,000	999,924	0	8	0	0	3.375	3.376	MN	5,625	33,750	10/26/2015.	11/01/2025.
863667 AM 3	STRYKER CORP			1	2.A FE	999,620	100.185	1,001,850	1,000,000	999,942	0	57	0	0	2.625	2.633	MS	7,729	26,250	03/03/2016.	03/15/2021.
863667 AN 1	STRYKER CORP			1	2.A FE	1,001,000	113.263	1,132,630	1,000,000	1,000,537	0	(97)	0	0	3.500	3.488	MS	10,306	35,000	03/04/2016.	03/15/2026.
863667 AN 1	STRYKER CORP			1	2.A FE	993,480	113.263	1,132,630	1,000,000	996,288	0	632	0	0	3.500	3.578	MS	10,306	35,000	03/03/2016.	03/15/2026.
863667 AQ 4	STRYKER CORP			1	2.A FE	1,999,160	115.748	2,314,960	2,000,000	1,999,296	0	75	0	0	3.650	3.655	MS	23,117	73,000	02/26/2018.	03/07/2028.
863667 AQ 4	STRYKER CORP			1	2.A FE	3,943,840	115.748	4,629,920	4,000,000	3,956,977	0	5,095	0	0	3.650	3.822	MS	46,233	146,000	04/27/2018.	03/07/2028.
871829 AQ 0	SYSCO CORP			1	2.C FE	997,990	103.094	1,030,940	1,000,000	999,667	0	217	0	0	2.600	2.623	JD	1,372	26,000	06/07/2012.	06/12/2022.
871829 AQ 0	SYSCO CORP			1	2.C FE	994,330	103.094	1,030,940	1,000,000	999,019	0	651	0	0	2.600	2.669	JD	1,372	26,000	02/22/2013.	06/12/2022.
871829 AQ 0	SYSCO CORP			1	2.C FE	1,480,830	103.094	1,546,410	1,500,000	1,496,880	0	2,077	0	0	2.600	2.747	JD	2,058	39,000	06/06/2012.	06/12/2022.
871829 AQ 0	SYSCO CORP			1	2.C FE	1,978,537	103.094	2,113,427	2,050,000	2,022,797	0	17,990	0	0	2.600	3.548	JD	2,813	53,300	06/19/2018.	06/12/2022.
871829 AQ 0	SYSCO CORP			1	2.C FE	462,945	103.094	515,470	500,000	492,846	0	4,727	0	0	2.600	3.623	JD	686	13,000	12/17/2013.	06/12/2022.
871829 AZ 0	SYSCO CORP			1	2.C FE	2,152,038	112.364	2,359,644	2,100,000	2,129,893	0	(6,048)	0	0	3.750	3.406	AO	19,688	78,750	02/24/2017.	10/01/2025.
871829 BC 0	SYSCO CORP			1	2.C FE	996,230	111.279	1,112,790	1,000,000	997,782	0	357	0	0	3.300	3.344	JJ	15,217	33,000	03/22/2016.	07/15/2026.
871829 BC 0	SYSCO CORP			1	2.C FE	968,240	111.279	1,112,790	1,000,000	979,876	0	3,215	0	0	3.300	3.705	JJ	15,217	33,000	03/08/2017.	07/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
871829 BC 0	SYSCO CORP			1	2.C FE	1,915,900	111.279	2,225,580	2,000,000	1,940,521	0	9,443	0	0	3.300	3.902	JJ	30,433	66,000	04/20/2018.	07/15/2026.
871829 BF 3	SYSCO CORP			1	2.C FE	999,710	111.308	1,113,080	1,000,000	999,815	0	24	0	0	3.250	3.253	JJ	14,986	32,500	11/15/2017.	07/15/2027.
871829 BF 3	SYSCO CORP			1	2.C FE	994,630	111.308	1,113,080	1,000,000	996,314	0	496	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017.	07/15/2027.
871829 BF 3	SYSCO CORP			1	2.C FE	1,863,240	111.308	2,226,160	2,000,000	1,897,153	0	13,427	0	0	3.250	4.156	JJ	29,972	65,000	05/21/2018.	07/15/2027.
87264A BE 4	T-MOBILE USA INC (144A)			1	2.C FE	4,963,900	115.926	5,796,300	5,000,000	4,965,853	0	1,953	0	0	3.875	3.963	AO	40,903	100,104	04/02/2020.	04/15/2030.
87264A BP 9	T-MOBILE USA INC (144A)			1	2.C FE	4,999,500	102.821	5,141,050	5,000,000	4,999,416	0	(84)	0	0	2.250	2.251	MN	19,688	0	10/19/2020.	11/15/2031.
875127 BB 7	TAMPA ELECTRIC			1	1.G FE	1,010,840	103.123	1,031,230	1,000,000	1,001,790	0	(1,193)	0	0	2.600	2.474	MS	7,656	26,000	09/20/2012.	09/15/2022.
875127 BB 7	TAMPA ELECTRIC			1	1.G FE	1,997,560	103.123	2,062,460	2,000,000	1,999,495	0	263	0	0	2.600	2.614	MS	15,311	52,000	09/19/2012.	09/15/2022.
189754 AB 0	TAPESTRY INC			1	2.C FE	995,050	102.225	1,022,250	1,000,000	998,411	0	988	0	0	3.000	3.106	JJ	13,833	30,000	06/06/2017.	07/15/2022.
87612B AP 7	TARGA RESOURCES PARTNERS			1	3.C FE	892,500	100.760	1,007,600	1,000,000	963,684	0	11,326	0	0	4.250	5.635	MN	5,431	42,500	07/09/2013.	11/15/2023.
87612B BJ 0	TARGA RESOURCES PARTNERS			1	3.C FE	1,000,000	106.022	1,060,220	1,000,000	1,000,000	0	0	0	0	5.875	5.875	AO	12,403	58,750	04/05/2018.	04/15/2026.
87612E AZ 9	TARGET CORP			1	1.G FE	525,755	102.777	513,885	500,000	503,336	0	(3,142)	0	0	2.900	2.246	JJ	6,686	14,500	04/23/2013.	01/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	510,110	102.777	513,885	500,000	501,810	0	(1,701)	0	0	2.900	2.544	JJ	6,686	14,500	11/05/2015.	01/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	496,815	102.777	513,885	500,000	499,620	0	351	0	0	2.900	2.974	JJ	6,686	14,500	01/09/2012.	01/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	992,190	102.777	1,027,770	1,000,000	998,926	0	995	0	0	2.900	3.005	JJ	13,372	29,000	07/22/2013.	01/15/2022.
87612E BD 7	TARGET CORP			1	1.G FE	1,029,890	110.795	1,107,950	1,000,000	1,015,264	0	(4,073)	0	0	3.500	3.037	JJ	17,500	35,000	03/28/2017.	07/01/2024.
87612E BE 5	TARGET CORP			1	1.G FE	6,999,370	110.651	7,745,570	7,000,000	6,999,523	0	60	0	0	2.500	2.501	AO	36,944	175,000	04/04/2016.	04/15/2026.
87612E BE 5	TARGET CORP			1	1.G FE	999,380	110.651	1,106,510	1,000,000	999,636	0	60	0	0	2.500	2.507	AO	5,278	25,000	05/04/2016.	04/15/2026.
87612E BH 8	TARGET CORP			1	1.F FE	4,999,500	117.254	5,862,700	5,000,000	4,999,469	0	37	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019.	04/15/2029.
87233Q AA 6	TC PIPELINES LP			1	2.B FE	1,002,620	100.848	1,008,480	1,000,000	1,000,050	0	(386)	0	0	4.650	4.617	JD	2,067	46,500	06/15/2011.	06/15/2021.
87233Q AA 6	TC PIPELINES LP			1	2.B FE	998,340	100.848	1,008,480	1,000,000	999,863	0	177	0	0	4.650	4.671	JD	2,067	46,500	06/14/2011.	06/15/2021.
87233Q AC 2	TC PIPELINES LP			1	2.B FE	1,000,000	112.587	1,125,870	1,000,000	1,000,000	0	0	0	0	3.900	3.900	MN	3,900	39,000	05/22/2017.	05/25/2027.
878055 AD 4	TCF NATIONAL BANK				2.B FE	3,963,440	105.827	4,233,080	4,000,000	3,993,023	0	4,360	0	0	6.250	6.375	JD	15,972	250,000	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BANK				2.C FE	2,981,250	109.188	3,275,640	3,000,000	2,990,972	0	1,889	0	0	4.600	4.679	FA	47,533	138,000	02/24/2015.	02/27/2025.
87236Y AD 0	TD AMERITRADE			1	1.F FE	2,029,860	111.308	2,226,160	2,000,000	2,014,005	0	(3,213)	0	0	3.625	3.436	AO	18,125	72,500	09/16/2015.	04/01/2025.
87236Y AD 0	TD AMERITRADE			1	1.F FE	999,500	111.308	1,113,080	1,000,000	999,725	0	50	0	0	3.625	3.630	AO	9,063	36,250	10/17/2014.	04/01/2025.
87236Y AE 8	TD AMERITRADE			1	1.F FE	997,650	102.913	1,029,130	1,000,000	999,522	0	349	0	0	2.950	2.987	AO	7,375	29,500	03/04/2015.	04/01/2022.
87236Y AF 5	TD AMERITRADE			1	1.F FE	1,995,840	112.162	2,243,240	2,000,000	1,997,131	0	397	0	0	3.300	3.325	AO	16,500	66,000	04/24/2017.	04/01/2027.
87236Y AH 1	TD AMERITRADE			1	1.F FE	4,988,950	109.886	5,494,300	5,000,000	4,992,809	0	1,979	0	0	3.750	3.796	AO	46,875	187,500	10/30/2018.	04/01/2024.
879369 AF 3	TELEFLEX INC			1	3.B FE	441,919	107.702	490,044	455,000	445,103	0	1,177	0	0	4.625	5.002	MN	2,689	21,044	03/05/2018.	11/15/2027.
879369 AF 3	TELEFLEX INC			1	3.B FE	1,272,338	107.702	1,410,896	1,310,000	1,281,430	0	3,398	0	0	4.625	5.003	MN	7,742	60,588	03/08/2018.	11/15/2027.
879369 AF 3	TELEFLEX INC			1	3.B FE	473,125	107.702	538,510	500,000	478,992	0	2,465	0	0	4.625	5.363	MN	2,955	23,125	07/05/2018.	11/15/2027.
88023U AD 3	TEMPUR SEALY INTERNATIONAL			1	3.B FE	556,000	101.989	567,059	556,000	556,000	0	0	0	0	5.625	5.625	AO	6,603	31,275	09/21/2015.	10/15/2023.
880345 AB 9	TENNANT CO			1	4.B FE	1,007,500	104.375	1,043,750	1,000,000	1,003,746	0	(1,500)	0	0	5.625	5.448	MN	9,375	56,250	05/30/2018.	05/01/2025.
88037E AJ 0	TENNECO INC			1	5.A FE	1,696,800	96.808	2,933,282	3,030,000	2,023,795	208,558	1,322,011	2,378,941	0	5.375	13.539	JD	7,238	162,863	06/25/2015.	12/15/2024.
880451 AS 8	TENNESSEE GAS PIPELINE			1	2.B FE	12,969,855	124.974	16,871,490	13,500,000	13,276,996	0	27,246	0	0	7.000	7.334	MS	278,250	945,000	01/24/2000.	03/15/2027.
88213A HQ 1	TEXAS A & M UNIV REV TXBL REF S2017A			1	1.A FE	6,213,758	116.183	6,215,791	5,350,000	6,184,730	0	(29,027)	0	0	3.331	1.120	MN	22,771	89,104	09/23/2020.	05/15/2028.
88213A QA 6	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	1,345,000	101.443	1,364,408	1,345,000	1,345,000	0	0	0	0	1.173	1.173	MN	2,016	4,602	07/15/2020.	05/15/2027.
88213A QB 4	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	1,000,000	102.300	1,023,000	1,000,000	1,000,000	0	0	0	0	1.377	1.377	MN	1,760	4,016	07/15/2020.	05/15/2028.
88213A QC 2	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	935,000	102.797	961,152	935,000	935,000	0	0	0	0	1.477	1.477	MN	1,765	4,028	07/15/2020.	05/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88213A QD 0	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	1,095,000	102.509	1,122,474	1,095,000	1,095,000	0	0	0	0	1.557	1.557	MN	2,179	4,973	07/15/2020.	05/15/2030.
88213A QE 8	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	1,220,000	102.699	1,252,928	1,220,000	1,220,000	0	0	0	0	1.677	1.677	MN	2,614	5,967	07/15/2020.	05/15/2031.
88213A QF 5	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	1,000,000	102.928	1,029,280	1,000,000	1,000,000	0	0	0	0	1.777	1.777	MN	2,271	5,183	07/15/2020.	05/15/2032.
88213A QK 4	TEXAS A & M UNIV REV TXBL S2020A			1	1.A FE	5,000,000	102.819	5,140,950	5,000,000	4,999,547	0	(453)	0	0	2.497	2.497	MN	15,953	36,415	07/15/2020.	05/15/2040.
882384 AC 4	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	2,994,060	103.415	3,102,450	3,000,000	2,998,733	0	643	0	0	2.800	2.823	AO	17,733	84,000	10/19/2012.	10/15/2022.
882384 AD 2	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	2,004,820	109.721	2,194,420	2,000,000	2,003,519	0	(445)	0	0	3.500	3.471	JJ	32,278	70,000	01/08/2018.	01/15/2028.
882508 AW 4	TEXAS INSTRUMENTS INC			1	1.E FE	966,780	104.153	1,041,530	1,000,000	989,895	0	4,134	0	0	2.250	2.699	MN	3,750	22,500	01/07/2015.	05/01/2023.
882508 BA 1	TEXAS INSTRUMENTS INC			1	1.E FE	499,639	102.034	510,170	500,000	499,787	0	148	0	0	1.850	1.881	MN	1,182	9,250	01/01/2020.	05/15/2022.
882508 BA 1	TEXAS INSTRUMENTS INC			1	1.E FE	2,992,170	102.034	3,061,020	3,000,000	2,998,115	0	1,326	0	0	1.850	1.896	MN	7,092	55,500	04/29/2016.	05/15/2022.
882508 BB 9	TEXAS INSTRUMENTS INC			1	1.E FE	996,170	106.855	1,068,550	1,000,000	998,061	0	538	0	0	2.625	2.685	MN	3,354	26,250	05/01/2017.	05/15/2024.
882508 BB 9	TEXAS INSTRUMENTS INC			1	1.E FE	992,310	106.855	1,068,550	1,000,000	996,111	0	1,081	0	0	2.625	2.746	MN	3,354	26,250	04/27/2017.	05/15/2024.
882508 BC 7	TEXAS INSTRUMENTS INC			1	1.E FE	998,960	111.903	1,119,030	1,000,000	999,238	0	96	0	0	2.900	2.912	MN	4,672	29,000	12/15/2017.	11/03/2027.
882508 BC 7	TEXAS INSTRUMENTS INC			1	1.E FE	2,818,620	111.903	3,357,090	3,000,000	2,863,245	0	17,293	0	0	2.900	3.659	MN	14,017	87,000	04/30/2018.	11/03/2027.
883203 BS 9	TEXTRON INC			1	2.B FE	1,993,900	102.458	2,049,160	2,000,000	1,999,212	0	752	0	0	5.950	5.990	MS	33,056	119,000	09/14/2011.	09/21/2021.
883203 BV 2	TEXTRON INC			1	2.B FE	999,030	109.972	1,099,720	1,000,000	999,501	0	99	0	0	3.875	3.886	MS	12,917	38,750	10/23/2014.	03/01/2025.
883203 BW 0	TEXTRON INC			1	2.B FE	992,420	112.865	1,128,650	1,000,000	995,630	0	731	0	0	4.000	4.093	MS	11,778	40,000	03/04/2016.	03/15/2026.
883203 BX 8	TEXTRON INC			1	2.B FE	1,001,330	110.494	1,104,940	1,000,000	1,000,843	0	(125)	0	0	3.650	3.634	MS	10,747	36,500	02/28/2017.	03/15/2027.
883203 BX 8	TEXTRON INC			1	2.B FE	1,997,480	110.494	2,209,880	2,000,000	1,998,268	0	233	0	0	3.650	3.665	MS	21,494	73,000	02/27/2017.	03/15/2027.
883203 BY 6	TEXTRON INC			1	2.B FE	994,380	110.430	1,104,300	1,000,000	995,870	0	496	0	0	3.375	3.440	MS	11,250	33,750	11/13/2017.	03/01/2028.
883203 BY 6	TEXTRON INC			1	2.B FE	1,293,732	110.430	1,490,805	1,350,000	1,307,652	0	5,029	0	0	3.375	3.880	MS	15,188	45,563	02/14/2018.	03/01/2028.
883203 BY 6	TEXTRON INC			1	2.B FE	1,851,820	110.430	2,208,600	2,000,000	1,884,963	0	13,422	0	0	3.375	4.316	MS	22,500	67,500	06/11/2018.	03/01/2028.
883556 BM 3	THERMO FISHER SCIENTIFIC			1	2.A FE	1,997,160	113.307	2,266,140	2,000,000	1,998,445	0	276	0	0	3.650	3.667	JD	3,244	73,000	11/30/2015.	12/15/2025.
883556 BN 1	THERMO FISHER SCIENTIFIC			1	2.A FE	1,990,240	105.565	2,111,300	2,000,000	1,996,522	0	1,422	0	0	3.000	3.078	AO	12,667	60,000	04/04/2016.	04/15/2023.
883556 BR 2	THERMO FISHER SCIENTIFIC			1	2.A FE	987,870	111.534	1,115,340	1,000,000	992,584	0	1,164	0	0	2.950	3.092	MS	8,358	29,500	09/14/2016.	09/19/2026.
883556 BR 2	THERMO FISHER SCIENTIFIC			1	2.A FE	1,893,620	111.534	2,230,680	2,000,000	1,925,581	0	11,488	0	0	2.950	3.677	MS	16,717	59,000	02/12/2018.	09/19/2026.
883556 BX 9	THERMO FISHER SCIENTIFIC			1	2.A FE	992,630	112.531	1,125,310	1,000,000	994,836	0	684	0	0	3.200	3.287	FA	12,089	32,000	08/10/2017.	08/15/2027.
883556 BX 9	THERMO FISHER SCIENTIFIC			1	2.A FE	3,124,034	112.531	3,756,285	3,338,000	3,177,336	0	20,763	0	0	3.200	4.035	FA	40,353	106,816	05/03/2018.	08/15/2027.
883556 BZ 4	THERMO FISHER SCIENTIFIC			1	2.A FE	4,993,050	109.560	5,478,000	5,000,000	4,993,674	0	609	0	0	2.600	2.616	AO	32,500	127,472	09/24/2019.	10/01/2029.
883556 BZ 4	THERMO FISHER SCIENTIFIC			1	2.A FE	4,989,950	109.560	5,478,000	5,000,000	4,990,955	0	881	0	0	2.600	2.623	AO	32,500	127,472	09/25/2019.	10/01/2029.
886546 AB 6	TIFFANY & CO			1	2.B FE	1,002,370	109.580	1,095,800	1,000,000	1,000,970	0	(255)	0	0	3.800	3.770	AO	9,500	38,000	09/23/2014.	10/01/2024.
88732J BA 5	TIME WARNER CABLE			1	3.A FE	833,480	101.429	811,432	800,000	803,555	0	(8,352)	0	0	4.000	2.920	MS	10,667	32,000	04/05/2017.	09/01/2021.
88732J BA 5	TIME WARNER CABLE			1	3.A FE	471,831	101.429	459,473	453,000	455,000	0	(4,698)	0	0	4.000	2.927	MS	6,040	18,120	04/05/2017.	09/01/2021.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	179,252	116.953	167,243	143,000	157,315	0	(6,133)	0	0	8.375	3.608	MS	3,526	11,976	03/27/2017.	03/15/2023.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	2,501,260	116.953	2,339,060	2,000,000	2,198,338	0	(84,922)	0	0	8.375	3.650	MS	49,319	167,500	03/29/2017.	03/15/2023.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	1,898,908	116.953	1,794,059	1,534,000	1,677,995	0	(61,429)	0	0	8.375	3.888	MS	37,828	128,473	03/14/2017.	03/15/2023.
887389 AJ 3	TIMKEN CO			1	2.C FE	2,015,420	107.550	2,151,000	2,000,000	2,006,290	0	(1,691)	0	0	3.875	3.776	MS	25,833	77,500	02/19/2015.	09/01/2024.
887389 AJ 3	TIMKEN CO			1	2.C FE	979,900	107.550	1,075,500	1,000,000	991,596	0	2,071	0	0	3.875	4.123	MS	12,917	38,750	09/18/2014.	09/01/2024.
887389 AK 0	TIMKEN CO			1	2.C FE	4,013,880	112.089	4,483,560	4,000,000	4,010,951	0	(1,150)	0	0	4.500	4.458	JD	8,000	180,000	08/23/2018.	12/15/2028.
872539 AA 9	TJX COS INC			1	1.F FE	1,012,311	100.698	1,006,980	1,000,000	1,002,782	0	(9,529)	0	0	2.750	1.780	JD	1,222	27,500	01/01/2020.	06/15/2021.
872539 AA 9	TJX COS INC			1	1.F FE	1,613,623	100.698	1,621,238	1,610,000	1,610,169	0	(661)	0	0	2.750	2.710	JD	1,968	44,275	12/23/2014.	06/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872540 AP 4	TJX COS INC			1	1.F FE	1,036,570	104.629	1,046,290	1,000,000	1,012,363	0	(5,654)	0	0	2.500	1.903	MN	3,194	25,000	07/26/2016.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	1,004,160	104.629	1,046,290	1,000,000	1,000,990	0	(447)	0	0	2.500	2.452	MN	3,194	25,000	04/30/2013.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	999,110	104.629	1,046,290	1,000,000	999,756	0	93	0	0	2.500	2.510	MN	3,194	25,000	04/29/2013.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	974,200	104.629	1,046,290	1,000,000	992,032	0	3,195	0	0	2.500	2.849	MN	3,194	25,000	01/05/2015.	05/15/2023.
872540 AQ 2	TJX COS INC			1	1.F FE	2,977,620	107.929	3,237,870	3,000,000	2,986,564	0	2,169	0	0	2.250	2.334	MS	19,875	67,500	09/07/2016.	09/15/2026.
88947E AS 9	TOLL BROS FINANCE CORP			1	3.A FE	991,250	114.606	1,146,060	1,000,000	992,802	0	957	0	0	4.875	5.010	MS	14,354	48,750	04/08/2019.	03/15/2027.
88947E AS 9	TOLL BROS FINANCE CORP			1	3.A FE	1,970,000	114.606	2,292,120	2,000,000	1,975,542	0	3,254	0	0	4.875	5.106	MS	28,708	97,500	03/21/2019.	03/15/2027.
89233P 5T 9	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,951,072	103.171	1,960,249	1,900,000	1,908,975	0	(8,476)	0	0	3.300	2.831	JJ	29,434	62,700	09/17/2015.	01/12/2022.
89236T DR 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,993,380	112.453	2,249,060	2,000,000	1,995,746	0	627	0	0	3.200	3.239	JJ	30,222	64,000	01/04/2017.	01/11/2027.
89236T EM 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	112.427	1,124,270	1,000,000	998,362	0	205	0	0	3.050	3.076	JJ	14,403	30,500	01/08/2018.	01/11/2028.
89236T EM 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,500	112.427	1,124,270	1,000,000	997,422	0	323	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018.	01/11/2028.
89236T EW 1	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,995,180	111.526	2,230,520	2,000,000	1,996,845	0	657	0	0	3.400	3.439	AO	14,544	68,000	04/10/2018.	04/14/2025.
893045 AE 4	TRANS-ALLEGHENY (144A)			1	2.B FE	801,720	109.307	874,456	800,000	801,111	0	(238)	0	0	3.850	3.814	JD	2,567	30,800	05/31/2018.	06/01/2025.
893045 AE 4	TRANS-ALLEGHENY (144A)			1	2.B FE	999,240	109.307	1,093,070	1,000,000	999,612	0	74	0	0	3.850	3.859	JD	3,208	38,500	12/08/2014.	06/01/2025.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	2,633,900	131.191	2,623,820	2,000,000	2,387,168	0	(72,371)	0	0	7.850	3.466	FA	65,417	157,000	06/06/2017.	02/01/2026.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	430,366	131.191	432,930	330,000	392,799	0	(11,716)	0	0	7.850	3.533	FA	10,794	25,905	08/24/2017.	02/01/2026.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	1,278,160	131.191	1,311,910	1,000,000	1,166,565	0	(30,628)	0	0	7.850	4.024	FA	32,708	78,500	02/21/2017.	02/01/2026.
893574 AK 9	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	5,264,950	115.393	5,769,698	5,000,000	5,233,332	0	(29,453)	0	0	4.000	3.245	MS	58,889	200,000	12/02/2019.	03/15/2028.
893574 AK 9	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	994,460	115.393	1,153,940	1,000,000	995,741	0	494	0	0	4.000	4.068	MS	11,778	40,000	03/08/2018.	03/15/2028.
896239 AC 4	TRIMBLE INC			1	2.C FE	2,996,010	119.720	3,591,600	3,000,000	2,996,777	0	342	0	0	4.900	4.917	JD	6,533	147,000	06/07/2018.	06/15/2028.
896522 AH 2	TRINITY INDUSTRIES			1	3.B FE	2,996,640	104.633	3,138,990	3,000,000	2,998,375	0	343	0	0	4.550	4.564	AO	34,125	136,500	09/22/2014.	10/01/2024.
07330M AA 5	TRUIST BANK			2	1.G FE	536,572	115.354	576,770	500,000	531,572	0	(5,000)	0	0	3.800	2.610	AO	3,167	19,000	01/01/2020.	10/30/2026.
07330M AA 5	TRUIST BANK			2	1.G FE	1,052,570	115.354	1,153,540	1,000,000	1,035,685	0	(5,586)	0	0	3.800	3.117	AO	6,333	38,000	11/15/2017.	10/30/2026.
07330M AA 5	TRUIST BANK			2	1.G FE	1,019,930	115.354	1,153,540	1,000,000	1,011,323	0	(1,746)	0	0	3.800	3.580	AO	6,333	38,000	09/03/2015.	10/30/2026.
07330M AB 3	TRUIST BANK			2	1.G FE	1,616,850	112.792	1,691,880	1,500,000	1,562,714	0	(12,585)	0	0	3.625	2.658	MS	15,859	54,375	06/27/2016.	09/16/2025.
07330M AB 3	TRUIST BANK			2	1.G FE	1,194,478	112.792	1,323,050	1,173,000	1,185,539	0	(2,469)	0	0	3.625	3.373	MS	12,402	42,521	03/17/2017.	09/16/2025.
07330N AQ 8	TRUIST BANK			2	1.F FE	999,310	102.261	1,022,610	1,000,000	999,841	0	143	0	0	2.625	2.640	JJ	12,104	26,250	01/23/2017.	01/15/2022.
86787E AN 7	TRUIST BANK			2	1.F FE	1,917,040	105.375	2,107,500	2,000,000	1,972,435	0	11,151	0	0	2.750	3.368	MN	9,167	55,000	08/27/2015.	05/01/2023.
86787E AT 4	TRUIST BANK			2	1.F FE	707,612	103.376	723,632	700,000	704,611	0	(3,001)	0	0	2.450	2.002	FA	7,146	17,150	01/01/2020.	08/01/2022.
86787G AJ 1	TRUIST BANK			2	1.G FE	994,940	111.954	1,119,540	1,000,000	997,047	0	489	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016.	05/15/2026.
86787G AJ 1	TRUIST BANK			2	1.G FE	977,980	111.954	1,119,540	1,000,000	986,061	0	2,309	0	0	3.300	3.587	MN	4,217	33,000	04/25/2017.	05/15/2026.
86787G AJ 1	TRUIST BANK			2	1.G FE	1,888,020	111.954	2,239,080	2,000,000	1,921,246	0	12,836	0	0	3.300	4.124	MN	8,433	66,000	04/24/2018.	05/15/2026.
05531F BE 2	TRUIST FINANCIAL CORP			2	1.G FE	3,991,920	113.111	4,524,440	4,000,000	3,994,574	0	1,090	0	0	3.700	3.733	JD	10,689	148,000	05/31/2018.	06/05/2025.
05531F BF 9	TRUIST FINANCIAL CORP			2	1.G FE	1,060,828	109.903	1,099,030	1,000,000	1,045,486	0	(15,343)	0	0	3.750	2.096	JD	2,604	37,500	01/01/2020.	12/06/2023.
05531F BF 9	TRUIST FINANCIAL CORP			2	1.G FE	4,992,300	109.903	5,495,150	5,000,000	4,995,221	0	1,481	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018.	12/06/2023.
867914 BK 8	TRUIST FINANCIAL CORP			2	1.G FE	508,210	100.207	501,035	500,000	500,153	0	(1,807)	0	0	2.900	2.532	MS	4,753	14,500	04/22/2016.	03/03/2021.
867914 BK 8	TRUIST FINANCIAL CORP			2	1.G FE	997,830	100.207	1,002,070	1,000,000	999,871	0	433	0	0	2.900	2.947	MS	9,506	29,000	02/29/2016.	03/03/2021.
867914 BM 4	TRUIST FINANCIAL CORP			2	1.G FE	998,720	102.387	1,023,870	1,000,000	999,716	0	247	0	0	2.700	2.726	JJ	11,550	27,000	11/28/2016.	01/27/2022.
867914 BS 1	TRUIST FINANCIAL CORP			1	1.G FE	1,997,440	113.325	2,266,500	2,000,000	1,998,257	0	343	0	0	4.000	4.021	MN	13,333	80,000	04/24/2018.	05/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87305Q CC 3	TTX CO (144A)			1	1.F FE	4,053,320	101.252	4,050,080	4,000,000	4,001,801	0	(6,618)	0	0	4.400	4.232	MN	29,333	176,000	06/27/2011.	05/01/2021.
87305Q CC 3	TTX CO (144A)			1	1.F FE	2,000,000	101.252	2,025,040	2,000,000	2,000,000	0	0	0	0	4.400	4.400	MN	14,667	88,000	04/26/2011.	05/01/2021.
87305Q CD 1	TTX CO (144A)			1	1.F FE	996,670	104.779	1,047,790	1,000,000	999,274	0	360	0	0	3.050	3.089	MN	3,897	30,500	11/15/2012.	11/15/2022.
87305Q CE 9	TTX CO (144A)			1	1.F FE	999,990	109.424	1,094,240	1,000,000	1,000,000	0	0	0	0	4.125	4.125	AO	10,313	41,250	09/19/2013.	10/01/2023.
87305Q CH 2	TTX CO (144A)			1	1.F FE	4,168,000	111.433	4,457,320	4,000,000	4,123,994	0	(28,629)	0	0	3.600	2.783	JJ	66,400	144,000	06/06/2019.	01/15/2025.
87305Q CH 2	TTX CO (144A)			1	1.F FE	999,850	111.433	1,114,330	1,000,000	1,000,000	0	0	0	0	3.600	3.601	JJ	16,600	36,000	11/13/2014.	01/15/2025.
898813 AP 5	TUCSON ELECTRIC POWER			1	1.G FE	1,993,460	108.972	2,179,440	2,000,000	1,996,967	0	653	0	0	3.050	3.088	MS	17,961	61,000	02/24/2015.	03/15/2025.
902494 AX 1	TYSON FOODS INC			1	2.B FE	1,691,355	111.141	1,868,280	1,681,000	1,685,383	0	(1,189)	0	0	3.950	3.867	FA	25,084	66,400	07/21/2015.	08/15/2024.
902494 BC 6	TYSON FOODS INC			1	2.B FE	999,000	114.343	1,143,430	1,000,000	999,296	0	93	0	0	3.550	3.562	JD	2,860	35,500	05/24/2017.	06/02/2027.
902494 BC 6	TYSON FOODS INC			1	2.B FE	1,996,660	114.343	2,286,860	2,000,000	1,997,681	0	310	0	0	3.550	3.570	JD	5,719	71,000	05/23/2017.	06/02/2027.
902494 BG 7	TYSON FOODS INC			1	2.B FE	2,995,830	109.239	3,277,170	3,000,000	2,997,463	0	812	0	0	3.900	3.931	MS	30,225	117,000	09/25/2018.	09/28/2023.
904311 AA 5	UNDER ARMOUR INC			1	4.A FE	1,000,170	100.812	1,008,120	1,000,000	1,000,112	27,238	(16)	0	0	3.250	3.248	JD	1,444	32,500	06/09/2016.	06/15/2026.
904311 AA 5	UNDER ARMOUR INC			1	4.A FE	995,770	100.812	1,008,120	1,000,000	997,512	24,213	408	0	0	3.250	3.300	JD	1,444	32,500	06/08/2016.	06/15/2026.
904311 AA 5	UNDER ARMOUR INC			1	4.A FE	948,660	100.812	1,008,120	1,000,000	954,706	0	6,046	0	0	3.250	4.187	JD	1,444	32,500	02/28/2020.	06/15/2026.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	1,026,823	100.386	1,003,860	1,000,000	1,002,624	0	(24,198)	0	0	4.250	1.793	FA	16,646	42,500	01/01/2020.	02/10/2021.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	576,800	100.386	501,930	500,000	501,139	0	(10,524)	0	0	4.250	2.108	FA	8,323	21,250	04/11/2013.	02/10/2021.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	109,938	100.386	100,386	100,000	100,154	0	(1,437)	0	0	4.250	2.780	FA	1,665	4,250	07/22/2013.	02/10/2021.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	996,610	100.386	1,003,860	1,000,000	999,878	0	366	0	0	4.250	4.292	FA	16,646	42,500	02/07/2011.	02/10/2021.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	310,112	110.996	338,538	305,000	307,896	0	(584)	0	0	3.100	2.877	JJ	3,940	9,455	01/12/2017.	07/30/2025.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	991,420	110.996	1,109,960	1,000,000	995,709	0	853	0	0	3.100	3.201	JJ	12,917	31,000	07/29/2015.	07/30/2025.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	988,380	110.996	1,109,960	1,000,000	994,190	0	1,154	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015.	07/30/2025.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	1,286,597	106.700	1,387,100	1,300,000	1,292,168	0	1,309	0	0	2.000	2.115	JJ	11,050	26,000	07/27/2016.	07/28/2026.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	930,940	106.700	1,067,000	1,000,000	953,819	0	7,525	0	0	2.000	2.903	JJ	8,500	20,000	11/09/2017.	07/28/2026.
904764 AY 3	UNILEVER CAPITAL		C	1	1.E FE	522,216	111.241	556,205	500,000	519,281	0	(2,935)	0	0	2.900	2.220	MN	2,256	14,500	01/01/2020.	05/05/2027.
904764 AY 3	UNILEVER CAPITAL		C	1	1.E FE	984,610	111.241	1,112,410	1,000,000	989,674	0	1,449	0	0	2.900	3.080	MN	4,511	29,000	05/02/2017.	05/05/2027.
904764 BA 4	UNILEVER CAPITAL		C	1	1.E FE	1,986,260	106.250	2,125,000	2,000,000	1,993,550	0	2,724	0	0	3.125	3.275	MS	17,188	62,500	03/19/2018.	03/22/2023.
904764 BC 0	UNILEVER CAPITAL		C	1	1.E FE	3,939,560	115.920	4,636,800	4,000,000	3,954,026	0	5,442	0	0	3.500	3.682	MS	38,500	140,000	03/19/2018.	03/22/2028.
904764 BG 1	UNILEVER CAPITAL		C	1	1.E FE	1,571,815	108.690	1,630,350	1,500,000	1,554,838	0	(16,977)	0	0	3.250	2.027	MS	15,438	48,750	01/01/2020.	03/07/2024.
904764 BK 2	UNILEVER CAPITAL		C	1	1.E FE	2,998,050	100.519	3,015,570	3,000,000	2,998,082	0	32	0	0	1.375	1.382	MS	12,260	0	09/08/2020.	09/14/2030.
906548 CK 6	UNION ELECTRIC CO			1	1.F FE	999,820	108.541	1,085,410	1,000,000	999,901	0	17	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014.	04/15/2024.
906548 CK 6	UNION ELECTRIC CO			1	1.F FE	999,740	108.541	1,085,410	1,000,000	999,871	0	26	0	0	3.500	3.503	AO	7,389	35,000	04/02/2014.	04/15/2024.
906548 CM 2	UNION ELECTRIC CO			1	1.F FE	3,029,791	110.561	3,565,592	3,225,000	3,080,394	0	19,462	0	0	2.950	3.738	JD	4,228	95,138	04/25/2018.	06/15/2027.
906548 CP 5	UNION ELECTRIC CO			1	1.F FE	1,995,960	115.440	2,308,800	2,000,000	1,996,531	0	351	0	0	3.500	3.524	MS	20,611	70,000	03/05/2019.	03/15/2029.
907818 DK 1	UNION PACIFIC CORP			1	2.A FE	1,153,892	104.957	1,192,312	1,136,000	1,138,597	0	(1,895)	0	0	4.163	3.981	JJ	21,807	47,292	06/27/2011.	07/15/2022.
907818 DM 7	UNION PACIFIC CORP			1	2.A FE	1,998,860	104.581	2,091,620	2,000,000	1,999,749	0	111	0	0	2.950	2.956	JJ	27,206	59,000	06/06/2012.	01/15/2023.
907818 DN 5	UNION PACIFIC CORP			1	2.A FE	1,010,450	104.742	1,047,420	1,000,000	1,002,406	0	(1,134)	0	0	2.750	2.628	AO	5,806	27,500	04/01/2013.	04/15/2023.
907818 DN 5	UNION PACIFIC CORP			1	2.A FE	2,981,880	104.742	3,142,260	3,000,000	2,995,372	0	1,901	0	0	2.750	2.819	AO	17,417	82,500	03/12/2013.	04/15/2023.
907818 DR 6	UNION PACIFIC CORP			1	2.A FE	2,196,660	108.636	2,172,720	2,000,000	2,080,192	0	(26,755)	0	0	3.646	2.198	FA	27,548	72,920	06/20/2016.	02/15/2024.
907818 DR 6	UNION PACIFIC CORP			1	2.A FE	1,004,590	108.636	1,086,360	1,000,000	1,001,522	0	(491)	0	0	3.646	3.592	FA	13,774	36,460	10/17/2013.	02/15/2024.
907818 DR 6	UNION PACIFIC CORP			1	2.A FE	1,311,000	108.636	1,424,218	1,311,000	1,311,000	0	0	0	0	3.646	3.646	FA	18,057	47,799	08/20/2013.	02/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
907818 DV 7	UNION PACIFIC CORP			1	2.A FE	992,470	109.382	1,093,820	1,000,000	997,267	0	774	0	0	3.750	3.840	MS	11,042	37,500	01/07/2014.	03/15/2024.
907818 DY 1	UNION PACIFIC CORP			1	2.A FE	1,980,340	109.340	2,186,800	2,000,000	1,987,703	0	2,789	0	0	3.250	3.414	JJ	29,972	65,000	04/18/2018.	01/15/2025.
907818 EH 7	UNION PACIFIC CORP			1	2.A FE	1,002,120	109.475	1,094,750	1,000,000	1,001,143	0	(214)	0	0	2.750	2.725	MS	9,167	27,500	03/21/2016.	03/01/2026.
907818 EY 0	UNION PACIFIC CORP			1	2.A FE	552,505	118.823	594,115	500,000	546,854	0	(5,652)	0	0	3.950	2.559	MS	6,090	19,750	01/01/2020.	09/10/2028.
907818 EY 0	UNION PACIFIC CORP			1	2.A FE	2,996,550	118.823	3,564,690	3,000,000	2,997,496	0	259	0	0	3.950	3.962	MS	36,538	118,500	06/06/2018.	09/10/2028.
90783V AA 3	UNION PACIFIC PASS THRU CERT 05			1	1.D	622,612	110.417	687,469	622,612	622,612	0	0	0	0	5.082	5.082	JJ	15,733	31,641	07/21/2005.	01/02/2029.
90783X AA 9	UNION PACIFIC PASS THRU CERT 07-3			1	1.D FE	441,332	120.096	530,022	441,332	441,333	0	0	0	0	6.176	6.176	JJ	13,553	27,257	07/19/2007.	01/02/2031.
90782J AA 1	UNION PACIFIC PASS THRU CERT 2015			1	1.D FE	8,283,251	108.910	9,021,289	8,283,251	8,283,110	0	2	0	0	2.695	2.695	MN	30,385	223,234	04/28/2015.	05/12/2027.
90782L AA 6	UNION PACIFIC RAILROAD 2016-1			1	1.D FE	1,723,889	102.329	1,764,038	1,723,889	1,723,861	0	0	0	0	2.495	2.495	MN	6,213	43,011	05/02/2016.	11/09/2029.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	1,484,548	100.082	1,391,140	1,390,000	1,390,456	0	(11,970)	0	0	3.125	2.249	JJ	20,030	43,438	06/12/2012.	01/15/2021.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	528,905	100.082	500,410	500,000	500,136	0	(3,614)	0	0	3.125	2.389	JJ	7,205	15,625	04/10/2012.	01/15/2021.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	1,055,830	100.082	1,000,820	1,000,000	1,000,249	0	(6,627)	0	0	3.125	2.450	JJ	14,410	31,250	09/21/2011.	01/15/2021.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	496,650	100.082	500,410	500,000	499,976	0	371	0	0	3.125	3.202	JJ	7,205	15,625	11/08/2010.	01/15/2021.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	2,996,010	103.784	3,113,520	3,000,000	2,999,178	0	423	0	0	2.450	2.465	AO	18,375	73,500	09/24/2012.	10/01/2022.
911312 AY 2	UNITED PARCEL SERVICE			1	1.G FE	999,640	109.263	1,092,630	1,000,000	999,769	0	34	0	0	2.400	2.404	MN	3,067	24,000	10/19/2016.	11/15/2026.
911312 BM 7	UNITED PARCEL SERVICE			1	1.G FE	2,986,920	114.598	3,437,940	3,000,000	2,990,529	0	1,210	0	0	3.050	3.101	MN	11,692	91,500	11/09/2017.	11/15/2027.
911312 BR 6	UNITED PARCEL SERVICE			1	1.G FE	2,997,720	116.610	3,498,300	3,000,000	2,997,977	0	199	0	0	3.400	3.409	MS	30,033	102,000	03/14/2019.	03/15/2029.
911312 BR 6	UNITED PARCEL SERVICE			1	1.G FE	6,991,740	116.610	8,162,700	7,000,000	6,992,794	0	724	0	0	3.400	3.414	MS	70,078	238,000	03/13/2019.	03/15/2029.
91324P BP 6	UNITEDHEALTH GROUP INC			1	1.G FE	1,118,310	100.310	1,003,100	1,000,000	1,000,197	0	(12,555)	0	0	4.700	3.243	FA	17,756	47,000	08/10/2011.	02/15/2021.
91324P BP 6	UNITEDHEALTH GROUP INC			1	1.G FE	1,098,210	100.310	1,003,100	1,000,000	1,000,161	0	(10,561)	0	0	4.700	3.473	FA	17,756	47,000	08/24/2011.	02/15/2021.
91324P BT 8	UNITEDHEALTH GROUP INC			1	1.G FE	1,989,060	101.867	2,037,340	2,000,000	1,998,838	0	1,230	0	0	3.375	3.440	MN	8,625	67,500	11/07/2011.	11/15/2021.
91324P BV 3	UNITEDHEALTH GROUP INC			1	1.G FE	1,008,790	102.453	1,024,530	1,000,000	1,000,993	0	(1,011)	0	0	2.875	2.769	MS	8,465	28,750	06/13/2012.	03/15/2022.
91324P BV 3	UNITEDHEALTH GROUP INC			1	1.G FE	993,100	102.453	1,024,530	1,000,000	999,034	0	755	0	0	2.875	2.955	MS	8,465	28,750	03/05/2012.	03/15/2022.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	1,013,510	104.675	1,046,750	1,000,000	1,002,801	0	(1,439)	0	0	2.750	2.596	FA	10,389	27,500	10/18/2012.	02/15/2023.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	998,420	104.675	1,046,750	1,000,000	999,634	0	157	0	0	2.750	2.767	FA	10,389	27,500	10/17/2012.	02/15/2023.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	993,330	104.675	1,046,750	1,000,000	998,407	0	710	0	0	2.750	2.827	FA	10,389	27,500	02/07/2013.	02/15/2023.
91324P CC 4	UNITEDHEALTH GROUP INC			1	1.G FE	1,004,060	105.771	1,057,710	1,000,000	1,000,995	0	(442)	0	0	2.875	2.827	MS	8,465	28,750	05/16/2013.	03/15/2023.
91324P CC 4	UNITEDHEALTH GROUP INC			1	1.G FE	995,930	105.771	1,057,710	1,000,000	998,978	0	431	0	0	2.875	2.922	MS	8,465	28,750	02/25/2013.	03/15/2023.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1.G FE	2,004,140	113.982	2,279,640	2,000,000	2,002,045	0	(411)	0	0	3.750	3.725	JJ	34,583	75,000	07/21/2015.	07/15/2025.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1.G FE	997,290	113.982	1,139,820	1,000,000	998,623	0	271	0	0	3.750	3.783	JJ	17,292	37,500	07/20/2015.	07/15/2025.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	999,210	112.170	1,121,700	1,000,000	999,542	0	75	0	0	3.100	3.109	MS	9,128	31,000	02/22/2016.	03/15/2026.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	1,941,480	112.170	2,243,400	2,000,000	1,960,110	0	6,856	0	0	3.100	3.522	MS	18,256	62,000	03/07/2018.	03/15/2026.
91324P CW 0	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,920	114.532	2,290,640	2,000,000	1,998,681	0	190	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016.	01/15/2027.
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.G FE	1,989,780	114.293	2,285,860	2,000,000	1,993,194	0	944	0	0	3.375	3.435	AO	14,250	67,500	03/08/2017.	04/15/2027.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1.G FE	991,630	112.460	1,124,600	1,000,000	994,004	0	780	0	0	2.950	3.048	AO	6,228	29,500	10/18/2017.	10/15/2027.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1.G FE	1,901,680	112.460	2,249,200	2,000,000	1,926,582	0	9,395	0	0	2.950	3.563	AO	12,456	59,000	04/03/2018.	10/15/2027.
91324P DK 5	UNITEDHEALTH GROUP INC			1	1.G FE	5,012,800	118.923	5,946,150	5,000,000	5,009,901	0	(1,136)	0	0	3.850	3.819	JD	8,556	192,500	06/15/2018.	06/15/2028.
91324P DR 0	UNITEDHEALTH GROUP INC			1	1.G FE	1,013,269	106.596	1,065,960	1,000,000	1,010,510	0	(2,759)	0	0	2.375	2.072	FA	8,972	25,069	01/01/2020.	08/15/2024.
914713 N7 3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	1,000,000	109.943	1,099,430	1,000,000	1,000,000	0	0	0	0	2.529	2.529	JD	2,108	25,290	02/23/2016.	12/01/2026.
914805 ET 9	UNIV OF PITTSBURGH HGR EDU TXBL REF S17A			1	1.B FE	10,000,000	103.693	10,369,300	10,000,000	10,000,000	0	0	0	0	2.532	2.532	MS	74,553	253,200	01/05/2017.	09/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914748 AA 6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	124.285	12,428,500	10,000,000	9,889,424	0	2,424	0	0	3.394	3.457	FA	128,218	339,400	12/20/2017.	02/15/2048.
914748 AA 6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	7,013,100	124.285	9,321,375	7,500,000	7,036,756	0	9,696	0	0	3.394	3.759	FA	96,163	254,550	06/26/2018.	02/15/2048.
914744 AF 4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	513,530	103.163	515,815	500,000	513,081	0	(449)	0	0	1.637	1.315	FA	3,092	0	09/03/2020.	02/15/2030.
914744 AF 4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	41,070,000	103.163	41,265,200	40,000,000	41,033,267	0	(36,733)	0	0	1.637	1.319	FA	247,369	0	09/02/2020.	02/15/2030.
91159H HA 1	US BANCORP			1	1.E FE	566,795	101.162	505,810	500,000	502,640	0	(8,393)	0	0	4.125	2.405	MN	2,120	20,625	08/24/2012.	05/24/2021.
91159H HA 1	US BANCORP			1	1.E FE	1,101,220	101.162	1,011,620	1,000,000	1,003,913	0	(12,455)	0	0	4.125	2.844	MN	4,240	41,250	04/13/2012.	05/24/2021.
91159H HA 1	US BANCORP			1	1.E FE	1,101,970	101.162	1,011,620	1,000,000	1,003,907	0	(12,436)	0	0	4.125	2.846	MN	4,240	41,250	03/12/2012.	05/24/2021.
91159H HA 1	US BANCORP			1	1.E FE	1,014,050	101.162	1,011,620	1,000,000	1,000,480	0	(1,704)	0	0	4.125	3.951	MN	4,240	41,250	06/21/2011.	05/24/2021.
91159H HC 7	US BANCORP			2	1.E FE	744,985	103.088	735,017	713,000	717,205	0	(3,657)	0	0	3.000	2.463	MS	6,298	21,390	09/13/2012.	03/15/2022.
91159H HC 7	US BANCORP			2	1.E FE	1,013,390	103.088	1,030,880	1,000,000	1,003,074	0	(2,671)	0	0	3.000	2.719	MS	8,833	30,000	12/20/2016.	03/15/2022.
91159H HC 7	US BANCORP			2	1.E FE	1,998,600	103.088	2,061,760	2,000,000	1,999,758	0	151	0	0	3.000	3.008	MS	17,667	60,000	02/28/2012.	03/15/2022.
91159H HG 8	US BANCORP			2	1.E FE	1,048,800	109.728	1,097,280	1,000,000	1,018,971	0	(5,958)	0	0	3.700	3.033	JJ	15,417	37,000	08/25/2015.	01/30/2024.
91159H HG 8	US BANCORP			2	1.E FE	1,031,350	109.728	1,097,280	1,000,000	1,011,182	0	(3,493)	0	0	3.700	3.305	JJ	15,417	37,000	09/11/2014.	01/30/2024.
91159H HN 3	US BANCORP			2	1.E FE	992,680	108.482	1,084,820	1,000,000	995,705	0	711	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016.	07/22/2026.
91159H HN 3	US BANCORP			2	1.E FE	952,460	108.482	1,084,820	1,000,000	969,911	0	4,908	0	0	2.375	2.966	JJ	10,490	23,750	04/18/2017.	07/22/2026.
91159H HP 8	US BANCORP			2	1.E FE	998,280	102.302	1,023,020	1,000,000	999,605	0	353	0	0	2.625	2.662	JJ	11,448	26,250	01/19/2017.	01/24/2022.
91159H HR 4	US BANCORP			2	1.E FE	2,627,452	112.759	2,818,975	2,500,000	2,611,119	0	(16,333)	0	0	3.150	2.379	AO	14,000	78,750	01/01/2020.	04/27/2027.
91159H HR 4	US BANCORP			2	1.E FE	1,998,800	112.759	2,255,180	2,000,000	1,999,147	0	112	0	0	3.150	3.157	AO	11,200	63,000	04/24/2017.	04/27/2027.
91159H HS 2	US BANCORP			2	1.E FE	1,994,580	118.906	2,378,120	2,000,000	1,995,750	0	482	0	0	3.900	3.933	AO	14,083	78,000	04/24/2018.	04/26/2028.
91159H HV 5	US BANCORP			2	1.E FE	525,062	108.910	544,550	500,000	519,011	0	(6,050)	0	0	3.375	2.066	FA	6,844	16,875	01/01/2020.	02/05/2024.
92047W AB 7	VALVOLINE INC			1	3.C FE	940,000	103.327	1,033,270	1,000,000	958,588	0	7,685	0	0	4.375	5.398	FA	16,528	43,750	06/22/2018.	08/15/2025.
92277G AG 2	VENTAS REALTY LP			1	2.A FE	992,180	115.082	1,150,820	1,000,000	995,802	0	730	0	0	4.125	4.218	JJ	19,021	41,250	07/09/2015.	01/15/2026.
92277G AM 9	VENTAS REALTY LP			1	2.A FE	992,330	114.172	1,141,720	1,000,000	994,167	0	682	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018.	03/01/2028.
92277G AT 4	VENTAS REALTY LP			1	2.A FE	2,983,620	107.125	3,213,750	3,000,000	2,987,791	0	2,818	0	0	2.650	2.757	JJ	36,658	82,150	06/24/2019.	01/15/2025.
92343V BY 9	VERIZON COMMUNICATIONS			1	2.A FE	2,076,120	110.733	2,214,660	2,000,000	2,030,070	0	(9,474)	0	0	4.150	3.609	MS	24,439	83,000	10/05/2015.	03/15/2024.
92343V BY 9	VERIZON COMMUNICATIONS			1	2.A FE	413,675	110.733	446,254	403,000	407,188	0	(1,315)	0	0	4.150	3.775	MS	4,924	16,725	08/31/2015.	03/15/2024.
92343V CR 3	VERIZON COMMUNICATIONS			1	2.A FE	167,027	110.470	187,799	170,000	168,178	0	432	0	0	3.500	3.802	MN	992	5,950	03/26/2018.	11/01/2024.
92343V DD 3	VERIZON COMMUNICATIONS			1	2.A FE	1,795,380	109.604	2,192,080	2,000,000	1,852,394	0	22,891	0	0	2.625	4.108	FA	19,833	52,500	06/04/2018.	08/15/2026.
92343V DY 7	VERIZON COMMUNICATIONS			1	2.A FE	2,077,300	117.968	2,359,360	2,000,000	2,054,723	0	(7,740)	0	0	4.125	3.628	MS	24,063	82,500	12/20/2017.	03/16/2027.
92343V ER 1	VERIZON COMMUNICATIONS			1	2.A FE	8,395,000	120.422	10,109,509	8,395,000	8,395,000	0	0	0	0	4.329	4.329	MS	100,950	363,420	06/21/2018.	09/21/2028.
92343V EU 4	VERIZON COMMUNICATIONS			1	2.A FE	4,082,000	118.908	4,853,859	4,082,000	4,082,000	0	0	0	0	4.016	4.016	JD	12,750	163,933	02/28/2019.	12/03/2029.
92343V FE 9	VERIZON COMMUNICATIONS			1	2.A FE	2,990,790	112.174	3,365,220	3,000,000	2,991,334	0	544	0	0	3.150	3.186	MS	25,988	47,775	03/17/2020.	03/22/2030.
92343V FL 3	VERIZON COMMUNICATIONS			1	2.A FE	6,992,230	98.502	6,895,140	7,000,000	6,992,389	0	159	0	0	1.500	1.512	MS	30,042	0	09/16/2020.	09/18/2030.
92343V EN 0	VERIZON COMMUNICATIONS INC			1	2.A FE	12,568,000	111.086	13,961,288	12,568,000	12,568,000	0	0	0	0	3.376	3.376	FA	160,289	424,296	08/15/2017.	02/15/2025.
124857 AP 8	VIACOMCBS INC			1	2.B FE	990,330	109.801	1,098,010	1,000,000	995,666	0	977	0	0	3.500	3.616	JJ	16,139	35,000	01/07/2015.	01/15/2025.
124857 AQ 6	VIACOMCBS INC			1	2.B FE	981,880	114.498	1,144,980	1,000,000	990,316	0	1,689	0	0	4.000	4.215	JJ	18,444	40,000	07/07/2015.	01/15/2026.
124857 AT 0	VIACOMCBS INC			1	2.B FE	990,270	112.465	1,124,650	1,000,000	993,088	0	838	0	0	3.375	3.485	FA	12,750	33,750	06/26/2017.	02/15/2028.
124857 AX 1	VIACOMCBS INC			1	2.B FE	983,000	114.219	1,142,194	1,000,000	987,328	0	1,445	0	0	3.700	3.898	JD	3,083	37,000	11/13/2017.	06/01/2028.
927804 FJ 8	VIRGINIA ELECTRIC & POWER			1	2.A FE	997,860	104.200	1,042,000	1,000,000	999,614	0	202	0	0	3.450	3.472	MS	11,500	34,500	08/25/2010.	09/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927804 FK 5	VIRGINIA ELECTRIC & POWER LS:150K	LS...	..	1	2.A FE	1,052,590	102.070	1,020,700	1,000,000	1,005,177	0	(6,411)	0	0	2.950	2.285	JJ	13,603	29,500	01/03/2013.	01/15/2022.
927804 FK 5	VIRGINIA ELECTRIC & POWER LS:150K	LS...	..	1	2.A FE	1,001,160	102.070	1,020,700	1,000,000	1,000,181	0	(200)	0	0	2.950	2.930	JJ	13,603	29,500	06/11/2015.	01/15/2022.
927804 FN 9	VIRGINIA ELECTRIC & POWER		..	1	2.A FE	996,880	104.721	1,047,210	1,000,000	999,212	0	332	0	0	2.750	2.786	MS	8,097	27,500	03/11/2013.	03/15/2023.
927804 FS 8	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	993,990	109.424	1,094,240	1,000,000	997,059	0	613	0	0	3.100	3.172	MN	3,961	31,000	08/25/2015.	05/15/2025.
927804 FU 3	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	1,054,670	110.997	1,109,970	1,000,000	1,029,636	0	(5,754)	0	0	3.150	2.490	JJ	14,525	31,500	06/10/2016.	01/15/2026.
927804 FU 3	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	1,007,440	110.997	1,109,970	1,000,000	1,003,954	0	(751)	0	0	3.150	3.061	JJ	14,525	31,500	01/21/2016.	01/15/2026.
927804 FV 1	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	518,267	111.378	556,890	500,000	515,688	0	(2,579)	0	0	2.950	2.351	MN	1,885	14,750	01/01/2020.	11/15/2026.
927804 FV 1	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	997,080	111.378	1,113,780	1,000,000	998,160	0	279	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016.	11/15/2026.
927804 FX 7	VIRGINIA ELECTRIC & POWER		..	1	2.A FE	1,069,794	114.285	1,142,850	1,000,000	1,060,475	0	(9,318)	0	0	3.500	2.404	MS	10,306	35,000	01/01/2020.	03/15/2027.
927804 FX 7	VIRGINIA ELECTRIC & POWER		..	1	2.A FE	999,080	114.285	1,142,850	1,000,000	999,355	0	86	0	0	3.500	3.511	MS	10,306	35,000	03/13/2017.	03/15/2027.
927804 FZ 2	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	1,998,980	117.129	2,342,580	2,000,000	1,999,156	0	89	0	0	3.800	3.806	AO	19,000	76,000	03/21/2018.	04/01/2028.
927804 GB 4	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	2,057,560	112.576	2,251,520	2,000,000	2,050,121	0	(5,364)	0	0	2.875	2.538	JJ	26,514	58,299	08/06/2019.	07/15/2029.
92826C AC 6	VISA INC		..	1	1.D FE	522,175	104.648	523,240	500,000	506,452	0	(3,508)	0	0	2.800	2.061	JD	661	14,000	05/03/2016.	12/14/2022.
92826C AC 6	VISA INC		..	1	1.D FE	1,010,690	104.648	1,046,480	1,000,000	1,003,445	0	(1,854)	0	0	2.800	2.602	JD	1,322	28,000	12/05/2016.	12/14/2022.
92826C AC 6	VISA INC		..	1	1.D FE	1,514,490	104.648	1,569,720	1,500,000	1,504,907	0	(2,640)	0	0	2.800	2.612	JD	1,983	42,000	03/21/2017.	12/14/2022.
92826C AC 6	VISA INC		..	1	1.D FE	998,610	104.648	1,046,480	1,000,000	999,576	0	204	0	0	2.800	2.822	JD	1,322	28,000	12/09/2015.	12/14/2022.
92826C AD 4	VISA INC		..	1	1.D FE	528,632	112.234	561,170	500,000	523,856	0	(4,776)	0	0	3.150	2.080	JD	744	15,750	01/01/2020.	12/14/2025.
92826C AD 4	VISA INC		..	1	1.D FE	1,229,520	112.234	1,346,808	1,200,000	1,217,556	0	(3,440)	0	0	3.150	2.816	JD	1,785	37,800	05/18/2017.	12/14/2025.
92826C AD 4	VISA INC		..	1	1.D FE	3,985,360	112.234	4,489,360	4,000,000	3,992,136	0	1,436	0	0	3.150	3.193	JD	5,950	126,000	12/09/2015.	12/14/2025.
92826C AH 5	VISA INC		..	1	1.D FE	523,247	111.512	557,560	500,000	520,323	0	(2,924)	0	0	2.750	2.074	MS	4,049	13,750	01/01/2020.	09/15/2027.
92826C AH 5	VISA INC		..	1	1.D FE	1,942,500	111.512	2,230,240	2,000,000	1,958,217	0	5,519	0	0	2.750	3.097	MS	16,194	55,000	01/23/2018.	09/15/2027.
92826C AH 5	VISA INC		..	1	1.D FE	946,510	111.512	1,115,120	1,000,000	960,649	0	5,137	0	0	2.750	3.411	MS	8,097	27,500	02/26/2018.	09/15/2027.
92826C AN 2	VISA INC		..	1	1.D FE	2,986,380	98.718	2,961,540	3,000,000	2,986,838	0	458	0	0	1.100	1.146	FA	12,283	0	08/10/2020.	02/15/2031.
92826C AN 2	VISA INC		..	1	1.D FE	4,879,450	98.718	4,935,900	5,000,000	4,879,764	0	314	0	0	1.100	1.355	FA	20,472	0	12/17/2020.	02/15/2031.
928563 AB 1	VMWARE INC		..	1	2.C FE	999,910	103.763	1,037,630	1,000,000	999,947	0	19	0	0	2.950	2.952	FA	10,653	29,500	08/17/2017.	08/21/2022.
928563 AB 1	VMWARE INC		..	1	2.C FE	997,920	103.763	1,037,630	1,000,000	999,264	0	419	0	0	2.950	2.995	FA	10,653	29,500	08/16/2017.	08/21/2022.
928563 AB 1	VMWARE INC		..	1	2.C FE	995,450	103.763	1,037,630	1,000,000	998,296	0	986	0	0	2.950	3.056	FA	10,653	29,500	01/09/2018.	08/21/2022.
928668 AR 3	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	3,976,360	110.078	4,403,120	4,000,000	3,985,634	0	4,548	0	0	4.250	4.383	MN	22,667	170,000	11/07/2018.	11/13/2023.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	2,316,625	114.472	2,466,872	2,155,000	2,236,815	0	(18,752)	0	0	4.500	3.475	AO	24,244	96,975	06/21/2016.	04/01/2025.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	1,072,500	114.472	1,144,720	1,000,000	1,036,225	0	(8,293)	0	0	4.500	3.521	AO	11,250	45,000	05/03/2016.	04/01/2025.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	1,010,000	114.472	1,144,720	1,000,000	1,004,714	0	(1,057)	0	0	4.500	4.370	AO	11,250	45,000	06/17/2015.	04/01/2025.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	1,000,000	114.472	1,144,720	1,000,000	1,000,000	0	0	0	0	4.500	4.500	AO	11,250	45,000	03/16/2015.	04/01/2025.
929160 AT 6	VULCAN MATERIALS		..	1	2.B FE	1,035,400	116.666	1,166,660	1,000,000	1,023,594	0	(3,481)	0	0	3.900	3.461	AO	9,750	39,000	06/12/2017.	04/01/2027.
929160 AT 6	VULCAN MATERIALS		..	1	2.B FE	2,988,090	116.666	3,499,980	3,000,000	2,991,950	0	1,095	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017.	04/01/2027.
960386 AH 3	WABTEC		..	1	2.C FE	1,004,060	105.623	1,056,230	1,000,000	1,001,148	0	(444)	0	0	4.375	4.325	FA	16,528	43,750	08/06/2013.	08/15/2023.
960386 AH 3	WABTEC		..	1	2.C FE	998,790	105.623	1,056,230	1,000,000	999,588	0	130	0	0	4.375	4.390	FA	16,528	43,750	08/05/2013.	08/15/2023.
960386 AL 4	WABTEC		..	1	2.C FE	1,999,300	109.862	2,197,240	2,000,000	1,999,522	0	64	0	0	3.450	3.454	MN	8,817	69,000	10/31/2016.	11/15/2026.
960386 AL 4	WABTEC		..	1	2.C FE	968,680	109.862	1,098,620	1,000,000	980,103	0	2,964	0	0	3.450	3.831	MN	4,408	34,500	11/28/2016.	11/15/2026.
960386 AN 0	WABTEC		..	1	2.C FE	6,986,350	109.534	7,667,380	7,000,000	6,991,310	0	2,369	0	0	4.400	4.190	MS	90,689	308,000	09/12/2018.	03/15/2024.
931422 AH 2	WALGREEN CO		..	1	2.B FE	998,890	104.417	1,044,170	1,000,000	999,757	0	121	0	0	3.100	3.113	MS	9,128	31,000	09/10/2012.	09/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931427 AH 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	2,031,920	110.621	2,212,420	2,000,000	2,018,671	0	(4,734)	0	0	3.800	3.524	MN	9,078	76,000	02/06/2018.	11/18/2024.
931427 AH 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	1,995,380	110.621	2,212,420	2,000,000	1,997,933	0	470	0	0	3.800	3.828	MN	9,078	76,000	11/06/2014.	11/18/2024.
931427 AH 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	979,260	110.621	1,106,210	1,000,000	990,399	0	2,232	0	0	3.800	4.069	MN	4,539	38,000	07/20/2015.	11/18/2024.
931427 AH 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	227,522	110.621	257,747	233,000	230,450	0	593	0	0	3.800	4.107	MN	1,058	8,854	08/07/2015.	11/18/2024.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	1,014,760	110.653	1,106,530	1,000,000	1,008,456	0	(1,476)	0	0	3.450	3.271	JD	2,875	34,500	06/22/2016.	06/01/2026.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	1,000,500	110.653	1,106,530	1,000,000	1,000,292	0	(48)	0	0	3.450	3.444	JD	2,875	34,500	05/27/2016.	06/01/2026.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	997,480	110.653	1,106,530	1,000,000	998,510	0	243	0	0	3.450	3.480	JD	2,875	34,500	05/26/2016.	06/01/2026.
931142 DH 3	WALMART INC			2	1.C FE	2,043,470	104.785	2,095,700	2,000,000	2,029,376	0	(14,093)	0	0	2.550	1.809	AO	11,333	51,000	01/01/2020.	04/11/2023.
931142 DH 3	WALMART INC			2	1.C FE	10,476,060	104.785	11,002,425	10,500,000	10,493,787	0	2,526	0	0	2.550	2.576	AO	59,500	267,750	04/04/2013.	04/11/2023.
931142 DP 5	WALMART INC			1	1.C FE	1,051,744	109.054	1,090,540	1,000,000	1,039,378	0	(12,366)	0	0	3.300	1.967	AO	6,325	33,000	01/01/2020.	04/22/2024.
931142 DP 5	WALMART INC			1	1.C FE	1,027,130	109.054	1,090,540	1,000,000	1,010,894	0	(3,357)	0	0	3.300	2.925	AO	6,325	33,000	11/10/2015.	04/22/2024.
931142 DP 5	WALMART INC			1	1.C FE	1,020,690	109.054	1,090,540	1,000,000	1,007,509	0	(2,308)	0	0	3.300	3.041	AO	6,325	33,000	10/07/2014.	04/22/2024.
931142 DV 2	WALMART INC			1	1.C FE	499,855	108.486	542,430	500,000	499,922	0	18	0	0	2.650	2.654	JD	589	13,250	10/11/2017.	12/15/2024.
931142 DV 2	WALMART INC			1	1.C FE	3,416,328	108.486	3,742,767	3,450,000	3,426,250	0	5,591	0	0	2.650	2.835	JD	4,063	91,425	03/14/2019.	12/15/2024.
931142 DV 2	WALMART INC			1	1.C FE	2,969,940	108.486	3,254,580	3,000,000	2,978,793	0	4,992	0	0	2.650	2.840	JD	3,533	79,500	03/14/2019.	12/15/2024.
931142 DV 2	WALMART INC			1	1.C FE	1,909,000	108.486	2,169,720	2,000,000	1,942,735	0	13,294	0	0	2.650	3.430	JD	2,356	53,000	05/21/2018.	12/15/2024.
931142 EK 5	WALMART INC			1	1.C FE	2,102,997	107.422	2,148,440	2,000,000	2,073,405	0	(29,593)	0	0	3.400	1.832	JD	944	68,000	01/01/2020.	06/26/2023.
25468P CL 8	WALT DISNEY COMPANY			1	2.A FE	2,498,325	101.398	2,534,950	2,500,000	2,499,798	0	131	0	0	3.750	3.758	JD	7,813	93,750	05/18/2011.	06/01/2021.
25468P CN 4	WALT DISNEY COMPANY			1	2.A FE	2,961,510	101.536	3,046,080	3,000,000	2,997,195	0	4,297	0	0	2.750	2.899	FA	30,938	82,500	08/17/2011.	08/16/2021.
25468P CT 1	WALT DISNEY COMPANY			1	2.A FE	496,500	102.466	512,330	500,000	499,553	0	381	0	0	2.550	2.630	FA	4,817	12,750	02/09/2012.	02/15/2022.
25468P CW 4	WALT DISNEY COMPANY			1	2.A FE	1,522,380	103.866	1,557,990	1,500,000	1,514,841	0	(7,539)	0	0	2.350	1.822	JD	2,938	35,250	01/01/2020.	12/01/2022.
25468P CW 4	WALT DISNEY COMPANY			1	2.A FE	992,320	103.866	1,038,660	1,000,000	998,371	0	816	0	0	2.350	2.437	JD	1,958	23,500	11/27/2012.	12/01/2022.
25468P DF 0	WALT DISNEY COMPANY			1	2.A FE	531,432	111.172	555,860	500,000	526,181	0	(5,252)	0	0	3.150	1.980	MS	4,550	15,750	01/01/2020.	09/17/2025.
25468P DF 0	WALT DISNEY COMPANY			1	2.A FE	997,620	111.172	1,111,720	1,000,000	998,754	0	236	0	0	3.150	3.178	MS	9,100	31,500	09/14/2015.	09/17/2025.
25468P DK 9	WALT DISNEY COMPANY			1	2.A FE	526,546	111.175	555,875	500,000	522,434	0	(4,112)	0	0	3.000	2.071	FA	5,750	15,000	01/01/2020.	02/13/2026.
25468P DM 5	WALT DISNEY COMPANY			1	2.A FE	355,815	105.090	394,088	375,000	363,475	0	1,904	0	0	1.850	2.442	JJ	2,891	6,938	10/21/2016.	07/30/2026.
254687 CK 0	WALT DISNEY COMPANY			1	1.G FE	4,119,200	100.466	4,018,667	4,000,000	4,007,649	0	(63,243)	0	0	4.500	2.881	FA	68,000	180,000	03/20/2019.	02/15/2021.
254687 CM 6	WALT DISNEY COMPANY			1	1.G FE	4,031,040	104.441	4,177,649	4,000,000	4,015,456	0	(8,787)	0	0	3.000	2.765	MS	35,333	120,000	03/20/2019.	09/15/2022.
254687 CR 5	WALT DISNEY COMPANY			1	1.G FE	2,080,760	109.423	2,188,479	2,000,000	2,050,265	0	(17,295)	0	0	4.000	3.039	AO	20,000	80,000	03/20/2019.	10/01/2023.
254687 CZ 7	WALT DISNEY COMPANY			1	1.G FE	1,030,820	111.000	1,110,004	1,000,000	1,020,998	0	(5,677)	0	0	3.700	3.085	MS	10,894	37,000	03/20/2019.	09/15/2024.
254687 DD 5	WALT DISNEY COMPANY			1	1.G FE	6,646,534	113.189	7,298,465	6,448,000	6,594,133	0	(29,493)	0	0	3.700	3.160	AO	50,366	238,576	03/20/2019.	10/15/2025.
254687 DF 0	WALT DISNEY COMPANY				1.G FE	866,131	131.512	920,587	700,000	825,174	0	(23,300)	0	0	7.700	3.631	AO	8,983	53,900	03/20/2019.	10/30/2025.
254687 DK 9	WALT DISNEY COMPANY			1	1.G FE	1,004,430	112.974	1,129,749	1,000,000	1,003,414	0	(543)	0	0	3.375	3.308	MN	4,313	33,750	03/20/2019.	11/15/2026.
C9716# AG 4	WASTE CONNECTIONS INC			1	2.A FE	1,858,846	103.346	1,963,574	1,900,000	1,882,602	0	10,104	0	0	3.090	3.670	FA	21,364	58,710	07/19/2018.	08/20/2022.
941053 AH 3	WASTE CONNECTIONS INC			1	2.A FE	5,033,150	119.130	5,956,500	5,000,000	5,027,045	0	(2,925)	0	0	4.250	4.167	JD	17,708	212,500	11/07/2018.	12/01/2028.
941053 AH 3	WASTE CONNECTIONS INC			1	2.A FE	4,018,880	119.130	4,765,200	4,000,000	4,015,377	0	(1,658)	0	0	4.250	4.191	JD	14,167	170,000	11/07/2018.	12/01/2028.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	1,495,220	103.676	1,555,140	1,500,000	1,499,045	0	517	0	0	2.900	2.937	MS	12,808	43,500	10/22/2012.	09/15/2022.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	993,550	103.676	1,036,760	1,000,000	998,736	0	698	0	0	2.900	2.975	MS	8,539	29,000	09/06/2012.	09/15/2022.
94106L AZ 2	WASTE MANAGEMENT INC			1	2.A FE	1,076,420	109.279	1,092,790	1,000,000	1,032,843	0	(10,010)	0	0	3.500	2.402	MN	4,472	35,000	06/14/2016.	05/15/2024.
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	528,685	109.583	547,915	500,000	514,173	0	(3,414)	0	0	3.125	2.363	MS	5,208	15,625	07/26/2016.	03/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	1,016,600	109.583	1,095,830	1,000,000	1,007,314	0	(1,737)	0	0	3.125	2.926	MS	10,417	31,250	04/08/2015.	03/01/2025.
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	995,740	109.583	1,095,830	1,000,000	998,036	0	428	0	0	3.125	3.175	MS	10,417	31,250	02/18/2015.	03/01/2025.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	1,005,420	112.959	1,129,590	1,000,000	1,003,868	0	(518)	0	0	3.150	3.085	MN	4,025	31,500	11/28/2017.	11/15/2027.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	1,001,150	112.959	1,129,590	1,000,000	1,000,833	0	(111)	0	0	3.150	3.136	MN	4,025	31,500	12/18/2017.	11/15/2027.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	2,000,480	112.959	2,259,180	2,000,000	2,000,359	0	(46)	0	0	3.150	3.147	MN	8,050	63,000	11/17/2017.	11/15/2027.
94106L BP 3	WASTE MANAGEMENT INC			1	2.A FE	4,988,150	99.171	4,958,550	5,000,000	4,988,233	0	83	0	0	1.500	1.525	MS	9,167	0	11/05/2020.	03/15/2031.
94973V AW 7	WELLPOINT INC			1	2.B FE	2,996,520	101.221	3,036,630	3,000,000	2,999,650	0	399	0	0	3.700	3.714	FA	41,933	111,000	08/10/2011.	08/15/2021.
94973V AX 5	WELLPOINT INC			1	2.B FE	1,989,760	103.777	2,075,540	2,000,000	1,998,354	0	1,122	0	0	3.125	3.185	MN	7,986	62,500	05/02/2012.	05/15/2022.
94973V BJ 5	WELLPOINT INC			1	2.B FE	994,980	109.758	1,097,580	1,000,000	997,949	0	514	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014.	08/15/2024.
94973V BJ 5	WELLPOINT INC			1	2.B FE	977,190	109.758	1,097,580	1,000,000	990,641	0	2,360	0	0	3.500	3.778	FA	13,222	35,000	09/18/2014.	08/15/2024.
94974B FC 9	WELLS FARGO & CO				2.A FE	2,114,640	103.691	2,073,820	2,000,000	2,016,025	0	(13,151)	0	0	3.500	2.806	MS	21,972	70,000	09/18/2012.	03/08/2022.
94974B FC 9	WELLS FARGO & CO				2.A FE	249,455	103.691	259,228	250,000	249,916	0	61	0	0	3.500	3.526	MS	2,747	8,750	03/01/2012.	03/08/2022.
94974B GA 2	WELLS FARGO & CO				2.A FE	1,048,025	109.618	1,096,180	1,000,000	1,038,173	0	(9,852)	0	0	3.300	2.216	MS	10,267	33,000	01/01/2020.	09/09/2024.
94974B GA 2	WELLS FARGO & CO				2.A FE	2,991,900	109.618	3,288,540	3,000,000	2,996,597	0	829	0	0	3.300	3.332	MS	30,800	99,000	09/02/2014.	09/09/2024.
94974B GH 7	WELLS FARGO & CO				2.A FE	2,888,460	108.757	3,262,710	3,000,000	2,939,608	0	13,329	0	0	3.000	3.527	FA	33,000	90,000	12/13/2016.	02/19/2025.
94974B GP 9	WELLS FARGO & CO				2.A FE	1,003,680	112.359	1,123,590	1,000,000	1,001,869	0	(364)	0	0	3.550	3.506	MS	9,072	35,500	09/22/2015.	09/29/2025.
94974B GP 9	WELLS FARGO & CO				2.A FE	1,996,500	112.359	2,247,180	2,000,000	1,998,103	0	346	0	0	3.550	3.571	MS	18,144	71,000	09/21/2015.	09/29/2025.
949746 RW 3	WELLS FARGO & CO				2.A FE	1,015,480	110.115	1,101,150	1,000,000	1,008,890	0	(1,536)	0	0	3.000	2.818	AO	5,750	30,000	06/28/2016.	04/22/2026.
949746 RW 3	WELLS FARGO & CO				2.A FE	1,993,140	110.115	2,202,300	2,000,000	1,996,052	0	666	0	0	3.000	3.040	AO	11,500	60,000	04/15/2016.	04/22/2026.
949746 SA 0	WELLS FARGO & CO				2.A FE	999,060	101.016	1,010,160	1,000,000	999,881	0	195	0	0	2.100	2.120	JJ	9,042	21,000	07/18/2016.	07/26/2021.
949746 SH 5	WELLS FARGO & CO				2.A FE	1,995,380	110.909	2,218,180	2,000,000	1,997,089	0	443	0	0	3.000	3.027	AO	11,333	60,000	10/18/2016.	10/23/2026.
949746 SK 8	WELLS FARGO & CO			2	2.A FE	3,000,000	102.867	3,086,010	3,000,000	3,000,000	0	0	0	0	3.069	3.069	JJ	40,153	92,070	01/17/2017.	01/24/2023.
95000U 2A 0	WELLS FARGO & CO			2	2.A FE	1,000,000	113.380	1,133,800	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017.	05/22/2028.
94988J 5R 4	WELLS FARGO BANK NA			1	1.D FE	524,036	108.046	540,230	500,000	517,424	0	(6,613)	0	0	3.550	2.131	FA	6,755	17,750	01/01/2020.	08/14/2023.
94988J 5T 0	WELLS FARGO BANK NA			1	1.D FE	1,029,207	102.383	1,023,830	1,000,000	1,012,358	0	(16,849)	0	0	3.625	1.893	AO	6,948	36,250	01/01/2020.	10/22/2021.
42217K BA 3	WELLTOWER INC			1	2.A FE	999,590	106.137	1,061,370	1,000,000	999,832	0	54	0	0	3.750	3.756	MS	11,042	37,500	08/25/2015.	03/15/2023.
42217K BC 9	WELLTOWER INC			1	2.A FE	3,056,790	110.223	3,306,690	3,000,000	3,031,899	0	(10,547)	0	0	4.500	4.094	JJ	62,250	135,000	07/25/2018.	01/15/2024.
42217K BF 2	WELLTOWER INC			1	2.A FE	1,066,310	113.354	1,133,540	1,000,000	1,034,226	0	(7,575)	0	0	4.000	3.118	JD	3,333	40,000	07/08/2016.	06/01/2025.
42217K BF 2	WELLTOWER INC			1	2.A FE	156,003	113.354	175,699	155,000	155,516	0	(111)	0	0	4.000	3.913	JD	517	6,200	04/06/2016.	06/01/2025.
95040Q AC 8	WELLTOWER INC			1	2.A FE	215,506	116.568	238,964	205,000	211,511	0	(1,170)	0	0	4.250	3.551	AO	2,178	8,713	06/01/2017.	04/01/2026.
95040Q AC 8	WELLTOWER INC			1	2.A FE	992,270	116.568	1,165,680	1,000,000	995,526	0	734	0	0	4.250	4.345	AO	10,625	42,500	02/23/2016.	04/01/2026.
95040Q AD 6	WELLTOWER INC			1	2.A FE	999,590	117.283	1,172,830	1,000,000	999,635	0	36	0	0	4.250	4.255	AO	8,972	42,500	04/03/2018.	04/15/2028.
95709T AL 4	WESTAR ENERGY			1	1.F FE	2,999,970	110.807	3,324,210	3,000,000	3,000,000	0	0	0	0	3.250	3.250	JD	8,125	97,500	11/05/2015.	12/01/2025.
95709T AN 0	WESTAR ENERGY			1	1.F FE	1,997,180	108.581	2,171,620	2,000,000	1,998,368	0	273	0	0	2.550	2.566	JJ	25,500	51,000	06/13/2016.	07/01/2026.
95709T AP 5	WESTAR ENERGY			1	1.F FE	996,120	110.390	1,103,900	1,000,000	997,434	0	362	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017.	04/01/2027.
95709T AP 5	WESTAR ENERGY			1	1.F FE	493,890	110.390	551,950	500,000	495,969	0	571	0	0	3.100	3.243	AO	3,875	15,500	03/01/2017.	04/01/2027.
958254 AB 0	WESTERN GAS PARTNERS LP			1	3.B FE	2,047,354	102.937	1,976,390	1,920,000	1,939,148	0	(14,725)	0	0	4.000	3.182	JJ	38,400	76,800	10/12/2012.	07/01/2022.
958254 AH 7	WESTERN GAS PARTNERS LP			1	3.B FE	994,350	104.000	1,040,000	1,000,000	995,646	0	496	0	0	4.500	4.571	MS	15,000	45,000	02/21/2018.	03/01/2028.
958587 BJ 5	WESTERN MASSACHUSETTS ELECTRIC CO			1	1.E FE	1,063,810	101.413	1,014,130	1,000,000	1,003,721	0	(8,009)	0	0	3.500	2.673	MS	10,306	35,000	10/01/2012.	09/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
960413 AF 9	WESTLAKE CHEMICAL		..	2	2.B FE	1,131,175	103.623	1,170,940	1,130,000	1,130,256	0	(167)	0	0	3.600	3.584	JJ	18,758	40,680	10/02/2014.	07/15/2022.
960413 AF 9	WESTLAKE CHEMICAL		..	2	2.B FE	943,370	103.623	1,036,230	1,000,000	988,514	0	7,055	0	0	3.600	4.379	JJ	16,600	36,000	09/10/2013.	07/15/2022.
960413 AT 9	WESTLAKE CHEMICAL		..	1	2.B FE	1,990,000	112.644	2,252,880	2,000,000	1,993,892	0	952	0	0	3.600	3.660	FA	27,200	72,000	08/03/2016.	08/15/2026.
772739 AL 2	WESTROCK RKT CO		..	1	2.B FE	1,077,630	105.122	1,051,220	1,000,000	1,013,633	0	(11,272)	0	0	4.900	3.691	MS	16,333	49,000	10/02/2014.	03/01/2022.
772739 AQ 1	WESTROCK RKT CO		..	1	2.B FE	785,573	106.278	797,085	750,000	759,745	0	(4,845)	0	0	4.000	3.295	MS	10,000	30,000	03/27/2015.	03/01/2023.
962166 BX 1	WEYERHAEUSER CO		..	1	2.B FE	2,559,616	118.188	3,004,339	2,542,000	2,556,937	0	(1,428)	0	0	4.000	3.919	MN	12,992	101,680	03/13/2019.	11/15/2029.
962166 BX 1	WEYERHAEUSER CO		..	1	2.B FE	1,858,270	118.188	2,186,478	1,850,000	1,856,969	0	(664)	0	0	4.000	3.948	MN	9,456	74,000	03/12/2019.	11/15/2029.
962166 BX 1	WEYERHAEUSER CO		..	1	2.B FE	2,996,760	118.188	3,545,640	3,000,000	2,997,000	0	266	0	0	4.000	4.013	MN	15,333	120,000	03/05/2019.	11/15/2029.
96332H CD 9	WHIRLPOOL CORP		..	1	2.B FE	2,999,010	101.962	3,058,860	3,000,000	2,999,807	0	44	0	0	4.850	4.854	JD	6,467	145,500	06/02/2011.	06/15/2021.
96332H CE 7	WHIRLPOOL CORP		..	1	2.B FE	1,997,000	105.808	2,116,160	2,000,000	1,999,409	0	344	0	0	4.700	4.719	JD	7,833	94,000	05/29/2012.	06/01/2022.
96332H CF 4	WHIRLPOOL CORP		..	1	2.B FE	1,119,228	106.432	1,170,752	1,100,000	1,104,833	0	(2,128)	0	0	3.700	3.486	MS	13,567	40,700	06/06/2013.	03/01/2023.
96332H CF 4	WHIRLPOOL CORP		..	1	2.B FE	998,010	106.432	1,064,320	1,000,000	999,467	0	216	0	0	3.700	3.724	MS	12,333	37,000	02/22/2013.	03/01/2023.
963320 AR 7	WHIRLPOOL CORP		..	1	2.B FE	1,005,420	109.865	1,098,650	1,000,000	1,001,933	0	(575)	0	0	4.000	3.933	MS	13,333	40,000	03/31/2014.	03/01/2024.
963320 AT 3	WHIRLPOOL CORP		..	1	2.B FE	1,997,940	111.052	2,221,040	2,000,000	1,998,972	0	199	0	0	3.700	3.712	MN	12,333	74,000	10/30/2014.	05/01/2025.
96926J AC 1	WILLIAM CARTER (144A)		..	1	3.B FE	1,000,000	105.437	1,054,370	1,000,000	1,000,000	0	0	0	0	5.625	5.625	MS	16,563	56,250	02/28/2019.	03/15/2027.
96950F AH 7	WILLIAMS COMPANIES INC		..	1	2.C FE	1,991,860	102.172	2,043,440	2,000,000	1,999,075	0	937	0	0	4.000	4.050	MN	10,222	80,000	11/14/2011.	11/15/2021.
96950F AJ 3	WILLIAMS COMPANIES INC		..	1	2.C FE	999,750	104.054	1,040,540	1,000,000	999,927	0	28	0	0	3.350	3.353	FA	12,656	33,500	08/09/2012.	08/15/2022.
976656 CD 8	WISCONSIN ELECTRIC POWER		..	1	1.G FE	504,230	101.151	505,755	500,000	500,232	0	(497)	0	0	2.950	2.850	MS	4,343	14,750	11/28/2011.	09/15/2021.
976656 CD 8	WISCONSIN ELECTRIC POWER		..	1	1.G FE	1,992,600	101.151	2,023,020	2,000,000	1,999,351	0	824	0	0	2.950	2.993	MS	17,372	59,000	09/08/2011.	09/15/2021.
976826 BJ 5	WISCONSIN POWER & LIGHT		..	1	1.G FE	2,988,270	102.899	3,086,970	3,000,000	2,997,558	0	1,243	0	0	2.250	2.294	MN	8,625	67,500	11/14/2012.	11/15/2022.
976826 BL 0	WISCONSIN POWER & LIGHT		..	1	1.G FE	999,650	110.924	1,109,240	1,000,000	999,728	0	32	0	0	3.050	3.054	AO	6,439	30,500	10/03/2017.	10/15/2027.
976826 BL 0	WISCONSIN POWER & LIGHT		..	1	1.G FE	997,090	110.924	1,109,240	1,000,000	997,903	0	270	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017.	10/15/2027.
976826 BL 0	WISCONSIN POWER & LIGHT		..	1	1.G FE	2,351,635	110.924	2,734,277	2,465,000	2,379,140	0	10,955	0	0	3.050	3.633	AO	15,872	75,183	05/30/2018.	10/15/2027.
976826 BM 8	WISCONSIN POWER & LIGHT		..	1	1.G FE	2,793,340	112.469	3,092,898	2,750,000	2,787,482	0	(3,976)	0	0	3.000	2.814	JJ	41,250	84,104	07/02/2019.	07/01/2029.
976826 BM 8	WISCONSIN POWER & LIGHT		..	1	1.G FE	4,985,400	112.469	5,623,450	5,000,000	4,987,347	0	1,287	0	0	3.000	3.034	JJ	75,000	152,917	06/17/2019.	07/01/2029.
978097 AD 5	WOLVERINE WORLD (144A)		..	1	3.C FE	1,001,250	102.312	1,023,120	1,000,000	1,000,694	0	(185)	0	0	5.000	4.977	MS	16,667	50,000	03/02/2018.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)		..	1	3.C FE	448,875	102.312	460,404	450,000	449,179	0	118	0	0	5.000	5.036	MS	7,500	22,500	03/06/2018.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)		..	1	3.C FE	491,250	102.312	511,560	500,000	493,689	0	928	0	0	5.000	5.259	MS	8,333	25,000	03/26/2018.	09/01/2026.
92940P AE 4	WRKCO INC		..	1	2.B FE	2,999,280	116.044	3,481,320	3,000,000	2,999,347	0	66	0	0	3.900	3.903	JD	9,750	117,000	05/16/2019.	06/01/2028.
96145D AB 1	WRKCO INC		..	1	2.B FE	997,210	107.675	1,076,752	1,000,000	998,442	0	385	0	0	3.000	3.044	MS	8,833	30,000	08/21/2017.	09/15/2024.
96145D AD 7	WRKCO INC		..	1	2.B FE	1,999,120	111.792	2,235,852	2,000,000	1,999,336	0	78	0	0	3.375	3.380	MS	19,875	67,500	08/21/2017.	09/15/2027.
96145D AD 7	WRKCO INC		..	1	2.B FE	107,340	111.792	128,561	115,000	109,158	0	738	0	0	3.375	4.253	MS	1,143	3,881	06/13/2018.	09/15/2027.
96145D AH 8	WRKCO INC		..	1	2.B FE	2,994,810	115.948	3,478,464	3,000,000	2,995,948	0	459	0	0	4.000	4.021	MS	35,333	120,000	03/01/2018.	03/15/2028.
983024 AF 7	WYETH		..	1	1.F FE	702,716	117.904	611,922	519,000	577,024	0	(17,835)	0	0	6.450	2.649	FA	13,948	33,476	04/22/2013.	02/01/2024.
983024 AF 7	WYETH		..	1	1.F FE	639,780	117.904	589,520	500,000	553,053	0	(16,247)	0	0	6.450	2.831	FA	13,438	32,250	04/15/2015.	02/01/2024.
98311A AA 3	WYNDHAM HOTELS & RESORTS (144A)		..	1	4.A FE	1,008,750	103.687	1,036,870	1,000,000	1,004,289	0	(1,756)	0	0	5.375	5.170	AO	11,347	53,750	05/11/2018.	04/15/2026.
98311A AA 3	WYNDHAM HOTELS & RESORTS (144A)		..	1	4.A FE	1,000,000	103.687	1,036,870	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	11,347	53,750	03/29/2018.	04/15/2026.
983130 AV 7	WYNN LAS VEGAS (144A)		..	1	4.A FE	977,500	104.667	1,046,670	1,000,000	988,948	0	2,265	0	0	5.500	5.800	MS	18,333	55,000	03/17/2015.	03/01/2025.
983130 AX 3	WYNN LAS VEGAS (144A)		..	1	4.A FE	1,010,000	103.262	1,032,620	1,000,000	1,006,809	0	(923)	0	0	5.250	5.119	MN	6,708	52,500	05/05/2017.	05/15/2027.
984121 CJ 0	XEROX CORP		..	1	3.B FE	1,544,870	104.500	1,619,750	1,550,000	1,548,003	0	530	0	0	3.800	3.840	MN	7,526	58,900	05/06/2014.	05/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98419M AB 6	XYLEM INC		..	1	2.B FE	4,996,750	103.240	5,162,000	5,000,000	4,999,341	0	372	0	0	4.875	4.883	AO	60,938	243,750	09/15/2011.	10/01/2021.
98419M AJ 9	XYLEM INC		..	1	2.B FE	3,791,320	112.535	4,501,400	4,000,000	3,848,776	0	22,587	0	0	3.250	3.982	MN	21,667	130,000	05/10/2018.	11/01/2026.
98459L AB 9	YALE UNIVERSITY REV (TAXABLE) S2020		..	1	1.A FE	21,353,992	102.715	21,648,213	21,076,000	21,340,743	0	(13,250)	0	0	1.482	1.179	AO	65,940	109,321	09/17/2020.	04/15/2030.
98459L AB 9	YALE UNIVERSITY REV (TAXABLE) S2020		..	1	1.A FE	20,000,000	102.715	20,543,000	20,000,000	20,000,000	0	0	0	0	1.482	1.482	AO	62,573	103,740	06/02/2020.	04/15/2030.
98877D AB 1	ZF NA CAPITAL (144A)		C	1	3.A FE	89,779	103.095	91,755	89,000	89,161	0	(119)	0	0	4.500	4.354	AO	690	4,005	04/27/2015.	04/29/2022.
98877D AB 1	ZF NA CAPITAL (144A)		C	1	3.A FE	1,003,750	103.095	1,030,950	1,000,000	1,000,748	0	(575)	0	0	4.500	4.437	AO	7,750	45,000	05/05/2015.	04/29/2022.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	2,194,525	107.886	2,309,839	2,141,000	2,175,766	0	(7,182)	0	0	4.750	4.333	AO	17,515	101,698	04/16/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,022,500	107.886	1,078,860	1,000,000	1,014,622	0	(3,019)	0	0	4.750	4.374	AO	8,181	47,500	04/20/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	153,225	107.886	161,829	150,000	152,099	0	(433)	0	0	4.750	4.390	AO	1,227	7,125	04/20/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	5,087,500	107.886	5,394,300	5,000,000	5,057,185	0	(11,794)	0	0	4.750	4.455	AO	40,903	237,500	05/03/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,013,750	107.886	1,078,860	1,000,000	1,008,890	0	(1,833)	0	0	4.750	4.520	AO	8,181	47,500	03/28/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	637,963	107.886	683,997	634,000	635,903	0	(396)	0	0	4.750	4.671	AO	5,186	30,115	04/27/2015.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	997,500	107.886	1,078,860	1,000,000	998,738	0	244	0	0	4.750	4.781	AO	8,181	47,500	05/21/2015.	04/29/2025.
98956P AC 6	ZIMMER BIOMET HOLDINGS INC		..	1	2.B FE	1,996,420	101.982	2,039,640	2,000,000	1,999,585	0	397	0	0	3.375	3.396	MN	5,625	67,500	11/07/2011.	11/30/2021.
98956P AF 9	ZIMMER BIOMET HOLDINGS INC		..	1	2.B FE	1,014,070	110.543	1,105,430	1,000,000	1,006,381	0	(1,466)	0	0	3.550	3.378	AO	8,875	35,500	04/28/2015.	04/01/2025.
98956P AF 9	ZIMMER BIOMET HOLDINGS INC		..	1	2.B FE	1,995,300	110.543	2,210,860	2,000,000	1,997,732	0	469	0	0	3.550	3.578	AO	17,750	71,000	03/10/2015.	04/01/2025.
98956P AL 6	ZIMMER BIOMET HOLDINGS INC		..	1	2.B FE	997,490	102.872	1,028,720	1,000,000	999,482	0	375	0	0	3.150	3.190	AO	7,875	31,500	03/10/2015.	04/01/2022.
98956P AQ 5	ZIMMER BIOMET HOLDINGS INC		..	1	2.B FE	999,410	106.738	1,067,380	1,000,000	999,684	0	117	0	0	3.700	3.713	MS	10,483	37,000	03/09/2018.	03/19/2023.
98978V AB 9	ZOETIS INC		..	1	2.B FE	1,002,410	105.249	1,052,490	1,000,000	1,000,596	0	(303)	0	0	3.250	3.220	FA	13,542	32,500	02/13/2013.	02/01/2023.
98978V AB 9	ZOETIS INC		..	1	2.B FE	998,900	105.249	1,052,490	1,000,000	999,722	0	119	0	0	3.250	3.263	FA	13,542	32,500	01/16/2013.	02/01/2023.
98978V AK 9	ZOETIS INC		..	1	2.B FE	1,002,790	116.827	1,168,270	1,000,000	1,001,448	0	(274)	0	0	4.500	4.465	MN	6,000	45,000	11/10/2015.	11/13/2025.
98978V AK 9	ZOETIS INC		..	1	2.B FE	997,690	116.827	1,168,270	1,000,000	998,697	0	226	0	0	4.500	4.529	MN	6,000	45,000	11/09/2015.	11/13/2025.
98978V AL 7	ZOETIS INC		..	1	2.B FE	994,440	112.020	1,120,200	1,000,000	996,064	0	518	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017.	09/12/2027.
98978V AL 7	ZOETIS INC		..	1	2.B FE	989,470	112.020	1,120,200	1,000,000	992,531	0	984	0	0	3.000	3.124	MS	9,083	30,000	10/04/2017.	09/12/2027.
98978V AN 3	ZOETIS INC		..	1	2.B FE	1,987,740	117.913	2,358,260	2,000,000	1,990,128	0	1,078	0	0	3.900	3.975	FA	28,383	78,000	09/10/2018.	08/20/2028.
98978V AN 3	ZOETIS INC		..	1	2.B FE	1,972,460	117.913	2,358,260	2,000,000	1,977,798	0	2,425	0	0	3.900	4.070	FA	28,383	78,000	09/24/2018.	08/20/2028.
98978V AQ 6	ZOETIS INC		..	1	2.B FE	2,001,240	101.869	2,037,380	2,000,000	2,000,223	0	(421)	0	0	3.250	3.228	FA	23,653	65,000	08/15/2018.	08/20/2021.
88579Y AF 8	3M COMPANY		..		1.E FE	1,003,905	102.558	1,025,580	1,000,000	1,002,348	0	(1,557)	0	0	2.000	1.839	JD	278	20,000	01/01/2020.	06/26/2022.
88579Y AF 8	3M COMPANY		..		1.E FE	3,940,600	102.558	4,102,320	4,000,000	3,990,335	0	6,328	0	0	2.000	2.166	JD	1,111	80,000	06/21/2012.	06/26/2022.
88579Y AF 8	3M COMPANY		..		1.E FE	985,060	102.558	1,025,580	1,000,000	997,569	0	1,591	0	0	2.000	2.167	JD	278	20,000	06/22/2012.	06/26/2022.
88579Y AR 2	3M COMPANY		..	1	1.E FE	980,740	111.084	1,110,840	1,000,000	987,568	0	2,460	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018.	08/07/2025.
88579Y AR 2	3M COMPANY		..	1	1.E FE	980,130	111.084	1,110,840	1,000,000	987,147	0	2,543	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018.	08/07/2025.
88579Y AV 3	3M COMPANY		..	1	1.E FE	700,968	107.720	754,040	700,000	700,823	0	(144)	0	0	2.250	2.227	MS	4,463	15,750	01/01/2020.	09/19/2026.
88579Y AV 3	3M COMPANY		..	1	1.E FE	1,835,237	107.720	2,073,610	1,925,000	1,863,835	0	9,711	0	0	2.250	2.856	MS	12,272	43,313	12/18/2017.	09/19/2026.
88579Y AY 7	3M COMPANY		..	1	1.E FE	1,987,720	111.523	2,230,460	2,000,000	1,991,269	0	1,139	0	0	2.875	2.946	AO	12,139	57,500	09/21/2017.	10/15/2027.
88579Y BB 6	3M COMPANY		..	1	1.E FE	3,990,240	108.824	4,352,960	4,000,000	3,994,021	0	1,762	0	0	3.250	3.300	FA	49,472	130,000	09/11/2018.	02/14/2024.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,010,350	112.716	1,127,160	1,000,000	1,007,231	0	(1,006)	0	0	3.550	3.422	JJ	15,285	35,500	10/04/2017.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,008,830	112.716	1,127,160	1,000,000	1,006,043	0	(840)	0	0	3.550	3.443	JJ	15,285	35,500	07/20/2017.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	112.716	1,127,160	1,000,000	999,051	0	124	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	340,310	112.716	400,142	355,000	344,066	0	1,423	0	0	3.550	4.089	JJ	5,426	12,603	04/03/2018.	07/26/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	958,280	112.716	1,127,160	1,000,000	968,863	0	4,051	0	0	3.550	4.095	JJ	15,285	35,500	04/18/2018.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	473,925	112.716	563,580	500,000	480,303	0	2,548	0	0	3.550	4.243	JJ	7,642	17,750	05/30/2018.	07/26/2027.
06366R JJ 5	BANK OF MONTREAL		A	1	1.C FE	998,770	104.045	1,040,450	1,000,000	999,732	0	131	0	0	2.550	2.564	MN	3,896	25,500	11/01/2012.	11/06/2022.
06366R JJ 5	BANK OF MONTREAL		A	1	1.C FE	971,810	104.045	1,040,450	1,000,000	994,032	0	3,092	0	0	2.550	2.883	MN	3,896	25,500	01/28/2013.	11/06/2022.
136375 AY 8	CANADIAN NATIONAL RAILWAY		A		1.F FE	162,251	116.198	133,628	115,000	126,101	0	(4,426)	0	0	7.625	3.355	MN	1,120	8,769	08/23/2011.	05/15/2023.
136375 BD 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	3,734,070	138.302	4,149,060	3,000,000	3,573,189	0	(64,131)	0	0	6.900	3.945	JJ	95,450	207,000	05/24/2018.	07/15/2028.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,008,960	101.805	1,018,050	1,000,000	1,000,759	0	(1,028)	0	0	2.850	2.742	JD	1,267	28,500	03/13/2012.	12/15/2021.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	990,450	101.805	1,018,050	1,000,000	998,963	0	1,046	0	0	2.850	2.960	JD	1,267	28,500	11/08/2011.	12/15/2021.
136375 BX 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,001,930	103.040	1,030,400	1,000,000	1,000,383	0	(227)	0	0	2.250	2.228	MN	2,875	22,500	11/09/2012.	11/15/2022.
136375 BX 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	998,670	103.040	1,030,400	1,000,000	999,715	0	141	0	0	2.250	2.265	MN	2,875	22,500	11/08/2012.	11/15/2022.
136375 CD 2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,978,400	108.155	2,163,100	2,000,000	1,990,791	0	2,187	0	0	2.950	3.076	MN	6,556	59,000	11/04/2014.	11/21/2024.
136375 CJ 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,907,320	109.864	2,197,280	2,000,000	1,936,516	0	11,043	0	0	2.750	3.425	MS	18,333	55,000	04/09/2018.	03/01/2026.
136385 AR 2	CANADIAN NATURAL RESOURCES		A	1	2.B FE	1,992,120	101.812	2,036,240	2,000,000	1,999,143	0	889	0	0	3.450	3.497	MN	8,817	69,000	11/10/2011.	11/15/2021.
136385 AT 8	CANADIAN NATURAL RESOURCES		A	1	2.B FE	1,006,890	108.941	1,089,410	1,000,000	1,002,418	0	(738)	0	0	3.800	3.717	AO	8,022	38,000	03/27/2014.	04/15/2024.
136385 AT 8	CANADIAN NATURAL RESOURCES		A	1	2.B FE	999,570	108.941	1,089,410	1,000,000	999,803	0	43	0	0	3.800	3.805	AO	8,022	38,000	03/26/2014.	04/15/2024.
136385 AW 1	CANADIAN NATURAL RESOURCES		A	1	2.B FE	2,995,590	104.612	3,138,360	3,000,000	2,998,327	0	774	0	0	2.950	2.979	JJ	40,808	88,500	05/23/2017.	01/15/2023.
13645R AK 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,753,967	107.620	1,926,398	1,790,000	1,781,763	0	3,420	0	0	4.450	4.669	MS	23,454	79,655	01/31/2011.	03/15/2023.
13645R AK 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	952,010	107.620	1,076,200	1,000,000	988,930	0	4,609	0	0	4.450	4.983	MS	13,103	44,500	02/09/2011.	03/15/2023.
13645R AP 9	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	981,510	104.166	1,041,660	1,000,000	997,666	0	2,125	0	0	4.500	4.731	JJ	20,750	45,000	11/28/2011.	01/15/2022.
13645R AS 3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	2,591,628	108.358	2,979,845	2,750,000	2,674,499	0	16,849	0	0	2.900	3.629	FA	33,229	79,750	09/08/2015.	02/01/2025.
13645R AT 1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	996,470	112.524	1,125,240	1,000,000	998,094	0	330	0	0	3.700	3.741	FA	15,417	37,000	07/29/2015.	02/01/2026.
13645R AY 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	3,493,101	117.447	4,069,539	3,465,000	3,487,380	0	(2,650)	0	0	4.000	3.896	JD	11,550	138,600	09/28/2018.	06/01/2028.
13645R AY 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,998,160	117.447	2,348,940	2,000,000	1,998,546	0	159	0	0	4.000	4.011	JD	6,667	80,000	05/14/2018.	06/01/2028.
13648T AA 5	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	2,994,060	105.229	3,156,870	3,000,000	2,994,473	0	413	0	0	2.050	2.072	MS	19,817	30,750	03/03/2020.	03/05/2030.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,016,220	109.640	1,096,400	1,000,000	1,005,985	0	(1,730)	0	0	3.625	3.426	JD	1,611	36,250	07/22/2014.	06/15/2024.
559222 AR 5	MAGNA INTERNATIONAL INC		A	1	1.G FE	2,988,300	114.691	3,440,730	3,000,000	2,993,695	0	1,146	0	0	4.150	4.198	AO	31,125	124,500	09/16/2015.	10/01/2025.
56501R AC 0	MANULIFE FINANCIAL CORP		A	1	1.G FE	1,060,120	116.454	1,164,540	1,000,000	1,039,419	0	(6,881)	0	0	4.150	3.314	MS	13,488	41,500	11/16/2017.	03/04/2026.
56501R AC 0	MANULIFE FINANCIAL CORP		A	1	1.G FE	2,008,960	116.454	2,329,080	2,000,000	2,006,191	0	(1,070)	0	0	4.150	4.082	MS	26,975	83,000	04/26/2018.	03/04/2026.
56501R AE 6	MANULIFE FINANCIAL CORP		A	2	2.A FE	3,000,000	109.450	3,283,500	3,000,000	3,000,000	0	0	0	0	4.061	4.061	FA	42,979	121,830	02/21/2017.	02/24/2032.
66977W AN 9	NOVA CHEMICALS (144A)		A	1	3.C FE	2,055,000	100.811	2,016,220	2,000,000	2,005,852	0	(9,810)	0	0	5.250	4.728	FA	43,750	105,000	06/03/2015.	08/01/2023.
67077M AD 0	NUTRIEN LTD		A	1	2.B FE	1,896,620	108.118	2,162,360	2,000,000	1,933,711	0	14,081	0	0	3.000	3.852	AO	15,000	60,000	04/10/2018.	04/01/2025.
67077M AE 8	NUTRIEN LTD		A	1	2.B FE	992,570	116.354	1,163,540	1,000,000	994,642	0	777	0	0	4.000	4.102	JD	1,778	40,000	04/10/2018.	12/15/2026.
67077M AJ 7	NUTRIEN LTD		A	1	2.B FE	2,972,040	104.053	3,121,590	3,000,000	2,988,473	0	6,236	0	0	3.150	3.376	AO	23,625	94,500	04/10/2018.	10/01/2022.
67077M AK 4	NUTRIEN LTD		A	1	2.B FE	1,988,220	106.389	2,127,780	2,000,000	1,994,176	0	2,249	0	0	3.500	3.626	JD	5,833	70,000	04/10/2018.	06/01/2023.
67077M AL 2	NUTRIEN LTD		A	1	2.B FE	968,250	110.036	1,100,360	1,000,000	979,701	0	4,352	0	0	3.375	3.902	MS	9,938	33,750	04/10/2018.	03/15/2025.
67077M AT 5	NUTRIEN LTD		A	1	2.B FE	4,983,850	119.599	5,979,950	5,000,000	4,985,923	0	1,371	0	0	4.200	4.240	AO	52,500	210,000	03/19/2019.	04/01/2029.
71644E AB 8	PETRO CANADA		A		2.A FE	2,171,820	106.698	1,600,470	1,500,000	1,568,826	0	(84,900)	0	0	9.250	3.298	AO	29,292	138,750	01/22/2013.	10/15/2021.
71644E AB 8	PETRO CANADA		A		2.A FE	1,363,140	106.698	1,066,980	1,000,000	1,040,087	0	(49,175)	0	0	9.250	4.022	AO	19,528	92,500	07/17/2013.	10/15/2021.
71644E AE 2	PETRO CANADA		A	1	2.A FE	64,700	129.343	64,672	50,000	59,430	0	(1,519)	0	0	7.875	3.993	JD	175	3,938	05/02/2017.	06/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
775109 AW 1	ROGERS COMMUNICATIONS		A	1	2.A FE	1,006,770	105.115	1,051,150	1,000,000	1,001,509	0	(739)	0	0	3.000	2.920	MS	8,833	30,000	03/01/2013.	03/15/2023.
775109 AY 7	ROGERS COMMUNICATIONS		A	1	2.A FE	1,996,260	109.404	2,188,080	2,000,000	1,998,711	0	399	0	0	4.100	4.122	AO	20,500	82,000	09/25/2013.	10/01/2023.
775109 BE 0	ROGERS COMMUNICATIONS		A	1	2.A FE	992,520	113.258	1,132,580	1,000,000	995,947	0	730	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015.	12/15/2025.
775109 BE 0	ROGERS COMMUNICATIONS		A	1	2.A FE	1,136,073	113.258	1,294,539	1,143,000	1,138,316	0	843	0	0	3.625	3.716	JD	1,842	41,434	04/13/2018.	12/15/2025.
775109 BE 0	ROGERS COMMUNICATIONS		A	1	2.A FE	3,910,760	113.258	4,530,320	4,000,000	3,939,120	0	10,902	0	0	3.625	3.966	JD	6,444	145,000	04/24/2018.	12/15/2025.
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	983,540	110.662	1,106,620	1,000,000	989,741	0	1,567	0	0	2.900	3.092	MN	3,706	29,000	11/01/2016.	11/15/2026.
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	1,904,160	110.662	2,213,240	2,000,000	1,932,620	0	10,146	0	0	2.900	3.540	MN	7,411	58,000	02/06/2018.	11/15/2026.
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	921,010	110.662	1,106,620	1,000,000	940,354	0	8,826	0	0	2.900	4.051	MN	3,706	29,000	09/28/2018.	11/15/2026.
80685X AB 7	SCHLUMBERGER FINANCE CANADA (144A)		..	1	1.F FE	999,300	103.789	1,037,890	1,000,000	999,710	0	140	0	0	2.650	2.665	MN	3,018	26,500	11/14/2017.	11/20/2022.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	1,537,755	110.357	1,644,319	1,490,000	1,515,289	0	(6,409)	0	0	3.600	3.107	JD	4,470	53,640	05/03/2017.	12/01/2024.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	2,061,720	110.357	2,207,140	2,000,000	2,032,695	0	(8,282)	0	0	3.600	3.125	JD	6,000	72,000	05/03/2017.	12/01/2024.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	1,003,460	110.357	1,103,570	1,000,000	1,001,479	0	(367)	0	0	3.600	3.557	JD	3,000	36,000	11/21/2014.	12/01/2024.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	992,350	110.357	1,103,570	1,000,000	996,651	0	776	0	0	3.600	3.692	JD	3,000	36,000	11/20/2014.	12/01/2024.
87971M BD 4	TELUS CORP		A	1	2.A FE	2,786,102	109.978	3,325,735	3,024,000	2,853,401	0	24,257	0	0	2.800	3.842	FA	31,752	84,672	02/13/2018.	02/16/2027.
87971M BD 4	TELUS CORP		A	1	2.A FE	3,734,116	109.978	4,509,098	4,100,000	3,829,005	0	38,276	0	0	2.800	4.028	FA	43,050	114,800	06/07/2018.	02/16/2027.
87971M BF 9	TELUS CORP		A	1	2.A FE	2,178,308	114.780	2,525,160	2,200,000	2,183,776	0	2,073	0	0	3.700	3.825	MS	23,968	81,400	03/22/2018.	09/15/2027.
87971M BF 9	TELUS CORP		A	1	2.A FE	1,979,180	114.780	2,295,600	2,000,000	1,984,433	0	1,989	0	0	3.700	3.832	MS	21,789	74,000	03/27/2018.	09/15/2027.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	998,190	106.195	1,061,950	1,000,000	999,506	0	183	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	4,848,300	106.195	5,309,750	5,000,000	4,919,511	0	29,834	0	0	2.750	3.417	JJ	63,403	137,500	07/18/2018.	07/15/2023.
89352H AK 5	TRANSCANADA PIPELINES		A	1	2.A FE	993,710	108.124	1,081,240	1,000,000	997,963	0	665	0	0	3.750	3.826	AO	7,813	37,500	10/02/2013.	10/16/2023.
89352H AW 9	TRANSCANADA PIPELINES		A	1	2.A FE	1,992,220	118.139	2,362,780	2,000,000	1,993,903	0	680	0	0	4.250	4.298	MN	10,861	85,000	05/03/2018.	05/15/2028.
893526 DM 2	TRANSCANADA PIPELINES		A	1	2.A FE	1,998,420	103.398	2,067,960	2,000,000	1,999,701	0	170	0	0	2.500	2.509	FA	20,833	50,000	07/30/2012.	08/01/2022.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	2,087,500	110.561	2,211,220	2,000,000	2,043,941	0	(12,410)	0	0	5.375	4.631	JD	4,778	107,500	04/03/2017.	06/15/2024.
00913R AB 2	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,144,691	100.951	1,206,364	1,195,000	1,182,396	0	16,504	0	0	1.750	3.198	MS	5,402	20,913	08/28/2018.	09/27/2021.
00913R AB 2	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,963,531	100.951	2,069,496	2,050,000	2,028,334	0	28,370	0	0	1.750	3.201	MS	9,268	35,875	08/28/2018.	09/27/2021.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	996,220	109.004	1,090,040	1,000,000	997,697	0	365	0	0	2.500	2.543	MS	6,458	25,000	09/22/2016.	09/27/2026.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,100,203	109.004	1,242,646	1,140,000	1,113,592	0	4,160	0	0	2.500	2.941	MS	7,363	28,500	08/28/2017.	09/27/2026.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,112,777	109.004	1,293,877	1,187,000	1,129,043	0	8,978	0	0	2.500	3.444	MS	7,666	29,675	02/26/2019.	09/27/2026.
00913R AF 3	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,960,340	107.584	2,151,680	2,000,000	1,964,651	0	3,598	0	0	2.250	2.477	MS	13,750	45,000	10/15/2019.	09/10/2029.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	3,989,920	105.038	4,201,520	4,000,000	3,997,348	0	1,068	0	0	2.700	2.729	AO	22,200	108,000	04/09/2013.	04/17/2023.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,004,250	108.400	1,084,000	1,000,000	1,002,944	0	(438)	0	0	3.150	3.096	AO	7,000	31,500	11/30/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,003,700	108.400	1,084,000	1,000,000	1,002,397	0	(356)	0	0	3.150	3.106	AO	7,000	31,500	04/06/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,001,090	108.400	1,084,000	1,000,000	1,000,759	0	(113)	0	0	3.150	3.136	AO	7,000	31,500	12/19/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,518,860	108.400	1,647,680	1,520,000	1,519,180	0	110	0	0	3.150	3.159	AO	10,640	47,880	01/16/2018.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,998,120	108.400	2,168,000	2,000,000	1,998,695	0	176	0	0	3.150	3.161	AO	14,000	63,000	04/05/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,960,960	108.400	2,168,000	2,000,000	1,971,994	0	3,930	0	0	3.150	3.399	AO	14,000	63,000	02/05/2018.	04/10/2027.
01748T AB 7	ALLEGION PLC		D	1	2.C FE	2,007,120	111.084	2,221,680	2,000,000	2,006,268	0	(618)	0	0	3.500	3.457	AO	17,500	70,778	09/20/2019.	10/01/2029.
02315Q AA 6	AMBAC LSNI LLC (144A)		D	2	6. *	0	99.375	5	5	5	5	0	0	0	6.000	6.868	MJSD.	0	0	03/01/2018.	02/12/2023.
02364W BD 6	AMERICA MOVIL SA		D	1	2.A FE	1,026,270	103.870	1,038,700	1,000,000	1,004,569	0	(2,860)	0	0	3.125	2.820	JJ	14,236	31,250	07/30/2012.	07/16/2022.
02364W BD 6	AMERICA MOVIL SA		D	1	2.A FE	994,900	103.870	1,038,700	1,000,000	999,093	0	558	0	0	3.125	3.185	JJ	14,236	31,250	07/09/2012.	07/16/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
034863 AG 5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	2,977,440	105.364	3,160,920	3,000,000	2,995,208	0	2,515	0	0	4.125	4.218	MS	32,313	123,750	09/20/2012.	09/27/2022.
034863 AU 4	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	995,460	117.518	1,175,180	1,000,000	996,470	0	398	0	0	4.500	4.557	MS	13,125	45,000	03/13/2018.	03/15/2028.
00182E BA 6	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	999,100	101.030	1,010,300	1,000,000	999,884	0	185	0	0	2.125	2.144	JJ	8,972	21,250	07/21/2016.	07/28/2021.
00182E BC 2	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	995,750	102.672	1,026,720	1,000,000	999,026	0	872	0	0	2.875	2.967	JJ	12,378	28,750	01/18/2017.	01/25/2022.
00182E BF 5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	1,995,800	113.330	2,266,600	2,000,000	1,997,069	0	389	0	0	3.450	3.475	JJ	31,242	69,000	07/11/2017.	07/17/2027.
00182E BJ 7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	996,570	114.296	1,142,960	1,000,000	997,439	0	313	0	0	3.450	3.491	JJ	15,238	34,500	01/16/2018.	01/21/2028.
00216L AA 1	ASB BANK LIMITED (144A)		D		1.E FE	3,978,560	107.889	4,315,560	4,000,000	3,988,893	0	4,210	0	0	3.750	3.869	JD	6,667	150,000	06/07/2018.	06/14/2023.
00216L AC 7	ASB BANK LIMITED (144A)		D		1.E FE	1,995,600	107.935	2,158,700	2,000,000	1,996,891	0	843	0	0	3.125	3.173	MN	6,424	62,500	05/16/2019.	05/23/2024.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	995,630	112.512	1,125,120	1,000,000	997,434	0	471	0	0	3.375	3.432	MN	4,219	33,750	12/05/2016.	11/16/2025.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	2,972,100	112.512	3,375,360	3,000,000	2,985,107	0	2,742	0	0	3.375	3.486	MN	12,656	101,250	11/10/2015.	11/16/2025.
046353 AR 9	ASTRAZENECA PLC		D	1	2.A FE	4,983,650	107.817	5,390,850	5,000,000	4,990,888	0	3,194	0	0	3.500	3.572	FA	64,653	175,000	08/14/2018.	08/17/2023.
046353 AW 8	ASTRAZENECA PLC		D	1	2.A FE	4,922,200	99.066	4,953,300	5,000,000	4,922,649	0	449	0	0	1.375	1.549	FA	27,500	0	12/07/2020.	08/06/2030.
046353 AW 8	ASTRAZENECA PLC		D	1	2.A FE	7,225,835	99.066	7,275,407	7,344,000	7,226,505	0	670	0	0	1.375	1.555	FA	40,392	0	12/07/2020.	08/06/2030.
046353 AW 8	ASTRAZENECA PLC		D	1	2.A FE	2,951,460	99.066	2,971,980	3,000,000	2,951,740	0	280	0	0	1.375	1.556	FA	16,500	0	12/07/2020.	08/06/2030.
05253J AL 5	AUST & NZ BANKING GROUP NY		D		1.D FE	1,992,560	114.915	2,298,300	2,000,000	1,995,959	0	731	0	0	3.700	3.745	MN	9,250	74,000	11/09/2015.	11/16/2025.
05253J AQ 4	AUST & NZ BANKING GROUP NY		D		1.D FE	1,999,160	102.087	2,041,740	2,000,000	1,999,815	0	173	0	0	2.550	2.559	MN	5,383	51,000	11/16/2016.	11/23/2021.
05253J AS 0	AUST & NZ BANKING GROUP NY		D		1.D FE	999,440	103.303	1,033,030	1,000,000	999,823	0	113	0	0	2.625	2.637	MN	2,990	26,250	05/15/2017.	05/19/2022.
05252A BK 6	AUSTRALIA & NEW ZEALAND BANK (144A)		D		1.D FE	2,851,970	100.090	2,755,478	2,753,000	2,754,354	0	(41,690)	0	0	4.875	3.322	JJ	62,631	134,209	08/03/2018.	01/12/2021.
067316 AD 1	BACARDI LTD (144A)		D	1	2.C FE	1,992,540	106.074	2,121,480	2,000,000	1,995,598	0	722	0	0	2.750	2.793	JJ	25,208	55,000	07/07/2016.	07/15/2026.
067316 AD 1	BACARDI LTD (144A)		D	1	2.C FE	976,770	106.074	1,060,740	1,000,000	984,752	0	2,488	0	0	2.750	3.051	JJ	12,604	27,500	08/31/2017.	07/15/2026.
067316 AF 6	BACARDI LTD (144A)		D	1	2.C FE	3,987,240	118.727	4,749,080	4,000,000	3,989,933	0	1,094	0	0	4.700	4.740	MN	23,500	188,000	04/24/2018.	05/15/2028.
05523R AB 3	BAE SYSTEMS PLC (144A)		D	1	2.B FE	332,154	103.237	309,711	300,000	303,128	0	(3,922)	0	0	4.750	3.374	AO	3,167	14,250	08/24/2012.	10/11/2021.
05523R AB 3	BAE SYSTEMS PLC (144A)		D	1	2.B FE	528,985	103.237	516,185	500,000	502,777	0	(3,482)	0	0	4.750	4.010	AO	5,278	23,750	04/09/2012.	10/11/2021.
05523R AB 3	BAE SYSTEMS PLC (144A)		D	1	2.B FE	1,997,960	103.237	2,064,740	2,000,000	1,999,666	0	242	0	0	4.750	4.763	AO	21,111	95,000	10/05/2011.	10/11/2021.
06407E AA 3	BANK OF NEW ZEALAND (144A)		D		1.E FE	2,090,858	108.744	2,174,880	2,000,000	2,069,717	0	(21,141)	0	0	3.500	2.341	FA	25,278	70,000	01/01/2020.	02/20/2024.
06739F HV 6	BARCLAYS BANK PLC		D		1.F FE	2,102,660	110.409	2,208,180	2,000,000	2,041,589	0	(11,543)	0	0	3.750	3.095	MN	9,583	75,000	04/23/2015.	05/15/2024.
06738E AE 5	BARCLAYS PLC		D		2.B FE	1,014,400	110.312	1,103,120	1,000,000	1,006,681	0	(1,458)	0	0	3.650	3.477	MS	10,646	36,500	04/08/2015.	03/16/2025.
06738E AE 5	BARCLAYS PLC		D		2.B FE	996,850	110.312	1,103,120	1,000,000	998,491	0	317	0	0	3.650	3.688	MS	10,646	36,500	03/09/2015.	03/16/2025.
06738E AL 9	BARCLAYS PLC		D		2.B FE	999,450	100.054	1,000,540	1,000,000	999,981	0	109	0	0	3.250	3.262	JJ	15,257	32,500	01/05/2016.	01/12/2021.
06738E AN 5	BARCLAYS PLC		D		2.B FE	2,067,580	115.365	2,307,300	2,000,000	2,039,602	0	(6,993)	0	0	4.375	3.937	JJ	41,076	87,500	09/20/2016.	01/12/2026.
06738E AN 5	BARCLAYS PLC		D		2.B FE	1,990,240	115.365	2,307,300	2,000,000	1,994,525	0	947	0	0	4.375	4.436	JJ	41,076	87,500	01/05/2016.	01/12/2026.
06738E AU 9	BARCLAYS PLC		D	1	2.B FE	1,006,460	114.899	1,148,990	1,000,000	1,004,201	0	(601)	0	0	4.337	4.257	JJ	20,601	43,370	01/04/2017.	01/10/2028.
06738E AU 9	BARCLAYS PLC		D	1	2.B FE	1,000,000	114.899	1,148,990	1,000,000	1,000,000	0	0	0	0	4.337	4.337	JJ	20,601	43,370	01/03/2017.	01/10/2028.
D06216 FG 1	BASF SE		D		2.C FE	2,011,100	102.150	2,043,000	2,000,000	2,002,555	0	(2,402)	0	0	2.500	2.360	JAN	47,500	50,000	04/12/2017.	01/18/2022.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	1,035,910	103.798	1,037,980	1,000,000	1,005,972	0	(4,036)	0	0	3.250	2.821	JD	2,167	32,500	10/18/2012.	06/07/2022.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	1,022,220	103.798	1,037,980	1,000,000	1,003,677	0	(2,484)	0	0	3.250	2.985	JD	2,167	32,500	09/07/2012.	06/07/2022.
05530Q AK 6	BAT INTL FINANCE (144A)		D	1	2.B FE	996,970	112.547	1,125,470	1,000,000	998,487	0	301	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015.	06/15/2025.
055451 AL 2	BHP BILLITON FINANCE USA		D		1.F FE	2,972,910	102.665	3,079,950	3,000,000	2,997,142	0	3,040	0	0	3.250	3.357	MN	10,833	97,500	11/16/2011.	11/21/2021.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	2,029,120	102.884	2,057,680	2,000,000	2,007,062	0	(6,022)	0	0	2.875	2.559	FA	20,285	57,500	03/13/2017.	02/24/2022.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	996,830	102.884	1,028,840	1,000,000	999,564	0	350	0	0	2.875	2.912	FA	10,142	28,750	04/16/2012.	02/24/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	993,120	102.884	1,028,840	1,000,000	999,082	0	757	0	0	2.875	2.955	FA	10,142	28,750	02/22/2012.	02/24/2022.
055451 AU 2	BHP BILLITON FINANCE USA		D	1	1.F FE	1,059,050	109.342	1,093,420	1,000,000	1,026,183	0	(9,039)	0	0	3.850	2.852	MS	9,625	38,500	03/15/2017.	09/30/2023.
055451 AU 2	BHP BILLITON FINANCE USA		D	1	1.F FE	998,770	109.342	1,093,420	1,000,000	999,566	0	131	0	0	3.850	3.865	MS	9,625	38,500	09/25/2013.	09/30/2023.
05579H AB 8	BNZ INTL FUNDING (144A)		D		1.E FE	999,300	100.398	1,003,980	1,000,000	999,932	0	125	0	0	2.750	2.765	MS	9,090	27,500	02/23/2016.	03/02/2021.
05579H AE 2	BNZ INTL FUNDING (144A)		D		1.E FE	998,240	102.976	1,029,760	1,000,000	999,556	0	360	0	0	2.900	2.938	FA	10,472	29,000	02/13/2017.	02/21/2022.
05579H AH 5	BNZ INTL FUNDING (144A)		D		1.E FE	998,220	104.276	1,042,760	1,000,000	999,320	0	345	0	0	2.650	2.687	MN	4,196	26,500	07/27/2017.	11/03/2022.
05579H AJ 1	BNZ INTL FUNDING (144A)		D		1.E FE	994,310	106.260	1,062,600	1,000,000	997,378	0	1,130	0	0	3.375	3.500	MS	11,156	33,750	02/22/2018.	03/01/2023.
05565Q BU 1	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,007,380	102.691	1,026,910	1,000,000	1,000,683	0	(833)	0	0	3.561	3.473	MN	5,935	35,610	10/28/2011.	11/01/2021.
05565Q BU 1	BP CAPITAL MARKETS PLC		D	1	1.G FE	2,000,000	102.691	2,053,820	2,000,000	2,000,000	0	0	0	0	3.561	3.561	MN	11,870	71,220	10/27/2011.	11/01/2021.
05565Q CB 2	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,986,160	103.976	2,079,520	2,000,000	1,997,169	0	1,460	0	0	2.500	2.579	MN	7,639	50,000	11/01/2012.	11/06/2022.
05565Q CJ 5	BP CAPITAL MARKETS PLC		D	1	1.F FE	1,000,000	109.565	1,095,650	1,000,000	1,000,000	0	0	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013.	09/26/2023.
05565Q CP 1	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,017,250	109.834	1,098,340	1,000,000	1,006,973	0	(2,093)	0	0	3.814	3.574	FA	14,938	38,140	09/15/2015.	02/10/2024.
111013 AK 4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	514,656	105.184	536,438	510,000	511,856	0	(940)	0	0	3.125	2.926	MN	1,549	15,938	12/04/2017.	11/26/2022.
111013 AK 4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	995,660	105.184	1,051,840	1,000,000	999,046	0	469	0	0	3.125	3.176	MN	3,038	31,250	11/19/2012.	11/26/2022.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	318,360	111.426	334,278	300,000	313,292	0	(3,382)	0	0	3.750	2.491	MS	3,281	11,250	06/26/2019.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,033,890	111.426	1,114,260	1,000,000	1,016,004	0	(4,004)	0	0	3.750	3.287	MS	10,938	37,500	03/31/2016.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,938,741	111.426	2,083,666	1,870,000	1,899,404	0	(7,355)	0	0	3.750	3.295	MS	20,453	70,125	03/23/2015.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	408,448	111.426	439,018	394,000	400,181	0	(1,546)	0	0	3.750	3.296	MS	4,309	14,775	03/23/2015.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,002,630	111.426	1,114,260	1,000,000	1,001,057	0	(272)	0	0	3.750	3.718	MS	10,938	37,500	09/25/2014.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	996,200	111.426	1,114,260	1,000,000	998,380	0	389	0	0	3.750	3.796	MS	10,938	37,500	09/09/2014.	09/16/2024.
191241 AJ 7	COCA-COLA FEMSA SAB CV		D	1	1.G FE	996,040	100.275	1,002,750	1,000,000	996,131	0	91	0	0	1.850	1.887	MS	6,115	0	08/26/2020.	09/01/2032.
191241 AJ 7	COCA-COLA FEMSA SAB CV		D	1	1.G FE	1,985,700	100.275	2,005,500	2,000,000	1,986,028	0	328	0	0	1.850	1.917	MS	12,231	0	08/27/2020.	09/01/2032.
21987B AW 8	CODELCO (144A)		D	1	1.G FE	1,964,740	111.791	2,235,820	2,000,000	1,975,251	0	3,238	0	0	3.625	3.839	FA	30,007	72,500	07/25/2017.	08/01/2027.
21987B AZ 1	CODELCO (144A)		D	1	1.G FE	9,984,600	108.316	10,831,600	10,000,000	9,985,968	0	1,354	0	0	3.000	3.018	MS	75,000	300,000	09/23/2019.	09/30/2029.
20271R AP 5	COMMONWEALTH BANK AUST NY		D	1	1.D FE	998,370	100.455	1,004,550	1,000,000	999,889	0	321	0	0	2.550	2.585	MS	7,508	25,500	03/08/2016.	03/15/2021.
2027A0 HT 9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,480	110.833	1,108,330	1,000,000	999,684	0	50	0	0	2.850	2.856	MN	3,404	28,500	05/11/2016.	05/18/2026.
2027A0 HY 8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	110.439	1,104,390	1,000,000	998,197	0	287	0	0	2.625	2.659	MS	8,313	26,250	08/29/2016.	09/06/2026.
2027A0 HY 8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,844,880	110.439	2,208,780	2,000,000	1,891,143	0	16,910	0	0	2.625	3.695	MS	16,625	52,500	02/27/2018.	09/06/2026.
2027A0 JK 6	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	103.031	1,030,310	1,000,000	999,231	0	606	0	0	2.750	2.814	MS	8,403	27,500	03/06/2017.	03/10/2022.
2027A0 JT 7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	991,750	112.584	1,125,840	1,000,000	994,095	0	770	0	0	3.150	3.248	MS	8,838	31,500	10/31/2017.	09/19/2027.
2027A0 JZ 3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	3,997,040	118.236	4,729,440	4,000,000	3,997,572	0	265	0	0	3.900	3.909	MS	45,067	156,000	03/12/2018.	03/16/2028.
2027A0 JZ 3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,979,880	118.236	2,364,720	2,000,000	1,984,516	0	1,806	0	0	3.900	4.024	MS	22,533	78,000	04/26/2018.	03/16/2028.
21688A AL 6	COOPERATIEVE RABOBANK UA		D		1.E FE	999,300	104.923	1,049,230	1,000,000	999,702	0	139	0	0	2.750	2.765	JJ	13,063	27,500	01/03/2018.	01/10/2023.
225401 AF 5	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	1,004,450	113.354	1,133,540	1,000,000	1,003,292	0	(402)	0	0	3.869	3.815	JJ	18,055	38,690	01/08/2018.	01/12/2029.
225401 AF 5	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	1,000,000	113.354	1,133,540	1,000,000	1,000,000	0	0	0	0	3.869	3.869	JJ	18,055	38,690	01/05/2018.	01/12/2029.
225401 AG 3	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	5,000,000	108.411	5,420,550	5,000,000	5,000,000	0	0	0	0	4.207	4.207	JD	10,518	210,350	06/06/2018.	06/12/2024.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	1,035,520	103.839	1,038,390	1,000,000	1,006,197	0	(4,131)	0	0	3.000	2.563	JD	1,333	30,000	04/08/2013.	06/15/2022.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	1,025,820	103.839	1,038,390	1,000,000	1,004,303	0	(2,866)	0	0	3.000	2.696	JD	1,333	30,000	09/20/2012.	06/15/2022.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	1,018,380	103.839	1,038,390	1,000,000	1,003,890	0	(2,591)	0	0	3.000	2.725	JD	1,333	30,000	01/06/2015.	06/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	1,993,980	103.839	2,076,780	2,000,000	1,998,992	0	655	0	0	3.000	3.035	JD	2,667	60,000	05/29/2012.	06/15/2022.
23636T AE 0	DANONE SA (144A)		D	1	2.A FE	3,000,000	109.974	3,299,220	3,000,000	3,000,000	0	0	0	0	2.947	2.947	MN	14,489	88,410	10/26/2016.	11/02/2026.
23636A AE 1	DANSKE BANK A/S (144A)		D		1.F FE	999,770	100.434	1,004,340	1,000,000	999,944	0	26	0	0	2.800	2.805	MS	8,633	28,000	03/07/2016.	03/10/2021.
23636A AH 4	DANSKE BANK A/S (144A)		D		1.F FE	995,940	101.139	1,011,390	1,000,000	999,403	0	835	0	0	2.000	2.086	MS	6,222	20,000	08/31/2016.	09/08/2021.
23636A AM 3	DANSKE BANK A/S (144A)		D		1.F FE	1,000,700	102.548	1,025,480	1,000,000	1,000,151	0	(143)	0	0	2.700	2.685	MS	8,925	27,000	02/27/2017.	03/02/2022.
23636A AM 3	DANSKE BANK A/S (144A)		D		1.F FE	998,370	102.548	1,025,480	1,000,000	999,579	0	332	0	0	2.700	2.735	MS	8,925	27,000	02/23/2017.	03/02/2022.
23636A AR 2	DANSKE BANK A/S (144A)		D		2.A FE	3,994,880	113.985	4,559,400	4,000,000	3,995,885	0	448	0	0	4.375	4.391	JD	8,750	175,000	06/05/2018.	06/12/2028.
25156P AV 5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	104.694	1,046,940	1,000,000	999,955	0	9	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016.	09/19/2023.
25156P BA 0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	2,996,250	112.540	3,376,200	3,000,000	2,997,527	0	353	0	0	3.600	3.615	JJ	48,300	108,000	01/09/2017.	01/19/2027.
25156P BB 8	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	3,982,080	118.153	4,726,120	4,000,000	3,985,833	0	1,562	0	0	4.375	4.431	JD	4,375	175,000	06/14/2018.	06/21/2028.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	1,002,500	104.776	1,047,760	1,000,000	1,000,624	0	(288)	0	0	2.625	2.596	AO	4,521	26,250	04/25/2013.	04/29/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	501,035	104.776	523,880	500,000	500,272	0	(125)	0	0	2.625	2.601	AO	2,260	13,125	04/25/2013.	04/29/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	1,995,100	104.776	2,095,520	2,000,000	1,998,705	0	516	0	0	2.625	2.653	AO	9,042	52,500	04/24/2013.	04/29/2023.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	548,358	116.739	583,695	500,000	542,962	0	(5,396)	0	0	3.875	2.550	MN	2,260	19,375	01/01/2020.	05/18/2028.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,998,680	116.739	4,669,560	4,000,000	3,998,848	0	117	0	0	3.875	3.879	MN	18,083	155,000	05/16/2018.	05/18/2028.
25243Y BB 4	DIAGEO CAPITAL PLC		D	1	1.G FE	11,891,520	107.681	12,921,720	12,000,000	11,903,410	0	9,800	0	0	2.375	2.477	AO	53,042	301,625	09/30/2019.	10/24/2029.
23341C AA 1	DNB BANK ASA (144A)		D		1.D FE	1,995,040	100.903	2,018,060	2,000,000	1,999,521	0	1,011	0	0	2.375	2.428	JD	3,826	47,500	05/25/2016.	06/02/2021.
25600W AF 7	DNB BOLIGKREDITT AS (144A)		D		1.A FE	997,200	102.677	1,026,770	1,000,000	999,250	0	570	0	0	2.500	2.560	MS	6,389	25,000	03/21/2017.	03/28/2022.
25600W AG 5	DNB BOLIGKREDITT AS (144A)		D		1.A FE	3,991,600	107.084	4,283,360	4,000,000	3,995,622	0	1,655	0	0	3.250	3.296	JD	722	130,000	06/21/2018.	06/28/2023.
29081P AE 5	EMBOT ANDINA (144A)		D	1	2.B FE	514,994	110.891	572,198	516,000	515,632	0	108	0	0	5.000	5.025	AO	6,450	25,800	09/26/2013.	10/01/2023.
656531 AC 4	EQUINOR ASA		D		1.D FE	1,436,930	117.696	1,176,960	1,000,000	1,112,699	0	(43,627)	0	0	7.750	2.957	JD	3,444	77,500	09/27/2012.	06/15/2023.
656531 AC 4	EQUINOR ASA		D		1.D FE	274,677	117.696	243,631	207,000	227,308	0	(7,784)	0	0	7.750	3.542	JD	713	16,043	04/09/2014.	06/15/2023.
85771P AF 9	EQUINOR ASA		D	1	1.D FE	4,991,500	103.127	5,156,350	5,000,000	4,998,950	0	897	0	0	3.150	3.169	JJ	69,125	157,500	11/16/2011.	01/23/2022.
85771P AG 7	EQUINOR ASA		D	1	1.D FE	996,760	104.418	1,044,180	1,000,000	999,281	0	336	0	0	2.450	2.486	JJ	11,161	24,500	11/14/2012.	01/17/2023.
85771P AK 8	EQUINOR ASA		D	1	1.D FE	1,996,040	106.242	2,124,840	2,000,000	1,998,767	0	380	0	0	2.650	2.671	JJ	24,292	53,000	05/08/2013.	01/15/2024.
85771P AK 8	EQUINOR ASA		D	1	1.D FE	1,987,760	106.242	2,124,840	2,000,000	1,996,158	0	1,192	0	0	2.650	2.716	JJ	24,292	53,000	05/09/2013.	01/15/2024.
85771P AN 2	EQUINOR ASA		D	1	1.D FE	1,016,830	109.982	1,099,820	1,000,000	1,005,970	0	(1,764)	0	0	3.700	3.498	MS	12,333	37,000	03/18/2014.	03/01/2024.
85771P AN 2	EQUINOR ASA		D	1	1.D FE	1,016,710	109.982	1,099,820	1,000,000	1,005,940	0	(1,755)	0	0	3.700	3.499	MS	12,333	37,000	03/25/2014.	03/01/2024.
85771P AX 0	EQUINOR ASA		D	1	1.D FE	994,000	110.290	1,102,900	1,000,000	997,421	0	610	0	0	3.250	3.321	MN	4,604	32,500	11/03/2014.	11/10/2024.
294829 AA 4	ERICSSON LM		D	1	2.C FE	624,876	104.187	625,122	600,000	605,539	0	(3,891)	0	0	4.125	3.428	MN	3,163	24,750	08/24/2015.	05/15/2022.
294829 AA 4	ERICSSON LM		D	1	2.C FE	171,725	104.187	175,034	168,000	168,606	0	(426)	0	0	4.125	3.850	MN	886	6,930	08/01/2012.	05/15/2022.
294829 AA 4	ERICSSON LM		D	1	2.C FE	1,991,700	104.187	2,083,740	2,000,000	1,998,572	0	934	0	0	4.125	4.176	MN	10,542	82,500	05/02/2012.	05/15/2022.
344419 AA 4	FEMSA		D	1	1.G FE	1,002,420	104.689	1,046,890	1,000,000	1,000,614	0	(256)	0	0	2.875	2.847	MN	4,073	28,750	05/08/2013.	05/10/2023.
344419 AA 4	FEMSA		D	1	1.G FE	1,995,520	104.689	2,093,780	2,000,000	1,998,781	0	475	0	0	2.875	2.901	MN	8,146	57,500	05/07/2013.	05/10/2023.
344419 AA 4	FEMSA		D	1	1.G FE	928,950	104.689	1,046,890	1,000,000	979,184	0	8,272	0	0	2.875	3.805	MN	4,073	28,750	03/27/2014.	05/10/2023.
35177P AW 7	FRANCE TELECOM		D	1	2.A FE	989,900	102.536	1,025,360	1,000,000	999,091	0	1,176	0	0	4.125	4.250	MS	12,260	41,250	09/07/2011.	09/14/2021.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,020,080	111.349	1,113,490	1,000,000	1,010,516	0	(1,973)	0	0	3.373	3.138	MN	4,310	33,730	10/28/2015.	11/15/2025.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	2,029,960	111.349	2,226,980	2,000,000	2,015,714	0	(2,945)	0	0	3.373	3.197	MN	8,620	67,460	11/02/2015.	11/15/2025.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,496,000	111.349	1,665,781	1,496,000	1,496,000	0	0	0	0	3.373	3.373	MN	6,448	50,460	10/20/2015.	11/15/2025.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,979,600	103.455	3,103,650	3,000,000	2,996,814	0	2,229	0	0	2.850	2.929	MN	12,588	85,500	05/02/2012.	05/08/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
377373 AG 0	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,012,820	107.888	2,157,760	2,000,000	2,008,650	0	(2,439)	0	0	3.000	2.863	JD	5,000	60,000	03/25/2019.	06/01/2024.
377373 AG 0	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,991,120	107.888	3,236,640	3,000,000	2,994,059	0	1,612	0	0	3.000	3.061	JD	7,500	90,000	03/19/2019.	06/01/2024.
377373 AH 8	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	4,947,350	115.362	5,768,100	5,000,000	4,955,394	0	4,475	0	0	3.375	3.498	JD	14,063	168,750	03/18/2019.	06/01/2029.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	1,058,150	104.036	1,040,360	1,000,000	1,007,484	0	(6,754)	0	0	4.500	3.777	JJ	19,375	45,000	05/15/2012.	01/25/2022.
40052V AC 8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	995,900	109.809	1,098,090	1,000,000	998,380	0	424	0	0	3.875	3.925	JD	323	38,750	06/24/2014.	06/27/2024.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	1,212,890	121.840	1,218,400	1,000,000	1,102,279	0	(21,888)	0	0	6.625	3.965	MS	18,771	66,250	06/23/2015.	03/18/2025.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	1,171,440	121.840	1,218,400	1,000,000	1,097,598	0	(20,825)	0	0	6.625	4.080	MS	18,771	66,250	03/29/2017.	03/18/2025.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	2,247,808	121.840	2,355,167	1,933,000	2,112,030	0	(38,081)	0	0	6.625	4.203	MS	36,284	128,061	03/20/2017.	03/18/2025.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	1,160,000	121.840	1,218,400	1,000,000	1,068,394	0	(14,326)	0	0	6.625	4.811	MS	18,771	66,250	07/30/2013.	03/18/2025.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	491,160	121.840	609,200	500,000	496,734	0	635	0	0	6.625	6.802	MS	9,385	33,125	06/11/2008.	03/18/2025.
40049J BB 2	GRUPO TELEVISA SAB		D	1	2.A FE	1,048,690	114.619	1,146,190	1,000,000	1,030,235	0	(5,575)	0	0	4.625	3.932	JJ	19,271	46,250	07/06/2017.	01/30/2026.
40049J BB 2	GRUPO TELEVISA SAB		D	1	2.A FE	993,850	114.619	1,146,190	1,000,000	996,606	0	572	0	0	4.625	4.700	JJ	19,271	46,250	11/19/2015.	01/30/2026.
423012 AA 1	HEINEKEN NV (144A)		D	1	2.A FE	1,003,120	103.551	1,035,510	1,000,000	1,000,414	0	(346)	0	0	3.400	3.363	AO	8,500	34,000	03/30/2012.	04/01/2022.
423012 AA 1	HEINEKEN NV (144A)		D	1	2.A FE	3,989,240	103.551	4,142,040	4,000,000	3,998,302	0	1,196	0	0	3.400	3.432	AO	34,000	136,000	03/29/2012.	04/01/2022.
423012 AD 5	HEINEKEN NV (144A)		D	1	2.A FE	1,005,910	104.969	1,049,690	1,000,000	1,001,387	0	(600)	0	0	2.750	2.685	AO	6,875	27,500	10/03/2012.	04/01/2023.
423012 AD 5	HEINEKEN NV (144A)		D	1	2.A FE	998,110	104.969	1,049,690	1,000,000	999,521	0	193	0	0	2.750	2.771	AO	6,875	27,500	10/02/2012.	04/01/2023.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	1,011,240	113.896	1,138,960	1,000,000	1,007,700	0	(985)	0	0	3.500	3.373	JJ	14,681	35,000	04/07/2017.	01/29/2028.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	1,081,401	113.896	1,220,965	1,072,000	1,078,430	0	(821)	0	0	3.500	3.401	JJ	15,738	37,520	04/04/2017.	01/29/2028.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	1,506,690	113.896	1,708,440	1,500,000	1,504,544	0	(577)	0	0	3.500	3.450	JJ	22,021	52,500	03/28/2017.	01/29/2028.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	993,520	113.896	1,138,960	1,000,000	995,448	0	553	0	0	3.500	3.573	JJ	14,681	35,000	03/20/2017.	01/29/2028.
404280 AW 9	HSBC HOLDINGS PLC		D		1.F FE	1,997,100	115.252	2,305,040	2,000,000	1,998,236	0	279	0	0	4.300	4.318	MS	26,994	86,000	03/01/2016.	03/08/2026.
404280 BB 4	HSBC HOLDINGS PLC		D		1.F FE	2,989,410	114.201	3,426,030	3,000,000	2,993,689	0	1,015	0	0	3.900	3.943	MN	11,700	117,000	05/18/2016.	05/25/2026.
404280 BK 4	HSBC HOLDINGS PLC		D	2	1.F FE	2,000,000	114.217	2,284,340	2,000,000	2,000,000	0	0	0	0	4.041	4.041	MS	24,246	80,820	03/06/2017.	03/13/2028.
404280 BM 0	HSBC HOLDINGS PLC		D	2	1.F FE	1,000,000	105.130	1,051,300	1,000,000	1,000,000	0	0	0	0	3.033	3.033	MN	3,286	30,330	11/15/2017.	11/22/2023.
404280 BS 7	HSBC HOLDINGS PLC		D	2	1.F FE	4,000,000	107.897	4,315,880	4,000,000	4,000,000	0	0	0	0	3.950	3.950	MN	18,872	158,000	05/10/2018.	05/18/2024.
44962L AG 2	IHS MARKIT LTD		D	1	3.A FE	2,991,210	108.886	3,266,580	3,000,000	2,995,176	0	1,698	0	0	4.125	4.190	FA	51,219	123,750	07/19/2018.	08/01/2023.
44962L AH 0	IHS MARKIT LTD		D	1	3.A FE	999,110	109.234	1,092,340	1,000,000	999,372	0	164	0	0	3.625	3.644	MN	5,941	36,250	04/04/2019.	05/01/2024.
44962L AA 5	IHS MARKIT LTD (144A)		D	1	3.A FE	2,140,000	107.077	2,141,540	2,000,000	2,045,470	0	(27,395)	0	0	5.000	3.514	MN	16,389	100,000	05/17/2017.	11/01/2022.
44962L AB 3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,055,000	114.885	1,148,850	1,000,000	1,030,956	0	(7,264)	0	0	4.750	3.882	FA	17,813	47,500	07/10/2017.	02/15/2025.
44962L AC 1	IHS MARKIT LTD (144A)		D	1	3.A FE	1,000,000	114.791	1,147,910	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	13,222	40,000	11/28/2017.	03/01/2026.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	999,000	104.749	1,047,490	1,000,000	999,732	0	109	0	0	3.500	3.512	FA	13,611	35,000	02/05/2013.	02/11/2023.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	751,549	104.749	796,092	760,000	757,882	0	939	0	0	3.500	3.637	FA	10,344	26,600	06/05/2013.	02/11/2023.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,383,385	104.749	1,524,098	1,455,000	1,436,546	0	8,181	0	0	3.500	4.132	FA	19,804	50,925	08/08/2013.	02/11/2023.
453140 AF 2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	112.712	1,127,120	1,000,000	989,174	0	2,091	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015.	07/21/2025.
449786 BJ 0	ING BANK NV (144A)		D		1.D FE	998,770	101.057	1,010,570	1,000,000	999,829	0	253	0	0	2.050	2.076	FA	7,688	20,500	08/08/2016.	08/15/2021.
456837 AG 8	ING GROEP NV		D		1.G FE	998,070	103.435	1,034,350	1,000,000	999,460	0	394	0	0	3.150	3.192	MS	8,050	31,500	03/21/2017.	03/29/2022.
456837 AH 6	ING GROEP NV		D		1.G FE	1,717,285	115.804	1,892,237	1,634,000	1,691,654	0	(8,190)	0	0	3.950	3.319	MS	16,494	64,543	10/03/2017.	03/29/2027.
456837 AH 6	ING GROEP NV		D		1.G FE	1,997,380	115.804	2,316,080	2,000,000	1,998,148	0	243	0	0	3.950	3.966	MS	20,189	79,000	03/21/2017.	03/29/2027.
456837 AH 6	ING GROEP NV		D		1.G FE	978,950	115.804	1,158,040	1,000,000	984,184	0	2,163	0	0	3.950	4.240	MS	10,094	39,500	06/28/2018.	03/29/2027.
456837 AP 8	ING GROEP NV		D		1.G FE	2,995,500	109.291	3,278,730	3,000,000	2,996,851	0	858	0	0	3.550	3.583	AO	24,258	106,500	04/02/2019.	04/09/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45685N AA 4	ING GROEP NV (144A)		D		1.G FE	2,992,320	117.748	3,532,440	3,000,000	2,994,529	0	943	0	0	4.625	4.666	JJ	67,063	138,750	11/08/2018.	01/06/2026.
456866 AK 8	INGERSOLL-RAND		D	1	2.B FE	2,968,628	126.912	3,172,800	2,500,000	2,916,196	0	(52,432)	0	0	6.391	3.631	MN	20,416	159,775	01/01/2020.	11/15/2027.
456873 AB 4	INGERSOLL-RAND		D	1	2.B FE	994,250	110.568	1,105,680	1,000,000	997,516	0	585	0	0	3.550	3.619	MN	5,917	35,500	10/23/2014.	11/01/2024.
456873 AE 8	INGERSOLL-RAND		D	1	2.B FE	4,994,750	112.903	5,645,150	5,000,000	4,995,789	0	690	0	0	3.500	3.517	MS	48,611	175,000	03/19/2019.	03/21/2026.
45687A AP 7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	2,992,530	115.506	3,465,180	3,000,000	2,994,168	0	636	0	0	3.750	3.779	FA	40,625	112,500	02/13/2018.	08/21/2028.
45687A AP 7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	1,994,500	115.506	2,310,120	2,000,000	1,995,718	0	467	0	0	3.750	3.782	FA	27,083	75,000	02/16/2018.	08/21/2028.
47032F AA 7	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	982,500	102.364	1,023,640	1,000,000	988,845	0	2,425	0	0	4.750	5.058	JJ	21,771	47,500	04/20/2018.	01/15/2025.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,967,500	106.356	2,127,120	2,000,000	1,975,110	0	2,853	0	0	5.000	5.213	JJ	45,833	100,000	04/18/2018.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	977,500	106.356	1,063,560	1,000,000	982,707	0	1,976	0	0	5.000	5.297	JJ	22,917	50,000	04/20/2018.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	966,250	106.356	1,063,560	1,000,000	973,891	0	2,966	0	0	5.000	5.451	JJ	22,917	50,000	05/04/2018.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	963,750	106.356	1,063,560	1,000,000	971,901	0	3,188	0	0	5.000	5.486	JJ	22,917	50,000	05/08/2018.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	948,750	106.356	1,063,560	1,000,000	959,948	0	4,506	0	0	5.000	5.698	JJ	22,917	50,000	05/25/2018.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	945,000	106.356	1,063,560	1,000,000	956,151	0	4,919	0	0	5.000	5.766	JJ	22,917	50,000	08/21/2018.	01/15/2028.
47215T AA 6	JB Y CO SA DE CV (144A)		D	1	2.B FE	1,485,075	109.242	1,638,630	1,500,000	1,492,716	0	1,492	0	0	3.750	3.871	MN	7,344	56,250	05/06/2015.	05/13/2025.
478375 AF 5	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	35,014	101.848	34,628	34,000	34,154	0	(224)	0	0	3.750	3.061	JD	106	1,275	12/22/2016.	12/01/2021.
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL PLC		D	1	2.B FE	1,945,731	108.550	2,020,116	1,861,000	1,903,811	0	(12,364)	0	0	3.625	2.880	JJ	33,543	67,461	06/21/2017.	07/02/2024.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	371,782	113.409	413,943	365,000	368,990	0	(735)	0	0	3.900	3.653	FA	5,417	14,235	12/22/2016.	02/14/2026.
494386 AB 1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	1,008,290	108.122	1,081,220	1,000,000	1,003,012	0	(863)	0	0	3.800	3.700	AO	8,656	38,000	04/04/2014.	04/08/2024.
494386 AB 1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	997,280	108.122	1,081,220	1,000,000	998,949	0	283	0	0	3.800	3.833	AO	8,656	38,000	04/03/2014.	04/08/2024.
494386 AC 9	KIMBERLY-CLARK DE MEXICO (144A)		D	1	2.A FE	994,590	107.946	1,079,460	1,000,000	997,478	0	544	0	0	3.250	3.314	MS	9,750	32,500	03/05/2015.	03/12/2025.
539439 AQ 2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	1,955,500	112.947	2,258,940	2,000,000	1,965,764	0	3,667	0	0	3.574	3.828	MN	10,722	71,480	01/29/2018.	11/07/2028.
539439 AR 0	LLOYDS BANKING GROUP PLC		D		1.G FE	1,992,940	119.041	2,380,820	2,000,000	1,994,489	0	621	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018.	03/22/2028.
53944Y AC 7	LLOYDS BANKING GROUP PLC		D		1.G FE	1,003,800	102.596	1,025,960	1,000,000	1,000,849	0	(807)	0	0	3.000	2.915	JJ	14,167	30,000	02/24/2017.	01/11/2022.
53944Y AD 5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,986,160	113.515	2,270,300	2,000,000	1,991,016	0	1,299	0	0	3.750	3.834	JJ	35,417	75,000	01/04/2017.	01/11/2027.
50247V AA 7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	999,350	108.550	1,085,500	1,000,000	999,794	0	70	0	0	4.000	4.008	JJ	18,444	40,000	07/12/2013.	07/15/2023.
50247V AA 7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	986,780	108.550	1,085,500	1,000,000	996,096	0	1,424	0	0	4.000	4.163	JJ	18,444	40,000	07/11/2013.	07/15/2023.
50247W AB 3	LYB INTERNATIONAL FINANCE		D	1	2.C FE	989,760	111.618	1,116,180	1,000,000	993,219	0	959	0	0	3.500	3.623	MS	11,569	35,000	02/22/2017.	03/02/2027.
50247W AB 3	LYB INTERNATIONAL FINANCE		D	1	2.C FE	2,969,040	111.618	3,348,540	3,000,000	2,979,493	0	2,902	0	0	3.500	3.624	MS	34,708	105,000	02/21/2017.	03/02/2027.
60920L AC 8	MONDELEZ INTERNATIONAL (144A)		D	1	2.B FE	3,985,240	101.243	4,049,720	4,000,000	3,997,406	0	3,020	0	0	2.000	2.078	AO	13,778	80,000	10/19/2016.	10/28/2021.
60920L AF 1	MONDELEZ INTERNATIONAL (144A)		D	1	2.B FE	9,986,800	105.424	10,542,400	10,000,000	9,989,912	0	2,530	0	0	2.250	2.278	MS	63,125	225,000	09/05/2019.	09/19/2024.
6325C0 DJ 7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	1,998,000	113.993	2,279,860	2,000,000	1,998,692	0	190	0	0	3.500	3.512	JJ	33,250	70,000	01/04/2017.	01/10/2027.
63254A AE 8	NATIONAL AUSTRALIA BANK BANK NY		D		1.D FE	1,996,240	105.501	2,110,020	2,000,000	1,999,109	0	405	0	0	3.000	3.022	JJ	26,833	60,000	01/14/2013.	01/20/2023.
63254A AW 8	NATIONAL AUSTRALIA BANK NY		D		1.D FE	994,270	103.090	1,030,900	1,000,000	998,316	0	1,163	0	0	2.500	2.623	MN	2,708	25,000	05/16/2017.	05/22/2022.
638602 BP 6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	1,130,195	112.753	1,240,283	1,100,000	1,115,304	0	(3,046)	0	0	3.900	3.566	JJ	19,067	42,900	09/18/2015.	07/21/2025.
638602 BP 6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	996,230	112.753	1,127,530	1,000,000	998,080	0	374	0	0	3.900	3.946	JJ	17,333	39,000	07/14/2015.	07/21/2025.
63861V AB 3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.B FE	1,000,000	116.295	1,162,950	1,000,000	1,000,000	0	0	0	0	4.302	4.302	MS	13,384	43,020	03/01/2018.	03/08/2029.
780097 BA 8	NATWEST GROUP PLC		D		2.B FE	2,994,570	118.219	3,546,570	3,000,000	2,996,613	0	518	0	0	4.800	4.823	AO	34,400	144,000	03/30/2016.	04/05/2026.
780097 BD 2	NATWEST GROUP PLC		D		2.B FE	1,012,790	108.552	1,085,520	1,000,000	1,006,379	0	(2,227)	0	0	3.875	3.623	MS	11,733	38,750	01/04/2018.	09/12/2023.
780097 BE 0	NATWEST GROUP PLC		D	2	2.B FE	1,000,000	103.842	1,038,420	1,000,000	1,000,000	0	0	0	0	3.498	3.498	MN	4,470	34,980	05/10/2017.	05/15/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
780097 BJ 9	NATWEST GROUP PLC		D	2	2.B FE	5,000,000	109.251	5,462,550	5,000,000	5,000,000	0	0	0	0	4.519	4.519	JD	3,766	225,950	06/20/2018.	06/25/2024.
65557C AS 2	NORDEA BANK ABP (144A)		D		1.D FE	996,950	100.778	1,007,780	1,000,000	999,719	0	623	0	0	2.250	2.315	MN	2,125	22,500	05/23/2016.	05/27/2021.
65557C AS 2	NORDEA BANK ABP (144A)		D		1.D FE	996,700	100.778	1,007,780	1,000,000	999,582	0	953	0	0	2.250	2.349	MN	2,125	22,500	11/27/2017.	05/27/2021.
714264 AH 1	PERNOD-RICARD SA (144A)		D	1	2.A FE	2,181,620	105.607	2,112,140	2,000,000	2,048,868	0	(30,735)	0	0	4.250	2.619	JJ	39,194	85,000	06/21/2016.	07/15/2022.
714264 AM 0	PERNOD-RICARD SA (144A)		D	1	2.A FE	1,988,840	112.135	2,242,700	2,000,000	1,993,453	0	1,077	0	0	3.250	3.316	JD	4,153	65,000	06/01/2016.	06/08/2026.
71429M AB 1	PERRIGO FINANCE UNLIMITED		D	1	2.C FE	1,995,020	113.273	2,265,460	2,000,000	1,997,028	0	478	0	0	4.375	4.406	MS	25,764	87,500	03/07/2016.	03/15/2026.
714295 AC 6	PERRIGO FINANCE UNLIMITED		D	1	2.C FE	995,790	110.059	1,100,590	1,000,000	998,134	0	424	0	0	3.900	3.951	JD	1,733	39,000	11/24/2014.	12/15/2024.
74256L BG 3	PRINCIPAL FINANCIAL GLOBAL FUN LS:2.5M	LS...	D		1.E FE	4,966,250	108.165	5,408,250	5,000,000	4,970,034	0	3,022	0	0	2.500	2.577	MS	36,111	125,000	09/09/2019.	09/16/2029.
21688A AE 2	RABOBANK NEDERLAND NY		D		1.D FE	998,650	112.314	1,123,140	1,000,000	999,328	0	135	0	0	3.375	3.391	MN	3,750	33,750	05/14/2015.	05/21/2025.
21688A AE 2	RABOBANK NEDERLAND NY		D		1.D FE	4,871,700	112.314	5,615,700	5,000,000	4,915,298	0	17,392	0	0	3.375	3.797	MN	18,750	168,750	05/24/2018.	05/21/2025.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	587,879	107.758	592,669	550,000	562,352	0	(4,770)	0	0	3.625	2.680	MS	5,538	19,938	04/20/2015.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	972,851	107.758	1,015,080	942,000	952,516	0	(4,028)	0	0	3.625	3.152	MS	9,485	34,148	08/04/2015.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,983,120	107.758	2,155,160	2,000,000	1,994,683	0	1,795	0	0	3.625	3.727	MS	20,139	72,500	09/18/2013.	09/21/2023.
75625Q AD 1	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	974,150	106.981	1,069,810	1,000,000	985,383	0	3,899	0	0	2.750	3.196	JD	306	27,500	01/09/2018.	06/26/2024.
75625Q AE 9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	998,460	111.868	1,118,680	1,000,000	998,944	0	145	0	0	3.000	3.018	JD	333	30,000	06/22/2017.	06/26/2027.
75625Q AE 9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	3,988,000	111.868	4,474,720	4,000,000	3,991,800	0	1,126	0	0	3.000	3.035	JD	1,333	120,000	06/21/2017.	06/26/2027.
767201 AS 5	RIO TINTO FIN USA LTD		D	1	1.F FE	1,232,436	112.917	1,355,004	1,200,000	1,216,779	0	(3,646)	0	0	3.750	3.391	JD	2,000	45,000	06/08/2016.	06/15/2025.
G7334@ AA 1	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	2,000,000	108.642	2,172,840	2,000,000	2,000,000	0	0	0	0	4.030	4.030	FA	31,344	80,600	05/24/2018.	06/13/2028.
780153 AG 7	ROYAL CARIBBEAN CRUISES LS:3.0M	LS...	D		4.B FE	3,734,310	109.187	3,275,610	3,000,000	3,275,610	(271,175)	(67,868)	0	0	7.500	4.367	AO	47,500	225,000	02/14/2018.	10/15/2027.
780153 AW 2	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	998,430	88.826	888,260	1,000,000	888,260	(110,507)	142	0	0	3.700	3.719	MS	10,894	37,000	11/21/2017.	03/15/2028.
780153 AW 2	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	996,230	88.826	888,260	1,000,000	888,260	(108,880)	335	0	0	3.700	3.745	MS	10,894	37,000	11/20/2017.	03/15/2028.
80105N AG 0	SANOFI		D	1	1.E FE	431,582	100.880	393,432	390,000	391,730	0	(7,053)	0	0	4.000	2.154	MS	3,987	15,600	01/13/2015.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,080,290	100.880	1,008,800	1,000,000	1,002,313	0	(9,580)	0	0	4.000	3.016	MS	10,222	40,000	10/18/2011.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,014,100	100.880	1,008,800	1,000,000	1,000,329	0	(1,731)	0	0	4.000	3.825	MS	10,222	40,000	06/20/2011.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,979,520	100.880	2,017,600	2,000,000	1,999,186	0	2,315	0	0	4.000	4.126	MS	20,444	80,000	03/22/2011.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	2,965,410	100.880	3,026,400	3,000,000	2,998,662	0	3,931	0	0	4.000	4.142	MS	30,667	120,000	03/24/2011.	03/29/2021.
801060 AD 6	SANOFI		D	1	1.E FE	550,841	116.513	582,565	500,000	545,150	0	(5,690)	0	0	3.625	2.262	JD	604	18,125	01/01/2020.	06/19/2028.
801060 AD 6	SANOFI		D	1	1.E FE	4,963,500	116.513	5,825,650	5,000,000	4,971,484	0	3,252	0	0	3.625	3.713	JD	6,042	181,250	06/12/2018.	06/19/2028.
80281L AD 7	SANTANDER UK GROUP HLDGS		D		2.A FE	2,996,970	100.022	3,000,660	3,000,000	2,999,960	0	630	0	0	3.125	3.147	JJ	45,052	93,750	01/05/2016.	01/08/2021.
80281L AF 2	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,000,000	103.053	1,030,530	1,000,000	1,000,000	0	0	0	0	3.571	3.571	JJ	16,962	35,710	01/03/2017.	01/10/2023.
80281L AH 8	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,000,000	105.335	1,053,350	1,000,000	1,000,000	0	0	0	0	3.373	3.373	JJ	16,490	33,730	01/02/2018.	01/05/2024.
806854 AH 8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	2,059,720	108.607	2,172,140	2,000,000	2,036,293	0	(12,888)	0	0	3.650	2.938	JD	6,083	73,000	02/26/2019.	12/01/2023.
806854 AH 8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	1,244,010	108.607	1,311,973	1,208,000	1,229,890	0	(7,773)	0	0	3.650	2.939	JD	3,674	44,092	02/26/2019.	12/01/2023.
806854 AB 1	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	1,039,660	101.331	1,013,310	1,000,000	1,002,217	0	(4,796)	0	0	3.300	2.804	MS	9,808	33,000	04/27/2012.	09/14/2021.
806854 AB 1	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	996,790	101.331	1,013,310	1,000,000	999,705	0	362	0	0	3.300	3.338	MS	9,808	33,000	09/07/2011.	09/14/2021.
806854 AD 7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	1,996,640	102.554	2,051,080	2,000,000	1,999,393	0	359	0	0	2.400	2.419	FA	20,000	48,000	07/24/2012.	08/01/2022.
806854 AD 7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	975,110	102.554	1,025,540	1,000,000	994,571	0	3,303	0	0	2.400	2.752	FA	10,000	24,000	08/27/2014.	08/01/2022.
80687P AA 4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	6,981,380	104.363	7,305,410	7,000,000	6,996,159	0	2,016	0	0	2.950	2.981	MS	53,919	206,500	09/20/2012.	09/27/2022.
822582 AS 1	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,098,529	103.512	1,132,421	1,094,000	1,094,807	0	(487)	0	0	2.375	2.328	FA	9,383	25,983	09/11/2012.	08/21/2022.
822582 AS 1	SHELL INTERNATIONAL FIN		D	1	1.D FE	3,982,680	103.512	4,140,480	4,000,000	3,996,812	0	1,850	0	0	2.375	2.424	FA	34,306	95,000	08/14/2012.	08/21/2022.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
822582 AV 4	SHELL INTERNATIONAL FIN		D	1	1.D FE	989,900	103.928	1,039,280	1,000,000	997,789	0	1,059	0	0	2.250	2.363	JJ	10,938	22,500	11/29/2012.	01/06/2023.
822582 AX 0	SHELL INTERNATIONAL FIN		D	1	1.D FE	3,567,997	108.037	3,818,028	3,534,000	3,552,476	0	(6,704)	0	0	3.400	3.189	FA	46,394	120,156	08/20/2018.	08/12/2023.
822582 AX 0	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,494,750	108.037	2,700,925	2,500,000	2,498,386	0	558	0	0	3.400	3.425	FA	32,819	85,000	08/07/2013.	08/12/2023.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	110.889	1,108,890	1,000,000	1,008,655	0	(1,835)	0	0	3.250	3.036	MN	4,514	32,500	01/18/2018.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	996,950	110.889	1,108,890	1,000,000	998,522	0	305	0	0	3.250	3.286	MN	4,514	32,500	05/06/2015.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,984,040	110.889	2,217,780	2,000,000	1,989,725	0	2,141	0	0	3.250	3.377	MN	9,028	65,000	04/04/2018.	05/11/2025.
822582 BT 8	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,792,450	110.735	5,536,750	5,000,000	4,851,727	0	24,737	0	0	2.875	3.486	MN	20,365	143,750	07/13/2018.	05/10/2026.
822582 BZ 4	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,979,100	108.888	5,444,400	5,000,000	4,987,423	0	4,044	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018.	11/13/2023.
822582 CD 2	SHELL INTERNATIONAL FIN		D	1	1.D FE	11,915,280	107.607	12,912,840	12,000,000	11,923,870	0	7,595	0	0	2.375	2.455	MN	42,750	285,000	11/04/2019.	11/07/2029.
82481L AD 1	SHIRE ACQ INV IRELAND DA		D	1	2.B FE	2,789,460	111.926	3,357,780	3,000,000	2,849,872	0	22,727	0	0	3.200	4.191	MS	26,133	96,000	03/23/2018.	09/23/2026.
82620K AE 3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,962,840	111.096	2,221,920	2,000,000	1,976,087	0	4,923	0	0	3.250	3.545	MN	6,139	65,000	03/21/2018.	05/27/2025.
82620K AK 9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	994,360	104.183	1,041,830	1,000,000	997,708	0	810	0	0	2.000	2.087	MS	5,833	20,000	09/06/2016.	09/15/2023.
82620K AL 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,994,260	108.060	2,161,200	2,000,000	1,996,523	0	548	0	0	2.350	2.382	AO	9,792	47,000	09/06/2016.	10/15/2026.
82620K AL 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	951,570	108.060	1,080,600	1,000,000	967,782	0	5,026	0	0	2.350	2.959	AO	4,896	23,500	08/23/2017.	10/15/2026.
82620K AL 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,834,440	108.060	2,161,200	2,000,000	1,884,240	0	17,753	0	0	2.350	3.461	AO	9,792	47,000	02/05/2018.	10/15/2026.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,997,980	112.955	2,259,100	2,000,000	1,998,597	0	190	0	0	3.400	3.412	MS	19,644	68,000	03/07/2017.	03/16/2027.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,977,760	112.955	2,259,100	2,000,000	1,983,777	0	2,286	0	0	3.400	3.546	MS	19,644	68,000	04/04/2018.	03/16/2027.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	2,022,571	112.955	2,349,464	2,080,000	2,036,865	0	6,044	0	0	3.400	3.777	MS	20,430	70,720	07/23/2018.	03/16/2027.
830505 AR 4	SKANDINAVISKA ENSKILDA		D		1.E FE	999,300	100.490	1,004,900	1,000,000	999,928	0	125	0	0	2.625	2.640	MS	7,729	26,250	03/08/2016.	03/15/2021.
83238P AD 6	SMITHS GROUP PLC (144A)		D	1	2.B FE	1,995,680	104.843	2,096,860	2,000,000	1,999,031	0	475	0	0	3.625	3.651	AO	15,910	72,500	10/04/2012.	10/12/2022.
833636 AE 3	SOC QUIMICA Y MINERA DE (144A)		D	1	2.A FE	993,000	105.265	1,052,650	1,000,000	998,157	0	752	0	0	3.625	3.709	AO	8,861	36,250	03/27/2013.	04/03/2023.
833636 AE 3	SOC QUIMICA Y MINERA DE (144A)		D	1	2.A FE	2,977,380	105.265	3,157,950	3,000,000	2,994,020	0	2,444	0	0	3.625	3.716	AO	26,583	108,750	03/26/2013.	04/03/2023.
85235X AF 2	STADSHYPOTEK AB (144A)		D		1.A FE	999,020	102.725	1,027,250	1,000,000	999,721	0	200	0	0	2.500	2.521	AO	5,903	25,000	03/29/2017.	04/05/2022.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	1,012,500	105.437	1,054,370	1,000,000	1,006,815	0	(2,399)	0	0	7.000	6.702	JJ	32,083	72,500	06/28/2018.	07/15/2026.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	2,022,500	105.437	2,108,740	2,000,000	2,012,243	0	(4,311)	0	0	7.000	6.732	JJ	64,167	145,000	06/29/2018.	07/15/2026.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	1,008,750	105.437	1,054,370	1,000,000	1,004,760	0	(1,678)	0	0	7.000	6.791	JJ	32,083	72,500	07/02/2018.	07/15/2026.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	500,000	105.437	527,185	500,000	500,000	0	0	0	0	7.000	7.000	JJ	16,042	36,250	06/28/2018.	07/15/2026.
86803U AC 5	SUNTORY HOLDINGS LTD (144A)		D	1	2.B FE	1,996,640	102.807	2,056,140	2,000,000	1,998,949	0	680	0	0	2.550	2.586	JD	283	51,000	06/21/2017.	06/28/2022.
86960B AL 6	SVENSKA HANDELSBANKEN		D		1.C FE	1,000,000	100.533	1,005,330	1,000,000	1,000,000	0	0	0	0	2.450	2.450	MS	6,125	24,500	03/23/2016.	03/30/2021.
86960B AQ 5	SVENSKA HANDELSBANKEN		D		1.C FE	996,110	101.148	1,011,480	1,000,000	999,435	0	797	0	0	1.875	1.957	MS	5,938	18,750	08/30/2016.	09/07/2021.
87020P AH 0	SWEDBANK AB (144A)		D		1.D FE	999,580	102.947	1,029,470	1,000,000	999,871	0	85	0	0	2.800	2.809	MS	8,322	28,000	03/06/2017.	03/14/2022.
87164K AA 2	SYNGENTA FINANCE		D	1	2.C FE	2,995,140	101.788	3,053,640	3,000,000	2,999,220	0	536	0	0	3.125	3.144	MS	24,219	93,750	03/21/2012.	03/28/2022.
874060 AT 3	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,998,000	110.737	5,536,877	5,000,000	4,998,602	0	384	0	0	4.400	4.409	MN	20,778	220,000	11/19/2018.	11/26/2023.
87938W AP 8	TELEFONICA EMISIONES SA		D	1	2.C FE	1,120,780	100.561	1,005,610	1,000,000	1,002,939	0	(23,612)	0	0	5.462	3.040	FA	20,483	54,620	09/01/2015.	02/16/2021.
87938W AP 8	TELEFONICA EMISIONES SA		D	1	2.C FE	1,003,520	100.561	1,005,610	1,000,000	999,919	0	(508)	0	0	5.462	5.416	FA	20,483	54,620	02/08/2011.	02/16/2021.
87938W AT 0	TELEFONICA EMISIONES SA		D	1	2.C FE	1,002,850	115.785	1,157,850	1,000,000	1,001,849	0	(265)	0	0	4.103	4.068	MS	12,879	41,030	03/02/2017.	03/08/2027.
87938W AT 0	TELEFONICA EMISIONES SA		D	1	2.C FE	1,000,000	115.785	1,157,850	1,000,000	1,000,000	0	0	0	0	4.103	4.103	MS	12,879	41,030	03/01/2017.	03/08/2027.
87969N AC 9	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,026,190	103.396	1,033,960	1,000,000	1,002,363	0	(2,990)	0	0	4.800	4.480	AO	10,533	48,000	06/07/2011.	10/12/2021.
87969N AC 9	TELSTRA CORP LTD (144A)		D	1	1.G FE	992,520	103.396	1,033,960	1,000,000	999,232	0	854	0	0	4.800	4.892	AO	10,533	48,000	04/07/2011.	10/12/2021.
87969N AD 7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,007,910	109.927	1,099,270	1,000,000	1,003,527	0	(814)	0	0	3.125	3.033	AO	7,292	31,250	03/31/2015.	04/07/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87969N AD 7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,996,600	109.927	2,198,540	2,000,000	1,998,354	0	342	0	0	3.125	3.145	AO	14,583	62,500	03/30/2015.	04/07/2025.
88165F AF 9	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	2,490,875	101.531	2,538,275	2,500,000	2,498,992	45,455	1,037	0	0	3.650	3.694	MN	12,674	91,250	11/07/2011.	11/10/2021.
88165F AG 7	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	1,006,170	99.937	999,370	1,000,000	999,370	43,562	(972)	0	0	2.950	2.845	JD	983	29,500	06/21/2016.	12/18/2022.
88165F AG 7	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	393,220	99.937	393,752	394,000	393,752	16,697	84	0	0	2.950	2.973	JD	387	11,623	12/13/2012.	12/18/2022.
88166J AA 1	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	996,350	101.477	1,014,770	1,000,000	999,597	18,612	415	0	0	3.650	3.694	MN	5,069	36,500	11/07/2011.	11/10/2021.
88167A AE 1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	96.313	963,130	1,000,000	963,130	127,866	244	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016.	10/01/2026.
89152U AB 8	TOTAL CAPITAL		D	1	1.E FE	1,977,960	103.800	2,076,000	2,000,000	1,997,759	0	2,211	0	0	4.250	4.369	JD	3,778	85,000	12/08/2009.	12/15/2021.
89152U AF 9	TOTAL CAPITAL		D	1	1.D FE	1,033,730	100.249	1,002,490	1,000,000	1,000,266	0	(4,107)	0	0	4.125	3.704	JJ	17,531	41,250	06/16/2011.	01/28/2021.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	2,966,460	102.882	3,086,460	3,000,000	2,988,495	0	9,804	0	0	2.875	3.222	FA	32,104	86,250	09/12/2018.	02/17/2022.
89153V AE 9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,009,480	104.911	1,049,110	1,000,000	1,002,090	0	(976)	0	0	2.700	2.595	JJ	11,700	27,000	09/19/2012.	01/25/2023.
89153V AE 9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	3,991,480	104.911	4,196,440	4,000,000	3,998,041	0	890	0	0	2.700	2.724	JJ	46,800	108,000	09/18/2012.	01/25/2023.
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	997,450	109.621	1,096,210	1,000,000	999,162	0	252	0	0	3.700	3.729	JJ	17,061	37,000	08/05/2013.	01/15/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	535,557	111.042	555,210	500,000	527,512	0	(8,046)	0	0	3.750	2.005	AO	4,219	18,750	01/01/2020.	04/10/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,797,193	111.042	1,898,818	1,710,000	1,753,319	0	(12,442)	0	0	3.750	2.932	AO	14,428	64,125	04/28/2017.	04/10/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	992,490	111.042	1,110,420	1,000,000	997,241	0	764	0	0	3.750	3.839	AO	8,438	37,500	01/08/2014.	04/10/2024.
89152U AH 5	TOTAL CAPITAL SA		D	1	1.D FE	2,000,000	119.231	2,384,620	2,000,000	2,000,000	0	0	0	0	3.883	3.883	AO	17,258	77,660	10/03/2018.	10/11/2028.
892331 AD 1	TOYOTA MOTOR CORP		D		1.E FE	3,000,000	117.819	3,534,570	3,000,000	3,000,000	0	0	0	0	3.669	3.669	JJ	49,226	110,070	07/10/2018.	07/20/2028.
89365D AB 9	TRANSDIGM UK HOLDINGS		D	1	4.C FE	992,400	105.655	1,056,550	1,000,000	994,369	0	820	0	0	6.875	7.000	MN	8,594	68,750	05/02/2018.	05/15/2026.
902133 AK 3	TYCO ELECTRONICS		D	1	2.A FE	1,047,680	100.129	1,001,290	1,000,000	1,000,201	0	(5,946)	0	0	4.875	4.262	JJ	22,479	48,750	06/21/2011.	01/15/2021.
902133 AK 3	TYCO ELECTRONICS		D	1	2.A FE	994,220	100.129	1,001,290	1,000,000	999,928	0	680	0	0	4.875	4.948	JJ	22,479	48,750	12/15/2010.	01/15/2021.
902133 AR 8	TYCO ELECTRONICS		D	1	1.G FE	1,820,385	108.316	1,895,530	1,750,000	1,786,484	0	(10,297)	0	0	3.450	2.791	FA	25,156	60,375	08/02/2017.	08/01/2024.
902133 AU 1	TYCO ELECTRONICS		D	1	1.G FE	1,983,980	111.152	2,223,040	2,000,000	1,988,822	0	1,486	0	0	3.125	3.219	FA	23,611	62,500	07/31/2017.	08/15/2027.
90351D AB 3	UBS GROUP FUNDING (144A)		D		1.G FE	1,034,580	114.606	1,146,060	1,000,000	1,019,113	0	(3,644)	0	0	4.125	3.680	MS	11,115	41,250	06/20/2016.	09/24/2025.
90351D AB 3	UBS GROUP FUNDING (144A)		D		1.G FE	1,996,260	114.606	2,292,120	2,000,000	1,997,937	0	367	0	0	4.125	4.148	MS	22,229	82,500	09/21/2015.	09/24/2025.
90351D AF 4	UBS GROUP FUNDING (144A)		D		1.G FE	3,991,160	115.741	4,629,640	4,000,000	3,994,712	0	843	0	0	4.125	4.152	AO	34,833	165,000	03/29/2016.	04/15/2026.
90351D AH 0	UBS GROUP FUNDING (144A)		D		1.G FE	999,400	102.550	1,025,500	1,000,000	999,860	0	114	0	0	2.650	2.662	FA	10,968	26,500	08/03/2016.	02/01/2022.
90352J AA 1	UBS GROUP FUNDING (144A)		D	2	1.G FE	999,980	104.101	1,041,010	1,000,000	999,953	0	9	0	0	3.491	3.492	MN	3,588	34,910	03/16/2017.	05/23/2023.
90352J AC 7	UBS GROUP FUNDING (144A)		D	2	1.G FE	2,011,340	117.098	2,341,960	2,000,000	2,007,500	0	(1,049)	0	0	4.253	4.183	MS	22,919	85,060	03/17/2017.	03/23/2028.
90352J AC 7	UBS GROUP FUNDING (144A)		D	2	1.G FE	1,000,000	117.098	1,170,980	1,000,000	1,000,000	0	0	0	0	4.253	4.253	MS	11,459	42,530	03/16/2017.	03/23/2028.
90352J AE 3	UBS GROUP FUNDING (144A)		D	2	1.G FE	1,000,000	103.704	1,037,040	1,000,000	1,000,000	0	0	0	0	2.859	2.859	FA	10,721	28,590	08/07/2017.	08/15/2023.
92857W BJ 8	VODAFONE GROUP PLC		D	1	2.B FE	1,993,140	114.396	2,287,920	2,000,000	1,995,387	0	921	0	0	4.125	4.182	MN	6,875	82,500	05/25/2018.	05/30/2025.
961214 DC 4	WESTPAC BANKING CORP		D		1.D FE	998,610	110.537	1,105,370	1,000,000	999,152	0	135	0	0	2.700	2.716	FA	9,900	27,000	08/11/2016.	08/19/2026.
961214 DG 5	WESTPAC BANKING CORP		D		1.D FE	999,490	102.616	1,026,160	1,000,000	999,884	0	105	0	0	2.800	2.811	JJ	13,222	28,000	01/03/2017.	01/11/2022.
961214 DK 6	WESTPAC BANKING CORP		D		1.D FE	999,150	113.344	1,133,440	1,000,000	999,413	0	79	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017.	03/08/2027.
961214 DQ 3	WESTPAC BANKING CORP		D		1.D FE	998,370	103.466	1,034,660	1,000,000	999,490	0	331	0	0	2.500	2.535	JD	208	25,000	06/21/2017.	06/28/2022.
961214 DS 9	WESTPAC BANKING CORP		D		1.D FE	998,990	105.143	1,051,430	1,000,000	999,584	0	195	0	0	2.750	2.771	JJ	12,986	27,500	12/04/2017.	01/11/2023.
961214 DW 0	WESTPAC BANKING CORP		D		1.D FE	1,992,940	115.171	2,303,420	2,000,000	1,994,737	0	643	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018.	01/25/2028.
961214 DZ 3	WESTPAC BANKING CORP		D		1.D FE	2,999,190	108.032	3,240,960	3,000,000	2,999,500	0	161	0	0	3.650	3.656	MN	13,992	109,500	05/08/2018.	05/15/2023.
96122W AM 2	WESTPAC BANKING CORP (144A)		D		1.A FE	1,017,700	108.095	1,080,950	1,000,000	1,011,538	0	(3,588)	0	0	3.150	2.752	JJ	14,350	31,500	04/03/2019.	01/16/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
980888 AF 8	WOOLWORTHS LIMITED (144A)		D	1	2.B FE	1,022,160	101.132	1,011,320	1,000,000	1,000,664	0	(2,755)	0	0	4.550	4.268	AO	9,985	45,500	07/22/2011.	04/12/2021.
980888 AF 8	WOOLWORTHS LIMITED (144A)		D	1	2.B FE	1,994,760	101.132	2,022,640	2,000,000	1,999,564	0	502	0	0	4.550	4.583	AO	19,969	91,000	04/05/2011.	04/12/2021.
984851 AF 2	YARA INTERNATIONAL ASA (144A)		D	1	2.B FE	4,987,400	118.679	5,933,950	5,000,000	4,989,915	0	1,088	0	0	4.750	4.782	JD	19,132	237,500	05/24/2018.	06/01/2028.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,435,091,314	XXX	5,892,867,759	5,400,356,938	5,414,703,771	(683,623)	(3,975,536)	3,426,670	0	XXX	XXX	XXX	45,260,324	179,815,333	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04542B MS 8	ABFC 2005-AQ1 A4		..	4	1.A FM	500,101	100.944	517,770	512,924	438,068	0	19,234	0	0	5.010	4.590	MON	2,141	23,827	04/20/2011.	01/25/2034.
00841L AB 2	ABMT 2014-3 A2 CMO (144A)		..	4	1.A FM	686,092	101.748	693,588	681,672	681,178	0	(3,484)	0	0	3.500	3.371	MON	1,988	23,859	11/03/2014.	11/25/2044.
00842A AK 5	ABMT 2015-4 A10 CMO		..	4	1.A FM	307,955	100.103	306,360	306,042	305,621	0	(1,919)	0	0	3.000	2.726	MON	765	9,181	06/08/2015.	06/25/2045.
00842A AD 1	ABMT 2015-4 A4 CMO		..	4	1.A FM	1,046,292	101.691	1,062,499	1,044,823	1,042,154	3,007	(2,974)	0	0	3.500	3.433	MON	3,047	36,569	06/08/2015.	06/25/2045.
00842A AD 1	ABMT 2015-4 A4 CMO		..	4	1.A FM	521,514	101.691	531,250	522,412	521,077	291	(274)	0	0	3.500	3.509	MON	1,524	18,284	06/09/2015.	06/25/2045.
00842A AD 1	ABMT 2015-4 A4 CMO		..	4	1.A FM	1,298,274	101.691	1,328,124	1,306,029	1,302,693	(3,298)	3,340	0	0	3.500	3.610	MON	3,809	45,711	06/26/2015.	06/25/2045.
00842V AC 7	ABMT 2016-3 A3 CMO		..	4	1.A FM	1,506,223	101.932	1,494,237	1,465,911	1,474,625	0	(30,413)	0	0	3.500	2.826	MON	4,276	51,307	08/08/2016.	08/25/2046.
004375 CE 9	ACCR 2004-4 A2C		..	4	1.A FM	889,451	99.390	919,664	925,306	878,775	0	(46,685)	0	0	1.148	1.730	MON	98	15,459	09/13/2013.	01/25/2035.
004375 CF 6	ACCR 2004-4 A2D		..	4	1.A FM	5,352,868	98.767	6,206,196	6,283,631	5,549,461	0	(389,075)	0	0	0.848	3.100	MON	493	85,708	08/05/2011.	01/25/2035.
007036 QM 1	ARMT 2005-8 4A21 CMO		..	4	1.D FM	619,666	97.511	664,722	681,686	503,865	0	(9,730)	0	0	3.580	4.972	MON	2,034	26,392	08/10/2005.	11/25/2035.
07386H SW 2	BALTA 2005-4 22A2 CMO		..	4	1.A FM	1,083,353	104.422	2,134,469	2,044,063	513,473	0	5,772	0	0	3.582	10.970	MON	6,102	78,521	09/08/2009.	05/25/2035.
06050H D3 9	BOAMS 2003-B 2A2 CMO		..	4	1.A FM	19,198	96.290	19,200	19,939	19,272	0	35	0	0	4.223	3.600	MON	70	879	02/10/2003.	03/25/2033.
05948X BV 2	BOAMS 2003-D 2A4 CMO		..	4	1.A FM	61,191	101.137	63,776	63,058	61,385	0	104	0	0	4.339	3.276	MON	228	2,877	04/09/2003.	05/25/2033.
05949C EL 6	BOAMS 2005-G 4A1 CMO		..	4	1.A FM	531,846	97.905	558,994	570,950	519,859	0	1,966	0	0	3.229	5.806	MON	1,536	20,463	08/10/2005.	08/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 CMO		..	4	1.D FM	139,494	98.116	143,598	146,355	110,592	0	1,023	0	0	2.623	4.857	MON	320	5,271	10/13/2005.	11/25/2035.
05952H AZ 2	BOAMS 2007-1 1A24 CMO		..	4	1.D FM	650,221	100.345	705,372	702,942	369,047	0	(664)	0	0	6.000	4.830	MON	3,515	42,177	06/03/2011.	03/25/2037.
07384M F8 0	BSARM 2004-1 11A1 CMO		..	4	1.A FM	963,985	95.826	1,129,104	1,178,286	872,330	0	9,040	0	0	3.226	4.526	MON	3,168	42,753	11/02/2006.	04/25/2034.
07387A FX 8	BSARM 2005-12 12A1 CMO		..	4	1.D FM	508,221	92.684	759,744	819,710	366,658	0	(23,140)	0	0	2.866	4.676	MON	1,958	29,312	10/18/2011.	02/25/2036.
07401C AV 5	BSARM 2007-4 22A1 CMO		..	4	1.D FM	976,241	97.675	1,324,370	1,355,891	644,285	0	(9,682)	0	0	3.606	10.140	MON	4,075	51,283	09/04/2008.	06/25/2047.
16162W QJ 1	CHASE 2005-A2 3A2 CMO		..	4	1.D FM	600,109	89.900	629,427	700,137	449,197	11	(40,579)	0	0	3.177	5.600	MON	1,854	24,675	11/13/2006.	01/25/2036.
16162W QJ 1	CHASE 2005-A2 3A2 CMO		..	4	1.D FM	239,862	89.900	251,772	280,056	179,679	(11)	(16,216)	0	0	3.177	5.620	MON	741	9,870	11/16/2006.	01/25/2036.
12554C AK 4	CIM 2018-J1 A10 CMO (144A)		..	4	1.A FM	2,491,538	100.619	2,537,493	2,521,879	2,511,824	0	16,449	0	0	3.500	3.910	MON	7,355	88,266	04/27/2018.	03/25/2048.
17321L AA 7	CMLTI 2013-J1 A1 CMO (144A)		..	4	1.A FM	9,047,005	103.555	9,218,828	8,902,342	8,948,511	0	(87,670)	0	0	3.500	3.167	MON	25,965	311,573	12/12/2017.	10/25/2043.
17310B AD 6	CMSI 2006-3 1A4 CMO		..	4	1.D FM	1,701,624	101.733	1,897,374	1,865,039	1,401,903	0	(60,342)	0	0	6.000	7.271	MON	9,325	111,853	06/04/2008.	06/25/2036.
17312K AB 8	CMSI 2007-5 1A2 CMO		..	4	1.D FM	61,853	101.257	69,978	69,109	11,147	0	(348)	0	0	6.000	5.037	MON	346	4,128	06/16/2011.	06/25/2037.
17312D AA 6	CMSI 2007-8 1A1 CMO		..	4	1.A FM	184,102	102.593	281,905	274,779	125,201	0	1,330	0	0	6.000	11.901	MON	1,374	16,456	12/18/2008.	09/25/2037.
12628K AA 0	CSAB 2006-3 A1A CMO		..	4	1.D FM	683,983	27.886	275,555	988,147	101,042	0	(45,826)	0	0	6.000	9.910	MON	4,941	4,526	05/09/2008.	11/25/2036.
22540V 6Q 0	CSFB 2002-19 2M1 CMO		..	4	1.A FM	103,412	102.832	143,129	139,186	36,134	0	(6,833)	0	0	6.500	5.039	MON	754	3,336	11/02/2010.	06/25/2032.
22541Q 4A 7	CSFB 2003-29 4A1 CMO		..	4	1.A FM	204,369	102.634	202,293	197,101	196,499	0	(1)	0	0	6.000	5.696	MON	986	11,826	03/30/2004.	12/25/2033.
225458 G2 8	CSFB 2005-7 3A1 CMO		..	4	1.A FM	11,993	88.945	12,403	13,945	0	0	(9,380)	0	0	5.000	8.404	MON	0	697	07/10/2009.	08/25/2020.
225458 G3 6	CSFB 2005-7 4A1 CMO		..	4	1.D FM	37,273	53.721	33,819	62,953	26,368	0	(10,905)	0	0	5.000	4.939	MON	0	3,041	08/10/2005.	08/25/2020.
12647M BW 4	CSMC 2013-6 2A3 CMO		..	4	1.A FM	1,438,363	101.954	1,493,789	1,465,148	1,454,358	0	8,578	0	0	3.500	3.916	MON	4,273	51,280	07/18/2013.	08/25/2043.
12649X AQ 2	CSMC 2015-3 A9 CMO		..	4	1.A FM	856,218	101.813	855,703	840,460	842,581	2,015	(11,466)	0	0	3.500	3.026	MON	2,451	29,400	04/28/2015.	03/25/2045.
12649X AQ 2	CSMC 2015-3 A9 CMO		..	4	1.A FM	849,915	101.813	855,703	840,460	842,581	(2,015)	(7,436)	0	0	3.500	3.199	MON	2,451	29,400	05/06/2015.	03/25/2045.
12594X AA 2	CSMC 2017-HL1 A1 CMO		..	4	1.A FM	3,146,969	102.101	3,150,582	3,085,736	3,097,482	0	(31,291)	0	0	3.500	3.013	MON	9,000	108,001	06/26/2017.	06/25/2047.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12594X	AC 8	CSMC 2017-HL1 A3 CMO			4	1.A FM	759,931	100.207	744,408	742,868	742,685	0	(8,530)	0	0	3.500	2.562	MON	2,167	26,000	06/26/2017.	06/25/2047.
12669E	EJ 1	CWHL 2003-15 2A1 CMO			4	1.A FM	97,028	94.419	132,403	140,228	124,661	(2)	27,647	0	0	5.000	4.861	MON	0	7,485	08/10/2005.	06/25/2018.
12669E	EJ 1	CWHL 2003-15 2A1 CMO			4	1.A FM	40,779	94.419	55,669	58,959	52,415	2	11,622	0	0	5.000	4.870	MON	0	3,147	08/10/2005.	06/25/2018.
12669G	5U 1	CWHL 2005-17 1A8 CMO			4	1.D FM	562,844	99.410	638,319	642,104	387,805	0	(70,125)	0	0	5.500	7.646	MON	2,943	35,315	07/23/2008.	09/25/2035.
126694	PG 7	CWHL 2005-28 A2 CMO			4	1.D FM	172,091	82.626	143,020	173,092	72,970	0	(6,711)	0	0	5.500	5.273	MON	793	9,520	09/30/2005.	12/25/2035.
12543W	AJ 7	CWHL 2006-18 2A7 CMO			4	1.D FM	540,246	80.739	487,368	603,627	187,045	0	(107,818)	0	0	6.000	4.790	MON	3,018	39,040	07/06/2011.	12/25/2036.
126671	PV 2	CWL 2002-S1 A5			4	1.A FM	863	99.796	819	821	819	0	(0)	0	0	6.460	3.895	MON	4	58	11/19/2002.	05/25/2032.
126671	RX 6	CWL 2002-S3 M1			4	1.A FM	3,116	92.163	3,127	3,393	940	0	0	0	0	4.800	4.083	MON	14	169	03/05/2003.	05/25/2032.
126673	TD 4	CWL 2004-S1 A3			4	1.A FM	219,329	99.850	240,661	241,021	227,315	0	(2,118)	0	0	5.115	6.895	MON	1,027	9,899	10/25/2007.	02/25/2035.
29977K	AA 1	EVER 2013-2 A CMO			4	1.A FM	4,829,044	102.770	5,003,559	4,868,675	4,847,359	0	11,762	0	0	3.000	3.173	MON	12,172	146,060	06/04/2013.	06/25/2043.
36185M	EB 4	GMACM 2006-J1 A1 CMO			4	1.D FM	94,186	99.899	130,456	130,587	21,061	0	(902)	0	0	5.750	14.329	MON	626	7,487	01/22/2009.	04/25/2036.
36228F	YS 9	GSAMP 2003-SEA2 A1 (AMBAC)			4	1.A FM	1,098,964	102.536	1,302,702	1,270,479	1,148,682	0	15,215	0	0	4.421	6.580	MON	4,681	60,164	04/20/2011.	07/25/2033.
36242D	HQ 9	GSAMP 2004-AHL M1			4	1.A FM	2,199,410	99.439	2,875,384	2,891,582	2,536,093	0	32,815	0	0	1.123	4.400	MON	301	45,619	05/16/2011.	08/25/2034.
466247	LU 5	JPMMT 2005-A1 4A1 CMO			4	1.A FM	1,516,366	100.144	1,520,388	1,518,188	1,516,366	0	1,834	5,011	0	2.935	2.506	MON	3,714	58,611	06/25/2012.	02/25/2035.
466247	YK 3	JPMMT 2005-A8 1A3 CMO			4	1.D FM	926,351	96.404	966,589	1,002,642	757,454	0	(31,381)	0	0	2.964	5.130	MON	2,477	36,600	09/28/2005.	11/25/2035.
46629C	AK 3	JPMMT 2006-A5 3A4 CMO			4	1.D FM	250,988	89.502	315,986	353,046	159,279	1	(6,878)	0	0	3.222	5.770	MON	948	12,711	12/14/2006.	08/25/2036.
46629C	AK 3	JPMMT 2006-A5 3A4 CMO			4	1.D FM	125,430	89.502	157,993	176,523	79,640	(1)	(3,437)	0	0	3.222	5.780	MON	474	6,355	12/19/2006.	08/25/2036.
46629D	AK 1	JPMMT 2006-A7 2A2 CMO			4	1.D FM	519,379	92.744	570,581	615,218	233,603	0	(4,677)	0	0	3.116	5.761	MON	1,598	22,261	12/13/2006.	01/25/2037.
46630P	AZ 8	JPMMT 2007-A2 4A1M CMO			4	1.D FM	562,471	90.285	520,265	576,247	317,903	0	(23,024)	0	0	3.637	5.410	MON	1,747	21,610	03/21/2007.	04/25/2037.
46639G	AL 0	JPMMT 2013-1 1A2 CMO			4	1.A FM	1,293,666	101.423	1,339,286	1,320,488	1,303,280	0	9,482	0	0	3.000	3.399	MON	3,301	39,556	12/05/2014.	03/25/2043.
46640B	AC 8	JPMMT 2013-2 A2 CMO			4	1.A FM	1,881,049	101.971	1,894,160	1,857,539	1,847,812	23,337	(20,285)	0	0	3.500	3.083	MON	5,418	65,000	05/29/2013.	05/25/2043.
46640B	AC 8	JPMMT 2013-2 A2 CMO			4	1.A FM	16,458,146	101.971	16,940,107	16,612,591	16,525,594	(23,337)	50,630	0	0	3.500	3.633	MON	48,453	581,313	03/06/2018.	05/25/2043.
46644V	BK 1	JPMMT 2015-4 2A3 CMO			4	1.A FM	2,985,407	102.487	3,065,882	2,991,484	2,985,467	0	25	0	0	3.000	3.019	MON	7,479	89,745	07/21/2015.	06/25/2045.
46646B	AC 2	JPMMT 2016-1 A3 CMO			4	1.A FM	1,819,119	101.735	1,804,997	1,774,209	1,783,849	0	(36,576)	0	0	3.500	2.873	MON	5,175	61,704	06/09/2016.	05/25/2046.
46646B	AE 8	JPMMT 2016-1 A5 CMO			4	1.A FM	149,526	100.031	145,437	145,392	145,241	0	(3,309)	0	0	3.500	2.330	MON	424	5,056	06/09/2016.	05/25/2046.
46648C	AB 0	JPMMT 2017-1 A2 CMO			4	1.A FE	6,474,841	102.086	6,566,812	6,432,627	6,446,571	0	(21,027)	0	0	3.500	3.313	MON	18,762	225,142	02/17/2017.	01/25/2047.
46648H	AC 7	JPMMT 2017-2 A3 CMO			4	1.A FM	1,438,184	102.128	1,443,872	1,413,774	1,421,658	0	(11,579)	0	0	3.500	3.368	MON	4,124	49,463	05/22/2017.	05/25/2047.
46648H	AE 3	JPMMT 2017-2 A5 CMO			4	1.A FM	730,923	100.364	716,132	713,530	711,104	10,117	(9,132)	0	0	3.500	2.490	MON	2,081	24,964	05/22/2017.	05/25/2047.
46648H	AE 3	JPMMT 2017-2 A5 CMO			4	1.A FM	1,401,864	100.364	1,432,263	1,427,061	1,422,207	(10,117)	12,086	0	0	3.500	3.857	MON	4,162	49,928	10/19/2018.	05/25/2047.
46647S	AE 0	JPMMT 2017-3 1A3 CMO			4	1.A FM	4,678,581	102.124	4,680,368	4,582,983	4,603,862	0	(55,614)	0	0	3.500	2.987	MON	13,367	160,140	08/09/2017.	08/25/2047.
46649H	AC 6	JPMMT 2017-6 A3 CMO			4	1.A FM	8,053,585	101.970	8,101,495	7,944,963	7,964,085	0	(74,660)	0	0	3.500	3.124	MON	23,173	277,572	12/14/2017.	12/25/2048.
46649T	AE 6	JPMMT 2018-3 A5 CMO (144A)			4	1.A FM	2,991,965	100.674	3,021,585	3,001,344	2,993,801	0	1,213	0	0	3.500	2.560	MON	8,754	104,902	03/23/2018.	09/25/2048.
585498	AA 6	MELLO 2018-MTG1 A1 CMO (144A)			4	1.A FM	1,411,378	101.994	1,457,751	1,429,244	1,422,315	0	9,434	0	0	3.500	3.797	MON	4,169	50,024	04/05/2018.	03/25/2048.
585498	AC 2	MELLO 2018-MTG1 A3 CMO (144A)			4	1.A FM	713,932	100.032	717,190	716,957	715,222	0	909	0	0	3.500	3.607	MON	2,091	25,093	04/05/2018.	03/25/2048.
61758M	AA 5	MSRR 2009-R2 1A1A CMO (144A)			4	1.A FM	886,986	102.347	901,611	880,930	614,179	0	16,233	0	0	6.000	4.000	MON	4,405	52,856	05/30/2012.	04/26/2036.
67400A	AC 6	OAKS 2015-2 A3 CMO			4	1.A FM	1,168,971	101.728	1,186,771	1,166,601	1,165,378	0	(2,979)	0	0	3.500	3.418	MON	3,403	40,831	11/05/2015.	10/25/2045.
69121P	DE 0	OWNIT 2006-2 A2B			4	1.A FM	428,041	101.337	513,715	506,933	187,708	0	22,349	0	0	6.132	6.395	MON	2,591	24,960	01/31/2008.	01/25/2037.
74387L	AE 1	PFMT 2019-1 A3 CMO (144A)			4	1.A FM	1,237,598	100.476	1,231,376	1,225,534	1,227,497	0	(6,771)	0	0	3.000	2.560	MON	3,064	36,766	11/27/2019.	12/25/2049.
74160M	JZ 6	PRIME 2005-4 1A3 CMO			4	1.A FM	54,407	99.881	54,496	54,560	54,419	0	40	0	0	5.000	5.038	MON	227	2,728	09/15/2005.	08/25/2045.
74160M	KC 5	PRIME 2005-4 1A6 CMO			4	1.A FM	79,777	101.221	80,669	79,696	79,771	0	349	0	0	5.250	5.184	MON	0	4,184	09/23/2005.	10/25/2020.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45660N	PZ	2	RAST 2003-A5 A1 CMO			4	1.A FM	2,005,843	102.626	2,167,834	2,112,348	1,877,804	0	(4,354)	0	0	5.500	6.421	MON	9,682	116,179	06/21/2007.	06/25/2033.
749389	AA	0	RCKT 2020-1 A1 CMO (144A)			4	1.A FM	11,546,799	102.773	11,736,789	11,420,106	11,543,311	0	(3,488)	0	0	3.000	2.720	MON	28,550	285,503	02/06/2020.	02/25/2050.
74957V	AJ	8	RFMSI 2006-S6 A9 CMO			4	1.D FM	427,341	99.629	477,572	479,350	353,466	0	(22,538)	0	0	6.000	5.730	MON	2,397	28,588	02/09/2007.	07/25/2036.
749581	AR	5	RFMSI 2007-S1 A12 CMO			4	1.D FM	1,333,310	98.115	1,379,304	1,405,797	914,721	0	(102,539)	0	0	6.000	5.730	MON	7,029	84,268	01/22/2007.	01/25/2037.
82281E	AK	3	SCOT 2016-1 1A10 CMO			4	1.A FM	1,068,942	100.534	1,054,879	1,049,268	1,050,702	0	(13,638)	0	0	3.500	2.778	MON	3,060	36,724	11/18/2016.	11/25/2046.
82280R	AA	7	SCOT 2017-1 A1 CMO			4	1.A FM	5,347,400	102.120	5,462,519	5,349,072	5,340,732	0	(5,561)	0	0	3.500	3.475	MON	15,601	187,218	03/16/2017.	04/25/2047.
82280R	AD	1	SCOT 2017-1 A4 CMO			4	1.A FM	1,583,128	100.419	1,568,443	1,561,896	1,562,140	0	(14,719)	0	0	3.500	2.900	MON	4,556	54,666	03/16/2017.	04/25/2047.
82281F	AA	2	SCOT 2017-2 A1			4	1.A FM	3,126,044	101.926	3,121,864	3,062,872	3,076,112	0	(38,015)	0	0	3.500	2.988	MON	8,933	107,201	09/15/2017.	10/25/2047.
81745F	AA	4	SEMT 2012-3 A1 CMO			4	1.A FM	829,725	101.756	821,200	807,027	806,771	0	(11,605)	0	0	3.500	2.816	MON	2,354	28,177	06/25/2012.	07/25/2042.
81744V	AA	0	SEMT 2012-4 A1 CMO			4	1.A FM	593,361	101.704	577,918	568,235	568,149	0	(12,234)	0	0	3.500	2.435	MON	1,602	19,883	09/14/2012.	09/25/2042.
81745A	AB	3	SEMT 2013-5 A2 CMO (144A)			4	1.A FM	2,070,889	101.589	2,067,862	2,035,506	2,039,682	20,809	(20,157)	0	0	3.000	2.575	MON	5,089	61,065	04/08/2013.	05/25/2043.
81745A	AB	3	SEMT 2013-5 A2 CMO (144A)			4	1.A FM	749,850	101.589	825,766	812,845	814,513	(31,051)	31,311	0	0	3.000	4.081	MON	2,032	24,385	12/20/2013.	05/25/2043.
81745B	AB	1	SEMT 2013-6 A2 CMO			4	1.A FM	4,655,052	101.593	4,653,236	4,580,252	4,594,415	0	(40,866)	0	0	3.000	2.594	MON	11,451	137,408	04/25/2013.	05/25/2043.
81745C	AB	9	SEMT 2013-7 A2 CMO			4	1.A FM	2,143,246	101.594	2,163,200	2,129,251	2,108,314	32,879	(9,822)	0	0	3.000	2.819	MON	5,323	63,869	05/16/2013.	06/25/2043.
81745C	AB	9	SEMT 2013-7 A2 CMO			4	1.A FM	1,028,767	101.594	1,132,976	1,115,195	1,104,229	(32,879)	44,956	0	0	3.000	4.082	MON	2,788	33,451	12/20/2013.	06/25/2043.
81745N	AR	0	SEMT 2014-1 2A5 CMO (144A)			4	1.A FM	3,638,542	103.025	3,700,618	3,591,958	3,601,891	0	(17,557)	0	0	4.000	3.821	MON	11,973	143,678	03/25/2014.	04/25/2044.
81745L	AF	0	SEMT 2014-4 A6 CMO			4	1.A FM	1,004,665	101.312	1,011,061	997,960	997,587	0	(4,102)	0	0	3.500	3.367	MON	2,911	34,924	11/06/2014.	11/25/2044.
81746L	AA	0	SEMT 2015-3 A1 CMO			4	1.A FM	859,614	102.344	875,934	855,869	874,218	18,746	(2,847)	0	0	3.500	3.366	MON	2,496	29,955	06/19/2015.	07/25/2045.
81746L	AE	2	SEMT 2015-3 A5 CMO			4	1.A FM	141,729	100.113	141,316	141,155	140,917	0	(368)	0	0	3.000	2.787	MON	353	4,235	06/19/2015.	07/25/2045.
81746M	AA	8	SEMT 2015-4 A1 CMO			4	1.A FM	916,315	102.454	926,220	904,026	908,417	0	(4,851)	0	0	3.000	2.554	MON	2,260	27,121	11/16/2015.	11/25/2030.
81746N	AK	4	SEMT 2016-3 A10 CMO			4	1.A FM	1,632,629	100.919	1,596,748	1,582,196	1,590,609	0	(20,958)	0	0	3.500	2.351	MON	4,615	55,377	10/12/2016.	11/25/2046.
81746T	AD	7	SEMT 2017-1 A4 CMO			4	1.A FM	647,299	100.684	638,953	634,607	636,001	0	(5,242)	0	0	3.500	2.676	MON	1,851	22,211	01/11/2017.	02/25/2047.
81746K	AA	2	SEMT 2017-2 A1 CMO			4	1.A FM	3,584,803	102.341	3,638,614	3,555,360	3,561,295	0	(18,997)	0	0	3.500	3.276	MON	10,370	124,438	02/06/2017.	02/25/2047.
81746X	AA	4	SEMT 2017-3 A1 CMO			4	1.A FM	3,503,478	102.350	3,608,935	3,526,067	3,511,222	0	7,354	0	0	3.500	3.622	MON	10,284	123,412	03/13/2017.	04/25/2047.
81746X	AD	8	SEMT 2017-3 A4 CMO			4	1.A FM	1,054,867	100.444	1,044,379	1,039,758	1,040,155	0	(11,159)	0	0	3.500	2.879	MON	3,033	36,392	03/13/2017.	04/25/2047.
81745X	AA	5	SEMT 2017-4 A1 CMO (144A)			4	1.A FM	3,158,858	101.461	3,134,018	3,088,876	3,106,709	0	(41,955)	0	0	3.500	2.921	MON	9,009	108,111	06/07/2017.	07/25/2047.
81745X	AD	9	SEMT 2017-4 A4 CMO (144A)			4	1.A FM	322,704	100.342	315,142	314,067	313,560	4,022	(5,584)	0	0	3.500	2.393	MON	916	10,992	06/07/2017.	07/25/2047.
81745X	AD	9	SEMT 2017-4 A4 CMO (144A)			4	1.A FM	550,891	100.342	553,468	551,581	550,689	(2,296)	(448)	0	0	3.500	3.502	MON	1,609	19,305	02/28/2019.	07/25/2047.
81745X	AD	9	SEMT 2017-4 A4 CMO (144A)			4	1.A FM	391,971	100.342	393,927	392,584	391,949	(1,726)	(226)	0	0	3.500	3.509	MON	1,145	13,740	02/28/2019.	07/25/2047.
81746F	AA	3	SEMT 2017-6 A1 CMO (144A)			4	1.A FM	3,020,745	102.347	3,029,174	2,959,701	2,972,773	0	(37,584)	0	0	3.500	2.991	MON	8,632	103,590	08/16/2017.	09/25/2047.
81746V	AA	8	SEMT 2018-3 A1 CMO (144A)			4	1.A FM	9,596,899	102.331	9,940,195	9,713,767	9,652,904	0	47,149	0	0	3.500	3.757	MON	28,332	339,982	02/20/2018.	03/25/2048.
81746V	AD	2	SEMT 2018-3 A4 CMO (144A)			4	1.A FM	1,844,456	100.068	1,848,610	1,847,343	1,843,240	0	(846)	0	0	3.500	3.495	MON	5,388	64,657	02/20/2018.	03/25/2048.
81747G	AD	4	SEMT 2018-5 A4 CMO (144A)			4	1.A FM	1,301,075	100.063	1,316,508	1,315,671	1,311,467	0	5,546	0	0	3.500	3.868	MON	3,837	46,039	04/25/2018.	05/25/2048.
81743A	AD	1	SEMT 2019-5 A4 CMO (144A)			4	1.A FM	2,960,610	101.570	2,960,853	2,915,062	2,944,269	0	(14,539)	0	0	3.500	2.840	MON	8,502	102,027	11/14/2019.	12/25/2049.
78471K	AE	1	SFPMT 2016-1A 1A4 CMO			4	1.A FM	1,743,506	102.539	1,874,165	1,827,754	1,795,568	0	43,514	0	0	3.000	4.115	MON	4,569	54,833	12/16/2016.	11/25/2046.
929227	ZC	3	WAMU 2002-AR18 A CMO			4	1.A FM	345	99.429	349	351	328	0	2	0	0	2.563	2.753	MON	1	14	12/31/2008.	01/25/2033.
929227	ZC	3	WAMU 2002-AR18 A CMO			4	1.A FM	14,016	99.429	15,363	15,451	14,408	0	78	0	0	2.563	4.040	MON	33	598	11/20/2002.	01/25/2033.
939336	PC	1	WAMU 2003-AR1 A6 CMO			4	1.A FM	38,588	98.648	42,174	42,752	39,580	0	215	0	0	3.509	3.672	MON	125	1,538	01/17/2003.	03/25/2033.
93363N	AD	7	WAMU 2006-AR12 1A4 CMO			4	1.D FM	155,614	98.105	247,735	252,518	92,994	0	(2,438)	0	0	3.036	10.340	MON	639	8,822	07/07/2009.	10/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94989U AC 5	WFMBS 2018-1 A3 CMO (144A)			4	1.A FM	1,373,419	100.695	1,385,139	1,375,568	1,372,619	0	(781)	0	0	3.500	3.503	MON	4,012	48,144	02/15/2019.	07/25/2047.
95002K AA 1	WFMBS 2020-1 A1 CMO (144A)			4	1.A FM	9,925,651	103.036	10,107,021	9,809,168	9,908,615	0	(17,036)	0	0	3.000	2.684	MON	24,523	245,229	02/14/2020.	12/25/2049.
97652R AD 9	WIN 2014-3 A4 CMO			4	1.A FM	572,323	102.109	581,762	569,741	569,393	0	(2,032)	0	0	3.500	3.366	MON	1,662	19,941	07/29/2015.	11/20/2044.
97653B AC 5	WIN 2015-A A3 CMO			4	1.A FM	1,365,464	101.972	1,371,185	1,344,664	1,347,503	0	(11,398)	0	0	3.500	3.106	MON	3,922	47,063	05/27/2015.	06/20/2045.
92977Y BQ 3	WMLT 2005-B 3A1 CMO			4	1.A FM	154,499	102.108	200,964	196,814	13,333	0	1,221	0	0	2.829	8.290	MON	464	7,465	07/09/2009.	10/20/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						204,162,805	XXX	211,290,354	209,017,254	198,293,314	8,504	(1,402,492)	5,011	0	XXX	XXX	XXX	584,205	7,050,612	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03027W AJ 1	AMT 2013-2A (144A)			2	1.A FE	5,000,000	102.133	5,106,650	5,000,000	5,000,008	0	(16)	0	0	3.070	3.070	MON	6,822	153,500	03/06/2013.	03/15/2048.
03027W AK 8	AMT 2018-1 (144A)			4	1.A FE	2,000,000	110.439	2,208,780	2,000,000	1,999,996	0	0	0	0	3.652	3.679	MON	3,246	73,040	03/27/2018.	03/15/2048.
05526Q AA 4	BAMLL 2015-200P A			4	1.A FM	4,119,908	108.342	4,333,692	4,000,000	4,003,144	10,800	(12,517)	0	0	3.218	2.875	MON	10,727	128,720	04/15/2015.	04/14/2033.
05526Q AA 4	BAMLL 2015-200P A			4	1.A FM	5,095,313	108.342	5,417,115	5,000,000	5,003,930	8,047	(10,193)	0	0	3.218	3.001	MON	13,408	160,900	05/01/2015.	04/14/2033.
05526Q AA 4	BAMLL 2015-200P A			4	1.A FM	4,973,438	108.342	5,417,115	5,000,000	5,003,930	(4,297)	2,151	0	0	3.218	3.290	MON	13,408	160,900	08/27/2015.	04/14/2033.
05526Q AA 4	BAMLL 2015-200P A			4	1.A FM	6,880,456	108.342	7,556,875	6,975,000	6,980,483	(14,550)	11,556	0	0	3.218	3.437	MON	18,705	224,455	02/14/2018.	04/14/2033.
06541W AT 9	BANK 2017-BNK5 A2			4	1.A FM	2,574,999	102.593	2,564,829	2,500,000	2,520,177	0	(16,094)	0	0	2.987	2.324	MON	6,223	74,675	06/16/2017.	06/15/2060.
06540T AB 6	BANK 2018-BN11 ASB			4	1.A FM	3,089,927	114.623	3,438,695	3,000,000	3,058,658	0	(12,012)	0	0	4.010	3.553	MON	10,025	120,300	04/13/2018.	03/15/2061.
06540A AC 5	BANK 2019-BN20 A2			4	1.A FM	6,150,469	109.901	6,594,118	6,000,000	6,100,339	3,363	(14,461)	0	0	2.758	2.469	MON	13,790	165,480	09/27/2019.	09/15/2062.
06540V AZ 8	BANK 2019-BN24 A2			4	1.A FM	6,938,813	107.777	7,436,677	6,900,000	6,934,521	0	(4,211)	0	0	2.707	2.643	MON	15,565	186,783	12/20/2019.	11/15/2062.
06541U BR 6	BANK 2020-BN30 A3			4	1.A FE	12,119,244	101.422	12,170,640	12,000,000	12,118,923	0	(321)	0	0	1.650	1.531	MON	16,500	0	12/11/2020.	12/10/2053.
05491L AA 6	BBCMS 2016-ETC A (144A)			4	1.A FM	2,954,414	96.344	2,890,345	3,000,000	2,953,339	2,545	4,553	0	0	2.937	3.141	MON	6,364	88,110	07/28/2017.	08/14/2036.
05491L AA 6	BBCMS 2016-ETC A (144A)			4	1.A FM	9,727,344	96.344	9,634,482	10,000,000	9,844,463	(2,545)	26,208	0	0	2.937	3.279	MON	21,212	293,700	12/08/2016.	08/14/2036.
08162P AW 1	BMARK 2018-B1 A4			4	1.A FM	2,101,406	111.782	2,235,651	2,000,000	2,025,546	8,046	(11,820)	0	0	3.402	2.700	MON	5,670	68,040	07/25/2019.	01/15/2051.
08162P AW 1	BMARK 2018-B1 A4			4	1.A FM	10,099,195	111.782	11,178,254	10,000,000	10,127,729	(8,046)	(10,825)	0	0	3.402	3.287	MON	28,350	340,200	01/19/2018.	01/15/2051.
12528Y AE 3	CF 2019-CF2 A4			4	1.A FM	5,049,969	107.516	5,375,802	5,000,000	5,043,891	0	(5,053)	0	0	2.623	2.509	MON	10,932	131,180	09/26/2019.	11/15/2052.
17320Q AA 7	CGCMT 2013-375P A (144A)			4	1.A FM	10,299,808	104.708	10,470,816	10,000,000	10,073,074	0	(32,798)	0	0	3.251	2.912	MON	27,092	325,100	05/16/2013.	05/10/2035.
12624P AE 5	COMM 2012-CR3 A3			4	1.A FM	5,010,107	102.523	5,012,801	4,889,400	4,899,121	4,407	(14,002)	0	0	2.822	2.533	MON	11,498	137,979	11/20/2012.	10/15/2045.
12624P AE 5	COMM 2012-CR3 A3			4	1.A FM	7,015,936	102.523	7,017,922	6,845,160	6,858,769	6,179	(19,611)	0	0	2.822	2.533	MON	16,098	193,170	10/03/2012.	10/15/2045.
12624P AE 5	COMM 2012-CR3 A3			4	1.A FM	4,878,704	102.523	5,012,801	4,889,400	4,899,121	(10,586)	991	0	0	2.822	2.855	MON	11,498	137,979	06/23/2015.	10/15/2045.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	1,665,211	102.927	1,678,870	1,631,123	1,633,236	4,873	(7,070)	0	0	2.853	2.402	MON	3,878	46,536	08/28/2017.	10/15/2045.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	4,075,071	102.927	4,092,098	3,975,719	3,980,868	5,809	(11,163)	0	0	2.853	2.567	MON	9,452	113,427	11/02/2012.	10/15/2045.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	883,075	102.927	920,722	894,537	895,695	(2,595)	1,390	0	0	2.853	3.035	MON	2,127	25,521	08/19/2014.	10/15/2045.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	97,883	102.927	102,302	99,393	99,522	(320)	186	0	0	2.853	3.070	MON	236	2,836	09/03/2014.	10/15/2045.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	1,090,824	102.927	1,176,478	1,143,019	1,144,500	(7,767)	6,228	0	0	2.853	3.462	MON	2,718	32,610	11/20/2013.	10/15/2045.
12625K AD 7	COMM 2013-CR8 A4			4	1.A FM	2,749,373	105.416	2,862,509	2,715,431	2,716,846	492	(2,027)	0	0	3.334	3.197	MON	7,544	90,532	06/07/2013.	06/10/2046.
12625K AD 7	COMM 2013-CR8 A4			4	1.A FM	3,291,065	105.416	3,435,011	3,258,517	3,260,215	(492)	(1,351)	0	0	3.334	3.227	MON	9,053	108,639	06/04/2013.	06/10/2046.
12625E AC 3	COMM 2013-SFS A2 (144A)			4	1.A FM	9,940,083	99.982	9,998,201	10,000,000	9,977,179	0	4,742	0	0	2.986	3.109	MON	24,890	303,660	04/04/2013.	04/12/2035.
12625C AC 7	COMM 2013-WWP A2 (144A)			4	1.A FM	7,687,500	105.633	7,922,516	7,500,000	7,535,673	2,558	(20,864)	0	0	3.424	3.141	MON	21,403	256,830	03/25/2013.	03/10/2031.
12625C AC 7	COMM 2013-WWP A2 (144A)			4	1.A FM	257,931	105.633	290,492	275,000	276,308	(2,558)	1,887	0	0	3.424	4.230	MON	785	9,417	06/25/2013.	03/10/2031.
12636M AF 5	CSAIL 2016-C6 ASB			4	1.A FM	5,149,980	105.850	5,292,549	5,000,000	5,053,105	0	(22,023)	0	0	2.959	2.497	MON	12,333	147,995	05/17/2016.	01/15/2049.
12595B AB 7	CSAIL 2017-C8 A2			4	1.A FM	5,149,999	101.938	5,096,901	5,000,000	5,035,883	0	(33,490)	0	0	2.985	2.299	MON	12,440	149,275	06/21/2017.	06/15/2050.
23312J AB 9	DBJPM 2017-C6 A2			4	1.A FM	5,149,987	102.706	5,135,333	5,000,000	5,042,661	0	(31,486)	0	0	2.917	2.269	MON	12,154	145,850	06/14/2017.	06/10/2050.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233050 AC 7	DBUBS 2011-LC1A A3 (144A)			4	1.A FM	707,282	99.991	680,635	680,692	679,931	37	(3,080)	0	0	5.002	4.515	MON	2,837	34,203	06/29/2011.	11/10/2046.
233050 AC 7	DBUBS 2011-LC1A A3 (144A)			4	1.A FM	661,228	99.991	636,938	636,992	636,279	(37)	(2,812)	0	0	5.002	4.528	MON	2,655	32,007	06/30/2011.	11/10/2046.
23305X AA 9	DBUBS 2011-LC2A A1 (144A)			4	1.A FM	18,747	100.000	18,562	18,562	18,547	0	(21)	0	0	3.527	3.310	MON	55	655	06/17/2011.	07/10/2044.
36192R AA 0	GSMS 2012-BWTR A (144A)			4	1.A FM	3,628,017	99.886	3,715,783	3,720,000	3,692,228	0	13,723	0	0	2.954	3.555	MON	9,157	109,889	03/22/2018.	11/05/2034.
36192R AA 0	GSMS 2012-BWTR A (144A)			4	1.A FM	2,730,000	99.886	2,996,600	3,000,000	2,936,341	0	32,038	0	0	2.954	4.168	MON	7,385	88,620	09/05/2013.	11/05/2034.
36252A AD 8	GSMS 2015-GS1 AAB			4	1.A FM	4,052,922	106.718	4,199,305	3,934,918	3,969,354	0	(14,565)	0	0	3.553	3.151	MON	11,651	139,808	11/16/2015.	11/10/2048.
36252A AB 2	GSMS 2015-GS1 A2			4	1.A FM	2,019,882	107.887	2,157,746	2,000,000	2,006,556	0	(1,588)	0	0	3.470	3.398	MON	5,783	69,400	11/16/2015.	11/10/2048.
36252T AS 4	GSMS 2016-GS2 AAB			4	1.A FM	2,896,200	106.016	2,981,195	2,812,000	2,843,837	0	(11,933)	0	0	2.922	2.474	MON	6,847	82,166	05/17/2016.	05/10/2049.
36252H AE 1	GSMS 2017-GS5 AAB			4	1.A FM	2,424,620	109.110	2,568,472	2,354,000	2,388,088	0	(10,074)	0	0	3.467	3.060	MON	6,801	81,613	03/07/2017.	03/10/2050.
44217N AC 0	HGMT 2015-HGLR A1A2 (144A)			4	1.A FM	7,070,000	102.564	7,179,531	7,000,000	6,999,402	6,899	(7,327)	0	0	3.086	2.984	MON	18,005	216,059	03/19/2015.	03/05/2037.
44217N AC 0	HGMT 2015-HGLR A1A2 (144A)			4	1.A FM	7,402,891	102.564	7,589,790	7,400,000	7,399,368	266	(719)	0	0	3.086	3.095	MON	19,034	228,406	11/09/2017.	03/05/2037.
44217N AC 0	HGMT 2015-HGLR A1A2 (144A)			4	1.A FM	2,931,563	102.564	3,076,942	3,000,000	2,999,744	(7,165)	6,981	0	0	3.086	3.382	MON	7,717	92,597	06/30/2015.	03/05/2037.
43300L AA 8	HILT 2016-HHV A (144A)			4	1.A FM	2,882,688	109.051	3,053,434	2,800,000	2,857,087	0	(8,881)	0	0	3.719	3.350	MON	8,678	104,132	01/05/2018.	11/05/2038.
43289V AA 1	HILT 2016-SFP A (144A)			4	1.A FM	5,000,000	100.045	5,002,276	5,000,000	4,968,240	10,169	(227)	0	0	2.828	2.840	MON	11,785	141,422	11/07/2016.	11/05/2035.
43289V AA 1	HILT 2016-SFP A (144A)			4	1.A FM	3,405,938	100.045	3,501,593	3,500,000	3,477,768	(10,169)	17,128	0	0	2.828	3.400	MON	8,250	98,995	07/17/2018.	11/05/2035.
44421M AA 8	HY 2019-55HY A (144A)			4	1.A FM	7,194,089	111.348	7,794,395	7,000,000	7,175,200	0	(18,120)	0	0	3.040	2.675	MON	17,738	209,429	12/02/2019.	12/10/2041.
46640U AC 6	JPMBB 2013-C17 A3			4	1.A FM	1,967,055	106.152	1,951,620	1,838,504	1,918,521	0	(27,894)	0	0	3.927	2.643	MON	6,018	72,211	07/20/2017.	01/15/2047.
46635G AE 0	JPMCC 2010-C2 A3 (144A)			4	1.A FM	3,805,019	99.902	3,918,868	3,922,700	3,915,780	0	8,949	0	0	4.069	4.493	MON	13,304	178,533	07/21/2011.	11/15/2043.
61766N AY 1	MSBAM 2016-C30 ASB			4	1.A FM	8,239,804	105.513	8,441,111	8,000,000	8,093,848	0	(35,563)	0	0	2.729	2.260	MON	18,193	218,320	09/26/2016.	09/15/2049.
61767C AR 9	MSBAM 2017-C33 A2			4	1.A FM	10,299,657	102.660	10,266,022	10,000,000	10,069,162	0	(65,458)	0	0	3.140	2.470	MON	26,167	314,000	05/04/2017.	05/15/2050.
61767E AD 6	MSBAM 2017-C34 A3			4	1.A FM	6,792,796	110.136	7,120,342	6,465,000	6,747,909	0	(40,155)	0	0	3.276	2.545	MON	17,649	211,793	11/14/2019.	11/15/2052.
61761B AC 0	MSC 2012-STAR A2 (144A)			4	1.A FM	4,099,968	99.973	3,998,928	4,000,000	3,996,218	12,395	(11,023)	0	0	3.201	2.925	MON	10,670	128,040	08/03/2012.	08/05/2034.
61761B AC 0	MSC 2012-STAR A2 (144A)			4	1.A FM	1,012,656	99.973	999,732	1,000,000	999,055	1,765	(1,422)	0	0	3.201	3.068	MON	2,668	32,010	08/16/2012.	08/05/2034.
61761B AC 0	MSC 2012-STAR A2 (144A)			4	1.A FM	4,865,039	99.973	4,998,660	5,000,000	4,995,273	(14,160)	15,875	0	0	3.201	3.570	MON	13,338	160,050	06/19/2013.	08/05/2034.
61690Y BT 8	MSC 2016-BNK2 A3			4	1.A FM	3,534,849	108.075	3,782,653	3,500,000	3,519,802	0	(3,815)	0	0	2.791	2.819	MON	8,140	97,685	11/04/2016.	11/15/2049.
61769J AZ 4	MSC 2019-H6 A3			4	1.A FM	8,079,817	111.186	8,894,953	8,000,000	8,067,374	0	(8,178)	0	0	3.158	3.044	MON	21,053	252,640	06/05/2019.	06/15/2052.
61691B AA 9	MSCBB 2016-MART A (144A)			4	1.A FM	6,499,974	99.870	6,491,592	6,500,000	6,494,910	1,429	(983)	0	0	2.200	2.194	MON	11,919	143,026	09/15/2016.	09/13/2031.
61691B AA 9	MSCBB 2016-MART A (144A)			4	1.A FM	881,340	99.870	886,851	888,000	887,305	(1,429)	1,490	0	0	2.200	2.384	MON	1,628	19,540	07/28/2017.	09/13/2031.
78403D AM 2	SBAC 2018-1C			4	1.F FE	3,000,000	106.182	3,185,460	3,000,000	3,000,001	0	(28)	0	0	3.448	3.473	MON	4,597	103,153	02/16/2018.	03/15/2048.
90276W AR 8	UBSCM 2017-C7 A3			4	1.A FM	1,820,109	111.984	2,015,716	1,800,000	1,789,901	3,549	(2,511)	0	0	3.418	3.268	MON	5,127	61,524	05/03/2019.	12/15/2050.
90276W AR 8	UBSCM 2017-C7 A3			4	1.A FM	9,900,781	111.984	11,198,420	10,000,000	9,943,896	(3,549)	9,317	0	0	3.418	3.560	MON	28,483	341,800	02/13/2019.	12/15/2050.
90276Y AD 5	UBSCM 2019-C16 A3			4	1.A FM	7,339,609	112.101	7,847,070	7,000,000	7,292,773	(57)	(33,259)	0	0	3.343	2.758	MON	19,504	234,052	07/31/2019.	04/15/2052.
91830C AA 6	VNDO 2012-6AVE A			4	1.A FM	4,390,271	103.408	4,498,263	4,350,000	4,350,109	6,696	(9,355)	0	0	2.995	2.781	MON	10,859	130,309	01/05/2018.	11/15/2030.
91830C AA 6	VNDO 2012-6AVE A			4	1.A FM	5,005,859	103.408	5,170,417	5,000,000	5,000,126	(1,424)	(1,631)	0	0	2.995	2.978	MON	12,482	149,780	06/03/2015.	11/15/2030.
91830C AA 6	VNDO 2012-6AVE A			4	1.A FM	3,001,641	103.408	3,102,250	3,000,000	3,000,075	(1,091)	(742)	0	0	2.995	2.987	MON	7,489	89,868	09/15/2015.	11/15/2030.
91830C AA 6	VNDO 2012-6AVE A			4	1.A FM	4,986,133	103.408	5,170,417	5,000,000	5,000,126	(4,181)	1,125	0	0	2.995	3.038	MON	12,482	149,780	06/05/2015.	11/15/2030.
94988H AC 5	WFCM 2012-LC5 A3			4	1.A FM	18,085,358	103.006	18,175,003	17,644,459	17,724,678	(12,644)	(52,730)	0	0	2.918	2.631	MON	42,905	540,490	09/19/2012.	10/15/2045.
94988H AC 5	WFCM 2012-LC5 A3			4	1.A FM	4,447,644	103.006	4,543,751	4,411,115	4,431,170	(9,352)	(6,992)	0	0	2.918	2.787	MON	10,726	135,122	06/22/2015.	10/15/2045.
94989D AV 1	WFCM 2015-C27 A4			4	1.A FM	4,913,102	106.703	5,178,550	4,853,195	4,883,505	3,005	(10,856)	0	0	3.190	2.902	MON	12,901	154,817	04/25/2019.	02/15/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94989D AV 1	WFCM 2015-C27 A4		..	4	1.A FM	4,297,478	106.703	4,540,198	4,254,949	4,281,523	(3,005)	(3,878)	0	0	3.190	3.076	MON	11,311	135,733	03/03/2015.	02/15/2048.
95000G AZ 7	WFCM 2016-BNK1 ASB		..	4	1.A FM	3,347,396	104.850	3,407,636	3,250,000	3,287,065	0	(14,286)	0	0	2.514	2.052	MON	6,809	81,705	08/04/2016.	08/15/2049.
95000G AW 4	WFCM 2016-BNK1 A1		..	4	1.A FM	444,674	100.040	444,855	444,675	444,474	0	(41)	0	0	1.321	1.306	MON	490	5,874	08/04/2016.	08/15/2049.
95000G AX 2	WFCM 2016-BNK1 A2		..	4	1.A FM	6,398,438	105.136	7,359,539	7,000,000	6,557,220	0	72,287	0	0	2.399	3.710	MON	13,994	167,930	09/28/2018.	08/15/2049.
95000J AU 2	WFCM 2016-LC25 A3		..	4	1.A FM	8,129,063	110.658	8,852,709	8,000,000	8,098,755	0	(17,533)	0	0	3.374	3.128	MON	22,493	269,920	03/29/2019.	12/15/2059.
95001M AB 6	WFCM 2017-C38 A2		..	4	1.A FM	4,545,536	102.589	4,527,500	4,413,206	4,430,120	0	(48,487)	0	0	3.043	2.383	MON	11,191	209,312	06/27/2017.	07/15/2050.
95002R AV 0	WFCM 2020-C56 ASB		..	4	1.A FE	10,723,438	107.532	10,753,240	10,000,000	10,716,656	0	(6,781)	0	0	2.420	1.269	MON	20,167	0	12/04/2020.	06/15/2053.
92936Q AG 3	WFRBS 2012-C6 A4		..	4	1.A FM	4,761,879	101.158	4,769,581	4,714,942	4,712,968	0	(6,270)	0	0	3.440	3.323	MON	13,516	164,115	03/16/2012.	04/15/2045.
92930R BB 7	WFRBS 2012-C9 A3		..	4	1.A FM	8,945,276	102.558	8,950,731	8,727,465	8,755,162	2,617	(24,375)	0	0	2.870	2.584	MON	20,873	250,478	10/16/2012.	11/15/2045.
92930R BB 7	WFRBS 2012-C9 A3		..	4	1.A FM	452,040	102.558	474,389	462,556	464,024	(2,617)	1,464	0	0	2.870	3.192	MON	1,106	13,275	07/02/2014.	11/15/2045.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						397,307,194	XXX	412,148,263	392,789,628	395,018,303	(18,690)	(566,733)	0	0	XXX	XXX	XXX	970,776	11,543,626	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15033E AA 6	CEDF 2018-9A A1 (144A)		..	4	1.A FE	8,650,000	99.390	8,597,235	8,650,000	8,423,724	0	(220,792)	0	0	1.198	3.230	JAJO	20,732	199,573	03/21/2018.	04/20/2031.
31683Y AJ 3	FIG 2014-1A AR (144A)		..	4	1.A FE	1,557,437	99.980	1,557,125	1,557,437	1,508,184	0	(47,903)	0	0	1.136	3.260	JAJO	3,787	35,317	06/28/2018.	01/15/2027.
393505 F5 6	GT 1998-4 A6		..	4	1.B FE	169,511	101.963	167,702	164,474	164,474	0	0	0	0	6.530	5.140	MON	895	10,740	10/28/2011.	04/01/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						10,376,947	XXX	10,322,063	10,371,910	10,096,382	0	(268,696)	0	0	XXX	XXX	XXX	25,414	245,630	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,046,938,261	XXX	6,526,628,438	6,012,535,730	6,018,111,770	(693,809)	(6,213,456)	3,431,682	0	XXX	XXX	XXX	46,840,719	198,655,201	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						14,143,578,159	XXX	14,979,449,106	13,527,568,114	13,906,009,791	(526,303)	(61,129,479)	3,426,670	0	XXX	XXX	XXX	122,120,066	419,830,849	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						682,746,740	XXX	720,546,370	691,642,004	678,009,041	8,504	(1,796,530)	5,011	0	XXX	XXX	XXX	1,741,183	21,141,886	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						563,593,757	XXX	587,884,943	560,697,052	562,045,206	(18,690)	(257,533)	0	0	XXX	XXX	XXX	1,336,230	15,929,069	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						203,569,832	XXX	216,789,398	203,443,541	202,976,025	0	(381,512)	0	0	XXX	XXX	XXX	1,579,436	5,799,280	XXX	XXX
8399999. Grand Total - Bonds						15,593,488,487	XXX	16,504,669,816	14,983,350,711	15,349,040,063	(536,489)	(63,565,054)	3,431,682	0	XXX	XXX	XXX	126,776,914	462,701,084	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	6,016,345,153	1B	2,416,532,015	1C	1,322,795,978	1D	726,270,708	1E	419,492,090	1F	977,787,609	1G	795,518,926
2A	1,006,701,279	2B	843,281,633	2C	525,846,005								
3A	90,367,708	3B	90,464,643	3C	58,268,647								
4A	30,927,069	4B	7,061,167	4C	10,009,793								
5A	5,532,246	5B	5,837,386	5C	0								
6	7												

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23333C 20 2	DT IND INC CONV PFD TRUST			116,000.000	50.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	06/12/1997.
455434 87 8	INDIANAPOLIS P&L 5.65%			164,750.000	100.00	0.000	17,277,003	104.868	17,277,003	13,479,375	232,709	930,838	0	414,841	0	0	414,841	0	2.C FE	06/25/2004.
49833* 11 8	KITTYHAWK IO INC SERIES 4 NON-RDM P			2,357,962.000	100.00	1.272	3,000,000	1.272	3,000,000	3,000,000	0	0	0	3,000,000	0	0	3,000,000	0	5.C GI	09/20/2018.
76801* 11 9	RIV DATA CORP SERIES B NON-RD PVT			4,776,060.000	0.00	1.256	6,000,000	1.410	6,734,722	6,000,000	0	0	0	6,000,000	0	0	6,000,000	0	5.C GI	02/12/2019.
76801* 12 7	RIV DATA CORP SERIES B1 NON-RD PVT			288,436.000	0.00	1.410	406,724	1.410	406,724	406,724	0	0	0	0	0	0	0	0	5.C GI	01/24/2020.
828806 88 5	SIMON PROPERTY GROUP 8.375% SER J			75,500.000	50.00	0.000	5,326,525	70.550	5,326,525	3,246,500	0	316,156	0	(139,675)	0	0	(139,675)	0	2.B FE	10/14/2004.
902973 86 6	US BANCORP DEL PERP PFD 3.50% SER A			1,000.000	1,000.00	0.000	965,990	965.990	965,990	775,000	8,944	35,583	0	85,990	0	0	85,990	0	2.B FE	01/03/2013.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							32,976,241	XXX	33,710,964	26,907,598	241,654	1,282,577	0	9,361,155	0	0	9,361,155	0	XXX	XXX
8999999. Total - Preferred Stocks							32,976,241	XXX	33,710,964	26,907,598	241,654	1,282,577	0	9,361,155	0	0	9,361,155	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 6,292,515	2C 17,277,003				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 9,406,723				
6 0						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra-tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
26908M 10 9	ESI ENERGY SERVICES INC		A.	47,385.000	6,160	0.130	6,160	0	0	0	0	2,132	0	2,132	0	11/28/2016.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,160	XXX	6,160	0	0	0	0	2,132	0	2,132	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
16124* 10 7	THE CHARTER OAK FIRE INSURANCE CO			42,000.000	246,405,884	5,866.800	246,405,884	82,400,080	0	21,200,000	0	12,055,909	0	12,055,909	0	12/12/1940.	
32026@ 10 1	FIRST FLORIDIAN AUTO & HOME INS CO			5,000,000.000	164,387,099	32.877	164,387,099	134,350,000	0	0	0	(17,930,298)	0	(17,930,298)	0	04/17/1996.	
40257# 10 2	GULF UNDERWRITERS INS CO			1,000,000.000	58,315,282	58.315	58,315,282	43,455,000	0	0	0	1,513,397	0	1,513,397	0	12/01/1993.	
71907@ 10 3	THE PHOENIX INSURANCE CO			100,000.000	1,640,863,440	16,408.600	1,640,863,440	281,862,317	0	160,900,000	0	31,506,687	0	31,506,687	0	11/07/1977.	
81377# 10 1	TRAVELERS DISTRIBUTION ALLIANCE INC			1,000.000	861,817	861.817	861,817	1,001,000	0	0	0	(661,528)	0	(661,528)	0	10/25/1995.	
81611* 10 1	SELECT INSURANCE COMPANY			250,000.000	80,891,898	323.568	80,891,898	28,805,399	0	2,600,000	0	(448,658)	0	(448,658)	0	12/31/1968.	
88750# 10 3	TINDY FOREIGN INC			100.000	94,161,424	941,614.000	94,161,424	105,860,000	0	0	0	1,957,247	0	1,957,247	0	06/30/2006.	
89415# 10 8	TRAVCO INSURANCE COMPANY			6,000,000.000	67,274,760	11.212	67,274,760	45,000,000	0	6,400,000	0	147,529	0	147,529	0	10/01/1991.	
89428@ 10 5	THE TRAVELERS HOME & MARINE INS CO			5,000,000.000	118,799,986	23.760	118,799,986	82,500,000	0	0	0	7,068,562	0	7,068,562	0	10/01/1991.	
89430# 10 9	TRAVELERS COMMERCIAL CASUALTY CO			1,500.000	93,089,349	62,059.500	93,089,349	45,679,488	0	9,900,000	0	1,919,173	0	1,919,173	0	06/30/1995.	
99C001 41 1	AMERICAN EQUITY INSURANCE COMPANY			29,863.000	98,101,465	3,285.050	98,101,465	79,089,634	0	4,100,000	0	688,847	0	688,847	0	01/02/2019.	
99C001 42 9	NORTHLAND INSURANCE COMPANY			35,000.000	545,034,870	15,572.400	545,034,870	171,335,993	0	47,600,000	0	6,248,037	0	6,248,037	0	01/02/2019.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					3,208,187,274	XXX	3,208,187,274	1,101,338,911	0	252,700,000	0	44,064,904	0	44,064,904	0	XXX	XXX
9799999. Total - Common Stock					3,208,193,434	XXX	3,208,193,434	1,101,338,911	0	252,700,000	0	44,067,036	0	44,067,036	0	XXX	XXX
9899999. Total Common and Preferred Stock					3,241,169,675	XXX	3,241,904,397	1,128,246,509	241,654	253,982,577	0	53,428,191	0	53,428,191	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 3

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

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
Bonds - U.S. Government								
912828 F9 6	U S TREASURY NOTES 2.000 2021 10		09/01/2020	WELLS FARGO SECURITIES		25,541,099	25,000,000	169,837
912828 G8 7	U S TREASURY NOTES 2.125 2021 12		09/22/2020	WELLS FARGO SECURITIES		13,328,598	13,000,000	63,808
912828 RC 6	U S TREASURY NOTES 2.125 2021 08		01/01/2020	AMERICAN EQUITY SPECIALTY		2,016,718	2,000,000	16,053
912828 TJ 9	U S TREASURY NOTES 1.625 2022 08		01/01/2020	AMERICAN EQUITY SPECIALTY		100,094	100,000	614
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		01/01/2020	DISCOVER SPECIALTY		2,012,734	2,000,000	9,529
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		01/01/2020	ST PAUL SURPLUS LINES		2,012,734	2,000,000	9,529
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,012,734	2,000,000	9,529
912828 YP 9	U S TREASURY NOTES 1.500 2021 10		09/09/2020	VARIOUS		29,482,011	29,000,000	116,128
912828 ZA 1	U S TREASURY NOTES 1.125 2022 02		09/24/2020	WELLS FARGO SECURITIES		20,283,661	20,000,000	15,539
912828 4P 2	U S TREASURY NOTES 2.625 2021 05		01/01/2020	NORTHFIELD INSURANCE CO		4,055,000	4,000,000	13,558
912828 5F 3	U S TREASURY NOTES 2.875 2021 10		08/31/2020	WELLS FARGO SECURITIES		10,306,284	10,000,000	109,187
912828 5V 8	U S TREASURY NOTES 2.500 2022 01		09/25/2020	GOLDMAN SACHS & CO		30,921,194	30,000,000	152,853
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		12/20/2020	PAR WRITE-UP		6,153	6,153	0
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		12/20/2020	PAR WRITE-UP		472	472	0
38375B TF 9	GNR 2012-H14 GA CMO 2.000 2062 06		12/20/2020	PAR WRITE-UP		7,634	7,634	0
38375B TA 0	GNR 2012-H16 HA CMO 2.000 2062 07		12/20/2020	PAR WRITE-UP		66,092	66,092	0
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		12/20/2020	PAR WRITE-UP		23,711	23,711	0
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		12/20/2020	PAR WRITE-UP		385,361	385,361	0
38376R LX 2	GNR 2015-H29 HA CMO 2.500 2065 09		12/20/2020	PAR WRITE-UP		216,142	216,142	0
38375U WW 6	GNR 2016-H11 GA CMO 2.000 2066 04		12/20/2020	PAR WRITE-UP		382,487	382,487	0
38376R VM 5	GNR 2016-H13 JA CMO 2.000 2066 06		12/20/2020	PAR WRITE-UP		357,348	357,348	0
38376R ZJ 8	GNR 2016-H19 FC CMO .540 2066 08		12/20/2020	PAR WRITE-UP		38,308	38,308	0
38376R YG 5	GNR 2016-H20 FN CMO .890 2066 09		12/20/2020	PAR WRITE-UP		269,584	269,584	0
38376R G7 5	GNR 2016-H24 DA CMO 2.500 2066 09		12/20/2020	PAR WRITE-UP		463,815	463,815	0
38375U J9 2	GNR 2017-H19 MA CMO 2.500 2067 04		12/20/2020	PAR WRITE-UP		455,277	455,277	0
831641 FP 5	SBIC 2020-10A 1 2.078 2030 03		03/16/2020	GOLDMAN SACHS & CO		5,974,984	5,974,984	0
0599999.	Total - Bonds - U.S. Government					150,720,228	147,747,367	686,162
Bonds - All Other Government								
45950V LH 7	INTERNATIONAL FINANCE CO 2.000 2022 10	D	01/01/2020	AMERICAN EQUITY SPECIALTY		504,240	500,000	1,861
46513J EV 9	STATE OF ISRAEL 1.400 2025 11	D	10/20/2020	DEV CORP OF ISRAEL		5,000,000	5,000,000	0
1099999.	Total - Bonds - All Other Government					5,504,240	5,500,000	1,861
Bonds - U.S. States, Territories and Possessions								
605580 4Z 9	MISSISSIPPI GENERAL OBLI 5.250 2021 10		01/01/2020	ST PAUL SURPLUS LINES		1,607,775	1,500,000	19,688
644682 T2 2	NEW HAMPSHIRE GENERAL OB 3.000 2031 11		01/01/2020	ST PAUL SURPLUS LINES		3,588,025	3,500,000	17,500
658256 5G 3	NORTH CAROLINA GENERAL O 1.500 2032 06		10/08/2020	CITIGROUP GLOBAL MARKETS		19,957,400	20,000,000	0
658256 5L 2	NORTH CAROLINA GENERAL O 1.875 2036 06		10/08/2020	CITIGROUP GLOBAL MARKETS		19,959,400	20,000,000	0
68608U U7 9	OREGON ALT ENERGY PROJ G 3.750 2031 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,059,525	985,000	9,234
68608U 2Z 8	OREGON GENERAL OBLIGATIO 5.000 2038 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,844,816	2,425,000	50,521
68609B KZ 9	OREGON GENERAL OBLIGATIO 4.000 2033 08		01/01/2020	ST PAUL SURPLUS LINES		1,284,152	1,155,000	19,250
68608U P3 4	OREGON GO BRD HIGHER ED 5.000 2032 08		01/01/2020	DISCOVER SPECIALTY		1,613,415	1,395,000	29,063
880541 RQ 2	TENNESSEE GENERAL OBLIGA 5.000 2028 10		01/01/2020	NORTHFIELD INSURANCE CO		2,136,180	2,000,000	25,000
882723 Z5 1	TEXAS GO LTD REF S2016B- 4.000 2028 08		01/01/2020	ST PAUL SURPLUS LINES		1,280,851	1,110,000	18,500
882723 J6 7	TEXAS GO REMK 12/18/19 S .100 2046 12		09/14/2020	BNY MELLON CAPITAL MARKETS INC		19,045,000	19,045,000	1,513
882830 AJ 1	TEXAS TRANS COMM TXBL RE 5.000 2030 04		08/04/2020	WELLS FARGO SECURITIES		31,237,845	23,500,000	91,389
928109 3X 3	VIRGINIA GENERAL OBLIGAT 1.875 2038 06		10/15/2020	MORGAN STANLEY		6,899,170	6,925,000	0
928109 3Y 1	VIRGINIA GENERAL OBLIGAT 1.875 2039 06		10/15/2020	MORGAN STANLEY		6,988,623	7,060,000	0

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

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
928109 3Z 8	VIRGINIA GENERAL OBLIGAT 1.875 2040 06		10/15/2020	MORGAN STANLEY		7,062,999	7,185,000	0
97705M TC 9	WISCONSIN GENERAL OBLIGA 5.000 2034 05		10/15/2020	RBC CAPITAL MARKETS		1,951,695	1,500,000	0
97705M TD 7	WISCONSIN GENERAL OBLIGA 5.000 2035 05		10/15/2020	RBC CAPITAL MARKETS		972,090	750,000	0
97705M TE 5	WISCONSIN GENERAL OBLIGA 5.000 2036 05		10/15/2020	RBC CAPITAL MARKETS		1,561,082	1,210,000	0
97705M TF 2	WISCONSIN GENERAL OBLIGA 5.000 2037 05		10/15/2020	RBC CAPITAL MARKETS		1,672,034	1,300,000	0
97705M TG 0	WISCONSIN GENERAL OBLIGA 5.000 2038 05		10/15/2020	RBC CAPITAL MARKETS		1,859,234	1,450,000	0
97705M TH 8	WISCONSIN GENERAL OBLIGA 5.000 2039 05		10/15/2020	RBC CAPITAL MARKETS		1,917,450	1,500,000	0
97705M TJ 4	WISCONSIN GENERAL OBLIGA 5.000 2040 05		10/15/2020	RBC CAPITAL MARKETS		1,911,555	1,500,000	0
97705M TK 1	WISCONSIN GENERAL OBLIGA 5.000 2041 05		10/15/2020	RBC CAPITAL MARKETS		6,011,035	4,735,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					144,421,351	131,730,000	281,657
Bonds - U.S. Political Subdivisions of States								
006115 KN 8	ADAMS CO GO TXBL REF S20 1.377 2027 05		07/17/2020	PNC CAPITAL MARKETS		700,000	700,000	0
006115 KQ 1	ADAMS CO GO TXBL REF S20 1.654 2029 05		07/17/2020	PNC CAPITAL MARKETS		1,050,000	1,050,000	0
006115 KT 5	ADAMS CO GO TXBL REF S20 2.004 2032 05		07/17/2020	PNC CAPITAL MARKETS		1,115,000	1,115,000	0
006115 KU 2	ADAMS CO GO TXBL REF S20 2.104 2033 05		07/17/2020	PNC CAPITAL MARKETS		575,000	575,000	0
006115 KX 6	ADAMS CO GO TXBL REF S20 2.518 2037 05		07/17/2020	PNC CAPITAL MARKETS		1,470,000	1,470,000	0
006115 KB 4	ADAMS CO GREEN BOND GO S 2.000 2028 05		07/17/2020	PNC CAPITAL MARKETS		256,065	250,000	0
006115 KC 2	ADAMS CO GREEN BOND GO S 2.000 2029 05		07/17/2020	PNC CAPITAL MARKETS		290,461	285,000	0
006115 KD 0	ADAMS CO GREEN BOND GO S 2.000 2030 05		07/17/2020	PNC CAPITAL MARKETS		279,004	275,000	0
006115 KG 3	ADAMS CO GREEN BOND GO S 2.250 2040 05		07/17/2020	PNC CAPITAL MARKETS		987,370	1,000,000	0
006449 HN 5	ADAMS CO SD #12 GO S2018 5.500 2034 12		01/01/2020	AMERICAN EQUITY SPECIALTY		978,825	750,000	1,833
006449 HQ 8	ADAMS CO SD #12 GO S2018 5.500 2036 12		01/01/2020	NORTHFIELD INSURANCE CO		1,991,847	1,535,000	3,752
011338 XE 5	ALAMO HEIGHTS ISD GO REF 3.000 2030 02		10/27/2020	PIPER JAFFRAY		537,360	480,000	1,280
011338 XF 2	ALAMO HEIGHTS ISD GO REF 3.000 2031 02		10/27/2020	PIPER JAFFRAY		444,324	400,000	1,067
011338 VJ 6	ALAMO HEIGHTS ISD GO S20 2.500 2038 02		01/01/2020	ST PAUL SURPLUS LINES		645,795	665,000	6,927
015303 AB 6	ALEXANDRIA GENERAL OBLIG .700 2024 06		10/29/2020	MORGAN STANLEY		10,000,589	9,990,000	0
015303 AC 4	ALEXANDRIA GENERAL OBLIG .800 2025 06		10/29/2020	MORGAN STANLEY		3,087,746	3,085,000	0
015303 AD 2	ALEXANDRIA GENERAL OBLIG 1.000 2026 06		10/29/2020	MORGAN STANLEY		390,846	390,000	0
015303 AE 0	ALEXANDRIA GENERAL OBLIG 1.150 2027 06		10/29/2020	MORGAN STANLEY		395,000	395,000	0
015303 AF 7	ALEXANDRIA GENERAL OBLIG 1.350 2028 06		10/29/2020	MORGAN STANLEY		2,199,719	2,195,000	0
015303 AG 5	ALEXANDRIA GENERAL OBLIG 1.400 2029 06		10/29/2020	MORGAN STANLEY		632,441	635,000	0
015303 AH 3	ALEXANDRIA GENERAL OBLIG 1.500 2030 06		10/29/2020	MORGAN STANLEY		1,023,593	1,030,000	0
018095 C5 6	ALLEN GENERAL OBLIGATION 4.000 2029 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		703,891	635,000	9,596
018095 C6 4	ALLEN GENERAL OBLIGATION 4.000 2030 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		729,016	660,000	9,973
018095 C7 2	ALLEN GENERAL OBLIGATION 4.000 2031 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		754,315	685,000	10,351
018095 C8 0	ALLEN GENERAL OBLIGATION 4.000 2032 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		779,750	710,000	10,729
018095 C9 8	ALLEN GENERAL OBLIGATION 4.000 2033 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		810,766	740,000	11,182
021087 XA 4	ALPINE SCH DIST GO S2019 3.000 2032 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		4,644,675	4,375,000	38,646
033161 L5 7	ANCHORAGE GENERAL OBLIGA 4.000 2030 08		01/01/2020	AMERICAN EQUITY SPECIALTY		901,400	850,000	14,167
033161 L7 3	ANCHORAGE GENERAL OBLIGA 5.000 2032 08		01/01/2020	DISCOVER SPECIALTY		1,063,511	975,000	20,313
033162 EF 1	ANCHORAGE GENERAL OBLIGA 1.750 2033 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,558,976	2,550,000	0
033162 EG 9	ANCHORAGE GENERAL OBLIGA 1.750 2034 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,573,150	2,595,000	0
033162 EH 7	ANCHORAGE GENERAL OBLIGA 1.875 2035 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,497,120	1,500,000	0
033162 EJ 3	ANCHORAGE GENERAL OBLIGA 1.875 2036 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,482,900	1,500,000	0
033162 EL 8	ANCHORAGE GENERAL OBLIGA 3.000 2038 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,105,510	1,000,000	0
033162 EM 6	ANCHORAGE GENERAL OBLIGA 3.000 2039 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		831,859	755,000	0

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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
033162 EN 4	ANCHORAGE GENERAL OBLIGA 3.000 2040 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,097,170	1,000,000	0
033162 FZ 6	ANCHORAGE GENERAL OBLIGA 2.000 2037 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,994,340	2,000,000	0
033162 GA 0	ANCHORAGE GENERAL OBLIGA 2.000 2038 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,045,657	2,070,000	0
033162 GB 8	ANCHORAGE GENERAL OBLIGA 2.125 2039 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,298,206	2,300,000	0
033162 GC 6	ANCHORAGE GENERAL OBLIGA 2.125 2040 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,233,868	2,250,000	0
033162 CQ 9	ANCHORAGE GO TAXABLE REF .317 2022 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		245,000	245,000	0
033162 CR 7	ANCHORAGE GO TAXABLE REF .428 2023 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0
033162 CS 5	ANCHORAGE GO TAXABLE REF .614 2024 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		600,000	600,000	0
033162 CT 3	ANCHORAGE GO TAXABLE REF .714 2025 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		300,000	300,000	0
033162 CU 0	ANCHORAGE GO TAXABLE REF .936 2026 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,500,000	1,500,000	0
033162 CV 8	ANCHORAGE GO TAXABLE REF 1.086 2027 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,155,000	1,155,000	0
033162 CW 6	ANCHORAGE GO TAXABLE REF 1.236 2028 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,420,000	1,420,000	0
033162 CX 4	ANCHORAGE GO TAXABLE REF 1.336 2029 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,440,000	1,440,000	0
033162 CY 2	ANCHORAGE GO TAXABLE REF 1.436 2030 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,460,000	1,460,000	0
033162 CZ 9	ANCHORAGE GO TAXABLE REF 1.616 2031 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,215,000	2,215,000	0
033162 DA 3	ANCHORAGE GO TAXABLE REF 1.716 2032 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,505,000	2,505,000	0
033162 DB 1	ANCHORAGE GO TAXABLE REF 1.816 2033 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,505,000	1,505,000	0
033162 DC 9	ANCHORAGE GO TAXABLE REF 1.916 2034 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,490,000	1,490,000	0
033162 DL 9	ANCHORAGE GO TXBL REF S2 1.236 2028 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,475,000	2,475,000	0
033162 DM 7	ANCHORAGE GO TXBL REF S2 1.336 2029 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0
033162 DN 5	ANCHORAGE GO TXBL REF S2 1.436 2030 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,600,000	1,600,000	0
033162 DP 0	ANCHORAGE GO TXBL REF S2 1.616 2031 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		5,505,000	5,505,000	0
041826 S8 2	ARLINGTON ISD GENERAL OB 4.000 2034 02		01/01/2020	ST PAUL SURPLUS LINES		2,475,180	2,250,000	34,000
041826 4C 9	ARLINGTON ISD GENERAL OB 4.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		676,944	600,000	9,067
052430 KN 4	AUSTIN ISD GENERAL OBLIG 4.000 2032 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,111,630	1,000,000	16,667
054231 MM 4	AVON LOCAL SCHOOL DIST G 4.000 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		1,758,415	1,685,000	5,617
05914F TD 2	BALTIMORE CO GENERAL OBL 4.000 2031 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,592,949	1,455,000	24,250
05914F TE 0	BALTIMORE CO GENERAL OBL 4.000 2032 08		01/01/2020	ST PAUL SURPLUS LINES		1,579,428	1,445,000	24,083
05914F TF 7	BALTIMORE CO GENERAL OBL 4.000 2033 08		01/01/2020	ST PAUL SURPLUS LINES		1,561,460	1,430,000	23,833
05914F RE 2	BALTIMORE CO GENERAL OBL 4.000 2033 02		01/01/2020	NORTHFIELD INSURANCE CO		2,294,355	2,100,000	35,000
074347 N8 4	BEAUFORT CO GENERAL OBLI 3.125 2035 03		01/01/2020	ST PAUL SURPLUS LINES		714,002	675,000	7,031
082744 DT 7	BENTON & LINN CO SD509J 4.000 2033 06		12/16/2020	PIPER JAFFRAY		633,535	500,000	0
082744 DU 4	BENTON & LINN CO SD509J 4.000 2034 06		12/16/2020	PIPER JAFFRAY		503,956	400,000	0
082744 DV 2	BENTON & LINN CO SD509J 4.000 2035 06		12/16/2020	PIPER JAFFRAY		627,905	500,000	0
082744 DW 0	BENTON & LINN CO SD509J 4.000 2036 06		12/16/2020	PIPER JAFFRAY		844,925	675,000	0
082887 NL 0	BENTON CO SD #17 KENNEWI 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,564,660	1,335,000	5,563
08377P CY 6	BERGEN CO IMPT AUTH CNTY 4.000 2027 08		01/01/2020	ST PAUL SURPLUS LINES		2,228,600	2,000,000	33,333
08377P DD 1	BERGEN CO IMPT AUTH CNTY 4.000 2032 08		01/01/2020	DISCOVER SPECIALTY		549,460	500,000	8,333
08377P DE 9	BERGEN CO IMPT AUTH CNTY 4.000 2033 08		01/01/2020	DISCOVER SPECIALTY		548,150	500,000	8,333
085275 X8 3	BERNALILLO CO GENERAL OB 3.125 2034 08		01/01/2020	DISCOVER SPECIALTY		1,287,876	1,215,000	29,004
091212 FQ 8	BIRMINGHAM PUBLIC SCHOOL 4.000 2039 05		05/28/2020	STIFEL NICOLAUS & CO INC		1,927,526	1,625,000	0
091212 FR 6	BIRMINGHAM PUBLIC SCHOOL 4.000 2040 05		05/28/2020	STIFEL NICOLAUS & CO INC		2,920,108	2,470,000	0
091212 DN 7	BIRMINGHAM PUBLIC SCHOOL 5.000 2029 05		01/01/2020	NORTHFIELD INSURANCE CO		2,176,070	1,860,000	15,500
097437 SV 0	BOISE CITY ISD GO S2019 3.000 2036 08		01/01/2020	ST PAUL SURPLUS LINES		768,128	750,000	10,688
097558 KV 1	BOLINGBROOK PARK DIST GO 4.000 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		980,949	890,000	99
107335 7H 8	BRENTWOOD GENERAL OBLIGA 2.500 2035 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		854,681	865,000	6,067

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117583 B4 5	BRYAN ISD GENERAL OBLIG 3.000 2030 02		01/01/2020	NORTHFIELD INSURANCE CO		1,577,842	1,485,000	16,830
118565 VB 3	BUCKS CO GENERAL OBLIGAT 5.000 2025 06		01/01/2020	NORTHFIELD INSURANCE CO		1,396,889	1,300,000	5,417
121638 HP 8	BURLINGTON CNTY GO S2020 2.000 2037 05		06/18/2020	MORGAN STANLEY		1,296,919	1,340,000	0
121638 HQ 6	BURLINGTON CNTY GO S2020 2.000 2038 05		06/18/2020	MORGAN STANLEY		1,330,376	1,385,000	0
121638 HR 4	BURLINGTON CNTY GO S2020 2.000 2039 05		06/18/2020	MORGAN STANLEY		1,360,473	1,430,000	0
121638 HS 2	BURLINGTON CNTY GO S2020 2.000 2040 05		06/18/2020	MORGAN STANLEY		1,381,817	1,465,000	0
122475 VX 1	BURNSVILLE ISD#191 GO S2 3.500 2023 02		01/01/2020	NORTHFIELD INSURANCE CO		1,163,182	1,135,000	16,552
122475 VY 9	BURNSVILLE ISD#191 GO S2 4.000 2024 02		01/01/2020	NORTHFIELD INSURANCE CO		1,222,339	1,185,000	19,750
134159 WV 0	CAMPBELL UHSD GO REF S20 4.000 2037 08		01/01/2020	ST PAUL SURPLUS LINES		1,124,210	1,000,000	16,667
139015 PY 1	CANYON ISD GENERAL OBLIG 5.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		1,365,519	1,135,000	21,439
142665 DD 7	CARLSBAD USD GO S2011C 5.000 2026 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,064,240	1,000,000	20,833
144879 4B 6	CARROLL CO GENERAL OBLIG 3.000 2029 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,007,646	970,000	4,850
144880 AT 8	CARROLL CO GENERAL OBLIG 2.625 2037 11		01/01/2020	NORTHFIELD INSURANCE CO		1,494,510	1,500,000	6,125
145610 QQ 7	CARROLLTON GEN OBLIG LTD 4.000 2034 08		01/01/2020	ST PAUL SURPLUS LINES		874,695	750,000	11,333
145610 MA 6	CARROLLTON GEN OBLIG LTD 3.750 2033 08		01/01/2020	NORTHFIELD INSURANCE CO		1,422,196	1,340,000	18,983
145628 UZ 4	CARROLLTON-FARMERS BRANC 3.500 2031 02		01/01/2020	NORTHFIELD INSURANCE CO		1,662,295	1,555,000	20,561
147051 UT 1	CARY GENERAL OBLIGATION 4.000 2032 03		01/01/2020	AMERICAN EQUITY SPECIALTY		1,092,720	1,000,000	13,333
149843 S2 1	CECIL CO GENERAL OBLIGAT 3.000 2027 12		01/01/2020	ST PAUL SURPLUS LINES		2,505,862	2,325,000	5,813
149843 P7 3	CECIL CO GENERAL OBLIGAT 3.250 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		2,849,764	2,665,000	14,435
150528 WC 7	CEDAR RAPIDS GENERAL OBL 2.500 2029 06		01/01/2020	AMERICAN EQUITY SPECIALTY		576,296	560,000	1,167
150528 ZU 4	CEDAR RAPIDS GENERAL OBL 2.750 2033 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,009,751	990,000	2,269
159555 LV 1	CHAPPAQUA CENTRAL SCH DI 3.000 2035 06		01/01/2020	NORTHFIELD INSURANCE CO		1,515,424	1,450,000	1,933
159555 LY 5	CHAPPAQUA CENTRAL SCH DI 3.000 2038 06		01/01/2020	ST PAUL SURPLUS LINES		1,216,466	1,175,000	1,567
159808 LK 8	CHARLES CO GENERAL OBLIG 3.750 2036 10		01/01/2020	ST PAUL SURPLUS LINES		653,714	590,000	5,531
159808 LL 6	CHARLES CO GENERAL OBLIG 3.750 2037 10		01/01/2020	NORTHFIELD INSURANCE CO		678,277	615,000	5,766
160069 A7 5	CHARLESTON CO GENERAL OB 2.375 2032 11		01/01/2020	DISCOVER SPECIALTY		1,295,892	1,300,000	5,232
160069 A8 3	CHARLESTON CO GENERAL OB 2.375 2033 11		01/01/2020	AMERICAN EQUITY SPECIALTY		1,314,279	1,330,000	5,352
159902 FA 8	CHARLESTON CO PARK & REC 1.500 2031 02		10/16/2020	J P MORGAN CHASE SECURITIES INC		1,329,940	1,335,000	0
159902 FB 6	CHARLESTON CO PARK & REC 1.625 2032 02		10/16/2020	J P MORGAN CHASE SECURITIES INC		1,328,846	1,335,000	0
159902 FC 4	CHARLESTON CO PARK & REC 1.750 2033 02		10/16/2020	J P MORGAN CHASE SECURITIES INC		1,330,595	1,335,000	0
159902 FD 2	CHARLESTON CO PARK & REC 1.750 2034 02		10/16/2020	J P MORGAN CHASE SECURITIES INC		1,319,354	1,335,000	0
159902 FE 0	CHARLESTON CO PARK & REC 1.875 2035 02		10/16/2020	J P MORGAN CHASE SECURITIES INC		1,327,524	1,335,000	0
160069 TE 0	CHARLESTON CO SALES TAX 5.000 2026 11		01/01/2020	ST PAUL SURPLUS LINES		2,142,620	2,000,000	16,667
166394 BU 9	CHESTERFIELD CO GO TAXAB .350 2023 01		08/04/2020	MORGAN STANLEY		4,350,000	4,350,000	0
166394 BV 7	CHESTERFIELD CO GO TAXAB .550 2024 01		08/04/2020	MORGAN STANLEY		5,370,311	5,365,000	0
166394 BW 5	CHESTERFIELD CO GO TAXAB .600 2025 01		08/04/2020	MORGAN STANLEY		5,935,000	5,935,000	0
166394 BX 3	CHESTERFIELD CO GO TAXAB .800 2026 01		08/04/2020	MORGAN STANLEY		2,089,358	2,085,000	0
166394 BY 1	CHESTERFIELD CO GO TAXAB .950 2027 01		08/04/2020	MORGAN STANLEY		2,037,503	2,035,000	0
166394 BZ 8	CHESTERFIELD CO GO TAXAB 1.100 2028 01		08/04/2020	MORGAN STANLEY		2,011,637	2,005,000	0
166394 CA 2	CHESTERFIELD CO GO TAXAB 1.150 2029 01		08/04/2020	MORGAN STANLEY		1,976,086	1,975,000	0
166394 CB 0	CHESTERFIELD CO GO TAXAB 1.250 2030 01		08/04/2020	MORGAN STANLEY		3,682,245	3,680,000	0
166394 CC 8	CHESTERFIELD CO GO TAXAB 1.350 2031 01		08/04/2020	MORGAN STANLEY		3,624,471	3,615,000	0
166394 CD 6	CHESTERFIELD CO GO TAXAB 1.450 2032 01		08/04/2020	MORGAN STANLEY		3,558,343	3,550,000	0
179093 JJ 9	CLACKAMAS CO SD #12-N CL 5.000 2034 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,223,940	1,000,000	2,222
181216 EY 4	CLARK CO SD #112-6 WASHO 2.500 2027 12		01/01/2020	NORTHFIELD INSURANCE CO		633,792	600,000	1,250
182486 SH 4	CLARKSVILLE GENERAL OBLI 3.250 2033 03		01/01/2020	AMERICAN EQUITY SPECIALTY		1,149,509	1,095,000	11,863

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182486 SJ 0	CLARKSVILLE GENERAL OBLI 3.500 2034 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,194,975	1,130,000	13,183
182486 SL 5	CLARKSVILLE GENERAL OBLI 3.500 2036 03		01/01/2020	NORTHFIELD INSURANCE CO		1,273,513	1,210,000	14,117
184541 CV 0	CLEAR CREEK ISD TXBL GO 5.000 2028 02		10/28/2020	PIPER JAFFRAY		14,011,350	11,255,000	0
184541 CW 8	CLEAR CREEK ISD TXBL GO 5.000 2029 02		10/28/2020	PIPER JAFFRAY		13,946,570	11,000,000	0
184541 CX 6	CLEAR CREEK ISD TXBL GO 5.000 2030 02		10/28/2020	PIPER JAFFRAY		4,070,649	3,160,000	0
190335 LA 5	COAST CCD GO REF TAXABLE 1.139 2026 08		10/29/2020	RBC CAPITAL MARKETS		730,000	730,000	0
190335 LB 3	COAST CCD GO REF TAXABLE 1.339 2027 08		10/29/2020	RBC CAPITAL MARKETS		735,000	735,000	0
190335 LC 1	COAST CCD GO REF TAXABLE 1.614 2028 08		10/29/2020	RBC CAPITAL MARKETS		745,000	745,000	0
190335 LD 9	COAST CCD GO REF TAXABLE 1.764 2029 08		10/29/2020	RBC CAPITAL MARKETS		6,090,000	6,090,000	0
190335 LE 7	COAST CCD GO REF TAXABLE 2.064 2031 08		10/29/2020	RBC CAPITAL MARKETS		20,695,000	20,695,000	0
190335 LF 4	COAST CCD GO REF TAXABLE 2.164 2032 08		10/29/2020	RBC CAPITAL MARKETS		12,790,000	12,790,000	0
194475 RS 0	COLLEGE STATION ISD GO S 4.250 2036 08		01/01/2020	ST PAUL SURPLUS LINES		1,624,742	1,475,000	23,682
194738 8T 0	COLLIN CO GENERAL OBLIGA 5.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,126,753	1,970,000	37,211
194740 GR 1	COLLIN CO GENERAL OBLIGA 4.000 2030 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,711,536	1,570,000	23,724
194740 GT 7	COLLIN CO GENERAL OBLIGA 4.000 2032 02		01/01/2020	ST PAUL SURPLUS LINES		1,840,607	1,700,000	25,689
194740 GV 2	COLLIN CO GENERAL OBLIGA 4.000 2034 02		01/01/2020	ST PAUL SURPLUS LINES		1,981,238	1,840,000	27,804
198036 5Z 4	COLUMBIA SCHOOL DISTRICT 5.000 2026 03		01/01/2020	ST PAUL SURPLUS LINES		1,042,250	1,000,000	16,667
199492 FC 8	COLUMBUS GENERAL OBLIGAT 5.000 2031 08		01/01/2020	ST PAUL SURPLUS LINES		1,994,003	1,750,000	33,056
199820 S3 6	COMAL ISD GO S2015B (PSF 5.000 2036 02		01/01/2020	ST PAUL SURPLUS LINES		1,626,860	1,435,000	29,896
208418 U8 4	CONROE ISD GO REF S2020A 3.000 2040 02		10/07/2020	PIPER JAFFRAY		2,714,400	2,500,000	0
208418 V3 4	CONROE ISD GO REF S2020A 3.000 2041 02		10/07/2020	PIPER JAFFRAY		2,705,600	2,500,000	0
208418 V4 2	CONROE ISD GO REF S2020A 3.000 2042 02		10/07/2020	PIPER JAFFRAY		2,979,724	2,760,000	0
217489 7P 2	COPPELL ISD GENERAL OBLI 5.000 2038 08		01/01/2020	DISCOVER SPECIALTY		2,047,384	1,655,000	31,261
217489 7Q 0	COPPELL ISD GENERAL OBLI 5.000 2039 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,733,770	1,405,000	26,539
217489 V3 4	COPPELL ISD GENERAL OBLI 5.000 2035 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,947,506	1,785,000	33,717
217489 X9 9	COPPELL ISD GENERAL OBLI 3.500 2030 08		01/01/2020	ST PAUL SURPLUS LINES		1,843,713	1,750,000	23,139
217489 Y2 3	COPPELL ISD GENERAL OBLI 3.500 2031 08		01/01/2020	ST PAUL SURPLUS LINES		1,895,794	1,810,000	23,932
235308 SL 8	DALLAS ISD GENERAL OBLIG 3.000 2030 08		01/01/2020	ST PAUL SURPLUS LINES		4,838,744	4,700,000	53,267
236092 EP 3	DANE CO GENERAL OBLIGATI 2.375 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		1,123,911	1,135,000	7,188
236092 ET 5	DANE CO GENERAL OBLIGATI 2.500 2038 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,206,038	1,250,000	8,333
245145 FK 8	DEL MAR UNION SCH DIST G 2.500 2038 08		01/01/2020	ST PAUL SURPLUS LINES		2,608,841	2,695,000	14,036
249174 WQ 2	DENVER CITY & CO SD #1 G 5.500 2035 12		01/01/2020	DISCOVER SPECIALTY		700,200	550,000	2,521
249174 WR 0	DENVER CITY & CO SD #1 G 5.500 2036 12		01/01/2020	DISCOVER SPECIALTY		634,945	500,000	2,292
249164 QL 1	DENVER CITY AND CNTY GO 2.000 2038 08		11/17/2020	MORGAN STANLEY		17,772,300	17,510,000	0
25009X NZ 4	DES MOINES GENERAL OBLIG 2.750 2032 06		01/01/2020	ST PAUL SURPLUS LINES		2,740,878	2,700,000	6,188
250375 JL 7	DESERT CCD GO S2020 2.000 2037 08		08/06/2020	RBC CAPITAL MARKETS		977,623	975,000	0
250375 JM 5	DESERT CCD GO S2020 2.000 2038 08		08/06/2020	RBC CAPITAL MARKETS		1,026,900	1,030,000	0
250375 JN 3	DESERT CCD GO S2020 2.000 2039 08		08/06/2020	RBC CAPITAL MARKETS		1,107,747	1,120,000	0
250375 JP 8	DESERT CCD GO S2020 2.125 2040 08		08/06/2020	RBC CAPITAL MARKETS		1,171,556	1,170,000	0
250375 JQ 6	DESERT CCD GO S2020 2.125 2041 08		08/06/2020	RBC CAPITAL MARKETS		1,822,296	1,830,000	0
250375 KH 4	DESERT CCD GO S2020 2.125 2042 08		08/06/2020	RBC CAPITAL MARKETS		1,188,528	1,200,000	0
250375 JS 2	DESERT CCD GO TAXABLE RE .345 2022 08		08/06/2020	RBC CAPITAL MARKETS		125,000	125,000	0
250375 JT 0	DESERT CCD GO TAXABLE RE .458 2023 08		08/06/2020	RBC CAPITAL MARKETS		125,000	125,000	0
250375 JU 7	DESERT CCD GO TAXABLE RE .617 2024 08		08/06/2020	RBC CAPITAL MARKETS		200,000	200,000	0
250375 JV 5	DESERT CCD GO TAXABLE RE .767 2025 08		08/06/2020	RBC CAPITAL MARKETS		200,000	200,000	0
250375 JW 3	DESERT CCD GO TAXABLE RE .989 2026 08		08/06/2020	RBC CAPITAL MARKETS		255,000	255,000	0
250375 JX 1	DESERT CCD GO TAXABLE RE 1.169 2027 08		08/06/2020	RBC CAPITAL MARKETS		575,000	575,000	0

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250375 JY 9	DESERT CCD GO TAXABLE RE 1.340 2028 08		08/06/2020	RBC CAPITAL MARKETS		235,000	235,000	0
250375 KA 9	DESERT CCD GO TAXABLE RE 1.540 2030 08		08/06/2020	RBC CAPITAL MARKETS		740,000	740,000	0
250375 KB 7	DESERT CCD GO TAXABLE RE 1.660 2031 08		08/06/2020	RBC CAPITAL MARKETS		525,000	525,000	0
250375 KC 5	DESERT CCD GO TAXABLE RE 1.760 2032 08		08/06/2020	RBC CAPITAL MARKETS		580,000	580,000	0
250375 KD 3	DESERT CCD GO TAXABLE RE 1.860 2033 08		08/06/2020	RBC CAPITAL MARKETS		570,000	570,000	0
250375 KE 1	DESERT CCD GO TAXABLE RE 1.970 2034 08		08/06/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
250375 KF 8	DESERT CCD GO TAXABLE RE 2.020 2035 08		08/06/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
258165 UA 5	DORCHESTER CO SCH DIST # 4.000 2032 03		01/01/2020	ST PAUL SURPLUS LINES		3,263,010	3,000,000	40,000
258885 P8 9	DOUGLAS CO SD #RE-1 GO S 5.000 2038 12		01/01/2020	ST PAUL SURPLUS LINES		8,673,723	6,965,000	15,478
259291 MA 7	DOUGLAS CO SD #1 GO REF 4.000 2025 06		01/01/2020	NORTHFIELD INSURANCE CO		2,296,700	2,000,000	3,556
26371G TX 8	DUBLIN CITY SCHOOL DIST 4.000 2037 12		01/01/2020	ST PAUL SURPLUS LINES		855,083	750,000	2,500
278444 JF 2	EAU CLAIRE GENERAL OBLIG 2.500 2037 04		01/01/2020	NORTHFIELD INSURANCE CO		586,110	600,000	5,125
278444 JH 8	EAU CLAIRE GENERAL OBLIG 2.625 2039 04		01/01/2020	ST PAUL SURPLUS LINES		615,189	630,000	5,650
279533 VR 1	EDEN PRAIRIE ISD #272 GO 3.125 2034 02		01/01/2020	NORTHFIELD INSURANCE CO		2,144,740	2,000,000	26,042
279533 VS 9	EDEN PRAIRIE ISD #272 GO 3.125 2035 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,129,812	1,060,000	13,802
279533 VT 7	EDEN PRAIRIE ISD #272 GO 3.250 2036 02		01/01/2020	ST PAUL SURPLUS LINES		1,068,160	1,000,000	13,542
279533 VT 7	EDEN PRAIRIE ISD #272 GO 3.250 2036 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,110,886	1,040,000	14,083
282726 HD 3	EL CAMINO CCD GO TAXABLE 2.422 2037 08		12/09/2020	VARIOUS		32,218,300	32,080,000	34,312
283479 JV 6	EL PASO CO SD#38 LEWIS P 5.000 2024 12		01/01/2020	NORTHFIELD INSURANCE CO		2,502,489	2,115,000	8,813
346766 RT 7	FORT BEND CO GENERAL OBL 4.000 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		2,463,712	2,220,000	29,600
346843 SN 6	FORT BEND ISD GO S2020A 4.000 2034 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,421,243	1,145,000	0
346843 SP 1	FORT BEND ISD GO S2020A 4.000 2035 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,273,554	1,030,000	0
346843 SQ 9	FORT BEND ISD GO S2020A 3.000 2036 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		933,661	825,000	0
346843 SR 7	FORT BEND ISD GO S2020A 3.000 2037 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		659,950	585,000	0
346843 SS 5	FORT BEND ISD GO S2020A 2.000 2038 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,666,665	1,645,000	0
346843 ST 3	FORT BEND ISD GO S2020A 2.000 2039 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,236,062	1,225,000	0
346843 SU 0	FORT BEND ISD GO S2020A 2.000 2040 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,312,478	1,305,000	0
346843 SV 8	FORT BEND ISD GO S2020A 2.000 2041 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,639,006	1,635,000	0
346843 SW 6	FORT BEND ISD GO S2020A 2.000 2042 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,500,000	1,500,000	0
346843 SX 4	FORT BEND ISD GO S2020A 4.000 2045 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,805,220	1,500,000	0
347550 PR 0	FORT LAUDERDALE GENERAL 2.625 2042 07		01/29/2020	J P MORGAN CHASE SECURITIES INC		3,798,901	3,815,000	0
349545 2R 3	FORT ZUMWALT SCH DIST GO 5.000 2036 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,066,438	1,715,000	28,583
349545 2T 9	FORT ZUMWALT SCH DIST GO 5.000 2038 03		01/01/2020	DISCOVER SPECIALTY		599,020	500,000	8,333
349545 2T 9	FORT ZUMWALT SCH DIST GO 5.000 2038 03		01/01/2020	NORTHFIELD INSURANCE CO		1,198,040	1,000,000	16,667
355748 VE 1	FREDERICK GENERAL OBLIGA 3.500 2037 12		01/01/2020	ST PAUL SURPLUS LINES		1,656,234	1,535,000	4,477
363658 KW 4	GALLATIN CO HSD #7 BOZEM 3.000 2035 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		521,880	500,000	4,875
374100 LA 1	GERMANTOWN SCHOOL DIST G 4.000 2036 04		01/01/2020	AMERICAN EQUITY SPECIALTY		895,091	795,000	7,950
379699 4V 0	GLOUCESTER CO GEN OBLIG 2.750 2033 03		01/01/2020	ST PAUL SURPLUS LINES		2,473,696	2,410,000	43,999
37970P HC 9	GLOUCESTER CO IMPT AUTH 5.000 2029 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,778,940	1,505,000	18,813
385443 7V 2	GRAND FORKS GENERAL OBLI 2.375 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		907,735	915,000	2,415
387460 MH 8	GRANITE SCHOOL DIST GO S 4.500 2030 06		01/01/2020	NORTHFIELD INSURANCE CO		737,918	670,000	2,513
387460 NV 6	GRANITE SCHOOL DIST GO S 4.000 2036 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,127,400	1,000,000	3,333
395460 3A 4	GREENSBORO GENERAL OBLIG 5.000 2029 02		01/01/2020	AMERICAN EQUITY SPECIALTY		781,306	680,000	14,167
395460 3D 8	GREENSBORO GENERAL OBLIG 5.000 2032 02		01/01/2020	AMERICAN EQUITY SPECIALTY		777,519	680,000	14,167
395460 5D 6	GREENSBORO GENERAL OBLIG 3.750 2038 10		01/01/2020	ST PAUL SURPLUS LINES		7,938,081	7,290,000	68,344
396028 5P 3	GREENVILLE CO GENERAL OB 2.750 2032 04		01/01/2020	DISCOVER SPECIALTY		1,106,266	1,080,000	7,425

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408793 DD 6	HAMPDEN TOWNSHIP GO REF 4.000 2037 05		01/01/2020	ST PAUL SURPLUS LINES		1,306,671	1,175,000	6,006
412487 DA 5	HARFORD CO GENERAL OBLIG 3.500 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		2,438,254	2,295,000	23,651
412487 EL 0	HARFORD CO GENERAL OBLIG 3.250 2032 09		01/01/2020	DISCOVER SPECIALTY		1,060,460	1,000,000	9,569
421722 L9 8	HAZELWOOD SCHOOL DIST GO 4.000 2031 03		01/01/2020	NORTHFIELD INSURANCE CO		1,053,320	1,000,000	13,333
425507 GX 2	HENNEPIN CO GENERAL OBLI .080 2038 12		09/22/2020	RBC CAPITAL MARKETS		18,060,000	18,060,000	1,273
425507 BE 9	HENNEPIN CO GENERAL OBLI 3.000 2032 12		01/01/2020	ST PAUL SURPLUS LINES		1,643,879	1,620,000	4,050
425507 JY 7	HENNEPIN CO GENERAL OBLI 5.000 2038 12		09/09/2020	MORGAN STANLEY		9,042,588	6,700,000	0
425507 JZ 4	HENNEPIN CO GENERAL OBLI 5.000 2039 12		09/09/2020	MORGAN STANLEY		9,469,645	7,040,000	0
425507 KA 7	HENNEPIN CO GENERAL OBLI 5.000 2040 12		09/09/2020	MORGAN STANLEY		9,907,182	7,390,000	0
426056 S7 3	HENRICO CO GENERAL OBLIG 3.000 2036 08		01/01/2020	ST PAUL SURPLUS LINES		5,547,073	5,255,000	35,909
429740 W2 5	HIGH POINT GENERAL OBLIG 5.000 2021 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,445,583	1,370,000	5,708
439881 KE 2	HOPKINS ISD #270 GO S201 3.250 2028 02		01/01/2020	ST PAUL SURPLUS LINES		1,869,208	1,790,000	24,240
44256P YS 6	HOWARD CO GENERAL OBLIG .850 2026 08		10/07/2020	FHN FINANCIAL		8,255,000	8,255,000	0
44256P EQ 2	HOWARD CO GENERAL OBLIGA 3.250 2032 02		01/01/2020	NORTHFIELD INSURANCE CO		938,247	880,000	10,804
44256P DB 6	HOWARD CO GENERAL OBLIGA 3.500 2034 02		01/01/2020	ST PAUL SURPLUS LINES		6,890,268	6,600,000	87,267
444089 BY 1	HUDSON SCHOOL DISTRICT G 4.000 2035 12		01/01/2020	DISCOVER SPECIALTY		707,994	640,000	2,133
445047 KD 4	HUMBLE ISD GO REF S2020B 3.000 2033 02		10/21/2020	FROST NATIONAL BANK		562,665	500,000	0
445047 KE 2	HUMBLE ISD GO REF S2020B 3.000 2034 02		10/21/2020	FROST NATIONAL BANK		558,555	500,000	0
445047 KF 9	HUMBLE ISD GO REF S2020B 3.000 2035 02		10/21/2020	FROST NATIONAL BANK		555,830	500,000	0
445047 HH 9	HUMBLE ISD GO S2020 (PSF 2.500 2036 02		01/23/2020	PIPER JAFFRAY		5,287,773	5,260,000	0
462326 KY 4	IOWA CITY CSD GO S2018 3.625 2035 06		01/01/2020	DISCOVER SPECIALTY		1,336,450	1,250,000	3,776
462326 KY 4	IOWA CITY CSD GO S2018 3.625 2035 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,069,160	1,000,000	3,021
462326 LA 5	IOWA CITY CSD GO S2018 3.750 2037 06		01/01/2020	NORTHFIELD INSURANCE CO		4,901,745	4,580,000	14,313
462326 LU 1	IOWA CITY CSD GO S2020 2.375 2037 06		02/11/2020	MORGAN STANLEY		213,635	215,000	28
463813 C7 8	IRVING ISD GO REF S2016 4.000 2036 02		01/01/2020	ST PAUL SURPLUS LINES		1,542,506	1,400,000	21,156
467486 UZ 7	JACKSON CO SD#4 BLUE SPR 4.000 2031 03		01/01/2020	ST PAUL SURPLUS LINES		2,060,120	2,000,000	26,667
467520 WJ 7	JACKSON CO SD#7 LEES SUM 5.000 2033 03		01/01/2020	AMERICAN EQUITY SPECIALTY		997,173	900,000	15,000
478700 T4 9	JOHNSON CO USD #229 GO S 3.500 2029 10		01/01/2020	ST PAUL SURPLUS LINES		2,904,176	2,775,000	24,281
479340 SX 0	JOHNSTON CO GENERAL OBLI 3.500 2031 02		01/01/2020	DISCOVER SPECIALTY		1,495,326	1,400,000	20,417
480772 SN 3	JORDAN SCHOOL DISTRICT G 3.250 2036 06		01/01/2020	ST PAUL SURPLUS LINES		3,944,030	3,725,000	5,381
486063 SV 3	KATY ISD GO REF S2015B (4.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,099,622	1,880,000	28,409
487694 TN 1	KELLER ISD GO TAXABLE RE 4.000 2026 02		09/16/2020	RBC CAPITAL MARKETS		1,304,867	1,120,000	0
487694 TP 6	KELLER ISD GO TAXABLE RE 4.000 2027 02		09/16/2020	RBC CAPITAL MARKETS		5,332,545	4,500,000	0
487694 TQ 4	KELLER ISD GO TAXABLE RE 4.000 2028 02		09/16/2020	RBC CAPITAL MARKETS		9,240,101	7,715,000	0
487694 TR 2	KELLER ISD GO TAXABLE RE 4.000 2029 02		09/16/2020	RBC CAPITAL MARKETS		6,050,450	5,000,000	0
487694 TS 0	KELLER ISD GO TAXABLE RE 4.000 2030 02		09/16/2020	RBC CAPITAL MARKETS		6,650,508	5,425,000	0
487694 TT 8	KELLER ISD GO TAXABLE RE 1.509 2031 02		09/16/2020	RBC CAPITAL MARKETS		630,000	630,000	0
489782 X3 1	KENOSHA CO WI GENERAL OB 4.000 2031 09		01/01/2020	ST PAUL SURPLUS LINES		1,446,628	1,320,000	17,600
489782 X4 9	KENOSHA CO WI GENERAL OB 4.000 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		1,504,731	1,375,000	18,333
490224 NZ 1	KENT GO GENERAL OBLIGATI 3.750 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		763,790	705,000	8,813
490224 PA 4	KENT GO GENERAL OBLIGATI 3.750 2033 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		791,198	735,000	9,188
494656 L7 4	KING & SNOHOMISH CO SD # 4.000 2029 12		01/01/2020	NORTHFIELD INSURANCE CO		1,193,207	1,085,000	3,617
494656 L8 2	KING & SNOHOMISH CO SD # 4.000 2030 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,423,631	2,215,000	7,383
494656 L9 0	KING & SNOHOMISH CO SD # 4.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		2,779,806	2,550,000	8,500
494656 G9 6	KING & SNOHOMISH CO SD#4 5.000 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		1,087,000	1,000,000	4,167
495080 VG 5	KING CO SD#403 RENTON GO 4.000 2037 12		02/27/2020	PIPER JAFFRAY		16,965,660	13,965,000	0

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495224 W3 7	KING CO SD#411 ISSAQUAH 5.000 2025 12		01/01/2020	ST PAUL SURPLUS LINES		1,931,139	1,740,000	7,250
498062 PJ 1	KITSAP CO SD#303 BAINBRI 4.000 2034 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		611,562	550,000	1,833
498531 MK 5	KLEIN ISD GENERAL OBLIGA 4.000 2035 08		01/01/2020	ST PAUL SURPLUS LINES		1,020,608	890,000	14,833
498531 MM 1	KLEIN ISD GENERAL OBLIGA 4.000 2037 08		01/01/2020	NORTHFIELD INSURANCE CO		1,097,118	965,000	16,083
499512 6D 8	KNOX CO GENERAL OBLIGATI 3.500 2030 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,555,344	1,515,000	4,419
499512 6G 1	KNOX CO GENERAL OBLIGATI 3.500 2033 06		01/01/2020	NORTHFIELD INSURANCE CO		1,713,927	1,675,000	4,885
499513 DA 4	KNOX CO GENERAL OBLIGATI 2.750 2036 06		01/01/2020	ST PAUL SURPLUS LINES		2,247,996	2,230,000	13,798
502606 VP 8	LA CROSSE CO GENERAL OBL 3.000 2034 04		01/01/2020	DISCOVER SPECIALTY		599,748	575,000	4,313
502606 VQ 6	LA CROSSE CO GENERAL OBL 3.000 2035 04		01/01/2020	DISCOVER SPECIALTY		1,056,199	1,015,000	7,613
508354 WR 4	LAKE CO FOREST PRES DIST 2.750 2034 12		01/01/2020	DISCOVER SPECIALTY		1,835,000	1,845,000	12,403
508354 WS 2	LAKE CO FOREST PRES DIST 2.750 2035 12		01/01/2020	NORTHFIELD INSURANCE CO		1,867,131	1,890,000	12,705
512445 E9 4	LAKEVILLE GENERAL OBLIGA 3.500 2029 02		01/01/2020	DISCOVER SPECIALTY		899,291	845,000	12,323
512445 F2 8	LAKEVILLE GENERAL OBLIGA 3.500 2030 02		01/01/2020	DISCOVER SPECIALTY		927,246	875,000	12,760
515300 TK 7	LANE CO SD #4J EUGENE GO 1.250 2029 06		09/01/2020	MORGAN STANLEY		10,341,933	10,325,000	0
515300 TL 5	LANE CO SD #4J EUGENE GO 1.350 2030 06		09/01/2020	MORGAN STANLEY		10,824,470	10,795,000	0
515300 TM 3	LANE CO SD #4J EUGENE GO 1.400 2031 06		09/01/2020	MORGAN STANLEY		11,235,106	11,280,000	0
515300 TN 1	LANE CO SD #4J EUGENE GO 1.450 2032 06		09/01/2020	MORGAN STANLEY		9,031,150	9,080,000	0
517138 YD 9	LARIMER CO SD #R-1 POUDR 5.000 2039 12		01/01/2020	ST PAUL SURPLUS LINES		6,233,800	5,000,000	11,111
517138 WH 2	LARIMER CO SD#R-1 POUDRE 4.000 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		2,766,716	2,590,000	4,604
520121 KJ 2	LAWRENCE GENERAL OBLIGAT 3.250 2031 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,172,696	1,120,000	12,133
520121 KL 7	LAWRENCE GENERAL OBLIGAT 3.500 2033 09		01/01/2020	ST PAUL SURPLUS LINES		1,257,544	1,190,000	13,883
521841 WU 6	LEANDER ISD CABS TAXABLE --- 2024 08		08/06/2020	RAYMOND JAMES & ASSOC		752,277	775,000	0
521841 WV 4	LEANDER ISD CABS TAXABLE --- 2025 08		08/06/2020	RAYMOND JAMES & ASSOC		766,536	800,000	0
521841 WW 2	LEANDER ISD CABS TAXABLE --- 2026 08		08/06/2020	RAYMOND JAMES & ASSOC		468,905	500,000	0
521841 WX 0	LEANDER ISD GO TAXABLE R 5.000 2027 08		08/06/2020	RAYMOND JAMES & ASSOC		835,646	660,000	0
521841 WY 8	LEANDER ISD GO TAXABLE R 5.000 2028 08		08/06/2020	RAYMOND JAMES & ASSOC		2,038,690	1,580,000	0
521841 WZ 5	LEANDER ISD GO TAXABLE R 5.000 2029 08		08/06/2020	RAYMOND JAMES & ASSOC		1,670,228	1,270,000	0
521841 XA 9	LEANDER ISD GO TAXABLE R 5.000 2030 08		08/06/2020	RAYMOND JAMES & ASSOC		2,672,280	2,000,000	0
521841 XB 7	LEANDER ISD GO TAXABLE R 1.449 2031 08		08/06/2020	RAYMOND JAMES & ASSOC		1,500,000	1,500,000	0
521841 XC 5	LEANDER ISD GO TAXABLE R 1.539 2032 08		08/06/2020	RAYMOND JAMES & ASSOC		2,040,000	2,040,000	0
521841 XD 3	LEANDER ISD GO TAXABLE R 1.639 2033 08		08/06/2020	RAYMOND JAMES & ASSOC		500,000	500,000	0
521841 XE 1	LEANDER ISD GO TAXABLE R 1.689 2034 08		08/06/2020	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0
526030 V5 7	LENEXA GENERAL OBLIGATIO 3.750 2035 09		01/01/2020	ST PAUL SURPLUS LINES		788,977	745,000	9,313
526030 2Z 3	LENEXA GENERAL OBLIGATIO 3.750 2036 09		01/01/2020	ST PAUL SURPLUS LINES		1,160,957	1,075,000	13,438
526030 3A 7	LENEXA GENERAL OBLIGATIO 3.750 2037 09		01/01/2020	NORTHFIELD INSURANCE CO		1,200,610	1,115,000	13,938
528046 BD 6	LEWIS PALMER SD #38 TXBL 1.468 2028 12		12/04/2020	RBC CAPITAL MARKETS		855,000	855,000	0
528046 BE 4	LEWIS PALMER SD #38 TXBL 1.568 2029 12		12/04/2020	RBC CAPITAL MARKETS		1,200,000	1,200,000	0
528878 VK 4	LEXINGTON & RICHLAND CO 4.000 2032 03		01/01/2020	DISCOVER SPECIALTY		834,782	795,000	10,600
535205 LF 3	LINDBERGH SCH DIST GO S2 3.250 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		924,534	900,000	9,750
535205 JX 7	LINDBERGH SCHOOL DIST GO 3.500 2034 03		01/01/2020	ST PAUL SURPLUS LINES		2,318,873	2,260,000	26,367
535205 KW 7	LINDBERGH SCHOOL DIST GO 3.250 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		1,116,641	1,070,000	11,592
535205 MA 3	LINDBERGH SCHOOL DIST GO 2.250 2038 03		02/20/2020	MORGAN STANLEY		5,468,819	5,485,000	0
542264 FN 1	LONE STAR COLLEGE SYSTEM 5.000 2032 02		01/01/2020	ST PAUL SURPLUS LINES		2,178,456	1,855,000	35,039
545624 KP 2	LOS RIOS CCD GO REF S201 5.000 2027 08		01/01/2020	NORTHFIELD INSURANCE CO		1,334,793	1,255,000	26,146
54589T JQ 6	LOUDOUN CO GENERAL OBLIG 2.000 2036 12		05/21/2020	MORGAN STANLEY		7,361,081	7,475,000	0
54589T JS 2	LOUDOUN CO GENERAL OBLIG 2.125 2038 12		05/21/2020	MORGAN STANLEY		7,390,234	7,475,000	0

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54589T JT 0	LOUDOUN CO GENERAL OBLIG 2.125 2039 12		05/21/2020	MORGAN STANLEY		7,339,927	7,475,000	0
546585 SP 6	LOUISVILLE & JEFFERSON M 3.625 2032 12		01/01/2020	ST PAUL SURPLUS LINES		1,809,892	1,685,000	5,090
546585 SS 0	LOUISVILLE & JEFFERSON M 3.875 2035 12		01/01/2020	NORTHFIELD INSURANCE CO		2,029,441	1,880,000	6,071
546585 TW 0	LOUISVILLE & JEFFERSON M 2.375 2032 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		627,467	630,000	2,577
546585 UD 0	LOUISVILLE & JEFFERSON M 2.750 2039 08		01/01/2020	NORTHFIELD INSURANCE CO		754,426	755,000	3,576
548210 PY 3	LOWER MAKEFIELD GENERAL 3.250 2036 03		01/01/2020	ST PAUL SURPLUS LINES		1,025,874	980,000	10,617
549220 2P 5	LUBBOCK ISD GEN OBLIG RE 4.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		567,990	500,000	7,556
55844P QU 5	MADISON AREA TECH COLL D 4.000 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		772,628	690,000	9,200
55844P MU 9	MADISON AREA TECH COLLEG 4.250 2026 03		01/01/2020	AMERICAN EQUITY SPECIALTY		859,928	785,000	11,121
55844R GY 4	MADISON GENERAL OBLIGATI 3.000 2029 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		786,486	760,000	5,700
55844R GZ 1	MADISON GENERAL OBLIGATI 3.000 2030 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		782,070	760,000	5,700
564386 RX 0	MANSFIELD ISD GO TXBL RE 5.000 2028 02		10/08/2020	RBC CAPITAL MARKETS		8,119,670	6,500,000	0
564386 RY 8	MANSFIELD ISD GO TXBL RE 5.000 2029 02		10/08/2020	RBC CAPITAL MARKETS		19,046,400	15,000,000	0
564386 RZ 5	MANSFIELD ISD GO TXBL RE 5.000 2030 02		10/08/2020	RBC CAPITAL MARKETS		19,350,450	15,000,000	0
567137 R7 1	MARICOPA CO ELEM SD #28 5.000 2033 07		10/14/2020	STIFEL NICOLAUS & CO INC		257,212	200,000	0
567137 R8 9	MARICOPA CO ELEM SD #28 5.000 2034 07		10/14/2020	STIFEL NICOLAUS & CO INC		160,173	125,000	0
567137 R9 7	MARICOPA CO ELEM SD #28 4.000 2035 07		10/14/2020	STIFEL NICOLAUS & CO INC		88,505	75,000	0
567137 S2 1	MARICOPA CO ELEM SD #28 4.000 2036 07		10/14/2020	STIFEL NICOLAUS & CO INC		117,568	100,000	0
567137 S3 9	MARICOPA CO ELEM SD #28 4.000 2037 07		10/14/2020	STIFEL NICOLAUS & CO INC		439,568	375,000	0
567137 S4 7	MARICOPA CO ELEM SD #28 4.000 2038 07		10/14/2020	STIFEL NICOLAUS & CO INC		350,607	300,000	0
567137 S5 4	MARICOPA CO ELEM SD #28 4.000 2039 07		10/14/2020	STIFEL NICOLAUS & CO INC		466,088	400,000	0
567137 S6 2	MARICOPA CO ELEM SD #28 4.000 2040 07		10/14/2020	STIFEL NICOLAUS & CO INC		581,310	500,000	0
56781R FB 8	MARIN CCD GO REF S2016 3.500 2034 08		01/01/2020	NORTHFIELD INSURANCE CO		1,867,688	1,750,000	25,521
56781R FC 6	MARIN CCD GO REF S2016 3.500 2035 08		01/01/2020	ST PAUL SURPLUS LINES		1,859,340	1,750,000	25,521
56781R FV 4	MARIN CCD GO S2016A 4.000 2031 08		01/01/2020	NORTHFIELD INSURANCE CO		904,394	780,000	13,000
56781R FW 2	MARIN CCD GO S2016A 4.000 2032 08		01/01/2020	AMERICAN EQUITY SPECIALTY		721,575	625,000	10,417
587314 FD 2	MEQUON & THIENSVILLE SCH 2.125 2034 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		3,823,572	3,835,000	0
587314 FE 0	MEQUON & THIENSVILLE SCH 2.125 2035 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		3,927,689	3,965,000	0
587314 FF 7	MEQUON & THIENSVILLE SCH 2.125 2036 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		4,032,797	4,095,000	0
587314 FG 5	MEQUON & THIENSVILLE SCH 2.250 2037 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		4,196,579	4,220,000	0
590760 DT 8	MESQUITE ISD GO REF S201 4.000 2029 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		759,316	685,000	10,351
590760 DU 5	MESQUITE ISD GO REF S201 4.000 2030 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		784,912	710,000	10,729
590760 GZ 1	MESQUITE ISD GO REF S201 4.000 2028 08		01/01/2020	NORTHFIELD INSURANCE CO		1,132,210	1,000,000	15,111
590760 HT 4	MESQUITE ISD GO REF S201 4.000 2029 08		01/01/2020	ST PAUL SURPLUS LINES		1,227,765	1,090,000	16,471
590760 CS 1	MESQUITE ISD GO S2014A (4.000 2030 08		01/01/2020	DISCOVER SPECIALTY		917,573	830,000	12,542
590760 CT 9	MESQUITE ISD GO S2014A (4.000 2031 08		01/01/2020	DISCOVER SPECIALTY		952,936	865,000	13,071
591852 XN 3	MET COUNCIL MPS-ST PAUL 4.000 2033 09		01/01/2020	ST PAUL SURPLUS LINES		4,417,753	4,140,000	55,200
592240 SV 8	MET PARK DIST OF TACOMA 3.500 2033 12		01/01/2020	DISCOVER SPECIALTY		1,002,380	945,000	2,756
59163P LT 8	METRO COUNCIL GENERAL OB 2.625 2040 06		04/22/2020	CITIGROUP GLOBAL MARKETS		14,303,713	14,285,000	0
596697 QX 3	MIDDLETON-CROSS PLAINS A 3.375 2038 03		01/01/2020	ST PAUL SURPLUS LINES		5,249,650	5,000,000	56,250
596697 QX 3	MIDDLETON-CROSS PLAINS A 3.375 2038 03		01/01/2020	NORTHFIELD INSURANCE CO		2,483,084	2,365,000	26,606
596697 QY 1	MIDDLETON-CROSS PLAINS A 3.500 2039 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,644,325	2,500,000	29,167
598022 GK 1	MIDPENINSULA REGL OPEN S 3.750 2031 09		01/01/2020	AMERICAN EQUITY SPECIALTY		1,173,017	1,060,000	13,250
613681 6X 8	MONTGOMERY CO GEN OBLIG 4.000 2036 03		01/01/2020	NORTHFIELD INSURANCE CO		3,419,880	3,000,000	40,000
613664 6N 6	MONTGOMERY CO GENERAL OB 3.500 2025 04		01/01/2020	AMERICAN EQUITY SPECIALTY		1,290,372	1,200,000	10,500
613664 6P 1	MONTGOMERY CO GENERAL OB 3.750 2026 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,297,428	1,200,000	11,250
613664 6R 7	MONTGOMERY CO GENERAL OB 4.000 2028 04		01/01/2020	NORTHFIELD INSURANCE CO		1,298,292	1,200,000	12,000

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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
61334P CG 6	MONTGOMERY CO GENERAL OB 1.750 2035 08		07/16/2020	MORGAN STANLEY		15,874,400	16,000,000	0
61334P CH 4	MONTGOMERY CO GENERAL OB 1.750 2036 08		07/16/2020	MORGAN STANLEY		15,779,360	16,000,000	0
61334P CJ 0	MONTGOMERY CO GENERAL OB 1.875 2037 08		07/16/2020	MORGAN STANLEY		15,942,080	16,000,000	0
61334P CK 7	MONTGOMERY CO GENERAL OB 1.875 2038 08		07/16/2020	MORGAN STANLEY		15,818,560	16,000,000	0
61334P CL 5	MONTGOMERY CO GENERAL OB 2.000 2039 08		07/16/2020	MORGAN STANLEY		16,000,000	16,000,000	0
61334P CM 3	MONTGOMERY CO GENERAL OB 2.000 2040 08		07/16/2020	MORGAN STANLEY		15,895,200	16,000,000	0
613580 CG 2	MONTGOMERY CO GO REF S20 2.875 2033 09		01/01/2020	ST PAUL SURPLUS LINES		1,477,896	1,400,000	13,417
61334P DG 5	MONTGOMERY CO GO TAXABLE 1.450 2030 11		08/04/2020	MORGAN STANLEY		11,449,528	11,290,000	455
61334P DH 3	MONTGOMERY CO GO TAXABLE 1.550 2031 11		08/04/2020	CITIGROUP GLOBAL MARKETS		33,040,721	32,555,000	1,402
616004 TU 1	MOORESTOWN TWP WATER & S 3.000 2035 02		01/01/2020	ST PAUL SURPLUS LINES		766,810	740,000	9,250
622625 KA 8	MOUNT PLEASANT GENERAL O 3.500 2038 06		01/01/2020	ST PAUL SURPLUS LINES		1,884,120	1,750,000	5,104
624454 ML 5	MOUNTAIN VIEW LOS ALTOS 1.875 2034 08		07/08/2020	RBC CAPITAL MARKETS		4,132,275	4,145,000	0
621196 YA 6	MT DIABLO USD GO S2011D 5.250 2028 08		01/01/2020	ST PAUL SURPLUS LINES		1,310,996	1,230,000	26,906
621196 YE 8	MT DIABLO USD GO S2011D 5.500 2031 08		01/01/2020	ST PAUL SURPLUS LINES		1,628,380	1,525,000	34,948
623040 JW 3	MT SAN ANTONIO CCD GO S2 5.000 2034 08		01/01/2020	ST PAUL SURPLUS LINES		1,950,945	1,500,000	31,250
623040 MA 7	MT SAN ANTONIO CCD GO TA 3.000 2026 08		08/03/2020	RBC CAPITAL MARKETS		720,355	645,000	0
623040 MB 5	MT SAN ANTONIO CCD GO TA 3.000 2027 08		08/03/2020	RBC CAPITAL MARKETS		1,181,303	1,050,000	0
623040 LJ 9	MT SAN ANTONIO CCD GO TA 3.000 2026 08		08/03/2020	RBC CAPITAL MARKETS		362,970	325,000	0
623040 LK 6	MT SAN ANTONIO CCD GO TA 3.000 2027 08		08/03/2020	RBC CAPITAL MARKETS		337,515	300,000	0
623040 LU 4	MT SAN ANTONIO CCD GO TX --- 2023 08		08/03/2020	RBC CAPITAL MARKETS		366,120	375,000	0
631298 DF 0	NASHUA GENERAL OBLIGATIO 3.000 2031 09		01/01/2020	ST PAUL SURPLUS LINES		789,699	735,000	6,493
631298 DG 8	NASHUA GENERAL OBLIGATIO 3.125 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		791,661	735,000	6,763
639846 4C 5	NEEDHAM GENERAL OBLIGATI 2.875 2037 08		01/01/2020	ST PAUL SURPLUS LINES		921,639	910,000	6,541
642543 WP 3	NEW BRAUNFELS ISD GO REF 3.000 2031 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,885,418	2,790,000	34,875
642543 YS 5	NEW BRAUNFELS ISD GO REF 4.000 2040 02		01/01/2020	ST PAUL SURPLUS LINES		2,745,800	2,470,000	41,167
643136 K6 0	NEW CANAAN GENERAL OBLIG 3.250 2036 04		01/01/2020	DISCOVER SPECIALTY		569,486	555,000	3,808
644800 Y8 1	NEW HANOVER CO GENERAL O 4.000 2034 06		01/01/2020	ST PAUL SURPLUS LINES		1,881,863	1,750,000	5,833
652113 WX 5	NEWPORT MESA USD GEN OBL 5.000 2028 08		01/01/2020	DISCOVER SPECIALTY		1,103,150	1,000,000	20,833
653234 L3 6	NEWTOWN GENERAL OBLIGATI 3.000 2031 02		01/01/2020	NORTHFIELD INSURANCE CO		668,317	650,000	7,367
653234 L5 1	NEWTOWN GENERAL OBLIGATI 3.125 2033 02		01/01/2020	ST PAUL SURPLUS LINES		667,115	650,000	7,674
653234 L6 9	NEWTOWN GENERAL OBLIGATI 3.250 2034 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		668,935	650,000	7,981
655867 H9 3	NORFOLK GO TAXABLE REF S .429 2023 10		09/24/2020	BAS-MERRILL LYNCH		2,200,000	2,200,000	0
655867 J2 6	NORFOLK GO TAXABLE REF S .597 2024 10		09/24/2020	BAS-MERRILL LYNCH		2,710,000	2,710,000	0
655867 J3 4	NORFOLK GO TAXABLE REF S .697 2025 10		09/24/2020	BAS-MERRILL LYNCH		7,535,000	7,535,000	0
655867 J4 2	NORFOLK GO TAXABLE REF S .868 2026 10		09/24/2020	BAS-MERRILL LYNCH		875,000	875,000	0
655867 J5 9	NORFOLK GO TAXABLE REF S .988 2027 10		09/24/2020	BAS-MERRILL LYNCH		4,800,000	4,800,000	0
655867 J6 7	NORFOLK GO TAXABLE REF S 1.184 2028 10		09/24/2020	BAS-MERRILL LYNCH		2,000,000	2,000,000	0
659155 GK 5	NORTH EAST ISD GO REF S2 4.000 2032 02		01/01/2020	NORTHFIELD INSURANCE CO		4,349,520	4,000,000	66,667
659155 NV 3	NORTH EAST ISD TXBL GO R 4.000 2029 02		10/07/2020	RBC CAPITAL MARKETS		19,466,926	16,285,000	0
659155 NW 1	NORTH EAST ISD TXBL GO R 4.000 2030 02		10/07/2020	RBC CAPITAL MARKETS		4,831,520	4,000,000	0
660266 GJ 0	NORTH KANSAS CITY SD #74 4.000 2030 03		01/01/2020	AMERICAN EQUITY SPECIALTY		735,184	670,000	8,933
66285T ET 6	NORTH THURSTON PUBLIC SC 3.500 2029 12		01/01/2020	ST PAUL SURPLUS LINES		6,525,358	6,110,000	17,821
663821 XC 5	NORTHBROOK GENERAL OBLIG 3.000 2030 12		01/01/2020	ST PAUL SURPLUS LINES		1,119,805	1,065,000	2,663
663821 XD 3	NORTHBROOK GENERAL OBLIG 3.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,152,118	1,100,000	2,750
66702R YN 6	NORTHSIDE ISD GO REF S20 1.875 2033 08		07/09/2020	RAYMOND JAMES & ASSOC		2,810,423	2,825,000	0
66702R YP 1	NORTHSIDE ISD GO REF S20 1.875 2034 08		07/09/2020	RAYMOND JAMES & ASSOC		2,843,165	2,880,000	0

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66702R YQ 9	NORTHSIDE ISD GO REF S20 2.000 2035 08		07/09/2020	RAYMOND JAMES & ASSOC		1,185,000	1,185,000	0
66702R YR 7	NORTHSIDE ISD GO REF S20 2.000 2036 08		07/09/2020	RAYMOND JAMES & ASSOC		993,200	1,000,000	0
66702R YS 5	NORTHSIDE ISD GO REF S20 2.000 2037 08		07/09/2020	RAYMOND JAMES & ASSOC		987,170	1,000,000	0
66702R YT 3	NORTHSIDE ISD GO REF S20 2.125 2038 08		07/09/2020	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0
66702R YU 0	NORTHSIDE ISD GO REF S20 2.125 2039 08		07/09/2020	RAYMOND JAMES & ASSOC		1,176,729	1,185,000	0
66702R YV 8	NORTHSIDE ISD GO REF S20 2.125 2040 08		07/09/2020	RAYMOND JAMES & ASSOC		1,057,064	1,070,000	0
674736 GJ 6	OCEAN CO GENERAL OBLIGAT 2.625 2038 09		01/01/2020	ST PAUL SURPLUS LINES		2,447,865	2,498,000	18,579
690275 6B 3	OVERLAND PARK GENERAL OB 5.000 2035 09		01/01/2020	NORTHFIELD INSURANCE CO		997,940	795,000	13,250
690275 6C 1	OVERLAND PARK GENERAL OB 5.000 2036 09		01/01/2020	ST PAUL SURPLUS LINES		988,883	790,000	13,167
696667 T4 6	PALM SPRINGS USD GO REF 5.000 2030 08		01/01/2020	ST PAUL SURPLUS LINES		1,818,174	1,715,000	35,729
700246 JC 6	PARK CITY GENERAL OBLIGA 3.000 2033 02		01/01/2020	DISCOVER SPECIALTY		1,068,580	1,000,000	12,500
726715 JQ 9	PLAINVIEW OLD BETHPAGE C 3.250 2032 10		01/01/2020	NORTHFIELD INSURANCE CO		2,790,556	2,650,000	21,531
726715 JR 7	PLAINVIEW OLD BETHPAGE C 3.250 2033 10		01/01/2020	ST PAUL SURPLUS LINES		2,781,202	2,650,000	21,531
727199 VM 0	PLANO ISD GENERAL OBLIGA 4.000 2029 02		01/01/2020	ST PAUL SURPLUS LINES		1,977,671	1,835,000	27,729
727199 VN 8	PLANO ISD GENERAL OBLIGA 4.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,054,129	1,910,000	28,862
727199 VP 3	PLANO ISD GENERAL OBLIGA 4.000 2031 02		01/01/2020	ST PAUL SURPLUS LINES		2,154,057	2,010,000	30,373
733794 JS 1	PORT CHESTER-RYE UNION F 2.250 2037 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		4,999,755	5,035,000	0
736688 JL 7	PORTLAND CCD GO S2013 4.000 2033 06		01/01/2020	ST PAUL SURPLUS LINES		2,944,902	2,755,000	4,898
737050 L9 3	PORTSMOUTH GENERAL OBLIG 3.250 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		554,521	525,000	758
742633 VM 9	PRIOR LAKE SAVAGE ISD #7 3.125 2035 02		01/01/2020	AMERICAN EQUITY SPECIALTY		2,099,960	2,000,000	26,042
751622 DT 5	RAMSEY CO GENERAL OBLIGA 4.500 2029 02		01/01/2020	NORTHFIELD INSURANCE CO		771,030	745,000	13,969
751622 EZ 0	RAMSEY CO GENERAL OBLIGA 4.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		601,584	570,000	9,500
751622 MB 4	RAMSEY CO GENERAL OBLIGA 3.000 2028 02		01/01/2020	DISCOVER SPECIALTY		865,264	820,000	10,250
752147 HE 1	RANCHO SANTIAGO CCD GO T .235 2021 09		08/07/2020	PIPER JAFFRAY		570,000	570,000	0
752147 HF 8	RANCHO SANTIAGO CCD GO T .335 2022 09		08/07/2020	PIPER JAFFRAY		575,000	575,000	0
752147 HG 6	RANCHO SANTIAGO CCD GO T .415 2023 09		08/07/2020	PIPER JAFFRAY		1,210,000	1,210,000	0
752147 HH 4	RANCHO SANTIAGO CCD GO T .634 2024 09		08/07/2020	PIPER JAFFRAY		4,900,000	4,900,000	0
752147 HJ 0	RANCHO SANTIAGO CCD GO T .734 2025 09		08/07/2020	PIPER JAFFRAY		9,810,000	9,810,000	0
752147 HK 7	RANCHO SANTIAGO CCD GO T .956 2026 09		08/07/2020	PIPER JAFFRAY		5,500,000	5,500,000	0
752147 HL 5	RANCHO SANTIAGO CCD GO T 1.106 2027 09		08/07/2020	PIPER JAFFRAY		2,100,000	2,100,000	0
763227 YD 1	RICHARDSON GO LTD S2019 3.125 2039 02		01/01/2020	ST PAUL SURPLUS LINES		1,178,391	1,135,000	24,237
763665 ZV 1	RICHLAND CO SCH DIST #1 3.450 2030 03		01/01/2020	DISCOVER SPECIALTY		2,465,174	2,305,000	26,508
770570 T5 8	ROBERTSON CO GENERAL OBL 3.500 2029 05		01/01/2020	NORTHFIELD INSURANCE CO		1,487,078	1,390,000	8,108
770570 3D 9	ROBERTSON CO GENERAL OBL 3.125 2032 05		01/01/2020	NORTHFIELD INSURANCE CO		694,385	655,000	3,411
770570 3F 4	ROBERTSON CO GENERAL OBL 3.250 2034 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		742,028	700,000	3,792
771614 QW 7	ROCHESTER ISD #535 GO S2 2.625 2031 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		806,871	780,000	8,531
771614 QZ 0	ROCHESTER ISD #535 GO S2 3.000 2034 02		01/01/2020	NORTHFIELD INSURANCE CO		872,809	845,000	10,563
771614 SK 1	ROCHESTER ISD #535 GO S2 3.375 2032 02		01/01/2020	AMERICAN EQUITY SPECIALTY		1,070,560	1,000,000	14,063
771614 SN 5	ROCHESTER ISD #535 GO S2 3.500 2035 02		01/01/2020	DISCOVER SPECIALTY		1,067,870	1,000,000	14,583
771614 SN 5	ROCHESTER ISD #535 GO S2 3.500 2035 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,996,917	1,870,000	27,271
774221 EN 1	ROCKVILLE GENERAL OBLIGA 4.000 2034 06		01/01/2020	ST PAUL SURPLUS LINES		581,594	510,000	1,700
774221 EQ 4	ROCKVILLE GENERAL OBLIGA 4.000 2036 06		01/01/2020	NORTHFIELD INSURANCE CO		577,213	510,000	1,700
774221 FG 5	ROCKVILLE GENERAL OBLIGA 2.875 2034 06		01/01/2020	ST PAUL SURPLUS LINES		767,031	735,000	1,761
774221 FK 6	ROCKVILLE GENERAL OBLIGA 3.000 2037 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		768,942	735,000	1,838
783244 KS 4	RUTHERFORD CO GEN OBLIG 1.490 2029 04		10/27/2020	MORGAN STANLEY		7,510,000	7,510,000	0
791230 WQ 4	SAINT LOUIS CO GENERAL O 1.375 2030 12		10/06/2020	PIPER JAFFRAY		1,259,662	1,265,000	0

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791230 WR 2	SAINT LOUIS CO GENERAL O 1.500 2031 12		10/06/2020	PIPER JAFFRAY		1,273,498	1,280,000	0
791230 WS 0	SAINT LOUIS CO GENERAL O 1.625 2032 12		10/06/2020	PIPER JAFFRAY		1,293,617	1,300,000	0
791230 WT 8	SAINT LOUIS CO GENERAL O 1.750 2033 12		10/06/2020	PIPER JAFFRAY		1,310,800	1,320,000	0
791230 WU 5	SAINT LOUIS CO GENERAL O 1.750 2034 12		10/06/2020	PIPER JAFFRAY		1,326,748	1,345,000	0
791230 WV 3	SAINT LOUIS CO GENERAL O 1.875 2035 12		10/06/2020	PIPER JAFFRAY		1,358,748	1,365,000	0
791230 WW 1	SAINT LOUIS CO GENERAL O 1.875 2036 12		10/06/2020	PIPER JAFFRAY		1,373,765	1,390,000	0
791230 WX 9	SAINT LOUIS CO GENERAL O 1.875 2037 12		10/06/2020	PIPER JAFFRAY		1,396,442	1,420,000	0
791230 WY 7	SAINT LOUIS CO GENERAL O 2.000 2038 12		10/06/2020	PIPER JAFFRAY		1,440,622	1,445,000	0
791230 WZ 4	SAINT LOUIS CO GENERAL O 2.000 2039 12		10/06/2020	PIPER JAFFRAY		1,461,091	1,475,000	0
791230 XA 8	SAINT LOUIS CO GENERAL O 2.000 2040 12		10/06/2020	PIPER JAFFRAY		1,480,438	1,505,000	0
791740 K2 8	SAINT LOUIS PARK GENERAL 2.750 2031 02		01/01/2020	ST PAUL SURPLUS LINES		1,962,338	1,875,000	37,383
797661 YZ 2	SAN FRANCISCO BAY AREA G 3.000 2038 08		08/04/2020	RBC CAPITAL MARKETS		11,279,500	10,000,000	4,167
797661 ZU 2	SAN FRANCISCO BAY AREA G 2.000 2042 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		24,540,254	25,110,000	0
798189 SB 3	SAN JOSE EVERGREEN CCD T 1.846 2029 09		10/23/2020	PIPER JAFFRAY		13,000,000	13,000,000	0
798189 SC 1	SAN JOSE EVERGREEN CCD T 1.946 2030 09		10/23/2020	PIPER JAFFRAY		7,320,000	7,320,000	0
798189 SD 9	SAN JOSE EVERGREEN CCD T 2.096 2031 09		10/23/2020	PIPER JAFFRAY		3,905,000	3,905,000	0
798546 DH 7	SAN LUIS COASTAL USD GO 5.000 2035 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,272,054	1,050,000	21,875
798546 DJ 3	SAN LUIS COASTAL USD GO 5.000 2036 08		01/01/2020	DISCOVER SPECIALTY		1,207,400	1,000,000	20,833
799038 NF 7	SAN MATEO CO CCD GO FORW 5.000 2036 09		01/01/2020	ST PAUL SURPLUS LINES		1,003,333	770,000	12,833
799038 NG 5	SAN MATEO CO CCD GO FORW 5.000 2037 09		01/01/2020	NORTHFIELD INSURANCE CO		1,297,860	1,000,000	16,667
801315 JL 7	SANTA BARBARA CO USD GO 4.000 2038 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		572,085	500,000	8,333
802385 RU 0	SANTA MONICA CCD TXBL GO 1.626 2029 08		12/03/2020	RBC CAPITAL MARKETS		2,400,000	2,400,000	0
802385 RV 8	SANTA MONICA CCD TXBL GO 1.696 2030 08		12/03/2020	RBC CAPITAL MARKETS		1,520,000	1,520,000	0
802385 RW 6	SANTA MONICA CCD TXBL GO 1.946 2032 08		12/03/2020	RBC CAPITAL MARKETS		500,000	500,000	0
802385 RX 4	SANTA MONICA CCD TXBL GO 2.046 2033 08		12/03/2020	RBC CAPITAL MARKETS		700,000	700,000	0
802385 RY 2	SANTA MONICA CCD TXBL GO 2.146 2034 08		12/03/2020	RBC CAPITAL MARKETS		850,000	850,000	0
802385 RZ 9	SANTA MONICA CCD TXBL GO 2.246 2035 08		12/03/2020	RBC CAPITAL MARKETS		850,000	850,000	0
802385 SA 3	SANTA MONICA CCD TXBL GO 2.346 2036 08		12/03/2020	RBC CAPITAL MARKETS		760,000	760,000	0
802385 SB 1	SANTA MONICA CCD TXBL GO 2.704 2040 08		12/03/2020	RBC CAPITAL MARKETS		2,250,000	2,250,000	0
802385 SD 7	SANTA MONICA CCD TXBL GO 1.846 2031 08		12/03/2020	RBC CAPITAL MARKETS		500,000	500,000	0
802385 SE 5	SANTA MONICA CCD TXBL GO 2.446 2037 08		12/03/2020	RBC CAPITAL MARKETS		1,100,000	1,100,000	0
802498 VX 0	SANTA MONICA-MALIBU USD 1.139 2027 07		07/15/2020	RAYMOND JAMES & ASSOC		750,000	750,000	0
802498 VY 8	SANTA MONICA-MALIBU USD 1.330 2028 07		07/15/2020	RAYMOND JAMES & ASSOC		325,000	325,000	0
802498 VZ 5	SANTA MONICA-MALIBU USD 1.430 2029 07		07/15/2020	RAYMOND JAMES & ASSOC		300,000	300,000	0
802498 WA 9	SANTA MONICA-MALIBU USD 1.510 2030 07		07/15/2020	RAYMOND JAMES & ASSOC		1,250,000	1,250,000	0
802498 WB 7	SANTA MONICA-MALIBU USD 1.610 2031 07		07/15/2020	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0
802498 WC 5	SANTA MONICA-MALIBU USD 1.710 2032 07		07/15/2020	RAYMOND JAMES & ASSOC		1,400,000	1,400,000	0
802498 WD 3	SANTA MONICA-MALIBU USD 1.840 2033 07		07/15/2020	RAYMOND JAMES & ASSOC		2,500,000	2,500,000	0
812626 V7 1	SEATTLE GENERAL OBLIGATI 4.000 2030 12		01/01/2020	ST PAUL SURPLUS LINES		1,939,282	1,795,000	5,983
817409 N6 8	SEQUOIA UHSD GO (TXBL) S 2.043 2028 07		01/31/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
817409 P2 5	SEQUOIA UHSD GO (TXBL) S 2.363 2032 07		01/31/2020	CITIGROUP GLOBAL MARKETS		3,585,000	3,585,000	0
829596 VU 6	SIOUX FALLS SCH DIST #49 3.625 2036 08		01/01/2020	NORTHFIELD INSURANCE CO		5,358,450	5,000,000	75,521
829596 VV 4	SIOUX FALLS SCH DIST #49 3.750 2037 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,073,060	1,000,000	15,625
829596 VW 2	SIOUX FALLS SCH DIST #49 3.750 2038 08		01/01/2020	DISCOVER SPECIALTY		1,070,330	1,000,000	15,625
833209 KY 4	SNOHOMISH CO SD #103 GO 5.000 2028 12		01/01/2020	NORTHFIELD INSURANCE CO		1,376,621	1,155,000	4,813
833153 TZ 2	SNOHOMISH CO SD #15 EDMO 5.000 2033 12		01/01/2020	ST PAUL SURPLUS LINES		3,262,538	2,850,000	11,875

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833136 QF 4	SNOHOMISH CO SD#6 MUKILT 2.625 2029 12		01/01/2020	ST PAUL SURPLUS LINES		1,831,650	1,760,000	3,850
833136 QG 2	SNOHOMISH CO SD#6 MUKILT 2.625 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		1,756,321	1,700,000	3,719
841229 PR 2	SOUTHBOROUGH GENERAL OBL 3.000 2039 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		712,874	690,000	1,725
848797 NU 6	SPOKANE CO SD #356 CENTR 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,402,607	1,195,000	4,979
849476 UH 7	SPRING BRANCH ISD GO REF 1.750 2034 02		10/29/2020	RBC CAPITAL MARKETS		4,086,842	4,140,000	0
849476 UJ 3	SPRING BRANCH ISD GO REF 1.875 2035 02		10/29/2020	RBC CAPITAL MARKETS		4,165,753	4,210,000	0
849476 UK 0	SPRING BRANCH ISD GO REF 2.000 2036 02		10/29/2020	RBC CAPITAL MARKETS		3,264,305	3,290,000	0
849476 UL 8	SPRING BRANCH ISD GO REF 2.125 2037 02		10/29/2020	RBC CAPITAL MARKETS		3,368,048	3,375,000	0
849476 UM 6	SPRING BRANCH ISD GO REF 2.125 2038 02		10/29/2020	RBC CAPITAL MARKETS		3,437,764	3,470,000	0
849476 UN 4	SPRING BRANCH ISD GO REF 2.250 2039 02		10/29/2020	RBC CAPITAL MARKETS		2,569,617	2,565,000	0
849476 UP 9	SPRING BRANCH ISD GO REF 2.250 2040 02		10/29/2020	RBC CAPITAL MARKETS		2,081,727	2,085,000	0
849476 UQ 7	SPRING BRANCH ISD GO REF 2.250 2041 02		10/29/2020	RBC CAPITAL MARKETS		1,983,880	2,000,000	0
851035 UP 8	SPRINGFIELD SD #R-12 GO 1.750 2031 03		10/21/2020	STIFEL NICOLAUS & CO INC		5,054,500	5,000,000	0
851035 UQ 6	SPRINGFIELD SD #R-12 GO 2.250 2040 03		10/21/2020	STIFEL NICOLAUS & CO INC		4,018,600	4,000,000	0
792554 YZ 4	ST MARYS CO GENERAL OBLI 3.500 2037 09		01/01/2020	NORTHFIELD INSURANCE CO		2,196,284	2,040,000	21,023
864813 R6 9	SUFFOLK GENERAL OBLIGATI 3.000 2036 02		01/01/2020	NORTHFIELD INSURANCE CO		2,149,014	2,080,000	26,000
866407 N8 8	SUMNER CNTY GENERAL OBLI 3.375 2037 12		01/01/2020	DISCOVER SPECIALTY		2,682,950	2,500,000	7,031
866407 Q7 7	SUMNER CNTY GENERAL OBLI 1.750 2033 12		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,258,683	5,290,000	0
866407 R2 7	SUMNER CNTY GENERAL OBLI 1.875 2036 12		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,561,898	5,605,000	0
866407 R3 5	SUMNER CNTY GENERAL OBLI 1.875 2037 12		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,630,574	5,710,000	0
869142 FV 6	SUSQUEHANNA GENERAL OBLI 4.000 2035 10		01/01/2020	NORTHFIELD INSURANCE CO		963,366	875,000	8,750
87122N GB 9	SYCAMORE COMMUNITY SCH D 2.500 2035 12		03/12/2020	RBC CAPITAL MARKETS		4,360,000	4,360,000	0
87122N GC 7	SYCAMORE COMMUNITY SCH D 2.500 2036 12		03/12/2020	RBC CAPITAL MARKETS		4,445,728	4,470,000	0
87122N GD 5	SYCAMORE COMMUNITY SCH D 2.500 2037 12		03/12/2020	RBC CAPITAL MARKETS		4,528,154	4,580,000	0
87122N GE 3	SYCAMORE COMMUNITY SCH D 2.500 2038 12		03/12/2020	RBC CAPITAL MARKETS		4,612,133	4,695,000	0
87122N GF 0	SYCAMORE COMMUNITY SCH D 2.625 2039 12		03/12/2020	RBC CAPITAL MARKETS		4,784,218	4,810,000	0
87122N GG 8	SYCAMORE COMMUNITY SCH D 2.625 2040 12		03/12/2020	RBC CAPITAL MARKETS		4,881,510	4,940,000	0
885718 FY 7	THREE RIVERS PARK DISTRI 3.750 2028 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		568,739	540,000	8,438
885718 FZ 4	THREE RIVERS PARK DISTRI 4.000 2029 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		593,264	560,000	9,333
902273 XX 4	TYLER ISD GO TXBL CABS R --- 2024 02		07/24/2020	FHN FINANCIAL		1,210,713	1,250,000	0
902273 XY 2	TYLER ISD GO TXBL CABS R --- 2025 02		07/24/2020	FHN FINANCIAL		1,337,644	1,400,000	0
922680 JB 0	VENICE PUB SAFETY IMPTS 3.250 2037 02		01/01/2020	AMERICAN EQUITY SPECIALTY		565,083	540,000	7,313
926667 MG 8	VIENNA GENERAL OBLIGATIO 2.000 2031 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		2,000,189	1,990,000	0
926667 MH 6	VIENNA GENERAL OBLIGATIO 2.000 2032 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,992,886	1,990,000	0
926667 MJ 2	VIENNA GENERAL OBLIGATIO 2.000 2033 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,985,463	1,990,000	0
926667 MK 9	VIENNA GENERAL OBLIGATIO 2.000 2034 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,975,573	1,990,000	0
926667 ML 7	VIENNA GENERAL OBLIGATIO 2.000 2035 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,964,588	1,990,000	0
926667 MM 5	VIENNA GENERAL OBLIGATIO 2.000 2036 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,952,528	1,990,000	0
926667 MN 3	VIENNA GENERAL OBLIGATIO 2.125 2037 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,974,558	1,990,000	0
926667 MP 8	VIENNA GENERAL OBLIGATIO 2.125 2038 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,962,140	1,990,000	0
926667 MQ 6	VIENNA GENERAL OBLIGATIO 2.250 2039 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,986,916	1,990,000	0
926667 MR 4	VIENNA GENERAL OBLIGATIO 2.250 2040 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,972,316	1,985,000	0
927734 XK 4	VIRGINIA BEACH GENERAL O 4.500 2032 04		01/01/2020	ST PAUL SURPLUS LINES		1,076,320	1,000,000	11,250
927734 B2 8	VIRGINIA BEACH GENERAL O 3.500 2031 03		01/01/2020	ST PAUL SURPLUS LINES		2,756,246	2,565,000	29,925
932712 QT 2	WALNUT CREEK SCHOOL DIST 2.875 2036 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		948,921	925,000	8,865
938718 ZK 2	WASHINGTON CO GO ST. GEO 3.000 2027 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,748,998	1,690,000	16,900
942833 YK 4	WAUKEE CSD GENERAL OBLIG 3.125 2035 06		01/01/2020	ST PAUL SURPLUS LINES		5,518,528	5,290,000	13,776

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943517 CR 1	WAUWATOSA SCHOOL DISTRIC 3.000 2030 09		01/01/2020	DISCOVER SPECIALTY		2,672,700	2,500,000	61,458
943517 CU 4	WAUWATOSA SCHOOL DISTRIC 3.375 2036 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		6,019,427	5,630,000	155,705
952531 GD 7	WEST DES MOINES TAXABLE 2.000 2026 06		08/04/2020	RAYMOND JAMES & ASSOC		594,516	565,000	0
952531 GE 5	WEST DES MOINES TAXABLE 1.100 2027 06		08/04/2020	RAYMOND JAMES & ASSOC		579,617	580,000	0
952531 GF 2	WEST DES MOINES TAXABLE 1.250 2028 06		08/04/2020	RAYMOND JAMES & ASSOC		584,561	585,000	0
952531 GG 0	WEST DES MOINES TAXABLE 1.250 2029 06		08/04/2020	RAYMOND JAMES & ASSOC		587,080	590,000	0
967245 AT 8	WICHITA GENERAL OBLIGATI 3.750 2033 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		723,828	670,000	2,094
969872 RA 0	WILLIAMSON CO GENERAL OB 2.625 2033 04		01/01/2020	NORTHFIELD INSURANCE CO		2,974,429	2,920,000	19,163
969871 7W 6	WILLIAMSON CO GENERAL OB 4.000 2032 05		01/01/2020	ST PAUL SURPLUS LINES		1,077,770	1,000,000	6,667
969887 6Q 6	WILLIAMSON CO GENERAL OB 2.375 2037 02		01/23/2020	UBS AG		12,811,630	13,000,000	0
973126 RX 5	WINCHESTER GENERAL OBLIG 4.500 2029 09		01/01/2020	ST PAUL SURPLUS LINES		1,700,852	1,560,000	23,400
973126 RY 3	WINCHESTER GENERAL OBLIG 4.500 2030 09		01/01/2020	ST PAUL SURPLUS LINES		1,782,624	1,635,000	24,525
97913P FW 1	WOODBURY GENERAL OBLIGAT 3.000 2030 02		01/01/2020	DISCOVER SPECIALTY		1,083,768	1,050,000	13,125
97913P FX 9	WOODBURY GENERAL OBLIGAT 3.000 2031 02		01/01/2020	ST PAUL SURPLUS LINES		1,114,935	1,085,000	13,563
97913P FY 7	WOODBURY GENERAL OBLIGAT 3.000 2032 02		01/01/2020	ST PAUL SURPLUS LINES		1,141,414	1,115,000	13,938
97913P FZ 4	WOODBURY GENERAL OBLIGAT 3.000 2033 02		01/01/2020	ST PAUL SURPLUS LINES		1,172,276	1,150,000	14,375
97913P GA 8	WOODBURY GENERAL OBLIGAT 3.000 2034 02		01/01/2020	ST PAUL SURPLUS LINES		1,207,219	1,185,000	14,813
97913P KV 7	WOODBURY GENERAL OBLIGAT 3.375 2035 02		01/01/2020	NORTHFIELD INSURANCE CO		760,145	715,000	10,055
97913P KZ 8	WOODBURY GENERAL OBLIGAT 3.500 2039 02		01/01/2020	ST PAUL SURPLUS LINES		869,175	820,000	11,958
985743 PA 5	YELLOWSTONE CO SD #2 BIL 4.000 2025 06		01/01/2020	ST PAUL SURPLUS LINES		1,258,954	1,125,000	2,000
985743 PC 1	YELLOWSTONE CO SD #2 BIL 5.000 2027 06		01/01/2020	ST PAUL SURPLUS LINES		1,274,783	1,105,000	2,456
985743 PD 9	YELLOWSTONE CO SD #2 BIL 5.000 2028 06		01/01/2020	NORTHFIELD INSURANCE CO		1,184,984	1,030,000	2,289
985743 PK 3	YELLOWSTONE CO SD #2 BIL 4.000 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		1,030,199	950,000	1,689
985743 QF 3	YELLOWSTONE CO SD #2 BIL 5.000 2034 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		697,302	600,000	1,333
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,484,844,558	1,409,028,000	4,546,710
Bonds - U.S. Special Revenue and Special Assessment								
014365 CJ 7	ALDERWOOD WATER & WASTEW 4.000 2029 12		01/01/2020	DISCOVER SPECIALTY		867,162	795,000	2,650
014365 CK 4	ALDERWOOD WATER & WASTEW 4.000 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		895,826	825,000	2,750
014365 CL 2	ALDERWOOD WATER & WASTEW 4.500 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		951,169	860,000	3,225
014365 CM 0	ALDERWOOD WATER & WASTEW 4.500 2032 12		01/01/2020	NORTHFIELD INSURANCE CO		987,373	895,000	3,356
014365 CN 8	ALDERWOOD WATER & WASTEW 4.500 2033 12		01/01/2020	NORTHFIELD INSURANCE CO		1,030,333	935,000	3,506
043229 EV 1	ARVADA SALES & USE TAX R 3.125 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		4,896,099	4,565,000	11,888
043229 EW 9	ARVADA SALES & USE TAX R 3.125 2035 12		01/01/2020	NORTHFIELD INSURANCE CO		5,016,244	4,710,000	12,266
10146H KY 1	BOULDER CO WATER & SEWER 2.500 2028 12		01/01/2020	ST PAUL SURPLUS LINES		1,879,294	1,805,000	3,760
115117 KE 2	BROWARD CO WATER & SEWER 5.000 2028 10		01/01/2020	ST PAUL SURPLUS LINES		1,100,220	1,000,000	12,500
130178 3W 4	CALIFORNIA ED FAC AUTH S 5.000 2045 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		4,479,780	3,000,000	25,000
13048T GU 1	CALIFORNIA MUNI FIN AUTH .040 2035 11		12/24/2020	WELLS FARGO SECURITIES		2,600,000	2,600,000	52
13048T GV 9	CALIFORNIA MUNI FIN AUTH .040 2035 11		12/24/2020	WELLS FARGO SECURITIES		1,000,000	1,000,000	20
147056 FX 8	CARY COMBINED ENTERPRISE 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		858,599	700,000	2,917
196632 T5 2	COLORADO SPRINGS UTILITI 4.000 2036 11		07/29/2020	GOLDMAN SACHS & CO		653,672	525,000	0
196632 T6 0	COLORADO SPRINGS UTILITI 4.000 2037 11		07/29/2020	GOLDMAN SACHS & CO		806,514	650,000	0
196632 T7 8	COLORADO SPRINGS UTILITI 4.000 2038 11		07/29/2020	GOLDMAN SACHS & CO		1,030,691	835,000	0
196632 T8 6	COLORADO SPRINGS UTILITI 4.000 2039 11		07/29/2020	GOLDMAN SACHS & CO		1,659,204	1,350,000	0
196632 T9 4	COLORADO SPRINGS UTILITI 4.000 2040 11		07/29/2020	GOLDMAN SACHS & CO		2,062,019	1,685,000	0
196632 LH 4	COLORADO SPRINGS UTILITI .080 2040 11		12/22/2020	BARCLAYS CAPITAL INC		9,220,000	9,220,000	348
196632 WF 6	COLORADO SPRINGS UTILITI 5.000 2027 11		01/01/2020	ST PAUL SURPLUS LINES		1,456,622	1,210,000	7,731

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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
196632 WJ 8	COLORADO SPRINGS UTILITI 3.250 2030 11		01/01/2020	DISCOVER SPECIALTY		642,438	600,000	2,492
196632 BK 8	COLORADO SPRINGS UTILITI .080 2037 11		09/22/2020	BARCLAYS CAPITAL INC		18,025,000	18,025,000	0
196632 NP 4	COLORADO SPRINGS UTILITI .080 2041 11		09/02/2020	BARCLAYS CAPITAL INC		14,530,000	14,530,000	988
19679P JW 5	COLORADO WTR RES PWR DEV 2.500 2028 09		01/01/2020	NORTHFIELD INSURANCE CO		597,240	570,000	4,750
198504 SD 5	COLUMBIA WATERWORKS & SE .090 2038 02		09/10/2020	RAYMOND JAMES & ASSOC		11,050,000	11,050,000	431
198504 XS 6	COLUMBIA WATERWORKS & SE 5.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		1,391,151	1,155,000	24,063
198504 YS 5	COLUMBIA WATERWORKS & SE 4.000 2037 02		01/01/2020	ST PAUL SURPLUS LINES		1,245,882	1,100,000	18,333
238753 AA 5	DAVIESS CO SOL WST DISP .120 2023 12		07/15/2020	U S BANCORP		34,500,000	34,500,000	2,441
24916P HX 8	DENVER CITY & CO WTR COM 2.375 2036 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		6,660,092	6,755,000	0
24916P HY 6	DENVER CITY & CO WTR COM 2.500 2037 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		6,896,164	6,935,000	0
250139 EW 8	DES MOINES STORMWATER RE 3.375 2036 06		01/01/2020	ST PAUL SURPLUS LINES		3,054,280	2,900,000	8,156
254845 PB 0	DIST COLUMBIA WTR & SWR 5.000 2039 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,553,404	1,260,000	15,750
25477G TU 9	DISTRICT OF COLUMBIA INC 1.810 2032 12		07/10/2020	CITIGROUP GLOBAL MARKETS		14,460,000	14,460,000	0
296163 BB 3	ESCAMBIA CO SOL WST DISP .130 2039 04		12/22/2020	GOLDMAN SACHS & CO		1,550,000	1,550,000	57
296163 BG 2	ESCAMBIA CO SOL WST DISP .060 2039 04		12/28/2020	U S BANCORP		3,700,000	3,700,000	254
298245 KZ 3	EUGENE WATER REVENUE TXB .923 2021 08		05/20/2020	RBC CAPITAL MARKETS		100,000	100,000	0
353204 AV 2	FRANKLIN CO SALES TAX RE 5.000 2038 06		01/01/2020	ST PAUL SURPLUS LINES		3,370,525	2,725,000	11,354
39167J BY 0	GREATER CLEVELAND REG TR 5.000 2029 12		01/01/2020	DISCOVER SPECIALTY		1,041,816	870,000	3,625
39167J CA 1	GREATER CLEVELAND REG TR 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,137,892	955,000	3,979
395468 JY 8	GREENSBORO ENTERPRISE SY 3.000 2033 06		01/01/2020	NORTHFIELD INSURANCE CO		690,848	660,000	1,650
402207 AD 6	GULF COAST INDL DEV AUTH .030 2041 11		12/24/2020	J P MORGAN CHASE SECURITIES INC		3,300,000	3,300,000	51
40222P AD 4	GULF COAST WASTE DISP AU .130 2030 06		07/22/2020	WELLS FARGO SECURITIES		17,720,000	17,720,000	1,302
40222P AF 9	GULF COAST WASTE DISP AU .130 2030 06		08/07/2020	WELLS FARGO SECURITIES		3,600,000	3,600,000	65
438689 KY 6	HONOLULU WATER SUPPLY WT 2.500 2034 07		03/12/2020	BAS-MERRILL LYNCH		1,941,002	1,955,000	0
438689 LC 3	HONOLULU WATER SUPPLY WT 2.625 2038 07		03/12/2020	BAS-MERRILL LYNCH		2,234,128	2,265,000	0
438689 LE 9	HONOLULU WATER SUPPLY WT 2.750 2040 07		03/12/2020	BAS-MERRILL LYNCH		2,401,318	2,420,000	0
45200F EG 0	ILLINOIS FIN AUTH (UNIV .080 2038 07		12/22/2020	GOLDMAN SACHS & CO		12,224,000	12,224,000	73
45203H B3 5	ILLINOIS FIN AUTH (UNIV 4.000 2034 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		3,260,670	3,000,000	30,000
45204F AD 7	ILLINOIS FIN AUTH (UNIV 4.000 2050 04		03/12/2020	RBC CAPITAL MARKETS		16,929,150	15,000,000	0
45506D WD 3	INDIANA FINANCE AUTH REV 5.000 2035 02		01/01/2020	ST PAUL SURPLUS LINES		5,096,091	4,290,000	89,375
46246K 6D 9	IOWA FINANCE AUTH ST REV 5.000 2035 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,874,550	1,500,000	31,250
46615S AD 0	JEA WATER & SEWER SYS RE 4.500 2026 10		01/01/2020	ST PAUL SURPLUS LINES		828,575	760,000	8,550
46615S AE 8	JEA WATER & SEWER SYS RE 4.500 2027 10		01/01/2020	ST PAUL SURPLUS LINES		817,673	750,000	8,438
46613P 2W 5	JEA WATER & SEWER SYS S2 4.000 2035 10		01/01/2020	ST PAUL SURPLUS LINES		3,760,350	3,485,000	34,850
495290 BR 8	KING CO SEWER REV REF S2 1.625 2033 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		5,959,870	5,990,000	0
495290 BS 6	KING CO SEWER REV REF S2 1.625 2034 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		8,585,654	8,705,000	0
495290 BT 4	KING CO SEWER REV REF S2 1.750 2035 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		8,817,563	8,885,000	0
495290 BU 1	KING CO SEWER REV REF S2 1.750 2036 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		8,934,629	9,080,000	0
523530 KN 2	LEE CO WATER & SEWER REV 5.000 2032 10		01/01/2020	AMERICAN EQUITY SPECIALTY		771,032	675,000	8,438
546398 C4 8	LOUISIANA PUB FAC (AIR P .080 2049 08		09/14/2020	GOLDMAN SACHS & CO		23,800,000	23,800,000	1,132
546598 AA 1	LOUISVILLE & JEFFERSON R .060 2029 01		12/21/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000	29
546598 AB 9	LOUISVILLE & JEFFERSON R .040 2029 01		12/21/2020	J P MORGAN CHASE SECURITIES INC		6,900,000	6,900,000	177
546598 AC 7	LOUISVILLE & JEFFERSON R .060 2029 01		12/22/2020	CITIGROUP GLOBAL MARKETS		6,900,000	6,900,000	309
56045R NT 2	MAINE MUNI BOND BANK S20 3.750 2031 11		01/01/2020	DISCOVER SPECIALTY		721,798	670,000	4,188
56045R QX 0	MAINE MUNI BOND BANK S20 3.750 2034 11		01/01/2020	ST PAUL SURPLUS LINES		1,702,449	1,585,000	9,906
56045R VS 5	MAINE MUNI BOND BANK S20 4.000 2032 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		643,040	570,000	3,800

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56045R ZD 4	MAINE MUNI BOND BANK S20 5.000 2037 11		01/01/2020	ST PAUL SURPLUS LINES		3,058,975	2,500,000	20,833
574204 YE 7	MARYLAND DEPT TRANSN REV 3.750 2027 12		01/01/2020	ST PAUL SURPLUS LINES		2,092,000	2,000,000	6,250
575829 CF 1	MASSACHUSETTS CLEAN WATE 4.000 2036 02		01/01/2020	NORTHFIELD INSURANCE CO		2,229,060	2,000,000	33,333
57583R 5Q 4	MASSACHUSETTS DEV FIN AG 5.250 2034 02		01/01/2020	ST PAUL SURPLUS LINES		1,044,890	1,000,000	21,875
57583U 4G 0	MASSACHUSETTS DEV FIN(TU 5.000 2033 08		01/01/2020	ST PAUL SURPLUS LINES		1,510,306	1,290,000	24,367
57585K GP 7	MASSACHUSETTS H/E (HARVA .010 2049 11		12/24/2020	WELLS FARGO SECURITIES		8,200,000	8,200,000	96
583022 AB 4	MEADE CO IBR NUCOR STEEL .190 2060 07		07/27/2020	BAS-MERRILL LYNCH		14,000,000	14,000,000	0
583022 AC 2	MEADE CO IBR NUCOR STEEL .190 2060 07		09/29/2020	BAS-MERRILL LYNCH		18,000,000	18,000,000	483
594695 2D 9	MICHIGAN TRUNK LINE S202 4.000 2040 11		08/27/2020	J P MORGAN CHASE SECURITIES INC		58,699,853	48,930,000	0
60528A AS 3	MISSISSIPPI BUS FIN COM .060 2030 12		12/22/2020	BAS-MERRILL LYNCH		24,300,000	24,300,000	525
60528A AW 4	MISSISSIPPI BUS FIN COM .050 2030 12		12/24/2020	WELLS FARGO SECURITIES		12,890,000	12,890,000	267
60528A BM 5	MISSISSIPPI BUS FIN COM .050 2030 12		12/24/2020	WELLS FARGO SECURITIES		4,175,000	4,175,000	102
60528A AU 8	MISSISSIPPI BUS FIN COM .050 2030 12		12/29/2020	WELLS FARGO SECURITIES		9,425,000	9,425,000	384
60528A BP 8	MISSISSIPPI BUS FIN COM .050 2030 12		12/29/2020	WELLS FARGO SECURITIES		1,750,000	1,750,000	71
60528A BX 1	MISSISSIPPI BUS FIN COM .050 2035 11		12/29/2020	WELLS FARGO SECURITIES		12,200,000	12,200,000	472
60528A BZ 6	MISSISSIPPI BUS FIN COM .050 2035 11		12/29/2020	WELLS FARGO SECURITIES		4,495,000	4,495,000	183
60528A CB 8	MISSISSIPPI BUS FIN COM .050 2035 11		12/24/2020	WELLS FARGO SECURITIES		2,000,000	2,000,000	49
60528A CE 2	MISSISSIPPI BUS FIN COM .050 2035 11		12/28/2020	WELLS FARGO SECURITIES		6,200,000	6,200,000	235
64465Q BP 0	NEW HAMPSHIRE MUNI BOND 2.000 2038 08		07/15/2020	PIPER JAFFRAY		3,240,407	3,260,000	0
64465Q BQ 8	NEW HAMPSHIRE MUNI BOND 2.000 2039 08		07/15/2020	PIPER JAFFRAY		3,248,842	3,290,000	0
64465Q BR 6	NEW HAMPSHIRE MUNI BOND 2.000 2040 08		07/15/2020	PIPER JAFFRAY		5,162,385	5,265,000	0
64465Q BS 4	NEW HAMPSHIRE MUNI BOND 2.125 2041 08		07/15/2020	PIPER JAFFRAY		1,185,954	1,195,000	0
64465Q BT 2	NEW HAMPSHIRE MUNI BOND 2.125 2042 08		07/15/2020	PIPER JAFFRAY		2,393,402	2,425,000	0
64465P 4U 9	NEW HAMPSHIRE MUNI BOND 3.500 2034 08		01/01/2020	NORTHFIELD INSURANCE CO		1,335,939	1,240,000	16,396
64465Q AR 7	NEW HAMPSHIRE MUNI BOND 2.250 2036 02		02/24/2020	MUNI CENTER		302,250	300,000	244
64711N F5 9	NEW MEXICO FIN AUTH SR L 4.000 2031 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,374,513	1,220,000	4,067
64711N L7 8	NEW MEXICO FIN AUTH SR L 3.000 2028 06		01/01/2020	NORTHFIELD INSURANCE CO		968,811	895,000	2,238
64711P BY 5	NEW MEXICO FIN AUTH SR L 4.000 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		1,491,795	1,285,000	4,283
64711P BZ 2	NEW MEXICO FIN AUTH SR L 4.000 2035 06		01/01/2020	AMERICAN EQUITY SPECIALTY		717,650	620,000	2,067
64711P CD 0	NEW MEXICO FIN AUTH SR L 4.000 2039 06		01/01/2020	DISCOVER SPECIALTY		588,269	515,000	1,717
64711N 6W 0	NEW MEXICO FIN AUTH SR L 5.000 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		846,974	680,000	2,833
64711N WM 3	NEW MEXICO FIN AUTH SR L 3.500 2029 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,622,285	1,505,000	4,390
64711N WN 1	NEW MEXICO FIN AUTH SR L 3.500 2030 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,171,979	1,095,000	3,194
64990G A8 5	NEW YORK DORM AUTH (COLU 5.000 2050 10		03/05/2020	GOLDMAN SACHS & CO		23,072,980	14,000,000	0
64990G B5 0	NEW YORK DORM AUTH (CORN 4.000 2050 07		03/12/2020	GOLDMAN SACHS & CO		34,365,900	30,000,000	0
662903 WB 5	NORTH TEXAS MUNI WTR DIS 3.000 2035 09		01/01/2020	NORTHFIELD INSURANCE CO		2,604,075	2,500,000	24,583
66283A EH 5	NORTH TEXAS WATER REGL W 5.000 2028 06		01/01/2020	NORTHFIELD INSURANCE CO		1,550,464	1,310,000	5,458
662842 LB 7	NORTH TEXAS WATER UPPER 3.300 2035 06		01/01/2020	ST PAUL SURPLUS LINES		2,241,579	2,135,000	5,871
662842 QF 3	NORTH TEXAS WATER UPPER 3.000 2039 06		01/01/2020	ST PAUL SURPLUS LINES		1,864,161	1,795,000	4,488
662842 QH 9	NORTH TEXAS WATER UPPER 3.000 2041 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,978,534	1,925,000	4,813
67756A H9 6	OHIO HGR ED FAC COMM (CL .020 2043 01		12/22/2020	BARCLAYS CAPITAL INC		7,600,000	7,600,000	85
679111 ZQ 0	OKLAHOMA TURNPIKE AUTH T .627 2023 01		10/16/2020	J P MORGAN CHASE SECURITIES INC		2,500,000	2,500,000	0
679111 ZR 8	OKLAHOMA TURNPIKE AUTH T .804 2024 01		10/16/2020	J P MORGAN CHASE SECURITIES INC		2,500,000	2,500,000	0
679111 ZS 6	OKLAHOMA TURNPIKE AUTH T .904 2025 01		10/16/2020	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0
679111 ZT 4	OKLAHOMA TURNPIKE AUTH T 1.205 2026 01		10/16/2020	J P MORGAN CHASE SECURITIES INC		1,750,000	1,750,000	0
68607D VF 9	OREGON DEPT OF TRANS HWY 1.430 2029 11		09/11/2020	MORGAN STANLEY		14,575,000	14,575,000	0

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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
68607D VG 7	OREGON DEPT OF TRANS HWY 1.530 2030 11		09/11/2020	MORGAN STANLEY		18,000,000	18,000,000	0
68607D VH 5	OREGON DEPT OF TRANS HWY 1.660 2031 11		09/11/2020	MORGAN STANLEY		12,000,000	12,000,000	0
686507 FL 3	ORLANDO UTILITIES COMM U 5.000 2025 10		01/01/2020	ST PAUL SURPLUS LINES		1,209,780	1,000,000	12,500
702541 HG 1	PASCO CO WATER & SEWER R 4.000 2029 10		01/01/2020	ST PAUL SURPLUS LINES		1,441,076	1,300,000	13,000
70917S KW 2	PENNSYLVANIA HIGHER ED (3.750 2032 12		01/01/2020	ST PAUL SURPLUS LINES		2,286,414	2,135,000	6,672
70917S WC 3	PENNSYLVANIA HIGHER ED (4.000 2033 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		841,530	750,000	11,333
70917S WD 1	PENNSYLVANIA HIGHER ED (4.000 2034 08		01/01/2020	DISCOVER SPECIALTY		839,903	750,000	11,333
709235 VG 7	PENNSYLVANIA STATE UNIVE 5.000 2032 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,749,863	1,480,000	24,667
74526L FC 2	PUERTO RICO HOUSING FIN 5.000 2025 12		09/30/2020	GOLDMAN SACHS & CO		1,205,770	1,000,000	0
783245 LH 4	RUTHERFORD CO UTILITY DI 3.000 2037 02		01/01/2020	DISCOVER SPECIALTY		868,115	840,000	14,770
802072 SN 9	SANTA FE GROSS RECEIPTS 5.000 2035 06		01/01/2020	DISCOVER SPECIALTY		618,075	500,000	2,083
80216P AS 5	SANTA FE WATER UTIL SYST 4.000 2033 06		01/01/2020	ST PAUL SURPLUS LINES		799,549	715,000	2,383
80216P AT 3	SANTA FE WATER UTIL SYST 4.000 2034 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		920,873	825,000	2,750
812643 FZ 2	SEATTLE LIGHT & POWER RE 5.500 2030 02		01/01/2020	DISCOVER SPECIALTY		1,047,560	1,000,000	22,917
812643 FZ 2	SEATTLE LIGHT & POWER RE 5.500 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,095,120	2,000,000	45,833
812643 FZ 2	SEATTLE LIGHT & POWER RE 5.500 2030 02		01/01/2020	NORTHFIELD INSURANCE CO		1,047,560	1,000,000	22,917
812643 GV 0	SEATTLE LIGHT & POWER RE 5.000 2027 06		01/01/2020	NORTHFIELD INSURANCE CO		1,090,740	1,000,000	4,167
837545 NC 2	SOUTH DAKOTA CONSERVANCY 5.000 2037 08		01/01/2020	ST PAUL SURPLUS LINES		1,971,775	1,590,000	33,125
870000 JA 5	SWARTHMORE BORO AUTH COL 5.000 2029 09		01/01/2020	DISCOVER SPECIALTY		681,762	600,000	8,833
870481 AB 4	SWEETWATER CNTY WY REV (.060 2025 11		07/24/2020	J P MORGAN CHASE SECURITIES INC		19,000,000	19,000,000	538
873545 HC 4	TACOMA SEWER REV REF S20 4.000 2034 12		01/01/2020	ST PAUL SURPLUS LINES		1,636,214	1,490,000	4,967
873545 JJ 7	TACOMA SEWER REV REF S20 3.500 2029 12		01/01/2020	AMERICAN EQUITY SPECIALTY		923,754	845,000	2,465
873545 JP 3	TACOMA SEWER REV REF S20 3.750 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		798,532	730,000	2,281
875290 XV 5	TAMPA WATER & SEWER REV 4.000 2035 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,203,840	2,000,000	20,000
875291 AG 1	TAMPA WATER & SEWER REV 4.000 2038 10		07/17/2020	BAS-MERRILL LYNCH		2,465,900	2,000,000	0
875291 AK 2	TAMPA WATER & SEWER REV 4.000 2041 10		07/17/2020	BAS-MERRILL LYNCH		4,507,414	3,700,000	0
875291 AX 4	TAMPA WATER & WSTWTR TXB 1.141 2027 10		07/17/2020	BAS-MERRILL LYNCH		2,300,000	2,300,000	0
875291 AY 2	TAMPA WATER & WSTWTR TXB 1.288 2028 10		07/17/2020	BAS-MERRILL LYNCH		2,650,000	2,650,000	0
875291 AZ 9	TAMPA WATER & WSTWTR TXB 1.348 2029 10		07/17/2020	BAS-MERRILL LYNCH		2,300,000	2,300,000	0
875291 BA 3	TAMPA WATER & WSTWTR TXB 1.418 2030 10		07/17/2020	BAS-MERRILL LYNCH		3,250,000	3,250,000	0
875291 BB 1	TAMPA WATER & WSTWTR TXB 1.518 2031 10		07/17/2020	BAS-MERRILL LYNCH		2,800,000	2,800,000	0
882724 SY 4	TEXAS TRANS REV S2020 4.000 2021 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		155,533,500	150,000,000	0
882854 D7 4	TEXAS WATER DEV BOARD RE 5.000 2032 08		01/01/2020	NORTHFIELD INSURANCE CO		3,702,930	3,000,000	62,500
882854 E3 2	TEXAS WATER DEV BOARD RE 4.000 2036 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,266,620	2,000,000	33,333
882854 U8 3	TEXAS WATER DEV BOARD RE 5.000 2035 08		01/01/2020	ST PAUL SURPLUS LINES		4,846,233	3,815,000	79,479
882854 3K 6	TEXAS WATER DEV BOARD RE 4.000 2038 08		10/08/2020	CITIGROUP GLOBAL MARKETS		4,978,327	4,115,000	32,920
890680 RB 9	TOPEKA UTILITY REVENUE R 2.250 2032 08		01/01/2020	AMERICAN EQUITY SPECIALTY		725,459	740,000	4,810
890680 RF 0	TOPEKA UTILITY REVENUE R 2.500 2036 08		01/01/2020	DISCOVER SPECIALTY		949,260	975,000	7,042
890680 RJ 2	TOPEKA UTILITY REVENUE R 2.625 2039 08		01/01/2020	NORTHFIELD INSURANCE CO		819,587	850,000	6,446
896564 XA 4	TRINITY RIVER AUTH DENTO 4.000 2039 02		01/01/2020	ST PAUL SURPLUS LINES		2,135,353	1,905,000	31,750
896575 GU 5	TRINITY RIVER AUTH RED O 5.000 2035 02		01/01/2020	AMERICAN EQUITY SPECIALTY		1,625,180	1,330,000	27,708
89658H XK 1	TRINITY RIVER AUTH REG W 3.000 2032 08		09/30/2020	RAYMOND JAMES & ASSOC		32,149,471	28,145,000	0
89657P KV 4	TRINITY RIVER AUTH TARRA 3.000 2033 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,021,189	980,000	12,250
89657P KX 0	TRINITY RIVER AUTH TARRA 3.000 2035 02		01/01/2020	ST PAUL SURPLUS LINES		1,075,537	1,040,000	13,000
896576 QS 7	TRINITY RIVER AUTH TEN M 2.750 2036 08		01/01/2020	NORTHFIELD INSURANCE CO		1,895,047	1,925,000	8,235
896576 NX 9	TRINITY RIVER AUTH TEN M 4.250 2028 08		01/01/2020	DISCOVER SPECIALTY		650,240	595,000	10,536

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896576 NY 7	TRINITY RIVER AUTH TEN M 4.350 2029 08		01/01/2020	DISCOVER SPECIALTY		677,865	620,000	11,238
899656 PS 5	TULSA MET UTILITY AUTH S 3.000 2030 04		01/01/2020	DISCOVER SPECIALTY		564,305	540,000	4,050
899656 PT 3	TULSA MET UTILITY AUTH S 3.250 2031 04		01/01/2020	AMERICAN EQUITY SPECIALTY		581,324	555,000	4,509
915137 T8 6	UNIV OF TEXAS FING SYS R .050 2025 08		12/22/2020	J P MORGAN CHASE SECURITIES INC		5,905,000	5,905,000	173
915115 3W 7	UNIV OF TEXAS PERM UNIV .050 2037 07		12/22/2020	GOLDMAN SACHS & CO		2,200,000	2,200,000	84
91514A KC 8	UNIV OF TEXAS REV REF S2 2.375 2043 08		05/22/2020	GOLDMAN SACHS & CO		19,770,600	20,000,000	0
914455 NT 3	UNIVERSITY OF MICHIGAN R 4.500 2035 04		01/01/2020	ST PAUL SURPLUS LINES		1,885,521	1,700,000	19,125
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	DISCOVER SPECIALTY		1,235,760	1,000,000	2,222
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	NORTHFIELD INSURANCE CO		3,645,492	2,950,000	6,556
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,235,760	1,000,000	2,222
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	AMERICAN EQUITY SPECIALTY		1,235,760	1,000,000	2,222
919061 DV 0	VALDEZ ALASKA MARINE TER .050 2033 12		12/24/2020	WELLS FARGO SECURITIES		2,950,000	2,950,000	72
919061 ET 4	VALDEZ ALASKA MARINE TER .120 2031 05		12/28/2020	GOLDMAN SACHS & CO		16,000,000	16,000,000	1,469
924214 GQ 6	VERMONT MUNI BOND BANK S 5.000 2027 12		01/01/2020	DISCOVER SPECIALTY		736,053	685,000	2,854
924214 XK 0	VERMONT MUNI BOND BANK S 5.000 2036 12		01/01/2020	ST PAUL SURPLUS LINES		2,107,175	1,750,000	7,292
924214 J9 1	VERMONT MUNI BOND BANK S 3.375 2038 12		01/01/2020	AMERICAN EQUITY SPECIALTY		950,960	915,000	2,573
92818H SG 7	VIRGINIA PUB SCH AUTH FI 1.850 2032 08		10/21/2020	WELLS FARGO SECURITIES		11,980,879	12,235,000	0
92818H MX 6	VIRGINIA PUBLIC SCH AUTH 3.000 2037 08		01/01/2020	NORTHFIELD INSURANCE CO		4,141,057	3,995,000	73,242
92818H MY 4	VIRGINIA PUBLIC SCH AUTH 3.125 2038 08		01/01/2020	ST PAUL SURPLUS LINES		4,270,683	4,100,000	78,299
92817S F6 0	VIRGINIA PUBLIC SCH AUTH 3.000 2028 08		01/01/2020	ST PAUL SURPLUS LINES		1,163,711	1,125,000	14,063
92818H CK 5	VIRGINIA PUBLIC SCH AUTH 4.000 2030 08		01/01/2020	ST PAUL SURPLUS LINES		2,009,161	1,795,000	29,917
92817T LE 4	VIRGINIA PUBLIC SCH AUTH 1.375 2031 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,352,211	5,325,000	0
92817T LF 1	VIRGINIA PUBLIC SCH AUTH 1.500 2032 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,349,602	5,325,000	0
92817T LG 9	VIRGINIA PUBLIC SCH AUTH 1.625 2033 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,351,891	5,325,000	0
92817T LH 7	VIRGINIA PUBLIC SCH AUTH 1.750 2034 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,368,772	5,325,000	0
92817T LJ 3	VIRGINIA PUBLIC SCH AUTH 1.750 2035 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,329,793	5,325,000	0
92817T LK 0	VIRGINIA PUBLIC SCH AUTH 1.875 2036 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,361,210	5,325,000	0
92817T LL 8	VIRGINIA PUBLIC SCH AUTH 1.875 2037 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,337,035	5,325,000	0
92817T LM 6	VIRGINIA PUBLIC SCH AUTH 2.000 2038 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,373,085	5,325,000	0
92817T LN 4	VIRGINIA PUBLIC SCH AUTH 2.000 2039 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,348,963	5,325,000	0
92817T LP 9	VIRGINIA PUBLIC SCH AUTH 2.000 2040 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,329,739	5,325,000	0
92817L NL 3	VIRGINIA RES AUTH CLEAN 4.000 2033 10		01/01/2020	ST PAUL SURPLUS LINES		2,023,792	1,945,000	19,450
92818M S4 3	VIRGINIA RES AUTH INFRA 3.000 2030 11		01/01/2020	DISCOVER SPECIALTY		268,822	260,000	1,300
92818M T7 5	VIRGINIA RES AUTH INFRA 3.000 2030 11		01/01/2020	DISCOVER SPECIALTY		305,009	295,000	1,475
92818N NG 9	VIRGINIA RES AUTH INFRAS 2.050 2028 11		05/21/2020	LOOP CAPITAL MARKETS		400,000	400,000	0
92818N NL 8	VIRGINIA RES AUTH INFRAS 2.350 2032 11		05/21/2020	LOOP CAPITAL MARKETS		825,000	825,000	0
92818N NM 6	VIRGINIA RES AUTH INFRAS 2.450 2033 11		05/21/2020	LOOP CAPITAL MARKETS		600,000	600,000	0
92818N NN 4	VIRGINIA RES AUTH INFRAS 2.550 2034 11		05/21/2020	LOOP CAPITAL MARKETS		880,000	880,000	0
92818N NP 9	VIRGINIA RES AUTH INFRAS 2.600 2035 11		05/21/2020	LOOP CAPITAL MARKETS		445,000	445,000	0
92818N NQ 7	VIRGINIA RES AUTH INFRAS 3.100 2042 11		05/21/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000	0
92818G QT 3	VIRGINIA RESOURCES AUTH 4.000 2035 11		01/01/2020	ST PAUL SURPLUS LINES		1,953,946	1,790,000	11,933
92818G XN 8	VIRGINIA RESOURCES AUTH 3.750 2032 11		01/01/2020	ST PAUL SURPLUS LINES		2,883,019	2,685,000	16,781
92818N DJ 4	VIRGINIA RESOURCES AUTH 3.000 2039 11		01/01/2020	NORTHFIELD INSURANCE CO		916,185	895,000	4,475
92818M 3V 0	VIRGINIA RESOURCES AUTH 2.750 2034 11		01/01/2020	ST PAUL SURPLUS LINES		2,263,157	2,185,000	10,015
960686 CB 7	WESTMINSTER WTR & WSTWTR 5.000 2029 12		01/01/2020	NORTHFIELD INSURANCE CO		615,715	500,000	2,083
960686 CE 1	WESTMINSTER WTR & WSTWTR 5.000 2032 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		799,788	655,000	2,729
35563P DD 8	SCRT 2017-4 HT CMO 3.250 2057 06		12/25/2020	PAR WRITE-UP		281,845	281,845	0

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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
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,096,031,020	1,040,205,845	1,550,439
Bonds - Industrial and Miscellaneous								
00287Y CU 1	ABBVIE INC 2.800 2023 03		05/14/2020	EXCHANGED		3,064,860	3,000,000	13,767
00108W AH 3	AEP TEXAS INC 3.950 2028 06		01/01/2020	ST PAUL SURPLUS LINES		543,724	500,000	1,646
009158 BC 9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		12/11/2020	WELLS FARGO SECURITIES		5,647,180	5,320,000	9,088
010392 FQ 6	ALABAMA POWER CO 2.450 2022 03		01/01/2020	NORTHFIELD INSURANCE CO		1,012,302	1,000,000	6,193
02079K AA 5	ALPHABET INC 3.625 2021 05		01/01/2020	ST PAUL SURPLUS LINES		612,702	597,000	2,525
02079K AB 3	ALPHABET INC 3.375 2024 02		01/01/2020	NORTHFIELD INSURANCE CO		1,063,749	1,000,000	11,813
02079K AB 3	ALPHABET INC 3.375 2024 02		01/01/2020	AMERICAN EQUITY SPECIALTY		531,875	500,000	5,906
02079K AC 1	ALPHABET INC 1.998 2026 08		01/01/2020	ST PAUL SURPLUS LINES		696,522	700,000	5,284
023135 AM 8	AMAZON.COM INC 3.300 2021 12		01/01/2020	ST PAUL SURPLUS LINES		720,291	700,000	1,668
02361D AV 2	AMEREN ILLINOIS 1.550 2030 11		12/17/2020	VARIOUS		5,502,940	5,500,000	1,206
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	01/01/2020	ST PAUL SURPLUS LINES		1,077,643	1,000,000	13,222
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	01/01/2020	NORTHFIELD INSURANCE CO		1,077,643	1,000,000	13,222
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		538,822	500,000	6,611
898361 AK 6	AMHERST COLLEGE 2.316 2021 11		01/01/2020	DISCOVER SPECIALTY		996,120	1,000,000	3,860
03761U AG 1	APOLLO INVESTMENT CORP 5.250 2025 03		02/19/2020	SUMRIDGE PARTNERS LLC		1,044,000	1,000,000	24,500
037833 AK 6	APPLE INC 2.400 2023 05		01/01/2020	ST PAUL SURPLUS LINES		1,017,064	1,000,000	3,867
037833 AS 9	APPLE INC 3.450 2024 05		01/01/2020	ST PAUL SURPLUS LINES		1,062,037	1,000,000	5,271
037833 AZ 3	APPLE INC 2.500 2025 02		01/01/2020	ST PAUL SURPLUS LINES		1,018,609	1,000,000	9,861
037833 CJ 7	APPLE INC 3.350 2027 02		01/01/2020	DISCOVER SPECIALTY		532,593	500,000	6,607
037833 CJ 7	APPLE INC 3.350 2027 02		01/01/2020	NORTHFIELD INSURANCE CO		1,065,186	1,000,000	13,214
040555 CS 1	ARIZONA PUBLIC SERVICE C 3.150 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		518,516	500,000	2,013
00206R CE 0	AT&T INC 3.900 2024 03		01/01/2020	ST PAUL SURPLUS LINES		531,881	500,000	5,958
053015 AF 0	AUTOMATIC DATA PROCESSIN 1.250 2030 09		12/16/2020	SUSQUEHANNA INTL GROUP		4,012,070	4,051,000	17,582
06051G HG 7	BANK OF AMERICA CORP 3.970 2029 03		01/01/2020	ST PAUL SURPLUS LINES		544,886	500,000	6,396
06051G HX 0	BANK OF AMERICA CORP 2.884 2030 10		01/01/2020	ST PAUL SURPLUS LINES		1,008,785	1,000,000	5,528
06051G JL 4	BANK OF AMERICA CORP 1.922 2031 10		10/16/2020	BAS-MERRILL LYNCH		10,000,000	10,000,000	0
06406H CQ 0	BANK OF NEW YORK MELLON 3.950 2025 11		01/01/2020	ST PAUL SURPLUS LINES		547,701	500,000	2,359
06406H CQ 0	BANK OF NEW YORK MELLON 3.950 2025 11		01/01/2020	NORTHFIELD INSURANCE CO		547,701	500,000	2,359
06406R AH 0	BANK OF NEW YORK MELLON 3.850 2028 04		01/01/2020	ST PAUL SURPLUS LINES		559,291	500,000	3,369
071813 BR 9	BAXTER INTERNATIONAL 1.700 2021 08		01/01/2020	ST PAUL SURPLUS LINES		698,984	700,000	4,496
081437 AT 2	BEMIS CO 2.630 2030 06	C	10/20/2020	VARIOUS		8,275,585	7,978,000	44,731
09247X AQ 4	BLACKROCK INC 2.400 2030 04		02/05/2020	STIFEL NICOLAUS & CO INC		2,119,446	2,100,000	1,400
097023 BT 1	BOEING CO 2.125 2022 03		01/01/2020	DISCOVER SPECIALTY		501,340	500,000	3,542
097023 BT 1	BOEING CO 2.125 2022 03		01/01/2020	AMERICAN EQUITY SPECIALTY		200,536	200,000	1,417
097023 BX 2	BOEING CO 3.250 2028 03		01/01/2020	ST PAUL SURPLUS LINES		1,041,533	1,000,000	10,833
110122 DQ 8	BRISTOL-MYERS SQUIBB 1.450 2030 11		11/09/2020	CITIGROUP GLOBAL MARKETS		4,991,650	5,000,000	0
14448C AQ 7	CARRIER GLOBAL CORP 2.722 2030 02		02/14/2020	VARIOUS		5,005,840	5,000,000	0
14912L 5X 5	CATERPILLAR FINANCIAL SE 3.750 2023 11		01/01/2020	ST PAUL SURPLUS LINES		533,723	500,000	1,927
14912L 6C 0	CATERPILLAR FINANCIAL SE 3.300 2024 06		01/01/2020	NORTHFIELD INSURANCE CO		1,051,524	1,000,000	2,017
14913Q 2N 8	CATERPILLAR FINANCIAL SE 3.150 2021 09		01/01/2020	ST PAUL SURPLUS LINES		1,022,186	1,000,000	9,975
14913Q 2V 0	CATERPILLAR FINANCIAL SE 2.850 2024 05		01/01/2020	ST PAUL SURPLUS LINES		1,034,094	1,000,000	3,483
149123 CC 3	CATERPILLAR INC 3.400 2024 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		529,577	500,000	2,172
15189W AL 4	CENTERPOINT ENERGY RESOU 4.000 2028 04		01/01/2020	ST PAUL SURPLUS LINES		535,131	500,000	5,000
808513 BG 9	CHARLES SCHWAB 1.650 2031 03		12/09/2020	VARIOUS		16,971,540	17,000,000	0

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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
166764 AB 6	CHEVRON CORP 2.355 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,014,005	1,000,000	1,701
166764 AB 6	CHEVRON CORP 2.355 2022 12		01/01/2020	NORTHFIELD INSURANCE CO		1,014,005	1,000,000	1,701
166764 AH 3	CHEVRON CORP 3.191 2023 06		01/01/2020	NORTHFIELD INSURANCE CO		759,976	730,000	453
166764 AH 3	CHEVRON CORP 3.191 2023 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		520,531	500,000	310
166764 BL 3	CHEVRON CORP 2.954 2026 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		522,633	500,000	1,846
17275R AN 2	CISCO SYSTEMS 3.625 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		1,069,183	1,000,000	11,781
17325F AV 0	CITIBANK NA 3.165 2022 02		01/01/2020	ST PAUL SURPLUS LINES		2,025,337	2,000,000	23,210
174610 AS 4	CITIZENS FINANCIAL GROUP 2.500 2030 02		02/06/2020	VARIOUS		4,977,460	5,000,000	556
191216 BE 9	COCA-COLA CO 3.200 2023 11		01/01/2020	ST PAUL SURPLUS LINES		1,048,897	1,000,000	5,333
191216 BS 8	COCA-COLA CO 2.875 2025 10		01/01/2020	ST PAUL SURPLUS LINES		1,042,759	1,000,000	5,111
191216 CE 8	COCA-COLA CO 2.900 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		522,809	500,000	1,450
191216 CE 8	COCA-COLA CO 2.900 2027 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		522,809	500,000	1,450
191216 CM 0	COCA-COLA CO 2.125 2029 09		01/01/2020	ST PAUL SURPLUS LINES		974,864	1,000,000	6,788
19416Q EA 4	COLGATE-PALMOLIVE 1.950 2023 02		01/01/2020	ST PAUL SURPLUS LINES		1,004,468	1,000,000	8,125
19416Q EA 4	COLGATE-PALMOLIVE 1.950 2023 02		01/01/2020	NORTHFIELD INSURANCE CO		1,004,468	1,000,000	8,125
19416Q EG 1	COLGATE-PALMOLIVE 3.250 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		528,119	500,000	4,785
19416Q EL 0	COLGATE-PALMOLIVE 2.250 2022 11		01/01/2020	AMERICAN EQUITY SPECIALTY		506,956	500,000	1,438
20030N BY 6	COMCAST CORP 3.300 2027 02		01/01/2020	NORTHFIELD INSURANCE CO		529,716	500,000	6,875
202795 JR 2	COMMONWEALTH EDISON 2.200 2030 03		02/20/2020	CITIGROUP GLOBAL MARKETS		1,990,180	2,000,000	0
210518 CV 6	CONSUMERS ENERGY COMPANY 3.375 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		522,548	500,000	6,375
22160K AM 7	COSTCO WHOLESALE CORP 3.000 2027 05		01/01/2020	ST PAUL SURPLUS LINES		1,054,956	1,000,000	3,583
22160K AM 7	COSTCO WHOLESALE CORP 3.000 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		527,478	500,000	1,792
126650 BZ 2	CVS CAREMARK 2.750 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,016,243	1,000,000	2,292
233851 DF 8	DAIMLER FINANCE NA LLC (3.750 2028 02	C	01/01/2020	ST PAUL SURPLUS LINES		531,092	500,000	6,719
235851 AQ 5	DANAHER CORP 3.350 2025 09		01/01/2020	ST PAUL SURPLUS LINES		531,884	500,000	4,932
23338V AK 2	DTE ELECTRIC CO 2.250 2030 03		02/12/2020	CIBC WORLD MARKETS		1,992,880	2,000,000	0
26444G AC 7	DUKE ENERGY FLORIDA PROJ 2.538 2031 09		01/01/2020	ST PAUL SURPLUS LINES		1,003,058	1,000,000	8,460
26444G AC 7	DUKE ENERGY FLORIDA PROJ 2.538 2031 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		501,529	500,000	4,230
26442U AG 9	DUKE ENERGY PROGRESS 3.700 2028 09		01/01/2020	ST PAUL SURPLUS LINES		545,588	500,000	6,167
26442U AG 9	DUKE ENERGY PROGRESS 3.700 2028 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,091,176	1,000,000	12,333
26078J AB 6	DUPONT DE NEMOURS INC 4.205 2023 11		01/01/2020	ST PAUL SURPLUS LINES		1,069,948	1,000,000	5,373
27409L AC 7	EAST OHIO GAS CO (144A) 2.000 2030 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		4,984,700	5,000,000	0
278865 BF 6	ECOLAB INC 1.300 2031 01		08/10/2020	CREDIT SUISSE FIRST BOSTON		3,997,680	4,000,000	0
532457 BV 9	ELI LILLY 3.375 2029 03		01/01/2020	ST PAUL SURPLUS LINES		538,559	500,000	4,969
29364D AV 2	ENTERGY ARKANSAS 4.000 2028 06		03/13/2020	BNP PARIBAS		2,189,460	2,000,000	23,778
29364W BE 7	ENTERGY LOUISIANA 1.600 2030 12		12/08/2020	CITIGROUP GLOBAL MARKETS		3,040,560	3,000,000	3,600
29365T AG 9	ENTERGY TEXAS INC 4.000 2029 03		01/29/2020	MORGAN STANLEY		2,255,500	2,000,000	26,667
294429 AK 1	EQUIFAX INC 2.300 2021 06		01/01/2020	ST PAUL SURPLUS LINES		1,003,038	1,000,000	1,917
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08		01/01/2020	ST PAUL SURPLUS LINES		1,010,329	1,000,000	8,878
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		01/01/2020	ST PAUL SURPLUS LINES		1,047,757	1,000,000	9,352
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		523,878	500,000	4,676
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		523,878	500,000	4,676
30231G AF 9	EXXON MOBIL CORP 2.709 2025 03		01/01/2020	AMERICAN EQUITY SPECIALTY		516,945	500,000	4,327
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		01/01/2020	NORTHFIELD INSURANCE CO		524,577	500,000	5,072
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,049,155	1,000,000	10,143
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		01/01/2020	AMERICAN EQUITY SPECIALTY		524,578	500,000	5,072

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31620M AY 2	FIDELITY NATIONAL INFORM 4.250 2028 05		02/10/2020	U S BANCORP		3,416,460	3,000,000	30,813
31620M BJ 4	FIDELITY NATIONAL INFORM 3.750 2029 05		02/03/2020	HSBC		2,230,040	2,000,000	15,417
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06		01/01/2020	AMERICAN EQUITY SPECIALTY		512,563	500,000	1,146
341081 FK 8	FLORIDA POWER & LIGHT 3.250 2024 06		01/01/2020	NORTHFIELD INSURANCE CO		523,767	500,000	1,354
341081 FM 4	FLORIDA POWER & LIGHT 3.125 2025 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,389	500,000	1,302
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/01/2020	NORTHFIELD INSURANCE CO		1,051,368	1,000,000	13,789
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,051,368	1,000,000	13,789
37331N AK 7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		12/17/2020	BARCLAYS CAPITAL INC		1,875,042	1,755,000	5,718
377372 AM 9	GLAXOSMITHKLINE 3.625 2025 05	C	01/01/2020	ST PAUL SURPLUS LINES		1,073,688	1,000,000	4,632
377372 AM 9	GLAXOSMITHKLINE 3.625 2025 05	C	01/01/2020	NORTHFIELD INSURANCE CO		536,844	500,000	2,316
377372 AN 7	GLAXOSMITHKLINE 3.875 2028 05	C	01/01/2020	ST PAUL SURPLUS LINES		1,104,590	1,000,000	4,951
38148L AE 6	GOLDMAN SACHS GROUP 3.750 2025 05		01/01/2020	ST PAUL SURPLUS LINES		530,777	500,000	2,031
40139L AC 7	GUARDIAN LIFE GLOBAL FUN 1.950 2021 10		01/01/2020	NORTHFIELD INSURANCE CO		1,001,192	1,000,000	3,467
40139L AF 0	GUARDIAN LIFE GLOBAL FUN 2.900 2024 05		01/01/2020	ST PAUL SURPLUS LINES		1,027,910	1,000,000	4,431
421946 AL 8	HEALTHCARE REALTY TRUST 2.400 2030 03		03/04/2020	U S BANCORP		4,983,250	5,000,000	0
437076 BK 7	HOME DEPOT INC 3.350 2025 09		01/01/2020	NORTHFIELD INSURANCE CO		534,302	500,000	4,932
437076 BK 7	HOME DEPOT INC 3.350 2025 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		534,302	500,000	4,932
437076 BM 3	HOME DEPOT INC 3.000 2026 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		523,351	500,000	3,750
437076 BT 8	HOME DEPOT INC 2.800 2027 09		01/01/2020	NORTHFIELD INSURANCE CO		520,121	500,000	4,161
437076 BY 7	HOME DEPOT INC 2.950 2029 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		520,252	500,000	656
438516 BA 3	HONEYWELL INTERNATIONAL 4.250 2021 03		01/01/2020	NORTHFIELD INSURANCE CO		1,030,474	1,000,000	14,167
438516 BD 7	HONEYWELL INTERNATIONAL 3.350 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		526,369	500,000	1,396
438516 BD 7	HONEYWELL INTERNATIONAL 3.350 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		526,369	500,000	1,396
438516 BL 9	HONEYWELL INTERNATIONAL 2.500 2026 11		01/01/2020	ST PAUL SURPLUS LINES		1,017,658	1,000,000	4,167
438516 BL 9	HONEYWELL INTERNATIONAL 2.500 2026 11		01/01/2020	NORTHFIELD INSURANCE CO		1,017,658	1,000,000	4,167
440452 AF 7	HORMEL FOODS CORP 1.800 2030 06		12/03/2020	BAS-MERRILL LYNCH		5,180,700	5,000,000	44,000
459200 HG 9	IBM CORP 1.875 2022 08		01/01/2020	NORTHFIELD INSURANCE CO		999,901	1,000,000	7,813
459200 HP 9	IBM CORP 3.375 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		523,663	500,000	7,031
452308 AT 6	ILLINOIS TOOL WORKS INC 3.500 2024 03		01/01/2020	ST PAUL SURPLUS LINES		530,318	500,000	5,833
452308 AT 6	ILLINOIS TOOL WORKS INC 3.500 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		1,060,636	1,000,000	11,667
452308 AX 7	ILLINOIS TOOL WORKS INC 2.650 2026 11		01/01/2020	ST PAUL SURPLUS LINES		1,643,161	1,600,000	5,418
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		01/01/2020	ST PAUL SURPLUS LINES		546,318	500,000	2,460
458140 AM 2	INTEL CORP 2.700 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,024,800	1,000,000	1,200
458140 AX 8	INTEL CORP 3.150 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		529,319	500,000	2,188
461070 AM 6	INTERSTATE POWER & LIGHT 3.400 2025 08		01/01/2020	ST PAUL SURPLUS LINES		1,038,169	1,000,000	12,844
46849L TC 5	JACKSON NATIONAL LIFE (1 3.875 2025 06	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		536,292	500,000	1,076
46849L TE 1	JACKSON NATIONAL LIFE (1 3.300 2022 02	C	01/01/2020	ST PAUL SURPLUS LINES		1,028,323	1,000,000	13,750
24422E RH 4	JOHN DEERE CAPITAL CORP 3.150 2021 10		01/01/2020	NORTHFIELD INSURANCE CO		717,289	700,000	4,655
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	DISCOVER SPECIALTY		536,631	505,000	1,231
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	ST PAUL SURPLUS LINES		1,062,635	1,000,000	2,438
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		531,317	500,000	1,219
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		531,317	500,000	1,219
478160 BN 3	JOHNSON & JOHNSON 2.450 2021 12		01/01/2020	ST PAUL SURPLUS LINES		1,011,352	1,000,000	1,769
478160 CE 2	JOHNSON & JOHNSON 2.950 2027 03		01/01/2020	NORTHFIELD INSURANCE CO		524,454	500,000	4,835
46625H JX 9	JP MORGAN CHASE 3.625 2024 05		01/01/2020	NORTHFIELD INSURANCE CO		530,056	500,000	2,417
46647P AH 9	JP MORGAN CHASE 3.220 2025 03		01/01/2020	NORTHFIELD INSURANCE CO		518,390	500,000	5,367
46647P AY 2	JP MORGAN CHASE 4.023 2024 12		01/01/2020	ST PAUL SURPLUS LINES		533,236	500,000	1,453

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487836 BX 5	KELLOGG CO 2.100 2030 06		11/12/2020	MUFG SECURITIES AMERICAS INC		1,953,523	1,900,000	18,288
49326E EH 2	KEYCORP 4.150 2025 10		01/01/2020	ST PAUL SURPLUS LINES		1,096,705	1,000,000	7,147
494368 BR 3	KIMBERLY-CLARK 3.050 2025 08		01/01/2020	ST PAUL SURPLUS LINES		1,055,943	1,000,000	11,522
50077L AT 3	KRAFT HEINZ FOODS CO 4.625 2029 01		02/26/2020	CITIGROUP GLOBAL MARKETS		1,086,930	1,000,000	3,597
74005P BT 0	LINDE INC/CT 1.100 2030 08		12/16/2020	FIFTH THIRD SECURITIES		8,053,472	8,195,000	32,052
502431 AN 9	L3HARRIS TECH INC 1.800 2031 01		12/07/2020	U S BANCORP		5,066,950	5,000,000	3,500
559080 AQ 9	MAGELLAN MIDSTREAM PARTN 3.250 2030 06		05/06/2020	J P MORGAN CHASE SECURITIES INC		4,994,000	5,000,000	0
571676 AL 9	MARS INC (144A) 1.625 2032 07		09/30/2020	VARIOUS		14,993,902	15,060,000	51,664
575718 AH 4	MASS INSTITUTE OF TECH (2.294 2051 07		04/30/2020	J P MORGAN CHASE SECURITIES INC		7,000,000	7,000,000	0
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN 3.600 2024 04		01/01/2020	ST PAUL SURPLUS LINES		1,055,241	1,000,000	8,200
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN 3.600 2024 04		01/01/2020	NORTHFIELD INSURANCE CO		1,055,241	1,000,000	8,200
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		01/01/2020	DISCOVER SPECIALTY		527,051	500,000	5,336
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		01/01/2020	ST PAUL SURPLUS LINES		1,054,102	1,000,000	10,672
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		01/01/2020	NORTHFIELD INSURANCE CO		1,054,102	1,000,000	10,672
57629W CW 8	MASSMUTUAL GLOBAL FUNDIN 1.550 2030 10		10/06/2020	J P MORGAN CHASE SECURITIES INC		14,935,050	15,000,000	0
58013M ES 9	MCDONALDS CORP 3.250 2024 06		01/01/2020	NORTHFIELD INSURANCE CO		526,346	500,000	948
58013M ES 9	MCDONALDS CORP 3.250 2024 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		526,346	500,000	948
58013M FM 1	MCDONALDS CORP 2.125 2030 03		12/16/2020	VARIOUS		5,098,720	5,000,000	12,691
589331 AT 4	MERCK & CO INC 2.400 2022 09		01/01/2020	ST PAUL SURPLUS LINES		1,015,595	1,000,000	7,067
589331 AT 4	MERCK & CO INC 2.400 2022 09		01/01/2020	NORTHFIELD INSURANCE CO		1,015,595	1,000,000	7,067
59217G DC 0	MET LIFE GLOBAL FUNDING 3.050 2029 06		01/01/2020	ST PAUL SURPLUS LINES		2,087,034	2,000,000	2,372
594918 AL 8	MICROSOFT CORP 4.000 2021 02		01/01/2020	ST PAUL SURPLUS LINES		1,027,355	1,000,000	15,889
594918 AW 4	MICROSOFT CORP 3.625 2023 12		01/01/2020	ST PAUL SURPLUS LINES		532,295	500,000	806
594918 AW 4	MICROSOFT CORP 3.625 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		532,295	500,000	806
594918 AW 4	MICROSOFT CORP 3.625 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		532,295	500,000	806
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	DISCOVER SPECIALTY		528,554	500,000	2,517
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	ST PAUL SURPLUS LINES		1,057,108	1,000,000	5,035
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	NORTHFIELD INSURANCE CO		1,057,108	1,000,000	5,035
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	AMERICAN EQUITY SPECIALTY		528,554	500,000	2,517
594918 BR 4	MICROSOFT CORP 2.400 2026 08		01/01/2020	ST PAUL SURPLUS LINES		1,011,845	1,000,000	9,533
594918 BR 4	MICROSOFT CORP 2.400 2026 08		01/01/2020	NORTHFIELD INSURANCE CO		1,011,845	1,000,000	9,533
594918 BR 4	MICROSOFT CORP 2.400 2026 08		01/01/2020	AMERICAN EQUITY SPECIALTY		505,923	500,000	4,767
594918 BY 9	MICROSOFT CORP 3.300 2027 02		01/01/2020	ST PAUL SURPLUS LINES		534,453	500,000	6,646
609207 AT 2	MONDELEZ INTERNATIONAL 2.750 2030 04		10/15/2020	MUFG SECURITIES AMERICAS INC		5,456,300	5,000,000	2,292
617446 8P 7	MORGAN STANLEY 3.622 2031 04		12/07/2020	MORGAN STANLEY		3,472,740	3,000,000	20,525
637432 NN 1	NATIONAL RURAL UTILITIES 3.050 2027 04		01/01/2020	NORTHFIELD INSURANCE CO		518,425	500,000	2,796
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	01/01/2020	ST PAUL SURPLUS LINES		1,046,104	1,000,000	9,026
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		523,052	500,000	4,513
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	01/01/2020	AMERICAN EQUITY SPECIALTY		523,052	500,000	4,513
641062 AT 1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	09/08/2020	CITIGROUP GLOBAL MARKETS		9,921,600	10,000,000	0
641423 CD 8	NEVADA POWER CO 2.400 2030 05		12/03/2020	GOLDMAN SACHS & CO		3,225,000	3,000,000	7,200
64952W DG 5	NEW YORK LIFE GLOBAL FUN 2.875 2024 04		01/01/2020	ST PAUL SURPLUS LINES		1,031,760	1,000,000	6,469
654106 AC 7	NIKE INC 2.250 2023 05		01/01/2020	ST PAUL SURPLUS LINES		1,016,413	1,000,000	3,750
654106 AK 9	NIKE INC 2.850 2030 03		12/08/2020	JEFFERIES & CO INC		5,665,850	5,000,000	28,896
665859 AT 1	NORTHERN TRUST CORP 3.650 2028 08		01/01/2020	ST PAUL SURPLUS LINES		546,231	500,000	7,503
665859 AU 8	NORTHERN TRUST CORP 3.150 2029 05		01/01/2020	ST PAUL SURPLUS LINES		2,101,305	2,000,000	10,150

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665859 AV 6	NORTHERN TRUST CORP 1.950 2030 05		10/28/2020	KEYBANC CAPITAL MARK		5,208,300	5,000,000	48,479
666807 BG 6	NORTHROP GRUMMAN CORP 3.250 2023 08		01/01/2020	ST PAUL SURPLUS LINES		729,785	700,000	9,479
666807 BK 7	NORTHROP GRUMMAN CORP 3.200 2027 02		01/01/2020	NORTHFIELD INSURANCE CO		520,385	500,000	6,667
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09	C	01/01/2020	ST PAUL SURPLUS LINES		1,016,131	1,000,000	6,667
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09	C	01/01/2020	NORTHFIELD INSURANCE CO		1,016,131	1,000,000	6,667
66989H AR 9	NOVARTIS CAPITAL 2.200 2030 08	C	02/12/2020	CITIGROUP GLOBAL MARKETS		8,992,410	9,000,000	0
67021C AN 7	NSTAR ELECTRIC CO 3.250 2029 05		02/12/2020	KEYBANC CAPITAL MARK		3,375,719	3,125,000	25,109
677415 CS 8	OHIO POWER CO 2.600 2030 04		03/13/2020	VARIOUS		5,016,780	5,000,000	0
68389X BC 8	ORACLE CORP 2.950 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		520,525	500,000	1,885
68389X BN 4	ORACLE CORP 3.250 2027 11		01/01/2020	NORTHFIELD INSURANCE CO		529,937	500,000	2,076
68389X BN 4	ORACLE CORP 3.250 2027 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		529,937	500,000	2,076
68902V AH 0	OTIS WORLDWIDE CORP 2.056 2025 04		02/19/2020	GOLDMAN SACHS & CO		4,999,950	5,000,000	0
68902V AJ 6	OTIS WORLDWIDE CORP 2.293 2027 04		02/20/2020	GOLDMAN SACHS & CO		5,002,730	5,000,000	0
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		1,045,280	1,000,000	0
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		1,045,280	1,000,000	0
693304 AU 1	PECO ENERGY CO 1.700 2021 09		01/01/2020	ST PAUL SURPLUS LINES		699,146	700,000	3,504
713448 CM 8	PEPSICO INC 3.600 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		1,064,808	1,000,000	12,000
713448 FA 1	PEPSICO INC 1.400 2031 02		10/06/2020	J P MORGAN CHASE SECURITIES INC		2,997,690	3,000,000	117
71427Q AA 6	PERNOD RICARD INTERNATIO 1.250 2028 04	C	12/02/2020	RBC CAPITAL MARKETS		2,967,090	3,000,000	6,563
71427Q AB 4	PERNOD RICARD INTERNATIO 1.625 2031 04	C	09/28/2020	BAS-MERRILL LYNCH		9,915,800	10,000,000	0
717081 DM 2	PFIZER INC 3.400 2024 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		529,035	500,000	2,172
717081 DV 2	PFIZER INC 2.750 2026 06		01/01/2020	NORTHFIELD INSURANCE CO		517,312	500,000	1,069
717081 EN 9	PFIZER INC 3.200 2023 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		521,676	500,000	4,711
717081 ES 8	PFIZER INC 2.950 2024 03		01/01/2020	ST PAUL SURPLUS LINES		1,038,596	1,000,000	8,686
717081 EY 5	PFIZER INC 1.700 2030 05		12/03/2020	CITIGROUP GLOBAL MARKETS		10,960,778	10,617,000	4,512
718172 CB 3	PHILIP MORRIS INTERNATIO 3.125 2027 08		01/01/2020	NORTHFIELD INSURANCE CO		518,599	500,000	5,816
69349L AQ 1	PNC BANK NA 4.200 2025 11		01/01/2020	ST PAUL SURPLUS LINES		549,870	500,000	3,500
69353R FG 8	PNC BANK NA 3.100 2027 10		01/01/2020	NORTHFIELD INSURANCE CO		521,639	500,000	2,842
693475 AT 2	PNC FINANCIAL SERVICES 3.150 2027 05		01/01/2020	ST PAUL SURPLUS LINES		1,048,977	1,000,000	3,675
693475 AW 5	PNC FINANCIAL SERVICES 3.450 2029 04		01/01/2020	ST PAUL SURPLUS LINES		1,067,389	1,000,000	6,517
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	ST PAUL SURPLUS LINES		1,048,439	1,000,000	11,500
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	NORTHFIELD INSURANCE CO		1,048,439	1,000,000	11,500
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,048,439	1,000,000	11,500
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	AMERICAN EQUITY SPECIALTY		524,220	500,000	5,750
74256L EG 0	PRINCIPAL LIFE GLOBAL FU 1.500 2030 08		08/20/2020	GOLDMAN SACHS & CO		9,939,100	10,000,000	0
742718 DY 2	PROCTER & GAMBLE CO 2.300 2022 02		01/01/2020	ST PAUL SURPLUS LINES		1,013,545	1,000,000	9,264
742718 EB 1	PROCTER & GAMBLE CO 3.100 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		522,341	500,000	5,856
742718 EP 0	PROCTER & GAMBLE CO 2.700 2026 02		01/01/2020	ST PAUL SURPLUS LINES		1,041,774	1,000,000	11,175
742718 EV 7	PROCTER & GAMBLE CO 2.850 2027 08		01/01/2020	ST PAUL SURPLUS LINES		530,198	500,000	5,542
74340X BM 2	PROLOGIS LP 2.250 2030 04		02/03/2020	WELLS FARGO SECURITIES		6,953,170	7,000,000	0
74340X BR 1	PROLOGIS LP 1.250 2030 10		08/06/2020	CITIGROUP GLOBAL MARKETS		2,988,600	3,000,000	0
74368C AP 9	PROTECTIVE LIFE GLOBAL (3.104 2024 04	C	01/01/2020	ST PAUL SURPLUS LINES		1,031,743	1,000,000	6,553
74368C AY 0	PROTECTIVE LIFE GLOBAL (1.737 2030 09	C	10/05/2020	VARIOUS		4,811,529	4,855,000	3,748
74432Q BZ 7	PRUDENTIAL FINANCIAL INC 3.500 2024 05		01/01/2020	NORTHFIELD INSURANCE CO		1,064,225	1,000,000	4,472
74456Q BS 4	PUBLIC SERVICE ELECTRIC 3.000 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		517,365	500,000	1,917
74456Q BY 1	PUBLIC SERVICE ELECTRIC 3.200 2029 05		01/01/2020	ST PAUL SURPLUS LINES		1,055,074	1,000,000	4,089

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75513E BW 0	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		5,164,200	5,000,000	60,764
75513E BX 8	RAYTHEON TECHNOLOGIES CO 3.150 2024 12		06/10/2020	EXCHANGED		3,226,140	3,000,000	45,938
75513E CD 1	RAYTHEON TECHNOLOGIES CO 3.100 2021 11		06/10/2020	EXCHANGED		2,048,720	2,000,000	4,306
75513E CH 2	RAYTHEON TECHNOLOGIES CO 3.500 2027 03		06/10/2020	EXCHANGED		4,340,800	4,000,000	33,056
913017 BA 6	RAYTHEON TECHNOLOGIES CO 7.500 2029 09		03/13/2020	CITIGROUP GLOBAL MARKETS		1,567,487	1,131,000	471
913017 CR 8	RAYTHEON TECHNOLOGIES CO 3.125 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		1,049,399	1,000,000	4,948
913017 CR 8	RAYTHEON TECHNOLOGIES CO 3.125 2027 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,049,399	1,000,000	4,948
760759 AX 8	REPUBLIC SERVICES INC 1.450 2031 02		10/28/2020	WELLS FARGO SECURITIES		1,970,120	2,000,000	5,639
771196 BN 1	ROCHE HOLDINGS INC (144A 3.250 2023 09	C	01/01/2020	ST PAUL SURPLUS LINES		1,044,265	1,000,000	9,389
771196 BN 1	ROCHE HOLDINGS INC (144A 3.250 2023 09	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		1,044,265	1,000,000	9,389
78147# AB 2	RUMPKE CONSOLIDATED COMP 2.440 2030 09		09/03/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	0
797440 BN 3	SAN DIEGO G & E 3.000 2021 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,013,892	1,000,000	11,333
797440 BR 4	SAN DIEGO G & E 3.600 2023 09		01/01/2020	ST PAUL SURPLUS LINES		1,045,716	1,000,000	12,000
797440 BR 4	SAN DIEGO G & E 3.600 2023 09		01/01/2020	NORTHFIELD INSURANCE CO		522,858	500,000	6,000
824348 AR 7	SHERWIN-WILLIAMS CO 3.450 2025 08		01/01/2020	ST PAUL SURPLUS LINES		558,149	530,000	7,619
824348 BL 9	SHERWIN-WILLIAMS CO 2.300 2030 05		03/04/2020	VARIOUS		5,009,590	5,000,000	0
842434 CM 2	SOUTHERN CALIFORNIA GAS 3.150 2024 09		01/01/2020	NORTHFIELD INSURANCE CO		522,328	500,000	4,638
8447HB AA 0	SOUTHTRUST BANK NA 7.690 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		1,755,303	1,425,000	14,002
854502 AL 5	STANLEY BLACK & DECKER 2.300 2030 03		02/03/2020	BAS-MERRILL LYNCH		2,990,010	3,000,000	0
855244 AD 1	STARBUCKS CORP 3.850 2023 10		01/01/2020	ST PAUL SURPLUS LINES		530,417	500,000	4,813
855244 AP 4	STARBUCKS CORP 3.500 2028 03		01/01/2020	ST PAUL SURPLUS LINES		537,340	500,000	5,833
855244 AW 9	STARBUCKS CORP 2.250 2030 03		03/10/2020	BAS-MERRILL LYNCH		4,970,700	5,000,000	0
857477 AM 5	STATE STREET CORP 3.700 2023 11		01/01/2020	ST PAUL SURPLUS LINES		532,891	500,000	2,107
857477 AM 5	STATE STREET CORP 3.700 2023 11		01/01/2020	NORTHFIELD INSURANCE CO		532,891	500,000	2,107
857477 AM 5	STATE STREET CORP 3.700 2023 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		532,891	500,000	2,107
857477 AT 0	STATE STREET CORP 3.550 2025 08		01/01/2020	ST PAUL SURPLUS LINES		537,797	500,000	6,558
857477 AT 0	STATE STREET CORP 3.550 2025 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		537,797	500,000	6,558
857477 BD 4	STATE STREET CORP 4.141 2029 12		01/01/2020	ST PAUL SURPLUS LINES		558,058	500,000	1,610
87264A BE 4	T-MOBILE USA INC (144A) 3.875 2030 04		04/02/2020	DEUTSCHE BANC		4,963,900	5,000,000	0
87264A BP 9	T-MOBILE USA INC (144A) 2.250 2031 11		10/19/2020	DEUTSCHE BANC		4,999,500	5,000,000	0
88213A HQ 1	TEXAS A & M UNIV REV TXB 3.331 2028 05		09/23/2020	RBC CAPITAL MARKETS		6,213,758	5,350,000	64,353
88213A QA 6	TEXAS A & M UNIV REV TXB 1.173 2027 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,345,000	1,345,000	0
88213A QB 4	TEXAS A & M UNIV REV TXB 1.377 2028 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
88213A QC 2	TEXAS A & M UNIV REV TXB 1.477 2029 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		935,000	935,000	0
88213A QD 0	TEXAS A & M UNIV REV TXB 1.557 2030 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,095,000	1,095,000	0
88213A QE 8	TEXAS A & M UNIV REV TXB 1.677 2031 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,220,000	1,220,000	0
88213A QF 5	TEXAS A & M UNIV REV TXB 1.777 2032 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
88213A QK 4	TEXAS A & M UNIV REV TXB 2.497 2040 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0
882508 BA 1	TEXAS INSTRUMENTS INC 1.850 2022 05		01/01/2020	AMERICAN EQUITY SPECIALTY		499,639	500,000	1,182
872539 AA 9	TJX COS INC 2.750 2021 06		01/01/2020	ST PAUL SURPLUS LINES		1,012,311	1,000,000	1,222
07330M AA 5	TRUIST BANK 3.800 2026 10		01/01/2020	ST PAUL SURPLUS LINES		536,572	500,000	3,219
86787E AT 4	TRUIST BANK 2.450 2022 08		01/01/2020	NORTHFIELD INSURANCE CO		707,612	700,000	7,146
05531F BF 9	TRUIST FINANCIAL CORP 3.750 2023 12		01/01/2020	ST PAUL SURPLUS LINES		530,414	500,000	1,302
05531F BF 9	TRUIST FINANCIAL CORP 3.750 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		530,414	500,000	1,302
904311 AA 5	UNDER ARMOUR INC 3.250 2026 06		02/28/2020	MARKET AXESS		948,660	1,000,000	7,042
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02	C	01/01/2020	ST PAUL SURPLUS LINES		1,026,823	1,000,000	16,646

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904764 AY 3	UNILEVER CAPITAL 2.900 2027 05	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		522,216	500,000	2,256
904764 BG 1	UNILEVER CAPITAL 3.250 2024 03	C	01/01/2020	ST PAUL SURPLUS LINES		1,047,877	1,000,000	10,292
904764 BG 1	UNILEVER CAPITAL 3.250 2024 03	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		523,938	500,000	5,146
904764 BK 2	UNILEVER CAPITAL 1.375 2030 09	C	09/08/2020	BAS-MERRILL LYNCH		2,998,050	3,000,000	0
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09		01/01/2020	ST PAUL SURPLUS LINES		552,505	500,000	6,090
91324P DR 0	UNITEDHEALTH GROUP INC 2.375 2024 08		01/01/2020	ST PAUL SURPLUS LINES		1,013,269	1,000,000	10,292
914744 AF 4	UNIVERSITY OF NOTRE DAME 1.637 2030 02		09/03/2020	J P MORGAN CHASE SECURITIES INC		41,583,530	40,500,000	35,082
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	DISCOVER SPECIALTY		525,490	500,000	2,800
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	ST PAUL SURPLUS LINES		1,050,981	1,000,000	5,600
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	NORTHFIELD INSURANCE CO		525,490	500,000	2,800
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,490	500,000	2,800
91159H HV 5	US BANCORP 3.375 2024 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,062	500,000	6,844
92343V FE 9	VERIZON COMMUNICATIONS 3.150 2030 03		03/17/2020	GOLDMAN SACHS & CO		2,990,790	3,000,000	0
92343V FL 3	VERIZON COMMUNICATIONS 1.500 2030 09		09/16/2020	BAS-MERRILL LYNCH		6,992,230	7,000,000	0
927804 FV 1	VIRGINIA ELECTRIC & POWE 2.950 2026 11		01/01/2020	NORTHFIELD INSURANCE CO		518,267	500,000	1,885
927804 FX 7	VIRGINIA ELECTRIC & POWE 3.500 2027 03		01/01/2020	ST PAUL SURPLUS LINES		534,897	500,000	5,153
927804 FX 7	VIRGINIA ELECTRIC & POWE 3.500 2027 03		01/01/2020	NORTHFIELD INSURANCE CO		534,897	500,000	5,153
92826C AD 4	VISA INC 3.150 2025 12		01/01/2020	ST PAUL SURPLUS LINES		528,632	500,000	744
92826C AH 5	VISA INC 2.750 2027 09		01/01/2020	NORTHFIELD INSURANCE CO		523,247	500,000	4,049
92826C AN 2	VISA INC 1.100 2031 02		12/17/2020	VARIOUS		7,865,830	8,000,000	18,944
931142 DH 3	WALMART INC 2.550 2023 04		01/01/2020	ST PAUL SURPLUS LINES		1,021,735	1,000,000	5,667
931142 DH 3	WALMART INC 2.550 2023 04		01/01/2020	NORTHFIELD INSURANCE CO		1,021,735	1,000,000	5,667
931142 DP 5	WALMART INC 3.300 2024 04		01/01/2020	NORTHFIELD INSURANCE CO		525,872	500,000	3,163
931142 DP 5	WALMART INC 3.300 2024 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,872	500,000	3,163
931142 EK 5	WALMART INC 3.400 2023 06		01/01/2020	DISCOVER SPECIALTY		525,749	500,000	236
931142 EK 5	WALMART INC 3.400 2023 06		01/01/2020	ST PAUL SURPLUS LINES		1,051,499	1,000,000	472
931142 EK 5	WALMART INC 3.400 2023 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,749	500,000	236
25468P CW 4	WALT DISNEY COMPANY 2.350 2022 12		01/01/2020	DISCOVER SPECIALTY		507,460	500,000	979
25468P CW 4	WALT DISNEY COMPANY 2.350 2022 12		01/01/2020	NORTHFIELD INSURANCE CO		1,014,920	1,000,000	1,958
25468P DF 0	WALT DISNEY COMPANY 3.150 2025 09		01/01/2020	ST PAUL SURPLUS LINES		531,432	500,000	4,550
25468P DK 9	WALT DISNEY COMPANY 3.000 2026 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		526,546	500,000	5,750
94106L BP 3	WASTE MANAGEMENT INC 1.500 2031 03		11/05/2020	BARCLAYS CAPITAL INC		4,988,150	5,000,000	0
94974B GA 2	WELLS FARGO & CO 3.300 2024 09		01/01/2020	NORTHFIELD INSURANCE CO		524,013	500,000	5,133
94974B GA 2	WELLS FARGO & CO 3.300 2024 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		524,013	500,000	5,133
94988J 5R 4	WELLS FARGO BANK NA 3.550 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		524,036	500,000	6,755
94988J 5T 0	WELLS FARGO BANK NA 3.625 2021 10		01/01/2020	ST PAUL SURPLUS LINES		1,029,207	1,000,000	6,948
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04		09/17/2020	VARIOUS		41,353,992	41,076,000	88,498
88579Y AF 8	3M COMPANY 2.000 2022 06		01/01/2020	NORTHFIELD INSURANCE CO		1,003,905	1,000,000	278
88579Y AV 3	3M COMPANY 2.250 2026 09		01/01/2020	ST PAUL SURPLUS LINES		700,968	700,000	4,463
13648T AA 5	CANADIAN PACIFIC RAILWAY 2.050 2030 03	A	03/03/2020	BARCLAYS CAPITAL INC		2,994,060	3,000,000	0
046353 AW 8	ASTRAZENECA PLC 1.375 2030 08	D	12/07/2020	VARIOUS		15,099,495	15,344,000	72,085
06407E AA 3	BANK OF NEW ZEALAND (144 3.500 2024 02	D	01/01/2020	ST PAUL SURPLUS LINES		2,090,858	2,000,000	25,472
191241 AJ 7	COCA-COLA FEMSA SAB CV 1.850 2032 09	D	08/27/2020	MORGAN STANLEY		2,981,740	3,000,000	0
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05	D	01/01/2020	ST PAUL SURPLUS LINES		548,358	500,000	2,314
456866 AK 8	INGERSOLL-RAND 6.391 2027 11	D	01/01/2020	TRAVELERS EXCESS & SURPLUS		2,968,628	2,500,000	20,416
801060 AD 6	SANOFI 3.625 2028 06	D	01/01/2020	ST PAUL SURPLUS LINES		550,841	500,000	604

SCHEDULE D - PART 3

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

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
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04	D	01/01/2020	ST PAUL SURPLUS LINES		535,557	500,000	4,219
749389 AA 0	RCKT 2020-1 A1 CMO (144A 3.000 2050 02		02/06/2020	BAS-MERRILL LYNCH		11,546,799	11,420,106	17,130
95002K AA 1	WFMBS 2020-1 A1 CMO (144 3.000 2049 12		02/14/2020	WELLS FARGO SECURITIES		9,925,651	9,809,168	21,253
06541U BR 6	BANK 2020-BN30 A3 1.650 2053 12		12/11/2020	BAS-MERRILL LYNCH		12,119,244	12,000,000	11,550
95002R AV 0	WFCM 2020-C56 ASB 2.420 2053 06		12/04/2020	CREDIT SUISSE FIRST BOSTON		10,723,438	10,000,000	4,709
3899999.	Total - Bonds - Industrial and Miscellaneous					709,558,336	692,868,274	2,318,452
8399997.	Total - Bonds - Part 3					3,591,079,733	3,427,079,486	9,385,281
8399998.	Total - Bonds - Summary Item from Part 5					1,323,381,323	1,322,672,743	875,970
8399999.	Total - Bonds					4,914,461,056	4,749,752,228	10,261,251
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
76801* 12 7	RIV DATA CORP SERIES B1 NON-RD PVT		01/24/2020	DIRECT WITH COMPANY	288,436.000	406,724	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					406,724	XXX	0
8999997.	Total - Preferred Stocks - Part 3					406,724	XXX	0
8999999.	Total - Preferred Stocks					406,724	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
81377# 10 1	TRAVELERS DISTRIBUTION ALLIANCE INC		06/24/2020	CAPITAL CONTRIBUTION		1,000,000	XXX	0
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,000,000	XXX	0
9799997.	Total - Common Stocks - Part 3					1,000,000	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					1,085,770	XXX	0
9799999.	Total - Common Stocks					2,085,770	XXX	0
9899999.	Total - Preferred and Common Stocks					2,492,494	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					4,916,953,549	XXX	10,261,251

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'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	Stated Contractual Maturity Date
Bonds - U.S. Government																				
12802R AA 3	CAL DIVE INT 4.930	..	08/01/2020.	REDEEMED		106,731	106,731	106,731	106,732	0	(2)	0	(2)	0	106,731	0	0	0	3,962	02/01/2027.
911759 EY 0	HOUSING URBAN DEVELOPM 6.620	..	08/01/2020.	MATURED		30,000	30,000	34,718	30,000	0	0	0	0	0	30,000	0	0	0	1,986	08/01/2020.
89609G AA 0	TRICAHUE LEASING 3.503	..	11/19/2020.	REDEEMED		748,894	748,894	748,894	748,890	0	5	0	5	0	748,894	0	0	0	16,464	11/19/2021.
912810 EG 9	U S TREASURY BONDS 8.750	..	08/15/2020.	MATURED		1,000,000	1,000,000	1,397,504	1,027,670	0	(27,670)	0	(27,670)	0	1,000,000	0	0	0	87,500	08/15/2020.
912828 K5 8	U S TREASURY NOTES 1.375	..	04/30/2020.	MATURED		30,000,000	30,000,000	29,424,710	29,905,853	0	94,147	0	94,147	0	30,000,000	0	0	0	206,250	04/30/2020.
912828 ND 8	U S TREASURY NOTES 3.500	..	05/15/2020.	MATURED		20,000,000	20,000,000	21,181,317	20,132,798	0	(132,798)	0	(132,798)	0	20,000,000	0	0	0	350,000	05/15/2020.
912828 N4 8	U S TREASURY NOTES 1.750	..	12/31/2020.	MATURED		10,000,000	10,000,000	9,798,080	9,917,506	0	82,494	0	82,494	0	10,000,000	0	0	0	175,000	12/31/2020.
912828 UL 2	U S TREASURY NOTES 1.375	..	01/31/2020.	MATURED		5,000,000	5,000,000	4,975,407	4,999,235	0	765	0	765	0	5,000,000	0	0	0	34,375	01/31/2020.
912828 VP 2	U S TREASURY NOTES 2.000	..	07/31/2020.	MATURED		6,030,500	6,030,500	6,039,923	6,032,621	0	(2,121)	0	(2,121)	0	6,030,500	0	0	0	120,610	07/31/2020.
912828 XH 8	U S TREASURY NOTES 1.625	..	06/30/2020.	MATURED		5,000,000	5,000,000	5,008,806	5,001,265	0	(1,265)	0	(1,265)	0	5,000,000	0	0	0	40,625	06/30/2020.
912828 XM 7	U S TREASURY NOTES 1.625	..	07/31/2020.	MATURED		19,000,000	19,000,000	18,772,954	18,902,944	0	97,056	0	97,056	0	19,000,000	0	0	0	308,750	07/31/2020.
912828 XY 1	U S TREASURY NOTES 2.500	..	06/30/2020.	MATURED		10,000,000	10,000,000	10,013,705	10,005,583	0	(5,583)	0	(5,583)	0	10,000,000	0	0	0	125,000	06/30/2020.
912828 Y4 6	U S TREASURY NOTES 2.625	..	07/31/2020.	MATURED		15,000,000	15,000,000	15,010,011	15,004,058	0	(4,058)	0	(4,058)	0	15,000,000	0	0	0	393,750	07/31/2020.
912828 2Q 2	U S TREASURY NOTES 1.500	..	08/15/2020.	MATURED		20,000,000	20,000,000	19,718,817	19,875,333	0	124,667	0	124,667	0	20,000,000	0	0	0	300,000	08/15/2020.
912828 3G 3	U S TREASURY NOTES 1.750	..	11/15/2020.	MATURED		5,000,000	5,000,000	4,993,571	4,995,907	0	4,093	0	4,093	0	5,000,000	0	0	0	87,500	11/15/2020.
912828 5B 2	U S TREASURY NOTES 2.750	..	09/30/2020.	MATURED		20,000,000	20,000,000	19,988,348	19,994,816	0	5,184	0	5,184	0	20,000,000	0	0	0	550,000	09/30/2020.
228027 AA 6	VESSEL MANAGEMENT SERV 3.432	..	08/15/2020.	REDEEMED		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,544	08/15/2036.
228027 AB 4	VESSEL MANAGEMENT SERV 3.477	..	07/16/2020.	REDEEMED		80,000	80,000	80,000	79,998	0	2	0	2	0	80,000	0	0	0	2,086	01/16/2037.
925387 AE 2	VESSEL MANAGEMENT SERV 5.125	..	10/16/2020.	REDEEMED		153,000	153,000	153,000	152,979	0	21	0	21	0	153,000	0	0	0	5,894	04/16/2035.
02265Q AA 6	AMAL LIMITED 3.465	D	11/21/2020.	REDEEMED		483,936	483,936	483,936	483,933	0	3	0	3	0	483,936	0	0	0	10,523	08/21/2021.
36179S UT 2	GNMA II PASS #MA4194 2.500	..	12/20/2020.	PAID ON PRINCIPAL		1,974,488	1,974,488	1,956,594	1,957,203	0	17,285	0	17,285	0	1,974,488	0	0	0	32,969	01/20/2047.
36179T G2 5	GNMA II PASS #MA4717 2.500	..	12/20/2020.	PAID ON PRINCIPAL		1,455,346	1,455,346	1,443,067	1,443,951	0	11,395	0	11,395	0	1,455,346	0	0	0	19,424	09/20/2047.
36179M E2 2	GNMA II PASS #00MA0153 3.000	..	12/20/2020.	PAID ON PRINCIPAL		411,475	411,475	417,326	416,213	0	(4,738)	0	(4,738)	0	411,475	0	0	0	7,560	06/20/2042.
36202C 3X 9	GNMA II PASS #2614 6.000	..	12/20/2020.	PAID ON PRINCIPAL		5,480	5,480	5,312	5,379	0	101	0	101	0	5,480	0	0	0	174	07/20/2028.
36202D 6D 8	GNMA II PASS #3568 5.000	..	12/20/2020.	PAID ON PRINCIPAL		339,074	339,074	336,955	337,273	0	1,801	0	1,801	0	339,074	0	0	0	9,701	06/20/2034.
36202E BU 2	GNMA II PASS #3651 5.000	..	12/20/2020.	PAID ON PRINCIPAL		792,075	792,075	787,125	787,916	0	4,159	0	4,159	0	792,075	0	0	0	22,002	12/20/2034.
36202E DD 8	GNMA II PASS #3700 4.500	..	12/20/2020.	PAID ON PRINCIPAL		121,102	121,102	114,687	116,350	0	4,752	0	4,752	0	121,102	0	0	0	3,511	04/20/2035.
36202E ET 2	GNMA II PASS #3746 4.500	..	12/20/2020.	PAID ON PRINCIPAL		900,310	900,310	858,049	867,939	0	32,371	0	32,371	0	900,310	0	0	0	23,004	08/20/2035.
36202E E7 0	GNMA II PASS #3758 4.500	..	12/20/2020.	PAID ON PRINCIPAL		367,510	367,510	350,742	356,006	0	11,504	0	11,504	0	367,510	0	0	0	9,069	09/20/2035.
36202E E8 8	GNMA II PASS #3759 5.000	..	12/20/2020.	PAID ON PRINCIPAL		236,490	236,490	235,788	235,809	0	681	0	681	0	236,490	0	0	0	6,568	09/20/2035.
36202E FL 8	GNMA II PASS #3771 4.500	..	12/20/2020.	PAID ON PRINCIPAL		196,743	196,743	189,211	191,426	0	5,317	0	5,317	0	196,743	0	0	0	5,037	10/20/2035.
36202E F2 0	GNMA II PASS #3785 5.000	..	12/20/2020.	PAID ON PRINCIPAL		564,392	564,392	552,486	555,210	0	9,182	0	9,182	0	564,392	0	0	0	14,828	11/20/2035.
36202E HF 9	GNMA II PASS #3830 5.500	..	12/20/2020.	PAID ON PRINCIPAL		191,023	191,023	183,173	183,971	0	7,052	0	7,052	0	191,023	0	0	0	5,766	03/20/2036.
3622A2 6K 3	GNMA II PASS #784474 3.500	..	12/20/2020.	PAID ON PRINCIPAL		3,570,077	3,570,077	3,601,315	3,597,836	0	(27,759)	0	(27,759)	0	3,570,077	0	0	0	76,959	02/20/2048.
36177P CY 9	GNMA PASS TH #00794586 3.500	..	12/15/2020.	PAID ON PRINCIPAL		2,090,198	2,090,198	2,178,704	2,188,195	0	(97,998)	0	(97,998)	0	2,090,198	0	0	0	47,030	03/15/2042.
36213E WV 4	GNMA PASS TH #552460 6.000	..	12/15/2020.	PAID ON PRINCIPAL		11,857	11,857	11,514	11,484	0	373	0	373	0	11,857	0	0	0	472	03/15/2032.
36201M SA 1	GNMA PASS TH #587413 5.500	..	12/15/2020.	PAID ON PRINCIPAL		11,833	11,833	12,091	12,058	0	(225)	0	(225)	0	11,833	0	0	0	403	11/15/2032.
36201M SJ 2	GNMA PASS TH #587421 5.500	..	12/15/2020.	PAID ON PRINCIPAL		15,884	15,884	16,231	16,134	0	(250)	0	(250)	0	15,884	0	0	0	637	11/15/2032.
36200M YX 5	GNMA PASS TH #604726 4.500	..	12/15/2020.	PAID ON PRINCIPAL		81,896	81,896	78,054	78,917	0	2,979	0	2,979	0	81,896	0	0	0	1,674	10/15/2033.
36290R YQ 0	GNMA PASS TH #615519 4.500	..	12/15/2020.	PAID ON PRINCIPAL		93,309	93,309	87,914	89,295	0	4,014	0	4,014	0	93,309	0	0	0	2,845	09/15/2033.
36290R 6X 6	GNMA PASS TH #615686 4.500	..	12/15/2020.	PAID ON PRINCIPAL		37,259	37,259	35,105	35,672	0	1,587	0	1,587	0	37,259	0	0	0	569	10/15/2033.

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'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	Stated Contractual Maturity Date
3620AQ PR 8	GNMA PASS TH #736732 4.500		12/15/2020.	PAID ON PRINCIPAL		108,320	108,320	108,820	108,907	0	(587)	0	(587)	0	108,320	0	0	0	3,387	05/15/2040.
3620AW FY 1	GNMA PASS TH #741883 4.500		12/15/2020.	PAID ON PRINCIPAL		113,212	113,212	113,733	113,812	0	(600)	0	(600)	0	113,212	0	0	0	2,776	05/15/2040.
38375B SF 0	GNR 2012-H11 BA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		462,178	462,178	461,937	461,759	0	419	0	419	0	462,178	0	0	0	3,925	05/20/2062.
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		11/20/2020.	PAID ON PRINCIPAL		187,334	187,334	187,217	187,139	0	194	0	194	0	187,334	0	0	0	332	03/20/2062.
38375B TF 9	GNR 2012-H14 GA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		183,344	183,344	182,943	183,060	0	283	0	283	0	183,344	0	0	0	1,117	06/20/2062.
38375B TA 0	GNR 2012-H16 HA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		1,569,051	1,569,051	1,573,586	1,569,576	0	(525)	0	(525)	0	1,569,051	0	0	0	16,188	07/20/2062.
38375B K8 4	GNR 2013-H04 BA CMO 1.650		12/20/2020.	PAID ON PRINCIPAL		2,447,836	2,447,836	2,442,482	2,445,359	0	2,477	0	2,477	0	2,447,836	0	0	0	15,938	02/20/2063.
38376R GW 0	GNR 2015-H22 HA 2.550		12/20/2020.	PAID ON PRINCIPAL		1,300,530	1,300,530	1,296,029	1,297,021	0	3,510	0	3,510	0	1,300,530	0	0	0	24,623	08/20/2065.
38376R LX 2	GNR 2015-H29 HA CMO 2.500		12/20/2020.	PAID ON PRINCIPAL		1,042,206	1,042,206	1,035,041	1,037,409	0	4,798	0	4,798	0	1,042,206	0	0	0	17,844	09/20/2065.
38375U WW 6	GNR 2016-H11 GA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		1,792,979	1,792,979	1,733,026	1,746,086	0	46,893	0	46,893	0	1,792,979	0	0	0	26,236	04/20/2066.
38376R VM 5	GNR 2016-H13 JA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		800,283	800,283	764,270	772,615	0	27,668	0	27,668	0	800,283	0	0	0	5,360	06/20/2066.
38376R ZJ 8	GNR 2016-H19 FC CMO .540		12/20/2020.	PAID ON PRINCIPAL		3,498,575	3,498,575	3,497,755	3,506,051	0	(7,476)	0	(7,476)	0	3,498,575	0	0	0	24,675	08/20/2066.
38376R YG 5	GNR 2016-H20 FN CMO .890		12/20/2020.	PAID ON PRINCIPAL		2,049,069	2,049,069	2,045,227	2,052,792	0	(3,724)	0	(3,724)	0	2,049,069	0	0	0	22,230	09/20/2066.
38376R G7 5	GNR 2016-H24 DA CMO 2.500		12/20/2020.	PAID ON PRINCIPAL		2,249,946	2,249,946	2,201,427	2,213,209	0	36,738	0	36,738	0	2,249,946	0	0	0	38,632	09/20/2066.
38375U J9 2	GNR 2017-H19 MA CMO 2.500		12/20/2020.	PAID ON PRINCIPAL		2,760,511	2,760,511	2,738,082	2,742,737	0	17,774	0	17,774	0	2,760,511	0	0	0	40,122	04/20/2067.
38380U WQ 2	GNR 2018-11 PA CMO 3.000		12/20/2020.	PAID ON PRINCIPAL		4,426,519	4,426,519	4,405,856	4,412,531	0	13,988	0	13,988	0	4,426,519	0	0	0	81,987	12/20/2047.
38381A E2 8	GNR 2018-151 P CMO 3.500		12/20/2020.	PAID ON PRINCIPAL		1,903,560	1,903,560	1,898,206	1,898,779	0	4,781	0	4,781	0	1,903,560	0	0	0	45,867	01/20/2047.
36225C B7 0	G2 (ARM) #80061 2.875		12/20/2020.	PAID ON PRINCIPAL		3,093	3,093	3,122	3,065	0	28	0	28	0	3,093	0	0	0	54	04/20/2027.
36225C CN 4	G2 (ARM) #80076 2.875		12/20/2020.	PAID ON PRINCIPAL		4,547	4,547	4,597	4,509	0	38	0	38	0	4,547	0	0	0	81	05/20/2027.
36225C C9 5	G2 (ARM) #80095 2.250		12/20/2020.	PAID ON PRINCIPAL		2,834	2,834	2,869	2,829	0	4	0	4	0	2,834	0	0	0	51	07/20/2027.
36198V KR 7	GN AI8404 (PROJECT LOA 3.310		12/15/2020.	PAID ON PRINCIPAL		712,257	712,257	750,986	740,890	0	(28,632)	0	(28,632)	0	712,257	0	0	0	12,840	05/15/2030.
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		12/16/2020.	PAID ON PRINCIPAL		10,878,447	10,878,447	10,880,997	10,874,517	0	3,930	0	3,930	0	10,878,447	0	0	0	130,177	07/16/2048.
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		12/16/2020.	PAID ON PRINCIPAL		1,980,953	1,980,953	1,960,060	1,968,406	0	12,547	0	12,547	0	1,980,953	0	0	0	28,327	02/16/2049.
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		12/16/2020.	PAID ON PRINCIPAL		1,898,351	1,898,351	1,903,690	1,899,348	0	(997)	0	(997)	0	1,898,351	0	0	0	29,303	07/16/2052.
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		12/16/2020.	PAID ON PRINCIPAL		1,052,679	1,052,679	1,054,324	1,053,096	0	(417)	0	(417)	0	1,052,679	0	0	0	13,914	03/16/2045.
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350		12/16/2020.	PAID ON PRINCIPAL		2,177,004	2,177,004	2,125,216	2,141,990	0	35,014	0	35,014	0	2,177,004	0	0	0	32,170	03/16/2057.
38379R V6 7	GNR 2017-124 AB (PROJE 2.650		12/16/2020.	PAID ON PRINCIPAL		9,305,846	9,305,846	9,281,128	9,286,054	0	19,792	0	19,792	0	9,305,846	0	0	0	140,075	08/16/2057.
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600		12/16/2020.	PAID ON PRINCIPAL		7,219,338	7,219,338	7,201,924	7,204,855	0	14,482	0	14,482	0	7,219,338	0	0	0	161,151	07/16/2057.
38380J FU 7	GNR 2017-171 AC (PROJE 2.500		12/16/2020.	PAID ON PRINCIPAL		3,052,642	3,052,642	2,997,432	3,010,565	0	42,077	0	42,077	0	3,052,642	0	0	0	68,671	09/16/2054.
38380J HP 6	GNR 2017-181 AG (PROJE 2.600		12/16/2020.	PAID ON PRINCIPAL		3,272,912	3,272,912	3,209,371	3,226,504	0	46,408	0	46,408	0	3,272,912	0	0	0	64,087	02/16/2059.
38380J GM 4	GNR 2017-185 AC (PROJE 2.600		12/16/2020.	PAID ON PRINCIPAL		3,903,407	3,903,407	3,794,742	3,825,655	0	77,753	0	77,753	0	3,903,407	0	0	0	85,126	03/16/2058.
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400		12/16/2020.	PAID ON PRINCIPAL		2,815,372	2,815,372	2,768,632	2,783,139	0	32,233	0	32,233	0	2,815,372	0	0	0	44,150	03/16/2051.
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450		12/16/2020.	PAID ON PRINCIPAL		1,387,704	1,387,704	1,356,589	1,364,929	0	22,775	0	22,775	0	1,387,704	0	0	0	23,954	08/16/2058.
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500		12/16/2020.	PAID ON PRINCIPAL		1,008,755	1,008,755	978,335	986,336	0	22,419	0	22,419	0	1,008,755	0	0	0	18,012	05/16/2058.
38380M J6 9	GNR 2019-17 AK (PROJEC 3.250		12/16/2020.	PAID ON PRINCIPAL		5,526,800	5,526,800	5,473,259	5,486,857	0	39,942	0	39,942	0	5,526,800	0	0	0	115,701	03/16/2059.
38380M M6 5	GNR 2019-19 A (PROJECT 3.250		12/16/2020.	PAID ON PRINCIPAL		1,994,404	1,994,404	1,980,770	1,984,105	0	10,299	0	10,299	0	1,994,404	0	0	0	43,498	04/16/2050.
38380M 5R 8	GNR 2019-50 AH (PROJEC 2.800		12/16/2020.	PAID ON PRINCIPAL		4,221,840	4,221,840	4,191,496	4,198,111	0	23,729	0	23,729	0	4,221,840	0	0	0	75,610	06/16/2059.
83162C TY 9	SBAP 2011-20D 1 4.050		10/01/2020.	PAID ON PRINCIPAL		202,777	202,777	202,777	201,632	0	1,144	0	1,144	0	202,777	0	0	0	5,666	04/01/2031.
83162C UG 6	SBAP 2011-20I 1 2.850		09/01/2020.	PAID ON PRINCIPAL		463,395	463,395	464,119	463,952	0	(557)	0	(557)	0	463,395	0	0	0	9,595	09/01/2031.
83162C UU 5	SBAP 2012-20E 1 2.380		11/01/2020.	PAID ON PRINCIPAL		698,363	698,363	698,363	696,789	0	1,574	0	1,574	0	698,363	0	0	0	11,776	05/01/2032.
83162C UV 3	SBAP 2012-20F 1 2.420		12/01/2020.	PAID ON PRINCIPAL		282,172	282,172	282,586	281,733	0	439	0	439	0	282,172	0	0	0	5,185	06/01/2032.
83162C XA 6	SBAP 2015-20E 1 2.770		11/01/2020.	PAID ON PRINCIPAL		865,107	865,107	864,668	861,557	0	3,550	0	3,550	0	865,107	0	0	0	19,624	05/01/2035.

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'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	Stated Contractual Maturity Date
83162C XB 4	SBAP 2015-20F 1 2.980		12/01/2020.	PAID ON PRINCIPAL		525,442	525,442	531,518	529,156	0	(3,713)	0	(3,713)	0	525,442	0	0	0	13,034	06/01/2035.
83162C XD 0	SBAP 2015-20G 1 2.880		07/01/2020.	PAID ON PRINCIPAL		577,586	577,586	576,819	576,252	0	1,334	0	1,334	0	577,586	0	0	0	13,319	07/01/2035.
83162C XK 4	SBAP 2015-20K 1 2.700		11/01/2020.	PAID ON PRINCIPAL		546,438	546,438	546,438	545,144	0	1,294	0	1,294	0	546,438	0	0	0	11,272	11/01/2035.
83162C XZ 1	SBAP 2016-10E 1 1.800		09/01/2020.	PAID ON PRINCIPAL		518,649	518,649	518,649	518,344	0	305	0	305	0	518,649	0	0	0	7,091	09/01/2026.
83162C YE 7	SBAP 2016-20L 1 2.810		12/01/2020.	PAID ON PRINCIPAL		837,395	837,395	837,395	835,937	0	1,458	0	1,458	0	837,395	0	0	0	16,888	12/01/2036.
83162C YL 1	SBAP 2017-10B 1 2.630		09/01/2020.	PAID ON PRINCIPAL		244,835	244,835	244,835	244,649	0	187	0	187	0	244,835	0	0	0	4,840	03/01/2027.
83162C YV 9	SBAP 2017-10E 1 1.980		09/01/2020.	PAID ON PRINCIPAL		298,703	298,703	298,703	298,699	0	4	0	4	0	298,703	0	0	0	4,253	09/01/2027.
83162C YG 2	SBAP 2017-20A 1 2.800		07/01/2020.	PAID ON PRINCIPAL		570,630	570,630	570,630	570,444	0	186	0	186	0	570,630	0	0	0	11,431	01/01/2037.
83162C YM 9	SBAP 2017-20C 1 3.040		09/01/2020.	PAID ON PRINCIPAL		1,165,101	1,165,101	1,165,101	1,162,163	0	2,938	0	2,938	0	1,165,101	0	0	0	27,466	03/01/2037.
83162C YN 7	SBAP 2017-20D 1 2.840		10/01/2020.	PAID ON PRINCIPAL		1,912,221	1,912,221	1,913,187	1,911,085	0	1,136	0	1,136	0	1,912,221	0	0	0	38,419	04/01/2037.
83162C YR 8	SBAP 2017-20F 1 2.810		12/01/2020.	PAID ON PRINCIPAL		1,496,310	1,496,310	1,496,310	1,494,226	0	2,084	0	2,084	0	1,496,310	0	0	0	35,145	06/01/2037.
83162C YT 4	SBAP 2017-20G 1 2.980		07/01/2020.	PAID ON PRINCIPAL		830,043	830,043	841,765	839,920	0	(9,877)	0	(9,877)	0	830,043	0	0	0	17,644	07/01/2037.
83162C YW 7	SBAP 2017-20I 1 2.590		09/01/2020.	PAID ON PRINCIPAL		3,781,746	3,781,746	3,781,746	3,779,936	0	1,810	0	1,810	0	3,781,746	0	0	0	77,542	09/01/2037.
83162C ZA 4	SBAP 2017-20L 1 2.780		12/01/2020.	PAID ON PRINCIPAL		1,030,764	1,030,764	1,025,530	1,024,937	0	5,827	0	5,827	0	1,030,764	0	0	0	24,129	12/01/2037.
83162C ZC 0	SBAP 2018-20A 1 2.920		07/01/2020.	PAID ON PRINCIPAL		425,568	425,568	425,568	425,352	0	216	0	216	0	425,568	0	0	0	9,387	01/01/2038.
83162C ZF 3	SBAP 2018-20B 1 3.220		08/01/2020.	PAID ON PRINCIPAL		301,769	301,769	299,977	299,792	0	1,978	0	1,978	0	301,769	0	0	0	7,315	02/01/2038.
83162C ZJ 5	SBAP 2018-20D 1 3.310		10/01/2020.	PAID ON PRINCIPAL		564,451	564,451	564,451	563,732	0	719	0	719	0	564,451	0	0	0	12,472	04/01/2038.
83162C B3 6	SBAP 2019-20C 1 3.200		09/01/2020.	PAID ON PRINCIPAL		313,645	313,645	313,645	313,634	0	11	0	11	0	313,645	0	0	0	8,557	03/01/2039.
83162C C3 5	SBAP 2019-25F 1 2.770		12/01/2020.	PAID ON PRINCIPAL		393,049	393,049	393,049	392,856	0	193	0	193	0	393,049	0	0	0	9,286	06/01/2044.
831641 EW 1	SBIC 2012-10A 2.766		09/10/2020.	PAID ON PRINCIPAL		2,196,563	2,196,563	2,196,563	2,195,511	0	1,053	0	1,053	0	2,196,563	0	0	0	53,367	03/10/2022.
831641 EY 7	SBIC 2013-10A 1 2.351		09/10/2020.	PAID ON PRINCIPAL		1,568,212	1,568,212	1,583,519	1,576,966	0	(8,754)	0	(8,754)	0	1,568,212	0	0	0	29,555	03/10/2023.
831641 FH 3	SBIC 2017-10A 1 2.845		09/10/2020.	PAID ON PRINCIPAL		2,941,073	2,941,073	2,943,254	2,942,566	0	(1,493)	0	(1,493)	0	2,941,073	0	0	0	54,591	03/10/2027.
831641 FK 6	SBIC 2018-10A 1 3.187		09/10/2020.	PAID ON PRINCIPAL		2,442,337	2,442,337	2,442,337	2,441,917	0	421	0	421	0	2,442,337	0	0	0	51,815	03/10/2028.
831641 FM 2	SBIC 2019-10A 1 3.113		09/10/2020.	PAID ON PRINCIPAL		1,112,744	1,112,744	1,112,744	1,112,606	0	138	0	138	0	1,112,744	0	0	0	21,186	03/10/2029.
0599999. Total - Bonds - U.S. Government						299,582,609	299,582,609	299,183,300	298,838,448	0	744,161	0	744,161	0	299,582,609	0	0	0	5,182,065	XXX
Bonds - All Other Government																				
168863 AV 0	CHILE (REPUBLIC OF) 3.875	D	08/05/2020.	MATURED		1,000,000	1,000,000	998,770	999,884	0	116	0	116	0	1,000,000	0	0	0	38,750	08/05/2020.
91086Q BC 1	UNITED MEXICAN STATES 4.000	D	01/07/2020.	GOLDMAN SACHS & CO		1,058,080	1,000,000	995,430	998,018	0	17	0	17	0	998,035	0	60,045	60,045	11,222	10/02/2023.
1099999. Total - Bonds - All Other Government						2,058,080	2,000,000	1,994,200	1,997,903	0	133	0	133	0	1,998,035	0	60,045	60,045	49,972	XXX
Bonds - U.S. States, Territories and Possessions																				
604129 VD 5	MINNESOTA GENERAL OBLI 5.000		08/01/2020.	REDEEMED		3,000,000	3,000,000	3,564,180	3,037,852	0	(37,852)	0	(37,852)	0	3,000,000	0	0	0	150,000	08/01/2025.
882722 NK 3	TEXAS COLLEGE STUDENT 5.000		08/01/2020.	REDEEMED		3,405,000	3,405,000	3,671,918	3,422,954	0	(17,954)	0	(17,954)	0	3,405,000	0	0	0	170,250	08/01/2030.
93974C QJ 2	WASHINGTON GENERAL OBL 5.000		02/01/2020.	REDEEMED		1,000,000	1,000,000	1,082,680	1,000,770	0	(770)	0	(770)	0	1,000,000	0	0	0	25,000	02/01/2029.
1799999. Total - Bonds - U.S. States, Territories & Possessions						7,405,000	7,405,000	8,318,778	7,461,576	0	(56,576)	0	(56,576)	0	7,405,000	0	0	0	345,250	XXX
Bonds - U.S. Political Subdivisions of States																				
052430 KY 0	AUSTIN ISD GENERAL OBL 5.000		01/23/2020.	MUNI CENTER		206,698	170,000	204,738	190,697	0	(246)	0	(246)	0	190,452	0	16,246	16,246	4,156	08/01/2027.
083774 FB 0	BERGEN CO IMPT AUTH CN 5.000		02/15/2020.	REDEEMED		2,380,000	2,380,000	2,672,978	2,384,153	0	(4,153)	0	(4,153)	0	2,380,000	0	0	0	59,500	02/15/2024.
083774 FC 8	BERGEN CO IMPT AUTH CN 5.000		02/15/2020.	REDEEMED		2,285,000	2,285,000	2,554,242	2,288,817	0	(3,817)	0	(3,817)	0	2,285,000	0	0	0	57,125	02/15/2025.
083778 HH 6	BERGEN CO IMPT AUTH CN 5.000		06/01/2020.	REDEEMED		590,000	590,000	654,493	593,134	0	(3,134)	0	(3,134)	0	590,000	0	0	0	14,750	06/01/2026.
134159 RK 0	CAMPBELL UHSD GO S2010 5.250		08/01/2020.	REDEEMED		5,000,000	5,000,000	5,075,100	5,005,450	0	(5,450)	0	(5,450)	0	5,000,000	0	0	0	262,500	08/01/2032.
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2020.	REDEEMED		445,000	445,000	445,000	444,965	0	35	0	35	0	445,000	0	0	0	11,125	06/15/2025.
150528 VZ 7	CEDAR RAPIDS GENERAL O 2.000		01/02/2020.	MUNI CENTER		257,618	250,000	250,915	250,525	0	(2)	0	(2)	0	250,523	0	7,094	7,094	486	06/01/2026.

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'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	Stated Contractual Maturity Date
161035 CT 5	CHARLOTTE GENERAL OBLI 5.000		06/01/2020.	REDEEMED		2,765,000	2,765,000	3,120,883	2,781,753	0	(16,753)	0	(16,753)	0	2,765,000	0	0	0	69,125	06/01/2027.
167615 NM 1	CHICAGO PARK DIST LTD 5.000		07/02/2020.	REDEEMED		2,250,000	2,250,000	2,172,308	2,199,830	0	1,942	0	1,942	0	2,201,772	0	48,228	48,228	112,813	01/01/2030.
167615 NN 9	CHICAGO PARK DIST LTD 5.000		07/02/2020.	REDEEMED		4,000,000	4,000,000	3,840,040	3,984,842	0	4,134	0	4,134	0	3,988,975	0	11,025	11,025	200,556	01/01/2033.
184540 3N 0	CLEAR CREEK ISD GO REF 5.000		01/31/2020.	MUNI CENTER		922,428	850,000	1,004,794	887,527	0	(969)	0	(969)	0	886,558	0	35,869	35,869	18,479	02/15/2027.
194738 5C 0	COLLIN CO GENERAL OBLI 5.000		02/15/2020.	MATURED		1,030,000	1,030,000	1,239,440	1,033,053	0	(3,053)	0	(3,053)	0	1,030,000	0	0	0	25,750	02/15/2020.
234685 KU 8	DALLAS CO CCD GO LTD R 5.000		02/15/2020.	REDEEMED		4,825,000	4,825,000	5,111,653	4,829,168	0	(4,168)	0	(4,168)	0	4,825,000	0	0	0	120,625	02/15/2025.
238388 LE 0	DAVENPORT GENERAL OBLI 4.000		06/01/2020.	REDEEMED		300,000	300,000	324,231	301,359	0	(1,359)	0	(1,359)	0	300,000	0	0	0	6,000	06/01/2028.
25009X AS 4	DES MOINES GENERAL OBL 4.750		06/01/2020.	REDEEMED		390,000	390,000	448,769	393,375	0	(3,375)	0	(3,375)	0	390,000	0	0	0	9,263	06/01/2029.
262633 EX 4	DU PAGE CO GO REF S93 5.600		01/01/2020.	REDEEMED		1,185,000	1,185,000	1,292,475	1,184,955	0	45	0	45	0	1,185,000	0	0	0	33,180	01/01/2021.
26371G NY 2	DUBLIN CITY SCHOOL DIS 5.000		12/01/2020.	REDEEMED		550,000	550,000	655,023	560,762	0	(10,762)	0	(10,762)	0	550,000	0	0	0	27,500	12/01/2022.
26371G PB 0	DUBLIN CITY SCHOOL DIS 5.000		12/01/2020.	REDEEMED		2,020,000	2,020,000	2,359,138	2,055,106	0	(35,106)	0	(35,106)	0	2,020,000	0	0	0	101,000	12/01/2025.
270083 ZH 4	EANES ISD GENERAL OBLI 4.000		08/01/2020.	MATURED		2,725,000	2,725,000	2,802,118	2,725,018	0	(18)	0	(18)	0	2,725,000	0	0	0	109,000	08/01/2020.
280605 7V 2	EDINA GENERAL OBLIGATI 2.250		01/07/2020.	VARIOUS		209,423	200,000	206,054	203,368	0	(16)	0	(16)	0	203,352	0	6,071	6,071	1,969	02/01/2026.
346623 AT 8	FORSYTH CO GENERAL OBL 3.000		02/06/2020.	MUNI CENTER		208,677	200,000	207,078	201,931	0	(54)	0	(54)	0	201,877	0	6,800	6,800	1,400	05/01/2031.
346843 FJ 9	FORT BEND ISD GO REF S 5.000		08/15/2020.	REDEEMED		5,505,000	5,505,000	6,159,820	5,552,455	0	(47,455)	0	(47,455)	0	5,505,000	0	0	0	275,250	08/15/2027.
357154 4G 5	FREMONT USD GENERAL OB 5.000		08/01/2020.	MATURED		2,500,000	2,500,000	2,834,575	2,521,681	0	(21,681)	0	(21,681)	0	2,500,000	0	0	0	125,000	08/01/2020.
387460 LP 1	GRANITE SCHOOL DIST GO 3.500		02/04/2020.	MUNI CENTER		186,401	175,000	185,337	177,840	0	(113)	0	(113)	0	177,728	0	8,674	8,674	1,106	06/01/2030.
401784 XR 9	GUILFORD CO GO PUB IMP 5.000		08/01/2020.	MATURED		1,090,000	1,090,000	1,293,067	1,103,119	0	(13,119)	0	(13,119)	0	1,090,000	0	0	0	54,500	08/01/2020.
414004 3P 4	HARRIS CO GO REF S2007 5.250		08/15/2020.	MATURED		10,000,000	10,000,000	10,844,900	10,051,696	0	(51,696)	0	(51,696)	0	10,000,000	0	0	0	525,000	08/15/2020.
425506 5K 4	HENNEPIN CO GENERAL OB 4.000		12/01/2020.	REDEEMED		3,775,000	3,775,000	3,861,297	3,785,020	0	(10,020)	0	(10,020)	0	3,775,000	0	0	0	151,000	12/01/2029.
425506 5L 2	HENNEPIN CO GENERAL OB 4.000		12/01/2020.	REDEEMED		4,085,000	4,085,000	4,156,365	4,093,282	0	(8,282)	0	(8,282)	0	4,085,000	0	0	0	163,400	12/01/2030.
447819 FM 0	HURST EULESS BEDFORD I 5.000		08/15/2020.	REDEEMED		7,060,000	7,060,000	7,627,977	7,100,477	0	(40,477)	0	(40,477)	0	7,060,000	0	0	0	353,000	08/15/2027.
447819 FR 9	HURST EULESS BEDFORD I 5.000		08/15/2020.	REDEEMED		4,705,000	4,705,000	5,054,393	4,729,958	0	(24,958)	0	(24,958)	0	4,705,000	0	0	0	235,250	08/15/2028.
47844P BD 6	JOHNSON CO GENERAL OBL 4.000		09/01/2020.	REDEEMED		620,000	620,000	689,800	625,313	0	(5,313)	0	(5,313)	0	620,000	0	0	0	24,800	09/01/2021.
47844P BE 4	JOHNSON CO GENERAL OBL 4.000		09/01/2020.	REDEEMED		470,000	470,000	515,661	473,499	0	(3,499)	0	(3,499)	0	470,000	0	0	0	18,800	09/01/2022.
47844P BF 1	JOHNSON CO GENERAL OBL 4.000		09/01/2020.	REDEEMED		1,185,000	1,185,000	1,291,626	1,193,194	0	(8,194)	0	(8,194)	0	1,185,000	0	0	0	47,400	09/01/2023.
47844P BG 9	JOHNSON CO GENERAL OBL 4.000		09/01/2020.	REDEEMED		960,000	960,000	1,039,546	966,131	0	(6,131)	0	(6,131)	0	960,000	0	0	0	38,400	09/01/2024.
486063 KC 3	KATY ISD GO REF S2010A 5.000		02/15/2020.	MATURED		1,000,000	1,000,000	1,153,600	999,888	0	112	0	112	0	1,000,000	0	0	0	25,000	02/15/2020.
494152 SN 2	KILLEEN ISD GO REF S20 5.000		02/15/2020.	REDEEMED		2,000,000	2,000,000	2,231,360	2,003,463	0	(3,463)	0	(3,463)	0	2,000,000	0	0	0	50,000	02/15/2021.
494152 SP 7	KILLEEN ISD GO REF S20 5.000		02/15/2020.	REDEEMED		2,000,000	2,000,000	2,214,840	2,003,214	0	(3,214)	0	(3,214)	0	2,000,000	0	0	0	50,000	02/15/2022.
494152 SQ 5	KILLEEN ISD GO REF S20 5.000		02/15/2020.	REDEEMED		2,210,000	2,210,000	2,411,419	2,213,003	0	(3,003)	0	(3,003)	0	2,210,000	0	0	0	55,250	02/15/2023.
498530 6H 2	KLEIN ISD GO REF S2010 5.000		08/01/2020.	REDEEMED		3,070,000	3,070,000	3,594,110	3,105,164	0	(35,164)	0	(35,164)	0	3,070,000	0	0	0	153,500	08/01/2022.
498530 6J 8	KLEIN ISD GO REF S2010 5.000		08/01/2020.	REDEEMED		2,255,000	2,255,000	2,614,740	2,279,258	0	(24,258)	0	(24,258)	0	2,255,000	0	0	0	112,750	08/01/2023.
524426 XA 6	LEESBURG GENERAL OBLIG 3.250		01/21/2020.	MUNI CENTER		276,225	250,000	259,100	255,015	0	(56)	0	(56)	0	254,959	0	21,266	21,266	4,243	01/15/2030.
545624 JR 0	LOS RIOS CCD GO S2010A 5.000		08/01/2020.	REDEEMED		6,890,000	6,890,000	7,655,066	6,943,387	0	(53,387)	0	(53,387)	0	6,890,000	0	0	0	344,500	08/01/2028.
545624 JS 8	LOS RIOS CCD GO S2010A 5.000		08/01/2020.	REDEEMED		7,665,000	7,665,000	8,456,335	7,720,413	0	(55,413)	0	(55,413)	0	7,665,000	0	0	0	383,250	08/01/2029.
545624 JT 6	LOS RIOS CCD GO S2010A 5.000		08/01/2020.	REDEEMED		5,500,000	5,500,000	6,025,305	5,536,909	0	(36,909)	0	(36,909)	0	5,500,000	0	0	0	275,000	08/01/2030.
545896 7T 3	LOUDOUN CO GENERAL OBL 4.000		01/15/2020.	MUNI CENTER		458,182	420,000	457,880	432,824	0	(191)	0	(191)	0	432,633	0	25,549	25,549	2,147	12/01/2028.
581664 DW 6	MCKINNEY ISD GEN OBLIG 3.500		01/16/2020.	MUNI CENTER		223,428	200,000	208,820	204,902	0	(48)	0	(48)	0	204,854	0	18,574	18,574	3,033	02/15/2028.
592659 W5 1	METROPOLITAN WTR DIST 5.000		09/01/2020.	REDEEMED		1,710,000	1,710,000	1,953,401	1,728,936	0	(18,936)	0	(18,936)	0	1,710,000	0	0	0	85,500	03/01/2029.
592659 X3 5	METROPOLITAN WTR DIST 5.000		09/01/2020.	REDEEMED		1,235,000	1,235,000	1,400,749	1,247,941	0	(12,941)	0	(12,941)	0	1,235,000	0	0	0	61,750	03/01/2030.

SCHEDULE D - PART 4

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

1	2	3	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'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	Stated Contractual Maturity Date
592659 X5 0	METROPOLITAN WTR DIST 5.000	..	09/01/2020.	REDEEMED		1,965,000	1,965,000	2,198,933	1,983,383	0	(18,383)	0	(18,383)	0	1,965,000	0	0	0	98,250	03/01/2032.
653234 E7 5	NEWTOWN GENERAL OBLIGA 3.000	..	01/14/2020.	MUNI CENTER		211,316	200,000	202,018	200,969	0	(12)	0	(12)	0	200,957	0	10,359	10,359	2,017	03/15/2032.
720611 VA 7	PIERCE CO SD#403 BETHE 4.000	..	06/16/2020.	REDEEMED		4,000,000	4,000,000	4,059,720	4,002,909	0	(2,909)	0	(2,909)	0	4,000,000	0	0	0	86,667	12/01/2021.
727199 RF 0	PLANO ISD GENERAL OBLI 5.000	..	02/15/2020.	REDEEMED		2,470,000	2,470,000	2,831,163	2,480,850	0	(10,850)	0	(10,850)	0	2,470,000	0	0	0	61,750	02/15/2021.
731197 N2 1	POLK CO GO REF S2015B 3.500	..	06/08/2020.	REDEEMED		3,760,000	3,760,000	3,790,945	3,762,632	0	(2,632)	0	(2,632)	0	3,760,000	0	0	0	68,359	06/01/2030.
734260 2F 8	PORT HOUSTON (HARRIS C 5.000	..	10/01/2020.	REDEEMED		10,000,000	10,000,000	10,816,200	10,071,811	0	(71,811)	0	(71,811)	0	10,000,000	0	0	0	500,000	10/01/2031.
763261 XP 4	RICHARDSON ISD GO S201 5.000	..	02/15/2020.	REDEEMED		1,975,000	1,975,000	2,148,405	1,977,735	0	(2,735)	0	(2,735)	0	1,975,000	0	0	0	49,375	02/15/2028.
763261 XQ 2	RICHARDSON ISD GO S201 5.000	..	02/15/2020.	REDEEMED		1,495,000	1,495,000	1,617,171	1,496,922	0	(1,922)	0	(1,922)	0	1,495,000	0	0	0	37,375	02/15/2029.
763261 XR 0	RICHARDSON ISD GO S201 5.000	..	02/15/2020.	REDEEMED		2,650,000	2,650,000	2,848,538	2,653,111	0	(3,111)	0	(3,111)	0	2,650,000	0	0	0	66,250	02/15/2030.
763261 XS 8	RICHARDSON ISD GO S201 5.000	..	02/15/2020.	REDEEMED		3,375,000	3,375,000	3,605,074	3,378,585	0	(3,585)	0	(3,585)	0	3,375,000	0	0	0	84,375	02/15/2031.
763261 XT 6	RICHARDSON ISD GO S201 5.000	..	02/15/2020.	REDEEMED		3,510,000	3,510,000	3,723,197	3,513,294	0	(3,294)	0	(3,294)	0	3,510,000	0	0	0	87,750	02/15/2032.
802088 LK 8	SANTA FE PUBLIC SCHOOL 3.000	..	01/13/2020.	MUNI CENTER		210,746	200,000	203,804	201,286	0	(18)	0	(18)	0	201,268	0	9,478	9,478	2,733	08/01/2024.
815323 JT 8	SEDGWICK CO GEN OBLIGA 5.000	..	08/01/2020.	MATURED		1,710,000	1,710,000	1,973,973	1,728,296	0	(18,296)	0	(18,296)	0	1,710,000	0	0	0	85,500	08/01/2020.
849476 LS 3	SPRING BRANCH ISD GO S 5.000	..	02/01/2020.	REDEEMED		2,715,000	2,715,000	3,092,738	2,718,842	0	(3,842)	0	(3,842)	0	2,715,000	0	0	0	67,875	02/01/2023.
849476 LT 1	SPRING BRANCH ISD SCHO 5.000	..	02/01/2020.	REDEEMED		3,555,000	3,555,000	4,010,573	3,559,638	0	(4,638)	0	(4,638)	0	3,555,000	0	0	0	88,875	02/01/2024.
849476 LU 8	SPRING BRANCH ISD SCHO 5.000	..	02/01/2020.	REDEEMED		2,100,000	2,100,000	2,349,816	2,102,544	0	(2,544)	0	(2,544)	0	2,100,000	0	0	0	52,500	02/01/2025.
852634 CC 6	STAMFORD GENERAL OBLIG 5.000	..	07/01/2020.	MATURED		5,280,000	5,280,000	6,037,680	5,326,221	0	(46,221)	0	(46,221)	0	5,280,000	0	0	0	264,000	07/01/2020.
876315 VV 1	TARRANT CO GO LTD S201 5.000	..	07/15/2020.	REDEEMED		3,540,000	3,540,000	4,005,262	3,569,939	0	(29,939)	0	(29,939)	0	3,540,000	0	0	0	177,000	07/15/2027.
879709 Q8 9	TEMPE GENERAL OBLIGATI 5.000	..	07/01/2020.	REDEEMED		3,555,000	3,555,000	4,198,526	3,592,856	0	(37,856)	0	(37,856)	0	3,555,000	0	0	0	177,750	07/01/2021.
961114 MG 7	WESTON GENERAL OBLIGAT 5.000	..	08/01/2020.	REDEEMED		2,345,000	2,345,000	2,688,777	2,367,779	0	(22,779)	0	(22,779)	0	2,345,000	0	0	0	117,250	08/01/2021.
961114 MH 5	WESTON GENERAL OBLIGAT 5.000	..	08/01/2020.	REDEEMED		2,410,000	2,410,000	2,747,569	2,432,434	0	(22,434)	0	(22,434)	0	2,410,000	0	0	0	120,500	08/01/2022.
2499999. Total - Bonds - U.S. Political Subdivisions of States						176,011,141	175,755,000	191,982,639	176,669,808	0	(883,899)	0	(883,899)	0	175,785,909	0	225,233	225,233	7,161,280	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
052414 LQ 0	AUSTIN ELEC UTIL SYS R 5.000	..	12/17/2020.	REDEEMED		1,000,000	1,000,000	1,077,880	1,007,843	0	(7,843)	0	(7,843)	0	1,000,000	0	0	0	54,444	11/15/2024.
121822 AX 8	BURLINGTON ENVRN KANSA 2.950	..	01/10/2020.	MUNI CENTER		266,378	250,000	249,965	249,969	0	(1)	0	(1)	0	249,968	0	16,410	16,410	881	12/01/2023.
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	..	12/30/2020.	REDEEMED		688,953	688,953	688,953	688,954	0	(1)	0	(1)	0	688,953	0	0	0	16,075	12/01/2027.
160429 WH 5	CHARLESTON WATERWORKS 5.000	..	01/03/2020.	MUNI CENTER		1,081,250	1,000,000	1,175,890	1,040,718	0	(336)	0	(336)	0	1,040,383	0	40,867	40,867	25,833	01/01/2030.
161045 KS 7	CHARLOTTE WATER & SEWE 5.000	..	09/24/2020.	REDEEMED		9,750,000	9,750,000	11,371,913	9,860,634	0	(110,634)	0	(110,634)	0	9,750,000	0	0	0	599,896	07/01/2033.
194653 JJ 1	COLLIER CO SCH BRD COP 5.250	..	02/15/2020.	MATURED		5,500,000	5,500,000	5,940,385	5,504,690	0	(4,690)	0	(4,690)	0	5,500,000	0	0	0	144,375	02/15/2020.
24916T AP 4	DENVER CITY & CO WTR C 4.500	..	01/28/2020.	RBC CAPITAL MARKETS		107,145	100,000	113,950	103,173	0	(129)	0	(129)	0	103,044	0	4,101	4,101	563	12/15/2030.
24916T AQ 2	DENVER CITY & CO WTR C 4.500	..	01/28/2020.	MUNI CENTER		107,153	100,000	113,324	103,039	0	(124)	0	(124)	0	102,915	0	4,238	4,238	563	12/15/2031.
24916T AR 0	DENVER CITY & CO WTR C 4.500	..	01/15/2020.	MUNI CENTER		619,724	580,000	654,188	596,954	0	(381)	0	(381)	0	596,573	0	23,151	23,151	2,320	12/15/2032.
25477G EA 9	DISTRICT OF COLUMBIA I 5.000	..	06/01/2020.	REDEEMED		5,000,000	5,000,000	5,511,350	5,024,700	0	(24,700)	0	(24,700)	0	5,000,000	0	0	0	125,000	12/01/2025.
300060 LQ 1	EVERETT WATER AND SEWE 5.000	..	12/01/2020.	REDEEMED		2,010,000	2,010,000	2,224,226	2,033,820	0	(23,820)	0	(23,820)	0	2,010,000	0	0	0	100,500	12/01/2024.
300060 LS 7	EVERETT WATER AND SEWE 5.000	..	12/01/2020.	REDEEMED		2,380,000	2,380,000	2,553,359	2,399,423	0	(19,423)	0	(19,423)	0	2,380,000	0	0	0	119,000	12/01/2026.
300060 LU 2	EVERETT WATER AND SEWE 5.000	..	12/01/2020.	REDEEMED		2,605,000	2,605,000	2,756,324	2,622,056	0	(17,056)	0	(17,056)	0	2,605,000	0	0	0	130,250	12/01/2028.
311450 FJ 4	FARMINGTON POLL CONTRO 1.875	..	04/01/2020.	REDEEMED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	37,500	04/01/2029.
46613P 5U 6	JEA WATER & SEWER SYS 5.000	..	04/01/2020.	REDEEMED		4,405,000	4,405,000	4,790,041	4,416,687	0	(11,687)	0	(11,687)	0	4,405,000	0	0	0	110,125	10/01/2029.
46613P 5V 4	JEA WATER & SEWER SYS 5.000	..	04/01/2020.	REDEEMED		3,410,000	3,410,000	3,685,733	3,418,361	0	(8,361)	0	(8,361)	0	3,410,000	0	0	0	85,250	10/01/2030.
46613P 6J 0	JEA WATER & SEWER SYS 5.000	..	08/13/2020.	REDEEMED		955,000	955,000	1,038,477	957,534	0	(2,534)	0	(2,534)	0	955,000	0	0	0	41,383	10/01/2029.
46613P 6K 7	JEA WATER & SEWER SYS 5.000	..	08/13/2020.	REDEEMED		740,000	740,000	799,836	741,814	0	(1,814)	0	(1,814)	0	740,000	0	0	0	32,067	10/01/2030.
485424 NE 1	KANSAS DEPT TRANS HWY 5.000	..	09/01/2020.	MATURED		3,855,000	3,855,000	4,501,021	3,901,519	0	(46,519)	0	(46,519)	0	3,855,000	0	0	0	192,750	09/01/2020.

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'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	Stated Contractual Maturity Date
485512 KY 2	KANSAS TURNPIKE AUTH R 5.000		09/01/2020.	REDEEMED		2,400,000	2,400,000	2,832,600	2,433,264	0	(33,264)	0	(33,264)	0	2,400,000	0	0	0	120,000	09/01/2021.
485512 KZ 9	KANSAS TURNPIKE AUTH R 5.000		09/01/2020.	REDEEMED		3,300,000	3,300,000	3,848,691	3,342,449	0	(42,449)	0	(42,449)	0	3,300,000	0	0	0	165,000	09/01/2022.
491313 4P 4	KENTUCKY INFRAS WASTEW 5.000		02/01/2020.	REDEEMED		5,000,000	5,000,000	5,545,700	5,005,377	0	(5,377)	0	(5,377)	0	5,000,000	0	0	0	125,000	02/01/2028.
575829 DR 4	MASSACHUSETTS CLEAN WA 5.000		01/13/2020.	MUNI CENTER		177,930	150,000	171,729	164,711	0	(103)	0	(103)	0	164,608	0	13,322	13,322	3,417	02/01/2037.
57583R G5 8	MASSACHUSETTS DEV (BOS 5.000		04/10/2020.	REDEEMED		3,980,000	3,980,000	4,391,771	3,979,990	0	10	0	10	0	3,980,000	0	0	0	154,225	07/01/2022.
576051 AX 4	MASSACHUSETTS WATER RE 5.000		08/01/2020.	REDEEMED		2,625,000	2,625,000	2,845,841	2,640,048	0	(15,048)	0	(15,048)	0	2,625,000	0	0	0	131,250	08/01/2029.
576051 AZ 9	MASSACHUSETTS WATER RE 5.000		08/01/2020.	REDEEMED		2,155,000	2,155,000	2,321,280	2,166,363	0	(11,363)	0	(11,363)	0	2,155,000	0	0	0	107,750	08/01/2030.
57605A BS 4	MASSACHUSETTS WTR POLL 4.500		08/01/2020.	REDEEMED		11,105,000	11,105,000	12,341,209	11,203,573	0	(98,573)	0	(98,573)	0	11,105,000	0	0	0	499,725	08/01/2031.
604115 AS 4	MINNESOTA PUB FAC AUTH 5.000		03/01/2020.	REDEEMED		11,665,000	11,665,000	13,047,419	11,691,487	0	(26,487)	0	(26,487)	0	11,665,000	0	0	0	291,625	03/01/2027.
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		12/26/2020.	PAID ON PRINCIPAL		57,506	57,506	57,506	57,506	0	0	0	0	0	57,506	0	0	0	1,169	01/01/2034.
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		12/26/2019.	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	13	01/01/2034.
60636P J8 4	MISSOURI ENV IMP & ENE 5.125		12/14/2020.	REDEEMED		490,000	490,000	506,337	490,000	0	0	0	0	0	490,000	0	0	0	36,483	01/01/2021.
60636P 2T 6	MISSOURI ENV IMP & ENE 5.000		12/14/2020.	REDEEMED		140,000	140,000	146,643	140,000	0	0	0	0	0	140,000	0	0	0	10,169	01/01/2023.
60636U GL 7	MISSOURI ENV IMP & ENE 4.750		12/14/2020.	REDEEMED		510,000	510,000	522,974	510,000	0	0	0	0	0	510,000	0	0	0	35,194	07/01/2023.
60636P 5J 5	MISSOURI ENV IMP & ENE 4.750		12/14/2020.	REDEEMED		425,000	425,000	434,966	425,000	0	0	0	0	0	425,000	0	0	0	29,328	07/01/2024.
645788 YJ 3	NEW JERSEY ENVR INFRA 5.000		09/01/2020.	MATURED		5,140,000	5,140,000	5,629,973	5,172,189	0	(32,189)	0	(32,189)	0	5,140,000	0	0	0	257,000	09/01/2020.
64711R JT 4	NEW MEXICO FIN AUTH TR 5.000		10/28/2020.	REDEEMED		2,475,000	2,475,000	2,792,320	2,493,466	0	(18,466)	0	(18,466)	0	2,475,000	0	0	0	107,594	06/15/2023.
662903 MA 8	NORTH TEXAS MUNI WTR D 4.000		09/01/2020.	MATURED		825,000	825,000	901,577	830,923	0	(5,923)	0	(5,923)	0	825,000	0	0	0	33,000	09/01/2020.
685349 EW 8	ORANGE WATER & SEWER A 5.000		07/01/2020.	REDEEMED		955,000	955,000	1,150,364	966,265	0	(11,265)	0	(11,265)	0	955,000	0	0	0	47,750	07/01/2021.
685349 EX 6	ORANGE WATER & SEWER A 5.000		07/01/2020.	REDEEMED		830,000	830,000	989,551	839,252	0	(9,252)	0	(9,252)	0	830,000	0	0	0	41,500	07/01/2022.
685349 EY 4	ORANGE WATER & SEWER A 5.000		07/01/2020.	REDEEMED		1,400,000	1,400,000	1,654,646	1,414,839	0	(14,839)	0	(14,839)	0	1,400,000	0	0	0	70,000	07/01/2023.
685349 FA 5	ORANGE WATER & SEWER A 5.000		07/01/2020.	REDEEMED		770,000	770,000	899,345	777,586	0	(7,586)	0	(7,586)	0	770,000	0	0	0	38,500	07/01/2025.
70917R N5 0	PENNSYLVANIA HIGHER ED 5.000		09/01/2020.	REDEEMED		1,620,000	1,620,000	1,800,614	1,634,301	0	(14,301)	0	(14,301)	0	1,620,000	0	0	0	81,000	09/01/2027.
70917R N7 6	PENNSYLVANIA HIGHER ED 5.000		09/01/2020.	REDEEMED		1,960,000	1,960,000	2,176,090	1,977,044	0	(17,044)	0	(17,044)	0	1,960,000	0	0	0	98,000	09/01/2029.
70917R N9 2	PENNSYLVANIA HIGHER ED 5.000		09/01/2020.	REDEEMED		1,400,000	1,400,000	1,537,284	1,410,884	0	(10,884)	0	(10,884)	0	1,400,000	0	0	0	70,000	09/01/2031.
745291 UC 6	PUERTO RICO PUBLIC FIN ---		12/29/2020.	MATURED		1,000,000	1,000,000	1,079,780	1,010,874	0	(10,874)	0	(10,874)	0	1,000,000	0	0	0	0	12/29/2020.
751100 HR 2	RALEIGH COMB ENTERPRIS 5.000		05/05/2020.	SIEBERT WILLIAMS SHANK &		3,496,287	3,225,000	3,813,530	3,368,179	0	(22,560)	0	(22,560)	0	3,345,619	0	150,668	150,668	110,188	03/01/2029.
915137 2Z 5	UNIV OF TEXAS FING SYS 5.000		02/15/2020.	REDEEMED		3,000,000	3,000,000	3,421,770	3,005,906	0	(5,906)	0	(5,906)	0	3,000,000	0	0	0	75,000	08/15/2023.
92817L LF 8	VIRGINIA RES AUTH CLEA 5.000		10/01/2020.	MATURED		6,125,000	6,125,000	7,103,040	6,206,217	0	(81,217)	0	(81,217)	0	6,125,000	0	0	0	306,250	10/01/2020.
92817L LG 6	VIRGINIA RES AUTH CLEA 5.000		10/01/2020.	REDEEMED		5,000,000	5,000,000	5,745,700	5,062,204	0	(62,204)	0	(62,204)	0	5,000,000	0	0	0	250,000	10/01/2021.
92818G BC 6	VIRGINIA RES AUTH INFR 5.000		11/01/2020.	MATURED		30,000	30,000	31,826	29,998	0	2	0	2	0	30,000	0	0	0	1,500	11/01/2020.
92818L AS 1	VIRGINIA RES AUTH INFR 5.000		11/01/2020.	MATURED		30,000	30,000	31,718	30,000	0	0	0	0	0	30,000	0	0	0	1,500	11/01/2020.
3128JM QF 7	FH (3/1 ARM) #1B2353 2.297		12/15/2020.	PAID ON PRINCIPAL		175,041	175,041	173,940	174,394	0	647	0	647	0	175,041	0	0	0	5,249	09/15/2035.
3128JM SB 4	FH (3/1 ARM) #1B2413 2.245		12/15/2020.	PAID ON PRINCIPAL		181,631	181,631	181,205	180,946	0	685	0	685	0	181,631	0	0	0	2,413	10/15/2035.
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		12/15/2020.	PAID ON PRINCIPAL		1,210,442	1,210,442	1,203,728	1,203,728	0	6,714	0	6,714	0	1,210,442	0	0	0	23,830	01/15/2047.
31335B CW 4	FHLMC GOLD PASS THRU 3.000		12/15/2020.	PAID ON PRINCIPAL		1,649,290	1,649,290	1,671,324	1,671,201	0	(21,911)	0	(21,911)	0	1,649,290	0	0	0	30,891	07/15/2047.
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		12/15/2020.	PAID ON PRINCIPAL		16,579	16,579	16,231	16,309	0	270	0	270	0	16,579	0	0	0	108	06/15/2033.
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		12/15/2020.	PAID ON PRINCIPAL		251	251	246	245	0	5	0	5	0	251	0	0	0	7	07/15/2033.
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		12/15/2020.	PAID ON PRINCIPAL		2,937	2,937	2,876	2,902	0	36	0	36	0	2,937	0	0	0	88	07/15/2033.
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		12/15/2020.	PAID ON PRINCIPAL		1,991	1,991	1,949	1,959	0	32	0	32	0	1,991	0	0	0	60	07/15/2033.
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		12/15/2020.	PAID ON PRINCIPAL		14,733	14,733	14,424	14,453	0	280	0	280	0	14,733	0	0	0	165	07/15/2033.
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		12/15/2020.	PAID ON PRINCIPAL		6,475	6,475	6,339	6,364	0	112	0	112	0	6,475	0	0	0	105	07/15/2033.

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'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	Stated Contractual Maturity Date
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		42,325	42,325	41,437	41,535	0	791	0	791	0	42,325	0	0	0	1,869	07/15/2033.
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	12/15/2020.	PAID ON PRINCIPAL		151,847	151,847	150,897	151,155	0	691	0	691	0	151,847	0	0	0	3,771	08/15/2033.
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		3,323	3,323	3,253	3,281	0	42	0	42	0	3,323	0	0	0	102	08/15/2033.
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		196	196	192	192	0	4	0	4	0	196	0	0	0	6	08/15/2033.
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		1,553	1,553	1,520	1,529	0	24	0	24	0	1,553	0	0	0	46	08/15/2033.
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	12/15/2020.	PAID ON PRINCIPAL		44,695	44,695	44,416	44,472	0	223	0	223	0	44,695	0	0	0	1,098	09/15/2033.
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	12/15/2020.	PAID ON PRINCIPAL		30,705	30,705	30,513	30,562	0	143	0	143	0	30,705	0	0	0	485	09/15/2033.
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	12/15/2020.	PAID ON PRINCIPAL		2,074	2,074	2,182	2,303	0	(228)	0	(228)	0	2,074	0	0	0	86	11/15/2029.
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		1,468	1,468	1,713	1,650	0	(182)	0	(182)	0	1,468	0	0	0	37	01/15/2031.
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		33,630	33,630	32,924	33,038	0	592	0	592	0	33,630	0	0	0	966	07/15/2033.
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		8,558	8,558	8,065	8,080	0	479	0	479	0	8,558	0	0	0	427	12/15/2028.
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		201	201	212	234	0	(33)	0	(33)	0	201	0	0	0	8	10/15/2031.
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		7,264	7,264	7,035	7,012	0	252	0	252	0	7,264	0	0	0	296	01/15/2032.
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		259	259	273	293	0	(34)	0	(34)	0	259	0	0	0	9	02/15/2032.
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		171	171	180	192	0	(21)	0	(21)	0	171	0	0	0	6	03/15/2032.
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		3,534	3,534	3,728	3,943	0	(409)	0	(409)	0	3,534	0	0	0	136	05/15/2032.
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		701	701	738	757	0	(56)	0	(56)	0	701	0	0	0	27	06/15/2032.
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		3,493	3,493	3,684	4,035	0	(542)	0	(542)	0	3,493	0	0	0	134	07/15/2032.
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		1,551	1,551	1,519	1,521	0	30	0	30	0	1,551	0	0	0	42	12/15/2032.
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		2,676	2,676	2,684	2,681	0	(5)	0	(5)	0	2,676	0	0	0	81	02/15/2033.
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		3,363	3,363	3,374	3,369	0	(6)	0	(6)	0	3,363	0	0	0	99	04/15/2033.
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		1,093	1,093	1,096	1,096	0	(3)	0	(3)	0	1,093	0	0	0	33	04/15/2033.
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		8,538	8,538	8,565	8,550	0	(12)	0	(12)	0	8,538	0	0	0	336	02/15/2033.
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		49,793	49,793	50,851	50,113	0	(320)	0	(320)	0	49,793	0	0	0	1,487	12/15/2023.
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		496,458	496,458	497,327	497,033	0	(574)	0	(574)	0	496,458	0	0	0	10,052	05/15/2026.
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		1,375	1,375	1,447	1,508	0	(133)	0	(133)	0	1,375	0	0	0	46	10/15/2029.
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		6,320	6,320	6,697	7,129	0	(810)	0	(810)	0	6,320	0	0	0	233	09/15/2031.
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		20,733	20,733	20,368	20,413	0	319	0	319	0	20,733	0	0	0	650	06/15/2033.
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	12/15/2020.	PAID ON PRINCIPAL		245,764	245,764	218,269	227,630	0	18,134	0	18,134	0	245,764	0	0	0	6,580	05/15/2034.
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		81,065	81,065	79,866	79,838	0	1,227	0	1,227	0	81,065	0	0	0	2,484	12/15/2036.
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,315,563	1,315,563	1,261,142	1,272,918	0	42,645	0	42,645	0	1,315,563	0	0	0	25,480	08/15/2043.
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		2,628,594	2,628,594	2,606,004	2,607,016	0	21,577	0	21,577	0	2,628,594	0	0	0	56,711	10/15/2043.
3132J4 KR 9	FHLMC GOLD PASSTHRU 2.500	..	12/15/2020.	PAID ON PRINCIPAL		5,285,182	5,285,182	5,223,606	5,225,214	0	59,968	0	59,968	0	5,285,182	0	0	0	86,651	03/15/2037.
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		722,385	722,385	734,237	734,201	0	(11,816)	0	(11,816)	0	722,385	0	0	0	13,029	10/15/2046.
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		430,467	430,467	426,566	427,108	0	3,359	0	3,359	0	430,467	0	0	0	7,987	10/15/2046.
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		255,981	255,981	254,701	255,127	0	854	0	854	0	255,981	0	0	0	4,588	02/15/2026.
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	12/15/2020.	PAID ON PRINCIPAL		680,383	680,383	684,742	682,753	0	(2,369)	0	(2,369)	0	680,383	0	0	0	9,207	06/15/2028.
3133G6 MR 3	FHLMC PASS T #QN0368 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,933,171	2,933,171	2,978,773	2,977,000	0	(43,828)	0	(43,828)	0	2,933,171	0	0	0	45,527	08/25/2034.
3133KG 4K 1	FHLMC PASS T #RA1726 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,077,534	1,077,534	1,071,052	1,071,095	0	6,439	0	6,439	0	1,077,534	0	0	0	17,148	11/25/2049.
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,537,943	1,537,943	1,528,331	1,528,365	0	9,578	0	9,578	0	1,537,943	0	0	0	26,250	10/25/2046.
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,128,623	1,128,623	1,133,296	1,133,839	0	(5,216)	0	(5,216)	0	1,128,623	0	0	0	18,925	12/25/2046.
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,365,392	1,365,392	1,386,193	1,386,039	0	(20,647)	0	(20,647)	0	1,365,392	0	0	0	26,630	11/25/2046.

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'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	Stated Contractual Maturity Date
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		70,786	70,786	70,634	70,622	0	165	0	165	0	70,786	0	0	0	2,002	01/15/2031.
31339N AG 1	FHR 2400 MK CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		161,132	161,132	158,916	159,795	0	1,337	0	1,337	0	161,132	0	0	0	5,101	01/15/2032.
31339N F2 7	FHR 2413 MH CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		354,714	354,714	349,837	351,566	0	3,148	0	3,148	0	354,714	0	0	0	12,468	02/15/2032.
31339D GP 7	FHR 2422 CH CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		46,479	46,479	45,520	46,061	0	418	0	418	0	46,479	0	0	0	1,221	02/15/2032.
31394R YV 5	FHR 2769 CY CMO 5.000	..	12/15/2020.	PAID ON PRINCIPAL		542,167	542,167	539,795	540,893	0	1,274	0	1,274	0	542,167	0	0	0	14,245	03/15/2024.
3137A0 UA 1	FHR 3713 PA CMO 2.000	..	12/15/2020.	PAID ON PRINCIPAL		3,000,153	3,000,153	2,973,433	2,978,891	0	21,263	0	21,263	0	3,000,153	0	0	0	34,493	02/15/2040.
3137AW QW 8	FHR 4148 AB CMO 1.500	..	12/15/2020.	PAID ON PRINCIPAL		1,981,495	1,981,495	1,927,314	1,939,512	0	41,983	0	41,983	0	1,981,495	0	0	0	17,506	12/15/2027.
3137FC AD 6	FHR 4735 MA CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		2,806,969	2,806,969	2,837,999	2,825,764	0	(18,795)	0	(18,795)	0	2,806,969	0	0	0	52,480	08/15/2045.
3137FD BP 6	FHR 4745 E CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		9,261,888	9,261,888	9,269,606	9,267,953	0	(6,065)	0	(6,065)	0	9,261,888	0	0	0	171,333	01/15/2048.
3137FD V9 0	FHR 4753 BK CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		3,363,364	3,363,364	3,337,548	3,343,018	0	20,346	0	20,346	0	3,363,364	0	0	0	64,858	01/15/2048.
3137FN RS 1	FHR 4909 GD CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,674,443	3,674,443	3,706,882	3,704,738	0	(30,295)	0	(30,295)	0	3,674,443	0	0	0	69,118	03/25/2049.
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,248,508	2,248,508	2,248,508	2,248,410	0	99	0	99	0	2,248,508	0	0	0	36,062	04/25/2049.
3132HT K8 8	FHS 300 300 CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,668,951	1,668,951	1,658,259	1,657,984	0	10,967	0	10,967	0	1,668,951	0	0	0	29,652	01/15/2043.
31406G 5S 4	FN (10/1 ARM #810057 3.360	..	12/25/2020.	PAID ON PRINCIPAL		6,775	6,775	6,838	6,764	0	11	0	11	0	6,775	0	0	0	141	03/25/2035.
31406L MX 3	FN (10/1 ARM #813174 3.161	..	12/25/2020.	PAID ON PRINCIPAL		11,579	11,579	11,681	11,558	0	22	0	22	0	11,579	0	0	0	243	02/25/2035.
31406M BP 0	FN (10/1 ARM #813746 3.912	..	07/25/2020.	PAID ON PRINCIPAL		108,419	108,419	106,522	107,768	0	652	0	652	0	108,419	0	0	0	2,649	03/25/2035.
31407B VG 1	FN (10/1 ARM #826015 2.287	..	12/25/2020.	PAID ON PRINCIPAL		118,933	118,933	119,001	118,579	0	354	0	354	0	118,933	0	0	0	3,426	07/25/2035.
31407B 2G 3	FN (10/1 ARM #826175 2.580	..	12/25/2020.	PAID ON PRINCIPAL		79,312	79,312	79,560	79,153	0	159	0	159	0	79,312	0	0	0	2,258	07/25/2035.
31407C HK 6	FN (10/1 ARM #826534 2.322	..	12/25/2020.	PAID ON PRINCIPAL		21,492	21,492	21,526	21,445	0	48	0	48	0	21,492	0	0	0	458	07/25/2035.
31407E MK 6	FN (10/1 ARM #828462 2.715	..	12/25/2020.	PAID ON PRINCIPAL		3,560	3,560	3,528	3,542	0	18	0	18	0	3,560	0	0	0	84	07/25/2035.
31407J XF 4	FN (10/1 ARM #832378 2.095	..	12/25/2020.	PAID ON PRINCIPAL		33,324	33,324	32,799	33,089	0	235	0	235	0	33,324	0	0	0	663	08/25/2035.
31402R NZ 8	FN (3/1 ARM) #735808 2.594	..	12/25/2020.	PAID ON PRINCIPAL		33,557	33,557	33,405	33,417	0	140	0	140	0	33,557	0	0	0	802	08/25/2035.
31406M 6S 0	FN (3/1 ARM) #814581 3.264	..	12/25/2020.	PAID ON PRINCIPAL		20,851	20,851	20,749	20,756	0	95	0	95	0	20,851	0	0	0	445	04/25/2035.
31406W LD 4	FN (3/1 ARM) #822124 2.543	..	12/25/2020.	PAID ON PRINCIPAL		262,418	262,418	261,229	261,185	0	1,234	0	1,234	0	262,418	0	0	0	4,045	06/25/2035.
31407C D8 7	FN (3/1 ARM) #826427 2.327	..	12/25/2020.	PAID ON PRINCIPAL		32,007	32,007	31,785	31,761	0	246	0	246	0	32,007	0	0	0	694	07/25/2035.
31407F ML 1	FN (3/1 ARM) #829363 2.257	..	12/25/2020.	PAID ON PRINCIPAL		88,496	88,496	88,102	88,322	0	174	0	174	0	88,496	0	0	0	2,275	10/25/2035.
31403K 3F 8	FN (5/1 ARM) #751498 2.340	..	12/25/2020.	PAID ON PRINCIPAL		21,543	21,543	21,395	21,493	0	51	0	51	0	21,543	0	0	0	510	11/25/2033.
31403V G4 5	FN (5/1 ARM) #759019 2.199	..	12/25/2020.	PAID ON PRINCIPAL		38,404	38,404	38,062	38,263	0	141	0	141	0	38,404	0	0	0	566	01/25/2034.
31405R UD 6	FN (7/1 ARM) #797180 4.008	..	06/25/2020.	PAID ON PRINCIPAL		93,093	93,093	93,006	92,630	0	464	0	464	0	93,093	0	0	0	1,746	12/25/2034.
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	12/25/2020.	PAID ON PRINCIPAL		18,162	18,162	18,783	18,093	0	68	0	68	0	18,162	0	0	0	669	12/25/2041.
3138AE LY 7	FNMA PASS TH #AI1242 3.500	..	12/25/2020.	PAID ON PRINCIPAL		187,101	187,101	186,560	186,602	0	499	0	499	0	187,101	0	0	0	3,505	04/25/2026.
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,437,954	2,437,954	2,417,003	2,417,163	0	20,792	0	20,792	0	2,437,954	0	0	0	48,888	08/25/2045.
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000	..	12/25/2020.	PAID ON PRINCIPAL		3,941,799	3,941,799	3,999,694	3,995,377	0	(53,579)	0	(53,579)	0	3,941,799	0	0	0	80,539	08/25/2043.
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000	..	12/25/2020.	PAID ON PRINCIPAL		871,588	871,588	872,133	872,009	0	(421)	0	(421)	0	871,588	0	0	0	17,178	01/25/2045.
3140J9 EJ 6	FNMA PASS TH #BM4636 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,150,597	2,150,597	2,129,091	2,129,337	0	21,260	0	21,260	0	2,150,597	0	0	0	36,472	11/25/2047.
3140JA CD 8	FNMA PASS TH #BM5467 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,547,374	1,547,374	1,539,154	1,539,218	0	8,156	0	8,156	0	1,547,374	0	0	0	27,920	11/25/2047.
3140JA GR 3	FNMA PASS TH #BM5607 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,546,279	2,546,279	2,543,295	2,543,283	0	2,996	0	2,996	0	2,546,279	0	0	0	49,514	11/25/2046.
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,537,377	2,537,377	2,515,572	2,515,952	0	21,426	0	21,426	0	2,537,377	0	0	0	43,558	06/25/2049.
31371H FM 5	FNMA PASS TH #252272 6.000	..	12/25/2020.	PAID ON PRINCIPAL		43,246	43,246	42,847	42,878	0	367	0	367	0	43,246	0	0	0	1,683	01/25/2029.
31371H KR 8	FNMA PASS TH #252404 6.000	..	12/25/2020.	PAID ON PRINCIPAL		994	994	980	981	0	13	0	13	0	994	0	0	0	36	03/25/2029.
31371K 3A 7	FNMA PASS TH #254693 5.500	..	12/25/2020.	PAID ON PRINCIPAL		34,669	34,669	34,604	34,597	0	72	0	72	0	34,669	0	0	0	1,041	04/25/2033.

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'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	Stated Contractual Maturity Date
31371L DM 8	FNMA PASS TH #254908 5.000		12/25/2020.	PAID ON PRINCIPAL		296,691	296,691	298,220	296,490	0	201	0	201	0	296,691	0	0	0	7,919	09/25/2023.
31371L DQ 9	FNMA PASS TH #254911 5.000		12/25/2020.	PAID ON PRINCIPAL		66,567	66,567	66,453	66,378	0	189	0	189	0	66,567	0	0	0	1,771	10/25/2023.
31371L E3 9	FNMA PASS TH #254954 4.500		12/25/2020.	PAID ON PRINCIPAL		183,231	183,231	177,763	181,269	0	1,962	0	1,962	0	183,231	0	0	0	4,239	10/25/2023.
31371L FY 0	FNMA PASS TH #254983 5.500		12/25/2020.	PAID ON PRINCIPAL		1,565	1,565	1,562	1,561	0	3	0	3	0	1,565	0	0	0	53	12/25/2033.
31376K B2 1	FNMA PASS TH #357457 5.500		12/25/2020.	PAID ON PRINCIPAL		1,089,837	1,089,837	1,087,797	1,087,405	0	2,433	0	2,433	0	1,089,837	0	0	0	34,681	11/25/2033.
31378R S5 9	FNMA PASS TH #406540 6.500		12/25/2020.	PAID ON PRINCIPAL		1,904	1,904	1,908	1,905	0	(1)	0	(1)	0	1,904	0	0	0	68	12/25/2027.
31385W 2N 8	FNMA PASS TH #555281 6.000		12/25/2020.	PAID ON PRINCIPAL		12,615	12,615	12,950	13,083	0	(468)	0	(468)	0	12,615	0	0	0	416	03/25/2033.
31385X F9 3	FNMA PASS TH #555592 5.500		12/25/2020.	PAID ON PRINCIPAL		24,556	24,556	24,510	24,507	0	49	0	49	0	24,556	0	0	0	744	07/25/2033.
31401W AP 4	FNMA PASS TH #720114 5.500		12/25/2020.	PAID ON PRINCIPAL		14,924	14,924	14,896	14,893	0	31	0	31	0	14,924	0	0	0	442	07/25/2033.
31401X UH 8	FNMA PASS TH #721584 5.500		12/25/2020.	PAID ON PRINCIPAL		18,408	18,408	18,373	18,378	0	30	0	30	0	18,408	0	0	0	549	07/25/2033.
31401Y FH 3	FNMA PASS TH #722068 5.500		12/25/2020.	PAID ON PRINCIPAL		16,938	16,938	16,906	16,903	0	35	0	35	0	16,938	0	0	0	508	07/25/2033.
31401Y KZ 7	FNMA PASS TH #722212 4.500		12/25/2020.	PAID ON PRINCIPAL		13,257	13,257	11,956	12,444	0	812	0	812	0	13,257	0	0	0	382	07/25/2033.
31401Y LS 2	FNMA PASS TH #722237 5.500		12/25/2020.	PAID ON PRINCIPAL		41,716	41,716	41,638	41,620	0	96	0	96	0	41,716	0	0	0	1,225	07/25/2033.
31402B FR 0	FNMA PASS TH #723876 5.500		12/25/2020.	PAID ON PRINCIPAL		20,713	20,713	20,674	20,678	0	35	0	35	0	20,713	0	0	0	697	07/25/2033.
31402D C4 0	FNMA PASS TH #725591 5.000		12/25/2020.	PAID ON PRINCIPAL		71,599	71,599	68,791	69,427	0	2,172	0	2,172	0	71,599	0	0	0	2,035	07/25/2034.
31402G PK 3	FNMA PASS TH #728626 4.500		12/25/2020.	PAID ON PRINCIPAL		9,303	9,303	8,391	8,705	0	599	0	599	0	9,303	0	0	0	109	08/25/2033.
31402H VV 0	FNMA PASS TH #729728 5.500		12/25/2020.	PAID ON PRINCIPAL		92,880	92,880	92,706	92,673	0	207	0	207	0	92,880	0	0	0	3,331	07/25/2033.
31402J RE 9	FNMA PASS TH #730485 4.500		12/25/2020.	PAID ON PRINCIPAL		28,657	28,657	26,252	26,928	0	1,729	0	1,729	0	28,657	0	0	0	731	08/25/2033.
31402J 4W 4	FNMA PASS TH #730837 5.500		12/25/2020.	PAID ON PRINCIPAL		20,916	20,916	20,877	20,872	0	44	0	44	0	20,916	0	0	0	686	07/25/2033.
31402V UR 9	FNMA PASS TH #739592 5.500		12/25/2020.	PAID ON PRINCIPAL		807	807	806	806	0	1	0	1	0	807	0	0	0	24	09/25/2033.
31402W NN 4	FNMA PASS TH #740297 5.500		12/25/2020.	PAID ON PRINCIPAL		191,008	191,008	190,649	190,592	0	417	0	417	0	191,008	0	0	0	6,237	10/25/2033.
31403C WE 7	FNMA PASS TH #745045 4.500		12/25/2020.	PAID ON PRINCIPAL		489,522	489,522	458,621	466,841	0	22,681	0	22,681	0	489,522	0	0	0	10,120	12/25/2034.
31404J MA 0	FNMA PASS TH #769953 5.000		12/25/2020.	PAID ON PRINCIPAL		4,363	4,363	4,360	4,357	0	6	0	6	0	4,363	0	0	0	128	03/25/2034.
31404Y YE 6	FNMA PASS TH #782909 5.000		12/25/2020.	PAID ON PRINCIPAL		68,338	68,338	65,615	66,188	0	2,150	0	2,150	0	68,338	0	0	0	1,931	06/25/2034.
31406V 2P 0	FNMA PASS TH #821682 5.000		12/25/2020.	PAID ON PRINCIPAL		112,493	112,493	111,472	111,607	0	886	0	886	0	112,493	0	0	0	3,685	06/25/2035.
31410F V3 6	FNMA PASS TH #888134 5.000		12/25/2020.	PAID ON PRINCIPAL		495,394	495,394	478,097	478,384	0	17,010	0	17,010	0	495,394	0	0	0	14,824	02/25/2037.
31410K PV 0	FNMA PASS TH #889736 5.000		12/25/2020.	PAID ON PRINCIPAL		105,982	105,982	99,706	100,134	0	5,848	0	5,848	0	105,982	0	0	0	3,336	12/25/2033.
31359H WH 3	FNR 1994-79 Z CMO 7.000		12/25/2020.	PAID ON PRINCIPAL		28,259	28,259	29,017	28,597	0	(338)	0	(338)	0	28,259	0	0	0	1,121	04/25/2024.
31393T Z8 2	FNR 2003-106 C CMO 4.500		12/25/2020.	PAID ON PRINCIPAL		267,490	267,490	253,280	264,200	0	3,290	0	3,290	0	267,490	0	0	0	6,410	11/25/2023.
31393U TY 9	FNR 2003-134 ZA CMO 5.000		12/25/2020.	PAID ON PRINCIPAL		3,266,293	3,266,293	2,960,588	3,222,149	0	44,144	0	44,144	0	3,266,293	0	0	0	87,681	12/25/2023.
31393U Z6 3	FNR 2004-1 DY CMO 4.500		12/25/2020.	PAID ON PRINCIPAL		534,123	534,123	498,571	526,441	0	7,683	0	7,683	0	534,123	0	0	0	12,554	02/25/2024.
31393X PG 6	FNR 2004-16 LB CMO 4.500		12/25/2020.	PAID ON PRINCIPAL		655,538	655,538	618,664	647,898	0	7,639	0	7,639	0	655,538	0	0	0	15,984	04/25/2024.
3136A8 4G 2	FNR 2012-112 DA CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		2,863,716	2,863,716	2,844,700	2,844,573	0	19,143	0	19,143	0	2,863,716	0	0	0	53,199	10/25/2042.
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,990,152	1,990,152	2,015,650	2,004,025	0	(13,873)	0	(13,873)	0	1,990,152	0	0	0	38,727	10/25/2040.
3136AT 4R 2	FNR 2016-71 QM CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,718,760	1,718,760	1,695,396	1,696,971	0	21,789	0	21,789	0	1,718,760	0	0	0	36,297	10/25/2046.
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,549,084	1,549,084	1,535,017	1,535,002	0	14,082	0	14,082	0	1,549,084	0	0	0	28,370	03/25/2046.
3136B4 6P 8	FNR 2019-33 CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		1,388,772	1,388,772	1,384,866	1,385,010	0	3,762	0	3,762	0	1,388,772	0	0	0	22,545	12/25/2048.
3136B7 DH 1	FNR 2019-64 A CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		2,676,555	2,676,555	2,713,358	2,713,317	0	(36,761)	0	(36,761)	0	2,676,555	0	0	0	38,595	08/25/2051.
3136B7 ZR 5	FNR 2019-69 JA CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		4,900,533	4,900,533	4,876,031	4,876,195	0	24,339	0	24,339	0	4,900,533	0	0	0	80,055	12/25/2049.
3136B7 VD 0	FNR 2019-74 C CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		1,042,978	1,042,978	1,035,441	1,035,513	0	7,466	0	7,466	0	1,042,978	0	0	0	18,226	12/25/2049.
31393R GG 9	FSPC T-56 A5 CMO 5.231		12/25/2020.	PAID ON PRINCIPAL		495,152	495,152	481,380	485,187	0	9,965	0	9,965	0	495,152	0	0	0	13,950	05/25/2043.
3137G1 AA 5	FWLS 2015-SC01 1A CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		2,090,914	2,090,914	2,125,545	2,119,629	0	(28,715)	0	(28,715)	0	2,090,914	0	0	0	41,032	05/25/2045.

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'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	Stated Contractual Maturity Date
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		6,097,549	6,097,549	6,174,721	6,194,912	0	(97,363)	0	(97,363)	0	6,097,549	0	0	0	129,482	09/25/2045.
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,386,934	2,386,934	2,425,722	2,420,278	0	(33,343)	0	(33,343)	0	2,386,934	0	0	0	45,524	07/25/2046.
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		992,006	992,006	1,018,666	1,022,669	0	(30,663)	0	(30,663)	0	992,006	0	0	0	20,630	07/25/2046.
3137G1 BK 2	FWLS 2017-SC01 1A CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		9,629,213	9,629,213	9,296,704	9,359,153	0	270,060	0	270,060	0	9,629,213	0	0	0	190,576	12/25/2046.
3137G1 BL 0	FWLS 2017-SC01 2A CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		8,272,949	8,272,949	8,246,450	8,247,250	0	25,699	0	25,699	0	8,272,949	0	0	0	185,875	12/25/2046.
35563P BE 8	SCRT 2017-2 HT CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		457,755	457,755	450,710	455,706	0	2,049	0	2,049	0	457,755	0	0	0	8,035	08/25/2056.
35563P DD 8	SCRT 2017-4 HT CMO 3.250	..	12/25/2020.	PAID ON PRINCIPAL		1,826,910	1,826,910	1,822,271	1,836,731	0	(9,822)	0	(9,822)	0	1,826,910	0	0	0	33,649	06/25/2057.
3138NJ AA 6	FN FN0000 3.584	..	09/25/2020.	VARIOUS		2,092,561	2,092,561	2,014,744	2,080,037	0	12,524	0	12,524	0	2,092,561	0	0	0	44,764	09/25/2020.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					259,632,978	259,182,112	273,139,133	259,796,988	0	(416,767)	0	(416,767)	0	259,380,221	0	252,757	252,757	7,647,283	XXX
Bonds - Industrial and Miscellaneous																				
00287Y AT 6	ABBVIE INC 2.500	..	05/14/2020.	MATURED		1,000,000	1,000,000	995,900	999,647	0	353	0	353	0	1,000,000	0	0	0	12,500	05/14/2020.
00507V AH 2	ACTIVISION BLIZZARD 2.300	..	09/04/2020.	MAKE WHOLE CALL		4,074,472	4,000,000	3,908,270	3,944,709	0	21,535	0	21,535	0	3,966,244	0	33,756	33,756	163,661	09/15/2021.
00507V AL 3	ACTIVISION BLIZZARD 2.600	..	09/04/2020.	MAKE WHOLE CALL		1,039,085	1,000,000	1,003,330	1,001,652	0	(472)	0	(472)	0	1,001,180	0	(1,180)	(1,180)	57,791	06/15/2022.
00724F AB 7	ADOBE SYSTEMS INC 4.750	..	02/01/2020.	MATURED		2,625,000	2,625,000	2,828,412	2,629,499	0	(4,499)	0	(4,499)	0	2,625,000	0	0	0	62,344	02/01/2020.
00790X AA 9	ADVANCED DISPOSAL SERV 5.625	..	11/30/2020.	REDEEMED		3,449,376	3,355,000	3,396,938	3,382,140	0	(8,126)	0	(8,126)	0	3,374,013	0	75,363	75,363	196,582	11/15/2024.
00110A AE 4	AEPTC 2006-A A5 5.306	..	07/01/2020.	REDEEMED		1,228,567	1,228,567	1,228,559	1,228,572	0	(5)	0	(5)	0	1,228,567	0	0	0	47,330	07/01/2021.
00104U AC 2	AEPTC 2012-1 A3 2.844	..	12/01/2020.	REDEEMED		286,281	286,281	286,279	286,275	0	6	0	6	0	286,281	0	0	0	8,128	03/01/2026.
009363 AM 4	AIRGAS INC 2.900	C	12/22/2020.	MAKE WHOLE CALL		3,145,230	3,000,000	2,950,030	2,978,098	0	7,194	0	7,194	0	2,985,292	0	14,708	14,708	241,172	11/15/2022.
010392 FC 7	ALABAMA POWER CO 3.375	..	10/01/2020.	MATURED		3,300,000	3,300,000	3,389,598	3,308,788	0	(8,788)	0	(8,788)	0	3,300,000	0	0	0	111,375	10/01/2020.
013078 AA 8	ALBERTO-CULVER CO 5.150	C	06/01/2020.	MATURED		3,733,000	3,733,000	3,962,927	3,746,442	0	(13,442)	0	(13,442)	0	3,733,000	0	0	0	96,125	06/01/2020.
018490 AN 2	ALLERGAN INC 3.375	..	05/14/2020.	EXCHANGED		894,297	891,000	963,857	897,913	0	(3,628)	0	(3,628)	0	894,286	0	11	11	20,855	09/15/2020.
018490 AQ 5	ALLERGAN INC 2.800	..	05/14/2020.	EXCHANGED		3,064,860	3,000,000	2,991,680	2,997,006	0	330	0	330	0	2,997,336	0	67,524	67,524	58,767	03/15/2023.
02665W AZ 4	AMERICAN HONDA FINANCE 2.450	C	09/24/2020.	MATURED		2,000,000	2,000,000	1,998,700	1,999,761	0	239	0	239	0	2,000,000	0	0	0	49,000	09/24/2020.
029912 BE 1	AMERICAN TOWER CORP 5.900	..	01/15/2020.	MAKE WHOLE CALL		1,067,090	1,000,000	998,580	999,596	0	(2)	0	(2)	0	999,594	0	406	406	79,218	11/01/2021.
03027X AE 0	AMERICAN TOWER CORP 3.450	..	07/06/2020.	MAKE WHOLE CALL		2,071,960	2,000,000	1,988,320	1,996,874	0	902	0	902	0	1,997,777	0	2,223	2,223	127,735	09/15/2021.
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500	..	06/18/2020.	MAKE WHOLE CALL		4,171,585	4,000,000	4,101,910	4,021,475	0	(6,045)	0	(6,045)	0	4,015,431	0	(15,431)	(15,431)	254,418	11/15/2021.
031162 BM 1	AMGEN INC 3.875	..	12/16/2020.	MAKE WHOLE CALL		1,031,940	1,000,000	1,043,760	1,012,731	0	(6,455)	0	(6,455)	0	1,006,276	0	(6,276)	(6,276)	69,155	11/15/2021.
031162 BW 9	AMGEN INC 2.125	..	05/01/2020.	MATURED		2,000,000	2,000,000	1,998,500	1,999,844	0	156	0	156	0	2,000,000	0	0	0	21,250	05/01/2020.
03523T BB 3	ANHEUSER-BUSCH INBEV W 4.375	C	08/12/2020.	MAKE WHOLE CALL		1,020,580	1,000,000	992,830	998,992	0	562	0	562	0	999,554	0	446	446	63,965	02/15/2021.
037411 AX 3	APACHE CORP 3.625	..	11/03/2020.	REDEEMED		1,083,000	1,083,000	1,078,240	1,082,261	0	360	0	360	0	1,082,620	0	380	380	49,292	02/01/2021.
037411 AZ 8	APACHE CORP 3.250	..	08/18/2020.	TENDERED		1,160,760	1,138,000	1,135,510	1,137,306	0	174	0	174	0	1,137,480	0	520	520	53,889	04/15/2022.
038222 AF 2	APPLIED MATERIALS 4.300	..	06/27/2020.	MAKE WHOLE CALL		2,075,696	2,000,000	2,145,960	2,039,200	0	(12,985)	0	(12,985)	0	2,026,215	0	(26,215)	(26,215)	121,562	06/15/2021.
038222 AH 8	APPLIED MATERIALS 2.625	..	06/27/2020.	MAKE WHOLE CALL		3,018,059	3,000,000	3,001,740	3,000,173	0	(245)	0	(245)	0	2,999,928	0	72	72	76,246	10/01/2020.
040555 CR 3	ARIZONA PUBLIC SERVICE 2.200	..	01/15/2020.	MATURED		600,000	600,000	599,916	599,994	0	6	0	6	0	600,000	0	0	0	6,600	01/15/2020.
00206R AX 0	AT&T INC 4.450	..	06/29/2020.	MAKE WHOLE CALL		3,847,689	3,715,000	3,912,973	3,748,150	0	(11,837)	0	(11,837)	0	3,736,312	0	(21,312)	(21,312)	235,553	05/15/2021.
00206R AZ 5	AT&T INC 3.875	..	06/29/2020.	MAKE WHOLE CALL		2,077,487	2,000,000	2,055,260	2,010,316	0	(3,103)	0	(3,103)	0	2,007,213	0	(7,213)	(7,213)	145,084	08/15/2021.
00206R BD 3	AT&T INC 3.000	..	07/23/2020.	MAKE WHOLE CALL		5,206,031	5,000,000	5,214,120	5,052,586	0	(13,634)	0	(13,634)	0	5,038,952	0	(38,952)	(38,952)	346,864	02/15/2022.
00206R DB 5	AT&T INC 3.800	..	07/23/2020.	MAKE WHOLE CALL		1,054,744	1,000,000	1,051,580	1,020,007	0	(4,975)	0	(4,975)	0	1,015,032	0	(15,032)	(15,032)	87,255	03/15/2022.
00206R HL 9	AT&T INC 4.000	..	07/08/2020.	MAKE WHOLE CALL		1,053,587	1,000,000	1,033,950	1,026,714	0	(6,668)	0	(6,668)	0	1,020,046	0	(20,046)	(20,046)	92,810	01/15/2022.
00206R HM 7	AT&T INC 3.400	..	09/01/2020.	MAKE WHOLE CALL		1,052,267	1,000,000	1,023,290	1,019,022	0	(5,066)	0	(5,066)	0	1,013,956	0	(13,956)	(13,956)	76,445	06/15/2022.
053015 AD 5	AUTOMATIC DATA PROCESS 2.250	..	08/15/2020.	REDEEMED		1,000,000	1,000,000	999,110	999,852	0	114	0	114	0	999,967	0	34	34	20,625	09/15/2020.
05329W AK 8	AUTONATION INC 5.500	..	02/01/2020.	MATURED		7,000,000	7,000,000	7,416,250	7,005,079	0	(5,079)	0	(5,079)	0	7,000,000	0	0	0	192,500	02/01/2020.

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'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	Stated Contractual Maturity Date
053611 AF 6	AVERY DENNISON 5.375		04/15/2020.	MATURED		2,000,000	2,000,000	1,998,620	1,999,601	0	399	0	399	0	2,000,000	0	0	0	53,750	04/15/2020.
05453G AA 3	AXALTA COATING SYSTEMS 4.875		11/25/2020.	REDEEMED		5,470,189	5,340,000	5,304,360	5,312,019	0	4,807	0	4,807	0	5,316,826	0	153,363	153,363	332,638	08/15/2024.
06406H BP 3	BANK OF NEW YORK MELLO 4.600		01/15/2020.	MATURED		1,455,000	1,455,000	1,706,118	1,456,537	0	(1,537)	0	(1,537)	0	1,455,000	0	0	0	33,465	01/15/2020.
075887 AW 9	BECTON DICKINSON 3.250		09/29/2020.	MAKE WHOLE CALL		1,514,870	1,500,000	1,461,420	1,495,846	0	2,477	0	2,477	0	1,498,324	0	1,676	1,676	47,258	11/12/2020.
090572 AP 3	BIO-RAD LABORATORIES I 4.875		12/15/2020.	MATURED		4,335,000	4,335,000	4,414,369	4,360,691	0	(25,691)	0	(25,691)	0	4,335,000	0	0	0	211,331	12/15/2020.
093662 AF 1	BLOCK FINANCIAL LLC 4.125		10/01/2020.	MATURED		1,000,000	1,000,000	999,460	999,859	0	141	0	141	0	1,000,000	0	0	0	41,250	10/01/2020.
90357# AW 6	BNSF RAILWAY CO SER A 5.510		04/01/2020.	REDEEMED		79,924	79,924	79,924	79,920	0	3	0	3	0	79,924	0	0	0	2,202	04/01/2024.
90357# AX 4	BNSF RAILWAY CO SER B 5.510		04/01/2020.	REDEEMED		114,863	114,863	114,863	114,857	0	5	0	5	0	114,863	0	0	0	3,164	04/01/2024.
90357# AY 2	BNSF RAILWAY CO SER C 5.510		04/01/2020.	REDEEMED		77,417	77,417	77,417	77,434	0	(17)	0	(17)	0	77,417	0	0	0	2,133	04/01/2024.
90357# AZ 9	BNSF RAILWAY CO SER D 5.510		04/01/2020.	REDEEMED		14,146	14,146	14,146	14,146	0	1	0	1	0	14,146	0	0	0	390	04/01/2024.
90357# BA 3	BNSF RAILWAY CO SER E 5.510		04/01/2020.	REDEEMED		4,018	4,018	4,018	4,018	0	0	0	0	0	4,018	0	0	0	111	04/01/2024.
90357# BB 1	BNSF RAILWAY CO SER F 5.510		04/01/2020.	REDEEMED		9,814	9,814	9,814	9,814	0	1	0	1	0	9,814	0	0	0	270	04/01/2024.
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2020.	REDEEMED		194,588	194,588	194,588	194,702	0	(114)	0	(114)	0	194,588	0	0	0	4,699	01/15/2023.
05567Y AA 7	BNSF 2005-4 TRUST 4.967		10/01/2020.	REDEEMED		246,130	246,130	247,541	257,193	0	(11,063)	0	(11,063)	0	246,130	0	0	0	6,117	04/01/2023.
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2020.	REDEEMED		242,511	242,511	242,511	242,507	0	4	0	4	0	242,511	0	0	0	6,944	01/15/2024.
097023 AZ 8	BOEING CO 4.875		02/15/2020.	MATURED		2,000,000	2,000,000	1,985,230	1,999,558	0	442	0	442	0	2,000,000	0	0	0	48,750	02/15/2020.
099500 AA 8	BOOZ ALLEN HAMILTON IN 5.125		08/24/2020.	REDEEMED		6,964,028	6,790,000	6,677,525	6,699,295	0	9,587	0	9,587	0	6,708,882	0	255,146	255,146	283,223	05/01/2025.
099724 AG 1	BORG-WARNER AUTO 4.625		09/15/2020.	MATURED		2,000,000	2,000,000	2,042,520	2,003,537	0	(3,537)	0	(3,537)	0	2,000,000	0	0	0	92,500	09/15/2020.
10373Q AF 7	BP CAP MARKETS AMERICA 4.500	C	10/01/2020.	MATURED		1,000,000	1,000,000	1,018,400	1,007,786	0	(7,786)	0	(7,786)	0	1,000,000	0	0	0	45,000	10/01/2020.
10922N AC 7	BRIGHTHOUSE FINANCIAL 3.700		01/23/2020.	MORGAN STANLEY		2,016,040	2,000,000	1,998,340	1,998,689	0	(26)	0	(26)	0	1,998,663	0	17,377	17,377	7,194	06/22/2027.
11134L AD 1	BROADCOM CORP / CAYMAN 3.000		04/23/2020.	TENDERED		1,025,000	1,000,000	995,920	998,246	0	239	0	239	0	998,485	0	1,515	1,515	48,167	01/15/2022.
12189L AB 7	BURLINGTON NORTHERN SA 3.600		06/01/2020.	REDEEMED		1,000,000	1,000,000	1,055,930	1,003,208	0	(3,208)	0	(3,208)	0	1,000,000	0	0	0	27,000	09/01/2020.
134429 AW 9	CAMPBELL SOUP CO 4.250		01/22/2020.	MAKE WHOLE CALL		1,030,216	1,000,000	994,900	999,163	0	33	0	33	0	999,196	0	804	804	41,667	04/15/2021.
14149Y AT 5	CARDINAL HEALTH 4.625		06/22/2020.	MAKE WHOLE CALL		1,020,160	1,000,000	995,010	999,396	0	288	0	288	0	999,684	0	316	316	44,184	12/15/2020.
142339 AE 0	CARLISLE COS INC 5.125		03/29/2020.	MAKE WHOLE CALL		2,066,903	2,000,000	1,991,000	1,998,879	0	161	0	161	0	1,999,040	0	960	960	96,514	12/15/2020.
15189W AG 5	CENTERPOINT ENERGY RES 4.500		10/15/2020.	REDEEMED		2,200,000	2,200,000	2,192,566	2,199,023	0	468	0	468	0	2,199,491	0	509	509	123,750	01/15/2021.
15200M AB 3	CENTERPOINT ENERGY 200 5.234		02/01/2020.	REDEEMED		155,758	155,758	155,665	155,746	0	12	0	12	0	155,758	0	0	0	4,076	02/01/2023.
125509 BN 8	CIGNA CORP 4.375		12/15/2020.	MATURED		695,000	695,000	705,634	696,030	0	(1,030)	0	(1,030)	0	695,000	0	0	0	30,406	12/15/2020.
125523 AL 4	CIGNA CORP (144A) 4.500		03/31/2020.	MAKE WHOLE CALL		1,516,607	1,460,000	1,497,741	1,490,675	0	(7,931)	0	(7,931)	0	1,482,743	0	(22,743)	(22,743)	92,377	03/15/2021.
125523 AN 0	CIGNA CORP (144A) 4.000		03/19/2020.	TENDERED		2,100,680	2,000,000	2,067,240	2,060,260	0	(6,831)	0	(6,831)	0	2,053,430	0	(53,430)	(53,430)	148,236	02/15/2022.
125523 BN 9	CIGNA CORP (144A) 4.750		03/31/2020.	MAKE WHOLE CALL		4,254,018	4,000,000	4,199,600	4,178,852	0	(23,453)	0	(23,453)	0	4,155,399	0	(155,399)	(155,399)	325,796	11/15/2021.
17275R AH 5	CISCO SYSTEMS 4.450		01/15/2020.	MATURED		5,608,000	5,608,000	6,489,088	5,613,022	0	(5,022)	0	(5,022)	0	5,608,000	0	0	0	124,778	01/15/2020.
17325F AE 8	CITIBANK NA 2.100		05/12/2020.	REDEEMED		1,000,000	1,000,000	999,570	999,923	0	49	0	49	0	999,972	0	28	28	8,750	06/12/2020.
172967 KB 6	CITIGROUP INC 2.650		10/26/2020.	MATURED		1,500,000	1,500,000	1,496,130	1,499,293	0	707	0	707	0	1,500,000	0	0	0	39,750	10/26/2020.
17401Q AG 6	CITIZENS BANK NA 2.250		03/02/2020.	MATURED		1,000,000	1,000,000	999,050	999,916	0	84	0	84	0	1,000,000	0	0	0	11,250	03/02/2020.
191216 AR 1	COCA-COLA CO 3.150		11/15/2020.	MATURED		2,000,000	2,000,000	1,996,940	1,999,669	0	331	0	331	0	2,000,000	0	0	0	63,000	11/15/2020.
191216 AV 2	COCA-COLA CO 3.300		10/20/2020.	MAKE WHOLE CALL		2,833,324	2,760,000	2,793,004	2,766,451	0	(3,106)	0	(3,106)	0	2,763,345	0	(3,345)	(3,345)	176,801	09/01/2021.
19123M AA 1	COCA-COLA ENTERPRISES 3.500		09/15/2020.	MATURED		1,000,000	1,000,000	1,006,930	1,002,044	0	(2,044)	0	(2,044)	0	1,000,000	0	0	0	35,000	09/15/2020.
19416Q DR 8	COLGATE-PALMOLIVE 2.950		11/01/2020.	MATURED		500,000	500,000	486,625	498,690	0	1,310	0	1,310	0	500,000	0	0	0	14,750	11/01/2020.
19416Q DZ 0	COLGATE-PALMOLIVE 2.300		12/18/2020.	MAKE WHOLE CALL		2,057,542	2,000,000	1,964,980	1,990,981	0	3,645	0	3,645	0	1,994,626	0	5,374	5,374	109,292	05/03/2022.
195869 AM 4	COLONIAL PIPELINE CO (3.500		08/12/2020.	REDEEMED		5,135,000	5,135,000	5,123,350	5,133,734	0	674	0	674	0	5,134,408	0	592	592	148,273	10/15/2020.
20030N BD 2	COMCAST CORP 3.125		09/10/2020.	MAKE WHOLE CALL		3,150,210	3,000,000	3,069,860	3,019,868	0	(5,332)	0	(5,332)	0	3,014,536	0	(14,536)	(14,536)	258,283	07/15/2022.

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'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	Stated Contractual Maturity Date
20030N BF 7	COMCAST CORP 2.850		09/10/2020.	MAKE WHOLE CALL		2,118,768	2,000,000	2,011,090	2,003,814	0	(872)	0	(872)	0	2,002,942	0	(2,942)	(2,942)	184,476	01/15/2023.
200339 DW 6	COMERICA BANK 2.500		06/02/2020.	MATURED		1,170,000	1,170,000	1,169,772	1,169,990	0	10	0	10	0	1,170,000	0	0	0	14,625	06/02/2020.
205887 BL 5	CONAGRA FOODS 4.950		08/15/2020.	MATURED		372,000	372,000	401,909	374,780	0	(2,780)	0	(2,780)	0	372,000	0	0	0	18,414	08/15/2020.
205887 BR 2	CONAGRA FOODS 3.200		12/23/2020.	MAKE WHOLE CALL		2,661,798	2,514,000	2,488,186	2,498,441	0	4,759	0	4,759	0	2,503,200	0	10,800	10,800	261,319	01/25/2023.
209111 EZ 2	CONSOLIDATED EDISON CO 4.450		06/15/2020.	MATURED		3,718,000	3,718,000	4,008,085	3,737,471	0	(19,471)	0	(19,471)	0	3,718,000	0	0	0	82,726	06/15/2020.
210518 CT 1	CONSUMERS ENERGY COMPA 2.850		09/24/2020.	MAKE WHOLE CALL		1,302,438	1,250,000	1,248,493	1,249,418	0	166	0	166	0	1,249,584	0	416	416	83,016	05/15/2022.
212015 AH 4	CONTINENTAL RESOURCES 5.000		11/25/2020.	TENDERED		3,199,980	3,192,000	3,422,566	3,197,200	0	(5,380)	0	(5,380)	0	3,191,821	0	179	179	198,613	09/15/2022.
212015 AL 5	CONTINENTAL RESOURCES 4.500		11/25/2020.	TENDERED		410,970	399,000	399,000	399,000	0	0	0	0	0	399,000	0	0	0	31,920	04/15/2023.
216871 AE 3	COOPER US INC 3.875		12/15/2020.	MATURED		1,000,000	1,000,000	995,230	999,446	0	554	0	554	0	1,000,000	0	0	0	38,750	12/15/2020.
22025Y AM 2	CORECIVIC INC 4.125		01/01/2020.	REDEEMED		2,000,000	2,000,000	1,965,000	1,998,266	0	0	0	0	0	1,998,266	0	1,734	1,734	20,625	04/01/2020.
22025Y AP 5	CORECIVIC INC 4.625		08/14/2020.	CITIZENS CAPITAL MARKETS		784,000	800,000	788,750	794,000	1,206	837	0	2,043	0	796,043	0	(12,043)	(12,043)	29,497	05/01/2023.
22160K AH 8	COSTCO WHOLESALE CORP 2.250		05/28/2020.	MAKE WHOLE CALL		1,033,403	1,000,000	997,040	999,041	0	175	0	175	0	999,216	0	784	784	51,091	02/15/2022.
22822V AD 3	CROWN CASTLE INTL CORP 2.250		07/06/2020.	MAKE WHOLE CALL		1,020,120	1,000,000	999,720	999,888	0	30	0	30	0	999,919	0	81	81	39,183	09/01/2021.
228227 BE 3	CROWN CASTLE INTL CORP 4.875		07/06/2020.	MAKE WHOLE CALL		3,221,970	3,000,000	3,176,370	3,067,994	0	(14,835)	0	(14,835)	0	3,053,159	0	(53,159)	(53,159)	328,001	04/15/2022.
126408 GZ 0	CSX CORP 3.700		12/30/2020.	MAKE WHOLE CALL		1,093,570	1,000,000	999,240	999,643	0	79	0	79	0	999,722	0	278	278	136,634	11/01/2023.
126650 BP 4	CVS LEASE PASS THRU CE 6.036		12/10/2020.	REDEEMED		231,708	231,708	249,388	245,905	0	(14,197)	0	(14,197)	0	231,708	0	0	0	7,645	12/10/2028.
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		12/10/2020.	REDEEMED		77,187	77,187	88,958	84,222	0	(7,036)	0	(7,036)	0	77,187	0	0	0	2,934	01/10/2030.
126650 BS 8	CVS LEASE PASS THRU CE 7.507		12/10/2020.	REDEEMED		196,070	196,070	196,070	196,071	0	(0)	0	(0)	0	196,070	0	0	0	8,064	01/10/2032.
126650 BV 1	CVS LEASE PASS THRU CE 5.773		12/10/2020.	REDEEMED		266,587	266,587	276,408	273,780	0	(7,193)	0	(7,193)	0	266,587	0	0	0	8,410	01/10/2033.
126650 BY 5	CVS LEASE PASS THRU CE 5.926		12/10/2020.	REDEEMED		229,546	229,546	235,953	234,584	0	(5,038)	0	(5,038)	0	229,546	0	0	0	7,435	01/10/2034.
233851 CA 0	DAIMLER FINANCE NA LLC 2.700	C	08/03/2020.	MATURED		1,000,000	1,000,000	998,050	999,743	0	257	0	257	0	1,000,000	0	0	0	27,000	08/03/2020.
23918K AR 9	DAVITA HEALTHCARE 5.000		08/21/2020.	VARIOUS		1,985,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(15,000)	(15,000)	59,444	05/01/2025.
250847 EF 3	DETROIT EDISON COMPANY 3.450		07/01/2020.	REDEEMED		1,000,000	1,000,000	995,980	999,618	0	191	0	191	0	999,809	0	191	191	25,875	10/01/2020.
250847 G# 1	DETROIT EDISON COMPANY 4.890		03/01/2020.	MAKE WHOLE CALL		5,082,797	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	195,539	09/15/2020.
251526 BU 2	DEUTSCHE BANK NY 2.950	C	08/20/2020.	MATURED		2,000,000	2,000,000	1,953,600	1,986,237	0	13,763	0	13,763	0	2,000,000	0	0	0	59,000	08/20/2020.
25470D AF 6	DISCOVERY COMMUNICATIO 3.300		05/18/2020.	TENDERED		1,039,940	1,000,000	991,670	997,735	0	371	0	371	0	998,107	0	1,893	1,893	56,715	05/15/2022.
25470D AH 2	DISCOVERY COMMUNICATIO 3.250		05/22/2020.	TENDERED		1,051,300	1,000,000	998,380	999,386	0	73	0	73	0	999,459	0	541	541	72,154	04/01/2023.
25470D AQ 2	DISCOVERY COMMUNICATIO 2.950		05/22/2020.	TENDERED		694,267	665,000	662,094	662,533	0	287	0	287	0	662,820	0	2,180	2,180	42,454	03/20/2023.
25470D BA 6	DISCOVERY COMMUNICATIO 3.500		05/18/2020.	TENDERED		1,042,050	1,000,000	988,530	993,086	0	1,020	0	1,020	0	994,106	0	5,894	5,894	56,925	06/15/2022.
25470X AQ 8	DISH DBS CORP 5.125		05/01/2020.	MATURED		2,500,000	2,500,000	2,437,500	2,495,929	0	4,071	0	4,071	0	2,500,000	0	0	0	64,063	05/01/2020.
260543 CH 4	DOW CHEMICAL CO 3.000		03/26/2020.	MAKE WHOLE CALL		4,250,040	4,000,000	3,968,190	3,992,206	0	530	0	530	0	3,992,737	0	7,263	7,263	293,707	11/15/2022.
23331A BK 4	DR HORTON 4.000		02/15/2020.	MATURED		1,006,000	1,006,000	1,046,241	1,007,676	0	(1,676)	0	(1,676)	0	1,006,000	0	0	0	20,120	02/15/2020.
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300		06/15/2020.	MATURED		2,000,000	2,000,000	2,001,930	2,000,034	0	(34)	0	(34)	0	2,000,000	0	0	0	43,000	06/15/2020.
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		2,500,000	2,500,000	2,582,590	2,513,251	0	(13,251)	0	(13,251)	0	2,500,000	0	0	0	93,750	07/15/2020.
277432 AK 6	EASTMAN CHEMICAL 4.500		10/16/2020.	REDEEMED		1,000,000	1,000,000	999,380	999,912	0	(54)	0	(54)	0	999,858	0	142	142	56,375	01/15/2021.
278642 AC 7	EBAY INC 3.250		07/23/2020.	REDEEMED		3,268,000	3,268,000	3,361,175	3,275,187	0	(7,631)	0	(7,631)	0	3,267,555	0	445	445	82,018	10/15/2020.
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		1,025,592	1,000,000	997,790	999,448	0	213	0	213	0	999,661	0	339	339	55,061	08/01/2021.
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		2,582,195	2,465,000	2,579,773	2,491,076	0	(9,285)	0	(9,285)	0	2,481,791	0	(16,791)	(16,791)	198,807	12/08/2021.
278865 AR 1	ECOLAB INC 2.250		01/12/2020.	MATURED		1,000,000	1,000,000	999,530	999,990	0	10	0	10	0	1,000,000	0	0	0	11,250	01/12/2020.
28470R AF 9	ELDORADO RESORTS INC 6.000		07/25/2020.	REDEEMED		2,090,000	2,000,000	2,050,000	2,039,719	0	(6,478)	0	(6,478)	0	2,033,241	0	56,759	56,759	98,000	04/01/2025.
291011 BC 7	EMERSON ELECTRIC 4.250		11/15/2020.	MATURED		1,199,000	1,199,000	1,192,645	1,198,329	0	671	0	671	0	1,199,000	0	0	0	50,958	11/15/2020.

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'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	Stated Contractual Maturity Date
421924 BK 6	ENCOMPASS HEALTH CORP 5.750		11/01/2020.	REDEEMED		1,398,000	1,398,000	1,413,060	1,400,523	0	(2,523)	0	(2,523)	0	1,398,000	0	0	0	80,385	11/01/2024.
26884L AB 5	EQT CORP 4.875		08/12/2020.	TENDERED		2,045,750	2,000,000	2,064,830	2,020,812	0	(1,708)	0	(1,708)	0	2,019,104	0	(19,104)	(19,104)	85,113	11/15/2021.
313747 AS 6	FEDERAL REALTY INVESTM 3.000		12/31/2020.	MAKE WHOLE CALL		2,655,672	2,550,000	2,539,733	2,541,976	0	2,911	0	2,911	0	2,544,887	0	5,113	5,113	214,047	08/01/2022.
313747 AW 7	FEDERAL REALTY INVESTM 2.550		12/15/2020.	REDEEMED		3,340,000	3,340,000	3,336,295	3,339,471	0	342	0	342	0	3,339,814	0	186	186	120,658	01/15/2021.
31428X AS 5	FEDEX CORP 2.625		02/25/2020.	BNP PARIBAS		2,988,151	2,925,000	2,914,616	2,921,986	0	178	0	178	0	2,922,163	0	65,987	65,987	43,936	08/01/2022.
316773 CT 5	FIFTH THIRD BANCORP 2.875		06/27/2020.	REDEEMED		1,000,000	1,000,000	998,710	999,829	0	118	0	118	0	999,948	0	52	52	26,354	07/27/2020.
33767D AA 3	FIRSTCASH INC (144A) 5.375		09/11/2020.	REDEEMED		4,107,520	4,000,000	4,017,500	4,011,111	0	(3,256)	0	(3,256)	0	4,007,855	0	99,665	99,665	167,222	06/01/2024.
337738 AN 8	FISERV INC 2.700		06/01/2020.	MATURED		925,000	925,000	937,441	926,389	0	(1,389)	0	(1,389)	0	925,000	0	0	0	12,488	06/01/2020.
345397 XF 5	FORD MOTOR CREDIT CO L 2.459		03/27/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,295	03/27/2020.
34959J AF 5	FORTIVE CORPORATION 2.350		11/13/2020.	MAKE WHOLE CALL		2,177,295	2,155,000	2,152,284	2,153,822	0	635	0	635	0	2,154,457	0	543	543	68,436	06/15/2021.
34964C AB 2	FORTUNE BRANDS HOME & 3.000		06/15/2020.	MATURED		50,000	50,000	50,927	50,122	0	(122)	0	(122)	0	50,000	0	0	0	750	06/15/2020.
35671D AU 9	FREEPORT-MCMORAN 3.550		07/28/2020.	TENDERED		1,014,659	990,000	960,300	972,306	0	1,836	0	1,836	0	974,143	0	15,857	15,857	44,469	03/01/2022.
35671D BL 8	FREEPORT-MCMORAN 4.550		07/28/2020.	TENDERED		1,050,000	1,000,000	999,050	999,432	0	43	0	43	0	999,475	0	525	525	82,103	11/14/2024.
35802X AH 6	FRESENIUS MED (144A) 4.125	C	07/17/2020.	REDEEMED		1,000,000	1,000,000	1,025,000	1,002,768	0	(2,768)	0	(2,768)	0	1,000,000	0	0	0	31,167	10/15/2020.
361448 AV 5	GATX CORP 2.600		03/30/2020.	MATURED		1,000,000	1,000,000	1,008,380	1,000,259	0	(259)	0	(259)	0	1,000,000	0	0	0	13,000	03/30/2020.
369604 BD 4	GENERAL ELECTRIC COMPA 2.700		04/23/2020.	TENDERED		5,651,250	5,500,000	5,545,910	5,513,778	0	(1,428)	0	(1,428)	0	5,512,350	0	(12,350)	(12,350)	231,275	10/09/2022.
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		04/23/2020.	TENDERED		1,033,750	1,000,000	1,012,580	1,005,770	0	(396)	0	(396)	0	1,005,374	0	(5,374)	(5,374)	54,563	03/11/2024.
37045V AG 5	GENERAL MOTORS 4.000		05/28/2020.	U S BANCORP		3,026,400	3,000,000	2,978,190	2,987,628	0	895	0	895	0	2,988,523	0	37,877	37,877	80,000	04/01/2025.
37045X BD 7	GENERAL MOTORS FINANCI 3.700		10/24/2020.	REDEEMED		1,000,000	1,000,000	999,280	999,832	0	107	0	107	0	999,939	0	61	61	33,917	11/24/2020.
372917 AS 3	GENZYME CORP 5.000	C	06/15/2020.	MATURED		1,587,000	1,587,000	1,738,971	1,608,258	0	(21,258)	0	(21,258)	0	1,587,000	0	0	0	39,675	06/15/2020.
37331N AB 7	GEORGIA-PACIFIC CORP (5.400		11/01/2020.	MATURED		5,000,000	5,000,000	5,125,420	5,013,231	0	(13,231)	0	(13,231)	0	5,000,000	0	0	0	270,000	11/01/2020.
38145G AG 5	GOLDMAN SACHS GROUP 2.350		11/15/2020.	REDEEMED		1,000,000	1,000,000	998,970	999,604	0	189	0	189	0	999,794	0	206	206	23,500	11/15/2021.
382388 AW 6	GOODRICH CORP 4.875		03/01/2020.	MATURED		3,000,000	3,000,000	3,009,770	2,999,819	0	181	0	181	0	3,000,000	0	0	0	73,125	03/01/2020.
39121J A* 1	GREAT RIVER ENERGY 5.810		07/01/2020.	REDEEMED		976,744	976,744	976,744	976,744	0	(0)	0	(0)	0	976,744	0	0	0	56,749	07/01/2021.
39121J AH 3	GREAT RIVER ENERGY (14 4.478		07/01/2020.	REDEEMED		276,000	276,000	276,000	276,002	0	(2)	0	(2)	0	276,000	0	0	0	12,359	07/01/2030.
402479 CA 5	GULF POWER 4.750		04/15/2020.	MATURED		1,000,000	1,000,000	999,840	999,859	0	142	0	142	0	1,000,000	0	0	0	23,750	04/15/2020.
404030 AH 1	H&E EQUIPMENT SERVICES 5.625		12/30/2020.	MAKE WHOLE CALL		5,210,940	5,000,000	4,999,063	4,997,228	0	(873)	0	(873)	0	4,996,355	0	3,645	3,645	585,159	09/01/2025.
406216 BD 2	HALLIBURTON COMPANY 3.500		06/01/2020.	SUSQUEHANNA INTL GROUP		268,921	261,000	260,389	260,750	0	24	0	24	0	260,774	0	8,147	8,147	7,663	08/01/2023.
406216 BD 2	HALLIBURTON COMPANY 3.500		03/05/2020.	TENDERED		5,116,414	4,739,000	4,727,911	4,734,469	0	197	0	197	0	4,734,666	0	4,334	4,334	476,011	08/01/2023.
406216 BG 5	HALLIBURTON COMPANY 3.800		06/01/2020.	SUSQUEHANNA INTL GROUP		233,669	220,000	220,722	220,509	0	(31)	0	(31)	0	220,479	0	13,190	13,190	4,598	11/15/2025.
406216 BG 5	HALLIBURTON COMPANY 3.800		03/05/2020.	TENDERED		3,817,156	3,368,000	3,390,307	3,383,889	0	(487)	0	(487)	0	3,383,402	0	(15,402)	(15,402)	488,263	11/15/2025.
41283L AF 2	HARLEY-DAVIDSON FINANC 2.150		02/26/2020.	MATURED		1,000,000	1,000,000	997,690	999,900	0	100	0	100	0	1,000,000	0	0	0	10,750	02/26/2020.
427866 AR 9	HERSHEY COMPANY 4.125		12/01/2020.	MATURED		2,840,000	2,840,000	2,872,139	2,843,460	0	(3,460)	0	(3,460)	0	2,840,000	0	0	0	117,150	12/01/2020.
428236 BF 9	HEWLETT-PACKARD CO 3.750		06/17/2020.	TENDERED		1,015,500	1,000,000	1,006,770	1,003,201	0	(1,611)	0	(1,611)	0	1,001,590	0	(1,590)	(1,590)	35,917	12/01/2020.
428236 BM 4	HEWLETT-PACKARD CO 4.300		06/17/2020.	TENDERED		1,037,000	1,000,000	997,990	999,628	0	122	0	122	0	999,750	0	250	250	60,411	06/01/2021.
803111 AS 2	HILLSHIRE BRANDS 4.100		09/15/2020.	MATURED		532,000	532,000	542,895	532,892	0	(892)	0	(892)	0	532,000	0	0	0	21,812	09/15/2020.
423074 AS 2	HJ HEINZ CO 4.875		06/04/2020.	REDEEMED		1,400,327	1,367,000	1,500,283	1,403,094	0	(2,767)	0	(2,767)	0	1,400,327	0	0	0	53,498	02/15/2025.
437076 AT 9	HOME DEPOT INC 3.950		06/15/2020.	REDEEMED		2,000,000	2,000,000	2,029,320	2,001,537	0	(1,673)	0	(1,673)	0	1,999,863	0	137	137	59,250	09/15/2020.
437076 BQ 4	HOME DEPOT INC 1.800		06/05/2020.	MATURED		500,000	500,000	499,710	499,953	0	47	0	47	0	500,000	0	0	0	4,500	06/05/2020.
42824C AG 4	HP ENTERPRISE CO 3.600		08/17/2020.	MAKE WHOLE CALL		1,528,766	1,525,000	1,550,109	1,529,522	0	(4,093)	0	(4,093)	0	1,525,429	0	(429)	(429)	49,821	10/15/2020.
446438 RM 7	HUNTINGTON NATIONAL BA 2.400		03/01/2020.	REDEEMED		1,000,000	1,000,000	998,740	999,899	0	59	0	59	0	999,958	0	42	42	10,000	04/01/2020.
446438 RQ 8	HUNTINGTON NATIONAL BA 2.875		07/20/2020.	REDEEMED		1,000,000	1,000,000	995,800	999,410	0	485	0	485	0	999,895	0	105	105	26,354	08/20/2020.

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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'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	Stated Contractual Maturity Date
459200 HA 2	IBM CORP 2.900	..	03/06/2020.	MAKE WHOLE CALL		2,053,006	2,000,000	2,025,960	2,005,490	0	(533)	0	(533)	0	2,004,958	0	(4,958)	(4,958)	73,145	11/01/2021.
459200 HM 6	IBM CORP 1.625	..	05/15/2020.	MATURED		500,000	500,000	496,245	499,783	0	217	0	217	0	500,000	0	0	0	4,063	05/15/2020.
45138L AX 1	IDAHO POWER CO 3.400	..	08/01/2020.	REDEEMED		1,000,000	1,000,000	952,050	995,004	0	3,400	0	3,400	0	998,403	0	1,597	1,597	25,500	11/01/2020.
45138L AZ 6	IDAHO POWER CO 2.950	..	07/29/2020.	MAKE WHOLE CALL		1,044,072	1,000,000	998,290	999,541	0	111	0	111	0	999,652	0	349	349	68,492	04/01/2022.
45167R AE 4	IDEX CORP 4.500	..	05/27/2020.	MAKE WHOLE CALL		2,045,040	2,000,000	1,989,460	1,998,738	0	507	0	507	0	1,999,245	0	755	755	85,540	12/15/2020.
457030 AJ 3	INGLES MARKETS INC 5.750	..	08/27/2020.	MAKE WHOLE CALL		3,598,143	3,564,000	3,564,000	3,564,000	0	0	0	0	0	3,564,000	0	0	0	161,180	06/15/2023.
460146 CE 1	INTERNATIONAL PAPER CO 7.500	..	08/03/2020.	MAKE WHOLE CALL		1,742,781	1,621,000	2,021,870	1,699,412	0	(24,471)	0	(24,471)	0	1,674,941	0	(53,941)	(53,941)	230,697	08/15/2021.
460146 CJ 0	INTERNATIONAL PAPER CO 3.650	..	12/14/2020.	MAKE WHOLE CALL		1,114,420	1,000,000	1,020,560	1,010,445	0	(2,222)	0	(2,222)	0	1,008,223	0	(8,223)	(8,223)	150,819	06/15/2024.
461070 AJ 3	INTERSTATE POWER & LIG 3.650	..	06/27/2020.	REDEEMED		1,000,000	1,000,000	963,280	996,925	0	2,167	0	2,167	0	999,092	0	908	908	30,011	09/01/2020.
46284P AQ 7	IRON MOUNTAIN 6.000	..	06/29/2020.	REDEEMED		3,060,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	60,000	60,000	157,000	08/15/2023.
46289R AA 3	IRON MOUNTAIN US HLDNG 5.375	..	08/21/2020.	MAKE WHOLE CALL		1,063,409	1,000,000	997,500	998,128	0	116	0	116	0	998,244	0	1,756	1,756	102,228	06/01/2026.
47215B AD 9	JCPL 2006-A A4 5.610	..	12/05/2020.	REDEEMED		318,881	318,881	318,596	318,823	0	58	0	58	0	318,881	0	0	0	11,370	06/05/2023.
24422E RY 7	JOHN DEERE CAPITAL COR 1.700	..	01/15/2020.	MATURED		1,000,000	1,000,000	996,610	999,975	0	25	0	25	0	1,000,000	0	0	0	8,500	01/15/2020.
478160 AW 4	JOHNSON & JOHNSON 2.950	..	09/01/2020.	MATURED		2,886,000	2,886,000	2,959,463	2,892,226	0	(6,226)	0	(6,226)	0	2,886,000	0	0	0	85,137	09/01/2020.
46623E KG 3	JP MORGAN CHASE 2.295	..	08/15/2020.	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,900	08/15/2021.
46625H HQ 6	JP MORGAN CHASE 4.950	..	03/25/2020.	MATURED		1,000,000	1,000,000	1,042,860	1,001,242	0	(1,242)	0	(1,242)	0	1,000,000	0	0	0	24,750	03/25/2020.
46625H HU 7	JP MORGAN CHASE 4.250	..	10/15/2020.	MATURED		1,000,000	1,000,000	1,089,880	1,009,729	0	(9,729)	0	(9,729)	0	1,000,000	0	0	0	42,500	10/15/2020.
487836 BD 9	KELLOGG CO 4.000	..	12/15/2020.	MATURED		4,000,000	4,000,000	3,927,640	3,991,529	0	8,471	0	8,471	0	4,000,000	0	0	0	160,000	12/15/2020.
491674 BE 6	KENTUCKY UTILITIES 3.250	..	08/01/2020.	REDEEMED		2,000,000	2,000,000	1,998,320	1,999,767	0	55	0	55	0	1,999,822	0	178	178	48,750	11/01/2020.
49326E EF 6	KEYCORP 2.900	..	09/15/2020.	MATURED		1,000,000	1,000,000	999,820	999,947	0	53	0	53	0	1,000,000	0	0	0	29,000	09/15/2020.
48250N AA 3	KFC HOLDINGS PIZZA HUT 5.000	..	10/09/2020.	REDEEMED		2,050,000	2,000,000	2,015,000	2,008,988	0	(2,826)	0	(2,826)	0	2,006,162	0	43,838	43,838	85,556	06/01/2024.
500255 AU 8	KOHLS CORP 4.250	..	01/15/2020.	MORGAN STANLEY		1,061,180	1,000,000	999,760	999,835	0	19	0	19	0	999,854	0	61,326	61,326	21,250	07/17/2025.
50076Q AU 0	KRAFT HEINZ FOODS CO 5.375	..	02/10/2020.	MATURED		2,879,000	2,879,000	3,460,944	2,888,184	0	(9,184)	0	(9,184)	0	2,879,000	0	0	0	77,373	02/10/2020.
50077L AK 2	KRAFT HEINZ FOODS CO 3.950	..	05/19/2020.	TENDERED		393,981	373,000	372,504	372,701	0	8	0	8	0	372,709	0	291	291	33,423	07/15/2025.
501044 CH 2	KROGER CO 6.150	..	01/15/2020.	MATURED		1,495,000	1,495,000	1,548,697	1,495,169	0	(169)	0	(169)	0	1,495,000	0	0	0	45,971	01/15/2020.
513075 BH 3	LAMAR MEDIA CORP 5.375	..	02/20/2020.	REDEEMED		7,833,912	7,696,000	7,895,689	7,782,249	0	51,663	0	51,663	0	7,833,912	0	0	0	247,047	01/15/2024.
526057 CK 8	LENNAR CORP 8.375	..	11/20/2020.	MAKE WHOLE CALL		4,095,049	4,047,000	4,552,875	4,234,388	0	(159,848)	0	(159,848)	0	4,074,540	0	(27,540)	(27,540)	504,671	01/15/2021.
501889 AB 5	LKQ CORP 4.750	..	01/10/2020.	REDEEMED		7,821,891	7,700,000	7,663,875	7,674,248	0	32	0	32	0	7,674,280	0	147,611	147,611	55,878	05/15/2023.
539830 AY 5	LOCKHEED MARTIN CORP 3.350	..	06/16/2020.	MAKE WHOLE CALL		921,022	889,000	879,199	887,044	0	505	0	505	0	887,549	0	1,451	1,451	54,441	09/15/2021.
539830 BF 5	LOCKHEED MARTIN CORP 2.500	..	10/23/2020.	REDEEMED		398,000	398,000	396,571	397,725	0	240	0	240	0	397,966	0	34	34	9,121	11/23/2020.
539830 BF 5	LOCKHEED MARTIN CORP 2.500	..	06/16/2020.	MAKE WHOLE CALL		606,617	602,000	599,839	601,585	0	205	0	205	0	601,789	0	211	211	13,104	11/23/2020.
54627R AD 2	LOUISIANA LOC GOVT ELL 3.960	..	08/01/2020.	REDEEMED		8,959	8,959	8,955	8,958	0	1	0	1	0	8,959	0	0	0	281	08/01/2024.
548661 CQ 8	LOWES COMPANIES 4.625	..	04/15/2020.	MATURED		2,000,000	2,000,000	1,996,360	1,999,610	0	390	0	390	0	2,000,000	0	0	0	46,250	04/15/2020.
502431 AH 2	L3HARRIS TECH INC 4.950	..	12/14/2020.	REDEEMED		1,000,000	1,000,000	1,032,890	1,021,079	0	(21,079)	0	(21,079)	0	1,000,000	0	0	0	65,863	02/15/2021.
55907R AA 6	MAGELLAN MIDSTREAM PAR 4.250	..	06/19/2020.	MAKE WHOLE CALL		1,637,507	1,600,000	1,639,184	1,623,473	0	(10,047)	0	(10,047)	0	1,613,426	0	(13,426)	(13,426)	97,573	02/01/2021.
55279H AJ 9	MANUFACTURERS & TRADER 2.100	..	01/07/2020.	REDEEMED		1,000,000	1,000,000	990,990	999,772	0	38	0	38	0	999,811	0	189	189	8,808	02/06/2020.
565849 AK 2	MARATHON OIL 2.800	..	10/01/2020.	TENDERED		2,778,374	2,643,000	2,636,578	2,640,941	0	536	0	536	0	2,641,477	0	1,523	1,523	203,211	11/01/2022.
56585A AL 6	MARATHON PETROLEUM 3.400	..	11/15/2020.	REDEEMED		2,000,000	2,000,000	1,997,440	1,999,455	0	418	0	418	0	1,999,873	0	127	127	62,333	12/15/2020.
571903 AK 9	MARRIOTT INTERNATIONAL 3.250	..	06/22/2020.	TENDERED		1,018,750	1,000,000	997,110	999,095	0	147	0	147	0	999,242	0	758	758	43,757	09/15/2022.
574599 BK 1	MASCO CORP 3.500	..	09/29/2020.	MAKE WHOLE CALL		1,012,870	1,000,000	996,560	999,052	0	574	0	574	0	999,626	0	374	374	47,680	04/01/2021.
58013M EJ 9	MCDONALDS CORP 3.500	..	07/15/2020.	MATURED		3,000,000	3,000,000	2,938,320	2,995,797	0	4,203	0	4,203	0	3,000,000	0	0	0	105,000	07/15/2020.
58155Q AD 5	MCKESSON CORP 4.750	..	12/01/2020.	REDEEMED		2,000,000	2,000,000	2,008,200	2,000,794	0	(1,030)	0	(1,030)	0	1,999,763	0	237	237	118,750	03/01/2021.

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'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	Stated Contractual Maturity Date
585055 AZ 9	MEDTRONIC INC 2.750		10/29/2020.	MAKE WHOLE CALL		1,059,380	1,000,000	968,830	985,610	0	3,531	0	3,531	0	989,141	0	10,859	10,859	89,019	04/01/2023.
585055 BS 4	MEDTRONIC INC 3.500		10/29/2020.	MAKE WHOLE CALL		903,063	801,000	797,529	798,933	0	306	0	306	0	799,240	0	1,760	1,760	133,525	03/15/2025.
59217G BR 9	MET LIFE GLOBAL FUNDIN 2.500		12/03/2020.	MATURED		2,000,000	2,000,000	1,998,600	1,999,708	0	292	0	292	0	2,000,000	0	0	0	50,000	12/03/2020.
594918 AH 7	MICROSOFT CORP 3.000		10/01/2020.	MATURED		2,000,000	2,000,000	1,982,720	1,998,456	0	1,544	0	1,544	0	2,000,000	0	0	0	60,000	10/01/2020.
615394 AK 9	MOOG INC (144A) 5.250		01/13/2020.	REDEEMED		9,558,882	9,435,000	9,712,669	9,485,545	0	73,337	0	73,337	0	9,558,882	0	0	0	57,789	12/01/2022.
61761J B3 2	MORGAN STANLEY 2.800		06/16/2020.	MATURED		1,000,000	1,000,000	1,007,020	1,000,697	0	(697)	0	(697)	0	1,000,000	0	0	0	14,000	06/16/2020.
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		09/14/2020.	MAKE WHOLE CALL		2,963,993	2,810,000	2,799,800	2,807,126	0	781	0	781	0	2,807,907	0	2,093	2,093	241,513	05/15/2022.
55354G AA 8	MSCI INC (144A) 5.250		03/20/2020.	REDEEMED		327,374	319,000	322,190	321,174	0	(159)	0	(159)	0	321,015	0	6,359	6,359	5,815	11/15/2024.
55354G AB 6	MSCI INC (144A) 5.750		06/17/2020.	REDEEMED		2,354,763	2,271,000	2,369,445	2,341,364	0	(8,343)	0	(8,343)	0	2,333,021	0	21,742	21,742	109,544	08/15/2025.
62854A AL 8	MYLAN NV 3.750		12/15/2020.	MATURED		99,000	99,000	98,968	98,992	0	8	0	8	0	99,000	0	0	0	3,713	12/15/2020.
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		10/15/2020.	REDEEMED		432,223	432,223	432,223	432,204	0	19	0	19	0	432,223	0	0	0	18,237	03/31/2024.
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		10/15/2020.	REDEEMED		259,334	259,334	259,334	259,322	0	12	0	12	0	259,334	0	0	0	10,942	03/31/2024.
637432 MU 6	NATIONAL RURAL UTILITI 2.350		06/15/2020.	MATURED		1,000,000	1,000,000	998,580	999,890	0	110	0	110	0	1,000,000	0	0	0	11,750	06/15/2020.
63946B AE 0	NBC UNIVERSAL 4.375		03/06/2020.	MAKE WHOLE CALL		2,069,060	2,000,000	1,999,500	1,999,809	0	72	0	72	0	1,999,881	0	119	119	106,734	04/01/2021.
63946B AH 3	NBC UNIVERSAL 2.875		09/10/2020.	MAKE WHOLE CALL		2,117,500	2,000,000	2,003,610	2,001,201	0	(296)	0	(296)	0	2,000,905	0	(905)	(905)	183,785	01/15/2023.
U6S10C AG 0	NESTLE HOLDINGS INC 2.125	C	01/14/2020.	MATURED		1,000,000	1,000,000	1,007,660	1,000,096	0	(96)	0	(96)	0	1,000,000	0	0	0	21,250	01/14/2020.
64110D AE 4	NETAPP INC 3.375		07/27/2020.	MAKE WHOLE CALL		1,026,740	1,000,000	991,090	997,513	0	944	0	944	0	998,456	0	1,544	1,544	47,553	06/15/2021.
651229 AK 2	NEWELL BRANDS INC 4.700		08/15/2020.	MATURED		1,000,000	1,000,000	999,600	999,919	0	81	0	81	0	1,000,000	0	0	0	47,000	08/15/2020.
651639 AN 6	NEWMONT GOLDCORP CORP 3.500		03/19/2020.	TENDERED		2,109,560	2,000,000	1,984,780	1,996,098	0	431	0	431	0	1,996,530	0	3,470	3,470	145,338	03/15/2022.
65473Q AY 9	NISOURCE FINANCE CORP 4.450		09/17/2020.	MAKE WHOLE CALL		2,093,828	2,000,000	1,992,460	1,998,224	0	565	0	565	0	1,998,789	0	1,211	1,211	164,533	12/01/2021.
65473Q BA 0	NISOURCE FINANCE CORP 3.850		09/17/2020.	MAKE WHOLE CALL		2,160,243	2,000,000	1,991,860	1,997,193	0	610	0	610	0	1,997,802	0	2,198	2,198	244,087	02/15/2023.
65473Q BH 5	NISOURCE FINANCE CORP 2.650		08/28/2020.	MAKE WHOLE CALL		551,482	525,000	518,044	520,719	0	943	0	943	0	521,661	0	3,339	3,339	37,341	11/17/2022.
665772 CM 9	NORTHERN STATES POWER 2.200		07/31/2020.	REDEEMED		1,000,000	1,000,000	998,160	999,749	0	227	0	227	0	999,976	0	24	24	21,144	08/15/2020.
66765R BX 3	NORTHWEST NATURAL GAS 5.370		02/01/2020.	MATURED		600,000	600,000	726,750	601,563	0	(1,563)	0	(1,563)	0	600,000	0	0	0	16,110	02/01/2020.
66989H AD 0	NOVARTIS CAPITAL 4.400	C	04/24/2020.	MATURED		1,000,000	1,000,000	1,145,760	1,006,201	0	(6,201)	0	(6,201)	0	1,000,000	0	0	0	22,000	04/24/2020.
674215 AK 4	OASIS PETROLEUM (144A) 6.250		11/20/2020.	TRANSFERRED TO STOCK		580,000	2,000,000	320,000	1,665,040	335,715	58,632	1,682,006	(1,287,660)	0	377,380	0	202,620	202,620	62,500	05/01/2026.
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		07/13/2020.	TENDERED		2,010,000	2,000,000	2,000,280	2,000,061	0	(25)	0	(25)	0	2,000,035	0	(35)	(35)	87,900	02/01/2021.
68389X AK 1	ORACLE CORP 3.875		07/15/2020.	MATURED		2,200,000	2,200,000	2,351,633	2,210,329	0	(10,329)	0	(10,329)	0	2,200,000	0	0	0	85,250	07/15/2020.
688239 AE 2	OSHKOSH CORP 5.375		03/12/2020.	REDEEMED		4,487,466	4,370,000	4,551,325	4,486,635	0	831	0	831	0	4,487,466	0	0	0	124,621	03/01/2025.
69371R M7 8	PACCAR FINANCIAL CORP 2.500		08/14/2020.	MATURED		1,000,000	1,000,000	999,070	999,864	0	136	0	136	0	1,000,000	0	0	0	25,000	08/14/2020.
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500		07/01/2020.	EXCHANGED		1,043,860	1,000,000	972,640	997,505	0	1,583	0	1,583	0	999,087	0	44,773	44,773	48,637	10/01/2020.
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250		07/01/2020.	EXCHANGED		1,046,700	1,000,000	999,190	999,826	0	47	0	47	0	999,873	0	46,827	46,827	45,800	05/15/2021.
708696 BW 8	PENNSYLVANIA ELECTRIC 5.200		04/01/2020.	MATURED		2,000,000	2,000,000	1,992,960	1,999,446	0	554	0	554	0	2,000,000	0	0	0	52,000	04/01/2020.
70959W AE 3	PENSKE AUTO GROUP 5.750		10/01/2020.	REDEEMED		873,000	873,000	873,000	873,000	0	0	0	0	0	873,000	0	0	0	50,198	10/01/2022.
70959W AF 0	PENSKE AUTO GROUP 5.375		12/28/2020.	REDEEMED		1,017,920	1,000,000	980,000	983,916	0	2,888	0	2,888	0	986,804	0	31,116	31,116	57,781	12/01/2024.
713448 BR 8	PEPSICO INC 3.125		11/01/2020.	MATURED		2,100,000	2,100,000	2,082,507	2,098,263	0	1,737	0	1,737	0	2,100,000	0	0	0	65,625	11/01/2020.
718172 AH 2	PHILIP MORRIS INTERNAT 4.500		03/26/2020.	MATURED		3,000,000	3,000,000	2,961,510	2,998,477	0	1,523	0	1,523	0	3,000,000	0	0	0	67,500	03/26/2020.
723787 AJ 6	PIONEER NATURAL RESOUR 7.500		01/15/2020.	MATURED		5,141,000	5,141,000	5,125,188	5,140,492	0	508	0	508	0	5,141,000	0	0	0	192,788	01/15/2020.
723787 AK 3	PIONEER NATURAL RESOUR 3.950		05/27/2020.	TENDERED		1,045,000	1,000,000	994,400	998,360	0	224	0	224	0	998,585	0	1,416	1,416	79,233	07/15/2022.
69353R EU 8	PNC BANK NA 2.450		10/06/2020.	REDEEMED		1,250,000	1,250,000	1,248,433	1,249,702	0	246	0	246	0	1,249,947	0	53	53	28,158	11/05/2020.
693476 BJ 1	PNC FUNDING CORP 5.125		02/08/2020.	MATURED		1,000,000	1,000,000	1,080,190	1,001,051	0	(1,051)	0	(1,051)	0	1,000,000	0	0	0	25,625	02/08/2020.
693476 BL 6	PNC FUNDING CORP 4.375		08/11/2020.	MATURED		1,000,000	1,000,000	1,059,460	1,004,688	0	(4,688)	0	(4,688)	0	1,000,000	0	0	0	43,750	08/11/2020.

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'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	Stated Contractual Maturity Date
693506 BD 8	PPG INDUSTRIES 3.600		06/30/2020.	MAKE WHOLE CALL		1,239,972	1,225,000	1,280,750	1,238,063	0	(7,444)	0	(7,444)	0	1,230,619	0	(5,619)	(5,619)	42,534	11/15/2020.
74005P AY 0	PRAXAIR INC 4.050		12/15/2020.	MAKE WHOLE CALL		1,009,646	1,000,000	995,500	999,310	0	451	0	451	0	999,761	0	239	239	60,271	03/15/2021.
74005P AZ 7	PRAXAIR INC 3.000		12/15/2020.	MAKE WHOLE CALL		1,019,524	1,000,000	991,730	998,410	0	884	0	884	0	999,295	0	705	705	58,190	09/01/2021.
74153W CG 2	PRICOA GLOBAL FUNDING 2.550		11/24/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,500	11/24/2020.
74166M AA 4	PRIME SECURITY SERVICE 9.250		02/15/2020.	REDEEMED		186,233	178,000	190,015	183,667	0	2,565	0	2,565	0	186,233	0	0	0	4,116	05/15/2023.
74256L AQ 2	PRINCIPAL LIFE GLOBAL 2.200		04/08/2020.	MATURED		1,000,000	1,000,000	998,680	999,895	0	105	0	105	0	1,000,000	0	0	0	11,000	04/08/2020.
74256L AS 8	PRINCIPAL LIFE GLOBAL 2.625		11/19/2020.	MATURED		2,000,000	2,000,000	1,997,580	1,999,518	0	482	0	482	0	2,000,000	0	0	0	52,500	11/19/2020.
74256L AY 5	PRINCIPAL LIFE GLOBAL 2.150		01/10/2020.	MATURED		1,000,000	1,000,000	998,610	999,982	0	18	0	18	0	1,000,000	0	0	0	10,750	01/10/2020.
74368C AA 2	PROTECTIVE LIFE GLOBAL 2.700	C	11/25/2020.	MATURED		1,000,000	1,000,000	999,120	999,818	0	182	0	182	0	1,000,000	0	0	0	27,000	11/25/2020.
744448 CD 1	PUBLIC SERVICE CO OF C 3.200		07/10/2020.	REDEEMED		1,000,000	1,000,000	940,260	993,686	0	3,713	0	3,713	0	997,399	0	2,601	2,601	20,889	11/15/2020.
74456Q AX 4	PUBLIC SERVICE ELECTRI 3.500		08/15/2020.	MATURED		4,065,000	4,065,000	4,137,222	4,071,330	0	(6,330)	0	(6,330)	0	4,065,000	0	0	0	142,275	08/15/2020.
747525 AD 5	QUALCOMM INC 2.250		05/20/2020.	MATURED		2,000,000	2,000,000	1,998,400	1,999,825	0	175	0	175	0	2,000,000	0	0	0	22,500	05/20/2020.
74834L AP 5	QUEST DIAGNOSTICS 4.750		01/15/2020.	MAKE WHOLE CALL		3,794,718	3,790,000	3,765,497	3,789,447	0	261	0	261	0	3,789,708	0	292	292	87,230	01/30/2020.
74834L AS 9	QUEST DIAGNOSTICS 4.700		11/18/2020.	MAKE WHOLE CALL		3,048,150	3,000,000	3,202,480	3,033,643	0	(23,736)	0	(23,736)	0	3,009,907	0	(9,907)	(9,907)	207,559	04/01/2021.
751212 AB 7	RALPH LAUREN 2.625		08/18/2020.	MATURED		1,000,000	1,000,000	997,950	999,710	0	290	0	290	0	1,000,000	0	0	0	26,250	08/18/2020.
755111 BR 1	RAYTHEON CO 4.400		02/15/2020.	MATURED		3,000,000	3,000,000	3,007,090	2,999,843	0	157	0	157	0	3,000,000	0	0	0	66,000	02/15/2020.
755111 BT 7	RAYTHEON CO 3.125		10/15/2020.	MATURED		6,525,000	6,525,000	6,444,313	6,517,277	0	7,723	0	7,723	0	6,525,000	0	0	0	203,906	10/15/2020.
755111 BX 8	RAYTHEON CO 2.500		06/10/2020.	EXCHANGED		5,164,200	5,000,000	4,984,550	4,995,015	0	738	0	738	0	4,995,753	0	168,447	168,447	65,764	12/15/2022.
755111 BY 6	RAYTHEON CO 3.150		06/10/2020.	EXCHANGED		3,226,140	3,000,000	3,016,330	3,011,440	0	(1,003)	0	(1,003)	0	3,010,438	0	215,702	215,702	48,938	12/15/2024.
7591EP AM 2	REGIONS FINANCIAL CORP 2.750		12/17/2020.	MAKE WHOLE CALL		4,155,607	4,000,000	3,997,050	3,998,279	0	581	0	581	0	3,998,860	0	1,140	1,140	303,190	08/14/2022.
760759 AM 2	REPUBLIC SERVICES 4.750		12/09/2020.	MAKE WHOLE CALL		577,591	523,000	522,937	522,937	0	13	0	13	0	522,950	0	50	50	81,089	05/15/2023.
760759 AP 5	REPUBLIC SERVICES 3.550		12/09/2020.	MAKE WHOLE CALL		2,091,669	2,000,000	1,994,460	1,998,441	0	604	0	604	0	1,999,045	0	955	955	164,247	06/01/2022.
760761 AD 8	REPUBLIC SERVICES 5.250		09/10/2020.	MAKE WHOLE CALL		2,113,400	2,000,000	2,003,450	2,000,641	0	(266)	0	(266)	0	2,000,374	0	(374)	(374)	199,442	11/15/2021.
761713 AX 4	REYNOLDS AMERICAN 3.250	C	11/05/2020.	MAKE WHOLE CALL		2,112,400	2,000,000	2,002,210	2,000,641	0	(150)	0	(150)	0	2,000,492	0	(492)	(492)	178,122	11/01/2022.
773903 AF 6	ROCKWELL AUTOMATION 2.050		03/01/2020.	MATURED		1,413,000	1,413,000	1,429,109	1,413,351	0	(351)	0	(351)	0	1,413,000	0	0	0	14,483	03/01/2020.
774341 AC 5	ROCKWELL COLLINS 3.100		06/10/2020.	EXCHANGED		2,048,720	2,000,000	1,994,380	1,998,763	0	292	0	292	0	1,999,055	0	49,665	49,665	37,306	11/15/2021.
774341 AK 7	ROCKWELL COLLINS 3.500		06/10/2020.	EXCHANGED		4,340,800	4,000,000	4,012,290	4,009,089	0	(532)	0	(532)	0	4,008,558	0	332,242	332,242	107,056	03/15/2027.
78355H KA 6	RYDER SYSTEM INC 2.875		08/03/2020.	REDEEMED		1,000,000	1,000,000	998,880	999,820	0	134	0	134	0	999,954	0	46	46	26,514	09/01/2020.
78355H KC 2	RYDER SYSTEM INC 2.250		12/29/2020.	MAKE WHOLE CALL		1,011,824	1,000,000	997,930	999,238	0	443	0	443	0	999,680	0	320	320	41,699	09/01/2021.
80282K AD 8	SANTANDER HOLDINGS USA 2.650	C	03/18/2020.	REDEEMED		1,000,000	1,000,000	996,010	999,705	0	201	0	201	0	999,906	0	94	94	11,115	04/17/2020.
78412D AN 9	SEMCO ENERGY INC (144A 5.150		04/21/2020.	MATURED		4,000,000	4,000,000	4,010,505	3,999,790	0	210	0	210	0	4,000,000	0	0	0	103,000	04/21/2020.
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/30/2020.	MATURED		1,689,706	1,689,706	1,689,706	1,687,588	0	2,118	0	2,118	0	1,689,706	0	0	0	148,238	09/30/2020.
828807 CU 9	SIMON PROPERTY GROUP 2.500		07/22/2020.	REDEEMED		1,000,000	1,000,000	999,430	999,904	0	57	0	57	0	999,960	0	40	40	22,292	09/01/2020.
84265V AD 7	SOUTHERN COPPER CORP 5.375	C	04/16/2020.	MATURED		2,000,000	2,000,000	1,989,620	1,999,260	0	740	0	740	0	2,000,000	0	0	0	53,750	04/16/2020.
655855 FA 7	SOUTHERN RAILWAY CO 9.750		06/15/2020.	MATURED		1,000,000	1,000,000	1,399,510	1,024,309	0	(24,309)	0	(24,309)	0	1,000,000	0	0	0	48,750	06/15/2020.
843830 AF 7	SOUTHERN STAR CENTRAL 5.125		12/18/2020.	REDEEMED		6,000,000	6,000,000	6,075,000	6,036,354	0	(36,354)	0	(36,354)	0	6,000,000	0	0	0	391,013	07/15/2022.
844895 AT 9	SOUTHWEST GAS CORP 4.450		09/01/2020.	REDEEMED		1,000,000	1,000,000	998,180	999,762	0	59	0	59	0	999,820	0	180	180	33,375	12/01/2020.
854502 AC 5	STANLEY BLACK & DECKER 3.400		12/02/2020.	MAKE WHOLE CALL		4,538,092	4,405,000	4,508,407	4,426,311	0	(11,594)	0	(11,594)	0	4,414,717	0	(9,717)	(9,717)	283,278	12/01/2021.
854502 AD 3	STANLEY BLACK & DECKER 2.900		12/02/2020.	MAKE WHOLE CALL		4,194,127	4,000,000	4,009,140	4,002,778	0	(874)	0	(874)	0	4,001,904	0	(1,904)	(1,904)	320,116	11/01/2022.
858119 AZ 3	STEEL DYNAMICS INC 5.250		07/05/2020.	REDEEMED		1,513,125	1,500,000	1,505,000	1,500,902	0	3,473	0	3,473	0	1,504,375	0	8,750	8,750	56,875	04/15/2023.
860630 AE 2	STIFEL FINANCIAL CORP 3.500		12/01/2020.	MATURED		1,000,000	1,000,000	996,140	999,219	0	781	0	781	0	1,000,000	0	0	0	35,000	12/01/2020.

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'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	Stated Contractual Maturity Date
863667 AB 7	STRYKER CORP 4.375		01/15/2020.	MATURED		1,000,000	1,000,000	993,280	999,932	0	68	0	68	0	1,000,000	0	0	0	21,875	01/15/2020.
871829 BG 1	SYSCO CORP 3.550		05/15/2020.	VARIOUS		1,041,305	1,000,000	993,580	995,025	0	334	0	334	0	995,359	0	45,946	45,946	24,034	03/15/2025.
87612E AV 8	TARGET CORP 3.875		01/28/2020.	MAKE WHOLE CALL		3,308,809	3,276,000	3,440,317	3,287,746	0	(1,656)	0	(1,656)	0	3,286,090	0	(10,090)	(10,090)	100,865	07/15/2020.
88023U AD 3	TEMPUR SEALY INTERNATI 5.625		11/09/2020.	REDEEMED		450,243	444,000	444,000	444,000	0	0	0	0	0	444,000	0	6,243	6,243	26,640	10/15/2023.
882384 AB 6	TEXAS EASTERN TRANSMIS 4.125		10/01/2020.	REDEEMED		2,000,000	2,000,000	1,991,260	1,998,979	0	652	0	652	0	1,999,631	0	369	369	68,750	12/01/2020.
884315 AG 7	THOMAS & BETTS CORP 5.625	C	12/14/2020.	MAKE WHOLE CALL		1,989,110	1,900,000	1,989,913	1,918,526	0	(9,274)	0	(9,274)	0	1,909,251	0	(9,251)	(9,251)	204,594	11/15/2021.
88732J AW 8	TIME WARNER CABLE 5.000		02/01/2020.	MATURED		2,860,000	2,860,000	2,958,333	2,863,249	0	(3,249)	0	(3,249)	0	2,860,000	0	0	0	71,500	02/01/2020.
88732J AX 6	TIME WARNER CABLE 4.125		12/20/2020.	REDEEMED		1,000,000	1,000,000	993,690	999,136	0	658	0	658	0	999,793	0	207	207	55,573	02/15/2021.
87261Q AB 9	TMS INTERNATIONAL CORP 7.250		12/10/2020.	IMPERIAL CAPITAL		1,938,660	1,896,000	1,975,106	1,719,824	226,745	(17,578)	0	209,167	0	1,928,990	0	9,670	9,670	182,898	08/15/2025.
89236T EC 5	TOYOTA MOTOR CREDIT 2.150	C	02/11/2020.	BARCLAYS CAPITAL INC		1,012,420	1,000,000	997,970	998,871	0	54	0	54	0	998,924	0	13,496	13,496	9,257	09/08/2022.
05531F AU 7	TRUIST FINANCIAL CORP 2.625		05/29/2020.	REDEEMED		1,000,000	1,000,000	999,440	999,940	0	26	0	26	0	999,966	0	34	34	10,938	06/29/2020.
05531F AV 5	TRUIST FINANCIAL CORP 2.050		03/05/2020.	MUFG SECURITIES AMERICAS		1,009,940	1,000,000	998,960	999,696	0	39	0	39	0	999,735	0	10,205	10,205	6,776	05/10/2021.
87305Q CK 5	TTX CO (144A) 2.600		06/15/2020.	MATURED		1,000,000	1,000,000	999,950	999,982	0	18	0	18	0	1,000,000	0	0	0	13,000	06/15/2020.
899896 AC 8	TUPPERWARE CORP 4.750		08/03/2020.	VARIOUS		2,640,000	3,000,000	1,830,000	2,994,645	0	(19,785)	1,166,445	(1,186,231)	0	1,808,415	0	831,585	831,585	94,868	06/01/2021.
90261X HK 1	UBS AG STAMFORD 2.350	C	03/26/2020.	MATURED		2,000,000	2,000,000	1,996,050	1,999,726	0	274	0	274	0	2,000,000	0	0	0	23,500	03/26/2020.
907818 DG 0	UNION PACIFIC CORP 4.000		11/01/2020.	REDEEMED		2,000,000	2,000,000	1,990,500	1,998,769	0	753	0	753	0	1,999,522	0	478	478	100,000	02/01/2021.
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2020.	REDEEMED		149,422	149,422	149,422	149,422	0	(0)	0	(0)	0	149,422	0	0	0	3,799	01/02/2029.
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/02/2020.	REDEEMED		57,442	57,442	57,442	57,442	0	(0)	0	(0)	0	57,442	0	0	0	1,774	01/02/2031.
90782J AA 1	UNION PACIFIC PASS THR 2.695		05/12/2020.	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027.
90782L AA 6	UNION PACIFIC RAILROAD 2.495		05/09/2020.	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029.
913017 BR 9	UNITED TECHNOLOGIES CO 4.500		03/29/2020.	MAKE WHOLE CALL		1,002,005	1,000,000	995,010	999,703	0	229	0	229	0	999,931	0	69	69	22,505	04/15/2020.
913017 BV 0	UNITED TECHNOLOGIES CO 3.100		02/28/2020.	TENDERED		3,119,610	3,000,000	3,035,490	3,009,481	0	(642)	0	(642)	0	3,008,838	0	(8,838)	(8,838)	142,085	06/01/2022.
913017 CH 0	UNITED TECHNOLOGIES CO 2.650		02/28/2020.	TENDERED		1,073,110	1,000,000	997,990	998,553	0	30	0	30	0	998,582	0	1,418	1,418	81,723	11/01/2026.
91324P BM 3	UNITEDHEALTH GROUP INC 3.875		10/15/2020.	MATURED		1,000,000	1,000,000	1,050,000	1,003,445	0	(3,445)	0	(3,445)	0	1,000,000	0	0	0	38,750	10/15/2020.
911308 AA 2	UPS OF AMERICA 8.375		04/01/2020.	MATURED		1,040,000	1,040,000	1,354,441	1,056,978	0	(16,978)	0	(16,978)	0	1,040,000	0	0	0	43,550	04/01/2020.
90331H NG 4	US BANK NA CINCINNATI 2.050		09/23/2020.	REDEEMED		500,000	500,000	499,900	499,966	0	24	0	24	0	499,990	0	10	10	9,396	10/23/2020.
92047W AC 5	VALVOLINE INC 5.500		03/11/2020.	REDEEMED		7,917,665	7,604,000	7,803,358	7,727,696	0	(9,323)	0	(9,323)	0	7,718,373	0	199,292	199,292	274,166	07/15/2024.
92343V AX 2	VERIZON COMMUNICATIONS 4.600		06/29/2020.	MAKE WHOLE CALL		3,094,260	3,000,000	3,024,010	3,003,397	0	(1,399)	0	(1,399)	0	3,001,998	0	(1,998)	(1,998)	196,993	04/01/2021.
92343V DW 1	VERIZON COMMUNICATIONS 3.125		06/29/2020.	MAKE WHOLE CALL		2,093,420	2,000,000	2,009,820	2,005,375	0	(1,186)	0	(1,186)	0	2,004,189	0	(4,189)	(4,189)	142,552	03/16/2022.
918204 AV 0	VF CORP 3.500		03/04/2020.	MAKE WHOLE CALL		8,157,471	7,890,000	8,060,272	7,939,347	0	(5,786)	0	(5,786)	0	7,933,561	0	(43,561)	(43,561)	407,847	09/01/2021.
124857 AE 3	VIACOMCBS INC 4.300		05/04/2020.	MAKE WHOLE CALL		515,095	500,000	526,175	504,703	0	(1,830)	0	(1,830)	0	502,873	0	(2,873)	(2,873)	30,563	02/15/2021.
925524 BG 4	VIACOMCBS INC 4.500		05/18/2020.	MAKE WHOLE CALL		2,064,940	2,000,000	1,966,400	1,995,125	0	1,512	0	1,512	0	1,996,637	0	3,363	3,363	129,190	03/01/2021.
92553P AJ 1	VIACOMCBS INC 3.875		06/11/2020.	TENDERED		1,052,360	1,000,000	983,610	996,243	0	836	0	836	0	997,079	0	2,921	2,921	71,304	12/15/2021.
92553P AM 4	VIACOMCBS INC 3.125		05/28/2020.	TENDERED		2,051,180	2,000,000	1,982,460	1,995,134	0	778	0	778	0	1,995,912	0	4,088	4,088	79,479	06/15/2022.
92553P AR 3	VIACOMCBS INC 3.250		05/28/2020.	TENDERED		1,546,110	1,500,000	1,487,220	1,495,382	0	556	0	556	0	1,495,938	0	4,062	4,062	80,370	03/15/2023.
92826C AB 8	VISA INC 2.200		12/14/2020.	MATURED		1,000,000	1,000,000	999,150	999,826	0	174	0	174	0	1,000,000	0	0	0	22,000	12/14/2020.
931142 CU 5	WALMART INC 3.625		07/08/2020.	MATURED		1,000,000	1,000,000	1,093,620	1,006,504	0	(6,504)	0	(6,504)	0	1,000,000	0	0	0	36,250	07/08/2020.
931142 CZ 4	WALMART INC 3.250		10/25/2020.	MATURED		3,000,000	3,000,000	2,988,570	2,998,829	0	1,171	0	1,171	0	3,000,000	0	0	0	97,500	10/25/2020.
25468P DK 9	WALT DISNEY COMPANY 3.000		03/05/2020.	U S BANCORP		2,194,440	2,000,000	2,119,260	2,078,731	0	(2,261)	0	(2,261)	0	2,076,470	0	117,970	117,970	34,333	02/13/2026.
254687 CH 7	WALT DISNEY COMPANY 5.650		08/15/2020.	MATURED		1,000,000	1,000,000	1,037,250	1,016,656	0	(16,656)	0	(16,656)	0	1,000,000	0	0	0	56,500	08/15/2020.
254687 FL 5	WALT DISNEY COMPANY 2.000		03/04/2020.	HSBC		5,104,950	5,000,000	4,930,270	4,932,215	0	1,188	0	1,188	0	4,933,403	0	171,547	171,547	50,000	09/01/2029.
94106L AW 9	WASTE MANAGEMENT INC 4.750		06/30/2020.	MATURED		2,000,000	2,000,000	2,048,050	2,003,161	0	(3,161)	0	(3,161)	0	2,000,000	0	0	0	47,500	06/30/2020.

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'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	Stated Contractual Maturity Date
941063 AQ 2	WASTE MANAGEMENT INC 4.600		12/03/2020.	REDEEMED		2,000,000	2,000,000	1,998,140	1,999,616	0	78	0	78	0	1,999,694	0	306	306	115,511	03/01/2021.
94856U AA 9	WEEKLEY HOMES LLC 6.625		09/23/2020.	TENDERED		2,798,707	2,661,000	2,591,738	2,604,084	0	6,149	0	6,149	0	2,610,234	0	50,766	50,766	332,607	08/15/2025.
94974B GR 5	WELLS FARGO & CO 2.550		12/07/2020.	MATURED		1,000,000	1,000,000	994,730	998,946	0	1,054	0	1,054	0	1,000,000	0	0	0	25,500	12/07/2020.
95709T AD 2	WESTAR ENERGY 5.100		05/11/2020.	MAKE WHOLE CALL		723,064	717,000	763,705	720,154	0	(2,182)	0	(2,182)	0	717,972	0	(972)	(972)	36,130	07/15/2020.
72925P AC 9	WEYERHAEUSER CO 4.700		05/18/2020.	MAKE WHOLE CALL		2,067,580	2,000,000	1,980,080	1,997,007	0	892	0	892	0	1,997,900	0	2,100	2,100	131,030	03/15/2021.
72925P AD 7	WEYERHAEUSER CO 3.250		09/28/2020.	MAKE WHOLE CALL		973,109	910,000	880,243	896,452	0	3,010	0	3,010	0	899,461	0	10,539	10,539	93,751	03/15/2023.
962166 BW 3	WEYERHAEUSER CO 4.625		12/16/2020.	MAKE WHOLE CALL		1,392,088	1,250,000	1,314,598	1,279,169	0	(7,166)	0	(7,166)	0	1,272,003	0	(22,003)	(22,003)	214,514	09/15/2023.
96950F AD 6	WILLIAMS COMPANIES INC 5.250		03/15/2020.	MATURED		1,000,000	1,000,000	999,450	999,823	0	177	0	177	0	1,000,000	0	0	0	26,250	03/15/2020.
96950F AG 9	WILLIAMS COMPANIES INC 4.125		08/15/2020.	REDEEMED		2,000,000	2,000,000	1,999,820	1,999,903	0	(119)	0	(119)	0	1,999,784	0	216	216	61,875	11/15/2020.
982526 AQ 8	WM WRIGLEY JR CO (144A 3.375		10/21/2020.	MATURED		1,000,000	1,000,000	1,017,940	1,002,057	0	(2,057)	0	(2,057)	0	1,000,000	0	0	0	33,750	10/21/2020.
98212B AH 6	WPX ENERGY INC 5.750		06/01/2020.	BARCLAYS CAPITAL INC		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,535	06/01/2026.
984121 CD 3	XEROX CORP 4.500		12/30/2020.	MAKE WHOLE CALL		1,022,103	1,000,000	992,460	998,702	0	752	0	752	0	999,454	0	546	546	65,806	05/15/2021.
984121 CH 4	XEROX CORP 2.800		05/15/2020.	MATURED		2,000,000	2,000,000	1,899,260	1,990,792	0	9,208	0	9,208	0	2,000,000	0	0	0	28,000	05/15/2020.
98956P AK 8	ZIMMER BIOMET HOLDINGS 2.700		04/01/2020.	MATURED		1,000,000	1,000,000	999,480	999,927	0	73	0	73	0	1,000,000	0	0	0	13,500	04/01/2020.
67077M AB 4	NUTRIEN LTD 4.875	A	03/30/2020.	MATURED		4,704,000	4,704,000	4,805,582	4,725,559	0	(21,559)	0	(21,559)	0	4,704,000	0	0	0	114,660	03/30/2020.
893526 DK 6	TRANSCANADA PIPELINES 3.800	A	10/01/2020.	MATURED		3,000,000	3,000,000	2,992,290	2,999,184	0	816	0	816	0	3,000,000	0	0	0	114,000	10/01/2020.
00084D AJ 9	ABN AMRO BANK NV (144A 2.450	D	06/04/2020.	MATURED		2,000,000	2,000,000	1,996,400	1,999,625	0	375	0	375	0	2,000,000	0	0	0	24,500	06/04/2020.
02364W AV 7	AMERICA MOVIL SA 5.000	D	03/30/2020.	MATURED		582,000	582,000	578,252	581,789	0	211	0	211	0	582,000	0	0	0	14,550	03/30/2020.
046353 AK 4	ASTRAZENECA PLC 2.375	D	11/16/2020.	MATURED		1,000,000	1,000,000	995,840	999,221	0	779	0	779	0	1,000,000	0	0	0	23,750	11/16/2020.
05541V AA 4	BG ENERGY CAPITAL (144 4.000	D	12/09/2020.	MATURED		3,000,000	3,000,000	2,965,410	2,996,051	0	3,949	0	3,949	0	3,000,000	0	0	0	120,000	12/09/2020.
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625	D	02/15/2020.	MATURED		3,000,000	3,000,000	3,075,610	3,001,127	0	(1,127)	0	(1,127)	0	3,000,000	0	0	0	69,375	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875	D	01/22/2020.	TENDERED		1,075,870	1,000,000	1,068,320	1,044,051	0	(663)	0	(663)	0	1,043,388	0	(43,388)	(43,388)	81,898	11/26/2023.
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200	D	10/29/2020.	MAKE WHOLE CALL		2,090,860	2,000,000	1,993,840	1,998,293	0	526	0	526	0	1,998,818	0	1,182	1,182	146,682	06/15/2022.
225433 AK 7	CREDIT SUISSE FUNDING 3.125	D	12/10/2020.	MATURED		1,000,000	1,000,000	998,120	999,610	0	390	0	390	0	1,000,000	0	0	0	31,250	12/10/2020.
23636A AD 3	DANSKE BANK A/S (144A) 2.750	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,920	1,999,338	0	662	0	662	0	2,000,000	0	0	0	55,000	09/17/2020.
25156P AU 7	DEUTSCHE TELEKOM INT F 1.950	D	05/26/2020.	TENDERED		1,015,730	1,000,000	1,000,750	1,000,251	0	(62)	0	(62)	0	1,000,189	0	(189)	(189)	29,109	09/19/2021.
25243Y AP 4	DIAGEO CAPITAL PLC 4.828	D	07/15/2020.	MATURED		1,000,000	1,000,000	1,054,030	1,003,643	0	(3,643)	0	(3,643)	0	1,000,000	0	0	0	48,280	07/15/2020.
40052V AA 2	GRUPO BIMBO SAB (144A) 4.875	D	06/30/2020.	MATURED		248,000	248,000	248,640	248,044	0	(44)	0	(44)	0	248,000	0	0	0	6,045	06/30/2020.
44987C AC 2	ING BANK NV (144A) 2.450	D	03/16/2020.	MATURED		1,000,000	1,000,000	998,130	999,880	0	120	0	120	0	1,000,000	0	0	0	12,250	03/16/2020.
44987C AG 3	ING BANK NV (144A) 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,300	999,890	0	110	0	110	0	1,000,000	0	0	0	27,000	08/17/2020.
478375 AD 0	JOHNSON CONTROLS INTER 5.000	D	03/30/2020.	MATURED		1,000,000	1,000,000	1,072,440	1,005,726	0	(5,726)	0	(5,726)	0	1,000,000	0	0	0	25,000	03/30/2020.
N4281@ BG 9	KONINKLIJKE VOPAK NV 5.320	D	06/19/2020.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	106,400	06/19/2020.
53944V AE 9	LLOYDS BANK PLC 2.400	D	03/17/2020.	MATURED		1,000,000	1,000,000	998,360	999,891	0	109	0	109	0	1,000,000	0	0	0	12,000	03/17/2020.
53944V AH 2	LLOYDS BANK PLC 3.500	D	05/21/2020.	TENDERED		3,272,217	3,007,000	2,982,604	2,992,441	0	1,030	0	1,030	0	2,993,471	0	13,529	13,529	319,886	05/14/2025.
53944V AK 5	LLOYDS BANK PLC 2.700	D	08/17/2020.	MATURED		3,000,000	3,000,000	3,042,810	3,005,733	0	(5,733)	0	(5,733)	0	3,000,000	0	0	0	81,000	08/17/2020.
65557C AX 1	NORDEA BANK ABP (144A) 2.125	D	05/29/2020.	MATURED		1,000,000	1,000,000	999,160	999,865	0	135	0	135	0	1,000,000	0	0	0	10,625	05/29/2020.
714264 AA 6	PERNOD-RICARD SA (144A 5.750	D	11/06/2020.	MAKE WHOLE CALL		5,791,265	5,616,000	5,963,467	5,670,729	0	(28,544)	0	(28,544)	0	5,642,184	0	(26,184)	(26,184)	464,828	04/07/2021.
714264 AD 0	PERNOD-RICARD SA (144A 4.450	D	11/06/2020.	MAKE WHOLE CALL		5,229,665	4,995,000	5,060,275	5,026,665	0	(13,110)	0	(13,110)	0	5,013,555	0	(18,555)	(18,555)	525,478	01/15/2022.
71654Q BV 3	PETROLEOS MEXICANOS 4.250	D	01/22/2020.	CITIGROUP GLOBAL MARKETS		1,555,950	1,500,000	1,502,250	1,501,257	0	(6)	0	(6)	0	1,501,251	0	54,699	54,699	33,469	01/15/2025.
80283L AN 3	SANTANDER UK PLC 2.375	D	03/16/2020.	MATURED		1,000,000	1,000,000	997,850	999,870	0	130	0	130	0	1,000,000	0	0	0	11,875	03/16/2020.
80685Q AA 4	SCHLUMBERGER OILFIELD 4.200	D	06/29/2020.	MAKE WHOLE CALL		1,021,068	1,000,000	1,013,310	1,001,304	0	(791)	0	(791)	0	1,000,513	0	(513)	(513)	61,202	01/15/2021.
83051G AD 0	SKANDINAVISKA ENSKILDA 2.450	D	05/27/2020.	MATURED		1,000,000	1,000,000	998,460	999,844	0	156	0	156	0	1,000,000	0	0	0	12,250	05/27/2020.

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'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	Stated Contractual Maturity Date
83051G AE 8	SKANDINAVISKA ENSKILDA 2.625	D	11/17/2020.	MATURED		1,000,000	1,000,000	994,940	999,045	0	956	0	956	0	1,000,000	0	0	0	26,250	11/17/2020.
833636 AD 5	SOC QUIMICA Y MINERA D 5.500	D	04/21/2020.	MATURED		1,500,000	1,500,000	1,703,125	1,509,616	0	(9,616)	0	(9,616)	0	1,500,000	0	0	0	41,250	04/21/2020.
83368R AF 9	SOCIETE GENERALE (144A 2.625	D	09/16/2020.	MATURED		1,000,000	1,000,000	995,630	999,323	0	677	0	677	0	1,000,000	0	0	0	26,250	09/16/2020.
87020P AE 7	SWEDBANK AB (144A) 2.200	D	03/04/2020.	MATURED		1,000,000	1,000,000	999,340	999,948	0	52	0	52	0	1,000,000	0	0	0	11,000	03/04/2020.
87938W AM 5	TELEFONICA EMISIONES S 5.134	D	04/27/2020.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	77,010	04/27/2020.
89152U AD 4	TOTAL CAPITAL 4.450	D	06/24/2020.	MATURED		1,000,000	1,000,000	1,060,430	1,003,721	0	(3,721)	0	(3,721)	0	1,000,000	0	0	0	22,250	06/24/2020.
902674 XK 1	UBS AG LONDON (144A) 2.450	D	11/02/2020.	REDEEMED		1,000,000	1,000,000	999,080	999,701	0	253	0	253	0	999,954	0	46	46	22,526	12/01/2020.
90351D AA 5	UBS GROUP FUNDING (144 2.950	D	09/24/2020.	MATURED		2,000,000	2,000,000	2,003,500	2,000,492	0	(492)	0	(492)	0	2,000,000	0	0	0	59,000	09/24/2020.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		2,000,000	2,000,000	1,982,100	1,998,608	0	1,392	0	1,392	0	2,000,000	0	0	0	80,000	08/12/2020.
96122W AK 6	WESTPAC BANKING CORP (2.250	D	11/09/2020.	MATURED		1,000,000	1,000,000	996,530	999,363	0	637	0	637	0	1,000,000	0	0	0	22,500	11/09/2020.
980888 AD 3	WOOLWORTHS LIMITED (14 4.000	D	09/22/2020.	MATURED		2,000,000	2,000,000	1,997,540	1,999,689	0	311	0	311	0	2,000,000	0	0	0	80,000	09/22/2020.
04542B MS 8	ABFC 2005-AQ1 A4 5.010	..	12/25/2020.	PAID ON PRINCIPAL		892,417	892,417	870,107	728,714	0	163,704	0	163,704	0	892,417	0	0	0	24,779	01/25/2034.
00841L AB 2	ABMT 2014-3 A2 CMO (14 3.500	..	12/25/2020.	PAID ON PRINCIPAL		771,895	771,895	776,900	775,281	0	(3,386)	0	(3,386)	0	771,895	0	0	0	16,082	11/25/2044.
00841X AG 5	ABMT 2015-2 A7 CMO 3.500	..	10/25/2020.	PAID ON PRINCIPAL		1,444,147	1,444,147	1,483,185	1,458,100	0	(13,953)	0	(13,953)	0	1,444,147	0	0	0	25,930	03/25/2045.
00841Y AH 1	ABMT 2015-3 A8 CMO (14 3.000	..	11/25/2020.	PAID ON PRINCIPAL		7,340,249	7,340,249	7,457,234	7,408,842	0	(68,593)	0	(68,593)	0	7,340,249	0	0	0	132,037	04/25/2045.
00842A AK 5	ABMT 2015-4 A10 CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,382,517	1,382,517	1,391,157	1,389,284	0	(6,767)	0	(6,767)	0	1,382,517	0	0	0	26,103	06/25/2045.
00842A AD 1	ABMT 2015-4 A4 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		3,041,539	3,041,539	3,033,935	3,033,673	0	7,866	0	7,866	0	3,041,539	0	0	0	66,999	06/25/2045.
00842V AC 7	ABMT 2016-3 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,595,745	1,595,745	1,639,628	1,638,338	0	(42,593)	0	(42,593)	0	1,595,745	0	0	0	34,545	08/25/2046.
004375 CE 9	ACCR 2004-4 A2C 1.148	..	12/28/2020.	PAID ON PRINCIPAL		141,599	141,599	136,112	141,623	0	(24)	0	(24)	0	141,599	0	0	0	1,497	01/25/2035.
004375 CF 6	ACCR 2004-4 A2D .848	..	12/28/2020.	PAID ON PRINCIPAL		961,581	961,581	819,147	908,771	0	52,810	0	52,810	0	961,581	0	0	0	8,623	01/25/2035.
007036 QM 1	ARMT 2005-8 4A21 CMO 3.580	..	12/25/2020.	PAID ON PRINCIPAL		346,832	346,832	315,277	261,310	0	85,522	0	85,522	0	346,832	0	0	0	8,196	11/25/2035.
07386H SW 2	BALTA 2005-4 22A2 CMO 3.582	..	12/25/2020.	PAID ON PRINCIPAL		670,403	670,403	355,314	166,514	0	503,889	0	503,889	0	670,403	0	0	0	18,442	05/25/2035.
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.223	..	12/25/2020.	PAID ON PRINCIPAL		6,907	6,907	6,650	6,664	0	243	0	243	0	6,907	0	0	0	90	03/25/2033.
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.339	..	12/25/2020.	PAID ON PRINCIPAL		22,978	22,978	22,298	22,331	0	647	0	647	0	22,978	0	0	0	601	05/25/2033.
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.229	..	12/25/2020.	PAID ON PRINCIPAL		195,082	195,082	181,720	176,953	0	18,129	0	18,129	0	195,082	0	0	0	4,364	08/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.623	..	12/25/2020.	PAID ON PRINCIPAL		26,936	26,936	25,674	20,166	0	6,770	0	6,770	0	26,936	0	0	0	586	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.623	..	12/25/2020.	WRITTEN OFF		0	346	330	259	0	2	0	2	0	261	0	(261)	(261)	11	11/25/2035.
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	12/25/2020.	PAID ON PRINCIPAL		78,606	78,606	72,710	41,343	0	37,263	0	37,263	0	78,606	0	0	0	2,111	03/25/2037.
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	12/25/2020.	WRITTEN OFF		0	23,523	21,759	12,372	0	(13)	0	(13)	0	12,360	0	(12,360)	(12,360)	623	03/25/2037.
07384M F8 0	BSARM 2004-1 11A1 CMO 3.226	..	11/25/2020.	PAID ON PRINCIPAL		199,437	199,437	163,165	146,121	0	53,316	0	53,316	0	199,437	0	0	0	5,912	04/25/2034.
07387A FX 8	BSARM 2005-12 12A1 CMO 2.866	..	12/25/2020.	PAID ON PRINCIPAL		288,005	288,005	178,563	136,956	0	151,049	0	151,049	0	288,005	0	0	0	5,874	02/25/2036.
07387A FX 8	BSARM 2005-12 12A1 CMO 2.866	..	12/25/2020.	WRITTEN OFF		0	24,004	14,882	11,415	0	(540)	0	(540)	0	10,875	0	(10,875)	(10,875)	766	02/25/2036.
07387A FX 8	BSARM 2005-12 12A1 CMO 2.866	..	11/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(1,343)	(833)	(639)	0	21	0	21	0	(617)	0	617	617	0	02/25/2036.
07401C AV 5	BSARM 2007-4 22A1 CMO 3.606	..	12/25/2020.	PAID ON PRINCIPAL		276,115	276,115	198,803	133,175	0	142,940	0	142,940	0	276,115	0	0	0	7,064	06/25/2047.
07401C AV 5	BSARM 2007-4 22A1 CMO 3.606	..	12/25/2020.	WRITTEN OFF		0	5,395	3,884	2,602	0	(22)	0	(22)	0	2,580	0	(2,580)	(2,580)	143	06/25/2047.
07401C AV 5	BSARM 2007-4 22A1 CMO 4.053	..	02/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(838)	(604)	(404)	0	1	0	1	0	(403)	0	403	403	0	06/25/2047.
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.177	..	12/25/2020.	PAID ON PRINCIPAL		275,458	275,458	236,052	192,690	0	82,768	0	82,768	0	275,458	0	0	0	5,073	01/25/2036.
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.177	..	12/25/2020.	WRITTEN OFF		0	2,643	2,265	1,849	0	(83)	0	(83)	0	1,766	0	(1,766)	(1,766)	52	01/25/2036.
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.540	..	10/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(13,671)	(11,715)	(9,563)	0	494	0	494	0	(9,069)	0	9,069	9,069	0	01/25/2036.
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500	..	12/25/2020.	PAID ON PRINCIPAL		5,270,790	5,270,790	5,207,375	5,215,395	0	55,395	0	55,395	0	5,270,790	0	0	0	111,434	03/25/2048.
17321L AA 7	CMLTI 2013-J1 A1 CMO (3.500	..	12/25/2020.	PAID ON PRINCIPAL		6,145,546	6,145,546	6,245,411	6,237,939	0	(92,393)	0	(92,393)	0	6,145,546	0	0	0	123,592	10/25/2043.
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000	..	06/25/2020.	PAID ON PRINCIPAL		26,458	26,458	26,326	26,366	(1)	92	0	91	0	26,458	0	0	0	322	08/25/2020.

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'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	Stated Contractual Maturity Date
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		346,789	346,789	316,404	271,893	0	74,896	0	74,896	0	346,789	0	0	0	10,885	06/25/2036.
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		24,592	24,592	22,010	4,090	0	20,502	0	20,502	0	24,592	0	0	0	779	06/25/2037.
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		12/25/2020.	WRITTEN OFF		0	3,067	2,745	510	0	3	0	3	0	513	0	(513)	(513)	30	06/25/2037.
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		02/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(453)	(405)	(75)	0	(1)	0	(1)	0	(76)	0	76	76	0	06/25/2037.
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		198,023	198,023	132,675	89,269	0	108,754	0	108,754	0	198,023	0	0	0	9,214	09/25/2037.
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		48,300	48,300	33,433	7,179	0	41,121	0	41,121	0	48,300	0	0	0	56	11/25/2036.
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.029		07/25/2020.	PAID ON PRINCIPAL		182,303	182,303	135,448	56,277	0	126,026	0	126,026	0	182,303	0	0	0	4,294	06/25/2032.
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		86,205	86,205	89,384	85,943	0	263	0	263	0	86,205	0	0	0	2,428	12/25/2033.
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		10/25/2020.	WRITTEN OFF		0	214	184	144	0	(144)	0	(144)	0	0	0	0	0	7	08/25/2020.
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		06/25/2020.	PAID ON PRINCIPAL		27,545	27,545	16,309	16,309	0	11,236	0	11,236	0	27,545	0	0	0	259	08/25/2020.
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		05/01/2020.	WRITTEN OFF		0	22	13	13	0	(3)	0	(3)	0	10	0	(10)	(10)	0	08/25/2020.
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		930,386	930,386	913,378	918,087	0	12,299	0	12,299	0	930,386	0	0	0	20,066	08/25/2043.
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		1,708,890	1,708,890	1,734,524	1,732,419	0	(23,529)	0	(23,529)	0	1,708,890	0	0	0	38,383	03/25/2045.
12594X AA 2	CSMC 2017-HL1 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		3,313,813	3,313,813	3,379,572	3,360,032	0	(46,218)	0	(46,218)	0	3,313,813	0	0	0	71,368	06/25/2047.
12594X AC 8	CSMC 2017-HL1 A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		2,945,616	2,945,616	3,013,274	2,978,714	0	(33,098)	0	(33,098)	0	2,945,616	0	0	0	63,438	06/25/2047.
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		1,448,028	1,448,028	1,468,843	1,451,451	0	(3,423)	0	(3,423)	0	1,448,028	0	0	0	21,602	08/25/2045.
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		12/25/2020.	PAID ON PRINCIPAL		15,683	15,683	10,850	10,850	0	4,833	0	4,833	0	15,683	0	0	0	588	06/25/2018.
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		10/25/2020.	WRITTEN OFF		0	98,418	68,090	68,090	0	18,040	0	18,040	0	86,130	0	(86,130)	(86,130)	3,610	06/25/2018.
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		12/25/2020.	PAID ON PRINCIPAL		329,514	329,514	288,840	235,000	0	94,514	0	94,514	0	329,514	0	0	0	10,104	09/25/2035.
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		12/25/2020.	WRITTEN OFF		0	1,680	1,473	1,198	0	(147)	0	(147)	0	1,052	0	(1,052)	(1,052)	81	09/25/2035.
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(46)	(40)	(32)	0	2	0	2	0	(31)	0	31	31	0	09/25/2035.
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		12/25/2020.	PAID ON PRINCIPAL		30,182	30,182	30,008	13,894	0	16,288	0	16,288	0	30,182	0	0	0	949	12/25/2035.
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		12/25/2020.	WRITTEN OFF		0	270	269	124	0	(9)	0	(9)	0	116	0	(116)	(116)	13	12/25/2035.
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		04/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(7)	(7)	(3)	0	0	0	0	0	(3)	0	3	3	0	12/25/2035.
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		195,340	195,340	174,829	95,421	0	99,919	0	99,919	0	195,340	0	0	0	8,028	12/25/2036.
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2020.	WRITTEN OFF		0	265	237	129	0	(22)	0	(22)	0	107	0	(107)	(107)	12	12/25/2036.
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		12/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(890)	(797)	(435)	0	118	0	118	0	(317)	0	317	317	0	12/25/2036.
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		08/25/2020.	VARIOUS		1,530,378	1,914,489	1,650,378	1,076,485	(0)	19,080	0	19,080	0	1,095,565	0	434,812	434,812	80,018	05/25/2036.
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		08/25/2020.	WRITTEN OFF		0	55,650	47,973	31,291	0	109	0	109	0	31,400	0	(31,400)	(31,400)	478	05/25/2036.
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		05/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(1,250)	(1,078)	(703)	0	42	0	42	0	(661)	0	661	661	0	05/25/2036.
126671 PV 2	CWL 2002-S1 A5 6.460		12/25/2020.	PAID ON PRINCIPAL		244	244	257	244	0	1	0	1	0	244	0	0	0	9	05/25/2032.
126671 RX 6	CWL 2002-S3 M1 4.800		12/25/2020.	PAID ON PRINCIPAL		3,533	3,533	3,245	979	0	2,554	0	2,554	0	3,533	0	0	0	97	05/25/2032.
126673 TD 4	CWL 2004-S1 A3 5.115		10/25/2020.	PAID ON PRINCIPAL		89,462	89,462	81,411	85,161	0	4,301	0	4,301	0	89,462	0	0	0	1,920	02/25/2035.
29977K AA 1	EVER 2013-2 A CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		2,698,991	2,698,991	2,677,021	2,680,653	0	18,337	0	18,337	0	2,698,991	0	0	0	56,099	06/25/2043.
32029A AE 7	FFML 2006-FF18 A2D .381		08/13/2020.	VARIOUS		4,948,682	5,312,783	2,415,351	1,103,692	0	326,358	0	326,358	0	1,430,051	0	3,518,632	3,518,632	37,979	12/25/2037.
33767C AP 2	FKMT 2015-1 A9 CMO 3.000		09/25/2020.	PAID ON PRINCIPAL		1,435,785	1,435,785	1,454,630	1,440,651	0	(4,866)	0	(4,866)	0	1,435,785	0	0	0	18,861	03/25/2045.
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		12/25/2020.	PAID ON PRINCIPAL		48,729	48,729	35,146	8,196	0	40,534	0	40,534	0	48,729	0	0	0	1,531	04/25/2036.
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		12/25/2020.	WRITTEN OFF		0	3,328	2,400	560	0	(13)	0	(13)	0	546	0	(546)	(546)	107	04/25/2036.
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		11/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(613)	(442)	(103)	0	4	0	4	0	(100)	0	100	100	0	04/25/2036.
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		12/25/2020.	PAID ON PRINCIPAL		183,292	183,292	158,548	163,526	0	19,767	0	19,767	0	183,292	0	0	0	4,077	07/25/2033.
36242D HQ 9	GSAMP 2004-AHL M1 1.123		12/28/2020.	PAID ON PRINCIPAL		458,282	458,282	348,580	396,740	0	61,542	0	61,542	0	458,282	0	0	0	4,869	08/25/2034.

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'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	Stated Contractual Maturity Date
466247 LU 5	JPMMT 2005-A1 4A1 CMO 2.935	..	12/25/2020.	PAID ON PRINCIPAL		376,152	376,152	377,409	376,488	0	(336)	0	(336)	0	376,152	0	0	0	4,255	02/25/2035.
466247 YK 3	JPMMT 2005-A8 1A3 CMO 2.964	..	12/25/2020.	PAID ON PRINCIPAL		279,134	279,134	257,894	219,610	0	59,523	0	59,523	0	279,134	0	0	0	5,444	11/25/2035.
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.222	..	12/25/2020.	PAID ON PRINCIPAL		166,386	166,386	118,267	78,307	0	88,079	0	88,079	0	166,386	0	0	0	3,451	08/25/2036.
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.222	..	12/25/2020.	WRITTEN OFF		0	4,489	3,191	2,113	0	(76)	0	(76)	0	2,037	0	(2,037)	(2,037)	150	08/25/2036.
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.252	..	08/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(50)	(36)	(24)	0	0	0	0	0	(23)	0	23	23	0	08/25/2036.
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.116	..	12/25/2020.	PAID ON PRINCIPAL		149,528	149,528	126,234	57,914	0	91,614	0	91,614	0	149,528	0	0	0	3,265	01/25/2037.
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.116	..	11/25/2020.	WRITTEN OFF		0	19,384	16,365	7,508	0	69	0	69	0	7,577	0	(7,577)	(7,577)	126	01/25/2037.
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.116	..	12/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(7,013)	(5,920)	(2,716)	0	37	0	37	0	(2,679)	0	2,679	2,679	0	01/25/2037.
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.637	..	12/25/2020.	PAID ON PRINCIPAL		141,934	141,934	138,541	83,973	0	57,961	0	57,961	0	141,934	0	0	0	3,312	04/25/2037.
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.687	..	07/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(5)	(4)	(3)	0	0	0	0	0	(3)	0	3	3	0	04/25/2037.
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		995,031	995,031	974,820	974,919	0	20,112	0	20,112	0	995,031	0	0	0	18,781	03/25/2043.
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		14,024,193	14,024,193	13,924,775	13,927,710	0	96,483	0	96,483	0	14,024,193	0	0	0	305,769	05/25/2043.
46644V BK 1	JPMMT 2015-4 2A3 CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,382,325	1,382,325	1,379,517	1,379,533	0	2,792	0	2,792	0	1,382,325	0	0	0	27,639	06/25/2045.
46646B AC 2	JPMMT 2016-1 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,826,181	1,826,181	1,872,406	1,873,751	0	(47,570)	0	(47,570)	0	1,826,181	0	0	0	39,150	05/25/2046.
46646B AE 8	JPMMT 2016-1 A5 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,779,353	1,779,353	1,829,953	1,817,993	0	(38,641)	0	(38,641)	0	1,779,353	0	0	0	38,146	05/25/2046.
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		4,898,897	4,898,897	4,931,046	4,925,529	0	(26,633)	0	(26,633)	0	4,898,897	0	0	0	108,954	01/25/2047.
46648H AC 7	JPMMT 2017-2 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,113,927	1,113,927	1,133,159	1,129,262	0	(15,335)	0	(15,335)	0	1,113,927	0	0	0	22,931	05/25/2047.
46648H AE 3	JPMMT 2017-2 A5 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		4,444,278	4,444,278	4,428,075	4,423,032	(0)	21,247	0	21,247	0	4,444,278	0	0	0	91,491	05/25/2047.
46647S AE 0	JPMMT 2017-3 1A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		4,904,602	4,904,602	5,006,909	4,986,463	0	(81,861)	0	(81,861)	0	4,904,602	0	0	0	94,936	08/25/2047.
46649H AC 6	JPMMT 2017-6 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		10,480,777	10,480,777	10,624,069	10,604,493	0	(123,716)	0	(123,716)	0	10,480,777	0	0	0	207,835	12/25/2048.
46649T AE 6	JPMMT 2018-3 A5 CMO (1 3.500	..	12/25/2020.	PAID ON PRINCIPAL		5,476,192	5,476,192	5,459,079	5,460,216	0	15,976	0	15,976	0	5,476,192	0	0	0	117,736	09/25/2048.
585498 AA 6	MELLO 2018-MTG1 A1 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		2,307,183	2,307,183	2,278,343	2,280,769	0	26,414	0	26,414	0	2,307,183	0	0	0	47,831	03/25/2048.
585498 AC 2	MELLO 2018-MTG1 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		9,228,743	9,228,743	9,189,810	9,194,704	0	34,040	0	34,040	0	9,228,743	0	0	0	191,324	03/25/2048.
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	12/26/2020.	PAID ON PRINCIPAL		516,072	516,072	519,620	350,293	0	165,779	0	165,779	0	516,072	0	0	0	14,107	04/26/2036.
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	08/25/2020.	PAID ON PRINCIPAL		555,991	555,991	565,547	557,604	0	(1,613)	0	(1,613)	0	555,991	0	0	0	6,779	04/25/2046.
67400A AC 6	OAKS 2015-2 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,055,620	1,055,620	1,057,764	1,057,208	0	(1,589)	0	(1,589)	0	1,055,620	0	0	0	20,822	10/25/2045.
67400A AH 5	OAKS 2015-2 A8 CMO 3.500	..	11/25/2020.	PAID ON PRINCIPAL		1,296,300	1,296,300	1,315,745	1,303,952	0	(7,651)	0	(7,651)	0	1,296,300	0	0	0	24,122	10/25/2045.
69121P DE 0	OWNIT 2006-2 A2B 6.132	..	12/25/2020.	PAID ON PRINCIPAL		523,646	523,646	442,153	170,811	0	352,835	0	352,835	0	523,646	0	0	0	10,509	01/25/2037.
74387L AE 1	PFMT 2019-1 A3 CMO (14 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,766,539	2,766,539	2,793,772	2,786,255	0	(19,716)	0	(19,716)	0	2,766,539	0	0	0	57,924	12/25/2049.
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	12/25/2020.	PAID ON PRINCIPAL		7,997	7,997	7,974	7,970	0	27	0	27	0	7,997	0	0	0	167	08/25/2045.
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	12/25/2020.	PAID ON PRINCIPAL		25,150	25,150	25,175	25,063	0	86	0	86	0	25,150	0	0	0	510	10/25/2020.
69374J AC 5	PSMC 2018-3 A3 CMO (14 4.000	..	10/25/2020.	PAID ON PRINCIPAL		3,622,514	3,622,514	3,639,494	3,627,469	0	(4,955)	0	(4,955)	0	3,622,514	0	0	0	62,439	08/25/2048.
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	12/25/2020.	PAID ON PRINCIPAL		86,512	86,512	82,150	77,085	0	9,428	0	9,428	0	86,512	0	0	0	2,396	06/25/2033.
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	12/25/2020.	PAID ON PRINCIPAL		146,080	146,080	130,230	114,586	0	31,494	0	31,494	0	146,080	0	0	0	4,849	07/25/2036.
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	12/25/2020.	WRITTEN OFF		0	24,452	21,799	19,180	0	(752)	0	(752)	0	18,428	0	(18,428)	(18,428)	1,027	07/25/2036.
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	10/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(5,947)	(5,301)	(4,665)	0	211	0	211	0	(4,453)	0	4,453	4,453	0	07/25/2036.
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	12/25/2020.	PAID ON PRINCIPAL		404,140	404,140	383,301	292,443	0	111,697	0	111,697	0	404,140	0	0	0	12,629	01/25/2037.
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	12/25/2020.	WRITTEN OFF		0	32,729	31,041	23,683	0	(1,380)	0	(1,380)	0	22,303	0	(22,303)	(22,303)	1,195	01/25/2037.
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(4,059)	(3,850)	(2,937)	0	136	0	136	0	(2,801)	0	2,801	2,801	0	01/25/2037.
82281E AK 3	SCOT 2016-1 1A10 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,920,800	1,920,800	1,956,815	1,948,390	0	(27,590)	0	(27,590)	0	1,920,800	0	0	0	41,850	11/25/2046.
82280R AA 7	SCOT 2017-1 A1 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		4,093,692	4,093,692	4,092,412	4,091,566	0	2,126	0	2,126	0	4,093,692	0	0	0	89,476	04/25/2047.
82280R AD 1	SCOT 2017-1 A4 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		2,981,003	2,981,003	3,021,526	3,009,561	0	(28,557)	0	(28,557)	0	2,981,003	0	0	0	65,155	04/25/2047.

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'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	Stated Contractual Maturity Date
82281F AA 2	SCOT 2017-2 A1 3.500		12/25/2020.	PAID ON PRINCIPAL		4,105,668	4,105,668	4,190,347	4,174,373	0	(68,705)	0	(68,705)	0	4,105,668	0	0	0	86,478	10/25/2047.
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		628,333	628,333	646,005	637,168	0	(8,835)	0	(8,835)	0	628,333	0	0	0	13,043	07/25/2042.
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		452,206	452,206	472,202	461,874	0	(9,667)	0	(9,667)	0	452,206	0	0	0	7,352	09/25/2042.
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		12/25/2020.	PAID ON PRINCIPAL		2,178,760	2,178,760	2,157,638	2,182,532	(25,603)	21,831	0	(3,772)	0	2,178,760	0	0	0	43,976	05/25/2043.
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		2,336,840	2,336,840	2,375,003	2,364,916	0	(28,076)	0	(28,076)	0	2,336,840	0	0	0	44,026	05/25/2043.
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		2,312,807	2,312,807	2,261,174	2,265,020	(0)	47,787	0	47,787	0	2,312,807	0	0	0	43,770	06/25/2043.
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		12/25/2020.	PAID ON PRINCIPAL		1,790,749	1,790,749	1,813,972	1,804,453	0	(13,705)	0	(13,705)	0	1,790,749	0	0	0	39,324	04/25/2044.
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		982,926	982,926	989,530	986,599	0	(3,673)	0	(3,673)	0	982,926	0	0	0	19,517	11/25/2044.
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		698,367	698,367	701,423	700,366	0	(1,999)	0	(1,999)	0	698,367	0	0	0	14,838	07/25/2045.
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		931,157	931,157	934,940	932,009	0	(852)	0	(852)	0	931,157	0	0	0	16,957	07/25/2045.
81746M AA 8	SEMT 2015-4 A1 CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		355,046	355,046	359,872	358,676	0	(3,630)	0	(3,630)	0	355,046	0	0	0	6,231	11/25/2030.
81746N AK 4	SEMT 2016-3 A10 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		1,506,924	1,506,924	1,554,957	1,534,898	0	(27,974)	0	(27,974)	0	1,506,924	0	0	0	31,325	11/25/2046.
81746T AD 7	SEMT 2017-1 A4 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		727,851	727,851	742,408	735,463	0	(7,611)	0	(7,611)	0	727,851	0	0	0	16,138	02/25/2047.
81746K AA 2	SEMT 2017-2 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		2,022,778	2,022,778	2,039,529	2,036,963	0	(14,185)	0	(14,185)	0	2,022,778	0	0	0	47,268	02/25/2047.
81746X AA 4	SEMT 2017-3 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		2,694,500	2,694,500	2,677,239	2,677,537	0	16,964	0	16,964	0	2,694,500	0	0	0	58,126	04/25/2047.
81746X AD 8	SEMT 2017-3 A4 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		2,195,519	2,195,519	2,227,422	2,219,920	0	(24,401)	0	(24,401)	0	2,195,519	0	0	0	47,362	04/25/2047.
81745X AA 5	SEMT 2017-4 A1 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		3,714,104	3,714,104	3,798,252	3,785,994	0	(71,889)	0	(71,889)	0	3,714,104	0	0	0	73,115	07/25/2047.
81745X AD 9	SEMT 2017-4 A4 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		7,935,803	7,935,803	7,982,059	7,962,445	(0)	(26,643)	0	(26,643)	0	7,935,803	0	0	0	156,223	07/25/2047.
81746F AA 3	SEMT 2017-6 A1 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		2,878,732	2,878,732	2,938,106	2,928,002	0	(49,271)	0	(49,271)	0	2,878,732	0	0	0	60,346	09/25/2047.
81746V AA 8	SEMT 2018-3 A1 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		9,266,282	9,266,282	9,154,797	9,163,246	0	103,036	0	103,036	0	9,266,282	0	0	0	205,154	03/25/2048.
81746V AD 2	SEMT 2018-3 A4 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		4,942,017	4,942,017	4,934,295	4,933,304	0	8,713	0	8,713	0	4,942,017	0	0	0	109,415	03/25/2048.
81747G AD 4	SEMT 2018-5 A4 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		8,420,721	8,420,721	8,327,303	8,358,322	0	62,399	0	62,399	0	8,420,721	0	0	0	170,621	05/25/2048.
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		2,066,196	2,066,196	2,098,480	2,097,203	0	(31,007)	0	(31,007)	0	2,066,196	0	0	0	45,411	12/25/2049.
78471K AE 1	SFPMT 2016-1A 1A4 CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,383,107	1,383,107	1,319,354	1,325,823	0	57,284	0	57,284	0	1,383,107	0	0	0	27,019	11/25/2046.
929227 ZC 3	WAMU 2002-AR18 A CMO 2.563		12/25/2020.	PAID ON PRINCIPAL		1,837	1,837	1,670	1,704	0	133	0	133	0	1,837	0	0	0	46	01/25/2033.
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.509		12/25/2020.	PAID ON PRINCIPAL		14,931	14,931	13,477	13,748	0	1,183	0	1,183	0	14,931	0	0	0	274	03/25/2033.
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.036		12/25/2020.	PAID ON PRINCIPAL		46,084	46,084	28,399	17,416	0	28,668	0	28,668	0	46,084	0	0	0	932	10/25/2036.
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.036		11/25/2020.	WRITTEN OFF		0	470	290	178	0	(1)	0	(1)	0	176	0	(176)	(176)	3	10/25/2036.
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.036		12/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(2,535)	(1,562)	(958)	0	17	0	17	0	(941)	0	941	941	0	10/25/2036.
94989U AC 5	WFMBS 2018-1 A3 CMO (1 3.500		12/25/2020.	PAID ON PRINCIPAL		2,498,309	2,498,309	2,494,405	2,494,371	0	3,938	0	3,938	0	2,498,309	0	0	0	53,522	07/25/2047.
95002J AC 0	WFMBS 2019-2 A3 CMO (1 4.000		11/25/2020.	PAID ON PRINCIPAL		7,129,225	7,129,225	7,258,442	7,328,569	0	(199,344)	0	(199,344)	0	7,129,225	0	0	0	127,085	04/25/2049.
97652R AD 9	WIN 2014-3 A4 CMO 3.500		12/20/2020.	PAID ON PRINCIPAL		563,870	563,870	566,425	565,536	0	(1,667)	0	(1,667)	0	563,870	0	0	0	12,388	11/20/2044.
97653B AC 5	WIN 2015-A A3 CMO 3.500		12/20/2020.	PAID ON PRINCIPAL		1,476,981	1,476,981	1,499,828	1,492,619	0	(15,638)	0	(15,638)	0	1,476,981	0	0	0	28,122	06/20/2045.
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.829		12/20/2020.	PAID ON PRINCIPAL		180,679	180,679	141,833	11,119	0	169,560	0	169,560	0	180,679	0	0	0	3,952	10/20/2035.
29429C AA 3	CGCMT 2016-P3 A1 1.700		01/15/2020.	PAID ON PRINCIPAL		975,626	975,626	975,625	975,016	0	610	0	610	0	975,626	0	0	0	1,878	04/15/2049.
233050 AC 7	DBUBS 2011-LC1A A3 (14 5.002		12/10/2020.	PAID ON PRINCIPAL		5,124,418	5,124,418	5,322,075	5,141,599	0	(17,181)	0	(17,181)	0	5,124,418	0	0	0	181,418	11/10/2046.
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		12/10/2020.	PAID ON PRINCIPAL		225,305	225,305	227,548	225,387	0	(82)	0	(82)	0	225,305	0	0	0	4,389	07/10/2044.
36252A AD 8	GSMS 2015-GS1 AAB 3.553		12/10/2020.	PAID ON PRINCIPAL		65,082	65,082	67,033	65,892	0	(810)	0	(810)	0	65,082	0	0	0	2,312	11/10/2048.
36252A AB 2	GSMS 2015-GS1 A2 3.470		11/10/2020.	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/10/2048.
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069		12/15/2020.	PAID ON PRINCIPAL		3,720,700	3,720,700	3,609,079	3,705,647	0	15,052	0	15,052	0	3,720,700	0	0	0	57,383	11/15/2043.
46590K AA 2	JPMCC 2015-JP1 A1 1.949		04/15/2020.	PAID ON PRINCIPAL		710,046	710,046	712,542	709,675	0	371	0	371	0	710,046	0	0	0	2,410	01/15/2049.
94988H AC 5	WFCM 2012-LC5 A3 2.918		01/15/2020.	PAID ON PRINCIPAL		1,892,378	1,892,378	1,933,342	1,907,993	(5,178)	(10,437)	0	(15,615)	0	1,892,378	0	0	0	7,350	10/15/2045.

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'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	Stated Contractual Maturity Date
94989D AV 1	WFCM 2015-C27 A4 3.190	..	02/15/2020.	PAID ON PRINCIPAL		399,062	399,062	403,550	402,200	(0)	(3,138)	0	(3,138)	0	399,062	0	0	0	1,982	02/15/2048.
95000G AW 4	WFCM 2016-BNK1 A1 1.321	..	12/15/2020.	PAID ON PRINCIPAL		621,569	621,569	621,568	621,345	0	223	0	223	0	621,569	0	0	0	4,483	08/15/2049.
95001M AB 6	WFCM 2017-C38 A2 3.043	..	12/15/2020.	PAID ON PRINCIPAL		586,794	586,794	604,389	595,490	0	(8,696)	0	(8,696)	0	586,794	0	0	0	27,831	07/15/2050.
92936Q AG 3	WFRBS 2012-C6 A4 3.440	..	12/15/2020.	PAID ON PRINCIPAL		285,058	285,058	287,896	285,318	0	(260)	0	(260)	0	285,058	0	0	0	4,928	04/15/2045.
233864 AC 1	DTRT 2018-1 A3 (144A) 2.850	..	09/15/2020.	PAID ON PRINCIPAL		9,967,178	9,967,178	9,967,238	9,967,404	0	(227)	0	(227)	0	9,967,178	0	0	0	102,941	07/15/2021.
233871 AB 8	DTRT 2019-1 A2 (144A) 2.770	..	09/15/2020.	PAID ON PRINCIPAL		656,486	656,486	657,153	656,798	0	(312)	0	(312)	0	656,486	0	0	0	6,817	04/15/2021.
31683Y AJ 3	FIG 2014-1A AR (144A) 1.136	..	10/15/2020.	PAID ON PRINCIPAL		4,640,112	4,640,112	4,640,112	4,636,092	0	4,020	0	4,020	0	4,640,112	0	0	0	61,855	01/15/2027.
393505 F5 6	GT 1998-4 A6 6.530	..	12/01/2020.	PAID ON PRINCIPAL		152,541	152,541	157,212	152,541	0	0	0	0	0	152,541	0	0	0	5,654	04/01/2030.
3899999.	Total - Bonds - Industrial and Miscellaneous					950,273,631	939,733,401	943,790,446	933,442,145	532,884	2,165,658	2,848,452	(149,910)	0	933,292,236	0	6,900,841	6,900,841	36,208,203	XXX
8399997.	Total - Bonds - Part 4					1,694,963,440	1,683,658,121	1,718,408,495	1,678,206,868	532,884	1,552,709	2,848,452	(762,859)	0	1,677,444,010	0	7,438,875	7,438,875	56,594,053	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,322,827,608	1,322,672,743	1,323,381,323	1,323,381,323	0	(653,873)	0	(653,873)	0	1,322,727,450	0	42,615	42,615	2,623,868	XXX
8399999.	Total - Bonds					3,017,791,048	3,006,330,864	3,041,789,817	3,001,588,191	532,884	898,836	2,848,452	(1,416,732)	0	3,000,171,460	0	7,481,491	7,481,491	59,217,921	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					3,564,062	XXX	0	0	0	0	0	0	0	0	0	3,564,062	3,564,062	0	XXX
8999999.	Total - Preferred Stocks					3,564,062	XXX	0	0	0	0	0	0	0	0	0	3,564,062	3,564,062	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					2,571,817	XXX	1,085,770	0	0	0	68,233	(68,233)	0	1,017,537	0	1,554,280	1,554,280	0	XXX
9799999.	Total - Common Stocks					2,571,817	XXX	1,085,770	0	0	0	68,233	(68,233)	0	1,017,537	0	1,554,280	1,554,280	0	XXX
9899999.	Total - Preferred and Common Stocks					6,135,879	XXX	1,085,770	0	0	0	68,233	(68,233)	0	1,017,537	0	5,118,342	5,118,342	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,023,926,927	XXX	3,042,875,587	3,001,588,191	532,884	898,836	2,916,685	(1,484,965)	0	3,001,188,997	0	12,599,833	12,599,833	59,217,921	XXX

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 (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	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
Bonds - U.S. Government																				
831641 FP 5	SBIC 2020-10A 1	..	03/16/2020	GOLDMAN SACHS & CO	09/10/2020	PAID ON PRINCIPAL	25,017	25,017	25,017	25,017	0	0	0	0	0	0	0	0	228	0
0599999.	Total - Bonds - U.S. Government						25,017	25,017	25,017	25,017	0	0	0	0	0	0	0	0	228	0
Bonds - U.S. States, Territories and Possessions																				
575827 R5 1	MASSACHUSETTS CENTRAL ARTERY LTGO S20	..	09/18/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	9,045,000	9,045,000	9,045,000	9,045,000	0	0	0	0	0	0	0	0	612	252
882723 J6 7	TEXAS GO REMK 12/18/19 S2016	..	09/14/2020	BNY MELLON CAPITAL MA	12/01/2020	REDEEMED	1,095,000	1,095,000	1,095,000	1,095,000	0	0	0	0	0	0	0	0	485	87
882721 RM 7	TEXAS MULTI-MODE-MOBILITY FD GO S2006	..	03/18/2020	GOLDMAN SACHS & CO	04/13/2020	GOLDMAN SACHS & CO	21,520,000	21,520,000	21,520,000	21,520,000	0	0	0	0	0	0	0	0	64,930	15,893
1799999.	Total - Bonds - U.S. States, Territories & Possessions						31,660,000	31,660,000	31,660,000	31,660,000	0	0	0	0	0	0	0	0	66,028	16,232
Bonds - U.S. Political Subdivisions of States																				
235308 SL 8	DALLAS ISD GENERAL OBLIG REF S12 (PSF	..	01/01/2020	ST PAUL SURPLUS LINES	01/23/2020	MUNI CENTER	300,000	308,856	314,964	308,621	0	(235)	0	(235)	0	0	6,343	6,343	4,050	3,400
238388 LF 7	DAVENPORT GENERAL OBLIGATION S2012	..	01/01/2020	TRAVELERS EXCESS & SU	06/01/2020	REDEEMED	520,000	525,216	520,000	520,000	0	(5,216)	0	(5,216)	0	0	0	0	10,400	1,733
26371G RT 9	DUBLIN CITY SCHOOL DIST GO REF S2015	..	01/01/2020	DISCOVER SPECIALTY	01/10/2020	RBC CAPITAL MARKETS	600,000	670,020	681,300	669,521	0	(499)	0	(499)	0	0	11,779	11,779	2,867	2,000
425507 GX 2	HENNEPIN CO GENERAL OBLIGATION REF S2	..	09/22/2020	RBC CAPITAL MARKETS	12/01/2020	VARIOUS	4,725,000	4,725,000	4,725,000	4,725,000	0	0	0	0	0	0	0	0	827	284
425507 FE 5	HENNEPIN CO GENERAL OBLIGATION S2017B	..	04/01/2020	BAS-MERRILL LYNCH	04/23/2020	BAS-MERRILL LYNCH	5,660,000	5,660,000	5,660,000	5,660,000	0	0	0	0	0	0	0	0	4,214	0
545896 3X 8	LOUDOUN CO GENERAL OBLIGATION REF S20	..	01/01/2020	TRAVELERS EXCESS & SU	12/01/2020	REDEEMED	1,000,000	1,035,440	1,000,000	1,000,000	0	(35,440)	0	(35,440)	0	0	0	0	50,000	4,167
630412 UF 9	NAPERVILLE GENERAL OBLIGATION S2011	..	01/01/2020	DISCOVER SPECIALTY	12/21/2020	REDEEMED	1,000,000	1,030,370	1,000,000	1,000,000	0	(30,370)	0	(30,370)	0	0	0	0	47,500	3,750
720611 VB 5	PIERCE CO SD#403 BETHEL GO REF S2010	..	01/01/2020	ST PAUL SURPLUS LINES	06/16/2020	REDEEMED	1,000,000	1,011,890	1,000,000	1,000,000	0	(11,890)	0	(11,890)	0	0	0	0	21,667	3,333
720611 VB 5	PIERCE CO SD#403 BETHEL GO REF S2010	..	01/01/2020	TRAVELERS EXCESS & SU	06/16/2020	REDEEMED	1,000,000	1,011,890	1,000,000	1,000,000	0	(11,890)	0	(11,890)	0	0	0	0	21,667	3,333
731197 N7 0	POLK CO GO REF S2015B	..	01/01/2020	ST PAUL SURPLUS LINES	06/08/2020	REDEEMED	3,890,000	3,910,734	3,890,000	3,890,000	0	(20,734)	0	(20,734)	0	0	0	0	75,774	12,156
2499999.	Total - Bonds - U.S. Political Subdivisions of States						19,695,000	19,889,415	19,791,264	19,773,142	0	(116,273)	0	(116,273)	0	0	18,122	18,122	238,965	34,156
Bonds - U.S. Special Revenue and Special Assessment																				
196632 GW 7	COLORADO SPRINGS UTILITIES REF RMKT S	..	04/03/2020	RBC CAPITAL MARKETS	04/17/2020	RBC CAPITAL MARKETS	24,315,000	24,315,000	24,315,000	24,315,000	0	0	0	0	0	0	0	0	69,306	28,071
196632 LH 4	COLORADO SPRINGS UTILITIES REMK S2010	..	09/22/2020	BARCLAYS CAPITAL INC	11/02/2020	VARIOUS	6,995,000	6,995,000	6,995,000	6,995,000	0	0	0	0	0	0	0	0	15,125	3,726
196632 BK 8	COLORADO SPRINGS UTILITIES REV RMKT S	..	09/22/2020	BARCLAYS CAPITAL INC	11/02/2020	REDEEMED	745,000	745,000	745,000	745,000	0	0	0	0	0	0	0	0	94	0
196632 BK 8	COLORADO SPRINGS UTILITIES REV RMKT S	..	07/17/2020	BARCLAYS CAPITAL INC	09/22/2020	TENDERED	11,895,000	11,895,000	11,895,000	11,895,000	0	0	0	0	0	0	0	0	3,123	923
196632 NP 4	COLORADO SPRINGS UTILITIES REV S2012A	..	09/02/2020	VARIOUS	11/02/2020	VARIOUS	12,870,000	12,870,000	12,870,000	12,870,000	0	0	0	0	0	0	0	0	40,000	14,173
20774L RT 4	CONNECTICUT HEALTH & EDL YALE UNIV S0	..	07/24/2020	BARCLAYS CAPITAL INC	08/03/2020	BARCLAYS CAPITAL INC	73,760,000	73,760,000	73,760,000	73,760,000	0	0	0	0	0	0	0	0	3,585	1,569
270777 AC 9	E BATON ROUGE INDL DEV AUTH (EXXON) S	..	09/18/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	0	2,000	867
270852 AB 2	E BATON ROUGE PARISH SEWER EXXON S199	..	06/25/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	0	0	0	227	161
402207 AD 6	GULF COAST INDL DEV AUTH (EXXONMOBIL)	..	06/25/2020	J P MORGAN CHASE SECU	07/01/2020	J P MORGAN CHASE SEC	20,160,000	20,160,000	20,160,000	20,160,000	0	0	0	0	0	0	0	0	1,107	727
40222P AD 4	GULF COAST WASTE DISP AUTH EXXON S200	..	06/22/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	16,575,000	16,575,000	16,575,000	16,575,000	0	0	0	0	0	0	0	0	1,445	811
40222P AF 9	GULF COAST WASTE DISP AUTH EXXON S200	..	06/23/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	13,950,000	13,950,000	13,950,000	13,950,000	0	0	0	0	0	0	0	0	1,216	699
45203H YZ 9	ILLINOIS FIN AUTH (NORTHWESTERN) S200	..	03/19/2020	BAS-MERRILL LYNCH	03/20/2020	BAS-MERRILL LYNCH	40,650,000	40,637,805	40,650,000	40,637,128	0	(677)	0	(677)	0	0	12,872	12,872	71,415	31,987
45200F EG 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S	..	03/26/2020	GOLDMAN SACHS & CO	04/09/2020	GOLDMAN SACHS & CO	18,907,000	18,907,000	18,907,000	18,907,000	0	0	0	0	0	0	0	0	59,531	36,968
533485 BD 9	LINCOLN CO POLL CONTROL EXXON REF S14	..	03/19/2020	BAS-MERRILL LYNCH	04/09/2020	BAS-MERRILL LYNCH	45,600,000	45,600,000	45,600,000	45,600,000	0	0	0	0	0	0	0	0	125,350	38,885
542424 RR 9	LONG BEACH HARBOR REV S2010A	..	01/01/2020	NORTHFIELD INSURANCE	05/15/2020	REDEEMED	840,000	852,785	840,000	840,000	0	(12,785)	0	(12,785)	0	0	0	0	21,000	5,367
546398 YU 6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S0	..	09/21/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	53,500,000	53,500,000	53,500,000	53,500,000	0	0	0	0	0	0	0	0	3,710	1,890
54834R AC 3	LOWER NECHES VALLEY (EXXON) S2001B	..	08/07/2020	WELLS FARGO SECURITIE	08/25/2020	WELLS FARGO SECURITI	51,460,000	51,460,000	51,460,000	51,460,000	0	0	0	0	0	0	0	0	2,390	1,052
574217 VC 6	MARYLAND H/E JOHNS HOPKINS UNIV S2005	..	03/26/2020	GOLDMAN SACHS & CO	04/09/2020	GOLDMAN SACHS & CO	4,645,000	4,645,000	4,645,000	4,645,000	0	0	0	0	0	0	0	0	2,111	0
57585K SV 1	MASSACHUSETTS H/E MASS INT TECH S01-	..	09/10/2020	MORGAN STANLEY	10/01/2020	MORGAN STANLEY	5,750,000	5,750,000	5,750,000	5,750,000	0	0	0	0	0	0	0	0	802	226
57585K SW 9	MASSACHUSETTS H/E MIT S2001-J-1	..	09/18/2020	J P MORGAN CHASE SECU	10/01/2020	J P MORGAN CHASE SEC	45,370,000	45,370,000	45,370,000	45,370,000	0	0	0	0	0	0	0	0	6,752	1,653
60528A AS 3	MISSISSIPPI BUS FIN COM CHEVRON S2007	..	09/21/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	96,685,000	96,685,000	96,685,000	96,685,000	0	0	0	0	0	0	0	0	7,540	3,791

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 (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	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
60528A AV 6	MISSISSIPPI BUS FIN COM CHEVRON S2007	..	06/24/2020	BAS-MERRILL LYNCH	07/01/2020	BAS-MERRILL LYNCH	58,760,000	58,760,000	58,760,000	58,760,000	0	0	0	0	0	0	0	0	4,318	2,122
60528A AW 4	MISSISSIPPI BUS FIN COM CHEVRON S2007	..	09/18/2020	WELLS FARGO SECURITIE	10/05/2020	WELLS FARGO SECURITI	33,935,000	33,935,000	33,935,000	33,935,000	0	0	0	0	0	0	0	0	2,763	1,179
60528A BV 5	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	06/19/2020	BAS-MERRILL LYNCH	07/01/2020	BAS-MERRILL LYNCH	5,745,000	5,745,000	5,745,000	5,745,000	0	0	0	0	0	0	0	0	730	363
60528A BX 1	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	07/23/2020	WELLS FARGO SECURITIE	08/24/2020	WELLS FARGO SECURITI	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	0	985	453
60528A BY 9	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	09/17/2020	WELLS FARGO SECURITIE	10/05/2020	WELLS FARGO SECURITI	35,170,000	35,170,000	35,170,000	35,170,000	0	0	0	0	0	0	0	0	3,754	1,652
60528A CB 8	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	07/23/2020	WELLS FARGO SECURITIE	08/24/2020	WELLS FARGO SECURITI	5,870,000	5,870,000	5,870,000	5,870,000	0	0	0	0	0	0	0	0	826	380
60528A CC 6	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	09/22/2020	WELLS FARGO SECURITIE	10/05/2020	WELLS FARGO SECURITI	4,330,000	4,330,000	4,330,000	4,330,000	0	0	0	0	0	0	0	0	292	160
60528A CD 4	MISSISSIPPI BUS FIN COM CHEVRON S2011	..	07/23/2020	WELLS FARGO SECURITIE	08/24/2020	WELLS FARGO SECURITI	5,130,000	5,130,000	5,130,000	5,130,000	0	0	0	0	0	0	0	0	722	332
60528A CJ 1	MISSISSIPPI BUS FIN COM CHEVRON S2011	..	09/17/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	0	0	0	419	165
644614 FP 9	NEW HAMPSHIRE H&E (DARTMOUTH) S2011	..	03/18/2020	U S BANCORP	04/16/2020	U S BANCORP	7,310,000	7,310,000	7,310,000	7,310,000	0	0	0	0	0	0	0	0	20,164	3,327
64972F 6R 2	NEW YORK CITY FIN AUTH WTR & SWR S12	..	06/25/2020	VARIOUS	07/01/2020	U S BANCORP	16,460,000	16,460,000	16,460,000	16,460,000	0	0	0	0	0	0	0	0	935	502
64972F 6V 3	NEW YORK CITY FIN AUTH WTR & SWR S12	..	06/30/2020	U S BANCORP	07/01/2020	U S BANCORP	41,000,000	41,000,000	41,000,000	41,000,000	0	0	0	0	0	0	0	0	36,307	6,123
67756D AZ 9	OHIO HGR ED FAC COMM (CLEV CLINIC) S1	..	06/25/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	9,100,000	9,100,000	9,100,000	9,100,000	0	0	0	0	0	0	0	0	465	278
67756D AZ 9	OHIO HGR ED FAC COMM (CLEV CLINIC) S1	..	09/29/2020	BARCLAYS CAPITAL INC	10/01/2020	TENDERED	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	133	114
67756D BD 7	OHIO HGR ED FAC COMM (CLEV CLINIC) S1	..	06/25/2020	BNY MELLON CAPITAL MA	07/01/2020	BNY MELLON CAPITAL M	3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	0	0	0	227	154
67756D BB 1	OHIO HGR ED FAC COMM (CLEV CLINIC) S1	..	09/29/2020	U S BANCORP	10/02/2020	U S BANCORP	7,035,000	7,035,000	7,035,000	7,035,000	0	0	0	0	0	0	0	0	404	278
67756A H9 6	OHIO HGR ED FAC COMM (CLEV CLINIC)S14	..	06/30/2020	BARCLAYS CAPITAL INC	07/01/2020	BARCLAYS CAPITAL INC	54,680,000	54,680,000	54,680,000	54,679,715	0	(285)	0	(285)	0	0	0	285	36,843	9,692
735222 AH 4	PORT OF PORT ARTHUR (TEXACO) REF S94	..	09/17/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	322	127
771902 FB 4	ROCHESTER HLTH CARE FAC REV (MAYO) S0	..	09/02/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	55,285,000	55,285,000	55,285,000	55,285,000	0	0	0	0	0	0	0	0	72,166	26,568
771902 FC 2	ROCHESTER HLTH CARE FAC REV (MAYO) S0	..	07/20/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	12,300,000	12,300,000	12,300,000	12,300,000	0	0	0	0	0	0	0	0	3,377	667
771902 HH 9	ROCHESTER HLTH CARE FAC REV (MAYO) 20	..	07/15/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	51,860,000	51,860,000	51,860,000	51,860,000	0	0	0	0	0	0	0	0	14,225	1,785
771902 GY 3	ROCHESTER HLTH CARE FAC REV MAYO S201	..	03/18/2020	BAS-MERRILL LYNCH	04/17/2020	BAS-MERRILL LYNCH	53,800,000	53,800,000	53,800,000	53,800,000	0	0	0	0	0	0	0	0	162,164	25,518
79739G BD 7	SAN DIEGO CO REGL ARPT AUTH BAB TXBLS	..	03/16/2020	J P MORGAN CHASE SECU	07/01/2020	REDEEMED	32,100,000	32,564,808	32,100,000	32,100,000	0	(464,808)	0	(464,808)	0	0	0	0	1,063,794	455,067
903592 AP 8	UINTA CO POLL CONTROL CHEVRON REF S19	..	09/17/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	6,150,000	6,150,000	6,150,000	6,150,000	0	0	0	0	0	0	0	0	494	195
914455 LP 3	UNIV OF MICHIGAN REV S2012A	..	03/26/2020	CITIGROUP GLOBAL MARK	04/09/2020	CITIGROUP GLOBAL MAR	4,440,000	4,440,000	4,440,000	4,440,000	0	0	0	0	0	0	0	0	1,941	0
915137 U3 5	UNIV OF TEXAS FING SYS REF S2008B	..	09/04/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	30,200,000	30,200,000	30,200,000	30,200,000	0	0	0	0	0	0	0	0	2,178	445
915115 3V 9	UNIV OF TEXAS PERM UNIV FUND SYS S200	..	09/02/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	2,415,000	2,415,000	2,415,000	2,415,000	0	0	0	0	0	0	0	0	175	32
915115 3W 7	UNIV OF TEXAS PERM UNIV FUND SYS S200	..	03/31/2020	GOLDMAN SACHS & CO	04/09/2020	GOLDMAN SACHS & CO	12,685,000	12,685,000	12,685,000	12,685,000	0	0	0	0	0	0	0	0	31,184	24,486
914455 HD 5	UNIVERSITY OF MICHIGAN REV S2008A	..	04/08/2020	BAS-MERRILL LYNCH	04/09/2020	BAS-MERRILL LYNCH	36,465,000	36,465,000	36,465,000	36,463,578	0	(1,422)	0	(1,422)	0	0	1,422	1,422	85,384	25,090
914455 HE 3	UNIVERSITY OF MICHIGAN REV S2008B	..	03/19/2020	BAS-MERRILL LYNCH	03/20/2020	BAS-MERRILL LYNCH	20,030,000	20,023,991	20,030,000	20,071,850	0	47,859	0	47,859	0	0	(41,850)	(41,850)	35,934	14,519
914455 MA 5	UNIVERSITY OF MICHIGAN REV S2012 D-2	..	03/26/2020	BARCLAYS CAPITAL INC	04/13/2020	BARCLAYS CAPITAL INC	6,950,000	6,950,000	6,950,000	6,950,000	0	0	0	0	0	0	0	0	20,525	16,082
919061 EH 0	VALDEZ ALASKA MARINE TERM REV S01PJ	..	06/23/2020	BAS-MERRILL LYNCH	07/01/2020	BAS-MERRILL LYNCH	20,445,000	20,445,000	20,445,000	20,445,000	0	0	0	0	0	0	0	0	1,385	804
919061 BU 4	VALDEZ ALASKA MARINE TERM REV S1985	..	06/23/2020	BAS-MERRILL LYNCH	07/01/2020	BAS-MERRILL LYNCH	25,100,000	25,100,000	25,100,000	25,100,000	0	0	0	0	0	0	0	0	1,701	988
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							1,248,372,000	1,248,831,389	1,248,372,000	1,248,399,271	0	(432,118)	0	(432,118)	0	0	(27,271)	(27,271)	2,045,061	793,192
Bonds - Industrial and Miscellaneous																				
031162 CV 0	AMGEN INC	..	02/18/2020	MORGAN STANLEY	02/19/2020	GOLDMAN SACHS & CO	2,000,000	1,995,920	1,998,000	1,995,921	0	1	0	1	0	0	2,079	2,079	0	0
19416Q DZ 0	COLGATE-PALMOLIVE	..	01/01/2020	ST PAUL SURPLUS LINES	12/18/2020	MAKE WHOLE CALL	1,000,000	1,015,165	1,028,771	1,008,983	0	(6,182)	0	(6,182)	0	0	(8,983)	(8,983)	54,646	3,706
19416Q DZ 0	COLGATE-PALMOLIVE	..	01/01/2020	NORTHFIELD INSURANCE	12/18/2020	MAKE WHOLE CALL	1,000,000	1,015,165	1,028,771	1,008,983	0	(6,182)	0	(6,182)	0	0	(8,983)	(8,983)	54,646	3,706
23918K AQ 1	DAVITA HEALTHCARE	..	03/17/2020	BAS-MERRILL LYNCH	07/15/2020	REDEEMED	1,000,000	960,000	1,017,080	962,701	0	2,701	0	2,701	0	0	54,379	54,379	25,625	9,111
573284 AV 8	MARTIN MARIETTA MATERIALS	..	03/05/2020	DEUTSCHE BANC	03/05/2020	DEUTSCHE BANC	1,650,000	1,631,256	1,639,589	1,631,252	0	(4)	0	(4)	0	0	8,337	8,337	0	0
58013M FL 3	MCDONALDS CORP	..	03/03/2020	GOLDMAN SACHS & CO	03/04/2020	J P MORGAN CHASE SEC	2,000,000	1,996,320	1,999,900	1,996,326	0	6	0	6	0	0	3,574	3,574	81	0
66989H AQ 1	NOVARTIS CAPITAL	C	02/11/2020	CITIGROUP GLOBAL MARK	02/12/2020	CITIGROUP GLOBAL MAR	3,000,000	2,997,270	2,997,480	2,997,271	0	1	0	1	0	0	209	209	0	0

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 (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	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
907818 FJ 2	UNION PACIFIC CORP	..	01/28/2020	CITIGROUP GLOBAL MARK	01/28/2020	MORGAN STANLEY	3,000,000	2,997,870	2,999,010	2,997,858	0	(12)	0	(12)	0	0	1,152	1,152	0	0
749389 AA 0	RCKT 2020-1 A1 CMO (144A)	..	02/06/2020	BAS-MERRILL LYNCH	12/25/2020	PAID ON PRINCIPAL	3,079,894	3,114,062	3,079,894	3,079,894	0	(34,168)	0	(34,168)	0	0	0	0	54,157	4,620
95002K AA 1	WFMBS 2020-1 A1 CMO (144A)	..	02/14/2020	WELLS FARGO SECURITIE	12/25/2020	PAID ON PRINCIPAL	5,190,832	5,252,474	5,190,832	5,190,832	0	(61,641)	0	(61,641)	0	0	0	0	84,431	11,247
3899999. Total - Bonds - Industrial and Miscellaneous							22,920,726	22,975,502	22,979,327	22,870,021	0	(105,481)	0	(105,481)	0	0	51,764	51,764	273,586	32,389
8399998. Total - Bonds							1,322,672,743	1,323,381,323	1,322,827,608	1,322,727,450	0	(653,873)	0	(653,873)	0	0	42,615	42,615	2,623,868	875,970
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
87182# 11 1	SYS-TECH SOLUTIONS INC CONV SER B	..	01/28/2020	DIRECT WITH COMPANY	01/28/2020	DIRECT WITH COMPANY	1,890.000	0	1,515,673	0	0	0	0	0	0	0	1,515,673	1,515,673	0	0
873830 ZZ 9	SYS-TECH SOLUTIONS INC CONV SER A	..	01/28/2020	DIRECT WITH COMPANY	01/28/2020	DIRECT WITH COMPANY	5,500.000	0	2,048,389	0	0	0	0	0	0	0	2,048,389	2,048,389	0	0
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								0	3,564,062	0	0	0	0	0	0	0	3,564,062	3,564,062	0	0
8999998. Total - Preferred Stocks								0	3,564,062	0	0	0	0	0	0	0	3,564,062	3,564,062	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
521865 20 4	LEAR CORP	..	08/14/2020	DIRECT WITH COMPANY	10/23/2020	VARIOUS	458.010	0	51,935	0	0	0	0	0	0	0	51,935	51,935	0	0
674215 20 7	OASIS PETROLEUM INC	..	11/20/2020	CONVERSION FROM BOND	12/02/2020	VARIOUS	21,872.120	580,000	761,061	580,000	0	0	0	0	0	0	181,061	181,061	0	0
98983V 10 6	ZUORA INC CLASS A	..	09/08/2020	DIST FROM PARTNERSHIP	10/19/2020	CITIGROUP GLOBAL MKTS	42,315.000	505,770	467,852	437,537	0	0	68,233	(68,233)	0	0	30,315	30,315	0	0
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,085,770	1,280,848	1,017,537	0	0	68,233	(68,233)	0	0	263,311	263,311	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
87182# 10 3	SYS-TECH SOLUTIONS INC COM STK	..	01/28/2020	DIRECT WITH COMPANY	01/28/2020	DIRECT WITH COMPANY	247,500.000	0	1,290,969	0	0	0	0	0	0	0	1,290,969	1,290,969	0	0
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								0	1,290,969	0	0	0	0	0	0	0	1,290,969	1,290,969	0	0
9799998. Total - Common Stocks								1,085,770	2,571,817	1,017,537	0	0	68,233	(68,233)	0	0	1,554,280	1,554,280	0	0
9899999. Total - Preferred and Common Stocks								1,085,770	6,135,879	1,017,537	0	0	68,233	(68,233)	0	0	5,118,342	5,118,342	0	0
9999999. Total - Bonds, Preferred and Common Stocks								1,324,467,093	1,328,963,487	1,323,744,987	0	(653,873)	68,233	(722,105)	0	0	5,160,957	5,160,957	2,623,868	875,970

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
32026@ 10 1	FIRST FLORIDIAN AUTO AND HOME INS. CO		10647	59-3372141	8bi	NO	0	164,387,099	0	5,000,000.000	100.0
40257# 10 2	GULF UNDERWRITERS INSURANCE CO		42811	56-1371361	8bi	NO	0	58,315,282	0	1,000,000.000	100.0
81611* 10 1	SELECT INSURANCE COMPANY		22233	75-6013697	8bi	NO	0	80,891,898	0	250,000.000	100.0
16124* 10 7	THE CHARTER OAK FIRE INSURANCE CO		25615	06-0291290	8bi	NO	0	246,405,884	0	42,000.000	100.0
71907@ 10 3	THE PHOENIX INSURANCE COMPANY		25623	06-0303275	8bi	NO	0	1,640,863,440	0	100,000.000	100.0
89428@ 10 5	THE TRAVELERS HOME & MARINE INS. CO		27998	35-1838079	8bi	NO	0	118,799,986	0	5,000,000.000	100.0
89415# 10 8	TRAVCO INSURANCE COMPANY		28188	35-1838077	8bi	NO	0	67,274,760	0	6,000,000.000	100.0
89430# 10 9	TRAVELERS COMMERCIAL CASUALTY CO		40282	95-3634110	8bi	NO	0	93,089,349	0	1,500.000	100.0
99C001 41 1	AMERICAN EQUITY INSURANCE COMPANY		43117	86-0703220	8bi	NO	0	98,101,465	0	29,863.000	100.0
99C001 42 9	NORTHLAND INSURANCE COMPANY		24015	41-6009967	8bi	NO	0	545,034,870	0	35,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	3,113,164,033	0	XXX	XXX
Common Stocks - Other Affiliates											
88750# 10 3	TINDY FOREIGN, INC		0	20-4403403	8biii	NO	0	94,161,424	5,358,483	100.000	100.0
81377# 10 1	TRAVELERS DISTRIBUTION ALLIANCE, INC		0	62-1657094	8bii	NO	0	861,817	861,817	1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	95,023,241	6,220,300	XXX	XXX
1899999. Total - Common Stocks							0	3,208,187,274	6,220,300	XXX	XXX
1999999. Total - Preferred and Common Stock							0	3,208,187,274	6,220,300	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....6,416,454,707.

2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
89422# 10 9	THE TRAVELERS INDEMNITY CO. OF AMERICA	THE PHOENIX INSURANCE COMPANY	0	175,000.000	100.0
89423@ 10 0	THE TRAVELERS INDEMNITY CO. OF CONNECTICUT	THE PHOENIX INSURANCE COMPANY	0	40,000.000	100.0
89423* 10 2	THE TRAVELERS PROPERTY CASUALTY CO. OF AMERICA	THE PHOENIX INSURANCE COMPANY	0	1,200.000	100.0
66612* 10 1	NORTHFIELD INSURANCE COMPANY	NORTHLAND INSURANCE COMPANY	0	35,000.000	100.0
66648* 10 9	NORTHLAND CASUALTY COMPANY	NORTHLAND INSURANCE COMPANY	0	3,000,000.000	100.0
02568# 10 6	AMERICAN EQUITY SPECIALTY INS CO	AMERICAN EQUITY INSURANCE COMPANY	0	3,500.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

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 December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations																			
CANYON ISD GENERAL OBLIGATION S2020		..	04/23/2020.	RBC CAPITAL MARKETS	02/15/2021.	1,005,085	0	(25,515)	0	0	1,000,000	1,030,600	30,694	0	5.00	0.82	FA	0	0
WESTERN TECH COLLEGE DIST GO S2020		..	05/12/2020.	ROBERT W BAIRD & CO	04/01/2021.	201,557	0	(3,575)	0	0	200,000	205,132	4,600	0	4.00	0.87	APR	0	0
1899999. U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations						1,206,642	0	(29,090)	0	0	1,200,000	1,235,732	35,294	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions (Direct and Guaranteed)						1,206,642	0	(29,090)	0	0	1,200,000	1,235,732	35,294	0	XXX	XXX	XXX	0	0
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																			
ST GEORGE WASTEWATER REV S2020		..	05/14/2020.	CITIGROUP GLOBAL MARKETS	04/01/2021.	202,183	0	(5,327)	0	0	200,000	207,510	2,500	0	5.00	0.62	AO	3,611	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						202,183	0	(5,327)	0	0	200,000	207,510	2,500	0	XXX	XXX	XXX	3,611	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						202,183	0	(5,327)	0	0	200,000	207,510	2,500	0	XXX	XXX	XXX	3,611	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
TRAVELERS M MKT LIQUIDITY POOL		..	12/31/2020.	TRAVELERS M MKT LIQUIDITY POOL	04/01/2021.	1,322,295,040	0	0	0	0	1,322,295,040	1,322,295,040	0	0	0.18	0.18	MON	34,988	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,322,295,040	0	0	0	0	1,322,295,040	1,322,295,040	0	0	XXX	XXX	XXX	34,988	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,322,295,040	0	0	0	0	1,322,295,040	1,322,295,040	0	0	XXX	XXX	XXX	34,988	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						1,323,703,864	0	(34,418)	0	0	1,323,695,040	1,323,738,282	37,794	0	XXX	XXX	XXX	38,599	0
8399999. Subtotals - Bonds						1,323,703,864	0	(34,418)	0	0	1,323,695,040	1,323,738,282	37,794	0	XXX	XXX	XXX	38,599	0
9199999. Total - Short-Term Investments						1,323,703,864	0	(34,418)	0	0	XXX	1,323,738,282	37,794	0	XXX	XXX	XXX	38,599	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1,005,085	1B	201,557	1C	0	1D	202,183	1E ########## 1F 0 1G 0
2A	0	2B	0	2C	0			
3A	0	3B	0	3C	0			
4A	0	4B	0	4C	0			
5A	0	5B	0	5C	0			
6	0							

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO- BOFA A TREASURY		1.A	3,319,665	3,319,665	01/04/2021
000000 00 0	REPO- CITIBANK A TREASURY		1.A	24,858	24,858	01/04/2021
000000 00 0	REPO- JP A TREASURY		1.A	3,319,665	3,319,665	01/04/2021
000000 00 0	REPO- MIZUHO A TREASURY		1.A	3,319,665	3,319,665	01/04/2021
0199999.	U.S. Government - Issuer Obligations			9,983,853	9,983,853	XXX
0599999.	Total - U.S. Government			9,983,853	9,983,853	XXX
Totals						
6399999.	Total - Issuer Obligations			9,983,853	9,983,853	XXX
7099999.	Subtotal - Bonds			9,983,853	9,983,853	XXX
9999999.	Totals			9,983,853	9,983,853	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(61,219,739) Book/Adjusted Carrying Value $.....(61,219,739)
2. Average balance for the year: Fair Value $.....43,675,453 Book/Adjusted Carrying Value $.....43,675,453

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 9,983,853	1B 0	1C 0
	1D 0	1E 0
	1F 0	1G 0
2A 0	2B 0	2C 0
3A 0	3B 0	3C 0
4A 0	4B 0	4C 0
5A 0	5B 0	5C 0
6 0		

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of America, N.A. - IL	Chicago,IL		0.00	0	0	(12,923,156)	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.00	0	0	6,283,316	XXX
Bank of America, N.A. - TX	Dallas,TX		0.00	0	0	(13,138,631)	XXX
Bank of America, N.A.	Charlotte,NC		0.00	0	0	7,383,707	XXX
Bank of America, N.A.	Hartford,CT		0.00	0	0	(1,024,252)	XXX
Bank of New York Mellon	New York,NY		0.00	0	0	21,605,980	XXX
Bank of New York Mellon	Pittsburgh,PA		0.00	0	0	2,028,187	XXX
Citibank, N.A. - NY	New York,NY		0.00	0	0	624,514	XXX
Citibank, N.A.	New Castle,DE		0.00	0	0	(753,459,939)	XXX
Citibank, N.A.	New York,NY		0.00	0	0	(1,125,178)	XXX
First National Bank of Anchorage	Anchorage,AK		0.00	0	0	25,000	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.00	0	0	2,259,356	XXX
JP Morgan Chase Bank, N.A.	Hartford,CT		0.00	0	0	(198)	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.00	0	0	(2,339,095)	XXX
Royal Bank of Canada	Toronto,ON		0.00	0	0	0	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.00	0	0	100,000	XXX
The Northern Trust Company	Chicago,IL		0.00	0	0	0	XXX
US Bank Corp	Minneapolis,MN		0.00	0	0	4,696,954	XXX
US Bank Corp	St. Paul,MN		0.00	0	0	21,821,213	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.00	0	0	6,111,693	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(711,070,529)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(711,070,529)	XXX
0599999. Total Cash		XXX	XXX	0	0	(711,070,529)	XXX

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

1. January	(680,318,433)	4. April	(533,151,904)	7. July	(607,765,170)	10. October	(661,940,448)
2. February	(677,542,231)	5. May	(550,356,031)	8. August	(687,465,335)	11. November	(653,144,238)
3. March	(558,072,293)	6. June	(555,273,620)	9. September	(634,970,470)	12. December	(711,070,529)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	GENERAL PURPOSE	0	0	116,884	119,196
5. California CA	B	WORKERS COMP	0	0	1,158,976,830	1,264,086,207
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	6,651,522	6,982,857	0	0
8. Delaware DE	B	WORKERS COMP	0	0	127,360	134,678
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	454,842	500,523
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	5,187,792	5,312,307
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	WORKERS COMP/GENERAL PURPOSE	0	0	203,096	212,240
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT	B	WORKERS COMP	0	0	197,387	204,414
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	WORKERS COMP/GENERAL PURPOSE	0	0	350,950	382,710
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	GENERAL PURPOSE	0	0	834,398	871,571
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	809,113	845,160
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	SURETY/WORKERS COMP	0	0	45,580,286	50,131,609
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	GENERAL PURPOSE	0	0	540,306	587,127
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,197,281	1,201,840
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	52,413,005	54,709,984
59. Total	XXX	XXX	6,651,522	6,982,857	1,266,989,530	1,379,299,566
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	36,864,812	37,689,436
5802. OTHER	B	USAIG-AVIATION	0	0	14,847,814	16,320,170
5803. OTHER	ST	ESCROW ACCOUNT FOR PUBLISHERS CLAIM SETTLEMENT	0	0	700,378	700,378
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	52,413,005	54,709,984