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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Berkley Insurance Company

NAIC Group Code 0098 (Current) 0098 (Prior) NAIC Company Code 32603 Employer's ID Number 47-0574325

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE

Country of Domicile United States of America

Incorporated/Organized 12/18/1975 Commenced Business 12/31/1975

Statutory Home Office Corporation Trust Center, 1209 Orange Street (Street and Number), Wilmington, DE, US 19801 (City or Town, State, Country and Zip Code)

Main Administrative Office 475 Steamboat Road (Street and Number)

Greenwich, CT, US 06830 (City or Town, State, Country and Zip Code), 203-542-3800 (Area Code) (Telephone Number)

Mail Address 475 Steamboat Road (Street and Number or P.O. Box), Greenwich, CT, US 06830 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 475 Steamboat Road (Street and Number)

Greenwich, CT, US 06830 (City or Town, State, Country and Zip Code), 203-542-3800 (Area Code) (Telephone Number)

Internet Website Address www.berkley.com

Statutory Statement Contact Bertman Adam Braud Jr. (Name), 515-473-3000 (Area Code) (Telephone Number)

BBraudjr@wrberkley.com (E-mail Address), 515-473-3015 (FAX Number)

OFFICERS

President William Robert Berkley Jr. Treasurer Richard Mark Baio

Secretary Ira Seth Lederman

OTHER

Bertman Adam Braud Jr., Assistant Treasurer; Ann Marie Collins, Assistant Treasurer; Susan Paula Tingleff, Assistant Treasurer

DIRECTORS OR TRUSTEES

William Robert Berkley (Executive Chairman); William Robert Berkley Jr.; Ira Seth Lederman

Richard Mark Baio; Paul James Hancock; Carol Josephine LaPunzina

James Gerald Shiel

State of Connecticut

County of Fairfield 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.

William Robert Berkley Jr.	Ira Seth Lederman	Richard Mark Baio
President	Secretary	Treasurer

Subscribed and sworn to before me this 3 day of February, 2020

Nicole Gramigna

a. Is this an original filing? ..... Yes [X] No [ ]

b. If no,

1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

NICOLE GRAMIGNA NOTARY PUBLIC CONNECTICUT

NICOLE GRAMIGNA
NOTARY PUBLIC
CONNECTICUT
MY COMMISSION EXPIRES
OCTOBER 31, 2024

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)	9,464,379,928		9,464,379,928	8,936,472,945
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	161,709,944		161,709,944	104,566,899
	2.2 Common stocks	4,054,325,303		4,054,325,303	3,796,752,049
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens	54,567,309		54,567,309	55,489,010
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	59,517,472		59,517,472	61,479,788
	4.2 Properties held for the production of income (less $ 101,750,000 encumbrances)	367,249,657	18,094,343	349,155,314	351,582,457
	4.3 Properties held for sale (less $ encumbrances)	75,566,405		75,566,405	77,160,564
5.	Cash ($ 269,269,821 , Schedule E - Part 1), cash equivalents ($ 476,068,438 , Schedule E - Part 2) and short-term investments ($ 83,552,115 , Schedule DA)	828,890,374		828,890,374	706,292,903
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	9,240		9,240	37,393
8.	Other invested assets (Schedule BA)	2,490,544,784		2,490,544,784	2,485,268,247
9.	Receivable for securities	7,144,277		7,144,277	4,398,904
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,563,904,694	18,094,343	17,545,810,351	16,579,501,158
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	78,536,057		78,536,057	78,680,899
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,768,284,308	4,623,201	1,763,661,107	1,626,761,872
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,393,785 earned but unbilled premiums)	5,755,978	1,016,358	4,739,621	3,887,516
	15.3 Accrued retrospective premiums ($ 2,994,984) and contracts subject to redetermination ($)	2,994,984	136,871	2,858,113	2,787,479
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	152,816,158		152,816,158	126,941,191
	16.2 Funds held by or deposited with reinsured companies	22,603,318		22,603,318	23,972,802
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	23,062,132		23,062,132	16,123,520
18.2	Net deferred tax asset	251,343,773	19,352,366	231,991,407	194,248,360
19.	Guaranty funds receivable or on deposit	19,081		19,081	13,508
20.	Electronic data processing equipment and software	30,852,748	26,068,419	4,784,329	3,792,264
21.	Furniture and equipment, including health care delivery assets ($)	38,498,994	38,498,994		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	59,978,107	12,209,326	47,768,781	36,744,822
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	36,410,866	20,511,252	15,899,613	6,810,539
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,035,061,197	140,511,130	19,894,550,068	18,700,265,930
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	20,035,061,197	140,511,130	19,894,550,068	18,700,265,930
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Miscellaneous receivable	36,410,866	20,511,252	15,899,613	6,810,539
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	36,410,866	20,511,252	15,899,613	6,810,539

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,302,434,466	7,949,902,013
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	72,212,139	112,894,771
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,881,066,624	1,768,717,920
4.	Commissions payable, contingent commissions and other similar charges	90,734,261	87,750,863
5.	Other expenses (excluding taxes, licenses and fees)	222,893,982	178,953,584
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	19,397,249	18,838,264
7.1	Current federal and foreign income taxes (including $ 6,324,091 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 501,867,103 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	2,815,352,773	2,632,789,713
10.	Advance premium	88,547	19,924
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	1,532,008	1,068,115
12.	Ceded reinsurance premiums payable (net of ceding commissions)	232,302,488	143,339,659
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	32,655,018	28,116,478
14.	Amounts withheld or retained by company for account of others	9,916,271	11,958,355
15.	Remittances and items not allocated	(578,640)	9,399,794
16.	Provision for reinsurance (including $ certified) (Schedule F, Part 3, Column 78)	8,418,000	11,330,886
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	106,308	187,282
19.	Payable to parent, subsidiaries and affiliates	38,392,149	29,315,066
20.	Derivatives	56,421	57,875
21.	Payable for securities	65,082,842	23,927,053
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	89,425,172	103,768,386
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,881,488,080	13,112,335,999
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	13,881,488,080	13,112,335,999
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	43,000,000	43,000,000
31.	Preferred capital stock	10,000	10,000
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	2,914,491,835	2,887,639,560
35.	Unassigned funds (surplus)	3,055,560,153	2,657,280,371
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	6,013,061,988	5,587,929,931
38.	TOTALS (Page 2, Line 28, Col. 3)	19,894,550,068	18,700,265,930
	DETAILS OF WRITE-INS		
2501.	Deposit liabilities	39,640,099	42,974,661
2502.	Liabilities for short sales at market value	36,086,808	38,062,072
2503.	Miscellaneous liabilities	11,978,966	20,937,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,719,299	1,794,653
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	89,425,172	103,768,386
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	5,948,774,875	5,698,250,578
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	2,919,662,801	2,720,210,711
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	773,470,035	700,221,046
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,928,832,000	1,910,011,271
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	5,621,964,836	5,330,443,028
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	326,810,039	367,807,550
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	412,371,309	948,809,247
10.	Net realized capital gains or (losses) less capital gains tax of $ 6,324,091 (Exhibit of Capital Gains (Losses))	29,991,295	(1,309,931)
11.	Net investment gain (loss) (Lines 9 + 10)	442,362,604	947,499,317
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ (4,573,282) amount charged off $ (1,573,011))	(3,000,272)	(955,178)
13.	Finance and service charges not included in premiums	4,617,295	4,564,020
14.	Aggregate write-ins for miscellaneous income	2,822,572	44,724,815
15.	Total other income (Lines 12 through 14)	4,439,595	48,333,657
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	773,612,238	1,363,640,524
17.	Dividends to policyholders	11,328,804	10,790,631
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)	762,283,435	1,352,849,894
19.	Federal and foreign income taxes incurred	160,719,615	252,896,618
20.	Net income (Line 18 minus Line 19)(to Line 22)	601,563,820	1,099,953,276
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	5,587,929,931	5,479,602,882
22.	Net income (from Line 20)	601,563,820	1,099,953,276
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (43,653,157)	149,099,348	(248,832,675)
25.	Change in net unrealized foreign exchange capital gain (loss)	58,591,275	(160,574,599)
26.	Change in net deferred income tax	13,442,256	14,516,219
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(27,683,245)	6,650,461
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	2,912,886	(5,239,797)
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	26,852,275	24,922,920
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(400,000,000)	(623,750,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	353,443	681,244
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	425,132,057	108,327,048
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	6,013,061,988	5,587,929,931
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		
1401.	Gain or (loss) on foreign exchange	(5,655,304)	19,337,505
1402.	Miscellaneous income	8,178,041	24,968,296
1403.	Gain or (loss) on furniture and equipment	299,835	419,014
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	2,822,572	44,724,815
3701.	Deferred revenue on investments	353,443	681,244
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	353,443	681,244

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	6,082,755,031	5,688,893,436
2.	Net investment income	475,907,407	1,029,109,364
3.	Miscellaneous income	9,795,064	48,333,657
4.	Total (Lines 1 through 3)	6,568,457,502	6,766,336,457
5.	Benefit and loss related payments	2,627,735,429	2,548,119,060
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,521,246,727	2,542,083,709
8.	Dividends paid to policyholders	10,864,910	10,555,098
9.	Federal and foreign income taxes paid (recovered) net of $ 9,324,091 tax on capital gains (losses)	173,982,317	198,830,544
10.	Total (Lines 5 through 9)	5,333,829,383	5,299,588,410
11.	Net cash from operations (Line 4 minus Line 10)	1,234,628,119	1,466,748,047
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,514,031,727	3,556,684,753
	12.2 Stocks	1,554,677,618	2,116,988,541
	12.3 Mortgage loans	921,701	863,072
	12.4 Real estate	944,403	120,933
	12.5 Other invested assets	309,466,040	426,090,995
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	49,230	(192,893)
	12.7 Miscellaneous proceeds	28,423,852	36,231,114
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,408,514,571	6,136,786,515
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,322,400,926	4,103,079,523
	13.2 Stocks	1,693,553,985	2,119,795,429
	13.3 Mortgage loans		
	13.4 Real estate	4,322,822	207,404,811
	13.5 Other invested assets	319,976,586	811,029,622
	13.6 Miscellaneous applications	2,745,373	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,342,999,692	7,241,309,384
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(934,485,122)	(1,104,522,869)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	24,709,753	23,598,524
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	144,923,853	94,326,237
	16.6 Other cash provided (applied)	(57,331,427)	(43,121,725)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(177,545,526)	(113,849,438)
	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)	122,597,471	248,375,740
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	706,292,903	457,917,163
	19.2 End of period (Line 18 plus Line 19.1)	828,890,374	706,292,903

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

20.0001. Investments transferred to parent as a dividend	255,076,147	529,423,763
20.0002. Investment conversions and taxable exchanges	307,975,386	178,828,168
20.0003. Restricted stock units contributed as capital from parent	2,142,522	1,324,395

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	84,607,657	39,883,833	35,643,840	88,847,650
2.	Allied lines	54,567,241	29,900,463	26,776,746	57,690,958
3.	Farmowners multiple peril	10,898,344	5,763,148	5,338,925	11,322,567
4.	Homeowners multiple peril	10,717,685	2,524,203	6,171,111	7,070,777
5.	Commercial multiple peril	662,109,108	330,498,822	339,935,194	652,672,736
6.	Mortgage guaranty				
8.	Ocean marine	29,915,708	11,656,332	11,645,003	29,927,037
9.	Inland marine	170,169,371	73,558,390	82,900,479	160,827,282
10.	Financial guaranty	826,429	996,648	559,454	1,263,623
11.1	Medical professional liability - occurrence	6,340,165	2,523,380	2,719,223	6,144,322
11.2	Medical professional liability - claims-made	120,315,597	48,052,977	55,075,266	113,293,308
12.	Earthquake	3,136,753	1,557,807	1,295,564	3,398,996
13.	Group accident and health	7,546,424	3,229,009	3,579,974	7,195,459
14.	Credit accident and health (group and individual)				
15.	Other accident and health	28,299,679	10,959,813	9,796,556	29,462,937
16.	Workers' compensation	1,250,643,293	482,696,837	462,102,836	1,271,237,293
17.1	Other liability - occurrence	1,438,675,774	631,361,540	698,786,002	1,371,251,312
17.2	Other liability - claims-made	733,859,662	364,736,750	400,645,550	697,950,862
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	125,292,188	63,864,181	67,813,586	121,342,783
18.2	Products liability - claims-made	24,978,834	9,059,898	12,166,782	21,871,950
19.1, 19.2	Private passenger auto liability	21,287,759	10,397,152	11,811,137	19,873,775
19.3, 19.4	Commercial auto liability	549,421,571	224,019,292	254,460,409	518,980,454
21.	Auto physical damage	191,768,429	71,030,705	82,313,081	180,486,053
22.	Aircraft (all perils)	(1,546,839)	1,589,639	(148,160)	190,961
23.	Fidelity	26,530,278	19,367,250	17,584,772	28,312,756
24.	Surety	96,701,201	48,394,409	52,079,887	93,015,723
26.	Burglary and theft	681,612	1,000,272	1,131,002	550,882
27.	Boiler and machinery	8,760	25,321	(44,273)	78,354
28.	Credit		23,635	23,634	
29.	International	5,993,028	3,304,411	3,533,868	5,763,570
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	60,988,548	15,296,012	19,689,003	56,595,558
32.	Reinsurance - nonproportional assumed liability	250,060,526	71,784,739	94,269,339	227,575,925
33.	Reinsurance - nonproportional assumed financial lines	4,202,329	4,310,475	4,270,813	4,241,991
34.	Aggregate write-ins for other lines of business	162,340,820	49,422,370	51,426,168	160,337,023
35.	TOTALS	6,131,337,935	2,632,789,713	2,815,352,773	5,948,774,875
	DETAILS OF WRITE-INS				
3401.	Excess workers' compensation	162,340,820	49,422,370	51,426,168	160,337,023
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	162,340,820	49,422,370	51,426,168	160,337,023

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	33,290,952	2,352,888			35,643,840
2.	Allied lines	25,714,682	1,062,064			26,776,746
3.	Farmowners multiple peril	5,338,925				5,338,925
4.	Homeowners multiple peril	6,163,591	7,520			6,171,111
5.	Commercial multiple peril	337,038,475	2,896,719			339,935,194
6.	Mortgage guaranty					
8.	Ocean marine	11,623,581	21,422			11,645,003
9.	Inland marine	79,299,251	3,601,228			82,900,479
10.	Financial guaranty	556,294	3,160			559,454
11.1	Medical professional liability - occurrence	2,719,223				2,719,223
11.2	Medical professional liability - claims-made	55,075,266				55,075,266
12.	Earthquake	1,295,564				1,295,564
13.	Group accident and health	3,579,974				3,579,974
14.	Credit accident and health (group and individual)					
15.	Other accident and health	9,445,500	351,056			9,796,556
16.	Workers' compensation	462,101,734	1,102			462,102,836
17.1	Other liability - occurrence	628,020,983	70,765,019			698,786,002
17.2	Other liability - claims-made	347,931,117	52,714,433			400,645,550
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	66,833,311	980,275			67,813,586
18.2	Products liability - claims-made	11,881,997	284,786			12,166,782
19.1, 19.2	Private passenger auto liability	11,811,137				11,811,137
19.3, 19.4	Commercial auto liability	254,126,802	333,607			254,460,409
21.	Auto physical damage	82,250,334	62,747			82,313,081
22.	Aircraft (all perils)	(148,160)				(148,160)
23.	Fidelity	10,173,089	7,411,683			17,584,772
24.	Surety	46,134,535	5,945,352			52,079,887
26.	Burglary and theft	949,869	181,133			1,131,002
27.	Boiler and machinery	(248,501)	204,228			(44,273)
28.	Credit	23,634				23,634
29.	International	3,533,868				3,533,868
30.	Warranty					
31.	Reinsurance - nonproportional assumed property	19,689,003				19,689,003
32.	Reinsurance - nonproportional assumed liability	94,269,339				94,269,339
33.	Reinsurance - nonproportional assumed financial lines	4,270,813				4,270,813
34.	Aggregate write-ins for other lines of business	39,666,575	11,759,593			51,426,168
35.	TOTALS	2,654,412,759	160,940,015			2,815,352,773
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					2,815,352,773
	DETAILS OF WRITE-INS					
3401.	Excess workers compensation	39,666,575	11,759,593			51,426,168
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	39,666,575	11,759,593			51,426,168

(a) State here basis of computation used in each case

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	2,592,072	56,203,158	26,566,665	(5,234,486)	5,988,725	84,607,657
2.	Allied lines	106,166	55,378,065	3,639,470	366,768	4,189,692	54,567,241
3.	Farmowners multiple peril		11,662,896			764,552	10,898,344
4.	Homeowners multiple peril	8,473,584	907,609	2,398,266	296,621	765,153	10,717,685
5.	Commercial multiple peril	4,046,487	769,375,760	14,845,459	527,753	125,630,846	662,109,108
6.	Mortgage guaranty						
8.	Ocean marine	2,270,677	42,509,301	6,504,869	321,999	21,047,140	29,915,708
9.	Inland marine	4,146,941	180,135,482	925,876	731,085	14,307,843	170,169,371
10.	Financial guaranty	16,066		827,246		16,883	826,429
11.1	Medical professional liability - occurrence		6,413,880			73,715	6,340,165
11.2	Medical professional liability - claims-made	2,381,267	130,995,958	2,603,919		15,665,547	120,315,597
12.	Earthquake		424,880	2,868,108	147,580	8,655	3,136,753
13.	Group accident and health	226,464	5,858,982	2,775,440	473,334	841,128	7,546,424
14.	Credit accident and health (group and individual)						
15.	Other accident and health	27,417,945	339,299	729,582		187,146	28,299,679
16.	Workers' compensation	17,345	1,298,189,610	2,349,470	325	49,912,807	1,250,643,293
17.1	Other liability - occurrence	91,163,651	1,520,420,380	65,821,330	12,819,910	225,909,677	1,438,675,774
17.2	Other liability - claims-made	391,363,799	703,651,947	106,552,201	32,008,186	435,700,099	733,859,662
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	311,845	120,372,676	5,442,547		834,880	125,292,188
18.2	Products liability - claims-made		26,609,473	79,434		1,710,072	24,978,834
19.1, 19.2	Private passenger auto liability	1,895,120	2,856,271	16,904,617		368,249	21,287,759
19.3, 19.4	Commercial auto liability	5,958,789	568,781,692	4,138,984		29,457,894	549,421,571
21.	Auto physical damage	2,631,341	210,297,178	365,269	18,108	21,507,251	191,768,429
22.	Aircraft (all perils)		(2,338,281)	146	(11)	(791,285)	(1,546,839)
23.	Fidelity	17,885,600	12,001,846	894,308	358,855	3,892,620	26,530,278
24.	Surety	91,718,240	21,344,356	10	759,867	15,601,537	96,701,201
26.	Burglary and theft	3,392,859	244,001		(115,763)	3,071,011	681,612
27.	Boiler and machinery	190,977	23,855,281	(29,239)		24,008,260	8,760
28.	Credit	352,757			117,586	235,172	
29.	International			7,805,384		1,812,356	5,993,028
30.	Warranty						
31.	Reinsurance - nonproportional assumed property	XXX	28,703,477	49,884,519	3,094,322	14,505,126	60,988,548
32.	Reinsurance - nonproportional assumed liability	XXX	59,960,126	205,214,629	692,318	14,421,912	250,060,526
33.	Reinsurance - nonproportional assumed financial lines	XXX		5,486,324		1,283,995	4,202,329
34.	Aggregate write-ins for other lines of business		170,982,949		(1,799,513)	10,441,642	162,340,820
35.	TOTALS	658,559,992	6,026,138,255	535,594,834	45,584,844	1,043,370,302	6,131,337,935
	DETAILS OF WRITE-INS						
3401.	Excess Workers' Compensation		170,982,949		(1,799,513)	10,441,642	162,340,820
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		170,982,949		(1,799,513)	10,441,642	162,340,820

(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 $

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

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	1,027,372	45,070,920	2,718,554	43,379,739	33,530,598	35,670,997	41,239,340	46.4
2.	Allied lines		43,059,102	3,472,692	39,586,410	24,953,038	29,542,644	34,996,805	60.7
3.	Farmowners multiple peril		7,382,813	142,164	7,240,648	4,871,746	4,864,860	7,247,535	64.0
4.	Homeowners multiple peril	3,105,116	23,285,376	899,685	25,490,807	13,629,215	25,985,482	13,134,540	185.8
5.	Commercial multiple peril	1,452,997	357,218,873	45,115,549	313,556,321	503,928,667	465,763,473	351,721,515	53.9
6.	Mortgage guaranty								
8.	Ocean marine	307,220	17,037,593	5,896,038	11,448,774	27,651,505	25,796,225	13,304,055	44.5
9.	Inland marine	569,206	68,352,870	3,988,429	64,933,647	33,814,682	21,956,074	76,792,256	47.7
10.	Financial guaranty		294,863		294,863	1,683,864	1,675,850	302,877	24.0
11.1	Medical professional liability - occurrence		809,515		809,515	8,894,126	6,643,956	3,059,685	49.8
11.2	Medical professional liability - claims-made	416,387	50,038,178	9,510,595	40,943,970	158,108,493	143,475,775	55,576,689	49.1
12.	Earthquake		1,276,712	96,804	1,179,908	2,928,375	1,978,914	2,129,369	62.6
13.	Group accident and health	17,353	4,093,485		4,110,837	4,124,384	5,617,643	2,617,578	36.4
14.	Credit accident and health (group and individual)								
15.	Other accident and health	9,689,446	821,095	65,360	10,445,181	4,543,176	5,357,250	9,631,107	32.7
16.	Workers' compensation	660	646,030,327	94,426,644	551,604,343	1,628,327,129	1,582,575,186	597,356,286	47.0
17.1	Other liability - occurrence	18,436,923	546,785,170	67,986,815	497,235,278	2,143,569,415	1,935,990,468	704,814,225	51.4
17.2	Other liability - claims-made	92,000,532	225,533,843	89,047,919	228,486,456	979,760,363	873,383,113	334,863,706	48.0
17.3	Excess workers' compensation								
18.1	Products liability - occurrence		28,637,825	1,042,955	27,594,870	170,220,933	167,958,678	29,857,124	24.6
18.2	Products liability - claims-made		5,782,713	6,468,890	(686,177)	23,992,752	24,901,509	(1,594,934)	(7.3)
19.1, 19.2	Private passenger auto liability	370,161	8,795,061	741,250	8,423,972	13,412,968	13,039,330	8,797,610	44.3
19.3, 19.4	Commercial auto liability	6,978,976	274,685,321	8,432,715	273,231,582	585,189,517	529,951,241	328,469,858	63.3
21.	Auto physical damage	1,157,080	111,821,787	9,714,385	103,264,483	15,268,811	17,800,616	100,732,678	55.8
22.	Aircraft (all perils)	114,758	30,254,528	19,195,247	11,174,039	10,883,252	19,993,760	2,063,531	1,080.6
23.	Fidelity	2,390,601	11,239,722	784,397	12,845,926	26,944,391	25,188,042	14,602,276	51.6
24.	Surety	6,284,167	2,539,525	5,457,800	3,365,892	616,107	19,992,103	(16,010,104)	(17.2)
26.	Burglary and theft		399,140	18,877	380,262	9,579,318	8,641,868	1,317,713	239.2
27.	Boiler and machinery	3,665	4,704,435	4,692,417	15,683	72,757	149,250	(60,811)	(77.6)
28.	Credit		(609)		(609)	4,429	(461,394)	465,214	2,326,068,800.0
29.	International		2,419,380	752,615	1,666,765	3,150,836	2,610,607	2,206,994	38.3
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX	50,841,161	17,922,908	32,918,253	67,825,195	69,691,600	31,051,848	54.9
32.	Reinsurance - nonproportional assumed liability	XXX	195,273,974	3,961,100	191,312,874	996,849,542	967,432,329	220,730,087	97.0
33.	Reinsurance - nonproportional assumed financial lines	XXX	(40,253)	19,895	(60,148)	10,018,296	7,140,030	2,818,117	66.4
34.	Aggregate write-ins for other lines of business		62,973,344	2,037,362	60,935,982	794,086,586	909,594,535	(54,571,966)	(34.0)
35.	TOTALS	144,322,619	2,827,417,787	404,610,059	2,567,130,347	8,302,434,466	7,949,902,013	2,919,662,801	49.1
	DETAILS OF WRITE-INS								
3401.	Excess workers' compensation		62,973,344	2,037,362	60,935,982	794,086,586	909,594,535	(54,571,966)	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		62,973,344	2,037,362	60,935,982	794,086,586	909,594,535	(54,571,966)	(34.0)

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. 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	646,115	31,888,401	7,315,739	25,218,777	479,187	14,781,082	6,948,448	33,530,598	3,956,076
2.	Allied lines	860	18,747,782	3,092,726	15,655,915	88,334	9,649,487	440,698	24,953,038	3,844,782
3.	Farmowners multiple peril		4,240,316	98,542	4,141,774		751,410	21,438	4,871,746	866,023
4.	Homeowners multiple peril	342,407	6,043,186	(489,185)	6,874,778	474,149	6,583,844	303,556	13,629,215	2,146,875
5.	Commercial multiple peril	2,393,846	359,036,362	39,695,192	321,735,016	1,298,273	198,533,069	17,637,691	503,928,667	197,515,269
6.	Mortgage guaranty									
8.	Ocean marine	374,458	13,652,175	4,763,163	9,263,469	2,790,734	30,877,866	15,280,564	27,651,505	2,908,322
9.	Inland marine	211,214	31,928,475	6,934,031	25,205,657	3,798,087	6,141,715	1,330,778	33,814,682	3,191,312
10.	Financial guaranty		506,239		506,240	4,834	1,172,790		1,683,864	28,840
11.1	Medical professional liability - occurrence		3,147,943	(1)	3,147,945		5,870,755	124,574	8,894,126	6,288,309
11.2	Medical professional liability - claims-made	295,465	75,980,807	3,682,258	72,594,013	978,617	101,214,756	16,678,894	158,108,493	53,717,884
12.	Earthquake		1,664,397	88,579	1,575,818	19	1,452,601	100,063	2,928,375	168,356
13.	Group accident and health	3,233	2,148,238	1,125,000	1,026,471	179,757	2,644,059	(274,096)	(a) 4,124,384	96,150
14.	Credit accident and health (group and individual)									
15.	Other accident and health	3,182,247	55,679	(375,000)	3,612,926	247,144	732,106	49,000	(a) 4,543,176	718,674
16.	Workers' compensation	97,751	981,582,351	161,058,819	820,621,283	179,052	961,066,608	153,539,814	1,628,327,129	314,947,116
17.1	Other liability - occurrence	48,294,096	836,058,628	77,011,652	807,341,072	119,815,944	1,496,528,620	280,116,222	2,143,569,415	646,900,362
17.2	Other liability - claims-made	138,980,523	348,786,492	116,221,935	371,545,080	375,580,124	571,227,878	338,592,719	979,760,363	307,257,257
17.3	Excess workers' compensation									
18.1	Products liability - occurrence		54,113,885	1,160,034	52,953,851	119,624	120,719,223	3,571,765	170,220,933	78,554,395
18.2	Products liability - claims-made		9,636,241	4,194,899	5,441,342		19,411,755	860,345	23,992,752	14,966,772
19.1, 19.2	Private passenger auto liability	511,641	5,792,048	198,989	6,104,700	307,958	7,388,066	387,755	13,412,968	1,544,320
19.3, 19.4	Commercial auto liability	5,971,462	368,251,022	10,366,017	363,856,467	5,780,979	221,784,766	6,232,696	585,189,517	96,991,710
21.	Auto physical damage	144,871	11,581,201	684,077	11,041,995	195,321	5,121,097	1,089,603	15,268,811	2,655,674
22.	Aircraft (all perils)	215,751	28,201,010	22,205,239	6,211,522	115,786	14,735,715	10,179,771	10,883,252	3,212,475
23.	Fidelity	3,183,347	8,764,520	526,722	11,421,146	5,015,156	10,673,855	165,766	26,944,391	2,083,774
24.	Surety	(23,048,323)	(1,394,255)	99,492	(24,542,070)	22,796,284	4,983,965	2,622,072	616,107	22,425,205
26.	Burglary and theft	302	2,616	2	2,916	787,721	8,789,686	1,004	9,579,318	1,219,020
27.	Boiler and machinery		1,588,506	1,586,765	1,741	156,475	665,346	750,806	72,757	57,702
28.	Credit						4,429		4,429	53,535
29.	International		4,853,073	1,709,780	3,143,293		7,354	(189)	3,150,836	918
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX	61,878,936	23,697,165	38,181,772	XXX	69,861,130	40,217,706	67,825,195	3,519,811
32.	Reinsurance - nonproportional assumed liability	XXX	634,945,358	41,158,567	593,786,790	XXX	447,769,337	44,706,585	996,849,542	68,060,949
33.	Reinsurance - nonproportional assumed financial lines	XXX	6,415,776	1,327,203	5,088,573	XXX	5,453,332	523,609	10,018,296	278,408
34.	Aggregate write-ins for other lines of business		635,622,996	22,774,765	612,848,232		185,375,985	4,137,630	794,086,586	40,890,349
35.	TOTALS	181,801,266	4,545,720,403	551,913,165	4,175,608,505	541,189,561	4,531,973,687	946,337,287	8,302,434,466	1,881,066,624
	DETAILS OF WRITE-INS									
3401.	Excess Workers Compensation		635,622,996	22,774,765	612,848,232		185,375,985	4,137,630	794,086,586	40,890,349
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		635,622,996	22,774,765	612,848,232		185,375,985	4,137,630	794,086,586	40,890,349

(a) Including $ ..... 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	103,127,964			103,127,964
	1.2 Reinsurance assumed	576,333,574			576,333,574
	1.3 Reinsurance ceded	98,023,652			98,023,652
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	581,437,886			581,437,886
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		118,637,121		118,637,121
	2.2 Reinsurance assumed, excluding contingent		1,051,777,806		1,051,777,806
	2.3 Reinsurance ceded, excluding contingent		289,821,597		289,821,597
	2.4 Contingent - direct		(3,356,331)		(3,356,331)
	2.5 Contingent - reinsurance assumed		56,245,748		56,245,748
	2.6 Contingent - reinsurance ceded		217,630		217,630
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		933,265,117		933,265,117
3.	Allowances to managers and agents	4,061,329	5,799,305		9,860,633
4.	Advertising	1,182,005	1,322,554		2,504,559
5.	Boards, bureaus and associations	732,090	23,695,212		24,427,303
6.	Surveys and underwriting reports	2,892,267	3,000,096		5,892,364
7.	Audit of assureds' records	2,234,302	6,317,413		8,551,715
8.	Salary and related items:				
	8.1 Salaries	110,681,615	549,269,307	23,224,775	683,175,697
	8.2 Payroll taxes	7,444,791	33,675,972	1,458,026	42,578,789
9.	Employee relations and welfare	21,506,752	92,994,794	4,051,832	118,553,378
10.	Insurance	88,804	1,848,870	37,039	1,974,713
11.	Directors' fees	52	197	2	251
12.	Travel and travel items	7,542,684	21,103,919	915,647	29,562,250
13.	Rent and rent items	14,500,952	42,801,718	1,889,581	59,192,250
14.	Equipment	370,425	3,828,700	44,910	4,244,035
15.	Cost or depreciation of EDP equipment and software	2,465,333	26,503,660	1,696,838	30,665,830
16.	Printing and stationery	2,262,219	4,664,901	192,904	7,120,024
17.	Postage, telephone and telegraph, exchange and express	3,689,351	6,030,452	383,268	10,103,071
18.	Legal and auditing	3,472,141	15,466,517	492,864	19,431,521
19.	Totals (Lines 3 to 18)	185,127,112	838,323,585	34,387,686	1,057,838,382
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		89,929,692		89,929,692
	20.2 Insurance department licenses and fees		24,423,250		24,423,250
	20.3 Gross guaranty association assessments		1,979,243		1,979,243
	20.4 All other (excluding federal and foreign income and real estate)	1,041,019	6,596,368		7,637,387
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	1,041,019	122,928,553		123,969,572
21.	Real estate expenses			3,919,834	3,919,834
22.	Real estate taxes			836,797	836,797
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	5,864,018	34,314,746		40,178,765
25.	Total expenses incurred	773,470,035	1,928,832,000	39,144,317	(a) 2,741,446,352
26.	Less unpaid expenses - current year	1,881,066,624			1,881,066,624
27.	Add unpaid expenses - prior year	1,768,717,920			1,768,717,920
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	661,121,331	1,928,832,000	39,144,317	2,629,097,648
	DETAILS OF WRITE-INS				
2401.	Charitable contributions		330,358		330,358
2402.	Consulting expenses	5,864,018	27,278,117		33,142,135
2403.	Servicing expenses		3,435,471		3,435,471
2498.	Summary of remaining write-ins for Line 24 from overflow page		3,270,801		3,270,801
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	5,864,018	34,314,746		40,178,765

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 12,899,571	13,645,132
1.1	Bonds exempt from U.S. tax	(a) 62,030,807	58,744,745
1.2	Other bonds (unaffiliated)	(a) 263,809,014	266,257,555
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,732,096	2,764,412
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	5,517,729	5,622,857
2.21	Common stocks of affiliates	9,173,366	9,173,366
3.	Mortgage loans	(c) 3,629,191	3,625,197
4.	Real estate	(d) 35,906,993	35,906,993
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 16,069,983	15,902,780
7	Derivative instruments	(f)	
8.	Other invested assets	51,693,520	51,693,520
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	463,462,271	463,336,557
11.	Investment expenses		(g) 38,307,520
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 836,797
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 11,820,931
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		50,965,248
17.	Net investment income (Line 10 minus Line 16)		412,371,309
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 14,099,063 accrual of discount less $ 51,384,562 amortization of premium and less $ 26,486,915 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ 1,974,416 paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 61,495 accrual of discount less $ 103,937 amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 11,820,931 depreciation on real estate and $ 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	349,094		349,094	1,637,554	
1.1	Bonds exempt from U.S. tax	(3,813,593)		(3,813,593)		
1.2	Other bonds (unaffiliated)	(10,789,920)	(18,246,481)	(29,036,401)	14,070,329	28,692,456
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	22,363,851		22,363,851	5,733,331	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	38,127,214	(36,456)	38,090,758	(21,646,751)	995,203
2.21	Common stocks of affiliates		12,568	12,568	113,574,568	16,716,393
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(1,785,525)		(1,785,525)	(24,055)	1,291,160
7.	Derivative instruments	144,073		144,073	149,530	
8.	Other invested assets	178,411	(3,146,296)	(2,967,885)	(3,687,510)	5,486,943
9.	Aggregate write-ins for capital gains (losses)	12,760,090	198,353	12,958,443	(4,360,798)	5,409,113
10.	Total capital gains (losses)	57,533,695	(21,218,312)	36,315,383	105,446,198	58,591,267
	DETAILS OF WRITE-INS					
0901.	Gains and losses from short sales	12,760,090	(10,301)	12,749,789	(4,360,798)	
0902.	FX Gains and Losses on Cash		208,654	208,654		657
0903.	Foreign currency translation adjustments					5,408,456
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	12,760,090	198,353	12,958,443	(4,360,798)	5,409,113

EXHIBIT OF NON-ADMITTED 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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income	18,094,343	20,553,237	2,458,894
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,094,343	20,553,237	2,458,894
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	4,623,201	6,660,990	2,037,789
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	1,016,358	258,340	(758,017)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	136,871		(136,871)
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	19,352,366		(19,352,366)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	26,068,419	31,665,336	5,596,918
21.	Furniture and equipment, including health care delivery assets	38,498,994	29,727,914	(8,771,080)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	12,209,326	5,077,496	(7,131,830)
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	20,511,252	18,884,570	(1,626,682)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	140,511,130	112,827,884	(27,683,245)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	140,511,130	112,827,884	(27,683,245)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous receivable	20,511,252	18,884,570	(1,626,682)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	20,511,252	18,884,570	(1,626,682)

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

The Delaware Insurance Department recognizes only statutory accounting practices prescribed or permitted by the state of Delaware for determining and reporting the financial condition and results of operations of an insurance company, and for determining solvency under the Delaware Insurance Law. The National Association of Insurance Commissioners (NAIC) Accounting Practices and Procedures manual (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the state of Delaware. The Delaware Insurance Commissioner has the right to permit other specific practices that deviate from prescribed NAIC accounting practices and procedures.

The Delaware Commissioner of Insurance has allowed the Company permitted practices that differ from NAIC SAP. The permitted practices include:

The Company discounts non-tabular workers' compensation loss reserves. NAIC SAP only allows the discounting of tabular reserves.

In 2018, the Company was granted a permitted practice to deviate from SSAP 26R guidelines regarding the treatment of bonds called before maturity. The permitted practice allowed for gains on two bonds called prior to maturity to be reflected as net investment income earned instead of realized capital gains which deviates from SSAP 26R. This permitted practice had no effect on net income or statutory surplus.

A reconciliation of the Company's net income and capital surplus between NAIC SAP and practices prescribed and permitted by the state of Delaware ("DE") is shown below:

		SSAP #	F/S Page	F/S Line	12/31/2019	12/31/2018
(1)	Net Income (State Basis)	XXX	XXX	XXX	$ 601,563,820	$ 1,099,953,276
(2)	State Prescribed Practices (Income)					-
(3)	State Permitted Practices (Income)	65	4	2	14,128,622	(5,493,514)
(4)	Net Income, NAIC SAP	XXX	XXX	XXX	$ 587,435,198	$ 1,105,446,790

(5)	Statutory Surplus (State Basis)	XXX	XXX	XXX	6,013,061,988	$ 5,587,929,931
(6)	State Prescribed Practices (Surplus)					-
(7)	State Permitted Practices (Surplus)	65	3	1	(267,956,515)	(282,085,137)
(8)	Statutory Surplus, NAIC SAP	XXX	XXX	XXX	$ 5,745,105,473	$ 5,305,844,794

The Company entered into an intercompany reinsurance pooling agreement (Pooling Agreement) with twenty of its U.S. property and casualty insurance subsidiaries (Pool Affiliates), effective January 1, 2013 (see note 26). Under the Pooling Agreement, the Pool Affiliates agreed to cede and transfer to the Company and the Company agreed to assume and accept as its own obligation (1) 100% of the Pool Affiliates' respective liabilities on all insurance policies and all assumed reinsurance contracts that were in force as of January 1, 2013, or that had expired or had been terminated or non-renewed as of January 1, 2013; and (2) 100% of the Pool Affiliates' respective liabilities on all insurance policies and all assumed reinsurance contracts issued subsequent to January 1, 2013.

In addition, effective January 1, 2013, three other insurance subsidiaries and Union Standard Lloyd's, an affiliated Lloyd's entity, have in place separate 100% quota share reinsurance agreements with the Company (see note 26).

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

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

C. Accounting Policies

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

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Net investment income earned consists primarily of interest and dividends less investment related expense. Interest is recognized on an accrual basis and dividends are recognized on an ex-dividend basis. Realized gains and losses on the sale of investments are calculated using the first-in, first-out method to determine the cost of securities sold or the specific identification method in other instances, and reflected in net income. Unrealized gains or losses due to changes in valuations of investments are credited or charged to unassigned surplus, except to the extent changes are considered other-than-temporary. Realized capital losses include write-downs for impairments considered to be other-than-temporary.

In addition, the Company uses the following accounting policies:

(1) Investment grade short-term investments (NAIC Class 1-2) are stated at amortized cost using the scientific interest method. Noninvestment grade short-term investments (NAIC 3-6) are stated at the lower of amortized cost or fair value. Such investments have original maturity dates less than one year. Cash equivalents consist of short-term, highly liquid investments with original maturities of three months or less.

(2) Investment grade bonds (Class 1 and 2) are stated at amortized cost. Bonds that are defined by the NAIC as noninvestment grade (Class 3-6) are carried at the lower of amortized cost or NAIC fair value. Unit prices published by the Securities Valuation Office (SVO), if available, are used to calculate the fair value amount disclosed. In the absence of SVO published unit prices, quoted market prices by other third party organizations, if available, are used to calculate fair value. The amortized cost for bonds is calculated using the modified scientific interest method.

(3) Common stocks, if any, other than investments in stocks of subsidiaries and affiliates are stated at fair value.

(4) Investment grade redeemable preferred stocks, if any, are stated at amortized cost. Investment grade perpetual preferred stocks, if any, are stated at fair value. Noninvestment grade preferred stocks, if any, are stated at the lower of amortized cost or fair value.

(5) Mortgage loans on real estate, if any, are stated at amortized cost, net of allowances for loan losses. Allowances for loan losses are recorded as an adjustment to surplus. Loans written-off are recorded as realized losses in net income.

(6) Investment grade loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to revalue all loan-backed securities for which the collection of all contractual payments is probable. The prospective adjustment method is used for periods subsequent to the recognition of an other-than-temporary impairment loss. Noninvestment grade loan-backed securities are stated at the lower of amortized cost or fair value.

Loan-backed and structured securities are amortized using the retrospective method, except for securities that have incurred a decline in fair value that is other-than-temporary which are amortized using the prospective method. The effective yield used to determine amortization is calculated based on actual historical and projected future cash flows, which are obtained from a widely-accepted securities data provider.

Loan-backed and structured securities that have a fair value less than amortized cost and for which the Company has either (1) the intent to sell, or (2) does not have the intent and ability to hold the security until recovery of its carrying value, the Company impairs the security to fair value and records an other-than-temporary impairment as a net realized capital loss. For securities where the Company does not expect to recover the amortized cost, but has the intent and ability to hold the security to recovery, the Company recognizes an other-than-temporary impairment for the credit related decline in value through realized capital losses.

When management has determined that a security is other-than-temporarily impaired because it is probable that all contractual cash flows will not be collected, the security is reported at fair value with the excess of contractual cash flows over expected cash flows recorded as a credit loss as a component of realized losses in the statutory statement of operations.

Realized gains or losses on the sale of investments are reflected in net income. The Company primarily uses first-in, first-out method to determine the cost of securities sold and the specific identification method in other instances.

(7) Common stocks of wholly-owned insurance subsidiaries, if any, are carried at their audited statutory equity values promulgated by the states of domicile. Wholly-owned non-insurance subsidiaries are based on their audited GAAP equity. The Company owns 100% of the outstanding common stock of the following entities: Admiral Insurance Company (Admiral), Gemini Insurance Company, StarNet Insurance Company, Berkley Regional Insurance Company, Midwest Employers Casualty Company, Key Risk Insurance Company, Riverport Insurance Company, Berkley National Insurance Company, Berkley Life & Health Insurance Company, Preferred Employers Insurance Company, Great Divide Insurance Company, Intrepid Insurance Company and Berkley Assurance Company.

Investment in approximately 2.9% of its ultimate parent, W. R. Berkley Corporation (“WRB”), and other non-insurance subsidiaries are valued as described in the Purposes and Procedures Manual of the Securities Valuation Office of the NAIC (see Schedule D, Part 6, Section 1).

(8) Investments in joint ventures and partnerships, if any, are carried on the basis of the underlying audited GAAP equity of the investee. Investments in unaudited limited liability companies, if any, are carried as non-admitted assets.

(9) Investments in derivative securities, if any, are stated at fair value. The Company utilizes derivative instruments as part of its merger arbitrage activity conducted through investment management advisors. The Company invests in long portfolio positions, which are presented in the statutory statements of admitted assets, liabilities and capital and surplus as part of invested assets and carried at fair value with unrealized gains and losses reflected as an adjustment to surplus. Short sales and short options are reported as liabilities at fair value with unrealized gains and losses reflected as an adjustment to surplus.

(10) The Company utilizes anticipated investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not yet reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalizations policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

There were no material changes in accounting principles or correction of errors during 2019 and 2018.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method

Effective July 21, 2016 the Company purchased the outstanding shares of Intrepid Insurance Company. This transaction was accounted for as a statutory purchase and reflects the following:

Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Intrepid Insurance Company	7/21/2016	15,504,348	5,499,607	3,597,660	549,961	10.20%

B. Statutory Mergers – Not applicable.
C. Writedowns for Impairment of Investments in Affiliates – Not applicable.

4. DISCOUNTED OPERATIONS – Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for commercial mortgage loans originated during the current year – Not applicable.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive or insured or guaranteed or purchase money mortgages was 49%.

(3) There were no taxes, assessments or any amounts advanced and not included in the mortgage loan.

(4) The Company did not hold mortgages with interest 180 days or more past due.

(5-9) There were no impaired mortgage loans.

B. Debt Restructuring – Not applicable.

C. Reverse Mortgages – Not applicable.

D. Loan-Backed Securities

(1) Prepayment Assumptions – The Company obtains the prepayment assumptions from third party vendors.

(2) The Company did not record other-than-temporary impairments on loan-backed securities in the current year.

The following table summarizes amounts from previous years:

	December 31, 2019		
	1	2	3
	Amortized Cost Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss	Fair Value
Aggregated Intent and Ability to Retain	$ 5,936,561	$ -	$ 6,608,539

(3) The Company did not record any other-than temporary impairments for loan-backed securities in the current year. The following securities had other-than temporary impairments in prior years, as the present value of cash flows expected to be collected was less than the amortized cost:

CUSIP	Amortized Cost Before Current Period Other-Than Temporary Impairment	Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value
93363PAB6	$ 5,604,812	$ 5,604,812	$ -	$ 5,604,812	$ 6,261,396
05950TAF2	$ 331,749	$ 331,749	$ -	$ 331,749	$ 347,143

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines with a non-recognized interest related impairment remains):

a.	Aggregate amount of unrealized losses:	1.	Less than 12 months	$ 3,120,569
		2.	12 months or longer	$ 16,601,677
b.	Aggregate related fair value of securities with unrealized losses:	1.	Less than 12 months	$ 448,869,382
		2.	12 months or longer	$ 583,325,940

(5) Conclusions that Impairments are not Other-Than-Temporary - The Company has evaluated the loan backed securities in an unrealized loss position and believes that the unrealized losses are due primarily to temporary market and sector-related factors rather than to issuer-specific factors. None of these securities are delinquent or in default of financial covenants. Based on its assessment of the issuers, the Company expects them to continue to meet their contractual payment obligations as they become due and does not consider any of these securities to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreement Transactions Accounted for as Secured Borrowings – Not applicable.

G. Reverse Repurchase Agreement Transactions Accounted for as Secured Borrowings – Not applicable.

H. Repurchase Agreement Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreement Transactions Accounted for as a Sale – Not applicable.

J. Write-downs for Impairments of Real Estate – Not applicable.

K. Investment in Low-Income Housing Tax Credits (LIHTC)

The Company has investments in low income housing tax credit investments of $20,672,496 as of December 31, 2019. The tax credits and tax losses generated from this investment primarily offset federal income taxes and are available through 2029. The remaining capital commitment for the investment is $892,739 as of December 31, 2019.

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Assets	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	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	-	-	-	-	-	-	-
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	870,602,256	-	-	-	870,602,256	823,232,142	47,370,114
k. On deposit with other regulatory bodies	263,365,679	-	-	-	263,365,679	251,632,741	11,732,938
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-
o. Total restricted assets	1,133,967,935	-	-	-	1,133,967,935	1,074,864,883	59,103,052

(a) Subset of Column 1

(b) Subset of Column 3

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories – Not applicable.
(3) Detail of Other Restricted Assets – Not applicable.
(4) Collateral Received and Reflected as Assets within the Reporting Entity's Financial Statement – Not applicable.

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities – Not applicable

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date) – Not applicable.
(2) Settled Short Sale Transactions

	Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	Fair Value of Short Sales that Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
a. Bonds	-	-	-	-	-
b. Preferred Stock	-	-	-	-	-
c. Common Stock	644,384,624	644,384,624	-	-	644,384,624

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	42	-
2. Aggregate Amount of Investment Income	18,503,611	-

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

B. The Company did not recognize any impairment write down for investments in joint ventures, partnerships or limited liability companies during the statement period. Partnerships which do not comply with SSAP 48 are carried at zero value.

7. INVESTMENT INCOME

A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. Amounts Non-admitted

No amount of investment income was excluded for 2019 or 2018.

8. DERIVATIVE INSTRUMENTS

A. Derivatives under SSAP No. 86 – Derivatives

1. Market Risk, Credit Risk and Cash Requirements of the Derivative – Not applicable.

2. Objectives for Using Derivatives

The primary investment objective of the Company's use of derivative financial instruments is risk arbitrage. That is, returns are generated from capturing the spread in value between a security's current market value and its expected future value (calculated on the basis of an announced event; merger, privatization, restructuring). This future value may be defined in terms of cash or securities. In the case where the expected future value, as defined by the terms of the "event", is given as multiple of another publicly traded security, the spread may only be captured by selling hedge against potential fluctuations in the price of the securities on hand. Due to many circumstances (illiquid stock market, uptick short sale regulations and competition for these same returns) it is not always possible or practical to sell the actual hedge security against the long position. In cases like this, options provide another vehicle to facilitate the desired returns. Additionally, in the case where cash is the defined proceed for the "event", options on the same security when they exist, may also be used as a hedge.

The primary use of options is, as described herein, to hedge long positions of same or related securities that are involved in arbitrage of "event" situations. The premium typically associated with the option markets as well as defined time horizons (expirations) of option make these vehicle appropriate hedges for the uses for which the Company employs them. The overall philosophy of employing options is to define and limit risk.

3. The Company invested in long portfolio positions which are presented in the statutory statements of admitted assets, liabilities, capital and surplus as part of invested assets and are carried at fair value with unrealized gains and losses reflected as an adjustment to surplus. Long options were presented in other assets and were carried at fair value with unrealized gains and losses reflected as an adjustment to surplus. As of December 31, 2019 and 2018, the notional amount of long options outstanding was $15,522,750 and $18,404,250, respectively. As of December 31, 2019 and 2018, the notional amount of short options outstanding was $17,072,450 and $11,553,400, respectively.

4. The Company reported in its annual statement the following amounts, relating to short sales; liabilities of $36,086,808 and $56,186,325 (page 3, line 2501 + line 20, col. 1 and 2, respectively), a net realized gain of $12,749,789 (page 12-Exhibit of Capital Gains and Losses, line 0901, col. 3) and a net change in unrealized losses of $4,360,798 (page 12-Exhibit of Capital Gains and Losses, line 0901, col. 4). The schedules shown below show the summary totals:

Gross Realized Gains (Losses) on Short Sales for the Year 2019:

	Gains	Losses	Net Gain(Loss)
Total Common Stocks	$ 26,130,673	$ 13,380,884	$ 12,749,789
Gross Realized Gains (Losses) on Short Sales	$ 26,130,673	$ 13,380,884	$ 12,749,789

Unrealized Gains (Losses) on Short Sales for the Year 2019:

	Gains	Losses	Net Unrealized Gain(Loss)
Total Bonds	$ -	$ -	$ -
Total Common Stocks	129,940	1,452,474	(1,322,533)
Gross Unrealized Gains (Losses) on Short Sales	$ 129,940	$ 1,452,474	$ (1,322,533)

Unrealized Gains (Losses) on Short Sales for the year 2018:

	Gains	Losses	Net Unrealized Gain(Loss)
Total Bonds	$ -	$ -	$ -
Total Common Stocks	3,239,459	201,195	3,038,264
Gross Unrealized Gains (Losses) on Short Sales	$ 3,239,459	$ 201,195	$ 3,038,264

Change in Unrealized Gains (Losses) for the Year 2019:

	Gains	Losses	Net Unrealized Gain(Loss)
Total Common Stocks	$ (3,109,519)	$ 1,251,279	$ (4,360,798)
Gross Unrealized Gains (Losses) on Short Sales	$ (3,109,519)	$ 1,251,279	$ (4,360,798)

5. There are no net gains or losses recognized in unrealized gains or losses that were excluded from the assessment of hedge effectiveness.

6. There are no net gains or losses that were recognized in unrealized gains or losses that resulted from derivatives that no longer qualify for hedge accounting.

7. There are no derivatives accounted for as cash flow hedges of a forecasted transaction.

8. There are no future settled premiums or future premium commitments with financing premiums.

9. INCOME TAXES

The Tax Cuts and Jobs Act of 2017 (the "Tax Act") was enacted on December 22, 2017. The Tax Act provides for a reduction of the U.S. corporate income tax rate from 35% to 21% effective January 1, 2018. Additionally, while the U.S. tax law requires insurance reserves to be discounted for tax purposes, the Tax Act modified this computation. At the end of 2018, the IRS issued revised discount factors to be applied to the 2017 reserves. During 2019, the IRS updated the revised discount factors. Overall, this increased the beginning of year 2018 deferred tax asset for loss reserve discounting by $39.6 million. Under the related transition rule, a deferred tax liability of $39.6 million was established which is being ratably amortized into taxable income over eight years beginning in 2018.

The Tax Act included a global intangible low-taxed income tax ("GILTI"). The Company has made an accounting policy election to treat any GILTI taxes as current period expense when incurred (the "period cost method"). The 2019 tax provision includes a GILTI tax of $3.9 million as a current tax expense.

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

1.

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	337,984,503	7,088,023	345,072,526	320,336,680	8,390,163	328,726,843	17,647,823	(1,302,140)	16,345,683
(b) Statutory Valuation Allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	337,984,503	7,088,023	345,072,526	320,336,680	8,390,163	328,726,843	17,647,823	(1,302,140)	16,345,683
(d) Deferred Tax Assets Nonadmitted	19,352,366	-	19,352,366	-	-	-	19,352,366	-	19,352,366
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	318,632,137	7,088,023	325,720,160	320,336,680	8,390,163	328,726,843	(1,704,543)	(1,302,140)	(3,006,683)
(f) Deferred Tax Liabilities	86,607,221	7,121,532	93,728,753	82,507,293	51,971,190	134,478,483	4,099,928	(44,849,658)	(40,749,730)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	232,024,916	(33,509)	231,991,407	237,829,387	(43,581,027)	194,248,360	(5,804,471)	43,547,518	37,743,047

2. Admission Calculation Components per SSAP No. 101

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	205,794,024	96,767	205,890,791	191,310,719	121,156	191,431,875	14,483,305	(24,389)	14,458,916
(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)	26,100,616	-	26,100,616	22,151,197	-	22,151,197	3,949,419	-	3,949,419
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	26,100,616	-	26,100,616	22,151,197	-	22,151,197	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XX	XX	865,903,289	XX	XX	807,859,388			
(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	106,089,862	6,991,257	113,081,119	106,874,764	8,269,007	115,143,771	(784,902)	(1,277,750)	(2,062,652)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	337,984,502	7,088,024	345,072,526	320,336,680	8,390,163	328,726,843	17,647,822	(1,302,139)	16,345,683

3. Other Admissibility Criteria

a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	380%	370%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above	5,772,688,592	5,385,729,254

4. Impact of Tax Planning Strategies

	2019			2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(Col. 1-4) Ordinary	(Col. 2-5) Capital	(Col. 3-6) Total
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.									
1. Adjusted Gross DTAs amount from Note 9A1(c).	337,984,503	7,088,023	345,072,526	320,336,680	8,390,163	328,726,843	17,647,823	(1,302,140)	16,345,683
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	0%	0%	0%	0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	318,632,137	7,088,023	325,720,160	320,336,680	8,390,163	328,726,843	(1,704,543)	(1,302,140)	(3,006,683)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.	0%	0%	0%	0%	0%	0%	0%	0%	0%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

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

All deferred tax liabilities are recognized.

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

1. Current Income Tax

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1-2) Change
(a) Federal	173,540,127	266,070,473	(92,530,346)
(b) Foreign	(12,820,512)	(13,173,855)	353,343
(c) Subtotal	160,719,615	252,896,618	(92,177,003)
(d) Federal income tax on net capital gains	6,324,091	(135,786)	6,459,877
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and Foreign income taxes incurred	167,043,706	252,760,832	(85,717,126)

2. Deferred Tax Assets

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1-2) Change
(a) Ordinary			
(1) Discounting of unpaid losses	143,796,853	140,331,734	3,465,119
(2) Unearned premium reserves	118,244,816	110,571,949	7,672,867
(3) Policyholder reserves	-	-	-
(4) Investments	-	-	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	25,443,341	23,694,120	1,749,221
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	50,499,493	45,738,877	4,760,616
99. Subtotal	337,984,503	320,336,680	17,647,823
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	19,352,366	-	19,352,366
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	318,632,137	320,336,680	(1,704,543)
(e) Capital			
(1) Investments	6,991,257	8,269,007	(1,277,750)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total ordinary tax assets)	96,766	121,156	(24,390)
99. Subtotal	7,088,023	8,390,163	(1,302,140)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	-	-	-
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	7,088,023	8,390,163	(1,302,140)
(i) Admitted deferred tax assets (2d + 2h)	325,720,160	328,726,843	(3,006,683)

3. Deferred Tax Liabilities

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1-2) Change
(a) Ordinary			
(1) Partnership basis difference	35,708,106	28,061,766	7,646,340
(2) Due and accrued dividends	138,616	109,753	28,863
(3) Market discount on bonds	1,906,926	1,769,174	137,752
(4) Tax Act loss reserve discount transition	29,711,880	41,076,206	(11,364,326)
(5) Other (including items <5% of total ordinary tax assets)	19,141,693	11,490,394	7,651,299
99. Subtotal	86,607,221	82,507,293	4,099,928
(b) Capital:			
(1) Unrealized gains	6,113,960	49,767,117	(43,653,157)
(2) Other (including items >5% of total capital tax assets)	1,007,572	2,204,073	(1,196,501)
99. Subtotal	7,121,532	51,971,190	(44,849,658)
(c) Deferred tax liabilities (3a99 + 3b99)	93,728,753	134,478,483	(40,749,730)
4. Net deferred tax assets/liabilities (2i - 3c)	231,991,407	194,248,360	37,743,047

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

	2019	2018	Change
Total Defered Tax Assets	345,072,526	328,726,843	16,345,683
Total Deferred Tax Liabilities	93,728,753	134,478,483	(40,749,730)
Net Deferred Tax Asset (Liability)	251,343,773	194,248,360	57,095,413
Tax Effect of Unrealized Gains (Losses)			43,653,157
Change in net deferred income taxes			13,442,256

	2019	
	Amount in Thousands	Effective Tax Rate (%)
Statutory Income Before Taxes	161,407,580	21.0
Tax Exempt Interest	(9,254,441)	(1.2)
Dividends Received Deduction	(3,836,730)	(0.5)
Other Permanent Differences	27,072,716	3.5
Foreign Tax (Credit)	(12,820,512)	(1.6)
Low Income Housing Credits	(7,457,608)	(1.0)
Change in Nonadmitted Assets	(1,749,220)	(0.2)
Liability to Subsidiaries for Excess Admitted Tax Assets	239,665	-
Total Statutory Income Taxes	153,601,450	20.0
Federal and foreign income taxes incurred	167,043,706	21.7
Change in net deferred income taxes	(13,442,256)	(1.7)
Total Statutory Income Taxes	153,601,450	20.0

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. The Company has no net operating loss or capital loss or alternative minimum tax credit carry-forwards.
2. The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Ordinary	Capital	Total
2019	170,022,606	6,324,091	176,346,697
2018	160,880,959	97,903,152	258,784,111
2017		16,118,550	16,118,550

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

F. Federal Income Tax Allocation

1. The Company has a tax sharing agreement with and is included in the consolidated federal income tax return of W. R. Berkley Corporation and its subsidiaries (see Schedule Y for a complete listing).

2. The method of allocation between the companies is subject to the tax sharing agreement. The Company's tax allocation is based upon separate return calculations with current credit for losses subject to the availability of previous taxable income.

G. Federal or Foreign Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax

The Tax Act provides for a mandatory repatriation transition tax on foreign earnings which requires companies to pay a one-time tax on unremitted accumulated earnings of their foreign subsidiaries. As a result the Company recognized a tax charge on the undistributed earnings of its foreign subsidiaries in the amount of $6.0 million. The Company has elected to pay this tax in installments over an eight year period.

I. Alternative Minimum Tax

The Company has no Alternative Minimum Tax Credits.

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

A. Nature of Relationships

All outstanding common shares of the Company are owned by Signet Star Holdings, Inc., an insurance holding company domiciled in the State of Delaware. The ultimate parent is W. R. Berkley Corporation of Greenwich, Connecticut, an insurance holding company domiciled in the State of Delaware (see Schedule Y for a complete listing of companies).

The Company owns common stock of affiliates as listed on Schedule D, Part 2, Section 2.

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

The Company paid dividends to its Parent, see footnote 13.4 for more information.

In 2019 and 2018, the Company made capital contributions to CC Equity Holdings LLC of $123,100,000 and $175,600,000, respectively.

C. Change in Terms of Intercompany Arrangements – Not applicable.

D. Amounts Due to or from Related Parties

The Company reported $59,978,107 and $36,744,822 due from affiliates as of December 31, 2019 and 2018, respectively. With the exception of certain nonadmitted affiliates, settlements between affiliates are made monthly and all balances are less than 90 days. The Company reported $38,392,149 and $29,315,066 due to affiliates as of December 31, 2019 and 2018, respectively.

E. Guarantees or Contingencies for Related Parties

On November 1, 2015, the Company entered a guarantee with W. R. Berkley Europe AG ("WRBEAG"), an affiliate. Pursuant to the guarantee, in the event that WRBEAG is unable to pay any policyholder obligation on the date such obligation becomes due because WRBEAG does not have sufficient funds for the payment of such obligations, the Company agrees to pay or cause such obligation to be paid, subject to the terms and conditions of the applicable policy issued by WRBEAG.

The Company has also granted an unsecured overdraft facility in an amount not to exceed $25,000,000 to W. R. Berkley Syndicate Holdings Limited "(WRB Syndicate"), a wholly owned subsidiary. At December 31, 2019, the full commitment is available to WRB Syndicate.

The Company absolutely and unconditionally guarantees the performance by its wholly owned subsidiary, Berkley Risk Administrators Company, LLC ("Administrator") of all the obligations of Administrator in accordance with the terms and conditions of its third-party administrator Registration in the States of Nevada and Minnesota concerning the financial requirements for third-party administrators.

F. Management, Service Contracts, Cost Sharing Agreements

Pursuant to the Pooling Agreement, as described in Note 1 and Note 26, the Pool Affiliates appointed the Company as a manager to conduct the business affairs of the Pool Affiliates.

The Company entered into a Management Agreement effective January 1, 2013 with several affiliated limited liability companies that perform certain services, to the extent necessary, with respect to the business affairs and operations of the Company and its insurance subsidiaries.

W. R. Berkley Corporation provides various services to the Company, including general management, financial, legal, actuarial and investment advisory services (through its subsidiary Berkley Dean & Company).

G. Nature of Relationships that Could Affect Operations

All outstanding common shares of the Company are owned by Signet Star Holdings, Inc. The Company's ultimate parent is W. R. Berkley Corporation. See Schedule Y and Note 26 for further information.

H. Amount Deducted for Investment in Upstream Company

The Company deducted $367,309,688 from the value of its investment in the common stock (5,315,625 shares) of the W. R. Berkley Corporation, the ultimate parent of the Company, in accordance with the NAIC Purposes and Procedures Manual of the Securities Valuation Office.

I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets – Not applicable.

J. Writedowns for Impairment of Investments in Affiliates – Not applicable.

K. Investments in Foreign Insurance Subsidiary – Not applicable.

L. Investments in Downstream Noninsurance Holding Company – Not applicable.

M. Non – Insurance Subsidiary, Controlled and Affiliated (SCA) Entity Validations

Balance Sheet Value (Admitted and Nonadmitted) – All SCAs except 8b(i) entities

(1)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Non-admitted Amount
a. SSAP No. 97 8a Entities - None		-	-	-
b. SSAP No. 97 8b(ii) Entities				
W. R. Berkley Corp. Common Stock	2.9%	367,309,688	-	367,309,688
Reinservco, Inc.	100%	-	-	-
Total SSAP No. 97 8b(ii) Entities	XXX	367,309,688	-	367,309,688
c. SSAP No. 97 8b(iii) Entities				
34 Leadenhall Street Ltd.	99%	588,180,623	588,180,623	-
Altex Energy Ltd.	8%	4,772,416	4,772,416	-
Berkley London Holdings, Inc.	100%	419,548,397	419,548,397	-
Greenwich Aero Group, Inc.	100%	150,964,954	150,964,954	-
W. R. Berkley Sydicate Holdings	100%	25,466,137	25,466,137	-
Total SSAP No. 97 8b(iii) Entities	XXX	1,188,932,527	1,188,932,527	-
d. SSAP No. 97 8b(iv) Entities				
Berkley International Seguros Columbia S. A.	0.3%	-	-	-
Total SSAP No. 97 8b(iv) Entities	XXX	-	-	-
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	1,556,242,214	1,188,932,527	367,309,688
f. Aggregate total (a+e)	XXX	1,556,242,214	1,188,932,527	367,309,688

(2)

SCA Entity	Type of NAIC Filing	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	Disallowed Entities Valuation Method, Resubmision Required (Y/N)	Code
a. SSAP No. 97 8a Entities - None						
b. SSAP No. 97 8b(ii) Entities						
W.R. Berkley Corp Common Stock C	SUB - 1	9/28/2017	-	Y	N	
Reinservco, Inc.	SUB - 1	9/28/2017	-	Y	N	
Total SSAP No 97 8b(11) entities	XXX	XXX	-	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) entities						
34 Leadenhall Street Ltd.	SUB - 2	6/27/2019	525,925,327	Y	N	
Altex Energy Ltd	SUB - 2	6/27/2019	5,414,936	Y	N	
Berkley London Holdings, Inc.	SUB - 2	6/27/2019	458,530,264	Y	N	
Greenwich Aero Group, Inc	SUB - 2	6/27/2019	145,513,862	Y	N	
W.R. Berkley Syndicate Holdings	SUB - 2	6/27/2019	(25,000,000)	Y	N	
Total SSAP No 97 8b(iii) entities	XXX	XXX	1,110,384,389	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) entity						
Berkley International Seguros Colombia S.A.	SUB - 1	9/28/2017	-	Y	N	
Total SSAP No. 97 8b(iv) Entities						
e. Total SSAP No. 97 8b(iv) Entities	XXX	XXX	-	XXX	XXX	XXX
Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	XXX	1,110,384,389	XXX	XXX	XXX
f. Aggregate total (a+e)	XXX	XXX	1,110,384,389	XXX	XXX	XXX

N. Insurance SCA Entities Utilizing Prescribed or Permitted Practices

None of the Company's insurance subsidiaries utilize a prescribed or permitted practice.

O. SCA and SSAP 48 Entity Tracking

SCA or SSAP 48 Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Obligation/ Commitment for Financial Support (Y/N)	Reported Value
W. R. Berkley Syndicate Holdings	26,008,778	(31,808,848)	25,466,137	Y	25,466,137

11. DEBT – Not applicable.

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

A. Defined Benefit Plans

The Company currently has no Employee Retirement Plan.

B-D. Investment Policies, Fair Value of Plan Assets and Return Assumptions

The Company currently has no Employee Retirement Plan.

E. Defined Contribution Plans

The Company currently has no Employee Retirement Plan.

F. Multi-employer Plans

Not applicable.

G. Consolidating/Holding Company Plans

The Company participates in WRBC's Profit-Sharing Plan (Plan) covering substantially all employees. The Plan provides for a minimum annual contribution of 5% of eligible compensation as defined; contributions above the minimum are made to the Plan at the discretion of the board of directors.

H. Post-employment Benefits and Compensated Absences

The Company currently has no Post-Retirement plans.

I. Impact of Medicare Modernization Act on Post Retirement Benefits

Not applicable.

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

A. Outstanding Shares

The Company has 500,000 shares of $100 par value common stock authorized and 430,000 shares issued and outstanding.

The Company has 100,000 shares of serial preferred stock authorized of which 1,000 shares designated as Series A are issued and outstanding. Par value is $10 per share.

B. Dividend Rate of Preferred Stock

The Company has Series A cumulative preferred stock (with no voting or conversion rights) and a stated value of $9,000 per share. The Dividend rate is 8% per share per annum with issued shares redeemable on three months written notice at $9,000 per share value plus dividends accumulated to date of redemption. To date, the Company has not accrued any dividends.

C. Dividend Restrictions

The maximum amount of dividends which can be paid by a State of Delaware insurance company to shareholders without being considered extraordinary and requiring special prior approval of the Insurance Commissioner is subject to restrictions relating to statutory surplus and net income, not including capital gains. Such dividends cannot exceed the greater of (1) 10% of statutory surplus, or (2) net income not including realized capital gains for the 12 month period ended the 31st day of December next preceding year. In addition, the maximum amount of dividends, without being considered extraordinary, cannot exceed the amount of unassigned surplus as of the 31st day of December next preceding year.

At December 31, 2019, statutory surplus was $6,013,061,988 and net income excluding capital gains was $571,572,524. The Company may pay dividends of $601,306,199 during 2020 without prior approval of the Insurance Commissioner.

D. Dates and Amounts of Dividends Paid

The Company paid total dividends of $400,000,000 to W. R. Berkley Corporation during 2019, the total amount was paid on March 27, 2019.

All dividends were ordinary. Regulatory approval was not required.

E. Amount of Ordinary Dividends That May Be Paid

Within the limitations of Note C. above, there are no restrictions placed on the portion of Company unassigned surplus that may be paid other than the general restriction under the insurance regulations of Delaware that no dividend (ordinary or extraordinary) may be declared or paid from any source other than unassigned funds without approval of the Commissioner of Insurance of Delaware.

F. Restrictions on Unassigned Funds

There were no restrictions placed on the Company's surplus, including for whom the surplus is being held, except for minimum capitalization requirements.

G. Mutual Surplus Advances – Not applicable.

H. Company Stock Held for Special Purposes – Not applicable.

I. Changes in Special Surplus Funds – Not applicable.

J. Changes in Unassigned Funds

As of December 31, 2019, the portion of unassigned funds (surplus) represented by cumulative unrealized loss is $559,550,270 plus applicable deferred taxes expense of $6,113,960 for a net balance of $553,436,310.

K. Surplus Notes – Not applicable.

L. Impact of Restatement of Quasi-Reorganization – Not applicable.

M. Date of Quasi-Reorganization – Not applicable.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments – See Note 10 E.

B. Assessments

The Company is subject to guaranty fund and other assessments by the states in which it writes business. Most assessments are recorded either at the time the assessments are levied or, in the case of premium based assessments, at the time the premiums are written. Insurance company insolvencies in states where the Company writes business may result in guaranty fund assessments on future premiums. These assessments will be recorded as future premiums are written.

The Company has a liability for guaranty fund assessments of $13,355 and a related premium tax benefit asset of $19,081. The amounts recorded represent management's best estimates based on assessment rate information received from the states in which the Company writes business and the direct premiums written in those states. The liability is included in the taxes, licenses and fees liability. The asset is included in the guaranty funds receivable asset and is expected to be realized over the next five years. The following table reflects the current year change in the premium tax benefit asset:

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior period year-end	13,508
b. Decreases current year	
c. Increases current year	5,573
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	19,081

The Company did not recognize any liabilities related to assessments from long-term care entity insolvencies.

C. Gain Contingencies – Not applicable.

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

The company estimates the amount paid in December 31, 2019 to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits as no more than $10,000,000.

Number of claims for which amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period:

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

Indicate whether claim count information is disclosed per claim or per claimant: (f) Per Claim [X] Per Claimant [ ]

E. Product Warranties – Not applicable.

F. Joint and Several Liabilities – Not applicable.

G. All Other Contingencies

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

15. LEASES

A. Lessee Leasing Arrangements

1. The Company leases office space and equipment under various non-cancelable leases that expire through 2032.

2. Rental expense for the current year and the prior year was $37,216,117 and $35,713,753, respectively. As part of the reinsurance Pooling Agreement, effective January 1, 2013, as described in Note 26, all leases were either transferred to the Company or guaranteed by the Company.

3. At January 1, 2019, the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
2020	$ 37,093,035
2021	35,892,480
2022	31,998,629
2023	28,508,763
2024	22,973,937
Thereafter	67,371,851
Total	$ 223,838,695

4. The Company is not involved in any material sales-leaseback transactions. Leasing is not a significant part of the Company's business activities.

B. Lessor Leasing Arrangements

1. Operating Leases

a. The Company owns the property located at 475 Steamboat Road in Greenwich, Connecticut that is primarily leased to affiliates. Real estate owned and leased is stated at cost less accumulated depreciation less encumbrances, if any. The Company is responsible for the payment of property taxes, insurance and maintenance costs related to the leased properties.

b. Rental income for the current year and prior year was approximately $33,434,993 and $35,357,582. The cost, carrying value and accumulated depreciation of real estate leased to others were $525,063,899, $457,905,008 and $51,511,085, respectively.

c. Future minimum lease payment receivables under non-cancelable leasing agreements are as follows:

Year Ending December 31	Operating Leases
2020	$ 59,975,701
2021	62,145,941
2022	62,734,252
2023	56,477,620
2024	54,281,781
Thereafter	573,636,251
Total	$ 869,251,546

d. The lease agreements contain no provision for contingent rental payments.

2. Leveraged Leases – Not applicable.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK – Not applicable.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES – 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 – Not applicable.

20. FAIR VALUE MEASUREMENTS

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

(1) Fair Value Measurements at Reporting Date

The estimated fair value of the Company's financial instruments is generally based on values published by the SVO, bid quotations received from securities dealers, market appraisals and internal valuation based on relevant qualitative and quantitative financial information.

Included in various investment related line items in the financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock, when carried at the lower of amortized cost or fair value.

Fair value of an asset is defined as "the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Statement of Statutory Accounting Principles No. 100, *Fair Value Measurements* ("SAP 100"). SAP 100 establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. Level 1 inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities that the reporting entity has the ability to access at the measurement date. Level 2 inputs are inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly. Level 3 inputs are unobservable inputs for the asset or liability. Unobservable inputs may only be used to measure fair value to the extent that observable inputs are not available.

Because many fixed maturity securities do not trade on a daily basis, the Company utilizes pricing models and processes which may include benchmark curves, benchmarking of like securities, sector groupings and matrix pricing. Market inputs used to evaluate securities include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Quoted prices are often unavailable for recently issued securities, securities that are infrequently traded or securities that are only traded in private transactions. For publicly traded securities for which quoted prices are unavailable, the Company determines fair value based on independent broker quotations and other observable market data. For securities traded only in private negotiations, the Company determines fair value based primarily on the cost of such securities, which is adjusted to reflect prices of recent placements of securities of the same issuer, financial data, projections and business developments of the issuer and other relevant information.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds	$ -	$ 51,672,123	$ -	$ -	$ 51,672,123
Preferred stock, non affiliates	-	75,449,290	-	-	75,449,290
Common stock, non affiliates	532,226,535	322,926	-	-	532,549,463
Derivatives	9,240	-	-	-	9,240
Total assets	$ 532,235,775	$ 127,444,340	$ -	$ -	$ 659,680,117
Derivatives	56,421	-	-	-	56,421
Liabilities for short sales	36,086,808	-	-	-	36,086,808
Total liabilities	$ 36,143,229	$ -	$ -	$ -	$ 36,143,229

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Balance at 12/31/2018	Transfers in Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Balance 12/31/2019
Bonds	$ 99,531	$ -	$ -	$ -	$ 34,162	$ -	$ -	$ (133,692)	$ -	$ -
Common Stocks	17,308,199	3,508,205	-	4,433,383	(4,260,975)	-	-	(20,988,810)	-	-
Total Assets	$ 17,407,730	$ 3,508,205	$ -	$ 4,433,383	$ (4,226,813)	$ -	$ -	$ (21,122,502)	$ -	$ -
Short Stock	(793,350)	11,380,408	-	(4,716,560)	(4,319,815)	7,158,506	-	(8,709,190)	-	-
Total Liabilities	$ (793,350)	$ 11,380,408	$ -	$ (4,716,560)	$ (4,319,815)	$ 7,158,506	$ -	$ (8,709,190)	$ -	$ -

(3) Transfers between levels are assumed to occur at the beginning of the period.

(4) Input Techniques Used for Level 2 and 3 Fair Values – See A. (1)

(5) Derivatives

Fair Value Measurement at Reporting Date – See A. (1)

Change in Fair Value of Derivatives:

	Balance at 12/31/2018	Transfers in Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases, Issuances, Sales and Settlements	Balance 12/31/2019
Derivative Assets	$ 37,393	$ -	$ -	$ 346,164	$ 174,131	$ (548,447)	$ 9,240
Derivative Liabilities	(57,877)	-	-	(202,087)	(24,598)	228,141	(56,421)
Total	$ (20,485)	$ -	$ -	$ 144,077	$ 149,533	$ (320,306)	$ (47,181)

B. Other Fair Value Disclosures – Not applicable.

C. Fair Value of Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carry Value)	Net Asset Value Included in Level 2
Assets at fair value:							
Bonds	$ 9,710,784,625	$ 9,464,379,929	$ -	$ 9,710,784,625	$ -	$ -	$ -
Preferred Stock - Non affiliates	307,272,429	161,709,944	-	307,272,429	-	-	-
Common Stock - Non affiliates	532,549,463	532,549,463	532,226,535	322,926	2	-	-
Common Stock - Affiliates	3,889,085,527	3,521,775,839	367,309,688	-	3,521,775,839	-	-
Mortgage Loans	55,876,925	54,567,309	-	55,876,925	-	-	-
Cash Equivalent	476,068,438	476,068,438	-	476,068,438	-	-	-
Short Term Investments	83,554,671	83,552,115	-	83,554,671	-	-	-
Derivative Assets	9,240	9,240	9,240	-	-	-	-
Other Invested Assets - Non affiliates	1,040,266,506	1,040,266,506	-	-	1,040,266,506	-	-
Other Invested Assets - Affilates	1,459,512,243	1,450,278,280	-	-	1,459,512,243	-	-
Total Assets	$ 17,554,980,066	$ 16,785,157,063	$ 899,545,463	$ 10,633,880,013	$ 6,021,554,590	$ -	$ -
Liabilites:							
Short Stock	$ 36,086,808	$ 36,086,808	$ 36,086,808	$ -	$ -	$ -	$ -
Derivative Liabilities	56,421	56,421	56,421	-	-	-	-
Total Liabilities	$ 36,143,229	$ 36,143,229	$ 36,143,229	$ -	$ -	$ -	$ -

D. Reasons Not Practical to Estimate Fair Value – Not applicable.

E. Investments Measured Using the NAV Practical Expedient – Not applicable.

21. OTHER ITEMS

A. Extraordinary items – Not applicable.

B. Troubled Debt Restructuring for Debtors – Not applicable.

C. Other Disclosures and Unusual Items – Not applicable.

D. Business Interruption Insurance Recoveries – Not applicable.

E. State Transferable and Non-Transferable Tax Credits – Not applicable.

F. Subprime-Mortgage-Related Risk Exposures

The Company does not have any direct investments in subprime mortgage loans, direct investments in securities with underlying subprime mortgage exposure, or equity investments in subsidiary, controlled or affiliated entities with significant subprime mortgage expense.

The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty Insurance coverage. Although other lines of insurance may be impacted, as of December 31, 2019 the Company has not recorded any paid losses, incurred losses, case reserves or IBNR reserves for losses relating to subprime mortgage risks.

G. Proceeds From Issuance of Insurance-Linked Securities – Not applicable.

22. EVENTS SUBSEQUENT

Subsequent events have been considered through February 24, 2020, the date of issuance of these statutory financial statements. On February 24, 2020, the Company's subsidiary, Berkley London Holdings, Inc. declared a dividend of $99.9 million payable to the Company in cash and securities on February 24, 2020. The impact of this dividend would increase risk based capital to approximately 414 from 396 at December 31, 2019.

The Company writes health insurance but such premiums are not subject to assessment under section 9010 of the Affordable Care Act because they are below the $25,000,000 assessable threshold.

	Current Year	Prior Year
a. ACA fees assessment payable for the upcoming year	-	-
b. ACA fees assessment paid	-	-
c. Premium written subject to ACA 9010 assessment	-	-
d. Total adjusted capital before surplus adjustment	$ 5,745,105,473	$ 5,305,844,794
e. Total adjusted capital after surplus adjustment	$ 5,745,105,473	$ 5,305,844,794
f. Authorized control level after surplus adjustment	$ 1,452,542,042	$ 1,383,320,998
g. Would reporting the ACA assessment as of December 31, 2019 have triggered an RBC action level (YES/NO)?	NO	NO

There were no other events occurring subsequent to the end of the year requiring disclosure in these financial statements.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables

The Company has two unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurers that exceeds 3% of policyholders' surplus.

NAIC Code	Federal ID Number	Name of Reinsurer	Amount
32603	47-0574325	National Workers Comp Reins Pool	$ 259,265,225
10227	13-4924125	Munich Reins Amer Inc	$ 184,622,856

B. Reinsurance Recoverable in Dispute – Not applicable.

C. Reinsurance Assumed and Ceded

(1) Assumed and ceded unearned premiums and related commissions equity at the end of 2019:

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Unearned Premiums	Commission Equity	Unearned Premiums	Commission Equity	Unearned Premiums	Commission Equity
a. Affiliates	2,754,332,491	425,400,848	32,323,130	13,955,011	2,722,009,361	411,445,837
b. Other	212,282,956	48,025,602	469,543,975	117,517,561	(257,261,019)	(69,491,959)
c. Total	2,966,615,447	473,426,450	501,867,106	131,472,572	2,464,748,342	341,953,878
d. Direct Unearned Premium Reserve					350,813,221	

(2) Additional or return commission based on loss experience or other forms of profit sharing arrangements which was accrued at December 31, 2019, is as follows:

Description	Direct	Assumed	Ceded	Net
Contingent Commissions	$ 80,635,533	$ 2,970,514	$ 3,085,449	$ 80,520,599
Sliding Scale Commissions	-	-	-	-
Other Profit Commissions	-	-	-	-
Total	$ 80,890,491	$ 1,936,927	$ 1,508,402	$ 81,319,016

(3) The Company does not use protected cells as an alternative to traditional reinsurance.

D. Uncollectible Reinsurance – Not applicable.

E. Commutation of Ceded Reinsurance – Not applicable.

F. Retroactive Reinsurance

	Assumed	Ceded
a. Reserves transferred		
Initial reserves	$ 11,470,488	$ -
Prior year adjustments	5,387,857	-
Current year adjustments	11,461	-
Current total	$ 16,869,806	$ -
b. Consideration paid or received:		
Initial consideration	$ 11,470,488	$ -
Prior year adjustments	-	-
Current year adjustments	-	-
Current total	$ 11,470,488	$ -
c. Paid losses reimbursed or recovered:		
Prior years	$ 15,063,692	$ -
Current year	86,816	-
Current total	$ 15,150,508	$ -
d. Surplus from Retroactive Reinsurance:		
Initial surplus gain or loss	$ -	$ -
Adjustments - prior years	(5,387,857)	-
Adjustments - current year	(11,461)	-
Current year restricted surplus	-	-
Cumulative total transferred to unassigned funds	$ (5,399,318)	$ -

e. All cedants and reinsurers involved in all transactions included in summary totals above:

Company	Assumed Amount	Ceded Amount
Minnesota Healthcare	$ 822,266	$ -
Florida Auto Wholesalers Association	313,022	-
Kentucky Association of Health Care Facilities	609,909	-
North Carolina Construction Industries	(25,898)	-
	$ 1,719,299	$ -

f. Amounts recoverable greater than 90 days overdue - not applicable.

G. Reinsurance Accounted for as a Deposit

The Company has three assumed reinsurance agreements which did not transfer risk, and were accounted for as a deposit transaction. The following schedule summarizes the applicable activity:

Description	Deposits	Claim Payments	Net Amortization Margin	Deposit Liability, End of Year
December 31, 2014 balance				$ 65,233,273
2015 Activity	2,989,118	14,575,538	(1,487,400)	$ 52,159,453
2016 Activity	-	3,197,561	(473,616)	$ 48,488,276
2017 Activity	-	2,541,696	(454,331)	$ 45,492,249
2018 Activity	4,003,085	4,533,230	(2,017,443)	$ 42,944,661
2019 Activity	1,975,682	4,541,978	(738,267)	$ 39,640,098

H. Disclosure 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.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A. Method Used to Estimate

The Company estimates accrued retrospective premium adjustments through the review of each individual retrospectively rated risk, comparing case basis loss development with that anticipated in the policy contract to arrive at the best estimate of return or additional retrospective premium.

B. Method Used to Record

The Company records accrued retrospective premium as direct written premium.

C. Amount and Percent of Net Retrospective Premiums

See Schedule P, Part 7A.

D. Public Health Services Act Disclosures – None

E. Calculation of Non-admitted Accrued Retrospective Premiums

The Company does not have nonadmitted accrued retrospective premiums receivable as of December 31, 2019.

F. Risk-Sharing Provisions of the Affordable Care Act – Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The table below provides a reconciliation of the beginning and ending reserve balances, on a gross and net basis for the years ended December 31, 2019 and 2018 (in thousands).

	December 31, 2019	December 31, 2018
Net reserves at beginning of year	9,718,620	$ 9,493,082
Net provision for loss and loss adjustment expenses:		
Current year	3,596,737	3,448,485
Prior years	45,594	(40,395)
Net decrease (increase) in discount for prior years	50,801	12,342
	3,693,133	3,420,432
Net payments for claims		
Current year	913,457	778,368
Prior years	2,314,795	2,416,526
	3,228,252	3,194,894
Net reserves at end of period	10,183,501	9,718,620
Ceded reserves at end of period	1,643,143	1,458,339
Gross reserves at end of period	11,826,644	$ 11,176,959

The Company entered into an intercompany reinsurance Pooling Agreement with twenty of its U.S. property casualty insurance subsidiaries, effective January 1, 2013 (described in Notes 1 and 26 of the Financial Statements). In addition, effective January 1, 2013, three other insurance subsidiaries and Union Standard Lloyds, an affiliated Lloyd's entity, have in place separate 100% quota share resinsurance agreements with the Company. As a result of these agreements, the Company requested and received permission from the Delaware Commissioner to restate Schedule P historical information, effective with the year-end 2013 filing, as if these agreements were in place for all years reported. Futhermore, some additional restatements to the historical Schedule P data, involving reclassifications of certain data by line of business and by accident year, were made in 2015 in order to achieve consistent reporting.

Incurred losses and loss adjustment expenses attributable to insured events of prior years' increased by $46 million during 2019 as a result of reexamination of unpaid losses and loss adjustment expenses. The prior years' unfavorable development was mainly driven by Other Liability – Occurrence, Other Liability – Claims Made, Reinsurance - Nonproportional Assumed Liability and was partially offset by Workers' Compensation.

26. INTERCOMPANY POOLING ARRANGEMENTS

Effective January 1, 2013, the Company entered into an intercompany reinsurance pooling agreement.

A. The lead entity Berkley Insurance Company NAIC #32603 (BIC) retains 100% of the pool. The following are pool affiliates with 0% net retention:

Pool Affilates	NAIC Company Code Number
Acadia Insurance Company	31325
Admiral Insurance Company	24856
Berkley Casualty Company	15911
Berkley Assurance Company	39462
Berkley National Insurance Company	38911
Berkley Regional Insurance Company	29580
Berkley Specialty Insurance Company	31295
Carolina Casualty Insurance Company	10510
Continental Western Insurance Company	10804
Firemen's Insurance Company of Washington, D.C.	21784
Gemini Insurance Company	10833
Great Divide Insurance Company	25224
Key Risk Insurance Company	10885
Midwest Employers Casualty Company	23612
Nautilus Insurance Company	17370
Riverport Insurance Company	36684
StarNet Insurance Company	40045
Tri-State Insurance Company of Minnesota	31003
Union Insurance Company	25844
Intrepid Insurance Company	10749

B. Commercial Property and Casualty lines of business subject to the pooling include general liability, excess, umbrella, automobile, property, products liability, workers' compensation and professional liability lines. These are written on both a surplus lines and admitted basis.

C. All cessions to non-affiliated reinsurers of business subject to the pooling agreement are made subsequent to the cession of pooled business from the affiliated pool members. Non-affiliate reinsurance includes excess of loss, quota share and facultative reinsurance contracts.

D. For non-affiliated insurance agreements entered into prior to January 1, 2013, the Pool affiliates listed above have a contractual right of direct recovery from non-affiliated reinsurers. Non-affiliated reinsurance agreements entered into after December 31, 2012 are between BIC and the non-affiliated reinsurers.

E. There are no discrepancies between the assumptions on the lead entity and the cessions of the pooled affiliates.

F. The intercompany sharing is in accordance with the pool participation percentages.

G. There are no balances due to/from BIC and the Pool affiliates. Balances are settled on a daily basis. In addition, the following insurance company subsidiaries which are not part of the intercompany Pooling Agreement, have in place separate 100% quota share reinsurance agreements with the Berkley Insurance Company.

	NAIC Company Code Number
Admiral Indemnity Company	44318
Clermont Insurance Company	33480
Preferred Employers Insurance Company	10900
Union Standard Lloyd's	43435

27. STRUCTURED SETTLEMENTS – Not applicable.

28. HEALTH CARE RECEIVABLES – Not applicable.

29. PARTICIPATING POLICIES – Not applicable.

30. PREMIUM DEFICIENCY RESERVES – Not applicable.

31. HIGH DEDUCTIBLES

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

(1) Counter Party Exposure Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

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
174	15,446,017	6,202,000	-	6,202,000

(2) Unsecured Amounts of High Deductibles

a. Total high deductibles and billed recoverables on paid claims	$ 6,202,000
b. Collateral on balance sheet	-
c. Collateral off balance sheet	-
d. Total unsecured deductibles and billed recoverables on paid claims	$ 6,202,000
e. Percentage unsecured	100%

(3) High Deductible Recoverable Amounts on Paid Claims

a. Amount of overdue non admitted (either due or againg or collatral)	$ -
b. Total over 90 days overdue admitted	$ -
c. Total overdue (a+b)	$ -

(4) Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

Counterpary 1	$ 250,000
Counterpary 2	$ 250,000
Counterpary 3	$ 250,000
Counterpary 4	$ 250,000
Counterpary 5	$ 250,000
Counterpary 6	$ 250,000
Counterpary 7	$ 250,000
Counterpary 8	$ 250,000
Counterpary 9	$ 200,000
Counterpary 10	$ 200,000

B. Unsecured High Deductible Recoverable for Individual Obligors Part of a Group under the Same Management or Control which are Greater than 1% of Capital and Surplus – None.

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

A. Tabular Discounts

Reserves for workers' compensation claims have been discounted on a tabular basis using the 1970 US Life Mortality Table at 3.3% and 3.3% as of December 31, 2019 and 2018 respectively. The discount rate used was based upon average asset portfolio yield and was approved by the Delaware Insurance Department. The amount of tabular discount as of December 31, 2019 and 2018 is $219,479,673 and $230,018,457, respectively. The amount of discount for case and IBNR reserves at December 31, 2019 is as follows:

Tabular Discount Included in Schedule P - Part 1

Schedule P lines of business	Case	IBNR	Total
Workers' compensation	$ 12,545,820	$ 1,417,895	$ 13,963,715
Excess workers' compensation	94,644,161	68,793,640	163,437,801
Total Workers' Compensation	107,189,981	70,211,536	177,401,516
Reinsurance - non proportional assumed liabilities	27,716,947	14,361,210	42,078,157
Total Tabular Discount	$ 134,906,928	$ 84,572,745	$ 219,479,673

The Company recognized $16,119,348 of interest accretion in the Statement of Income for the current year related to tabular discount on page 3, line 2.

B. Non-Tabular Discounts

Workers' compensation unpaid losses have been discounted on a non-tabular basis using a rate of 3.3% and 3.3% as of December 31, 2019 and 2018, respectively. The discount rate used was based upon average asset portfolio yield and was approved by the Delaware Insurance Department. The amount of the discount as of December 31, 2019 and December 31, 2018 is $267,956,513 and $282,085,137, respectively. The amount of discount at December 31, 2019 for case and IBNR reserves is as follows:

Non Tabular Discount

Schedule P lines of business	Case	IBNR	Total
Workers' compensation	$ 2,655,958	$ 1,110,056	$ 3,766,013
Excess workers' compensation	163,861,135	42,163,842	206,024,977
Total Workers' Compensation	166,517,092	43,273,898	209,790,990
Reinsurance - non proportional assumed liabilities	48,248,201	9,917,322	58,165,523
Total Non Tabular Discount	$ 214,765,293	$ 53,191,220	$ 267,956,513

C. Changes in Discount Assumptions – Not applicable.

33. ASBESTOS AND ENVIRONMENTAL RESERVES

A. Five-Year Rollforward of Asbestos Reserves, Direct, Assumed and Net

Effective January 1, 2013, the Company entered into an intercompany reinsurance pooling agreement (see Note 26) whereby the Company assumed 100% of the Pool Affiliates respective liabilities on all insurance policies and assumed reinsurance contracts that were in force as of January 1, 2013, including asbestos and environmental reserves. The paid losses below in the 2013 calendar year include amounts received as settlement of the assumed asbestos and environmental reserves.

The Company has some exposure to asbestos and environmental claims arising from the direct sale of general liability insurance and from claims arising from assumed business.

The Company establishes full case reserve for all reported asbestos claims. Reserves for losses incurred but not reported ("IBNR") include a provision for development of reserves on reported losses. The Company's IBNR reserves are established based on a review of a number of actuarial analyses including market share based estimates, average cost models, and multiplying payments by an industry average survival ratio. Reserves are established for loss adjustment expenses (LAE) associated with these case and IBNR loss reserves.

The Company's asbestos related losses for each of the five most recent calendar years were as follows:

	December 31				
	2015	2016	2017	2018	2019
(1) Asbestos, Direct					
a. Beginning Reserves - Including Case, Bulk and IBNR, and LAE	$ -	$ -	$ -	$ -	$ -
b. Losses and LAE Incurred	-	-	-	-	-
c. Calendar Year Payments for Losses and LAE	-	-	-	-	-
d. Ending Reserves - Including Case, Bulk and IBNR, and LAE	$ -	$ -	$ -	$ -	$ -
(2) Asbestos, Assumed					
a. Beginning Reserves - Including Case, Bulk and IBNR, and LAE	$ 38,109,635	$ 33,604,619	$ 31,742,930	$ 30,953,305	$ 31,190,095
b. Losses and LAE Incurred	(2,285,890)	(355,541)	494,251	1,483,731	(4,607,010)
c. Calendar Year Payments for Losses and LAE	2,219,126	1,506,148	1,283,877	1,246,942	926,600
d. Ending Reserves - Including Case, Bulk and IBNR, and LAE	$ 33,604,619	$ 31,742,930	$ 30,953,304	$ 31,190,094	$ 25,656,484
(3) Asbestos, Net					
a. Beginning Reserves - Including Case, Bulk and IBNR, and LAE	$ 24,556,701	$ 20,811,565	$ 18,720,929	$ 18,365,466	$ 17,480,132
b. Losses and LAE Incurred	(2,285,036)	(1,373,919)	134,575	(78,806)	(2,396,488)
c. Calendar Year Payments for Losses and LAE	1,460,100	716,717	490,038	806,529	548,409
d. Ending Reserves - Including Case, Bulk and IBNR, and LAE	$ 20,811,565	$ 18,720,929	$ 18,365,466	$ 17,480,131	$ 14,535,234

B. Ending Reserves for Asbestos Claims for (Bulk and IBNR) Losses and LAE Included in A above:

(1) Direct Basis	$ -
(2) Assumed Reinsurance Basis	12,071,504
(3) Net of Ceded Reinsurance Basis	$ 8,683,695

C. Ending Reserves for Asbestos Claims for LAE Included in A above (Case, Bulk and IBNR):

(1) Direct Basis	$ -
(2) Assumed Reinsurance Basis	9,010,774
(3) Net of Ceded Reinsurance Basis	$ 2,644,030

D. Five-Year Rollforward of Environmental Reserves, Direct, Assumed and Net
The Company has some exposure to environmental claims arising from the sale of general liability insurance. The environmental related losses for each of the five most recent calendar years were as follows:

	December 31				
	2015	2016	2017	2018	2019
(1) Environmental, Direct					
a. Beginning Reserves - Including Case, Bulk and IBNR, and LAE	$ -	$ -	$ -	$ -	$ -
b. Losses and LAE Incurred	-	-	-	-	-
c. Calendar Year Payments for Losses and LAE	-	-	-	-	-
d. Ending Reserves - Including Case, Bulk and IBNR, and LAE	$ -	$ -	$ -	$ -	$ -
(2) Environmental, Assumed					
a. Beginning Reserves - Including Case, Bulk and IBNR, and LAE	$ 17,710,069	$ 17,260,736	$ 18,025,935	$ 20,399,945	$ 16,660,256
b. Losses and LAE Incurred	522,713	2,255,378	3,064,163	(3,165,391)	4,375,590
c. Calendar Year Payments for Losses and LAE	972,046	1,490,179	690,153	574,299	1,303,782
d. Ending Reserves - Including Case, Bulk and IBNR, and LAE	$ 17,260,736	$ 18,025,935	$ 20,399,945	$ 16,660,255	$ 19,732,064
(3) Environmental, Net					
a. Beginning Reserves - Including Case, Bulk and IBNR, and LAE	$ 11,878,571	$ 11,749,990	$ 11,829,704	$ 11,316,609	$ 10,940,653
b. Losses and LAE Incurred	529,016	1,197,207	(118,835)	(98,561)	(1,561,535)
c. Calendar Year Payments for Losses and LAE	657,597	1,117,493	394,260	277,396	409,554
d. Ending Reserves - Including Case, Bulk and IBNR, and LAE	$ 11,749,990	$ 11,829,704	$ 11,316,609	$ 10,940,652	$ 8,969,564

E. Ending Reserves for Environmental Claims for Bulk and IBNR Losses and LAE Included in D above:

(1) Direct Basis	$ -
(2) Assumed Reinsurance Basis	5,837,614
(3) Net of Ceded Reinsurance Basis	$ 2,304,709

F. Ending Reserves for Environmental Claims for LAE Included in D above (Case, Bulk and IBNR):

(1) Direct Basis	$ -
(2) Assumed Reinsurance Basis	8,832,510
(3) Net of Ceded Reinsurance Basis	$ 3,644,931

34. SUBSCRIBER SAVINGS ACCOUNTS – Not applicable.

35. MULTIPLE PERIL CROP INSURANCE – Not applicable.

36. FINANCIAL GUARANTY INSURANCE – Not applicable.

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? ..... Delaware

1.4 Is the reporting entity publicly traded or a member of a 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. 0000011544

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. 12/31/2018

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. 12/31/2013

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). 05/19/2015

3.4 By what department or departments?
Delaware Department of Insurance .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [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 yes, complete and file the merger history data file with the NAIC.

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

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [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; ..... %
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 or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

.....

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

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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, 345 Park Ave., New York, NY 10154-0102

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 the 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:

.....

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?

Paul Hancock, FCAS MAAA, Sr. Vice President & Chief Actuary, W.R. Berkley Corporation, 475 Steamboat Rd., Greenwich, CT 06830 .....

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

12.11 Name of real estate holding company ..... Various

12.12 Number of parcels involved 17

12.13 Total book/adjusted carrying value ..... $ 2,085,612,889

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).

.....

GENERAL INTERROGATORIES

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 [ ] No [X]

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

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 subordinate 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 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 ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

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 ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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 reported 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 ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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 $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

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 [ ] No [X]

24.02 If no, give full and complete information relating thereto
Investments are held pursuant to custodial agreements with JP Morgan Chase, RBC Dexia, Citibank, Wells Fargo and Morgan Stanley & Co.

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

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $

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

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

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

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.103	Total payable for securities lending reported on the liability page.	$

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 currently 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	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 870,602,256
25.29	On deposit with other regulatory bodies	$ 263,365,679
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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 result 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 Guideline 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 that 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. $

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
RBC Dexia	155 Wellington Street West, 3rd Floor, Toronto, ON Canada M5V3L3
JP Morgan Chase Bank	4 Metro Tech - 6th Floor, Mail Code NY1-C512, Brooklyn, NY 11245
Citibank	388 Greenwich Street, 24th Floor, New York, NY 10013
Wells Fargo	90 South 7th Street, Minneapolis, MN 55402

GENERAL INTERROGATORIES

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)
Morgan Stanley & Co	1221 Ave of the Americas, 4th Floor, New York, NY 10020	Morgan Stanley is aprime broker for the Company's arbitrage portfolio.

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 Name of Firm or Individual	2 Affiliation
Berkley Dean & Co., Inc., Greenwich, CT	A
Steamboat Asset Managers, Greenwich, CT	A
Berkley Capital Partners, Greenwich, CT	A

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
N/A	Berkley Dean & Co.		No	DS
N/A	Steamboat Asset Managers		No	DS
N/A	Berkley Capital Partners		No	NO

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
29.2999 - Total		

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

GENERAL INTERROGATORIES

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	9,468,650,536	9,715,056,812	246,406,276
30.2 Preferred stocks	161,709,944	307,272,428	145,562,484
30.3 Totals	9,630,360,480	10,022,329,240	391,968,760

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

Fair values for securities are obtained from the Company's investment manager, Berkley Dean & Co. Their primary source of FMV is IHS Markit, an independent pricing service. Securities not priced by IHS Markit are manually reviewed by our investment manager in conjuction with various broker quotes.

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 [ ] No [X]

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:

The Company reviews prices for comparable securities, changes in prices relative to market and other financial information

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 of each self-designated 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 [ ] No [X]

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 a 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]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 22,721,517

36.2 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
ISO	9,009,694

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ 4,979,478

37.2 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
Choate, Hall & Stewart LLP	1,801,693

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 49,190

38.2 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
Barrett Associates	36,000

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND 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. $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $

1.62 Total incurred claims $

1.63 Number of covered lives

All years prior to most current three years

1.64 Total premium earned $

1.65 Total incurred claims $

1.66 Number of covered lives

1.7 Group policies:

Most current three years:

1.71 Total premium earned $

1.72 Total incurred claims $

1.73 Number of covered lives

All years prior to most current three years

1.74 Total premium earned $

1.75 Total incurred claims $

1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	7,195,459	8,393,596
2.2	Premium Denominator	5,948,774,875	5,698,250,578
2.3	Premium Ratio (2.1/2.2)	0.001	0.001
2.4	Reserve Numerator	22,858,914	26,093,590
2.5	Reserve Denominator	13,071,066,003	12,464,304,417
2.6	Reserve Ratio (2.4/2.5)	0.002	0.002

3.1 Does the reporting entity issue both participating and non-participating policies? Yes [X] No [ ]

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

3.21 Participating policies $ 4,789,318

3.22 Non-participating policies $ 598,952,908

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]

5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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?
As of December 31, 2019, the Company had the following group-wide reinsurance protections in place: a) Excess Worker's Compensation business - catastrophe excess of loss for $340 million excess of $25 million including California earthquake; b) Primary Worker's Compensation business - catastrophe excess of loss for $85 million excess of $5 million; c) Company-wide catastrophe excess of loss for $180 million in excess of a) and b) not to exceed $180 million in any one year

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 utilizes externally developed modeling (RMS and AIR), an internally developed proprietary aggregate system and/or realistic disaster scenarios for the assessment and monitoring of all natural perils.. The Company analyzes Catastrophe exposures regularly to ensure adequate Catastrophe protection is purchased.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
As of December 31, 2019, the Company had in place a group-wide catastrophe excess of loss reinsurance program for $380 million excess of $15 million covering primary business written by its US affiliates and Lloyd's Syndicate.

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 [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.

7.1 Has this 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 ratio cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]

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

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

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 37 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 [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information
On November 1, 2015, the Company entered a guarantee with W. R. Berkley Europe AG ("WRBEAG"), an affiliate. Pursuant to the guarantee, in the event that WRBEAG is unable to pay any policyholder obligation on the date such obligation becomes due because WRBEAG does not have sufficient funds for the payment of such obligations, the Company agrees to pay or cause such obligation to be paid, subject to the terms and conditions of the applicable policy issued by WRBEAG.

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

12.11 Unpaid losses $ 7,189,732
12.12 Unpaid underwriting expenses (including loss adjustment expenses) $ 565,039

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

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

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

12.41 From %
12.42 To %

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

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

12.61 Letters of credit $ 46,452,780
12.62 Collateral and other funds $ 32,182,498

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 34,000,000

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.

14.1 Is the company 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:
Reinsurance premiums are allocated either by 1) applying the rate in the contract to the subject premium for each company covered by the contract or 2) based upon modeled exposures (for catastrophe covers) or 3) by determining an estimate of relative potential loss costs (other covers).

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					
16.12 Products					
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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 [X] No [ ]

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	$ 2,734,632
17.12	Unfunded portion of Interrogatory 17.11	$ 2,734,632
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 65,211
17.14	Case reserves portion of Interrogatory 17.11	$ 547,862
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 2,734,632
17.16	Unearned premium portion of Interrogatory 17.11	$
17.17	Contingent commission portion of Interrogatory 17.11	$

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. ..... $

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

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

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two 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 2019	2 2018	3 2017	4 2016	5 2015
	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)	5,075,276,206	4,693,095,177	4,480,832,431	4,479,726,971	4,105,577,733
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	549,917,531	499,615,509	554,135,087	542,455,946	531,709,618
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	884,673,793	874,497,848	929,582,516	1,015,169,415	938,735,450
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	361,176,474	357,684,446	321,658,577	304,020,913	303,652,528
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	349,249,076	294,163,906	265,345,408	288,232,486	302,813,094
6.	Total (Line 35)	7,220,293,080	6,719,056,885	6,551,554,019	6,629,605,731	6,182,488,423
	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)	4,270,814,844	3,982,903,043	3,789,671,138	3,809,942,022	3,510,329,214
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	504,931,063	451,286,205	506,712,971	497,736,875	475,383,499
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	712,102,766	704,723,091	730,224,781	835,862,969	780,058,715
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	328,237,860	325,283,478	297,388,971	282,319,614	280,375,649
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	315,251,403	258,342,545	270,507,774	285,599,885	292,657,087
12.	Total (Line 35)	6,131,337,935	5,722,538,361	5,594,505,635	5,711,461,365	5,338,804,165
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	326,810,039	367,807,550	374,117,141	267,289,625	511,803,733
14.	Net investment gain or (loss) (Line 11)	442,362,604	947,499,317	647,086,727	629,406,324	471,554,832
15.	Total other income (Line 15)	4,439,595	48,333,657	3,207,782	54,321,363	13,404,377
16.	Dividends to policyholders (Line 17)	11,328,804	10,790,631	7,733,276	4,739,175	4,783,324
17.	Federal and foreign income taxes incurred (Line 19)	160,719,615	252,896,618	317,816,772	243,448,122	226,540,746
18.	Net income (Line 20)	601,563,820	1,099,953,276	698,861,602	702,830,015	765,438,873
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	19,894,550,068	18,700,265,930	18,358,561,611	17,940,465,401	17,109,329,278
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	1,763,661,107	1,626,761,872	1,589,081,597	1,400,083,473	1,367,391,125
	20.2 Deferred and not yet due (Line 15.2)	4,739,621	3,887,516	7,121,662	7,751,395	29,045,635
	20.3 Accrued retrospective premiums (Line 15.3)	2,858,113	2,787,479	2,843,751	623,219	474,980
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	13,881,488,080	13,112,335,999	12,878,958,730	12,447,421,669	11,813,769,899
22.	Losses (Page 3, Line 1)	8,302,434,466	7,949,902,013	7,761,653,111	7,519,065,260	7,230,449,370
23.	Loss adjustment expenses (Page 3, Line 3)	1,881,066,624	1,768,717,920	1,731,428,930	1,629,616,428	1,464,049,001
24.	Unearned premiums (Page 3, Line 9)	2,815,352,773	2,632,789,713	2,608,501,930	2,661,677,754	2,503,622,456
25.	Capital paid up (Page 3, Lines 30 & 31)	43,010,000	43,010,000	43,010,000	43,010,000	43,010,000
26.	Surplus as regards policyholders (Page 3, Line 37)	6,013,061,988	5,587,929,931	5,479,602,882	5,493,043,732	5,295,559,379
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,234,628,119	1,466,748,047	1,213,504,472	1,186,707,412	992,443,945
	Risk-Based Capital Analysis					
28.	Total adjusted capital	5,746,039,998	5,305,844,790	5,203,011,242	5,262,469,592	5,002,026,099
29.	Authorized control level risk-based capital	1,452,542,042	1,383,320,998	1,310,353,646	1,245,613,123	1,097,520,503
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	53.9	53.9	56.1	55.1	58.5
31.	Stocks (Lines 2.1 & 2.2)	24.0	23.5	24.5	22.7	21.7
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.3	0.3	0.3	0.4	0.8
33.	Real estate (Lines 4.1, 4.2 & 4.3)	2.8	3.0	1.9	2.0	2.1
34.	Cash, cash equivalents and short-term investments (Line 5)	4.7	4.3	2.8	5.5	3.7
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	14.2	15.0	14.2	14.4	13.1
38.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)					
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	3,521,775,840	3,344,623,764	3,375,143,799	3,209,313,801	2,913,571,666
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	1,450,278,280	1,312,108,298	1,387,683,330	1,298,621,231	1,094,044,656
48.	Total of above Lines 42 to 47	4,972,054,120	4,656,732,062	4,762,827,129	4,507,935,032	4,007,616,322
49.	Total Investment in Parent included in Lines 42 to 47 above					
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)	82.7	83.3	86.9	58.4	75.7

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2019	2 2018	3 2017	4 2016	5 2015
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	149,099,348	(248,832,675)	(104,640,663)	281,119,884	(133,484,677)
52.	Dividends to stockholders (Line 35)	(400,000,000)	(623,750,000)	(677,830,015)	(684,125,254)	(625,212,470)
53.	Change in surplus as regards policyholders for the year (Line 38)	425,132,057	108,327,048	(13,440,850)	197,484,353	(141,630,997)
	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)	1,905,301,591	1,873,138,687	1,710,530,062	1,697,724,229	1,576,276,962
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	272,734,189	269,662,165	311,772,223	263,959,370	249,141,409
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	444,867,373	521,123,715	505,144,533	427,796,330	399,306,135
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	102,762,371	134,537,974	103,350,260	117,792,870	124,668,042
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	246,074,882	226,616,300	203,647,283	207,234,354	201,968,041
59.	Total (Line 35)	2,971,740,406	3,025,078,841	2,834,444,361	2,714,507,152	2,551,360,589
	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)	1,627,643,809	1,573,680,950	1,447,400,432	1,419,036,113	1,336,132,196
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	252,724,448	246,161,977	296,891,152	245,597,029	231,727,285
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	368,926,273	380,351,698	405,586,326	359,828,297	327,742,369
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	93,664,838	123,655,016	95,357,767	109,911,841	120,902,454
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	224,170,979	208,112,168	188,611,775	201,241,242	192,030,137
65.	Total (Line 35)	2,567,130,347	2,531,961,809	2,433,847,453	2,335,614,521	2,208,534,440
	Operating Percentages (Page 4) (Line 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)	49.1	47.7	47.4	47.3	45.6
68.	Loss expenses incurred (Line 3)	13.0	12.3	13.0	13.3	10.8
69.	Other underwriting expenses incurred (Line 4)	32.4	33.5	33.0	34.6	33.6
70.	Net underwriting gain (loss) (Line 8)	5.5	6.5	6.6	4.8	9.9
	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)	31.4	32.5	33.3	32.7	32.3
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	62.1	60.0	60.4	60.6	56.5
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)	102.0	102.4	102.1	104.0	100.8
	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)	39,107	(34,007)	(39,769)	(117,538)	(97,466)
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 100.0)	0.7	(0.6)	(0.7)	(2.2)	(1.8)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	59,526	(33,808)	(153,278)	(162,339)	(216,258)
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)	1.1	(0.6)	(2.9)	(3.0)	(4.4)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0098 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2019 NAIC Company Code 32603

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	2,592,072	2,202,549		1,338,828	1,027,372	1,241,229	1,125,302		(18)	(18)	686,272	14,556
2.1 Allied lines	106,166	121,889		44,915		52,336	89,194		180	244	47,185	8,573
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												796
4. Homeowners multiple peril	8,473,584	4,235,442		5,183,639	3,105,116	3,704,757	816,556				98,082	219,516
5.1 Commercial multiple peril (non-liability portion)	3,080,072	2,895,123		1,407,355	1,431,920	2,920,636	2,856,388	25,362	78,737	76,999	547,792	108,310
5.2 Commercial multiple peril (liability portion)	966,415	952,827		106,542	21,077	476,630	835,730	21,526	210,782	262,085	145,287	30,026
6. Mortgage guaranty												
8. Ocean marine	2,270,677	2,476,333		53,192	307,220	1,533,374	3,165,192				387,468	70,571
9. Inland marine	4,146,941	3,845,857		1,358,619	569,206	3,196,047	4,009,301		(1)	(1)	344,756	118,717
10. Financial guaranty	16,066	9,210		7,139		4,834	4,834				5,686	
11. Medical professional liability	2,381,267	2,500,368		1,028,951	416,387	(282,953)	1,274,083		(21,899)	23,301	283,019	
12. Earthquake						(25)	19					
13. Group accident and health (b)	226,464	270,010		33,287	17,353	91,439	182,990	3,379	21,512	20,868	48,451	5,500
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only	1,409,221	1,660,714		154,930	407,132	348,524	553,459				(18,907)	(15)
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)	26,008,724	27,087,044		10,785,586	9,282,314	8,572,755	2,875,932	150,747	(85,511)	39,828	10,463,137	613,482
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	17,345	15,676		4,043	660	(130,578)	276,803	445,109	445,209	96,379	1,995	50,273
17.1 Other Liability - occurrence	91,163,651	86,771,340	2,704	55,043,645	18,436,923	40,151,401	168,110,040	3,111,004	8,603,093	22,738,539	16,193,350	1,611,015
17.2 Other Liability - claims made	391,363,799	343,808,640		211,078,387	92,000,532	194,079,321	514,560,647	19,091,206	25,366,736	68,996,120	58,778,904	9,688,493
17.3 Excess workers' compensation												
18. Products liability	311,845	229,456		165,476		61,314	119,624		78	78	42,256	130
19.1 Private passenger auto no-fault (personal injury protection)	110,076	51,931		62,040	1,595	175,240	247,166				8,495	2,879
19.2 Other private passenger auto liability	1,785,045	961,896		1,076,917	368,566	848,168	572,433		1	1	51,112	46,263
19.3 Commercial auto no-fault (personal injury protection)	10,914	1,798		9,116	212,895	310,474	133,900	31,543	41,686	10,143	2,357	95
19.4 Other commercial auto liability	5,947,875	5,974,723		2,443,578	6,766,080	3,996,220	11,618,541	547,277	789,007	1,207,308	846,972	243,411
21.1 Private passenger auto physical damage	2,323,117	1,248,533		1,415,338	1,109,777	1,184,472	140,940				28,412	60,992
21.2 Commercial auto physical damage	308,224	330,458		187,756	47,303	9,513	199,252		(907)	18,528	67,552	21,400
22. Aircraft (all perils)		32,572			114,758	66,017	331,537	5,615	90,533	123,360		
23. Fidelity	17,885,600	15,662,053		9,567,652	2,390,601	8,866,215	8,198,503	8,840	86,728	108,540	2,272,883	524,148
24. Surety	91,718,240	91,052,939	1,013,226	45,770,326	6,284,167	(12,901,066)	(252,039)	2,044,359	13,926,498	12,824,304	23,466,823	2,772,966
26. Burglary and theft	3,392,859	3,137,667		1,886,125		473,575	788,023		12,455	20,729	449,059	99,276
27. Boiler and machinery	190,977	178,160		83,316	3,665	57,349	156,475				33,196	5,814
28. Credit	352,757	165,456		516,525		287,720					(805)	8,661
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												545
35. TOTALS (a)	658,559,992	597,880,664	1,015,930	350,813,221	144,322,619	259,394,939	722,990,827	25,485,965	49,564,897	106,567,337	115,280,790	16,326,395
DETAILS OF WRITE-INS												
3401. Aggregate write-ins for other												545
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												545

(a) Finance and service charges not included in Lines 1 to 35 $ 376,445

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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
01-0471706	31325	Acadia Ins Co	IA	359,875		264,804	264,804		95,186	170,701				
22-2235730	24856	Admiral Ins Co	DE	648,074		339,264	339,264		91,579	312,323				
59-1993236	39462	Berkley Assur Co	IA	216,594		54,287	54,287		34,145	157,113				
63-0866690	15911	Berkley Casualty Company	IA	51,097		88,104	88,104		9,297	11,372				
75-2191453	38911	Berkley Natl Ins Co	IA	467,020		184,880	184,880		117,516	227,265				
43-1432586	29580	Berkley Regional Ins Co	IA	128,543	(4)	80,926	80,921		60,081	69,044				
01-0471707	31295	Berkley Specialty Ins Co	DE	54,588		27,275	27,275		14,244	24,905				
59-0733942	10510	Carolina Cas Ins Co	IA	233,152		85,858	85,858		72,589	106,688				
42-0594770	10804	Continental Western Ins Co	IA	285,481		227,438	227,438		89,062	127,450				
53-0067060	21784	Firemens Ins Co of Washington DC	DE	175,783		134,161	134,161		50,095	73,603				
22-3410959	10833	Gemini Ins Co	DE	552,376		351,613	351,613		54,842	265,624				
45-0397186	25224	Great Divide Ins Co	ND	387,222	72	247,037	247,109		205,449	133,562				
38-3464412	10749	Intrepid Ins Co	IA	20,357		3,363	3,363		12,719	11,092				
56-2060285	10885	Key Risk Ins Co	IA	58,714		90,584	90,584		14,989	29,606				
31-1169435	23612	Midwest Employers Cas Co	DE	217,347		1,110,303	1,110,303		34,537	72,962				
86-0528184	17370	Nautilus Ins Co	AZ	605,623		405,759	405,759		112,045	284,531				
41-1654112	36684	Riverport Ins Co	IA	47,504		74,072	74,072		18,667	22,261				
22-3590451	40045	StarNet Ins Co	IA	420,004	261	220,575	220,836		110,142	199,318				
41-1232071	31003	Tri State Ins Co Of MN	IA	217,327		61,429	61,429		85,255	84,667				
47-0547953	25844	Union Ins Co	IA	314,297		206,790	206,790		94,570	143,072				
0199999. Affiliates - U.S. Intercompany Pooling				5,460,979	329	4,258,520	4,258,849		1,377,009	2,527,160				
52-1772985	44318	Admiral Ind Co	DE	79,549		54,255	54,255		18,679	39,866				
75-1571461	33480	Clermont Ins Co	IA	20,651		16,805	16,805		4,298	9,563				
91-1874671	10900	Preferred Employers Ins Co	CA	178,920		122,896	122,896		41,864	58,734				
75-1934190	43435	Union Standard Lloyds	TX	7,241		2,088	2,088		1,721	3,352				
0399999. Affiliates - U.S. Non-Pool - Other				286,361		196,044	196,044		66,562	111,516				
0499999. Total - U.S. Non-Pool				286,361		196,044	196,044		66,562	111,516				
AA-3190117	00000	Queens Isl Ins Co Ltd	BMU	4,534					1,144					
0599999. Affiliates - Other (Non-U.S.) - Captive				4,534					1,144					
00-0000000	00000	Berkley Argentina de Reaseguros SA	ARG	1,859	8	884	892		6,027	1,838				
00-0000000	00000	Berkley International ART SA	ARG	4	1,132	122	1,254							
00-0000000	00000	Berkley Intl do Brasil Seguros SA	BRA	60					47	13				
00-0000000	00000	Berkley Intl Fianzas Mex SA	MEX	15,443					11,155	8,927				
00-0000000	00000	Berkley Intl Seguros Colombia SA	COL	9,304		948	948		9,185	6,336				
00-0000000	00000	Berkley Intl Seguros Mex SA	MEX	13,650		2,782	2,782		10,833	6,750				
AA-2130053	00000	Berkley Intl Seguros SA	ARG		681	138	819			634				
00-0000000	00000	Berkley Intl Seguros SA (Uruguay)	URY	11	4		4		43	13				
AA-1120103	00000	Lloyds Synd #1967	GBR	48,786	4,271	24,451	28,722		27,618	26,309				
AA-1490003	00000	WR Berkley Europe AG	LIE	185,284	34,640	201,737	236,377		90,349	64,913				
0699999. Affiliates - Other (Non-U.S.) - Other				274,402	40,736	231,062	271,798		155,257	115,734				
0799999. Total - Other (Non-U.S.)				278,936	40,736	231,062	271,798		156,401	115,734				
0899999. Total - Affiliates				6,026,276	41,066	4,685,625	4,726,691		1,599,972	2,754,410				
13-3333609	32220	21ST CENTURY N AMER INS CO	NY	(1)	(40)	544	504		(1)		3			
06-1313252	42544	ACADEMIC HLTH PROFESSIONALS INS	NY	(160)		1,826	1,826							
20-8595533	12934	Academic Medical Professionals Ins Exchange Risk Retention Group	VT	(5)										
47-0719425	20010	Acceptance Ind Ins Co	NE	23						4				
47-0619971	37958	ACCEPTANCE INS CO	NE			8	8							
95-2371728	22667	ACE American Ins Co	PA	3,050	193	23,218	23,411	23	159	538				
06-0237820	20699	ACE Prop & Cas Ins Co	PA		(1)	200	199				5			
39-0491540	14184	ACUITY A MUT INS CO	WI			236	236							
05-0254496	10014	AFFILIATED FM INS CO	RI	61					5	33				
56-1951009	10389	Agent Alliance Insurance Company	AL			312	312							
92-0077654	38733	Alaska Natl Ins Co	AK	145					32	55				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
06-1022232	24899	ALEA North America Ins Co	NY			632	632							
13-5592052	15334	Alliance National Insurance Company	NY			1,100	1,100							
95-3187355	35300	Allianz Global Risks US Ins Co	IL	329					224	187				
95-4387273	19489	Allied World Assur Co US Inc	DE	12,418	(26)	3,553	3,527		4,912	6,617				
06-1182357	22730	Allied World Ins Co	NH	6	70	95	165							
02-0493244	10690	Allied World Natl Assur Co	NH	126					12	10				
35-0293730	21296	Alterra Amer Ins Co	DE	(2)	(6)	393	387							
13-2872766	33189	Alterra Excess & Surplus Ins Co	DE			3	3							
23-0342560	20427	American Cas Co Of Reading Pa	PA	5		810	810			2				
31-0912199	35351	American Empire Surplus Lines Ins Co	DE	311	65	28,056	28,121	46	7					
39-1835307	10386	AMERICAN FAMILY INS CO	WI	122					83	94				
20-0167220	11590	American Forest Casualty Co Risk Retention Group	VT	10						4				
75-1817901	43494	AMERICAN HALLMARK INS CO OF TX	TX	1	1	117	119							
13-5124990	19380	American Home Assur Co	NY	23	(5)	6,961	6,955			39				
20-5239410	12841	AMERICAN INTEGRITY INS CO OF FL	FL		1,736	47	1,783		303					
35-1603234	40088	AMERICAN INTER FIDELITY EXCH	IN	52						23				
35-0145825	60895	American United Life Ins Co	IN			80	80				66			
36-3141762	40142	American Zurich Ins Co	IL			298	298							
38-1869912	19488	Amerisure Ins Co	MI			100	100							
38-0829210	23396	Amerisure Mut Ins Co	MI	23		829	829		2	6				
23-2240321	42390	Amguard Insurance Co	PA			93	93							
04-3227818	10017	Arbella Indemnity Ins Co	MA	563		10	10		31	254				
04-3022050	17000	ARBELLA MUT INS CO	MA	6										
43-0990710	11150	Arch Ins Co	MO	26,968	496	17,014	17,511		5,534	11,303				
36-2545393	21199	Arch Specialty Ins Co	MO	144		755	755		13	61				
36-3534039	44148	Architects And Engineers Ins Co RRG	DE			66	67	(160)						
92-0090419	16926	ARECA INS EXCH	AK	10										
37-0301640	19860	ARGONAUT GREAT CENTRAL INS CO	IL	27		53	53							
94-1390273	19801	Argonaut Ins Co	IL	2,247	530	2,689	3,219		1,572	1,292				
21-0448855	13900	ARI INS CO	PA			12	12							
13-5358230	24678	Arrowood Indem Co (CT Indem)	DE			247	247							
27-0835494	13683	ASCENDANT COMMERCIAL INS INC	FL		379	1,502	1,881		1,930					
75-2344200	43460	Aspen Amer Ins Co	TX	1,185	5	173	178	39	247	545	46			
06-1463851	10717	Aspen Specialty Ins Co	ND	17		1,954	1,954		(1)	3				
14-1515022	16489	ASSOCIATED MUT INS CO	NY	2						1				
13-4934590	19895	Atlantic Mut Ins Co	NY			1,662	1,662							
13-3362309	27154	ATLANTIC SPECIALTY INS CO	NY	101	6	2,725	2,731							
38-0315280	18988	Auto-Owners Ins Co	MI	43					1	12				
13-3352329	22390	Aventus Ins Co	TX			22	22				(8)			
13-3594502	33022	AXA INS CO	NY	192	52	86	138		374	21				
39-1338397	37273	AXIS INS CO	IL	1,129	1	3,095	3,096		339	639				
51-0434766	20370	Axis Reins Co	NY	412	6	39	45		306	278				
56-2295242	15610	Axis Specialty Ins Co	CT	159	265	4,748	5,013		(50)	26				
63-0941128	26620	Axis Surplus Ins Co	IL	421	541	17,624	18,164		80	97				
43-1393691	29513	Bar Plan Mutual Insurance Company	MO			145	145							
04-2656602	37540	BEAZLEY INS CO INC	CT	35					7	9				
23-1502700	21970	Bedivere Ins Co	PA			33	33							
41-0691155	00000	Bemo, Inc.	MN	(2)										
75-1509104	32875	BRITISH AMER INS CO	TX			1	1							
27-2583356	13788	BROADLINE RRG INC	VT	610						304				
04-3292991	10394	BUNKER HILL INS CO	MA	2		92	92							
57-0133332	10464	CANAL INS CO	SC		(15)	168	153							
59-2790499	32930	CAPACITY INS CO	FL	180					11	69				
46-4293009	16091	CAPSTONE INS CO LLC (Captive)	HI	150						112				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
47-0436961	10561	Catholic Relief Insurance Company Of Am	VT	1,363		1,090	1,090			380				
20-4929941	19518	Catlin Ins Co	TX		17	57	74							
34-4202015	20176	CELINA MUT INS CO	OH	115						49				
00-0000000	13710	CENTRA HLTH IND CO LLC	VT	346										
34-4202560	20230	Central Mut Ins Co	OH	264		2,310	2,310			49				
31-0936702	36951	Century Surety Co	OH			22	22	600						
06-0291290	25615	Charter Oak Fire Ins Co	CT	18		686	686		3	6				
00-0000000	10565	CHILD DIMENSIONS INS CO	VT	336						140				
22-2320779	38989	CHUBB CUSTOM INS CO	NJ	62		7	7			14				
22-2405591	41386	Chubb Ins Co Of NJ	NJ	51	152	6,269	6,421		4					
66-0600740	30953	CHUBB INS CO OF PR	PR	120					6	55				
13-6104559	10669	CHURCH INS CO	NY	2					2	1				
39-0712210	18767	CHURCH MUT INS CO	WI			158	158							
31-0542366	10677	Cincinnati Ins Co	OH	265					84	107				
55-0879311	12172	CLAIM PROFESSIONALS LIAB INS CO RRG	VT	483					24	184				
52-0266645	20532	Clarendon Natl Ins Co	TX	1,229	1	170	171		251	804				
56-1690558	37745	CLEAR BLUE SPECIALTY INS CO (Maiden Spec Ins Co)	NC			1,686	1,686							
47-5424186	15872	CM Vantage Specialty Ins Co	WI	497		53	53		25	180				
54-1423096	39993	Colony Ins Co	VA	2,002		3,570	3,570		459	1,079				
34-1266871	36927	COLONY SPECIALTY INS CO	OH			270	270							
47-0490411	31127	Columbia Cas Co	IL	23						4				
13-1938623	19410	Commerce & Industry Ins Co	NY			2,035	2,035				8			
75-6187465	28789	COMMONWEALTH LLOYDS INS CO	TX											
06-1117483	15890	CONNECTICUT MEDICAL INS CO	CT	208		203	203							
41-1735322	00000	Construction Services Group	MN	169		165	165							
03-0310577	10075	Consumer Specialties Ins Co Rrg	VT	85					87	95				
36-2114545	20443	Continental Cas Co	IL	1,204		4,421	4,421		292	486				
13-5010440	35289	Continental Ins Co	PA	1,206					56	371				
22-2476313	42625	CONTINENTAL INS CO OF NJ	NJ	17						10				
03-0492846	11535	Conventus Inter Insurance Exchange	NJ	(2)										
66-0257478	18163	COOPERATIVA D SEGUROS MULTIPLES PR	PR	13						2				
76-0717405	12042	COOPERATIVE OF AMER PHYSICIANS INS CO	HI	30		60	60	(5)						
45-3829954	14216	COPPERPOINT MUT INS CO	AZ	5					4	3				
37-0807507	20990	Country Mut Ins Co	IL	16						12				
45-3967296	14160	COVERYS RRG INC	DC			106	106							
22-2868548	31348	CRUM & FORSTER IND CO	DE	17						10				
22-2464174	42471	Crum & Forster Insurance Company	NJ	146		2	2		29	64				
13-3545069	44520	Crum & Forster Specialty Insurance Co	DE	7,553	66	997	1,064		3,020	3,745				
52-1347628	00000	CTIA Indemnity Company, LLC	WA	29										
21-0434400	13684	CUMBERLAND MUT FIRE INS CO	NJ	1,333										
39-0972608	10847	CUMIS INS SOCIETY INC	IA	12										
42-1207150	42587	Depositors Ins Co	IA	5					5	4				
94-2319176	18260	Design Professionals Insurance Company	CT		12		12							
41-0694754	00000	Diocese of Winona	MN	34		207	207							
06-1313745	44440	Discover Reinsurance Company	IN			2,456	2,456							
95-3014772	34495	DOCTORS CO AN INTERINS EXCH	CA		(5)	325	321							
23-1336198	13692	Donegal Mut Ins Co	PA	1,294		624	624		125	564				
66-0439709	31461	DORCHESTER INS CO LTD	VI	152					27	56				
00-0000000	15552	DRAGON RISK LTD CO	VT	238										
72-1555554	11702	Echelon Prop & Cas Ins Co	IL		139	550	689	32	868					
41-1694818	00000	Elim Care	MN	128										
63-0329091	25186	EMC PROP & CAS INS CO	IA	9						2				
03-0350908	10641	ENDURANCE AMER INS CO	DE	188		523	523		94	89				
75-1844564	41718	Endurance Amer Specialty Ins Co	DE	171	2	3,272	3,274	(151)	6	76				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
35-2293075	11551	Endurance Assur Corp	DE	86		3,442	3,442		43	60				
41-1563136	43630	ENDURANCE RISK SOLUTIONS ASSUR CO	DE	260					237	238				
00-0000000	13796	EPSILON (US) INS CO	NY	54						27				
25-6038677	26271	Erie Ins Exch	PA	2										
54-1132719	39020	Essex Insurance Company	DE			1,249	1,249							
36-2950161	35378	Evanston Ins Co	IL	91	(1)	615	613	129	11	37				
22-2660372	10120	Everest Natl Ins Co	DE	682	(10)	19,291	19,281		411	513				
22-2005057	26921	Everest Reins Co	DE						(217)					
86-0611984	38466	EVERGREEN USA RRG INC	VT											
13-2912259	35181	Executive Risk Indemnity Inc.	DE	174					44	93				
05-0316605	21482	Factory Mut Ins Co	RI	17,336	(94)	9,325	9,230		2,439	7,424				
74-1280541	24384	Fairmont Specialty Ins Co	CA			147	147							
38-6056228	21547	Farm Buereau Gen Ins Co of MI	MI	64					6	10				
38-1316179	21555	FARM BUREAU MUT INS CO OF MI	MI	836						1				
42-0331872	13773	Farm Bureau Prop & Cas Ins Co	IA	1,645		16	16		217	606				
14-1415410	13803	Farm Family Cas Ins Co	NY	1		529	529							
38-0530690	30341	FARMERS & MERCHANTS MUT FIRE INS CO	MI						14					
59-1365094	10178	FCCI INS CO	FL	43	(2)	15	13			9				
13-1963496	20281	Federal Insurance Co	IN	105		1,323	1,323		4	33				
41-0417460	13935	FEDERATED MUT INS CO	MN	11					9	9				
13-3046577	39306	Fidelity & Deposit Co of MD	IL	2,064	(5)	346	341	57	463	924	77			
42-1091525	35386	Fidelity & Guar Ins Co	IA			1,395	1,395							
68-0111081	31453	Financial Pacific Insurance Company	CA		54	477	532		(10)					
06-1325038	39136	Finial Reins Co	CT			41	41							
68-0004569	11380	FIREMANS FUND IND CORP	NJ											
94-1610280	21873	FIREMANS FUND INS CO	CA	21		(104)	(104)		3	13				
99-0218317	41742	FIRST INS CO OF HI LTD	HI	8						4				
38-3299471	10657	First Mercury Ins Co	DE			1,027	1,027							
59-6614702	33383	First Professionals Ins Co	FL			486	486	56						
04-2198460	21822	FIRST STATE INS CO	CT											
43-1429637	27626	Firstcomp Insurance Company	NE			5,586	5,586							
00-0000000	00000	Florida Health Sciences Center Inc (Captive)	FL	415						173				
59-2810665	34150	FLORIDA LAWYERS MUT INS CO	FL			33	33		(2)					
20-2610293	10132	Florida Peninsula Insurance Company	FL	(3)	411	1,534	1,945							
38-0555290	13986	FRANKENMUTH MUT INS CO	MI	9						2				
75-6013587	22209	FREEDOM SPECIALTY INS CO	OH	540		23	23		363	317				
13-3309199	20559	GENERAL SECURITY IND CO OF AZ	AZ	11						5				
06-0876629	37362	General Star Ind Co	DE	90	62	38	99		9	23				
13-5617450	11231	Generali US Branch	NY	10					10	6				
06-1024360	38962	GENESIS INS CO	DE			210	210							
58-0537066	11258	Georgia Casualty And Surety Company	GA			100	100							
22-3733783	11092	Global Liberty Insurance Co of New York	NY		27	78	105	7						
13-6107326	11266	GLOBAL Reins Corp USB	NY			1	1							
94-2567927	39861	GOLDEN BEAR INS CO	CA	2,989		18	18		389	1,847				
53-0075853	22063	Government Employees Insurance Company	MD			654	654							
59-2734127	16870	Granada Insurance Company	FL	7,037	(30)	2,996	2,966		435	2,431				
31-4192970	14060	GRANGE MUT CAS CO	OH	1,203		33	33		12	233				
13-5274760	25984	GRAPHIC ARTS MUT INS CO	NY	18					3	8				
72-0824217	36307	GRAY INS CO	LA	3						2				
15-6020948	26344	GREAT AMER ASSUR CO	OH	348		349	349		10	68				
31-0954439	37532	Great Amer E&S Ins Co	DE	2,451	(4)	6,360	6,355		166	1,274				
13-5539046	22136	Great Amer Ins Co Of NY	NY	55						32				
31-0501234	16691	Great American Ins Co	OH	9,814	973	10,092	11,065	243	2,979	4,900	7,039			
38-0682230	30384	GREAT LAKES MUT INS CO	MI	51		57	57	6						

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
41-0729473	20303	GREAT NORTHERN INS CO	IN	24						3				
13-5117400	22187	GREATER NY MUT INS CO	NY	13						3				
95-1479095	22322	Greenwich Ins Co	DE	2,589	26	352	378	82	602	1,038	94			
66-0407057	17779	GUARDIAN INS CO INC	VI	148					79	97				
42-0645088	15032	GUIDEONE MUT INS CO	IA	565	1	13	13		212	300				
43-6028696	22217	Gulf Insurance Company	CT		2	83	85							
47-0718164	34037	HALLMARK INS CO	AZ	705	3	686	689		291	412				
31-1334827	19530	HALLMARK NATL INS CO	AZ	12						7				
74-2378996	26808	HALLMARK SPECIALTY INS CO	OK	80					(2)	9				
13-5129825	22292	Hanover Ins Co	NH	17		2,494	2,494		6	11				
52-0424840	14141	HARFORD MUT INS CO	MD			3,446	3,446							
23-0902325	14168	Harleysville Mutual Insurance Company	PA			478	478							
04-1989660	26182	HARLEYSVILLE WORCESTER INS CO	OH	31					28	21				
06-0383030	22357	HARTFORD ACCIDENT & IND CO	CT							16				
06-0294398	29424	HARTFORD CAS INS CO	IN	144					55	77				
06-0383750	19682	Hartford Fire Ins Co	CT	13,538	42	4,763	4,805		1,142	5,635				
06-1008026	37478	Hartford Ins Co of the Midwest	IN	33					33	33				
06-0384680	11452	Hartford Steam Boil Inspec & Ins Co	CT			6	6							
30-0409219	41343	HDI GLOBAL INS CO	IL	30	(5)	153	149			5				
61-0904881	35904	HEALTH CARE IND INC	CO	822										
43-6049229	13881	HICKORY CNTY FARMERS MUT INS CO	MO	395					11	163				
74-1296673	22489	Highlands Ins Co	TX		2	624	626							
22-2819825	30660	Home State Insurance Company	NJ		257		257		2					
74-2195939	42374	Houston Cas Co	TX	92		303	303		5	10				
75-1728967	38849	HOUSTON GEN INS CO	TX	46					42	36				
13-5150451	25054	Hudson Ins Co	DE	1,122	2,711	177	2,888	23	368	583	27			
75-1637737	37079	Hudson Specialty Ins Co	NY			189	189	(2)			11			
37-0344310	23817	Illinois Natl Ins Co	IL			88	88							
37-1237560	42927	ILLINOIS STATE BAR ASSN MUT INS CO	IL	210	1	83	83	32	40	96				
36-2759195	27960	Illinois Union Ins Co (GATX)	IL			635	635							
00-0000000	14015	IMI Assur Inc	HI	1,323					21	127				
13-2930697	35408	Imperium Ins Co	TX	34						9				
06-1346380	36940	INDIAN HARBOR INS CO	DE	278	1	8	9	7	60	122	8			
35-0409130	22624	INDIANA FARMERS MUT INS CO	IN	313					32	214				
35-0410420	14265	Indiana Lumbermens Mut Ins Co	IN			24	24							
13-5540698	19429	Insurance Co Of The State Of PA	IL		1	3,556	3,557							
95-2769232	27847	Insurance Co Of The West	CA	45		211	211		10	31				
13-5339725	18341	Insurance Corp of NY	NY			57	57							
22-1964136	21083	International Insurance Company	IL			200	200							
41-0121640	23647	IRONSHORE IND INC	MN			166	166		16	1				
94-1264187	25445	IRONSHORE SPECIALTY INS CO	AZ	1		42	42							
36-2883612	32921	ISMIE Mutual Insurance Company	IL			6,413	6,413	201						
22-2824607	12203	James River Ins Co	OH	40,730	(305)	12,371	12,066		4,671	19,748				
43-1537164	38920	KINSALE INS CO	AR	2,233					449	1,378				
11-2510035	38148	LANCER IND CO	NY			5	5							
36-6077839	26077	LANCER INS CO	IL	3						1				
73-0994137	33138	Landmark Amer Ins Co	NH	357	12	25	37		168	229				
95-3281051	36706	LAWYERS MUT INS CO	CA	276		129	129	67	8	20				
56-1181351	36013	LAWYERS MUT LIAB INS CO OF NC	NC	154		32	32	33	36	80				
25-1149494	19437	Lexington Ins Co	DE	493	10,012	952	10,964		150	174				
22-2227331	19917	Liberty Ins Underwriters Inc	IL	438					(15)	218				
04-1924000	23035	Liberty Mut Fire Ins Co	WI	91					43	30				
04-1543470	23043	Liberty Mut Ins Co	MA	5	(104)	31,710	31,607	19	(431)			56		
04-3390891	10725	Liberty Surplus Ins Corp	NH		2	45	47							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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
04-1560700	14435	Lumber Mutual Insurance Company	MA			375	375							
43-0799570	23108	Lumbermen'S Underwriting Alliance	MO		1	240	241							
75-1808614	41351	LUMBERMENS INS OF TX	TX			818	818							
44-0595036	13890	LUTHERAN FIRE & LIGHTNING INS CO OF	MO	120					8	54				
58-1449198	42617	MAG MUT INS CO	GA	86		308	308							
66-0470284	43052	MAPFRE PRAICO INS CO	PR	95					79	49				
54-1398877	28932	Markel Amer Ins Co	VA	364		2	2		255	224				
36-3101262	38970	Markel Ins Co	IL	2,473		639	639		392	1,171				
00-0000000	10408	Mary Cap Ins Inc (Captive)	VT	300						150				
48-0215780	14451	MARYSVILLE MUT INS CO	KS	1		2	2							
04-2217600	22306	MASSACHUSETTS BAY INS CO	NH	64						32				
58-2281249	10784	MAXUM CAS INS CO	CT	152		724	724			44				
51-0097283	26743	Maxum Indemnity Company	CT	637		1,056	1,056		99	233				
03-0354178	10697	MCIC VT INC RRG	VT	3,066		10,025	10,025							
94-2298312	32433	MEDICAL INS EXCH OF CA	CA					22						
01-0355669	36277	MEDICAL MUT INS CO OF ME	ME	921		1,212	1,212	(5)	156	309				
04-2595783	10206	MEDICAL PROFESSIONAL MUT INS CO	MA	388	211	1,217	1,428	55						
27-2813188	13793	MEDMAL DIRECT INS CO	FL	43										
73-0556513	23418	Mid Continent Cas Co	OH	2		109	109							
04-1619070	23434	MIDDLESEX INS CO	WI	6										
37-0420520	14583	MILLERS FIRST INS CO	IL			109	109							
43-1427497	27642	MISSOURI HOSPITAL PLAN	MO	(188)		48	48							
22-3818012	20362	Mitsui Sumitomo Ins Co of Amer	NY	1,582	114	460	574	50	322	685	57			
13-3467153	22551	Mitsui Sumitomo Ins USA Inc	NY	204	17	107	124		108	83				
01-0021090	15997	MMG INS CO	ME			3	3							
41-1702826	00000	MN Manufacturers Group	MN	208										
35-1322669	32506	MONROE GUAR INS CO	IN	49					(4)	22				
52-0424870	14613	MONTGOMERY MUT INS CO	MA			102	102							
31-4259550	14621	Motorists Mut Ins Co	OH	1,275	(3)	593	589		490	537				
85-0425546	10177	MOUNTAIN STATES IND CO	NM			194	194							
83-0181634	29440	Mountain West Farm Bureau Mut Ins Co	WY	81						27				
00-0000000	10422	MPC INS LTD	VT	112						32				
37-1072999	37974	MT HAWLEY INS CO	IL	1										
66-0774694	14153	MULTINATIONAL INSURANCE COMPANY	PR	3						1				
23-6200024	14664	MUTUAL BENEFIT INS CO	PA	25						6				
91-0217580	14761	MUTUAL OF ENUMCLAW INS CO	OR	1,461	1	1,031	1,031		223	651				
05-0394576	43001	NARRAGANSETT BAY INS CO	RI		202	700	902		1,564					
47-0247300	23663	National American Ins Co	OK	83		48	48			28				
38-0865250	11991	National Cas Co	OH	103					21	46				
47-0355979	20087	National Ind Co	NE			2	2							
34-1607395	32620	National Interstate Ins Co	OH	1,287	(1)	115	113		243	598				
99-0345306	11051	NATIONAL INTERSTATE INS CO OF HI INC	OH	2					1	2				
36-2704643	21881	NATIONAL SURETY CORP	IL	32										
62-0729866	20141	NATIONAL TRUST INS CO	IN	37					5	16				
25-0687550	19445	National Union Fire Ins Co of Pitts	PA	171		6,455	6,455		83	110				
22-2940485	32298	National Union Fire Insurance Company Of LA	LA			2,268	2,268							
42-1015537	28223	NATIONWIDE AGRIBUSINESS INS CO	IA	30						10				
31-4177110	23779	NATIONWIDE MUT FIRE INS CO	OH	5						1				
31-4177100	23787	Nationwide Mut Ins Co	OH	260		165	165		75	123				
13-3138390	42307	Navigators Ins Co	NY	63	376	902	1,278	84	22	33				
13-3536448	36056	NAVIGATORS SPECIALTY INS CO	NY											
02-0584391	11260	Nevada Mut Ins Co Inc	NV	51		17	17		(14)					
02-0172170	23841	New Hampshire Ins Co	IL			1,694	1,695							
13-2703894	16608	NEW YORK MARINE & GENERAL INSURANCE COMPANY	NY			2	2							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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
11-3184672	20690	New York Municipal Insurance Reciprocal	NY			302	302							
11-2971880	34843	New York Schools Ins Recip	NY			11	11							
00-0000000	10431	Nittany Ins Co (Captive)	VT	2,200						1,097				
52-1479893	27905	NLC Mutual Insurance Company	VT	2,281		15,998	15,998		754	734				
02-0311919	29874	NORTH AMER SPECIALTY INS CO	NH			17	17							
22-1964135	21105	NORTH RIVER INS CO	NJ	29										
41-0446480	14850	North Star Mut Ins Co	MN	5,066		1,244	1,244	3	222	2,102				
16-1140177	42552	Nova Cas Co	NY			59	59							
00-0000000	00000	Novant Health Physician Ins Protected Cell LLC (Captive)	NC	35						9				
31-0947214	37176	OHIO BAR LIAB INS CO	OH	24		182	182			3				
31-0396250	24074	OHIO CAS INS CO	NH			208	208							
65-1161309	11579	OLD GLORY INS CO	TX	373					112					
25-0410420	24147	Old Republic Ins Co	PA	534	451	7,867	8,319		80	239				
26-0211369	12954	Olympus Insurance Company	FL	(1)	102	2,134	2,236		219					
13-3054070	38946	Paladin Reins Corp	NY	(2)										
46-3476730	15279	PALLADIUM RRG INC	VT	566										
36-3584321	44130	PARATRANSIT RRG GRP INS CO	TN	15						6				
13-3031176	38636	Partner Reins Co Of The US	NY	34						11				
13-3531373	10006	PartnerRe Ins Co Of NY	NY			90	90							
37-6028411	24228	PEKIN INS CO	IL	63					13	28				
65-0075940	34118	PELEUS INS CO	VA	(1)										
52-6043587	14958	PENINSULA INS CO	MD			475	475							
24-0686200	14982	PENN MILLERS INS CO	PA			43	43							
23-1642962	12262	Pennsylvania Manufacturers Asn Ins Co	PA	119		800	800		26	79				
23-0961349	14990	PENNSYLVANIA NATL MUT CAS INS CO	PA	2,443					367	1,086				
59-3774485	11968	PENNSYLVANIA PHYSICIANS RECIP INSUR	PA			253	253							
23-1738402	18058	PHILADELPHIA IND INS CO	PA	636		61	61		135	10				
06-0303275	25623	PHOENIX INS CO	CT	8										
06-0493340	67814	Phoenix Life Ins Co (Home Life)	NY			59	59				25			
27-3867083	13995	Physicians Casualty RRG Inc	AL	(125)		51	51							
91-1160717	40738	PHYSICIANS INS A MUT CO	WA	(2)										
13-4235490	11588	PHYSICIANS INS CO	FL	1,400						990				
11-2585889	41467	Physicians Reciprocal Insurers	NY	183		3,444	3,444							
73-1088591	39594	PLICO INC	OK					1						
36-3030511	37257	Praetorian Ins Co	PA			351	351							
15-0420080	15024	Preferred Mutual Insurance Company	NY			11	11		(149)					
36-3521189	44083	Preferred Physicians Medical RRG Inc	MO	22		2,651	2,651							
47-0580977	36234	Preffered Professional Ins Co	NE			200	200							
22-2386692	42226	Princeton Insurance Company	NJ			38	38							
20-8287105	12873	Privilege Uws Reciprocal Exchange	FL	46		596	596	(16)						
39-1567580	23400	PROASSURANCE WI INS CO	WI	141										
42-1520773	11127	Professional Solutions Ins Co	IA	11,163		525	525		151	5,166				
35-6021485	12416	Protective Ins Co	IN		2	642	644							
26-1865258	13149	Protective Specialty Ins Co	IN		1	31	32							
00-0000000	00000	Providers Ins Corp (Captive)	HI	525						174				
13-1188550	15059	Public Service Ins Co	IL			30	30							
22-2311816	39217	QBE Ins Corp	PA	99	94	872	966			34				
04-1752900	15067	Quincy Mutual Fire Insurance Company	MA			47	47							
41-0246603	16330	RAM MUT INS CO	MN	472		1	1		61	216				
23-0580680	24457	Reliance Ins Co	PA			30	30							
23-1624911	24430	Reliance National Indemnity Company	WI		(3)		(3)							
04-2739160	40592	Reliance National Insurance Company	DE		6		6							
31-4290270	12475	REPUBLIC FRANKLIN INS CO	OH	26						11				
75-1221537	24538	Republic Underwriters Ins Co	TX	44		3,562	3,562		(547)		375			

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
20-3805292	12471	Retailers Ins Co	MI	379										
37-0915434	13056	RLI Ins Co	IL	8,083	596	10,641	11,236		2,244	3,747				
06-1149847	28053	Rockhill Ins Co	AZ											
54-0837857	10214	ROCKINGHAM MUT INS CO	VA			6	6							
36-2722478	26980	ROYAL INS CO OF AMER	IL			169	169							
16-0366830	22314	RSUI Indemnity Co	NH	17,055	206	16,197	16,403		2,863	7,538				
39-0271985	15091	RURAL MUT INS CO	WI	236					15	98				
00-0000000	12828	RVC INS CO INC	NY	2,044		2,119	2,119			1,708				
74-0619495	21733	RVOS FARM MUT INS CO	TX											
46-3943172	15341	SAFEPOINT INS CO	FL	(2)	215	1,298	1,513							
43-0727872	15105	Safety Natl Cas Corp	MO	161					94	106				
27-3312053	14312	SC Ins Co.	AZ	143										
91-1704455	00000	Schools Insurance Association of Washington	WA	915						610				
75-1444207	30058	SCOR Reins Co	NY	18						7				
31-1024978	41297	Scottsdale Ins Co	OH	1,838	51	7,244	7,295	79	574	882				
13-5379820	22535	Seaboard Surety Co	NJ											
39-0355180	22543	SECURA INS A MUT CO	WI			48	48							
22-1272390	12572	SELECTIVE INS CO OF AMER	NJ		1	4	5							
13-2941133	10936	Seneca Ins Co Inc	NY			1	1							
39-0333950	24988	Sentry Ins A Mut Co	WI	476		1,209	1,209		3	207				
36-2674180	21180	Sentry Select Ins Co	WI	34						1				
41-0945051	00000	Shafer Contracting Co.	MN	72										
13-2997499	38776	Sirius America Ins Co	NY	586	4	237	241	20	126	246	23			
22-3212260	00000	Somerset County Joint Insurance Fund	NJ			517	517							
13-2554270	11126	Sompo American Ins Co	NY	205					80	92				
63-0350861	19178	Southern Guaranty Insurance Company	WI			48	48							
58-1025758	12610	SOUTHERN TRUST INS CO	GA	1,257		2,475	2,475		194	508				
22-1688641	11622	SPECIALTY SURPLUS INS CO	IL			2	2							
03-0332239	10474	SPECIALTY TRANSPORTATION INS CO INC	VT	560		500	500			2				
93-0928517	24376	SPINNAKER INS CO	IL	36	60	44	104	2	6	13	69			
43-2035217	11844	St Johns Insurance Company	FL	(8)	173	522	694	(2)						
41-0406690	24767	St Paul Fire & Marine Ins Co	CT	31		1,011	1,011			10				
38-2626205	18023	STAR INS CO	MI	12					175	21				
75-1670124	38318	Starr Indem & Liab Co	TX	3,319	600	3,562	4,162		469	1,254				
26-3622499	13604	STARR SURPLUS LINES INS CO	TX	2,012		150	150		380	960				
95-1429618	25496	STARSTONE NATL INS CO	DE	236					76	147				
57-6010814	25127	STATE AUTO PROP & CAS INS CO	IA			510	510							
31-4316080	25135	State Automobile Mut Ins Co	OH	1										
62-0965320	33049	State Volunteer Mutual Insurance Company	TN	510		1,339	1,339	14	187	212				
52-0981481	26387	STEADFAST INS CO	IL	92						8				
03-0325429	10534	SUPERIOR GUAR INS CO	VT	558						334				
57-0768836	12157	SUSSEX INS CO	IL			966	966							
13-1675535	25364	Swiss Rein Amer Corp	NY					(46)						
00-0000000	10426	TALL PINES INS CO	VT	15						8				
02-0449082	42376	Technology Ins Co Inc	DE			36	36							
03-0312906	10113	TERRA INS CO RRG	VT	347		333	333							
74-2439728	27170	Texas Builders Insurance Company	TX			178	178							
74-1959190	36331	Texas Lawyers Insurance Exchange	TX	251		477	477	1	52	150				
74-2773314	10393	Texas Medical Liability Trust	TX			21	21	(5)						
31-1241230	23280	THE CINCINNATI IND CO	OH	153						74				
65-1316588	13037	THE CINCINNATI SPECIALTY UNDERWRITER	DE	65					4	6				
00-0000000	10531	THREE RIVERS INS CO	VT			5	5							
94-1517098	25534	TIG Ins Co	CA		8	1,871	1,879							
03-0313001	10084	Title Industry Assurance Company Rrg	VT	878		388	388		209	484				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
13-6108722	12904	Tokio Marine & Nichido Fire Ins Co (USB)	NY	609		5,364	5,364		74	248	75			
13-4032666	10945	Tokio Marine Amer Ins Co	NY	63						16				
23-2423138	23850	TOKIO MARINE SPECIALTY INS CO	DE	249					1	83				
56-1543230	29050	TOWER HILL PREFERRED INS CO	FL			24	24		49					
13-5616275	19453	Transatlantic Rein Co	NY	42		214	214		(258)	(1)				
36-1877247	20494	TRANSPORTATION INS CO	IL	(10)		479	479		(17)	2				
06-1203698	29696	Travelers Excess & Surplus Lines Co	CT	108					68	57				
06-0566050	25658	Travelers Ind Co	CT	1,025		4,300	4,300		349	461				
58-6020487	25666	Travelers Ind Co Of Amer	CT			325	325							
76-0002592	41262	TRAVELERS LLOYDS INS CO	TX	87		461	461		11	43				
36-2719165	25674	Travelers Prop Cas Co Of Amer	CT	2,888	4	6,630	6,634		897	1,120				
06-1286274	36161	Travelers Prop Cas Ins Co	CT	22		3,585	3,585			6				
06-0907370	31194	Travelers Property Casualty Corp	CT	1,040		32	32		436	602				
66-0437064	40568	TRIPLE S PROPIEDAD INC	PR	490					257	268				
06-1184984	27120	TRUMBULL INS CO	CT	46						17				
06-0732738	29459	Twin City Fire Ins Co	IN	194					18	99				
13-2988846	37893	Ullico Cas Co	DE			197	197							
65-0145688	35319	UNITED AUTOMOBILE INS CO	FL	13,192	371	2,364	2,735	970	1,176	6,314	7,520			
03-0308423	10020	UNITED EDUCATORS INS RRG INC	VT	2,170		4,025	4,025		228	727				
42-0644327	13021	United Fire & Cas Co	IA	5	2	40	42		1					
23-1581485	13064	UNITED NATL INS CO	PA		2		2							
13-5459190	21113	United States Fire Ins Co	DE	20					18	15				
23-1383313	25895	UNITED STATES LIAB INS CO	PA		2		2							
00-0000000	11468	UNIVERSITY FL HLTHCARE ED INS CO	VT	467						233				
48-0288500	15296	UPLAND MUT INS INC	KS			5	5							
52-0515280	25887	US Fidelity & Guaranty Co	CT											
52-1504975	29599	US SPECIALTY INS CO	TX							2				
15-0476880	25976	Utica Mutual Insurance Company	NY	147					4	54				
23-1620527	20508	VALLEY FORGE INS CO	PA	47					16	31				
81-0474306	24470	Valor Insurance Company Inc	MT			107	107							
86-0114294	21172	Vanliner Ins Co	MO	135		501	501			60				
54-0502500	26034	VIRGINIA FARM BUREAU MUT INS CO	VA	1,326		615	615							
36-3186541	40827	Virginia Surety Co Inc	IL			4,010	4,010							
39-0698170	15350	West Bend Mut Ins Co	WI	4		920	920			1				
20-0306953	11972	WEST VIRGINIA MUT INS CO	WV	(39)										
92-0040526	10030	WESTCHESTER FIRE INS CO	PA	10		2	2		(8)	18				
58-2139927	10172	WESTCHESTER SURPLUS LINES INS CO	GA		54	2,000	2,054							
41-0430825	15377	Western Natl Mut Ins Co	MN	15						8				
02-0266622	13196	Western World Insurance Company, Inc.	NH	106					22	58				
48-0921045	39845	Westport Ins Corp	MO	47		97	97		6	11				
75-6017952	24554	XL Ins Amer Inc	DE	1,166		61	61		23	308				
13-3787296	40193	XL Ins Co Of NY	NY	147		55	55		12	17				
13-1290712	20583	XL Reins America Inc	NY	190	43	640	683		135	112				
85-0277191	37885	XL Specialty Ins Co	DE	122		122	122			20				
95-1651549	13269	Zenith Ins Co	CA			79	79							
36-4233459	16535	Zurich Amer Ins Co	NY	1,881	3	14,592	14,595		330	955				
36-2781080	27855	Zurich Amer Ins Co of IL	IL	7	204	10,023	10,227				(17)			
0999999. Total Other U.S. Unaffiliated Insurers				303,141	22,847	485,643	508,491	2,623	54,936	132,206	15,501	56		
00-0000000	00000	Illinois Counties Risk Management Trust	IL	10					9	9				
AA-9992118	00000	National Workers Comp Reins Pool	NY	210		132	132			500				
AA-9992108	00000	New Mexico Reinsurance Pool	NM			2	2							
AA-9991139	00000	North Carolina Reins Facility	NC	82						18				
00-0000000	00000	Oklahoma Rural Water Association Assurance Group	OK	136						57				
AA-9990000	00000	Virginia School Boards Association	VA			53	53							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				437		187	187		9	584				
AA-9992063	00000	ALLIANCE OF SCHOOLS COOP INS PROGRAM	CA			1,218	1,218							
AA-9995011	00000	American Nuclear Insurers	CT	(1)							147			
86-1002052	14324	ARIZONA COUNTIES INS POOL	AZ	950						472				
86-0606335	14328	Arizona Municipal Risk Retention Pool	AZ	6,451	1,143	4,362	5,505		835	3,179				
00-0000000	00000	Association of Washington Cities	WA			75	75							
68-0586158	00000	California Charter Schools Joint Power Authority	CA	772						384				
95-3299345	00000	California Joint Powers Ins Authority	CA			375	375							
90-0615493	00000	California Schools Risk Mgmt Joint Powers Authority (CSRM)	CA	511		4,024	4,024			254				
39-1595607	24830	CITIES & VILLAGES MUT INS CO	WI	204										
00-0000000	00000	CSAC Excess Insurance Authority	CA	896						446	72			
59-6946237	00000	Florida Asssociation of Counties Trust	FL	790		781	781			591				
AA-9995100	00000	Guy Carpenter & Co Umbrella Quota Share Prgm	PA	2,607		169	169		93	1,035				
47-4394950	00000	Kansas Educational Risk Management Pool LLC	KS	577		248	248			285				
38-2290294	00000	Michigan Municipal Risk Mgmt Authority	MI	570					141	140				
81-0460841	00000	Montana School Group Ins Authority	MT	623		10	10			327				
AA-9990003	00000	Regional Treaty Serv	RI	28,494		15,897	15,897		2,866	5,015				
57-1035985	00000	South Carolina Counties Property and Liability Trust	SC	867		885	885			431				
AA-9995131	00000	SPECIAL CAS ACCIDENT REINS FACILITY	NJ			2,543	2,543							
58-1747111	44075	States Self Insurers RRG	VT	3,333	(50)	2,497	2,447			1,557				
62-1074045	00000	Tennessee Municipal League Risk Mgmt Pool	TN	940		1	1		147	470				
91-1420537	00000	Washington Counties Risk Pool	WA			3,754	3,754							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				48,584	1,093	36,837	37,930		4,082	14,587	220			
1299999. Total - Pools and Associations				49,021	1,093	37,024	38,117		4,091	15,171	220			
00-0000000	00000	AA Insurance Limited	NZL	138		425	425							
AA-1990007	00000	ABSA INS CO LTD	ZAF	(6)	(7)	6	(1)	(1)	7					
AA-4660010	00000	ABU DHABI NATL INS CO	ARE	374					140	73				
00-0000000	00000	ACE American Fire And Marine Insurance Co Korea	KOR	17		38	38		34					
AA-2230029	00000	ACE SEGURADORA S.A. BRASIL	BRA	6					25					
00-0000000	00000	Acromas Insurance Company Limited	GBR			164	164							
AA-3190346	00000	ADHEALTH LTD	BMU	169										
AA-8230004	00000	Advantage Ins Co Ltd	GIB			1,037	1,037							
AA-3774105	00000	Advocate Ins Resources SPC	CYM	650		3,529	3,529							
AA-6940015	00000	AFRICAN REINS CORP	NGA	4										
AA-1120255	00000	Ageas Insurance Ltd	GBR			400	400							
00-0000000	00000	AIA Group Ltd	HKG	137					60	20				
AA-5760048	00000	AIA Singapore Private Ltd	SGP	91						(18)				
AA-1930055	00000	AIG Australia Ltd	AUS	347		3,931	3,931		459	72				
AA-2280022	00000	AIG Chile Compania De Seguros Generales S.A.	CHL	66						37				
AA-1580086	00000	AIG General Ins Co Ltd	JPN		1		1							
00-0000000	00000	AIG Insurance Hong Kong Limited	HKG			71	71		48					
AA-2230018	00000	AIG Seguros Brasil SA	BRA	395					320	330				
AA-2730024	00000	AIG Seguros Mexico SA de CV	MEX	330						35				
AA-1580015	00000	Aioi Nissay Dowa Ins Co Ltd	JPN	6,655	90	4,412	4,502		2,519	2,134				
AA-4660015	00000	AL AIN AHLIA INS CO	ARE	48					26	20				
AA-4660024	00000	Al Buhaira National Ins Co	ARE	5					3	4				
00-0000000	00000	Al Fujairah National Ins Co	ARE	22					12	6				
00-0000000	00000	Al Koot Ins & Reins Co SAQ	QAT			348	348							
AA-4560013	00000	Al Rajhi Co for Cooperative Ins	SAU	29					16	19				
AA-4660001	00000	AL SAGR NATL INS CO	ARE	5						3				
AA-1560028	00000	ALBERTA MOTOR ASSN INS CO	CAN	84		94	94			7				
AA-2184103	00000	ALIANZA SEGUROS Y REASEGURO	BOL	80						21				
00-0000000	00000	Alliance Ins P.S.C	ARE	14					5	8				
AA-2134109	00000	Allianz Argentina Compania de Seguros SA	ARG	2										

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-1930610	00000	Allianz Australia Ltd	AUS	389					497	157				
AA-2330039	00000	Allianz Colombia SA	COL	48					5	27				
AA-1960043	00000	Allianz New Zealand Ltd	NZL	11					14	4				
00-0000000	00000	Allianz Re Argentina SA	ARG	202					39	45				
AA-4560000	00000	Allianz Saudi Fransi Co-operative Ins Co	SAU	37										
AA-1864106	00000	Allianz Sigorta AS	TUR	10					6	6				
AA-5480019	00000	Allianz, Malaysia	MYS	47		2	2		8	5				
AA-3194128	00000	Allied World Assurance Co Ltd	BMU	38	657	1,690	2,347		96					
AA-3190924	00000	AMERICAN OAK HILL ASSUR LTD	BMU	713						416				
AA-3190235	00000	American Unity Group Ltd (Captive)	BMU	288						120				
00-0000000	00000	AmGeneral Ins Berhad	MYS	10					7	5				
00-0000000	00000	Ansvar Insurance Limited	AUS	132		2	2		337	56				
00-0000000	00000	Anxin Agricultural Ins Co Ltd	CHN	167					110	91				
00-0000000	00000	Arabia Falcon Ins Co SAOG	OMN	121					92	115				
00-0000000	00000	Arabian Shield Cooperative Ins Co	SAU	66	22		22		35	22				
AA-1120053	00000	Arch Ins Co (Europe) Ltd	GBR	97		236	236			9				
AA-3194126	00000	Arch Reins Ltd	BMU	6,090		4,037	4,037		1,552	2,392				
00-0000000	00000	ARCHIPELAGO INSURANCE PTE LTD	SGP			14	14							
AA-3190932	00000	Argo Re Ltd	BMU			879	879							
AA-2530005	00000	ASEGURADORA AGRICOLA	SLV	150					34	83				
AA-2480013	00000	ASEGURADORA DEL SUR CA	ECU	59						25				
AA-2580014	00000	ASEGURADORA GENERAL	GTM	48					4	17				
AA-2730032	00000	Aseguradora Interacciones SA Grupo Financiero Inte	MEX			2,841	2,841							
AA-2580000	00000	Aseguradora Rural SA	GTM			1	1							
00-0000000	00000	ASEGURADORA SAGICOR S.A.	CRI			4	4							
AA-2531003	00000	Aseguradora Suiza Salvadore?a, S.A.	SLV	16						5				
AA-2880005	00000	Aseguradora Tajy Propiedad Cooperativa SA de Segur	PRY	12					7	7				
AA-2884103	00000	Aseguradora Yacyreta S.A. de Seguros y Reaseguros	PRY	11					1	7				
00-0000000	00000	ASEGURADORES ARGENTINOS COMPA??A DE REASEGUROS S.A.	ARG			122	122							
AA-9240047	00000	Asia Pacific Prop & Cas Ins Co Ltd	CHN	(5)										
AA-1120337	11680	Aspen Ins UK Ltd	GBR			30	30							
00-0000000	00000	ASSA COMPANIA DE SEGUROS (NICARAGUA)	NIC	53					6	18				
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	508		2	2		158	277				
00-0000000	00000	ASSA COMPA?IA DE SEGUROS SA	CRI	98					14	3				
AA-1930000	00000	Assetinsure Pty Ltd	AUS	5		60	60		10	3				
AA-1360015	00000	Assicurazioni Gen SPA	ITA			253	253							
AA-3190004	00000	Associated Electric & Gas Ins Services L	BMU			4	4							
AA-3664100	00000	Assuria N.V.	SUR	33					(1)	4				
00-0000000	00000	Audley Ins Co Sdn Bhd	BRN	15					29					
AA-1930029	00000	Australian Reins Pool Corp	AUS	189										
00-0000000	00000	Auto & General Insurance Company Limited	AUS	279		20	20			23				
00-0000000	00000	Avant Insurance Limited	AUS			302	302							
AA-1560390	00000	Aviva Ins Co of Canada (Toronto General)	CAN	778		631	631							
AA-5760037	00000	Aviva Ltd	SGP	28		7	7							
AA-5480025	00000	Axa Affin General Ins Berhad	MYS	22		3	3		17					
AA-5324103	00000	AXA China Region Ins Co Ltd	HKG			129	129							
AA-1320023	00000	AXA Global P&C	FRA	1		3	3							
00-0000000	00000	AXA Ins Co (Hong Kong)	HKG	311	9	46	55		197	133				
AA-5760016	00000	AXA Ins Singapore Pte Ltd	SGP			2	2							
AA-2730011	00000	AXA SEGUROS MEXICO	MEX	10		559	559		11	8				
AA-3194139	14927	Axis Specialty Ltd	BMU	88		479	479		6	20				
AA-2980055	00000	B S E BANCO DE SEGUROS DEL ESTADO	URY	63					56	88				
AA-4190058	00000	BAHRAIN KUWAIT INS CO B S C	BHR	112		3	3		22	62				
AA-4190000	00000	Bahrain National Ins Co	BHR	8					5	7				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-5340006	00000	Bajaj Allianz General Ins Co Ltd	IND	21					42	1				
AA-5780015	00000	Bangkok Insurance Public Company Limited	THA	229	8	388	396		265	113				
00-0000000	00000	Bank Of China Insurance Company Limited	CHN	372	14	169	183		96	158				
00-0000000	00000	Bao Viet Insurance	VNM	5		101	101		33	4				
00-0000000	00000	Bao Viet Tokio Marine Ins Co Ltd	VNM	3					6	1				
00-0000000	00000	Batan Insurance Company, SPC, Ltd.	CYM			173	173							
00-0000000	00000	BBVA SEGUROS COLOMBIA S.A.	COL	49					50	38				
AA-1560048	00000	BCAA INS CO	CAN	453	59	196	255		176	244	60			
00-0000000	00000	BCHPA Captive Insurance Company Ltd	CAN	83						(10)				
AA-3774161	00000	BCHS Ins Ltd (Captive)	CYM	855										
AA-2280024	00000	BCI Seguros Vida SA	CHL			236	236			18				
AA-3770269	00000	Beaumont Ind Co Ltd	CYM	116										
AA-5480012	00000	Berjaya Sompo Ins Berhad	MYS	87		25	25		(12)	22				
00-0000000	00000	Bharti AXA General Ins	IND	6					11	1				
00-0000000	00000	BHP Billiton Marine & General Insurance Pty Ltd	AUS	119						59				
AA-2180005	00000	BISA SEGUROS Y REASEGUROS SA	BOL	246		42	42		69	123				
00-0000000	00000	Blue Cross (Asia-Pacific) Insurance Limited	HKG	7					3	1				
AA-3191197	00000	BMC INS CO LTD	BMU	61						(18)				
00-0000000	00000	Bohai Property Insurance Co Ltd	CHN	3	2	5								
00-0000000	00000	Borets International Ltd	ARE	11					6	1				
AA-2130030	00000	Boston Compa?ia Argentina de Seguros S.A.	ARG	18					1	1				
00-0000000	00000	Boubyan Takaful Ins Co K.S.C.P	KWT	17						3				
00-0000000	00000	BPI/MS INSURANCE CORPORATION	PHL	70		303	303		39	11				
AA-1990925	00000	Bryte Ins Co Ltd	ZAF	23	2,510	3,883	6,393	(13)	597		3,558			
AA-2990003	00000	C A DE SEGUROS LA OCCIDENTAL	VEN						15					
AA-3771002	00000	C.M.M.C Ins Co Ltd (Captive)	CYM	556						139				
AA-1560006	00000	CAA INS CO (ONTARIO)	CAN			4	4							
AA-1930880	00000	Calliden Grp Ltd	AUS			119	119							
00-0000000	00000	Campu Lonpac Insurance PLC	KHM	119		138	138		176	17				
AA-1560117	00000	Canadian Direct Insurance Inc	CAN			2	2							
00-0000000	00000	Capital General Ins Co Ltd	PNG	3						(8)				
AA-3770302	00000	Capital Region Ins Co (Captive)	CYM	140						58				
AA-5280021	00000	Cathay Century Ins Co Ltd	TWN	480		111	111		83	66				
AA-1930110	00000	CATHOLIC CHURCH INS LTD	AUS	1,671		192	192		(916)	752				
00-0000000	00000	Caymich Insurance Company Ltd	CYM	123		7,613	7,613			37				
00-0000000	00000	Centriq Ins Co Ltd	ZAF	704	59	435	494	33	4	58	10			
00-0000000	00000	Century Insurance Company Limited	AUS	381					(11)					
AA-2730055	00000	CESCE Fianzas Mexico, S.A. de C.V.	MEX						2					
AA-8884101	00000	Ceylinco Ins Co Ltd	LKA	9					18	5				
AA-1930019	00000	CGU Insurance Limited	AUS	655		17,856	17,856		(1,354)	32				
00-0000000	00000	Changjiang P&C Insurance Co Ltd	CHN	4	20	100	120							
00-0000000	00000	China BOCOM Insurance Co Ltd	CHN	7		19	19		5	7				
AA-9240028	00000	China Continent Property & Casualty Insurance Co Ltd	CHN			13	13		3					
00-0000000	00000	China Life Prop & Cas Ins Co Ltd	CHN	1,855	364	516	880		619	624				
00-0000000	00000	China Merchant Insurance Co Ltd	HKG	64					11					
00-0000000	00000	China Pacific Ins Co (Hong Kong) Ltd	HKG	131		132	132		3	50				
AA-9240125	00000	CHINA PACIFIC INS CO LTD	CHN	225		142	142		56	7				
AA-9240021	00000	China Pacific Property Insuance Company Ltd	CHN	109		39	39		93	47				
00-0000000	00000	China Ping An Ins (Hong Kong) Co Ltd	HKG	573	(297)	1,495	1,199		179	97				
AA-5320100	00000	CHINA TAIPING INS HK CO LTD	HKG	8						1				
AA-5760000	00000	China Taiping Ins Singapore Pvt Ltd	SGP	48					16	33				
AA-9240031	00000	China United Ins Ltd	CHN		15	199	214		11					
AA-3190002	00000	Chubb Bermuda Ins Ltd	BMU	271		13,241	13,241		17	27				
AA-1120810	00000	Chubb European Grp SE	GBR	2		346	346							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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	Chubb Ins Australia Ltd	AUS	27						7				
AA-1930014	00000	CHUBB INS CO OF AUSTRALIA LTD	AUS	7						2				
00-0000000	00000	Chubb Ins Japan	JPN			36	36							
00-0000000	00000	Chubb Ins Ltd, NZ	NZL	9					(26)	3				
00-0000000	00000	Chubb Ins Malaysia Berhad	MYS	45	1		1		8					
AA-2130056	00000	Chubb Seguros Argentina SA	ARG	99					8	5				
00-0000000	00000	Chubb Seguros Chile SA	CHL	130		3	3		6	57				
AA-2480019	00000	Chubb Seguros Ecuador SA	ECU	150					23	84				
AA-2730007	00000	Chubb Seguros Mexico SA	MEX	346					49	203				
AA-3190770	00000	Chubb Tempest Reins Co Ltd	BMU	55	5	6,472	6,477			2				
AA-5280020	00000	CHUNG KUO INS CO LTD	TWN	234		42	42		14	55				
AA-2830000	00000	CIA INTERNACIONAL DE SEGUROS, S.A.	PAN	77		5	5		30	37				
00-0000000	00000	CITIC Ltd	HKG	4					3	2				
AA-3770246	00000	Clifton Cas Ins Co Ltd	CYM			(2,985)	(2,985)							
00-0000000	00000	CML NZ LTD	NZL	16					15	12				
00-0000000	00000	Coal Mines Insurance Pte Ltd	AUS	358						79				
00-0000000	00000	Commercial Professional Ins Co LTD (Captive)	BMU	361						180				
AA-1560210	00000	Commonwealth Insurance Company	CAN											
AA-3770339	00000	Community Ins Serv Co	CYM	204						136				
AA-6120000	00000	Compagnie DAssurance Des Hydrocarbues	DZA	34		(34)	(34)			(14)				
AA-2480007	00000	COMPANIA DE SEGUROS CONDOR SA	ECU	10										
AA-2280018	00000	Compania De Seguros Generales Penta Security SA	CHL	24		84	84		18	3				
AA-2430006	00000	COMPANIA DE SEGUROS LA COLONIAL SA	DOM	83		117	117		65	67				
AA-2184101	00000	Compania de Seguros Y Reaseguros Fortaleza SA	BOL	2										
AA-2830000	00000	Compania Intl De Seguros SA	PAN	8					2	5				
00-0000000	00000	CONFEDERACION DEL CANADA DOMINICANA S.A.	DOM	2										
00-0000000	00000	Connecticut Healthcare Ins Co (Captive)	CYM	650						488				
00-0000000	00000	Continental Ins Lanka Ltd	LKA	11					18	1				
00-0000000	00000	CONTINENTAL REINS CO LTD	NGA	15				(8)						
AA-3771001	00000	CONTROLLED RISK INS CO LTD	CYM	1,149										
AA-1560252	00000	CO-OPERATORS GENERAL INS CO	CAN			30	30							
AA-1121090	00000	Covea Insurance PLC	GBR			297	297							
AA-2181010	00000	CREDINFORM INTL DE SEGUROS SA	BOL	1						1				
00-0000000	00000	Dah Sing Ins Co (1976) Ltd	HKG	1,845	54	1,923	1,977		282	603				
00-0000000	00000	Dar Al Takaful PJSC	ARE	17						1				
AA-5424100	00000	DB INS CO LTD	KOR	3					6					
AA-5780035	00000	DHIPAYA INS CO LTD	THA	36	5		5		66	7				
00-0000000	00000	Dhivehi Ins Co Pvt Ltd	MDV	2					3					
00-0000000	00000	Dignity Health Ins Ltd (Captive)	CYM	(45)										
00-0000000	00000	Doha Ins Co QSC	QAT	24					7	6				
AA-5424100	00000	Dongbu Insurance Co Ltd	KOR	31		49	49							
AA-4660003	00000	Dubai Islamic Ins & Reinsurance Co (Aman) P.S.C.	ARE	38						8				
AA-1120520	00000	Ecclesiastical Ins Office PLC	GBR			6	6							
AA-1560524	00000	Echelon General Ins Co	CAN	6		106	106							
00-0000000	00000	ECUATORIANO SUIZA COMPANIA DE SEGUROS	ECU	71		73	73		2	68				
00-0000000	00000	EEH, SPC (Captive)	CYM	470										
AA-2930005	00000	EL PACIFICO PERUANO SUIZA CIA SEG Y REA	PER	250		5	5		221	183				
AA-2134104	00000	El Surco Co De Seguros SA	ARG		1	10	11							
AA-4660230	00000	EMIRATES INS CO	ARE	205					48	58				
AA-6640490	00000	Employee's Comp Ins Resid Scheme Bureau	HKG	41						4				
00-0000000	00000	Enaya Ins Co	KWT	12					7	5				
AA-3194130	00000	Endurance Specialty Ins Ltd	BMU	129		900	900		10	31				
AA-3160013	00000	ENERGY INS MUT LTD	BRB	1,785		3,420	3,420		482	1,087				
AA-5760060	00000	EQ Insurance Company Ltd	SGP	66	3	336	339		251	27				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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-2481002	00000	EQUINOCCIAL DE SEGUROS SA	ECU	63		14	14		65	62				
00-0000000	00000	Equity Red Star	GBR			979	979							
00-0000000	00000	ERGO Insurance Pte Ltd	SGP	(62)	43	197	240		58					
AA-1340240	00000	Ergo Versicherung AG	DEU	38					64	13				
00-0000000	00000	ERIC Ins Ltd	AUS	201		68	68		(28)					
AA-1120149	00000	Esure Ins Ltd	GBR			387	387							
AA-5760062	00000	Etiqa Ins Pte Ltd	SGP	89		96	96		93	24				
AA-5480035	00000	Etiqa Insurance Berhad	MYS	281	3	94	97		10	13				
AA-9160004	00000	Eurasia Ins Co JSC	KAZ	13										
AA-1560052	00000	EVEREST INS CO OF CANADA	CAN	192		32	32		66	97				
00-0000000	00000	Evergreen Indemnity Ltd	BRB											
00-0000000	00000	Fairfirst Ins Ltd	LKA	48					94	17				
AA-5780130	00000	Falcon Ins Public Co Ltd	THA	17					33	12				
AA-1560350	00000	FARM MUTUAL REINSURANCE PLAN INC	CAN	138		163	163							
00-0000000	00000	FEDERACION PATRONAL REASEGUROS S.A.	ARG	196					75	71				
AA-2681002	00000	FICOHSA SEGUROS	HND	27						9				
00-0000000	00000	Fidelidade Mundial Insurance Macau	MAC	1										
00-0000000	00000	Finablr PLC	GBR	50	12		12			16				
AA-5760026	00000	First Capital Ins Ltd	SGP			13	13							
AA-3770168	00000	First Initiatives Ins, Ltd	CYM	378						188				
AA-5280025	00000	FIRST INS CO LTD	TWN	87					5					
00-0000000	00000	Flagstaff Insurance Company Ltd	MYS	529					(604)	425				
00-0000000	00000	FM Insurance Company Ltd	GBR	137					51	62				
AA-9700001	00000	Forte Ins (Cambodia) Plc	KHM	87					171	2				
AA-5780062	00000	FPG Ins (Thailand) Public Co Ltd	THA	464	431	175	607		913	102				
AA-5280027	00000	FUBON INS CO LTD	TWN	869	18	1,747	1,764		304	218				
00-0000000	00000	Fubon Ins Vietnam Co. Ltd	VNM	6					12	3				
00-0000000	00000	Funde Property & Casualty Ins Co Ltd	CHN	23	4		4		12					
AA-3690010	00000	FURNESS ANCHORAGE GEN INS LTD	TTO	14					2	3				
00-0000000	00000	Future Generali India Ins Co Ltd	IND	30					59	5				
AA-3770123	00000	GEISINGER ASSUR CO LTD	CYM	3,354		28	28			1,672				
AA-2830008	00000	GENERAL DE SEGUROS	PAN	12		1	1			3				
00-0000000	00000	General De Seguros SAB	MEX	13						2				
AA-1120033	00000	GENERAL STAR INTL IND LTD	GBR			428	428							
00-0000000	00000	Generali China Insurance Company Ltd Beijing	CHN	431	72	481	553		616	91				
AA-3190890	00000	Georgia Atlantic Ins Ltd	BMU						25					
00-0000000	00000	Global Micronesia Ins Corp	JPN	69						17				
00-0000000	00000	Great American Ins Co, Singapore Branch	SGP	21		47	47		42	9				
00-0000000	00000	Great Eastern General Ins (Malaysia) Berhad	MYS	11		2	2		5	6				
AA-5760035	00000	Great Eastern General Ins Ltd	SGP	1,443	336	839	1,175		1,567	444				
AA-3770251	00000	Greenleaf Ins Co Ltd	CYM			150	150							
AA-3770245	00000	Greenspring Financial Ins Ltd	CYM	916										
00-0000000	00000	GROUPE LEDOR INC, MUTUELLE D'ASSURANCE	CAN	74	5	60	65		(9)					
AA-2730056	00000	Grupo Mexicano de Seguros SA de CV	MEX	850					437	386				
AA-2730790	00000	GRUPO NACIONAL PROVINCIAL	MEX	35					18	19				
00-0000000	00000	Guardrisk Ins Co Ltd	ZAF	61	(315)	311	(4)	40	131	2	32			
00-0000000	00000	Guild Insurance Ltd	AUS	1,942		338	338		54	18				
AA-4430380	00000	Gulf Ins Group	KWT	27					11	4				
00-0000000	00000	Guoren Property & Casualty Ins Co Ltd	CHN	20	23	10	34		3					
00-0000000	00000	H.Savy Ins Co Ltd	SYC	30		6	6		59					
00-0000000	00000	Hamden Assurance Co Ltd (Captive)	BMU	93						47				
AA-5420070	00000	Hanwha Gen Ins Co Ltd	KOR	9		449	449		10					
AA-3190907	00000	Hartford HealthCare Ind Serv Ltd	BMU	220						165				
AA-5340021	00000	HDFC Ergo Gen Ins Co Ltd	IND	632	4	2	6		1,243	286				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-1380074	00000	HDI-Gerling Verzekeringen N.V.	NLD	2,913		1,389	1,389		173	301				
AA-3774192	00000	Health Alliance Assur Co (Captive)	CYM			3,723	3,723							
AA-3770196	00000	HEALTH SYSTEMS INS LTD	CYM	587		15	15			50				
AA-1560132	00000	Healthcare Ins Recip of CN	CAN			305	305							
AA-5420027	00000	Heungkuk Fire & Marine Ins Co Ltd	KOR	5					3	2				
00-0000000	00000	HISPANA DE SEGUROS	ECU						(9)					
00-0000000	00000	HL Assurance Pte Ltd	SGP											
AA-1990018	00000	Hollard Ins Co Ltd	ZAF	178	(40)	157	117	9	17		87			
00-0000000	00000	Hollard Insurance Company Pty Ltd	AUS	365		563	563		(14)	31				
AA-5320075	00000	Hong Leong Ins (Asia) Ltd	HKG	30					6					
AA-5280035	00000	Hotai Ins Co Ltd	TWN	1,439	6	97	102		353	531				
00-0000000	00000	Howard University Capitol Ins Co Ltd (Captive)	CYM	159						79				
00-0000000	00000	Huahai Property & Casualty Ins Co Ltd	CHN	10					12	9				
00-0000000	00000	Huatai Insurance Company Of China Ltd	CHN	68	126	602	727		(5)					
00-0000000	00000	Hyundai Hicar Direct, Korea	KOR			119	119							
00-0000000	00000	Hyundai Insurance Company Limited	CHN	14	3	10	12		8					
AA-5420015	00000	Hyundai Marine & Fire Ins Co Ltd - Japan Branch	JPN	65					65	33				
AA-5420015	00000	Hyundai Marine & Fire Ins Co Ltd - Korea Branch	KOR	82	2		2		59	18				
AA-5760053	00000	IAG Re Singapore PTE Ltd	SGP			53	53							
AA-3190642	00000	IAT Reinsurance Syndicate LTD	BMU	5						2				
AA-5344106	00000	ICICI Lombard General Ins Co Ltd	IND	262					297	110				
AA-5344110	00000	IFFCO TOKIO General Ins Co Ltd	IND	73					27	26				
00-0000000	00000	Infinity General Insurance PLC	KHM	282		18	18		195	31				
AA-2381000	00000	INSTITUTO NACIONAL DE SEGUROS	CRI	135					24	69				
AA-2780001	00000	INSTITUTO NICARAGUENSE DE SEGUROS	NIC	7		397	397							
AA-1930680	00000	Insurance Australia Ltd	AUS	447		2,156	2,156		(255)	322				
00-0000000	00000	Insurance Commission Of Western Australia	AUS	682		175	175			(1)				
AA-1561037	00000	INSURANCE CORP OF BRITISH COLUMBIA	CAN			78	78							
AA-1560480	00000	INTACT INS CO	CAN			11	11							
AA-3770474	00000	Integrated Health Ins Ltd (Captive)	CYM	820						616				
AA-4660006	00000	Islamic Arab Ins Co. (Salama) PJSC	ARE	4										
AA-3770237	00000	Island Heritage Ins Co Ltd	CYM	154										
AA-2230440	00000	Itau Seguros SA	BRA			1,085	1,085							
00-0000000	00000	Jubilee Ins (Mauritius) Ltd	MUS	9					17	8				
AA-5424101	00000	KB Ins	KOR	936	119	303	422		935	17				
00-0000000	00000	KFH Takaful Ins Co. K.S.C.	KWT	14					8	6				
00-0000000	00000	KING PRICE INS CO LTD	ZAF	8										
00-0000000	00000	King Wai Ins Public Co Ltd	THA	61					121	7				
AA-5420050	00000	Korean Reins Co	KOR	4,368	442	5,184	5,626		567	67				
00-0000000	00000	Krungthai Panich Ins PCL	THA	252	20	31	50		191	72				
AA-1580050	00000	Kyoei Fire & Marine Ins Co Ltd	JPN	491	21	14	34		18	189				
00-0000000	00000	LA BOLIVIANA	BOL	457		274	274		128	181				
AA-2334100	00000	La Equidad Seguros De Vida Organismo Cooperativo	COL	107		280	280		57	37				
AA-2130005	00000	LA HOLANDO SUDAMERICANA CO	ARG	(92)		3	3		(19)					
AA-2884104	00000	La Paraguaya de Seguros SAECA	PRY	55					6	29				
AA-2930007	00000	LA POSITIVA SEGUROS Y REASEGUROS S A	PER	66		39	39		23	32				
AA-2330118	00000	LA PREVISORA S A CODE SEGUROS	COL	171					87	138				
00-0000000	00000	Land Bank Ins (SOC) Ltd	ZAF	2					16		1			
AA-1440060	00000	Lansforsakringar Sak	SWE	1,197	1	12	13		567	582				
00-0000000	00000	LATINA SEGUROS	ECU	2						1				
AA-1930044	00000	Law Cover Insurance Pty Ltd	AUS	307		117	117			152				
00-0000000	00000	Legal Practitioners Liability Committee	AUS	102						51				
AA-9504100	00000	LES ASSURANCES LEGER SA	HTI	7					1					
AA-5760031	00000	Lexon Ins PTE Ltd	SGP	18					35	10				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-5480066	00000	Liberty Ins Berhad	MYS	207		34	34							
00-0000000	00000	Liberty Ins Co Ltd	CHN		(1)		(1)							
AA-5320110	00000	Liberty International Ins Ltd	HKG			102	102							
00-0000000	00000	Liberty Mut Ins Co (Aus)	AUS	1		3,770	3,770		205					
AA-2330026	00000	Liberty Seguros Colombia	COL	204		1	1		199	232				
AA-2480015	00000	Liberty Seguros S.A.	ECU	6						1				
AA-3190917	00000	Liberty Specialty Markets Bermuda Ltd	BMU	73	1	233	233			40				
AA-3774129	00000	LifeBridge Ins Co Ltd (Captive)	CYM	238						119				
00-0000000	00000	Lifetime Support Authority	AUS	186										
AA-5424101	00000	LIG Insurance Company Limited	KOR	11	15	78	92		1					
AA-1120051	00000	Liverpool Victoria Ins Co Ltd	GBR			404	404							
AA-1126033	00000	Lloyds Synd #0033	GBR			102	102		(273)	(98)				
AA-1128001	00000	Lloyds Synd #0040	GBR	26						6				
AA-1122000	00000	Lloyds Synd #0260	GBR			430	430							
AA-1126457	00000	Lloyds Synd #0457	GBR			60	60		(111)	(5)				
AA-1126510	00000	Lloyds Synd #0510	GBR		1,469	102	1,572	153	(341)	(354)				
AA-1126623	00000	Lloyds Synd #0623	GBR			102	102		(273)	(98)				
AA-1127183	00000	Lloyds Synd #1183	GBR			75	75		(173)	(6)				
AA-1127206	00000	Lloyds Synd #1206	GBR			90	90		(167)	(7)				
AA-1127301	00000	Lloyds Synd #1301	GBR	(5)					(4)					
AA-1123000	00000	Lloyds Synd #1919	GBR	7					6	1				
AA-1128001	00000	Lloyds Synd #2001	GBR			75	75		(139)	(6)				
AA-1128010	00000	Lloyds Synd #2010	GBR											
AA-1120104	00000	Lloyds Synd #2012	GBR			30	30		(56)	(2)				
AA-1128488	00000	Lloyds Synd #2488	GBR			60	60		(111)	(5)				
AA-1128623	00000	Lloyds Synd #2623	GBR	13					11	9				
AA-1128987	00000	Lloyds Synd #2987	GBR			102	102		(289)	(386)				
AA-1120075	00000	Lloyds Synd #4020	GBR			118	118		(273)	(25)				
AA-1126004	00000	Lloyds Synd #4444	GBR	71		430	430		(56)	11				
AA-1126006	00000	Lloyds Synd #4472	GBR			437	437		(273)	(98)				
AA-1126003	00000	Lloyds Synd #5000	GBR			90	90		(167)	(7)				
AA-1120181	00000	Lloyds Synd #5886	GBR	6		55	55			2				
AA-1990006	00000	LOMBARD INS CO LTD	ZAF	88	(46)	95	49	7	520		296			
AA-5480030	00000	LONPAC INSURANCE BHD	MYS	2,662	32	1,032	1,064		375	684				
AA-5420010	00000	Lotte Non Life Ins Co Ltd	KOR	1		97	97			25				
00-0000000	00000	Lumley General Insurance NZ Limited	AUS	3		1,636	1,636		1	1				
AA-4470000	00000	Macau Ins Co Ltd	MAC			15	15							
AA-5660039	00000	MALAYAN GRP OF INS CO	PHL	55	25	419	444		25	32				
00-0000000	00000	Manufactured Homes Insurance Agency Pty Ltd	AUS	151										
00-0000000	00000	MAPFRE BHD SEGUROS, S.A.	DOM	7					8	6				
AA-2284102	00000	Mapfre Compania De Seguros De Vida De Chile SA	CHL	3					3					
00-0000000	00000	MAPFRE HONDURAS	HND	6										
00-0000000	00000	MAPFRE LA CENTROAMERICANA - EL SALVADOR	SLV	16					(3)					
00-0000000	00000	MAPFRE NICARAGUA	NIC	26						10				
AA-2831003	00000	Mapfre Panama SA	PAN	31		172	172		37	3				
00-0000000	00000	MAPFRE PARAGUAY	PRY	114					8	51				
AA-2931000	00000	Mapfre Peru Compania de Segurosy Reaseguros	PER	1,832		1,523	1,523		1,202	1,930				
AA-2330025	00000	MAPFRE SEGUROS GEN DE COLOMBIA S A	COL	22		542	542		16	1				
AA-2232001	00000	Mapfre Seguros Gerais SA	BRA											
AA-2584102	00000	MAPFRE Seguros Guatemala SA	GTM	41					2	10				
AA-2980005	00000	MAPFRE Uruguay Seguros SA	URY	30						13				
00-0000000	00000	Marble Re Corp	FSM	14					11	8				
AA-3190829	00000	MARKEL BERMUDA LTD	BMU	564	60	3,773	3,833							
AA-1121425	10744	Markel Intl Ins Co Ltd	GBR	125		79	79		35	72				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-6840002	00000	Mauritian Eagle Ins Co Ltd	MUS	99					195	24				
00-0000000	00000	Mauritius Union Assurance Co Ltd	MUS	203					400	70				
AA-1523160	00000	MAX Canada Ins Co	CAN	18		40	40							
00-0000000	00000	MDA National Insurance Pty Ltd	AUS	131		436	436		(123)	16				
00-0000000	00000	Medical Insurance Australia Pty Ltd	AUS	803		3,335	3,335		(696)					
AA-1964104	00000	Medical Insurance Society Limited	NZL	117		48	48							
AA-4560004	00000	Mediterranean & Gulf Cooperative Ins & Reinsurance Co SJSC	SAU	15										
AA-1580066	00000	Meiji Yasuda General Ins	JPN	164					32					
AA-2990000	00000	MERCANTIL SEGUROS CA	VEN	2					(3)					
AA-5420060	00000	MERITZ FIRE & MARINE INS CO LTD	KOR	5	(2)	20	18		44					
AA-5760021	00000	METALS AND MINERALS INS PTE LTD	SGP	(1)										
00-0000000	00000	Min Xin Ins Co Ltd	HKG	17					13	11				
00-0000000	00000	Mips Insurance Pty Ltd	AUS	1,863		7,503	7,503		(8,703)	931				
AA-4690615	00000	MISR INS CO	EGY	49						(192)				
AA-1580085	00000	MITSUI Sumitomo Ins Co Ltd	JPN	4,888	(2,587)	7,808	5,221		553	941				
00-0000000	00000	MOMENTUM SHORT TERM INS CO	ZAF			3	3							
00-0000000	00000	Motor Accident Commission	AUS	98										
00-0000000	00000	Motor Insurers Bureau of HK	HKG	64					31					
AA-3770426	00000	Mount Sinai Medical Center of FL Guarantee Corp (Captive)	CYM	2,331						199				
00-0000000	00000	MPI Generali Insurans Berhad	MYS	105	14	50	64		35	14				
AA-5480067	00000	MSIG Ins (Malaysia) Berhad	MYS	338					10	90				
00-0000000	00000	MSIG Insurance (Hong Kong) Ltd	HKG	377	4	455	460		4					
AA-5780004	00000	MSIG Insurance (Thailand) Co Ltd	THA	711	145	75	219		1,179	15				
00-0000000	00000	MSIG Insurance (Vietnam) Co Ltd	VNM	217	5	54	59		5					
00-0000000	00000	MSIG Insurance Co Ltd	SGP	335	9	644	652		47	10				
AA-5280040	00000	MSIG Mingtai Insurance Co. Ltd	TWN	10					3	6				
AA-5784104	00000	Muang Thai Public	THA	1,692	147	1,025	1,171		1,300	132				
AA-1340165	00000	Munchener Ruckversicherungs-Gesellschaft	DEU						(280)					
00-0000000	00000	Munich Re Syndicate Singapore Pte Ltd	SGP	8					16	7				
AA-1990640	00000	Mutual & Federal Ins Co Limited	ZAF	53		1	1		(1)		(1)			
00-0000000	00000	MUTUAL & FEDERAL RISK FINANCING LTD	ZAF	(59)	1	324	325	23	1		413			
00-0000000	00000	Myanma Ins Co LTD	MMR	2					3	1				
00-0000000	00000	Nacion Reaseguros S.A. (Captive)	ARG	13		428	428		18					
AA-2130040	00000	NACION SEGUROS DE VIDA S A	ARG	206		11	11		142	115				
AA-2180000	00000	NACIONAL SEGUROS PATRIMONIALES Y FIANZAS S.A	BOL	16					(3)	2				
00-0000000	00000	Namibia National Reins Corp	NAM	2										
AA-5280010	00000	Nan Shan General Ins	TWN	8					6	7				
00-0000000	00000	National General Ins Co (P.S.C.)	ARE	159					33	44				
00-0000000	00000	National Insurance Company Berhad	BRN	127										
AA-4660014	00000	National Takaful Co (Watania) PJSC	ARE	302					40	111				
00-0000000	00000	Nationale d'Assur et de Reassur (N.A.S.R)	MRT	1					3					
00-0000000	00000	Network Int Holdings Plc	GBR	35					29	31				
AA-5340660	00000	New India Assur Co Ltd	IND	759		3	3		95	153				
00-0000000	00000	New India Assur Co Ltd (Fiji)	FJI	(2)					125					
AA-1580047	00000	Nikkaren	JPN			1	1							
00-0000000	00000	Nominal Defendant	AUS			1,426	1,426							
00-0000000	00000	Noor Takaful General PJSC	ARE	89					1	2				
AA-1560247	00000	NORTHBRIDGE GEN INS CORP	CAN			72	72							
00-0000000	00000	NorthShore University Health System Ins Intl (Captive)	CYM	921		4,000	4,000			215				
AA-3774150	00000	NORTHWESTERN MEMORIAL INS CO	CYM	11,374		5,900	5,900			1,248				
00-0000000	00000	NSW Self Insurance Corp	AUS	345						172				
00-0000000	00000	NTI Limited	AUS	2,225		574	574		(111)	443				
00-0000000	00000	OAKHURST INS CO LTD	ZAF			1	1				4			
AA-3190128	00000	OIL CAS INS LTD	BMU	99		250	250		2					

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
00-0000000	00000	Old Mutual (South Africa) Ltd	ZAF	468	729	2,369	3,098	42	658		2,383			
AA-4660005	00000	Oman Ins Co	ARE	50		31	31		38					
AA-4490006	00000	Oman United Ins Co SAOG	OMN	94						11				
00-0000000	00000	One Re Ltd	GBR			131	131							
00-0000000	00000	OnePath General Insurance Pty Limited	AUS			753	753							
00-0000000	00000	Optima Compa??a de Seguros, S.A.	PAN	(18)					1					
AA-3190898	00000	Ordway Indemnity Ltd	BMU	600						33				
AA-4660002	00000	Orient Ins PJSC	ARE	201					105	69				
00-0000000	00000	Orient Ins Sri Lanka	LKA	5					9	3				
00-0000000	00000	Orient UNB Takaful PJSC	ARE	69					5	14				
AA-5340720	00000	ORIENTAL INS CO LTD	IND	65					138					
00-0000000	00000	ORION SEGUROS GENERALES S.A.	CHL	165					50	89				
00-0000000	00000	Pacific & Orient Ins Co Berhad	MYS	61					(10)	15				
00-0000000	00000	Pacific International Insurance Limited	NZL			38	38							
00-0000000	00000	Pacific MMI Insurance Company Ltd	PNG	20		11	11		167	1				
AA-1320034	00000	Paris Re (France)	FRA	20					8	6				
AA-1780078	00000	Partner Reins Europe SE	IRL	1,240	4	14	18	39	384	504				
AA-2884108	00000	Patria SA de Seguros y Reaseguros	PRY	128					2	23				
00-0000000	00000	Pen Underwriting Group Pty Ltd	AUS	6,901		4,918	4,918		531	10				
00-0000000	00000	Petrolimex Joint Stock Insurance Company	VNM	3		39	39							
AA-5660027	00000	PGA Sompo Japan Ins Inc, of Manila, Philippines	PHL	9					17	2				
00-0000000	00000	Philippines First Ins Co Inc.	PHL											
AA-9240019	00000	PICC Property & Casualty Company Limited	CHN	613	4	685	689		249	(331)				
AA-3770312	00000	Pineapple Ins Co	CYM	332						249				
AA-5660080	00000	Pioneer Insurance & Surety Corporation	PHL	147	4	43	47		293	54				
AA-5660068	00000	PNB GEN INSURERS CO	PHL		5	8	13		5					
00-0000000	00000	Pomorum Ins Co Ltd	BMU	467	26	187	214			173				
00-0000000	00000	Prime Ins Co Ltd	BGD	18					35	15				
AA-5481000	00000	Progressive Ins Bhd	MYS	197	1	156	157		17	41				
AA-2130009	00000	PROVINCIA PREVISIONAL S A DE SEGUROS DE VIDA	ARG	169					143	106				
00-0000000	00000	Provincia/Vanguardia Cia. De Seguros	ARG			140	140							
AA-5660004	00000	Prudential Guarantee Assurance	PHL	13		20	20		18	20				
00-0000000	00000	Prudential Hong Kong Ltd	HKG	631	219	218	437		248	194				
00-0000000	00000	PT Arthagraha General Ins	IDN	7		7	7			2				
AA-5364112	00000	Pt Asuransi Adira Dinamika	IDN	53		5	5		103					
00-0000000	00000	PT Asuransi Asoka Mas	IDN	39	38	6	44		76	20				
AA-5360016	00000	PT Asuransi Astra Buana	IDN	30	9	1	10		59	16				
00-0000000	00000	PT Asuransi AXA Indonesia	IDN	11					22					
AA-5360015	00000	PT Asuransi Central Asia	IDN	142		170	170		(74)	3				
00-0000000	00000	PT Asuransi FPG Indonesia	IDN	131	8	318	326		257					
AA-5360040	00000	PT Asuransi Jasa Indonesia	IDN			277	277							
00-0000000	00000	PT ASURANSI MSIG INDONESIA	IDN	217	1	47	48		103	156				
AA-5364106	00000	PT Asuransi Multi Artha Guna	IDN	17					33	4				
AA-5360082	00000	PT Asuransi Sinar Mas Dipta	IDN	34	6	40	46		12	11				
AA-5364104	00000	PT Asuransi Tugu Pratama	IDN	22					42	6				
00-0000000	00000	PT Chubb General Ins Indonesia	IDN	17		42	42		34					
00-0000000	00000	PT Lippo General Ins	IND	58										
AA-5360041	00000	PT Reasuransi Indonesia Utama (Persero)	IDN	705		451	451		1,527	625				
AA-5364100	00000	PT REASURANSI NASIONAL INDONESIA	IDN			3	3		(4)					
00-0000000	00000	PT Reasuransi Nusantara Makmur	IDN	16										
AA-5360002	00000	PT TUGU PRATAMA INDONESIA	IDN	168		625	625		159	32				
00-0000000	00000	PT Tugu Reasuransi Indonesia	IDN	49		3	3							
AA-2130063	00000	PUNTO SUR SOCIEDAD ARGENTINA DE REASEGUROS	ARG	105		3	3		57	55				
00-0000000	00000	PVI Ins Corp	VNM	124					230	70				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-4530810	00000	Qatar Ins Co	QAT	101		2	2		39	52				
AA-2730001	00000	QBE de Mexico Compania de Seguros SA de CV	MEX						7					
AA-5480063	00000	QBE Ins (Malaysia) Berhad	MYS	1										
AA-5760009	00000	QBE Ins (Singapore) Pte Ltd	SGP			67	67							
AA-3774145	00000	Quality Alliance Assur Co	CYM	501						250				
00-0000000	00000	QUANTA INS LTD	NGA	1				11			1			
00-0000000	00000	Queensland Building Service Authority	AUS	5,583		549	549		(2,521)	2,852				
00-0000000	00000	Quest Ins Grp Ltd	NZL	69					(54)	47				
00-0000000	00000	RAA Insurance Ltd	AUS	157		17	17							
AA-1930018	00000	RAC Insurance Pty Ltd	AUS	808		819	819			(1)				
AA-1930046	00000	RACQ Insurance Ltd	AUS	148		274	274			4				
00-0000000	00000	RACT Insurance PTY LTD	AUS	59										
AA-1580005	00000	Rakuten General Ins Co Ltd	JPN	221						53				
AA-1560127	00000	Red River Valley Mutual Ins Co	CAN			5	5							
00-0000000	00000	Reliance General Ins Co Ltd	IND	43					85	16				
AA-2280001	00000	RENTA NACIONAL CIA DE SEGUROS GEN	CHL	(8)					(8)					
00-0000000	00000	REUNION RE	ARG	377		1	1		108	174				
AA-3390003	00000	RF&G Ins Co Ltd	BLZ			3	3		(1)					
AA-5480046	00000	RHB Ins Berhad	MYS	31					1	11				
AA-2930006	00000	RIMAC INTERNACIONAL CIA SEG Y REASEG	PER	240		79	79		81	125				
AA-1560735	00000	Royal & Sun Alliance Ins Co of Canada	CAN			37	37							
AA-4660023	00000	Royal & Sun Alliance Ins Middle East BSCC (Dubai Branch)	ARE	747					486	301				
AA-1121275	00000	Royal & Sun Alliance Ins Plc	GBR			183	183							
00-0000000	00000	Royal & Sun Alliance Insurance Plc (Singapore Branch)	SGP	50	1	1,767	1,768		176					
00-0000000	00000	Royal Seguros SA	PRY	4						3				
00-0000000	00000	Rush Univ Med Centr Ins Co Ltd	CYM	756						723				
AA-1080790	00000	Sabre Ins Co Ltd	GBR			325	325							
AA-5780105	00000	SAFETY INS CO LTD	THA	4					7					
00-0000000	00000	SAHL Ins Co Ltd (Captive)	ZAF											
00-0000000	00000	Sai Gon-Hanoi Insurance Corporation	VNM			102	102		32					
AA-1930027	00000	SAICORP	AUS	93					84	43				
AA-5420022	00000	Samsung Fire & Marine Ins Co Ltd	KOR			159	159			6				
00-0000000	00000	Samsung Reinsurance Pte Ltd	SGP	5		61	66		5					
AA-2134119	00000	Sancor Cooperativa de Seguros Ltd	ARG	199					110	119				
00-0000000	00000	SANCOR SEGUROS S.A. (Captive)	PRY	192		4	4			96				
00-0000000	00000	Sanguard Auto Ins Co Ltd	CHN	12	20	3	22		10					
AA-1990905	00000	SANTAM INS LTD	ZAF	(138)	1	2,083	2,084		40	13	20			
AA-1569737	00000	SASKATCHEWAN GOV INS	CAN	78		179	179		4					
00-0000000	00000	Saudi Arabian Co-op Ins	SAU	44					2	3				
AA-4564100	00000	Saudi United Cooperative Ins Co	SAU	115					53	82				
00-0000000	00000	SCHS Ins Co Ltd	CYM	69						34				
AA-1320031	00000	SCOR Global P&C SE	FRA	46		11	11			15				
AA-2134141	00000	SEGURCOOP COOPERATIVA DE SEGUROS LTDA	ARG						(1)					
AA-2734106	00000	Seguros Afirme SA De CV Afirme Grupo Financiero	MEX	109					13	20				
AA-2580009	00000	Seguros Agromercantil SA	GTM	63					34	33				
AA-2780000	00000	Seguros America SA	NIC	45						7				
AA-2730029	00000	Seguros Atlas SA	MEX	762		258	258		124	33				
AA-2730038	00000	Seguros Banorte Generali SA de CV Grp Fin Banorte	MEX	508		3	3		86	207				
AA-2330027	00000	SEGUROS COLPATRIA S A	COL	68										
AA-2580003	00000	SEGUROS DE OCCIDENTE S A	GTM	8					1	2				
AA-2330035	00000	Seguros Del Estado SA	COL											
AA-2480012	00000	Seguros del Pichincha S.A. Compa?ia de Seguros y Reaseguros	ECU	39					4	9				
AA-2580002	00000	SEGUROS EL ROBLE S A	GTM	129					22	36				
AA-2580010	00000	Seguros G&T SA	GTM	158		431	431		29	60				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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-2330024	00000	Seguros Generales Suramericana S.A.	COL	1,133		1,613	1,613		711	1,090				
AA-2730019	00000	Seguros Inbursa S A	MEX	348		5	5		203	157				
00-0000000	00000	SEGUROS LAFISE	NIC						(2)	20				
00-0000000	00000	Seguros Oriente S.A.	ECU	8						7				
AA-2480011	00000	SEGUROS SUCRE S A	ECU	1					3					
00-0000000	00000	SEGUROS SURA	DOM	172					20	30				
AA-2430013	00000	Seguros Universal	DOM	59					17	12				
AA-2581001	00000	SEGUROS UNIVERSALES S A	GTM	79		2	2		7	14				
AA-4530000	00000	SEIB INS & REINS CO LLC	QAT	21					14	8				
00-0000000	00000	Service Insurance Company Limited	GIB			1	1							
00-0000000	00000	ShinKong Ins Co Ltd	TWN	287		29	29		107	137				
00-0000000	00000	SIGAL UNIQUA Group Austria (Captive)	ALB											
00-0000000	00000	Sime Darby Ins Pte Ltd	MYS	59	9	53	61			15				
00-0000000	00000	SMG Seguros	ARG	31					20	75				
AA-4190020	00000	Solidarity Bahrain B.S.C.	BHR	256		7	7		100	131				
00-0000000	00000	Sompo Ins (Thailand) Public Co Ltd	THA	10					19	4				
00-0000000	00000	Sompo Ins China Co Ltd	CHN	10					3	6				
00-0000000	00000	Sompo Ins Hong Kong Co Ltd	HKG											
AA-5760043	00000	Sompo Ins Singapore Pte Ltd	SGP	106		22	22		132	25				
AA-1580110	00000	Sompo Japan Nipponkoa Ins Inc	JPN	4,590	623	4,700	5,323		2,373	2,597				
00-0000000	00000	Sony Assur Inc	JPN	239					47	58				
00-0000000	00000	South China Insurance Co Ltd	TWN	59		94	94		6	8				
00-0000000	00000	Southeast Ins Public Co LTD	THA	935	162	444	605		819	28				
AA-3190423	00000	SPORTING ARMS INS LTD	BMU			36	36							
00-0000000	00000	Sri Lanka Ins	LKA	7					14	1				
AA-1121375	00000	St Paul Travelers Ins Co Ltd	GBR						1					
00-0000000	00000	Stampede Insurance Ltd	BRB	2										
00-0000000	00000	Standard Insurance Limited of Johannesburg	ZAF	16	1	5	6							
AA-9200002	00000	Standard Insurance Sdn Bhd	BRN	46		1	1							
00-0000000	00000	Starr International Ins (Asia) Ltd	HKG	8						3				
AA-9240013	00000	Starr Property & Casualty Ins (China) Co Ltd	CHN	558	1	241	241		187	132				
AA-1120093	00000	Starstone Ins Ltd	GBR											
00-0000000	00000	State Ins Co of Mauritius Ltd (SICOM)	MUS	241					475	69				
AA-3190990	00000	SUMIT INS CO LTD	BMU	305						204				
AA-5320125	00000	SUN HUNG KAI PROP INS LTD	HKG	7					5	6				
00-0000000	00000	Sun Insurance Company Limited	MUS			11	11							
00-0000000	00000	Suncorp Metway Insurance Limited	AUS	8,769		5,467	5,467		1,239	1,837				
AA-9240003	00000	Sunshine P&C	CHN	13		180	180							
00-0000000	00000	SURA SEGUROS SURAMERICANA PANAMA	PAN	84					36	37				
00-0000000	00000	Swan General Ltd	MUS	6		14	14		11	4				
00-0000000	00000	Syarikat Takaful Malaysia Berhad	MYS	8					3	4				
AA-5280055	00000	TAIAN INS CO LTD	TWN	110		28	28		24	46				
AA-3770141	00000	Tailored Risk Assurance Co Ltd (Captive)	CYM	3,450										
AA-9240029	00000	Taiping General Ins Co Ltd	CHN	2	10	17	28		1					
AA-5280065	00000	Taiwan Fire & Marine Ins Co Ltd	TWN	17		54	54		6	4				
00-0000000	00000	Takaful Brunei AM SDN BHD	BRN	46		128	128		91	5				
00-0000000	00000	Takaful Int Co. B.S.C.	BHR	183					46	63				
AA-5324107	00000	Target Ins Co Ltd	HKG			45	45							
AA-5344100	00000	Tata AIG General Ins Co Ltd	IND	29	54		54		57	26				
00-0000000	00000	TELESURE INVESTMENT HLDG (PTY) LTD	ZAF	(2)	1	13	14							
AA-3770046	00000	Terrapin Ins Co	CYM	1,250						875				
AA-1930003	00000	Territory Insurance Office	AUS	353		976	976							
00-0000000	00000	Thai Ins Public Company LTD	THA	249	312	111	423		489	1				
00-0000000	00000	ThaiSri Insurance Co Ltd	THA	249	5	21	26		82	80				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-4560100	00000	The Co for Cooperative Ins (Tawuniya)	SAU	90		2	2		104	50				
00-0000000	00000	The Company for Cooperative Ins	SAU	4					8					
AA-1580064	00000	The Federation of Japanese Consumer Cooperatives	JPN	368					(52)					
00-0000000	00000	The Lion of Africa Ins Co Ltd	ZAF	8		316	316	12			11			
AA-5480011	00000	THE PACIFIC INS BERHAD	MYS	461	137	249	386		57	178				
00-0000000	00000	The Pacific Ins Co Ltd	HKG	72		62	62							
AA-5320115	00000	The People's Ins Co of China Hong Kong Ltd	HKG			310	310							
AA-9240110	00000	The Ping An Property And Casualty Ins Co of China Ltd	CHN	366	2	7	9		93	190				
AA-5780168	00000	The Viriyah Ins Co Ltd	THA	52										
00-0000000	00000	TLG Ins Co Ltd	TWN	43		243	243		34					
AA-1580095	00000	TOA Reins Co Ltd (The)	JPN	329					359	114				
AA-5321001	00000	Tokio Marine & Fire Ins Co Hong Kong Ltd	HKG	4		100	100							
AA-1580100	00000	Tokio Marine & Nichido Fire Ins Co Ltd	JPN	3,352	378	3,842	4,219		3,657	881				
AA-5780001	00000	Tokio Marine Ins (Thailand) Public Co Ltd	THA	36					71	11				
AA-5760005	00000	Tokio Marine Ins Singapore Ltd	SGP	181	23	22	45		302	100				
00-0000000	00000	Tokio Marine Insurans (Malaysia) Berhad	MYS	28	82	90	171		14	14				
AA-5760038	00000	Tokio Marine Life Ins Singapore Ltd	SGP	22	43	46	89		37	13				
AA-2230007	00000	Tokio Marine Seguradora SA	BRA	1,327					899	907				
AA-1960655	00000	Tower Ins Ltd	NZL	(37)					290					
00-0000000	00000	Tradewise Insurance Company Limited	GIB			107	107							
AA-3774164	00000	Trinity Assurance Ltd (Captive)	CYM	963		3,000	3,000			480				
AA-1810006	00000	Trinity Lane Ins Co Ltd	MLT			163	163							
00-0000000	00000	TROPICAL REINS CO (PVT) LTD	ZAF			24	24		5					
AA-5320145	00000	Tugu Ins Co Ltd	HKG			13	13							
AA-5480080	00000	Tune Ins Malaysia Berhad	MYS	43					30	19				
00-0000000	00000	UBL Insurers LTD	PAK	3					6					
AA-5660010	00000	UCPB GEN INS CO INC	PHL	40					78	21				
00-0000000	00000	Uniassurances S.A.	HTI						13					
AA-8884103	00000	Union Assurance Plc	LKA			7	7							
AA-5341025	00000	UNITED INDIA INS CO LTD	IND	39						24				
00-0000000	00000	United Ins Co of Vietnam	VNM	24					47	2				
AA-4661025	00000	United Ins Co P.S.C.	ARE	16					10					
AA-3771000	00000	United Insurance Company	CYM	5		730	735	1						
AA-5760065	00000	UNITED OVERSEAS INS LTD	SGP	275	3	126	128		307	60				
00-0000000	00000	Urtrust Ins Co Ltd	CHN		1		1							
AA-3190870	00000	Validus Reins Ltd	BMU	37					4	12				
AA-1931002	00000	Victorian Managed Insurance Authority	AUS	54					202	32				
00-0000000	00000	Vietnam National Aviation Insurance Company	VNM	10					5	1				
00-0000000	00000	WA Gov't Treasury Managed Fund	AUS	282		286	286		(357)	114				
AA-2830009	00000	WESTERN INS CO INC	PAN								7			
00-0000000	00000	Weststar Ins Ltd	MYS	8					3					
AA-8310002	00000	White Rock Ins Co PCC Ltd Cell SWR14029	GGY	4						1				
AA-3191315	00000	XL Bermuda Ltd	BMU			732	732							
00-0000000	00000	XL Ins Co SE, Hong Kong Branch	HKG	39					26	19				
AA-1780072	00000	XL Re Europe SE	IRL		39	3,171	3,211							
00-0000000	00000	Yingda Taihe Property Insurance Company Limited	CHN	(1)	8	147	155							
AA-9240030	00000	Yong An Ins Co Ltd	CHN			355	355		7					
AA-1930050	00000	Youi Pty Ltd	AUS	278		177	177		(447)	117				
AA-1580120	00000	Zenkyoren	JPN	448		210	210			123				
00-0000000	00000	Zheshang Property & Casualty Insurance Co Ltd	CHN	4	5	2	6		1					
00-0000000	00000	Zking Prop & Cas Ins Co Ltd	CHN	6	5	5	10							
AA-1930995	00000	Zurich Australian Insurance Ltd	AUS	11,109		3,556	3,556		7,941	16,333				
AA-2234101	00000	ZURICH BRASIL SEGUROS S.A.	BRA	148		80	80		57	34				
AA-2734111	00000	Zurich Compania de Seguros SA	MEX	275					105	179				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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	Zurich General Ins Co (China) Limited	CHN	138					204	356				
00-0000000	00000	Zurich General Takaful Malaysia Berhad	MYS	13										
AA-5760009	00000	Zurich Ins (Singapore) PTE Ltd	SGP	4					8					
AA-5324112	00000	Zurich Ins Co (Hong Kong)	HKG	39					43	225				
AA-1560999	00000	ZURICH INS CO LTD	CAN	5					5	3				
1399999. Total Other Non-U.S. Insurers				183,294	7,206	212,795	220,001	348	39,192	64,828	6,882			
9999999 Totals				6,561,733	72,212	5,421,087	5,493,299	2,971	1,698,191	2,966,615	22,603	56		

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany 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	Columns 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
63-0866690	15911	Berkley Casualty Company	IA													90		(90)	
43-1432586	29580	Berkley Regional Ins Co	IA		5,685	218		25,022		4,517	593	2,541		32,891		7,798		25,093	5,626
45-0397186	25224	Great Divide Ins Co	ND			43								43		(262)		305	
31-1169435	23612	Midwest Employers Cas Co	DE													66		(66)	
22-3590451	40045	StarNet Ins Co	IA																
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					5,685	261		25,022		4,517	593	2,541		32,934		7,692		25,242	5,626
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
AA-1120103	00000	Lloyds Synd #1967	GBR		(5,284)	(216)		440		(41)		377		561		1,770		(1,210)	
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other					(5,284)	(216)		440		(41)		377		561		1,770		(1,210)	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					(5,284)	(216)		440		(41)		377		561		1,770		(1,210)	
0899999. Total Authorized - Affiliates					401	45		25,462		4,476	593	2,919		33,495		9,463		24,032	5,626
95-2371728	22667	ACE American Ins Co	PA			1		1,043	20	98	1			1,164		1		1,164	
06-0237820	20699	ACE Prop & Cas Ins Co	PA		46	65	16	2,774	53	2,591	110	4	7	5,619		11		5,607	81
41-1366075	90611	Allianz Life Ins Co of N Amer	MN							65				65				65	
94-6078058	21911	Allianz Re America Inc (SanFranRe)	CA					2	3		1			5				5	
06-1182357	22730	Allied World Ins Co	NH		1,313			835		1,108		756		2,700		563		2,137	
36-2661954	10103	American Agricultural Ins Co	IN		3,067	245	19	2,631	82	822	90			3,889		34		3,855	
52-2048110	19720	American Alt Ins Corp	DE			3		109	2					114				114	
74-0484030	60739	American Natl Ins Co	TX			6		757	10	372				1,145				1,145	
35-0145825	60895	American United Life Ins Co	IN					1,287		157				1,444				1,444	
38-0829210	23396	Amerisure Mut Ins Co	MI					8		2	1			11				11	
06-1430254	10348	Arch Reins Co	DE		17,744	2,579	14	5,162	31	17,438	765	10,434		36,423		4,362		32,061	14
94-1390273	19801	Argonaut Ins Co	IL			50	29	2	4	49	42			175				175	
84-0583213	23752	ASCOT Ins Co	CO		391					2,840				2,840				2,840	
75-2344200	43460	Aspen Amer Ins Co	TX		540	(35)	2	61	11			210		249		121		128	
13-2668999	20931	Atlanta Intl Ins Co	NY			19	(18)	26	(3)	31	139			194				194	
39-1338397	37273	AXIS INS CO	IL		34			1,094	8	1,181		161		2,443		6		2,438	
51-0434766	20370	Axis Reins Co	NY		28,056	6,785	1,836	25,195	2,986	44,471	7,809	13,000	(1,170)	100,912		3,704		97,207	
04-2656602	37540	BEAZLEY INS CO INC	CT		87			87		(27)		104		163		19		145	
38-0397420	80659	Canada Life Assur Co USB	MI					1,647		172				1,819				1,819	
22-3291862	12777	Chubb Indem Ins Co	NY			77		711		118				905				905	
36-2994662	36552	Coliseum Reins Co	DE																
06-0303370	62308	Connecticut Gen Life Ins Co	CT			3		179		10				192				192	
36-2114545	20443	Continental Cas Co	IL			(5)	5												
13-5010440	35289	Continental Ins Co	PA			6	16	10	9	44	112			197	23			197	
38-2145898	33499	Dorinco Reins Co	MI					129		1				130				130	
39-0264050	21458	Employers Ins of Wausau	WI			1		183	2	8	(1)			194				194	
42-0234980	21415	Employers Mut Cas Co	IA					9	10	1	5			26		(3)		29	
22-2005057	26921	Everest Reins Co	DE		34,595	2,516	391	12,394	1,166	20,313	1,334	7,151	(336)	44,929		4,917		40,012	40
05-0316605	21482	Factory Mut Ins Co	RI		24,282	1,271	314	1,921	91	1,335	234	11,972	585	17,723		4,347		13,376	
14-1415410	13803	Farm Family Cas Ins Co	NY																
13-1963496	20281	Federal Insurance Co	IN		(24)	56		3,755	57	297	13			4,178		(6)		4,184	
13-3046577	39306	Fidelity & Deposit Co of MD	IL		854	(40)	3	86	15			339		403		199		204	
06-1325038	39136	Finial Reins Co	CT																
04-1867050	69140	First Allmerica Fin Life Ins Co	MA							65				65				65	
13-2673100	22039	General Reins Corp	DE		49,556	2,447	689	15,624	2,225	27,506	4,859	19,289		72,639		9,819		62,820	
13-1958482	11967	General Star Natl Ins Co	DE			54	(22)	94	43	282	507			960	4			960	
13-5617450	11231	Generali US Branch	NY																
54-0283385	65536	Genworth Life & Annuity Ins Co	VA					1,683						1,683				1,683	
95-1479095	22322	Greenwich Ins Co	DE		1,144	(49)	4	111	20			456		543		268		274	

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	Columns 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
06-0383750	19682	Hartford Fire Ins Co	CT			49	24	4,305	523	575	(31)			5,446		3		5,443	
06-0384680	11452	Hartford Steam Boil Inspec & Ins Co	CT		1,401	21		38	2	194	73	717		1,045		135		910	
74-2195939	42374	Houston Cas Co	TX		244			1		9				10		4		6	
23-0723970	22713	Insurance Co of North Amer	PA			10		287		84				381				381	
01-0233346	65838	John Hancock Life Ins Co (USA)	MI					6		47				53				53	
04-1543470	23043	Liberty Mut Ins Co	MA		42,487	1,662	392	5,542	961	35,716	4,729	28,962		77,964		8,012		69,952	
23-2023242	33855	Lincoln Gen Ins Co	PA			59		(289)		289				59		431		(373)	
36-3347420	23876	Mapfre Ins Co	NJ		66	24		29		29	1	5		88		18		70	
06-1481194	10829	MARKEL GLOBAL REINS CO	DE		15,724	110	19	340	54	8,777	821	4,847		14,969		3,353		11,616	
36-3101262	38970	Markel Ins Co	IL		1,101	48	18	63	36	308	164	565		1,203		269		934	
04-2482364	16187	Metromile Ins Co	DE					9						10				10	
22-3818012	20362	Mitsui Sumitomo Ins Co of Amer	NY		734	(43)	3	81	14			289		345		173		172	
13-3467153	22551	Mitsui Sumitomo Ins USA Inc	NY					2	3	5	10			20				20	
38-0855585	22012	Motors Ins Corp	MI			1		191		154				346				346	
13-4924125	10227	Munich Reins Amer Inc	DE		102,812	4,361	895	42,674	1,904	93,609	5,562	54,245	(6)	203,244		18,621		184,623	
06-0493340	67814	Nassau Life Ins Co (Phoenix Life)	NY																
38-0865250	11991	National Cas Co	OH			2		88	1					91				91	
47-0355979	20087	National Ind Co	NE		302			2,519	1,929	17,817		192		22,456		136		22,320	
75-2816775	22608	National Specialty Ins Co	TX			1				1				2				2	
31-4177110	23779	NATIONWIDE MUT FIRE INS CO	OH							8	(1)			8				8	
31-4177100	23787	Nationwide Mut Ins Co	OH		520	1		19		33	1	473		526		364		162	
06-1053492	41629	New England Reins Corp	CT				5	434	130	423	796			1,787				1,787	
47-0698507	23680	Odyssey Reins Co	CT		15,099	376	100	1,813	316	10,422	912	6,067		20,006		3,871		16,135	
25-0410420	24147	Old Republic Ins Co	PA			1		12	8	4	4			29				29	
13-3031176	38636	Partner Reins Co Of The US	NY		96,442	4,236	422	27,595	1,808	66,461	6,770	55,832	10	163,134		18,760		144,374	114
13-3531373	10006	PartnerRe Ins Co Of NY	NY			1		158	1	19	25			204				204	
23-1642962	12262	Pennsylvania Manufacturers Asn Ins Co	PA			50		684		16				750				750	
23-1620930	12319	Philadelphia Reins Corp	PA			8		239	5					252				252	
36-3030511	37257	Praetorian Ins Co	PA				1	254						255				255	
05-0204450	24295	Providence Washington Ins Co	RI					21	1	108	173			303				303	
22-2311816	39217	QBE Ins Corp	PA		28	10		18	(4)	(283)	(40)			(298)		12		(311)	
23-1641984	10219	QBE Reins Corp	PA		147	(63)	30	638	80	262	48			995		(13)		1,007	
23-1740414	22705	R&Q Reins Co (NYIE)	PA					20		10	5			35				35	
41-0451140	67105	Reliastar Life Ins Co	MN			33		2,003		308				2,344				2,344	
52-1952955	10357	Renaissance Reins US Inc	MD		34,464	639	222	3,591	1,084	24,121	2,716	19,336		51,708		6,396		45,312	
43-1235868	93572	RGA Reins Co	MO		869							258		258		84		174	
16-0366830	22314	RSUI Indemnity Co	NH			1		576		81				658				658	
75-1444207	30058	SCOR Reins Co	NY		13,617	388	8	2,291	51	1,437	576	2,551		7,302		1,186		6,116	60
13-2941133	10936	Seneca Ins Co Inc	NY					8		5	7			20				20	
39-0333950	24988	Sentry Ins A Mut Co	WI					1						1				1	
59-2048400	39152	Service American Ind Co	OK							65				65				65	
13-2997499	38776	Sirius America Ins Co	NY		(1)	1,465	134	106	(21)	58	90			1,831		(9)		1,841	
41-0406690	24767	St Paul Fire & Marine Ins Co	CT			3	1	2,233	35	370	619			3,259				3,259	
75-1670124	38318	Starr Indem & Liab Co	TX			8	5	9	8	58	109			197				197	
06-0839705	82627	Swiss Re Life & Health Amer Inc	MO		28			1,112		95		85		1,291		441		851	
13-1675535	25364	Swiss Rein Amer Corp	NY		81,328	10,654	2,480	33,588	4,165	81,030	10,995	44,162	(1,117)	185,958		14,841		171,117	1,520
94-1517098	25534	TIG Ins Co (Clearwater)	CA			102	60	358	75	117	43			755	4			755	
13-2918573	42439	TOA Reins Co of Amer	DE		8,726	123	24	1,894	113	1,764	234	3,457		7,610		2,652		4,958	
13-4032666	10945	Tokio Marine Amer Ins Co (TOKFM)	NY			1		942		30				973				973	
30-0703280	15529	Tokio Millennium Re AG USB	NY		2,440	338	93	2,282	137	3,947	318	680		7,795		437		7,358	
31-4423946	10952	Transamerica Cas Ins Co	IA			1		51						53				53	

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	Columns 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
13-5616275	19453	Transatlantic Rein Co	NY		61,325	8,370	2,218	31,713	7,445	39,960	8,320	25,159	(440)	122,746	1	14,037		108,709	95
06-0566050	25658	Travelers Ind Co	CT			3	(3)		1	7	37			45				45	
06-1117063	34894	Trenwick Amer Reins Corp	CT																
42-0644327	13021	United Fire & Cas Co	IA		256	4	1	8	1			119		133		89		43	
13-5459190	21113	United States Fire Ins Co	DE			23	4	326	37	341	164			896				896	
01-0278678	62235	Unum Life Ins Co of Amer	ME				1	510						511				511	
92-0040526	10030	WESTCHESTER FIRE INS CO	PA					2		8				9				9	
48-0921045	39845	Westport Ins Corp	MO			28		677	10	137	345			1,197				1,197	4,229
36-0947200	62413	Wilcac Life Ins Co	IL					866		62				927				927	
13-1290712	20583	XL Reins America Inc	NY		5,999	200	188	2,283	237	4,642	306	2,939		10,796		966		9,830	252
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					647,842	49,364	10,647	254,825	27,999	515,094	60,922	314,816	(2,466)	1,231,200	31	123,633		1,107,568	6,405
AA-9991500	00000	Illinois Mine Subsidence Fund	IL		110							49		49		31		19	
AA-9991501	00000	Indiana Mine Subsidence Fund	IN		13							5		5				4	
AA-9991414	00000	INDIANA WORKERS COMP	IN		4	213		2,313		2,955				5,481		(170)		5,651	
AA-9991502	00000	Kentucky Mine Subsidence Fund	KY		1														
AA-9991213	00000	Massachusetts Fair Plan	MA		234														
AA-9991421	00000	Massachusetts Workers Comp	MA		874	1,777	4	3,635	513	4,644	647			11,219		1,254		9,966	
AA-9991159	00000	Michigan Catastrophic Claims Assn	MI		397							130		130		(243)		373	
AA-9992118	00000	National Workers Comp Reins Pool	NY		14,592	37,887		98,409		125,596		4,860		266,752		7,487		259,265	
AA-9991220	00000	New York Fair Plan	NY		41							23		23				23	
AA-9991139	00000	North Carolina Reins Facility	NC		9							4		4				4	
AA-9991443	00000	TENNESSEE WORKERS COMP	TN		(113)	2,033	315	7,909	904	10,107	1,140			22,407		(699)		23,106	
AA-9991506	00000	West Virginia Mine Subsidence Fund	WV																
AA-9991450	00000	WISCONSIN WORKERS COMP	WI			96		1,342		1,714				3,152				3,152	
41-1357750	10181	Workers Compensation Reins Assn	MN		752	321		3,528		248		1		4,097		439		3,657	
1099999. Total Authorized - Pools - Mandatory Pools					16,915	42,326	318	117,135	1,417	145,264	1,787	5,072		313,320		8,100		305,220	
AA-9995000	00000	American Accident Reins Grp I	NY			13		1,232		129				1,374				1,374	16
AA-9995001	00000	American Accident Reins Grp II	NY			13		875		107				995				995	10
AA-9995050	00000	Pinehurst Accident Reins Grp	NJ			74		2,829		272				3,175				3,175	32
AA-9992202	00000	US Small Business Administration	DC																
1199999. Total Authorized - Pools - Voluntary Pools						100		4,936		507				5,544				5,544	57
AA-3194168	14673	Aspen Bermuda Ltd	BMU																
AA-1120337	11680	Aspen Ins UK Ltd	GBR													1		(1)	
AA-3194139	14927	Axis Specialty Ltd	BMU		2,643			55						55		61		(6)	
AA-1120355	00000	CX Reins Co Ltd	GBR			10		8	3	7	7			34		(6)		40	15
AA-3194122	14034	DaVinci Reins Ltd	BMU		56			33						34		(5)		39	
AA-1340125	10241	Hannover Ruck SE	DEU		2,421	248	170	3,589	196	5,395	2,531	1,362		13,492		920		12,573	
AA-3190871	14925	Lancashire Ins Co Ltd	BMU		573					2,302				2,302		4		2,298	
AA-1122000	00000	Lloyds of London	GBR			17	15	98	30	264	1,205			1,629	28			1,629	
AA-1126033	00000	Lloyds Synd #0033	GBR		5,469	1,578	143	1,455	483	2,897	342	2,595	(20)	9,472		954		8,518	
AA-1126006	00000	Lloyds Synd #0190	GBR		(9)	59	21	65	(96)	8	2			60		3		57	
AA-1126382	00000	Lloyds Synd #0382	GBR																
AA-1126435	00000	Lloyds Synd #0435	GBR		1,837	1,768	168	1,478	458	2,799	1,425	691	(48)	8,739		955		7,784	
AA-1126457	00000	Lloyds Synd #0457	GBR		89			29		(9)		30		50		14		37	
AA-1126510	00000	Lloyds Synd #0510	GBR		381	248		100		22	2	138		509		62		448	
AA-1126566	00000	Lloyds Synd #0566	GBR		2,002	521	4	1,454	21	916	14	1,045		3,974		1,095		2,879	
AA-1126570	00000	Lloyds Synd #0570	GBR																
AA-1122000	00000	Lloyds Synd #0605	GBR																
AA-1126609	00000	Lloyds Synd #0609	GBR		1,440	215		194	3	26	7	415		861		15		846	
AA-1126623	00000	Lloyds Synd #0623	GBR		266	33	27	296	81	75	42	68	(21)	602		(37)		639	

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	Columns 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 Synd #0683	GBR					1		9				10				10	
AA-1126727	00000	Lloyds Synd #0727	GBR		439	167	48	73	5	677	192	148	(14)	1,294		112		1,183	
AA-1126780	00000	Lloyds Synd #0780	GBR		609	813	109	1,400	263	1,784	376	367	(17)	5,095		(337)		5,432	
AA-1126958	00000	Lloyds Synd #0958	GBR		47	(25)		10			1	(7)		(22)		(9)		(12)	
AA-1127036	00000	Lloyds Synd #1036	GBR		94	(148)	8					28		(111)		158		(269)	
AA-1127084	00000	Lloyds Synd #1084	GBR		2,442	1,142	176	1,091	16	1,875	27	460	(57)	4,730		366		4,364	
AA-1127183	00000	Lloyds Synd #1183	GBR		413	336	25	132	4	194		208		900		72		828	
AA-1127206	00000	Lloyds Synd #1206	GBR		45			18		(4)	1	(16)		(1)		71		(71)	
AA-1127209	00000	Lloyds Synd #1209	GBR					1		12				13				13	
AA-1127218	00000	Lloyds Synd #1218	GBR		(1)			50	1					52		(12)		63	
AA-1127225	00000	Lloyds Synd #1225	GBR		62							19		19		169		(150)	
AA-1120085	00000	Lloyds Synd #1274	GBR		772	87	2	55	1	36	11	244		436		142		293	
AA-1127414	00000	Lloyds Synd #1414	GBR		3,191	1,648	64	2,062	209	9,106	125	636	(14)	13,837		1,575		12,262	
AA-1120102	00000	Lloyds Synd #1458	GBR		12,836	2,014	387	6,995	887	12,771	1,851	5,887	(36)	30,757		1,913		28,844	
AA-1120156	00000	Lloyds Synd #1686	GBR		2,180	5	2	9	17	297	64	733		1,128		294		834	
AA-1120157	00000	Lloyds Synd #1729	GBR		244					247	140			387		(1)		388	
AA-1123000	00000	Lloyds Synd #1856	GBR		275											3		(3)	
AA-1127861	00000	Lloyds Synd #1861	GBR													(5)		5	
AA-1120096	00000	Lloyds Synd #1880	GBR		30							19		19		8		11	
AA-1120109	00000	Lloyds Synd #1882	GBR													(7)		7	
AA-1120083	00000	Lloyds Synd #1910	GBR		108					116		63		178		(1)		179	
AA-1120124	00000	Lloyds Synd #1945	GBR		1,830	3	1	5	1	497	92	802		1,401		217		1,183	
AA-1120084	00000	Lloyds Synd #1955	GBR		3,055	835	62	482	17	2,037	169	1,132	(14)	4,719		363		4,356	
AA-1120106	00000	Lloyds Synd #1969	GBR		53											(66)		66	
AA-1123000	00000	Lloyds Synd #2000	GBR		124			69		132		75		276		44		232	
AA-1128001	00000	Lloyds Synd #2001	GBR		2,947	105	12	762	46	1,484	261	934		3,604		912		2,693	
AA-1128003	00000	Lloyds Synd #2003	GBR		7,560	912	24	1,382	474	3,412	401	2,815	5	9,424		1,174		8,249	
AA-1120071	00000	Lloyds Synd #2007	GBR		37							1		2		(58)		59	
AA-1128010	00000	Lloyds Synd #2010	GBR		94	8	10	368	10	1		1		397		(494)		891	
AA-1120104	00000	Lloyds Synd #2012	GBR		9			9		(3)		9		15		37		(22)	
AA-1120158	00000	Lloyds Synd #2014	GBR		10,580	1,691	97	2,382	502	7,932	1,423	4,787	6	18,821		1,157		17,664	
AA-1120114	00000	Lloyds Synd #2015	GBR		18							(18)		(18)		41		(59)	
AA-1128003	00000	Lloyds Synd #2020	GBR							1				2				2	
AA-1120164	00000	Lloyds Synd #2088	GBR		68							1		1				1	
AA-1128121	00000	Lloyds Synd #2121	GBR		45	(220)	12	5						(203)		(12)		(191)	
AA-1120112	00000	Lloyds Synd #2232	GBR		837	65		12		115		401		593		404		189	
AA-1120097	00000	Lloyds Synd #2468	GBR		126							(102)		(102)		225		(327)	
AA-1128488	00000	Lloyds Synd #2488	GBR		30	4		128		(9)	1	88		212		108		104	
AA-1128623	00000	Lloyds Synd #2623	GBR		1,283	35	91	112	70	927	77	309	(33)	1,588		(190)		1,778	
AA-1128987	00000	Lloyds Synd #2987	GBR		22,046	3,056	625	8,339	753	12,100	3,672	7,056	(79)	35,520		4,713		30,807	
AA-1120179	00000	Lloyds Synd #2988	GBR		1,170	24		8		39	44	148		263		142		121	
AA-1123000	00000	Lloyds Synd #2999	GBR																
AA-1129000	00000	Lloyds Synd #3000	GBR		882	(146)	8	43				115		20		(43)		63	
AA-1120082	00000	Lloyds Synd #3010	GBR			(68)	4							(64)		(106)		42	
AA-1129210	00000	Lloyds Synd #3210	GBR																
AA-1120113	00000	Lloyds Synd #3334	GBR		204					1	2	1		4		5		(1)	
AA-1120055	00000	Lloyds Synd #3623	GBR		43							62		62		(35)		97	
AA-1120098	00000	Lloyds Synd #3624	GBR		922	41	7	37	4	1,184	131	305		1,710		225		1,484	
AA-1120116	00000	Lloyds Synd #3902	GBR		19							5		5		14		(8)	
AA-1120075	00000	Lloyds Synd #4020	GBR		1,033	249	58	457	123	452	80	697	2	2,119		93		2,026	
AA-1120086	00000	Lloyds Synd #4141	GBR		1	(5)				212			(11)	197		(3)		200	

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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	Columns 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-1120067	00000	Lloyds Synd #4242	GBR		20														
AA-1126004	00000	Lloyds Synd #4444	GBR		4,415	401	4	1,290	74	1,337	151	1,859		5,116		453		4,664	
AA-1126006	00000	Lloyds Synd #4472	GBR		14,510	1,858	554	1,664	402	8,714	2,876	7,174	(46)	23,197		3,208		19,989	
AA-1120090	00000	Lloyds Synd #4711	GBR		37											(1)		1	
AA-1126003	00000	Lloyds Synd #5000	GBR		94			43		(13)		(6)		24		117		(93)	
AA-1120080	00000	Lloyds Synd #5151	GBR																
AA-1120163	00000	Lloyds Synd #5678	GBR		2,921	97	2	165	5	636	110	659		1,674		404		1,270	
AA-1120181	00000	Lloyds Synd #5886	GBR		665	230		281		3,078		64		3,653		291		3,363	
AA-1840000	12324	Mapfre Re Co De Reaseguros SA	ESP		5,263	371	7	558	15	73	33	1,016		2,073		809		1,264	
AA-3190829	00000	MARKEL BERMUDA LTD	BMU		388			107	123	368	58	112		767		(104)		871	
AA-1121425	10744	Markel Intl Ins Co Ltd	GBR		1,093	283		55		56		684		1,078		397		681	
AA-3190686	13787	Partner Reins Co Ltd	BMU		2,411	349		479	15	45	4	224		1,114		255		859	
AA-3190339	14033	Renaissance Reins Ltd	BMU		536	2		195	10	(101)	(418)	452		140		784		(644)	179
AA-1121270	00000	River Thames Ins Co Ltd	GBR			18	24	82	21	149	354			648	33			648	
AA-1120962	10679	SPRE Ltd	GBR					2	3	22	62			89				89	
AA-3190870	00000	Validus Reins Ltd	BMU		8,537	1,096	19	2,856	2	6,687	260	3,575		14,495		2,680		11,814	519
1299999. Total Authorized - Other Non-U.S. Insurers					136,859	22,031	2,992	43,127	5,251	93,388	18,207	50,571	(398)	235,169	61	26,703		208,466	713
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					802,017	113,866	13,957	445,486	34,667	758,729	81,509	373,377	(2,864)	1,818,728	92	167,898		1,650,830	12,802
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
AA-3190999	00000	East Isles Reins Ltd - Cell EC03	BMU													(63)		63	
AA-3190117	00000	Queens Isl Ins Co Ltd	BMU		44,930	938		3,440	8	33,968	1,113	28,944		68,410		8,648		59,762	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive					44,930	938		3,440	8	33,968	1,113	28,944		68,410		8,585		59,825	
00-0000000	00000	Berkley Intl Fianzas Mex SA	MEX			(1,255)								(1,255)				(1,255)	
00-0000000	00000	Berkley Intl Seguros Mex SA	MEX			(7,166)								(7,166)				(7,166)	
AA-1490003	00000	WR Berkley Europe AG	LIE		256	(18)		9				366		357		180		177	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					256	(8,439)		9				366		(8,064)		180		(8,244)	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					45,186	(7,501)		3,448	8	33,968	1,113	29,310		60,346		8,765		51,581	
2299999. Total Unauthorized - Affiliates					45,186	(7,501)		3,448	8	33,968	1,113	29,310		60,346		8,765		51,581	
20-4127930	16269	84 Indemnity Co	DE																154
63-1087220	00000	Alabama Trucking Assoc WC Fund	AL			15		2,554	223	1,822				4,614				4,614	5,691
63-0262164	19135	Alfa Mut Ins Co	AL	4				8	4	19	29			61				61	
71-6149993	00000	Arkansas Self-Insurance Trust	AR		189	6		29	3	43				81				81	226
71-6152468	00000	Arkansas Trucking Assoc Self-Insds Fund	AR		1,652	83		3,763	237	428				4,510				4,510	4,611
63-0855365	00000	Associated Gen Cont Self-Insd Fund	AL		548	11		380	48	969				1,409		(3)		1,412	1,604
81-4762330	00000	Crossroads Health Services Reciprocal	VT		1,920	36		407	12	1,786				2,241				2,241	454
23-2153760	39675	Excalibur Reins Corp	PA			280	66	20						366				366	24
20-8249009	12936	HOUSTON SPECIALTY INS CO	TX		11														
00-0000000	00000	Jude Assurance Inc	UT		414	26	3	2				198		230		181		49	
95-1728812	23604	Mission Ins Co	CA			214								214				214	
95-2488300	23671	National Amer Ins Co of CA	CA	4				2	2	4	14			22				22	
13-6109222	12491	Rochdale Ins Co	NY	4				64	1	3	4			72				72	
13-2959091	36285	United Americas Ins Co	NY	4				8		37	61			106				106	
02-0349547	38032	US Intl Reins Co	NH					43						43				43	
04-1029440	19577	Villanova Ins Co	PA					222		16				237				237	
52-6197137	00000	WorkersFirst CompFund	AL		610	23		15	12	383				433		16		417	679
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					5,343	693	70	7,516	543	5,509	109	198		14,638		194		14,445	13,443
AA-3190906	00000	Aeolus Re Ltd	BMU		4,017	3,317		1,247		6,601	41	75		11,280		1,063		10,217	
AA-1930055	00000	AIG Australia Ltd	AUS			64		75		7	32			178				178	
AA-1580015	00000	Aioi Nissay Dowa Ins Co Ltd	JPN	4		2	1			26	76			105				105	

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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	Columns 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-1344102	00000	Allianz Global Corp & Specialty SE	DEU		58	7	11	342	8			1		369		(202)		571	
AA-1464104	00000	Allianz Risk Transfer	LIE		965	42	5	65	15	20	2			149		13		136	
AA-1340026	00000	Allianz SE	DEU					4			1			5				5	
AA-3194128	00000	Allied World Assurance Co Ltd	BMU		169	(24)		982	31	1,075	44			2,109		(11)		2,120	
AA-1560118	00000	Arch Ins Canada Ltd	CAN		19							6		6		(6)		12	
AA-1120053	00000	Arch Ins Co (Europe) Ltd	GBR									1		1				1	
AA-1780091	00000	Arch Reins Europe Underwriting DAC	IRL																
AA-3194126	00000	Arch Reins Ltd	BMU		545	(2)		13		294	3	239		547		213		334	
AA-3190932	00000	Argo Re Ltd	BMU		17					(4)		7		3		9		(5)	
AA-1360015	00000	Assicurazioni Gen SPA	ITA			(128)		18						(110)		(49)		(61)	35
98-0444855	00000	Assurex Global Reins LTD	BMU		1,964	87		233	42	427		908		1,696		(17)		1,713	1,118
AA-1930029	00000	Australian Reins Pool Corp	AUS		55							26		26				26	
AA-1560390	00000	Aviva Ins Co of Canada (Toronto General)	CAN	4				8		4	3			15				15	
AA-1340055	00000	AXA Versicherung AG	DEU			30		2						32				32	3
AA-1784115	00000	AXIS Re SE	IRL		256					35		148		183		333		(150)	
AA-3190913	00000	Canopius Reins AG	CHE		106			8		(25)		43		26		54		(28)	
AA-1120089	00000	Catalina Worthing Ins Ltd (EXCES)	GBR	4		7	14	15	17	90	209			351	5			351	
AA-1120089	00000	Catalina Worthing Ins Ltd (EXCES)	GBR					29	1					30				30	
AA-3191241	00000	CATCo-Re Ltd	BMU		(38)	1,643		4,536	327	1,288	1			7,795		711		7,085	
AA-1460018	00000	Catlin Re Switzerland Ltd	CHE		182					20				20		(22)		42	
AA-9240012	00000	China Prop & Cas Reins Co Ltd	CHN		542									1		1			
AA-9240020	00000	China Reins Grp Corp	CHN		14											(1)		2	
AA-1120810	00000	Chubb European Grp SE	GBR													(23)		23	
AA-1560196	00000	Chubb Ins Co of Canada	CAN		832							361		361		(6)		367	298
AA-3190770	00000	Chubb Tempest Reins Co Ltd	BMU		387	49	2	206		275	4	164		700		151		549	118
AA-1240052	00000	Cie Europeenne d'Assur Indust (CEAI)	BEL					1						1				1	
AA-1320035	00000	Colisee Re	FRA	4				14		18	24			57				57	
AA-1120495	00000	Dominion Ins Co Ltd	GBR			7			1					8				8	
AA-3194130	00000	Endurance Specialty Ins Ltd	BMU		(2)	137	(5)		(26)	58	19			183		(9)		192	21
AA-1340029	00000	EUROPAISCHE REISEVERSICHERUNG AG	DEU		636	44				10		79		134		190		(57)	
AA-3194101	00000	Everest Reins Bermuda Ltd	BMU		580	10	16	3	15	62	3	382		492		529		(37)	
00-0000000	00000	Everest Reins Co (Ireland) DAC	IRL		110	36		43		44	1	8		133		28		105	
AA-3770152	00000	First Employers Ins Co SPC	CYM		1,964	87		233	42	427		908		1,696		(17)		1,713	1,187
AA-1580035	00000	Fuji Fire and Marine Ins Co	JPN	4				8		2	1			11				11	
AA-5340310	00000	General Ins Corp of India	IND		288											5		(5)	
AA-1930285	00000	General Re Australia Ltd	AUS		3,229	125		469		454	(3)	1,572		2,617		1,693		924	
00-0000000	00000	Global Core Ins SPC	CYM		3,487					100		3,325		3,425		2,821		604	703
00-0000000	00000	Gold Shield Ins Intl Ltd	CYM							1,275				1,275				1,275	1,628
AA-3190060	00000	Hannover Re (Bermuda) Ltd	BMU		2,365	297	5	16		474	10	731		1,534		692		841	
AA-1440044	00000	Hansa Foretag Forsakrings AB	SWE	4				2	1	11	16			30	1			30	
AA-1120982	00000	HCC International Ins Co	GBR		45														
AA-1460080	00000	Helvetia Schweizerische Versicherungs	CHE		12,878	589	143	3,146	480	6,537	1,310	5,436		17,642		2,154		15,488	300
AA-3190875	00000	Hiscox Ins Co (Bermuda) Ltd	BMU			(14)	3	134	3					127		(1)		128	
AA-8310008	00000	HUMBOLDT RE LTD	GGY		247											4		(4)	
AA-1120812	00000	Ins Corp of Singapore (UK) Ltd	GBR	4					1					1				1	
AA-3190463	00000	IPCRE Ltd	BMU																
AA-2230425	00000	IRB Brasil Resseguros SA	BRA		693	198		38		78		384		698		327		371	
AA-8310006	00000	KELVIN RE LTD	GGY		247											4		(4)	
AA-1720058	00000	Keskinainen Vahinkovakuutusyhtio Pohjant	FIN					16						16				16	
AA-5420050	00000	Korean Reins Co	KOR		11,998	6,679	973	21,082	1,365	23,298	2,324	113	54	55,889		7,259		48,629	
AA-1780043	00000	LIBERTY INTL INS CO LTD	IRL		349			2		(84)		251		169		101		68	

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	Columns 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-1120855	00000	Liberty Mut Ins Europe PLC (Liberty Re)	GBR																
AA-1780047	00000	London Life & Gen Reins Co DAC	IRL													(7)		7	
AA-3160108	00000	London Life and Cas (Barbados) Corp	BRB													6		(6)	
AA-3191239	00000	LUMEN RE LTD	BMU		330											5		(5)	
AA-1460019	00000	MS Amlin AG	CHE		1,132	54	14	451	6	(113)	78	540		1,030		139		891	
00-0000000	00000	MS Amlin PLC	GBR							1				1				1	
AA-1340165	00000	Munchener Ruckversicherungs-Gesellschaft	DEU		140	629	35	154	9	(442)	(1,604)	2		(1,218)		66		(1,284)	
AA-1120011	00000	Munich Reins Co UK Gen Branch	GBR							3				3				3	
AA-1120950	00000	Old Scottish Co Ltd	GBR																
AA-5760006	00000	Partner Re Asia Pte Ltd	SGP		2,499	100		372		363	(3)	1,220		2,052		1,300		752	
AA-1780078	00000	Partner Reins Europe SE	IRL		6,656	386	40	2,629	7	3,756	95	2,845		9,757		4,323		5,434	75
AA-3770398	00000	Pillar Ins Ltd	CYM					131	6	778				915		(1,359)		2,274	280
AA-3190134	00000	PMG Assurance Ltd	BMU			(10)								(9)				(9)	
AA-3191298	00000	Qatar Reins Co Ltd	BMU		(213)	948	163	8,259	467	5,084	664	18		15,603		(11)		15,614	
AA-1120481	00000	QBE Ins (Europe) Ltd	GBR			17								17		14		4	
AA-1120925	00000	R&Q Ludgate No 1 Ltd	GBR					3						3				3	
AA-1340004	00000	R&V Versicherung AG	DEU		8,595	963	53	2,215	55	635	171	1,438		5,531		210		5,320	20
00-0000000	00000	RCI Ltd	CYM							273				273		(76)		349	509
00-0000000	00000	Regional Insurance Company Limited	BMU					1,660	39	1,473	153			3,325				3,325	
AA-1120583	00000	RenaissanceRe (UK) Limited	GBR		655	(6)	1	57	1	503	4	316	1	879		343		536	21
AA-1460023	00000	RenaissanceRe Europe AG	CHE		109	130	32	1,166	90	1,327	212	2		2,960		135		2,825	
AA-3191238	00000	RenaissanceRe Specialty US Ltd	BMU		17,605	1,941	582	6,651	814	10,132	2,834	11,000		33,954		4,991		28,963	
AA-1120242	00000	Riverstone Ins Ltd (Brit UK)	GBR																
AA-1121275	00000	Royal & Sun Alliance Ins Plc	GBR			(102)		8						(95)		(49)		(46)	40
AA-1320031	00000	SCOR Global P&C SE	FRA	4		98	(61)	237	146	733	1,320			2,473				2,473	
AA-1320031	00000	SCOR Global P&C SE	FRA		724											11		(11)	
AA-3191321	00000	Sirius Bermuda Ins Co Ltd	BMU		1,205	(65)	3	115	20			478		552		292		260	
AA-1440076	00000	Sirius Intl Ins Corp	SWE					8	1					9				9	
AA-1580110	00000	Sompo Japan Nipponkoa Ins Inc	JPN	4		2	1	4	1					8				8	
AA-1580110	00000	Sompo Japan Nipponkoa Ins Inc	JPN		1														
AA-1121360	00000	Sovereign Marine & General Ins Co Ltd	GBR			58								58				58	
AA-1370021	00000	Swiss Re Europe SA	LUX		1,356	422	35	2,956	609	500	16	128		4,667		997		3,669	16
AA-1460146	00000	SWISS REINS CO	CHE		(4)	60	7	1,068	68					1,202		(1,651)		2,853	
AA-5324100	00000	Taiping Reins Co Ltd	HKG		323									1		2		(1)	40
AA-1580080	00000	Taisei Fire and Marine Ins Co Ltd	JPN	4		1				1				2				2	
00-0000000	00000	Talbot Underwriting (Captive)	GBR		35					(8)		15		7		14		(8)	
AA-1121575	00000	Tenecom Ltd	GBR	4				2						2				2	
AA-1580095	00000	TOA Reins Co Ltd (The)	JPN		(1,073)														
AA-3160056	00000	Transatlantic Ins Co Ltd	BRB																
AA-1340225	00000	Transatlantische Beteiligungs AG	DEU	4				1	1	14	16			32				32	
AA-1120159	00000	TransRe London Ltd	GBR		166					16		69		85		155		(70)	
AA-5760040	00000	Union (2009) Ltd	SGP			8								8				8	
AA-1460006	00000	Validus Reins (Switzerland) Ltd	CHE		245			1		(59)		181		123		149		(26)	
AA-2830009	00000	WESTERN INS CO INC	PAN			2		(7)		7				2		11		(10)	
AA-3191315	00000	XL Bermuda Ltd	BMU		1,554	(14)	2	205	12	1,767	108	475		2,554		489		2,065	
AA-1121547	00000	XL Ins Co SE	IRL					4						4				4	
AA-1780072	00000	XL Re Europe SE	IRL		(152)	120	42	1,782	180	(231)				1,893		(292)		2,185	
AA-3190759	00000	XL Re Latin America Ltd	CHE		394	110		25		30		178		343		545		(202)	
2699999. Total Unauthorized - Other Non-U.S. Insurers					91,489	19,142	2,114	63,149	4,855	69,442	8,187	34,074	55	201,018	6	28,740		172,278	6,410
00-0000000	00000	Amerind Re	NM		656			30		225	37	278		570		219		351	
AA-8310002	00000	White Rock Ins Co PCC Ltd Cell SWR14029	GGY		663	316		67		553				936		218		718	

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	Columns 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
2799999. Total Unauthorized - Protected Cells					1,319	316		97		778	37	278		1,506		437		1,069	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					142,018	12,334	2,184	74,113	5,406	108,919	9,409	63,582	55	276,003	6	37,699		238,304	19,853
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
CR-3194128	00000	ALLIED WORLD ASSURANCE CO LTD	BMU		1,173	15	3	110	11	53	7	148		348		83		266	
CR-3194126	00000	ARCH REINS LTD	BMU		24	5	3	32	12	26	3	2		83		(5)		88	
CR-3194122	00000	DAVINCI REINS LTD	BMU		473			7		1,558		54		1,619		23		1,595	
CR-3194101	00000	EVEREST REINS BERMUDA LTD	BMU		13,191	1,224	7	1,849	141	6,545	481	6,474		16,721		2,568		14,153	
CR-1340125	00000	HANNOVER RUECK SE	DEU		83,111	5,366	556	20,814	1,308	40,975	6,778	39,504	2	115,304		13,940		101,364	
CR-3190875	00000	HISCOX INS CO (BERMUDA) LTD	BMU		1,078	42	2	191	4			563		801		229		572	
CR-1340165	00000	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	DEU		37,461	1,868	200	8,329	1,180	18,178	3,837	16,899		50,492		6,587		43,905	
CR-3190339	00000	RENAISSANCE REINS LTD	BMU		5,128	853		867		9,668	2	324		11,714		2,678		9,035	
CR-1460023	00000	RENAISSANCERE EUROPE AG	CHE		238	5		14		25	5	19	(280)	(212)		(13)		(199)	
CR-1460146	00000	SWISS REINS CO	CHE		80			2				9		11		52		(40)	
CR-1120159	00000	TRANSRE LONDON LTD	GBR													(8)		8	
CR-3191315	00000	XL BERMUDA LTD	BMU		1,644	1	9		1	883	99	634		1,627		135		1,492	
4099999. Total Certified - Other Non-U.S. Insurers					143,602	9,380	780	32,216	2,657	77,911	11,213	64,630	(277)	198,508		26,269		172,240	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					143,602	9,380	780	32,216	2,657	77,911	11,213	64,630	(277)	198,508		26,269		172,240	
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)					1,087,637	135,579	16,921	551,816	42,730	945,560	102,130	501,589	(3,085)	2,293,240	98	231,866		2,061,374	32,655
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)					1,319	316		97		778	37	278		1,506		437		1,069	
9999999 Totals					1,088,955	135,895	16,921	551,913	42,730	946,337	102,167	501,867	(3,085)	2,294,745	98	232,302		2,062,443	32,655

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
63-0866690	Berkley Casualty Company								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-1432586	Berkley Regional Ins Co					13,424	19,467		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45-0397186	Great Divide Ins Co					(262)	305		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-1169435	Midwest Employers Cas Co								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451	StarNet Ins Co								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling				XXX		13,162	19,772		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120103	Lloyds Synd #1967					561			561	673	673				3		
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other				XXX		561			561	673	673				XXX		
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX		561			561	673	673				XXX		
0899999. Total Authorized - Affiliates				XXX		13,723	19,772		561	673	673				XXX		
95-2371728	ACE American Ins Co					1	1,164		1,164	1,397	1	1,397		1,397	1		50
06-0237820	ACE Prop & Cas Ins Co					93	5,526		5,619	6,742	93	6,650		6,650	1		239
41-1366075	Allianz Life Ins Co of N Amer						65		65	78		78		78	2		3
94-6078058	Allianz Re America Inc (SanFranRe)						5		5	6		6		6	7		1
06-1182357	Allied World Ins Co					563	2,137		2,700	3,240	563	2,677		2,677	3		129
36-2661954	American Agricultural Ins Co					34	3,855		3,889	4,667	34	4,632		4,632	4		246
52-2048110	American Alt Ins Corp						114		114	137		137		137	2		6
74-0484030	American Natl Ins Co						1,145	229	916	1,099		1,099		1,099	3		53
35-0145825	American United Life Ins Co						1,444		1,444	1,732		1,732		1,732	2		71
38-0829210	Amerisure Mut Ins Co						11		11	13		13		13	3		1
06-1430254	Arch Reins Co					4,376	32,047		36,423	43,708	4,376	39,332		39,332	2		1,613
94-1390273	Argonaut Ins Co						175		175	210		210		210	3		10
84-0583213	ASCOT Ins Co						2,840		2,840	3,408		3,408		3,408	7		341
75-2344200	Aspen Amer Ins Co					121	128		249	298	121	178		178	3		9
13-2668999	Atlanta Intl Ins Co						194		194	233		233		233	1		8
39-1338397	AXIS INS CO					6	2,438		2,443	2,932	6	2,926		2,926	2		120
51-0434766	Axis Reins Co					3,704	97,207		100,912	121,094	3,704	117,389		117,389	2		4,813
04-2656602	BEAZLEY INS CO INC					19	145		163	196	19	177		177	3		9
38-0397420	Canada Life Assur Co USB						1,819		1,819	2,183		2,183		2,183	2		90
22-3291862	Chubb Indem Ins Co						905		905	1,086		1,086		1,086	1		39
36-2994662	Coliseum Reins Co														7		
06-0303370	Connecticut Gen Life Ins Co						192		192	230		230		230	2		9
36-2114545	Continental Cas Co														3		
13-5010440	Continental Ins Co						197	4	193	232		232		232	3		11
38-2145898	Dorinco Reins Co		23	0001		23	108		130	156		156	23	134	3	1	6
39-0264050	Employers Ins of Wausau						194		194	233		233		233	3		11
42-0234980	Employers Mut Cas Co					(3)	29		26	31	(3)	34		34	3		2
22-2005057	Everest Reins Co					4,957	39,972	1	44,928	53,913	4,957	48,956		48,956	2		2,007
05-0316605	Factory Mut Ins Co					4,347	13,376	1	17,721	21,266	4,347	16,919		16,919	2		694
14-1415410	Farm Family Cas Ins Co														3		
13-1963496	Federal Insurance Co					(6)	4,184		4,178	5,014	(6)	5,020		5,020	1		181

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
13-3046577	Fidelity & Deposit Co of MD					199	204		403	484	199	285		285	2		12
06-1325038	Finial Reins Co														4		
04-1867050	First Allmerica Fin Life Ins Co						65		65	78		78		78	4		4
13-2673100	General Reins Corp					9,819	62,820		72,639	87,166	9,819	77,347		77,347	1		2,785
13-1958482	General Star Natl Ins Co						960	1	958	1,150		1,150		1,150	1		41
13-5617450	Generali US Branch														3		
54-0283385	Genworth Life & Annuity Ins Co						1,683		1,683	2,019		2,019		2,019	5		143
95-1479095	Greenwich Ins Co					268	274		543	651	268	383		383	3		18
06-0383750	Hartford Fire Ins Co					3	5,443		5,446	6,535	3	6,532		6,532	2		268
06-0384680	Hartford Steam Boil Inspec & Ins Co					135	910		1,045	1,254	135	1,119		1,119	1		40
74-2195939	Houston Cas Co					4	6		10	12	4	8		8	1		
23-0723970	Insurance Co of North Amer						381		381	458		458		458	1		16
01-0233346	John Hancock Life Ins Co (USA)						53		53	64		64		64	2		3
04-1543470	Liberty Mut Ins Co					8,012	69,952		77,964	93,557	8,012	85,545		85,545	3		4,106
23-2023242	Lincoln Gen Ins Co					59			59	71	71				7		
36-3347420	Mapfre Ins Co					18	70		88	106	18	88		88	3		4
06-1481194	MARKEL GLOBAL REINS CO					3,353	11,616		14,969	17,963	3,353	14,610		14,610	3		701
36-3101262	Markel Ins Co					269	934		1,203	1,443	269	1,174		1,174	3		56
04-2482364	Metromile Ins Co						10		10	12		12		12	7		1
22-3818012	Mitsui Sumitomo Ins Co of Amer					173	172		345	414	173	241		241	2		10
13-3467153	Mitsui Sumitomo Ins USA Inc						20		20	24		24		24	2		1
38-0855585	Motors Ins Corp						346	69	277	332		332		332	5		24
13-4924125	Munich Reins Amer Inc					18,621	184,623		203,244	243,893	18,621	225,271		225,271	2		9,236
06-0493340	Nassau Life Ins Co (Phoenix Life)														6		
38-0865250	National Cas Co						91	18	73	88		88		88	2		4
47-0355979	National Ind Co					136	22,320		22,456	26,948	136	26,812		26,812	1		965
75-2816775	National Specialty Ins Co						2		2	2		2		2	3		
31-4177110	NATIONWIDE MUT FIRE INS CO						8		8	9		9		9	2		
31-4177100	Nationwide Mut Ins Co					364	162		526	631	364	267		267	2		11
06-1053492	New England Reins Corp						1,787		1,787	2,144		2,144		2,144	7		214
47-0698507	Odyssey Reins Co					3,871	16,135	1	20,006	24,007	3,871	20,135		20,135	3		966
25-0410420	Old Republic Ins Co						29		29	35		35		35	2		1
13-3031176	Partner Reins Co Of The US					18,874	144,260		163,134	195,760	18,874	176,887		176,887	3		8,491
13-3531373	PartnerRe Ins Co Of NY						204		204	245		245		245	3		12
23-1642962	Pennsylvania Manufacturers Asn Ins Co						750		750	900		900		900	3		43
23-1620930	Philadelphia Reins Corp						252		252	302		302		302	7		30
36-3030511	Praetorian Ins Co						255		255	306		306		306	3		15
05-0204450	Providence Washington Ins Co						303		303	363		363		363	7		36
22-2311816	QBE Ins Corp					(298)									3		
23-1641984	QBE Reins Corp					(13)	1,007		995	1,194	(13)	1,206		1,206	3		58
23-1740414	R&Q Reins Co (NYIE)						35		35	42		42		42	7		4
41-0451140	Reliastar Life Ins Co						2,344		2,344	2,813		2,813		2,813	3		135
52-1952955	Renaissance Reins US Inc					6,396	45,312		51,708	62,050	6,396	55,653		55,653	2		2,282
43-1235868	RGA Reins Co					84	174		258	309	84	225		225	2		9

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
.16-0366830	RSUI Indemnity Co						658		658	790		790		790	2		32
.75-1444207	SCOR Reins Co					1,246	6,056	3	7,299	8,759	1,246	7,513		7,513	2		308
.13-2941133	Seneca Ins Co Inc						20		20	24		24		24	3		1
.39-0333950	Sentry Ins A Mut Co						1		1	2		2		2	2		
.59-2048400	Service American Ind Co						65		65	78		78		78	4		4
.13-2997499	Sirius America Ins Co					(9)	1,841	8	1,823	2,188	(9)	2,197		2,197	3		105
.41-0406690	St Paul Fire & Marine Ins Co						3,259		3,259	3,911		3,911		3,911	1		141
.75-1670124	Starr Indem & Liab Co						197		197	236		236		236	3		11
.06-0839705	Swiss Re Life & Health Amer Inc					441	851		1,291	1,550	441	1,109		1,109	2		45
.13-1675535	Swiss Rein Amer Corp					16,360	169,598		185,958	223,149	16,360	206,789		206,789	2		8,478
.94-1517098	TIG Ins Co (Clearwater)						755		755	906		906		906	7		91
.13-2918573	TOA Reins Co of Amer					2,652	4,958		7,610	9,131	2,652	6,480		6,480	2		266
.13-4032666	Tokio Marine Amer Ins Co (TOKFM)						973		973	1,167		1,167		1,167	1		42
.30-0703280	Tokio Millennium Re AG USB					437	7,358		7,795	9,354	437	8,917		8,917	2		366
.31-4423946	Transamerica Cas Ins Co						53		53	63		63		63	3		3
.13-5616275	Transatlantic Rein Co					14,132	108,614		122,746	147,295	14,132	133,163		133,163	2		5,460
.06-0566050	Travelers Ind Co						45		45	54		54		54	1		2
.06-1117063	Trenwick Amer Reins Corp														7		
.42-0644327	United Fire & Cas Co					89	43		133	159	89	70		70	3		3
.13-5459190	United States Fire Ins Co						896		896	1,076		1,076		1,076	3		52
.01-0278678	Unum Life Ins Co of Amer						511		511	613		613		613	3		29
.92-0040526	WESTCHESTER FIRE INS CO						9		9	11		11		11	1		
.48-0921045	Westport Ins Corp					1,197			1,197	1,437	1,437				2		
.36-0947200	Wilcac Life Ins Co						927		927	1,113		1,113		1,113	3		53
.13-1290712	XL Reins America Inc					1,218	9,578		10,796	12,955	1,218	11,737		11,737	3		563
0999999. Total Authorized - Other U.S. Unaffiliated Insurers			23	XXX		126,346	1,104,855	337	1,231,162	1,477,394	126,872	1,350,521	23	1,350,499	XXX	1	57,575
.AA-9991500	Illinois Mine Subsidence Fund					31	19		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991501	Indiana Mine Subsidence Fund						4		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991414	INDIANA WORKERS COMP					(170)	5,651		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991502	Kentucky Mine Subsidence Fund								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991213	Massachusetts Fair Plan								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991421	Massachusetts Workers Comp					1,254	9,966		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991159	Michigan Catastrophic Claims Assn					(243)	373		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9992118	National Workers Comp Reins Pool					7,487	259,265		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991220	New York Fair Plan						23		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991139	North Carolina Reins Facility						4		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9991443	TENNESSEE WORKERS COMP					(699)	23,106		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
.AA-9991450	WISCONSIN WORKERS COMP						3,152		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.41-1357750	Workers Compensation Reins Assn					439	3,657		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX		8,100	305,220		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.AA-9995000	American Accident Reins Grp I					16	1,358		1,374	1,649	16	1,633		1,633	3		78
.AA-9995001	American Accident Reins Grp II					10	985		995	1,194	10	1,184		1,184	3		57

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9995050	Pinehurst Accident Reins Grp					32	3,143		3,175	3,810	32	3,778		3,778	3		181
AA-9992202	US Small Business Administration														7		
1199999. Total Authorized - Pools - Voluntary Pools				XXX		57	5,487		5,544	6,653	57	6,595		6,595	XXX		317
AA-3194168	Aspen Bermuda Ltd														3		
AA-1120337	Aspen Ins UK Ltd														3		
AA-3194139	Axis Specialty Ltd		4	0002		55			55	67	61	5	4	1	2		
AA-1120355	CX Reins Co Ltd					9	25	5	29	35	9	26		26	7		3
AA-3194122	DaVinci Reins Ltd					(5)	39		34	40	(5)	46		46	2		2
AA-1340125	Hannover Ruck SE					920	12,573	7	13,485	16,183	920	15,263		15,263	2		626
AA-3190871	Lancashire Ins Co Ltd					4	2,298		2,302	2,762	4	2,759		2,759	3		132
AA-1122000	Lloyds of London						1,629	326	1,303	1,563		1,563		1,563	2		64
AA-1126033	Lloyds Synd #0033					954	8,518		9,472	11,366	954	10,413		10,413	3		500
AA-1126006	Lloyds Synd #0190					3	57		60	72	3	69		69	7		7
AA-1126382	Lloyds Synd #0382														7		
AA-1126435	Lloyds Synd #0435					955	7,784		8,739	10,487	955	9,532		9,532	3		458
AA-1126457	Lloyds Synd #0457					14	37		50	60	14	47		47	3		2
AA-1126510	Lloyds Synd #0510					62	448		509	611	62	550		550	3		26
AA-1126566	Lloyds Synd #0566					1,095	2,879		3,974	4,769	1,095	3,674		3,674	7		367
AA-1126570	Lloyds Synd #0570														7		
AA-1122000	Lloyds Synd #0605														3		
AA-1126609	Lloyds Synd #0609					15	846		861	1,033	15	1,018		1,018	7		102
AA-1126623	Lloyds Synd #0623					(37)	639		601	722	(37)	759		759	3		36
AA-1123000	Lloyds Synd #0683						10		10	12		12		12	7		1
AA-1126727	Lloyds Synd #0727					112	1,183		1,294	1,553	112	1,442		1,442	3		69
AA-1126780	Lloyds Synd #0780					(337)	5,432		5,095	6,114	(337)	6,451		6,451	3		310
AA-1126958	Lloyds Synd #0958					(22)					(9)	9		9	3		
AA-1127036	Lloyds Synd #1036					(111)									7		
AA-1127084	Lloyds Synd #1084					366	4,364		4,730	5,677	366	5,310		5,310	7		531
AA-1127183	Lloyds Synd #1183					72	828	2	898	1,078	72	1,006		1,006	7		101
AA-1127206	Lloyds Synd #1206					(1)									7		
AA-1127209	Lloyds Synd #1209						13		13	16		16		16	3		1
AA-1127218	Lloyds Synd #1218					(12)	63		52	62	(12)	74		74	7		7
AA-1127225	Lloyds Synd #1225					19			19	23	23				3		
AA-1120085	Lloyds Synd #1274					142	293		436	523	142	380		380	3		18
AA-1127414	Lloyds Synd #1414					1,575	12,262		13,837	16,605	1,575	15,029		15,029	7		1,503
AA-1120102	Lloyds Synd #1458					1,913	28,844		30,757	36,908	1,913	34,996		34,996	3		1,680
AA-1120156	Lloyds Synd #1686					294	834		1,128	1,353	294	1,060		1,060	7		106
AA-1120157	Lloyds Synd #1729					(1)	388		387	464	(1)	465		465	7		47
AA-1123000	Lloyds Synd #1856														3		
AA-1127861	Lloyds Synd #1861					(5)	5				(5)	5		5	7		
AA-1120096	Lloyds Synd #1880					8	11		19	23	8	15		15	3		1
AA-1120109	Lloyds Synd #1882					(7)	7				(7)	7		7	3		
AA-1120083	Lloyds Synd #1910					(1)	179		178	214	(1)	214		214	7		21

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120124	Lloyds Synd #1945					217	1,183		1,401	1,681	217	1,463		1,463	3		70
AA-1120084	Lloyds Synd #1955					363	4,356		4,719	5,662	363	5,299		5,299	7		530
AA-1120106	Lloyds Synd #1969					(66)	66				(66)	66		66	7		7
AA-1123000	Lloyds Synd #2000					44	232		276	331	44	287		287	7		29
AA-1128001	Lloyds Synd #2001					912	2,693		3,604	4,325	912	3,414		3,414	2		140
AA-1128003	Lloyds Synd #2003					1,174	8,249	1,650	7,774	9,329	1,174	8,154		8,154	3		391
AA-1120071	Lloyds Synd #2007					(58)	59	12			(58)	58		58	3		3
AA-1128010	Lloyds Synd #2010					(494)	891	178	219	263	(494)	757		757	3		36
AA-1120104	Lloyds Synd #2012					15			15	18	18				3		
AA-1120158	Lloyds Synd #2014					1,157	17,664		18,821	22,585	1,157	21,429		21,429	7		2,143
AA-1120114	Lloyds Synd #2015					(18)									7		
AA-1128003	Lloyds Synd #2020						2		2	2		2		2	3		
AA-1120164	Lloyds Synd #2088						1		1	1		1		1	3		
AA-1128121	Lloyds Synd #2121					(203)					(12)	12		12	3		1
AA-1120112	Lloyds Synd #2232					404	189		593	711	404	308		308	3		15
AA-1120097	Lloyds Synd #2468					(102)									7		
AA-1128488	Lloyds Synd #2488					108	104		212	254	108	147		147	3		7
AA-1128623	Lloyds Synd #2623					(190)	1,778		1,588	1,906	(190)	2,095		2,095	3		101
AA-1128987	Lloyds Synd #2987					4,713	30,807		35,520	42,624	4,713	37,911		37,911	3		1,820
AA-1120179	Lloyds Synd #2988					142	121		263	316	142	174		174	3		8
AA-1123000	Lloyds Synd #2999														3		
AA-1129000	Lloyds Synd #3000					(43)	63		20	25	(43)	67		67	3		3
AA-1120082	Lloyds Synd #3010					(106)	42				(106)	106		106	3		5
AA-1129210	Lloyds Synd #3210														7		
AA-1120113	Lloyds Synd #3334					4			4	5	5				7		
AA-1120055	Lloyds Synd #3623					(35)	97		62	74	(35)	109		109	3		5
AA-1120098	Lloyds Synd #3624					225	1,484		1,710	2,051	225	1,826		1,826	3		88
AA-1120116	Lloyds Synd #3902					5			5	7	7				7		
AA-1120075	Lloyds Synd #4020					93	2,026		2,119	2,543	93	2,450		2,450	7		245
AA-1120086	Lloyds Synd #4141					(3)	200		197	236	(3)	239		239	3		11
AA-1120067	Lloyds Synd #4242														7		
AA-1126004	Lloyds Synd #4444					453	4,664		5,116	6,140	453	5,687		5,687	3		273
AA-1126006	Lloyds Synd #4472					3,208	19,989		23,197	27,836	3,208	24,628		24,628	3		1,182
AA-1120090	Lloyds Synd #4711					(1)	1				(1)	1		1	3		
AA-1126003	Lloyds Synd #5000					24			24	29	29				3		
AA-1120080	Lloyds Synd #5151														3		
AA-1120163	Lloyds Synd #5678					404	1,270		1,674	2,008	404	1,605		1,605	3		77
AA-1120181	Lloyds Synd #5886					291	3,363		3,653	4,384	291	4,093		4,093	3		196
AA-1840000	Mapfre Re Co De Reaseguros SA					809	1,264		2,073	2,488	809	1,679		1,679	3		81
AA-3190829	MARKEL BERMUDA LTD					(104)	871		767	920	(104)	1,024		1,024	3		49
AA-1121425	Markel Intl Ins Co Ltd					397	681		1,078	1,294	397	897		897	3		43
AA-3190686	Partner Reins Co Ltd					255	859		1,114	1,337	255	1,082		1,082	3		52
AA-3190339	Renaissance Reins Ltd					140			140	168	168				2		
AA-1121270	River Thames Ins Co Ltd						648	130	518	622		622		622	7		62

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120962	SPRE Ltd						89		89	107		107		107	7		11
AA-3190870	Validus Reins Ltd		6,692	0003		9,892	4,603		14,495	17,393	3,199	14,194	6,692	7,502	3	321	360
1299999. Total Authorized - Other Non-U.S. Insurers			6,697	XXX		32,073	203,096	2,309	233,391	280,070	25,864	254,206	6,697	247,509	XXX	321	14,766
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			6,720	XXX		180,298	1,638,430	2,646	1,470,657	1,764,789	153,466	1,611,323	6,720	1,604,603	XXX	323	72,658
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190999	East Isles Reins Ltd - Cell EC03					(63)	63				(63)	63		63	6		9
AA-3190117	Queens Isl Ins Co Ltd				71,499	68,410			68,410	82,092	8,648	73,444	71,499	1,945	2	2,931	80
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive				XXX	71,499	68,347	63		68,410	82,092	8,585	73,507	71,499	2,008	XXX	2,931	89
00-0000000	Berkley Intl Fianzas Mex SA					(1,255)									7		
00-0000000	Berkley Intl Seguros Mex SA					(7,166)									7		
AA-1490003	WR Berkley Europe AG					180	177	177	180	216	180	36		36	2		1
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX		(8,241)	177	177	180	216	180	36		36	XXX		1
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	71,499	60,106	240	177	68,590	82,308	8,765	73,543	71,499	2,044	XXX	2,931	90
2299999. Total Unauthorized - Affiliates				XXX	71,499	60,106	240	177	68,590	82,308	8,765	73,543	71,499	2,044	XXX	2,931	90
20-4127930	84 Indemnity Co														6		
63-1087220	Alabama Trucking Assoc WC Fund					4,614			4,614	5,537	5,537				6		
63-0262164	Alfa Mut Ins Co				11	11	1	1	60	72		72	11	61	3	1	3
71-6149993	Arkansas Self-Insurance Trust				1,047	81			81	97	97				6		
71-6152468	Arkansas Trucking Assoc Self-Insds Fund					4,510			4,510	5,413	4,611	802		802	6		112
63-0855365	Associated Gen Cont Self-Insd Fund					1,409			1,409	1,691	1,601	89		89	6		13
81-4762330	Crossroads Health Services Reciprocal				3,439	2,241			2,241	2,689	454	2,235	2,235		6	112	
23-2153760	Excalibur Reins Corp					24	341	366							6		
20-8249009	HOUSTON SPECIALTY INS CO														4		
00-0000000	Jude Assurance Inc		160	0004		230			230	276	181	95	95		6	5	
95-1728812	Mission Ins Co						214	214							6		
95-2488300	National Amer Ins Co of CA						4	4	18	21		21		21	6		3
13-6109222	Rochdale Ins Co						65	65	7	8		8		8	3		
13-2959091	United Americas Ins Co						8	8	98	117		117		117	6		16
02-0349547	US Intl Reins Co						43	43							6		
04-1029440	Villanova Ins Co						237	237							6		
52-6197137	WorkersFirst CompFund					433			433	520	520				6		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			160	XXX	4,498	13,554	914	938	13,700	16,441	13,000	3,441	2,342	1,099	XXX	117	148
AA-3190906	Aeolus Re Ltd				19,549	11,280			11,280	13,536	1,063	12,473	12,473		6	624	
AA-1930055	AIG Australia Ltd						178	178							3		
AA-1580015	Aioi Nissay Dowa Ins Co Ltd						3	3	102	122		122		122	2		5
AA-1344102	Allianz Global Corp & Specialty SE		568	0005		366	3	4	365	438	(202)	640	568	72	2	23	3
AA-1464104	Allianz Risk Transfer		155	0006		149			149	178	13	166	155	11	2	6	
AA-1340026	Allianz SE						5	5							2		
AA-3194128	Allied World Assurance Co Ltd	2	3,814	0007		2,109			2,109	2,531	(11)	2,542	2,542		3	122	
AA-1560118	Arch Ins Canada Ltd					(6)	12	6			(6)	6		6	2		

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120053	Arch Ins Co (Europe) Ltd						1	1							2		
AA-1780091	Arch Reins Europe Underwriting DAC														3		
AA-3194126	Arch Reins Ltd		45	0008		259	288	288	259	310	213	97	45	52	2	2	2
AA-3190932	Argo Re Ltd					3			3	4	4				3		
AA-1360015	Assicurazioni Gen SPA					(110)					(14)	14		14	3		1
98-0444855	Assurex Global Reins LTD		1,515	0009		1,696			1,696	2,036	1,101	934	934		6	47	
AA-1930029	Australian Reins Pool Corp						26	26							6		
AA-1560390	Aviva Ins Co of Canada (Toronto General)						8	8	7	9		9		9	3		
AA-1340055	AXA Versicherung AG					3	28	32							2		
AA-1784115	AXIS Re SE					183			183	220	220				2		
AA-3190913	Canopius Reins AG					26			26	31	31				3		
AA-1120089	Catalina Worthing Ins Ltd (EXCES)		110	0010		53		4	347	417		417	110	307	6	6	43
AA-1120089	Catalina Worthing Ins Ltd (EXCES)						30	30							6		
AA-3191241	CATCo-Re Ltd				30,561	7,795			7,795	9,354	711	8,644	8,644		6	432	
AA-1460018	Catlin Re Switzerland Ltd					(22)	42	20			(22)	22		22	3		1
AA-9240012	China Prop & Cas Reins Co Ltd					1			1	1	1				3		
AA-9240020	China Reins Grp Corp					(1)	2				(1)	1		1	3		
AA-1120810	Chubb European Grp SE					(23)	23				(23)	23		23	1		1
AA-1560196	Chubb Ins Co of Canada					291	69	69	291	349	291	58		58	1		2
AA-3190770	Chubb Tempest Reins Co Ltd		1,409	0011		700			700	839	268	571	571		1	21	
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)						1	1							6		
AA-1320035	Colisee Re						14	14	43	51		51		51	6		7
AA-1120495	Dominion Ins Co Ltd						8	8							6		
AA-3194130	Endurance Specialty Ins Ltd		97	0012	56	165	17	17	165	199	12	187	154	33	2	6	1
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG					134			134	160	160				6		
AA-3194101	Everest Reins Bermuda Ltd		605	0013		492			492	591	529	61	61		2	3	
00-0000000	Everest Reins Co (Ireland) DAC					28	105	105	28	33	28	6		6	2		
AA-3770152	First Employers Ins Co SPC		1,469	0014		1,696			1,696	2,036	1,170	866	866		6	43	
AA-1580035	Fuji Fire and Marine Ins Co						8	8	3	4		4		4	3		
AA-5340310	General Ins Corp of India														4		
AA-1930285	General Re Australia Ltd		875	0015		2,568	49	49	2,568	3,081	1,693	1,388	875	514	1	31	18
00-0000000	Global Core Ins SPC					3,425			3,425	4,110	3,524	586		586	6		82
00-0000000	Gold Shield Ins Intl Ltd					1,275			1,275	1,529	1,529				6		
AA-3190060	Hannover Re (Bermuda) Ltd		2,623	0016		1,534			1,534	1,840	692	1,148	1,148		2	47	
AA-1440044	Hansa Foretag Forsakrings AB						3	3	27	32		32		32	6		5
AA-1120982	HCC International Ins Co														2		
AA-1460080	Helvetia Schweizerische Versicherungs		16,064	0017		17,642			17,642	21,171	2,454	18,716	16,064	2,652	3	771	127
AA-3190875	Hiscox Ins Co (Bermuda) Ltd		148	0018		127			127	152	(1)	153	148	5	3	7	
AA-8310008	HUMBOLDT RE LTD														4		
AA-1120812	Ins Corp of Singapore (UK) Ltd						1	1							6		
AA-3190463	IPCRE Ltd														6		
AA-2230425	IRB Brasil Resseguros SA					327	371	371	327	393	327	65		65	4		3
AA-8310006	KELVIN RE LTD														4		
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant						16	16							6		

SCHEDULE F - PART 3 (Continued)

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

		Collateral							Ceded Reinsurance Credit Risk								
		21	22	23	24	25	26	27	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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-5420050	Korean Reins Co		46,678	0019		53,937	1,951	2,035	53,853	64,624	7,259	57,365	46,678	10,687	3	2,241	513
AA-1780043	LIBERTY INTL INS CO LTD					101	68	68	101	121	101	20		20	6		3
AA-1120855	Liberty Mut Ins Europe PLC (Liberty Re)														3		
AA-1780047	London Life & Gen Reins Co DAC					(7)	7				(7)	7		7	6		1
AA-3160108	London Life and Cas (Barbados) Corp														3		
AA-3191239	LUMEN RE LTD														3		
AA-1460019	MS Amlin AG		958	0020		1,030			1,030	1,236	139	1,097	958	139	3	46	7
00-0000000	MS Amlin PLC						1	1							5		
AA-1340165	Munchener Ruckversicherungs-Gesellschaft		2,985	0021		(1,218)									2		
AA-1120011	Munich Reins Co UK Gen Branch						3	3							6		
AA-1120950	Old Scottish Co Ltd														6		
AA-5760006	Partner Re Asia Pte Ltd		760	0022		2,052			2,052	2,463	1,300	1,163	760	403	3	36	19
AA-1780078	Partner Reins Europe SE		8,732	0023		9,757			9,757	11,708	4,397	7,311	7,311		3	351	
AA-3770398	Pillar Ins Ltd		2,836	0024		915			915	1,098	(1,079)	2,177	2,177		4	109	
AA-3190134	PMG Assurance Ltd		1	0025		(9)									4		
AA-3191298	Qatar Reins Co Ltd		24,317	0026		15,603		1	15,602	18,722	(11)	18,733	18,733		3	899	
AA-1120481	QBE Ins (Europe) Ltd					14	4	7	10	12	12				3		
AA-1120925	R&Q Ludgate No 1 Ltd						3	3							6		
AA-1340004	R&V Versicherung AG		5,321	0027		5,531		3	5,527	6,633	230	6,402	5,321	1,082	2	218	44
00-0000000	RCI Ltd					273			273	328	328				6		
00-0000000	Regional Insurance Company Limited				4,105	3,325			3,325	3,991		3,991	3,991		6	200	
AA-1120583	RenaissanceRe (UK) Limited		770	0028		879			879	1,054	364	691	691		2	28	
AA-1460023	RenaissanceRe Europe AG		5,271	0029		2,960			2,960	3,552	135	3,417	3,417		1	123	
AA-3191238	RenaissanceRe Specialty US Ltd		36,023	0030		33,954			33,954	40,744	4,991	35,754	35,754		2	1,466	
AA-1120242	Riverstone Ins Ltd (Brit UK)														6		
AA-1121275	Royal & Sun Alliance Ins Plc					(95)					(9)	9		9	3		
AA-1320031	SCOR Global P&C SE		1,762	0031		420			2,473	2,968		2,968	1,762	1,206	2	72	49
AA-1320031	SCOR Global P&C SE														2		
AA-3191321	Sirius Bermuda Ins Co Ltd		986	0032		552			552	663	292	371	371		3	18	
AA-1440076	Sirius Intl Ins Corp						9	9							3		
AA-1580110	Sompo Japan Nipponkoa Ins Inc						8	8							2		
AA-1580110	Sompo Japan Nipponkoa Ins Inc														2		
AA-1121360	Sovereign Marine & General Ins Co Ltd						58	58							6		
AA-1370021	Swiss Re Europe SA		4,109	0033		4,667		5	4,662	5,594	1,013	4,581	4,109	472	2	168	19
AA-1460146	SWISS REINS CO		2,529	0034		878	324	324	878	1,054	(1,651)	2,705	2,529	176	2	104	7
AA-5324100	Taiping Reins Co Ltd					1			1	1	1				3		
AA-1580080	Taisei Fire and Marine Ins Co Ltd						1	1	1	1		1		1	6		
00-0000000	Talbot Underwriting (Captive)					7			7	8	8				6		
AA-1121575	Tenecom Ltd						2	2							6		
AA-1580095	TOA Reins Co Ltd (The)														2		
AA-3160056	Transatlantic Ins Co Ltd														6		
AA-1340225	Transatlantische Beteiligungs AG						2	2	30	35		35		35	6		5
AA-1120159	TransRe London Ltd					85			85	102	102				2		
AA-5760040	Union (2009) Ltd						8	8							6		

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1460006	Validus Reins (Switzerland) Ltd					123			123	148	148				3		
AA-2830009	WESTERN INS CO INC					2			2	2	2				6		
AA-3191315	XL Bermuda Ltd		1,620	0035		2,108	445	445	2,108	2,530	489	2,042	1,620	422	3	78	20
AA-1121547	XL Ins Co SE						4	4							3		
AA-1780072	XL Re Europe SE		2,703	0036		1,893		3	1,889	2,267	(292)	2,559	2,559		3	123	
AA-3190759	XL Re Latin America Ltd					343			343	412	412				3		
2699999. Total Unauthorized - Other Non-U.S. Insurers		2	177,859	XXX	54,271	194,244	4,211	4,259	198,190	237,829	34,428	203,400	184,097	19,303	XXX	8,471	993
00-0000000	Amerind Re				3,000	570			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310002	White Rock Ins Co PCC Ltd Cell SWR14029				1,419	936			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2799999. Total Unauthorized - Protected Cells				XXX	4,419	1,506			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		2	178,019	XXX	130,268	267,903	5,365	5,375	280,481	336,577	56,193	280,384	257,938	22,446	XXX	11,519	1,230
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
CR-3194128	ALLIED WORLD ASSURANCE CO LTD		92	0037		175	174	81	267	320	83	238	92	146	3	4	7
CR-3194126	ARCH REINS LTD		7	0038		3	80	51	32	38	(5)	43	7	36	2		1
CR-3194122	DAVINCI REINS LTD	798				821	798		1,619	1,942	23	1,919	798	1,121	2	33	46
CR-3194101	EVEREST REINS BERMUDA LTD		7,360	0039		9,928	6,793		16,721	20,065	2,568	17,498	7,360	10,137	2	302	416
CR-1340125	HANNOVER RUECK SE	23,257				37,197	78,107	69	115,235	138,282	13,940	124,341	23,257	101,085	2	954	4,144
CR-3190875	HISCOX INS CO (BERMUDA) LTD		77	0040		306	495	187	614	737	229	508	77	431	3	4	21
CR-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT		4,878	0041		11,465	39,027		50,492	60,590	6,587	54,003	4,878	49,125	2	200	2,014
CR-3190339	RENAISSANCE REINS LTD	1,807	10	0042		4,495	7,218		11,714	14,056	2,678	11,378	1,817	9,561	2	74	392
CR-1460023	RENAISSANCERE EUROPE AG			0033		(212)					(13)	13		13	1		
CR-1460146	SWISS REINS CO					11			11	13	13				2		
CR-1120159	TRANSRE LONDON LTD					(8)	8	8			(8)	8		8	2		
CR-3191315	XL BERMUDA LTD		826	0043		961	666		1,627	1,953	135	1,818	826	992	3	40	48
4099999. Total Certified - Other Non-U.S. Insurers		25,861	13,251	XXX		65,142	133,366	397	198,331	237,997	26,231	211,766	39,112	172,654	XXX	1,611	7,090
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		25,861	13,251	XXX		65,142	133,366	397	198,331	237,997	26,231	211,766	39,112	172,654	XXX	1,611	7,090
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)		25,863	197,990	XXX	130,268	513,344	1,777,161	8,418	1,949,469	2,339,363	235,890	2,103,473	303,770	1,799,704	XXX	13,452	80,978
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)				XXX	4,419	1,506									XXX		
9999999 Totals		25,863	197,990	XXX	134,686	514,849	1,777,161	8,418	1,949,469	2,339,363	235,890	2,103,473	303,770	1,799,704	XXX	13,452	80,978

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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											
		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
.63-0866690	Berkley Casualty Company																YES	
.43-1432586	Berkley Regional Ins Co	218						218			218						YES	
.45-0397186	Great Divide Ins Co	43						43			43						YES	
.31-1169435	Midwest Employers Cas Co																YES	
.22-3590451	StarNet Ins Co																YES	
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		261						261			261						XXX	
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
.AA-1120103	Lloyds Synd #1967	(216)						(216)			(216)						YES	
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other		(216)						(216)			(216)						XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		(216)						(216)			(216)						XXX	
0899999. Total Authorized - Affiliates		45						45			45						XXX	
.95-2371728	ACE American Ins Co	2						2			2						YES	
.06-0237820	ACE Prop & Cas Ins Co	81						81			81			0.2	0.2	0.2	YES	
.41-1366075	Allianz Life Ins Co of N Amer																YES	
.94-6078058	Allianz Re America Inc (SanFranRe)																YES	
.06-1182357	Allied World Ins Co																YES	
.36-2661954	American Agricultural Ins Co	146	119				119	265			265			44.8			YES	
.52-2048110	American Alt Ins Corp	3						3			3						YES	
.74-0484030	American Natl Ins Co	3			3		3	6			6	3		47.8	47.8	(0.1)	NO	
.35-0145825	American United Life Ins Co																YES	
.38-0829210	Amerisure Mut Ins Co																YES	
.06-1430254	Arch Reins Co	2,593						2,593			2,593						YES	
.94-1390273	Argonaut Ins Co	79						79			79						YES	
.84-0583213	ASCOT Ins Co																YES	
.75-2344200	Aspen Amer Ins Co	(33)						(33)			(33)						YES	
.13-2668999	Atlanta Intl Ins Co	1						1			1						YES	
.39-1338397	AXIS INS CO																YES	
.51-0434766	Axis Reins Co	8,617	5				5	8,621			8,621			0.1	0.0	0.0	YES	
.04-2656602	BEAZLEY INS CO INC																YES	
.38-0397420	Canada Life Assur Co USB													100.0		100.0	YES	
.22-3291862	Chubb Indem Ins Co	22		55			55	77			77			71.1			YES	
.36-2994662	Coliseum Reins Co																YES	
.06-0303370	Connecticut Gen Life Ins Co	3						3			3						YES	
.36-2114545	Continental Cas Co																YES	
.13-5010440	Continental Ins Co					22	22	22	23			22		100.0		100.0	YES	22
.38-2145898	Dorinco Reins Co													(2.0)		(2.0)	YES	
.39-0264050	Employers Ins of Wausau	1						1			1						YES	
.42-0234980	Employers Mut Cas Co																YES	
.22-2005057	Everest Reins Co	2,887	14			6	20	2,907			2,907	6		0.7	0.2	0.2	YES	6
.05-0316605	Factory Mut Ins Co	1,294	23	261	7		290	1,585			1,585	7		18.3	0.4		YES	7
.14-1415410	Farm Family Cas Ins Co																YES	
.13-1963496	Federal Insurance Co	57				(1)	(1)	56			56			(2.6)		(2.6)	YES	

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
13-3046577	Fidelity & Deposit Co of MD	(37)						(37)			(37)						YES	
06-1325038	Finial Reins Co													100.0		100.0	YES	
04-1867050	First Allmerica Fin Life Ins Co													100.0		100.0	YES	
13-2673100	General Reins Corp	3,125	11				11	3,136			3,136			0.3		0.0	YES	
13-1958482	General Star Natl Ins Co	27			6		6	32	4		29	6		17.4	19.6		YES	6
13-5617450	Generali US Branch																YES	
54-0283385	Genworth Life & Annuity Ins Co																YES	
95-1479095	Greenwich Ins Co	(44)						(44)			(44)						YES	
06-0383750	Hartford Fire Ins Co	66	4	4			8	73			73			10.6			YES	
06-0384680	Hartford Steam Boil Inspec & Ins Co	21						21			21						YES	
74-2195939	Houston Cas Co																YES	
23-0723970	Insurance Co of North Amer	10						10			10			0.0		0.0	YES	
01-0233346	John Hancock Life Ins Co (USA)																YES	
04-1543470	Liberty Mut Ins Co	1,991	63				63	2,054			2,054			3.1	0.0	0.0	YES	
23-2023242	Lincoln Gen Ins Co	59						59			59						YES	
36-3347420	Mapfre Ins Co	24						24			24						YES	
06-1481194	MARKEL GLOBAL REINS CO	129						129			129						YES	
36-3101262	Markel Ins Co	66						66			66						YES	
04-2482364	Metromile Ins Co																YES	
22-3818012	Mitsui Sumitomo Ins Co of Amer	(40)						(40)			(40)						YES	
13-3467153	Mitsui Sumitomo Ins USA Inc																YES	
38-0855585	Motors Ins Corp				1		1	1			1	1		100.0	100.0		NO	
13-4924125	Munich Reins Amer Inc	5,255	1			1	1	5,256			5,256	1		0.0	0.0	0.0	YES	1
06-0493340	Nassau Life Ins Co (Phoenix Life)																YES	
38-0865250	National Cas Co	1				1	1	2			2	1		35.4	35.4	35.4	NO	
47-0355979	National Ind Co																YES	
75-2816775	National Specialty Ins Co	1						1			1						YES	
31-4177110	NATIONWIDE MUT FIRE INS CO																YES	
31-4177100	Nationwide Mut Ins Co	1						1			1						YES	
06-1053492	New England Reins Corp	5						5			5						YES	
47-0698507	Odyssey Reins Co	472	1			4	5	477			477	4		1.1	0.9	0.9	YES	4
25-0410420	Old Republic Ins Co	1						1			1						YES	
13-3031176	Partner Reins Co Of The US	4,595	26	37			63	4,658			4,658			1.4	0.0	0.0	YES	
13-3531373	PartnerRe Ins Co Of NY	1						1			1			(1.6)		(1.6)	YES	
23-1642962	Pennsylvania Manufacturers Asn Ins Co	47	3				3	50			50			5.9		(0.1)	YES	
23-1620930	Philadelphia Reins Corp	8						8			8						YES	
36-3030511	Praetorian Ins Co	1						1			1						YES	
05-0204450	Providence Washington Ins Co																YES	
22-2311816	QBE Ins Corp	10						10			10						YES	
23-1641984	QBE Reins Corp	(34)	1				1	(33)			(33)			(4.1)			YES	
23-1740414	R&Q Reins Co (NYIE)																YES	
41-0451140	Reliastar Life Ins Co	33						33			33			0.0		0.0	YES	
52-1952955	Renaissance Reins US Inc	861						861			861						YES	
43-1235868	RGA Reins Co																YES	
16-0366830	RSUI Indemnity Co	1						1			1			(0.2)		(0.2)	YES	

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
75-1444207	SCOR Reins Co	310	73			14	87	397			397	14		21.9	3.5	3.5	YES	14
13-2941133	Seneca Ins Co Inc																YES	
39-0333950	Sentry Ins A Mut Co																YES	
59-2048400	Service American Ind Co																YES	
13-2997499	Sirius America Ins Co	1,565	(6)			40	34	1,599			1,599	40		2.1	2.5	2.5	YES	40
41-0406690	St Paul Fire & Marine Ins Co	4						4			4			(0.8)		(0.8)	YES	
75-1670124	Starr Indem & Liab Co	13						13			13						YES	
06-0839705	Swiss Re Life & Health Amer Inc					(1)	(1)							218.9		218.9	YES	
13-1675535	Swiss Rein Amer Corp	13,133	1			1	2	13,134			13,134	1		0.0	0.0	0.0	YES	1
94-1517098	TIG Ins Co (Clearwater)	159	1	1	1		3	162	4		158	1		1.6	0.4	(0.1)	YES	1
13-2918573	TOA Reins Co of Amer	118	29				29	148			148			19.9			YES	
13-4032666	Tokio Marine Amer Ins Co (TOKFM)	1						1			1			0.0		0.0	YES	
30-0703280	Tokio Millennium Re AG USB	425	6				6	431			431			1.4			YES	
31-4423946	Transamerica Cas Ins Co	1						1			1						YES	
13-5616275	Transatlantic Rein Co	10,577	10			2	11	10,588	1		10,587	2		0.1	0.0	0.0	YES	2
06-0566050	Travelers Ind Co													100.0	18.7		YES	
06-1117063	Trenwick Amer Reins Corp																YES	
42-0644327	United Fire & Cas Co	4						4			4						YES	
13-5459190	United States Fire Ins Co	28						28			28						YES	
01-0278678	Unum Life Ins Co of Amer	1						1			1						YES	
92-0040526	WESTCHESTER FIRE INS CO																YES	
48-0921045	Westport Ins Corp	7	20				20	28			28			73.6			YES	
36-0947200	Wilcac Life Ins Co																YES	
13-1290712	XL Reins America Inc	379	9				9	388			388			2.3			YES	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		59,135	411	358	17	90	875	60,011	31		59,979	109		1.5	0.2	0.1	XXX	104
AA-9991500	Illinois Mine Subsidence Fund																YES	
AA-9991501	Indiana Mine Subsidence Fund																YES	
AA-9991414	INDIANA WORKERS COMP	213						213			213						YES	
AA-9991502	Kentucky Mine Subsidence Fund																YES	
AA-9991213	Massachusetts Fair Plan																YES	
AA-9991421	Massachusetts Workers Comp	1,780						1,780			1,780						YES	
AA-9991159	Michigan Catastrophic Claims Assn																YES	
AA-9992118	National Workers Comp Reins Pool	37,887						37,887			37,887						YES	
AA-9991220	New York Fair Plan																YES	
AA-9991139	North Carolina Reins Facility																YES	
AA-9991443	TENNESSEE WORKERS COMP	2,347						2,347			2,347						YES	
AA-9991506	West Virginia Mine Subsidence Fund																YES	
AA-9991450	WISCONSIN WORKERS COMP	96						96			96						YES	
41-1357750	Workers Compensation Reins Assn	321						321			321						YES	
1099999. Total Authorized - Pools - Mandatory Pools		42,645						42,645			42,645						XXX	
AA-9995000	American Accident Reins Grp I	13						13			13			0.0		0.0	YES	
AA-9995001	American Accident Reins Grp II	13						13			13			0.0		0.0	YES	
AA-9995050	Pinehurst Accident Reins Grp	74						74			74						YES	

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-9992202	US Small Business Administration																YES	
1199999. Total Authorized - Pools - Voluntary Pools		100						100			100			0.0		0.0	XXX	
AA-3194168	Aspen Bermuda Ltd																YES	
AA-1120337	Aspen Ins UK Ltd																YES	
AA-3194139	Axis Specialty Ltd																YES	
AA-1120355	CX Reins Co Ltd					10	10	10			10	10		100.0	100.0	100.0	NO	
AA-3194122	DaVinci Reins Ltd																YES	
AA-1340125	Hannover Ruck SE	906	34	21		34	89	996			996	34		9.0	3.4	3.4	YES	34
AA-3190871	Lancashire Ins Co Ltd																YES	
AA-1122000	Lloyds of London	27			2	4	6	32	28		4	6		17.4	124.7	11.9	NO	
AA-1126033	Lloyds Synd #0033	1,717	5				5	1,721			1,721			0.3			YES	
AA-1126006	Lloyds Synd #0190	82	(2)				(2)	81			81			(1.9)			YES	
AA-1126382	Lloyds Synd #0382																YES	
AA-1126435	Lloyds Synd #0435	1,936						1,936			1,936						YES	
AA-1126457	Lloyds Synd #0457																YES	
AA-1126510	Lloyds Synd #0510	195		53			53	248			248			21.5			YES	
AA-1126566	Lloyds Synd #0566	518		7			7	525			525			1.3			YES	
AA-1126570	Lloyds Synd #0570																YES	
AA-1122000	Lloyds Synd #0605																YES	
AA-1126609	Lloyds Synd #0609	215						215			215			0.0	0.0	0.0	YES	
AA-1126623	Lloyds Synd #0623	60						60			60			0.6	0.6	0.6	YES	
AA-1123000	Lloyds Synd #0683																YES	
AA-1126727	Lloyds Synd #0727	215						215			215						YES	
AA-1126780	Lloyds Synd #0780	921	1				1	922			922			0.1			YES	
AA-1126958	Lloyds Synd #0958	(25)						(25)			(25)						YES	
AA-1127036	Lloyds Synd #1036	(140)						(140)			(140)						YES	
AA-1127084	Lloyds Synd #1084	1,318						1,318			1,318						YES	
AA-1127183	Lloyds Synd #1183	353				9	9	362			362	9		2.4	2.4	2.4	YES	9
AA-1127206	Lloyds Synd #1206																YES	
AA-1127209	Lloyds Synd #1209																YES	
AA-1127218	Lloyds Synd #1218																YES	
AA-1127225	Lloyds Synd #1225																YES	
AA-1120085	Lloyds Synd #1274	89						89			89						YES	
AA-1127414	Lloyds Synd #1414	1,710	2				2	1,712			1,712			0.1			YES	
AA-1120102	Lloyds Synd #1458	2,133	111	158			269	2,402			2,402			11.2			YES	
AA-1120156	Lloyds Synd #1686	7						7			7						YES	
AA-1120157	Lloyds Synd #1729																YES	
AA-1123000	Lloyds Synd #1856																YES	
AA-1127861	Lloyds Synd #1861																YES	
AA-1120096	Lloyds Synd #1880																YES	
AA-1120109	Lloyds Synd #1882																YES	
AA-1120083	Lloyds Synd #1910																YES	
AA-1120124	Lloyds Synd #1945		3				3	4			4			87.6			YES	
AA-1120084	Lloyds Synd #1955	897						897			897						YES	

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-1120106	Lloyds Synd #1969																YES	
AA-1123000	Lloyds Synd #2000																YES	
AA-1128001	Lloyds Synd #2001	117	1				1	118			118			0.7	0.0	0.0	YES	
AA-1128003	Lloyds Synd #2003	342	18	142	434		594	936			936	434		63.4	46.3		NO	
AA-1120071	Lloyds Synd #2007													100.0	100.0	100.0	NO	
AA-1128010	Lloyds Synd #2010	12	1			4	5	17			17	4		28.4	25.0	25.0	NO	
AA-1120104	Lloyds Synd #2012																YES	
AA-1120158	Lloyds Synd #2014	1,780	8				8	1,788			1,788			0.4			YES	
AA-1120114	Lloyds Synd #2015																YES	
AA-1128003	Lloyds Synd #2020																YES	
AA-1120164	Lloyds Synd #2088																YES	
AA-1128121	Lloyds Synd #2121	(208)						(208)			(208)						YES	
AA-1120112	Lloyds Synd #2232	65						65			65						YES	
AA-1120097	Lloyds Synd #2468																YES	
AA-1128488	Lloyds Synd #2488	4						4			4						YES	
AA-1128623	Lloyds Synd #2623	125				1	1	126			126	1		0.8	0.8	0.8	YES	1
AA-1128987	Lloyds Synd #2987	3,617	2	61			63	3,680			3,680			1.7			YES	
AA-1120179	Lloyds Synd #2988	24						24			24						YES	
AA-1123000	Lloyds Synd #2999																YES	
AA-1129000	Lloyds Synd #3000	(138)						(138)			(138)						YES	
AA-1120082	Lloyds Synd #3010	(64)						(64)			(64)						YES	
AA-1129210	Lloyds Synd #3210																YES	
AA-1120113	Lloyds Synd #3334																YES	
AA-1120055	Lloyds Synd #3623																YES	
AA-1120098	Lloyds Synd #3624	40	8				8	48			48			16.6			YES	
AA-1120116	Lloyds Synd #3902																YES	
AA-1120075	Lloyds Synd #4020	307						307			307						YES	
AA-1120086	Lloyds Synd #4141	(5)						(5)			(5)						YES	
AA-1120067	Lloyds Synd #4242																YES	
AA-1126004	Lloyds Synd #4444	405						405			405			0.0			YES	
AA-1126006	Lloyds Synd #4472	2,412						2,412			2,412			0.0	0.0	0.0	YES	
AA-1120090	Lloyds Synd #4711																YES	
AA-1126003	Lloyds Synd #5000																YES	
AA-1120080	Lloyds Synd #5151																YES	
AA-1120163	Lloyds Synd #5678	94	4				4	99			99			4.2			YES	
AA-1120181	Lloyds Synd #5886	230						230			230						YES	
AA-1840000	Mapfre Re Co De Reaseguros SA	367	11				11	378			378			2.9			YES	
AA-3190829	MARKEL BERMUDA LTD																YES	
AA-1121425	Markel Intl Ins Co Ltd	283						283			283						YES	
AA-3190686	Partner Reins Co Ltd	349						349			349						YES	
AA-3190339	Renaissance Reins Ltd	2						2			2			0.0		0.0	YES	
AA-1121270	River Thames Ins Co Ltd	2	1	1	38		40	42	33		9	39		94.9	423.2	89.9	NO	
AA-1120962	SPRE Ltd																YES	
AA-3190870	Validus Reins Ltd	1,115						1,115			1,115						YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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											
		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
1299999. Total Authorized - Other Non-U.S. Insurers		24,414	207	444	436	101	1,187	25,601	61		25,540	536		4.6	2.1	0.4	XXX	44
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		126,338	618	801	453	190	2,062	128,400	92		128,309	645		1.6	0.5	0.1	XXX	148
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
AA-3190999	East Isles Reins Ltd - Cell EC03																YES	
AA-3190117	Queens Isl Ins Co Ltd	938						938			938						YES	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive		938						938			938						XXX	
00-0000000	Berkley Intl Fianzas Mex SA	(1,255)						(1,255)			(1,255)						YES	
00-0000000	Berkley Intl Seguros Mex SA	(7,166)						(7,166)			(7,166)						YES	
AA-1490003	WR Berkley Europe AG	(18)						(18)			(18)						YES	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		(8,439)						(8,439)			(8,439)						XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		(7,501)						(7,501)			(7,501)						XXX	
2299999. Total Unauthorized - Affiliates		(7,501)						(7,501)			(7,501)						XXX	
20-4127930	84 Indemnity Co																YES	
63-1087220	Alabama Trucking Assoc WC Fund	15						15			15						YES	
63-0262164	Alfa Mut Ins Co																YES	
71-6149993	Arkansas Self-Insurance Trust	6						6			6						YES	
71-6152468	Arkansas Trucking Assoc Self-Insds Fund	83						83			83						YES	
63-0855365	Associated Gen Cont Self-Insd Fund	11						11			11						YES	
81-4762330	Crossroads Health Services Reciprocal	36						36			36						YES	
23-2153760	Excalibur Reins Corp					346	346	346			346	346		100.0	100.0	100.0	NO	
20-8249009	HOUSTON SPECIALTY INS CO																YES	
00-0000000	Jude Assurance Inc	29						29			29						YES	
95-1728812	Mission Ins Co	214						214			214						YES	
95-2488300	National Amer Ins Co of CA													100.0		100.0	YES	
13-6109222	Rochdale Ins Co																YES	
13-2959091	United Americas Ins Co																YES	
02-0349547	US Intl Reins Co																YES	
04-1029440	Villanova Ins Co																YES	
52-6197137	WorkersFirst CompFund	23						23			23						YES	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		417				346	346	763			763	346		45.3	45.3	45.3	XXX	
AA-3190906	Aeolus Re Ltd	3,317						3,317			3,317						YES	
AA-1930055	AIG Australia Ltd	64						64			64						YES	
AA-1580015	Aioi Nissay Dowa Ins Co Ltd	3						3			3						YES	
AA-1344102	Allianz Global Corp & Specialty SE	12				6	6	18			18	6		33.2	33.2	33.2	NO	
AA-1464104	Allianz Risk Transfer	45	2				2	47			47			3.8		0.0	YES	
AA-1340026	Allianz SE																YES	
AA-3194128	Allied World Assurance Co Ltd	(24)						(24)			(24)			(0.2)			YES	
AA-1560118	Arch Ins Canada Ltd																YES	
AA-1120053	Arch Ins Co (Europe) Ltd																YES	

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-1780091	Arch Reins Europe Underwriting DAC																YES	
AA-3194126	Arch Reins Ltd	(2)						(2)			(2)						YES	
AA-3190932	Argo Re Ltd																YES	
AA-1360015	Assicurazioni Gen SPA					(128)	(128)	(128)			(128)			100.0		100.0	YES	
98-0444855	Assurex Global Reins LTD	87						87			87						YES	
AA-1930029	Australian Reins Pool Corp																YES	
AA-1560390	Aviva Ins Co of Canada (Toronto General)																YES	
AA-1340055	AXA Versicherung AG					30	30	30			30	30		100.0	100.0	100.0	NO	
AA-1784115	AXIS Re SE																YES	
AA-3190913	Canopius Reins AG																YES	
AA-1120089	Catalina Worthing Ins Ltd (EXCES)	3			1	17	18	21	5	5	16	13		87.5	83.3	83.1	NO	
AA-1120089	Catalina Worthing Ins Ltd (EXCES)																YES	
AA-3191241	CATCo-Re Ltd	1,643						1,643			1,643						YES	
AA-1460018	Catlin Re Switzerland Ltd																YES	
AA-9240012	China Prop & Cas Reins Co Ltd																YES	
AA-9240020	China Reins Grp Corp																YES	
AA-1120810	Chubb European Grp SE																YES	
AA-1560196	Chubb Ins Co of Canada																YES	
AA-3190770	Chubb Tempest Reins Co Ltd	51						51			51						YES	
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)																YES	
AA-1320035	Colisee Re																YES	
AA-1120495	Dominion Ins Co Ltd	1				6	6	7			7	6		81.7	81.7	81.7	NO	
AA-3194130	Endurance Specialty Ins Ltd	132						132			132						YES	
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG	44						44			44						YES	
AA-3194101	Everest Reins Bermuda Ltd	10	16				16	26			26			59.8			YES	
00-0000000	Everest Reins Co (Ireland) DAC	36						36			36						YES	
AA-3770152	First Employers Ins Co SPC	87						87			87						YES	
AA-1580035	Fuji Fire and Marine Ins Co																YES	
AA-5340310	General Ins Corp of India																YES	
AA-1930285	General Re Australia Ltd	125						125			125						YES	
00-0000000	Global Core Ins SPC																YES	
00-0000000	Gold Shield Ins Intl Ltd																YES	
AA-3190060	Hannover Re (Bermuda) Ltd	302						302			302						YES	
AA-1440044	Hansa Foretag Forsakrings AB							1	1	1				76.1		68.2	YES	
AA-1120982	HCC International Ins Co																YES	
AA-1460080	Helvetia Schweizerische Versicherungs	695	38				38	732			732			5.1			YES	
AA-3190875	Hiscox Ins Co (Bermuda) Ltd	(11)						(11)			(11)						YES	
AA-8310008	HUMBOLDT RE LTD																YES	
AA-1120812	Ins Corp of Singapore (UK) Ltd																YES	
AA-3190463	IPCRE Ltd																YES	
AA-2230425	IRB Brasil Resseguros SA	198						198			198						YES	
AA-8310006	KELVIN RE LTD																YES	
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant																YES	
AA-5420050	Korean Reins Co	7,223	11			418	429	7,652			7,652	418		5.6	5.5	5.5	YES	418
AA-1780043	LIBERTY INTL INS CO LTD																YES	

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-1120855	Liberty Mut Ins Europe PLC (Liberty Re)																YES	
AA-1780047	London Life & Gen Reins Co DAC																YES	
AA-3160108	London Life and Cas (Barbados) Corp																YES	
AA-3191239	LUMEN RE LTD																YES	
AA-1460019	MS Amlin AG	67						67			67						YES	
00-0000000	MS Amlin PLC																YES	
AA-1340165	Munchener Ruckversicherungs-Gesellschaft	664						664			664						YES	
AA-1120011	Munich Reins Co UK Gen Branch																YES	
AA-1120950	Old Scottish Co Ltd																YES	
AA-5760006	Partner Re Asia Pte Ltd	100						100			100						YES	
AA-1780078	Partner Reins Europe SE	425						425			425						YES	
AA-3770398	Pillar Ins Ltd																YES	
AA-3190134	PMG Assurance Ltd	(10)						(10)			(10)						YES	
AA-3191298	Qatar Reins Co Ltd	1,104				6	6	1,110			1,110	6		0.6	0.6	0.6	YES	6
AA-1120481	QBE Ins (Europe) Ltd					17	17	17			17	17		100.0	100.0	100.0	NO	
AA-1120925	R&Q Ludgate No 1 Ltd																YES	
AA-1340004	R&V Versicherung AG	894	26	78		17	122	1,016			1,016	17		12.0	1.7	1.7	YES	17
00-0000000	RCI Ltd																YES	
00-0000000	Regional Insurance Company Limited																YES	
AA-1120583	RenaissanceRe (UK) Limited	(5)						(5)			(5)						YES	
AA-1460023	RenaissanceRe Europe AG	162						162			162						YES	
AA-3191238	RenaissanceRe Specialty US Ltd	2,403		120			120	2,523			2,523			4.8			YES	
AA-1120242	Riverstone Ins Ltd (Brit UK)																YES	
AA-1121275	Royal & Sun Alliance Ins Plc					(102)	(102)	(102)			(102)			100.0		100.0	YES	
AA-1320031	SCOR Global P&C SE	37						37			37						YES	
AA-1320031	SCOR Global P&C SE																YES	
AA-3191321	Sirius Bermuda Ins Co Ltd	(61)						(61)			(61)						YES	
AA-1440076	Sirius Intl Ins Corp																YES	
AA-1580110	Sompo Japan Nipponkoa Ins Inc	3						3			3						YES	
AA-1580110	Sompo Japan Nipponkoa Ins Inc																YES	
AA-1121360	Sovereign Marine & General Ins Co Ltd	2				56	56	58			58	56		97.1	97.1	97.1	NO	
AA-1370021	Swiss Re Europe SA	434				23	23	458			458	23		5.1	5.1	5.1	YES	23
AA-1460146	SWISS REINS CO	67						67			67						YES	
AA-5324100	Taiping Reins Co Ltd													47.8		0.0	YES	
AA-1580080	Taisei Fire and Marine Ins Co Ltd	1						1			1						YES	
00-0000000	Talbot Underwriting (Captive)																YES	
AA-1121575	Tenecom Ltd																YES	
AA-1580095	TOA Reins Co Ltd (The)																YES	
AA-3160056	Transatlantic Ins Co Ltd																YES	
AA-1340225	Transatlantische Beteiligungs AG																YES	
AA-1120159	TransRe London Ltd																YES	
AA-5760040	Union (2009) Ltd					7	7	8			8	7		97.2	97.2	97.2	NO	
AA-1460006	Validus Reins (Switzerland) Ltd																YES	
AA-2830009	WESTERN INS CO INC	2						2			2						YES	
AA-3191315	XL Bermuda Ltd	(12)						(12)			(12)						YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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											
		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-1121547	XL Ins Co SE																YES	
AA-1780072	XL Re Europe SE	144				17	17	162			162	17		10.8	10.8	10.8	YES	17
AA-3190759	XL Re Latin America Ltd	110						110			110						YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		20,572	92	199	1	392	684	21,256	6	6	21,250	618		3.2	2.9	1.8	XXX	483
00-0000000	Amerind Re																YES	
AA-8310002	White Rock Ins Co PCC Ltd Cell SWR14029	316						316			316						YES	
2799999. Total Unauthorized - Protected Cells		316						316			316						XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		13,488	92	199	1	738	1,030	14,518	6	6	14,512	964		7.1	6.6	5.1	XXX	483
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
CR-3194128	ALLIED WORLD ASSURANCE CO LTD	18						19			19			2.0			YES	
CR-3194126	ARCH REINS LTD	7						7			7			6.3			YES	
CR-3194122	DAVINCI REINS LTD													100.0		100.0	YES	
CR-3194101	EVEREST REINS BERMUDA LTD	1,231						1,231			1,231						YES	
CR-1340125	HANNOVER RUECK SE	4,676	152	170		347	669	5,345			5,345	347		12.5	6.5	6.5	YES	347
CR-3190875	HISCOX INS CO (BERMUDA) LTD	44						44			44						YES	
CR-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	2,068						2,068			2,068						YES	
CR-3190339	RENAISSANCE REINS LTD	853						853			853						YES	
CR-1460023	RENAISSANCERE EUROPE AG	5						5			5						YES	
CR-1460146	SWISS REINS CO																YES	
CR-1120159	TRANSRE LONDON LTD																YES	
CR-3191315	XL BERMUDA LTD	1	9				9	10			10			87.6			YES	
4099999. Total Certified - Other Non-U.S. Insurers		8,904	162	170		347	679	9,582			9,582	347		7.1	3.6	3.6	XXX	347
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		8,904	162	170		347	679	9,582			9,582	347		7.1	3.6	3.6	XXX	347
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)		148,730	872	1,170	454	1,275	3,771	152,500	98	6	152,403	1,955		2.5	1.3	0.8	XXX	978
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)		316						316			316						XXX	
9999999 Totals		149,045	872	1,170	454	1,275	3,771	152,816	98	6	152,718	1,955		2.5	1.3	0.8	XXX	978

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		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)
63-0866690	Berkley Casualty Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-1432586	Berkley Regional Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45-0397186	Great Divide Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-1169435	Midwest Employers Cas Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451	StarNet Ins 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	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120103	Lloyds Synd #1967	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	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	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	XXX
95-2371728	ACE American Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0237820	ACE Prop & Cas Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1366075	Allianz Life Ins Co of N Amer	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6078058	Allianz Re America Inc (SanFranRe)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1182357	Allied World Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954	American Agricultural Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-2048110	American Alt Ins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-0484030	American Natl Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145825	American United Life Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829210	Amerisure Mut Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	Arch Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1390273	Argonaut Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
84-0583213	ASCOT Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2344200	Aspen Amer Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2668999	Atlanta Intl Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1338397	AXIS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766	Axis Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2656602	BEAZLEY INS CO INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0397420	Canada Life Assur Co USB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3291862	Chubb Indem Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2994662	Coliseum Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303370	Connecticut Gen Life Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545	Continental Cas Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5010440	Continental Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898	Dorinco Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050	Employers Ins of Wausau	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980	Employers Mut Cas Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	Everest Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605	Factory Mut Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14-1415410	Farm Family Cas Ins Co	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 Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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	
		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 Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3046577	Fidelity & Deposit Co of MD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038	Finial Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1867050	First Allmerica Fin Life Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	General Reins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1958482	General Star Natl Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5617450	Generali US Branch	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
54-0283385	Genworth Life & Annuity Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-1479095	Greenwich Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383750	Hartford Fire Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0384680	Hartford Steam Boil Inspec & Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939	Houston Cas Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970	Insurance Co of North Amer	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
01-0233346	John Hancock Life Ins Co (USA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470	Liberty Mut Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2023242	Lincoln Gen Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3347420	Mapfre Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	MARKEL GLOBAL REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3101262	Markel Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2482364	Metromile Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3818012	Mitsui Sumitomo Ins Co of Amer	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3467153	Mitsui Sumitomo Ins USA Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0855585	Motors Ins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	Munich Reins Amer Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0493340	Nassau Life Ins Co (Phoenix Life)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0865250	National Cas Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979	National Ind Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2816775	National Specialty Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177110	NATIONWIDE MUT FIRE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100	Nationwide Mut Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1053492	New England Reins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	Odyssey Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0410420	Old Republic Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	Partner Reins Co Of The US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373	PartnerRe Ins Co Of NY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1642962	Pennsylvania Manufacturers Asn Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1620930	Philadelphia Reins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3030511	Praetorian Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0204450	Providence Washington Ins Co	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
23-1641984	QBE Reins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414	R&Q Reins Co (NYIE)	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 Reinsurers)

		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)
41-0451140	Reliastar Life Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955	Renaissance Reins US Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-1235868	RGA Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16-0366830	RSUI Indemnity Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207	SCOR Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2941133	Seneca Ins Co Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0333950	Sentry Ins A Mut Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-2048400	Service American Ind Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499	Sirius America Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690	St Paul Fire & Marine Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1670124	Starr Indem & Liab Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0839705	Swiss Re Life & Health Amer Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535	Swiss Rein Amer Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098	TIG Ins Co (Clearwater)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2918573	TOA Reins Co of Amer	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666	Tokio Marine Amer Ins Co (TOKFM)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
30-0703280	Tokio Millennium Re AG USB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4423946	Transamerica Cas Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275	Transatlantic Rein Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	Travelers Ind Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063	Trenwick Amer Reins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0644327	United Fire & Cas Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190	United States Fire Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
01-0278678	Unum Life Ins Co of Amer	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
92-0040526	WESTCHESTER FIRE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045	Westport Ins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-0947200	Wilcac Life Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL Reins America Inc	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	XXX
AA-9991500	Illinois Mine Subsidence Fund	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	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-9991213	Massachusetts Fair Plan	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991421	Massachusetts Workers Comp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	Michigan Catastrophic Claims Assn	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992118	National 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
AA-9991139	North Carolina Reins Facility	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991443	TENNESSEE WORKERS COMP	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 COMP	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 Reinsurers)

		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)
41-1357750	Workers Compensation Reins Assn	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995000	American Accident Reins Grp I	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995001	American Accident Reins Grp II	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995050	Pinehurst Accident Reins Grp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992202	US Small Business Administration	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1199999. Total Authorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	Aspen Bermuda Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337	Aspen Ins UK Ltd	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-1120355	CX Reins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194122	DaVinci Reins Ltd	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-3190871	Lancashire Ins Co Ltd	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-1126033	Lloyds Synd #0033	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006	Lloyds Synd #0190	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382	Lloyds Synd #0382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435	Lloyds Synd #0435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126457	Lloyds Synd #0457	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510	Lloyds Synd #0510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566	Lloyds Synd #0566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126570	Lloyds Synd #0570	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000	Lloyds Synd #0605	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609	Lloyds Synd #0609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623	Lloyds Synd #0623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000	Lloyds Synd #0683	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126727	Lloyds Synd #0727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780	Lloyds Synd #0780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958	Lloyds Synd #0958	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127036	Lloyds Synd #1036	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084	Lloyds Synd #1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183	Lloyds Synd #1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127206	Lloyds Synd #1206	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127209	Lloyds Synd #1209	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127218	Lloyds Synd #1218	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127225	Lloyds Synd #1225	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085	Lloyds Synd #1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414	Lloyds Synd #1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102	Lloyds Synd #1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120156	Lloyds Synd #1686	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120157	Lloyds Synd #1729	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 Reinsurers)

		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 Synd #1856	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127861	Lloyds Synd #1861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120096	Lloyds Synd #1880	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120109	Lloyds Synd #1882	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083	Lloyds Synd #1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120124	Lloyds Synd #1945	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084	Lloyds Synd #1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120106	Lloyds Synd #1969	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000	Lloyds Synd #2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001	Lloyds Synd #2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003	Lloyds Synd #2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071	Lloyds Synd #2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010	Lloyds Synd #2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120104	Lloyds Synd #2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158	Lloyds Synd #2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120114	Lloyds Synd #2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003	Lloyds Synd #2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120164	Lloyds Synd #2088	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128121	Lloyds Synd #2121	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120112	Lloyds Synd #2232	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120097	Lloyds Synd #2468	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128488	Lloyds Synd #2488	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623	Lloyds Synd #2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	Lloyds Synd #2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120179	Lloyds Synd #2988	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000	Lloyds Synd #2999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	Lloyds Synd #3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120082	Lloyds Synd #3010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129210	Lloyds Synd #3210	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120113	Lloyds Synd #3334	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120055	Lloyds Synd #3623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120098	Lloyds Synd #3624	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120116	Lloyds Synd #3902	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075	Lloyds Synd #4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120086	Lloyds Synd #4141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120067	Lloyds Synd #4242	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004	Lloyds Synd #4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006	Lloyds Synd #4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120090	Lloyds Synd #4711	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126003	Lloyds Synd #5000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120080	Lloyds Synd #5151	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120163	Lloyds Synd #5678	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 Reinsurers)

		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-1120181	Lloyds Synd #5886	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840000	Mapfre Re Co De Reaseguros SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829	MARKEL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425	Markel Intl Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	Partner Reins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	Renaissance Reins Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121270	River Thames Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120962	SPRE Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870	Validus Reins Ltd	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	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190999	East Isles Reins Ltd - Cell EC03	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190117	Queens Isl Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Berkley Intl Fianzas Mex SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Berkley Intl Seguros Mex SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1490003	WR Berkley Europe AG	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	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	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	XXX
20-4127930	84 Indemnity Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-1087220	Alabama Trucking Assoc WC Fund	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0262164	Alfa Mut Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
71-6149993	Arkansas Self-Insurance Trust	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
71-6152468	Arkansas Trucking Assoc Self-Insds Fund	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0855365	Associated Gen Cont Self-Insd Fund	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
81-4762330	Crossroads Health Services Reciprocal	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2153760	Excalibur Reins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
20-8249009	HOUSTON SPECIALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Jude Assurance Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-1728812	Mission Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2488300	National Amer Ins Co of CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-6109222	Rochdale Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2959091	United Americas Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0349547	US Intl Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1029440	Villanova Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-6197137	WorkersFirst CompFund	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	XXX
AA-3190906	Aeolus Re 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 Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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	
		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-1930055	AIG Australia Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580015	Aioi Nissay Dowa Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344102	Allianz Global Corp & Specialty SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1464104	Allianz Risk Transfer	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340026	Allianz SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128	Allied World Assurance Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560118	Arch Ins Canada Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120053	Arch Ins Co (Europe) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780091	Arch Reins Europe Underwriting DAC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	Arch Reins Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190932	Argo Re Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360015	Assicurazioni Gen SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
98-0444855	Assurex Global Reins LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930029	Australian Reins Pool Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560390	Aviva Ins Co of Canada (Toronto General)	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-1784115	AXIS Re SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190913	Canopius Reins AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120089	Catalina Worthing Ins Ltd (EXCES)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120089	Catalina Worthing Ins Ltd (EXCES)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191241	CATCo-Re Ltd	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-9240012	China Prop & Cas Reins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240020	China Reins Grp Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120810	Chubb European Grp SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560196	Chubb Ins Co of Canada	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770	Chubb Tempest Reins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)	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-1120495	Dominion Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130	Endurance Specialty Ins Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194101	Everest Reins Bermuda Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Everest Reins Co (Ireland) DAC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770152	First Employers Ins Co SPC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580035	Fuji Fire and Marine Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5340310	General Ins Corp of India	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930285	General Re Australia Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Global Core Ins SPC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Gold Shield Ins Intl Ltd	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-1440044	Hansa Foretag Forsakrings AB	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 Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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	
		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-1120982	HCC International Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460080	Helvetia Schweizerische Versicherungs	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875	Hiscox Ins Co (Bermuda) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310008	HUMBOLDT RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120812	Ins Corp of Singapore (UK) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190463	IPCRE Ltd	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-8310006	KELVIN RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050	Korean Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780043	LIBERTY INTL INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120855	Liberty Mut Ins Europe PLC (Liberty Re)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780047	London Life & Gen Reins Co DAC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160108	London Life and Cas (Barbados) Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239	LUMEN RE 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
00-0000000	MS Amlin PLC	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-1120011	Munich Reins Co UK Gen Branch	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120950	Old Scottish Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760006	Partner Re Asia Pte Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078	Partner Reins Europe SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770398	Pillar Ins Ltd	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-3191298	Qatar Reins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481	QBE Ins (Europe) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120925	R&Q Ludgate No 1 Ltd	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
00-0000000	RCI Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Regional Insurance Company Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120583	RenaissanceRe (UK) Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460023	RenaissanceRe Europe AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191238	RenaissanceRe Specialty US Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120242	Riverstone Ins Ltd (Brit UK)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121275	Royal & Sun Alliance Ins Plc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320031	SCOR Global P&C SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320031	SCOR Global P&C SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191321	Sirius Bermuda Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440076	Sirius Intl Ins Corp	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110	Sompo Japan Nipponkoa Ins Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110	Sompo Japan Nipponkoa Ins Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121360	Sovereign Marine & General Ins Co 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 Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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	
		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-1370021	Swiss Re Europe SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460146	SWISS REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5324100	Taiping Reins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580080	Taisei Fire and Marine Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Talbot Underwriting (Captive)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121575	Tenecom Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580095	TOA Reins Co Ltd (The)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160056	Transatlantic Ins Co 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-1120159	TransRe London Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760040	Union (2009) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006	Validus Reins (Switzerland) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2830009	WESTERN INS CO INC	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-1121547	XL Ins Co 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-3190759	XL Re Latin America 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	XXX
00-0000000	Amerind Re	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310002	White Rock Ins Co PCC Ltd Cell SWR14029	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2799999. Total Unauthorized - Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
CR-3194128	ALLIED WORLD ASSURANCE CO LTD	4	10/01/2014	50.0		266	133	34.7	69.4		184	81					
CR-3194126	ARCH REINS LTD	3	10/01/2014	20.0		88	18	8.3	41.6		36	51					
CR-3194122	DAVINCI REINS LTD	4	10/31/2018	50.0		1,595	798	50.0	100.0		1,595						
CR-3194101	EVEREST REINS BERMUDA LTD	3	10/01/2014	20.0		14,153	2,831	52.0	100.0		14,153						
CR-1340125	HANNOVER RUECK SE	2	10/01/2014	10.0		101,364	10,136	22.9	100.0		101,364		69				69
CR-3190875	HISCOX INS CO (BERMUDA) LTD	3	01/01/2017	20.0		572	114	13.5	67.3		385	187					
CR-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	2	10/01/2014	10.0		43,905	4,390	11.1	100.0		43,905						
CR-3190339	RENAISSANCE REINS LTD	3	10/31/2018	20.0		9,035	1,807	20.1	100.0		9,035						
CR-1460023	RENAISSANCERE EUROPE AG	3	04/01/2015	20.0		(199)	(40)										
CR-1460146	SWISS REINS CO	2	01/01/2018	10.0		(40)	(4)										
CR-1120159	TRANSRE LONDON LTD	3	01/01/2016	20.0		8	2					8					
CR-3191315	XL BERMUDA LTD	3	01/01/2019	20.0		1,492	298	55.3	100.0		1,492						
4099999. Total Certified - Other Non-U.S. Insurers				XXX		172,240	20,483	XXX	XXX		172,151	328	69				69
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX		172,240	20,483	XXX	XXX		172,151	328	69				69

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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	
		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)
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)				XXX		172,240	20,483	XXX	XXX		172,151	328	69				69
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)				XXX				XXX	XXX								
9999999 Totals				XXX		172,240	20,483	XXX	XXX		172,151	328	69				69

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 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 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)
63-0866690	Berkley Casualty Company		XXX	XXX				XXX	XXX	
43-1432586	Berkley Regional Ins Co		XXX	XXX				XXX	XXX	
45-0397186	Great Divide Ins Co		XXX	XXX				XXX	XXX	
31-1169435	Midwest Employers Cas Co		XXX	XXX				XXX	XXX	
22-3590451	StarNet Ins Co		XXX	XXX				XXX	XXX	
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling			XXX	XXX				XXX	XXX	
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
AA-1120103	Lloyds Synd #1967		XXX	XXX				XXX	XXX	
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
95-2371728	ACE American Ins Co		XXX	XXX				XXX	XXX	
06-0237820	ACE Prop & Cas Ins Co		XXX	XXX				XXX	XXX	
41-1366075	Allianz Life Ins Co of N Amer		XXX	XXX				XXX	XXX	
94-6078058	Allianz Re America Inc (SanFranRe)		XXX	XXX				XXX	XXX	
06-1182357	Allied World Ins Co		XXX	XXX				XXX	XXX	
36-2661954	American Agricultural Ins Co		XXX	XXX				XXX	XXX	
52-2048110	American Alt Ins Corp		XXX	XXX				XXX	XXX	
74-0484030	American Natl Ins Co	1	XXX	XXX		229	229	XXX	XXX	229
35-0145825	American United Life Ins Co		XXX	XXX				XXX	XXX	
38-0829210	Amerisure Mut Ins Co		XXX	XXX				XXX	XXX	
06-1430254	Arch Reins Co		XXX	XXX				XXX	XXX	
94-1390273	Argonaut Ins Co		XXX	XXX				XXX	XXX	
84-0583213	ASCOT Ins Co		XXX	XXX				XXX	XXX	
75-2344200	Aspen Amer Ins Co		XXX	XXX				XXX	XXX	
13-2668999	Atlanta Intl Ins Co		XXX	XXX				XXX	XXX	
39-1338397	AXIS INS CO		XXX	XXX				XXX	XXX	
51-0434766	Axis Reins Co		XXX	XXX				XXX	XXX	
04-2656602	BEAZLEY INS CO INC		XXX	XXX				XXX	XXX	
38-0397420	Canada Life Assur Co USB		XXX	XXX				XXX	XXX	
22-3291862	Chubb Indem Ins Co		XXX	XXX				XXX	XXX	
36-2994662	Coliseum Reins Co		XXX	XXX				XXX	XXX	
06-0303370	Connecticut Gen Life Ins Co		XXX	XXX				XXX	XXX	
36-2114545	Continental Cas Co		XXX	XXX				XXX	XXX	
13-5010440	Continental Ins Co	4	XXX	XXX	4		4	XXX	XXX	4
38-2145898	Dorinco Reins Co		XXX	XXX				XXX	XXX	
39-0264050	Employers Ins of Wausau		XXX	XXX				XXX	XXX	
42-0234980	Employers Mut Cas Co		XXX	XXX				XXX	XXX	
22-2005057	Everest Reins Co	1	XXX	XXX	1		1	XXX	XXX	1
05-0316605	Factory Mut Ins Co	1	XXX	XXX	1		1	XXX	XXX	1
14-1415410	Farm Family Cas Ins Co		XXX	XXX				XXX	XXX	

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 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 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 Co		XXX	XXX				XXX	XXX	
13-3046577	Fidelity & Deposit Co of MD		XXX	XXX				XXX	XXX	
06-1325038	Finial Reins Co		XXX	XXX				XXX	XXX	
04-1867050	First Allmerica Fin Life Ins Co		XXX	XXX				XXX	XXX	
13-2673100	General Reins Corp		XXX	XXX				XXX	XXX	
13-1958482	General Star Natl Ins Co	1	XXX	XXX	1		1	XXX	XXX	1
13-5617450	Generali US Branch		XXX	XXX				XXX	XXX	
54-0283385	Genworth Life & Annuity Ins Co		XXX	XXX				XXX	XXX	
95-1479095	Greenwich Ins Co		XXX	XXX				XXX	XXX	
06-0383750	Hartford Fire Ins Co		XXX	XXX				XXX	XXX	
06-0384680	Hartford Steam Boil Inspec & Ins Co		XXX	XXX				XXX	XXX	
74-2195939	Houston Cas Co		XXX	XXX				XXX	XXX	
23-0723970	Insurance Co of North Amer		XXX	XXX				XXX	XXX	
01-0233346	John Hancock Life Ins Co (USA)		XXX	XXX				XXX	XXX	
04-1543470	Liberty Mut Ins Co		XXX	XXX				XXX	XXX	
23-2023242	Lincoln Gen Ins Co		XXX	XXX				XXX	XXX	
36-3347420	Mapfre Ins Co		XXX	XXX				XXX	XXX	
06-1481194	MARKEL GLOBAL REINS CO		XXX	XXX				XXX	XXX	
36-3101262	Markel Ins Co		XXX	XXX				XXX	XXX	
04-2482364	Metromile Ins Co		XXX	XXX				XXX	XXX	
22-3818012	Mitsui Sumitomo Ins Co of Amer		XXX	XXX				XXX	XXX	
13-3467153	Mitsui Sumitomo Ins USA Inc		XXX	XXX				XXX	XXX	
38-0855585	Motors Ins Corp		XXX	XXX		69	69	XXX	XXX	69
13-4924125	Munich Reins Amer Inc		XXX	XXX				XXX	XXX	
06-0493340	Nassau Life Ins Co (Phoenix Life)		XXX	XXX				XXX	XXX	
38-0865250	National Cas Co		XXX	XXX		18	18	XXX	XXX	18
47-0355979	National Ind Co		XXX	XXX				XXX	XXX	
75-2816775	National Specialty Ins Co		XXX	XXX				XXX	XXX	
31-4177110	NATIONWIDE MUT FIRE INS CO		XXX	XXX				XXX	XXX	
31-4177100	Nationwide Mut Ins Co		XXX	XXX				XXX	XXX	
06-1053492	New England Reins Corp		XXX	XXX				XXX	XXX	
47-0698507	Odyssey Reins Co	1	XXX	XXX	1		1	XXX	XXX	1
25-0410420	Old Republic Ins Co		XXX	XXX				XXX	XXX	
13-3031176	Partner Reins Co Of The US		XXX	XXX				XXX	XXX	
13-3531373	PartnerRe Ins Co Of NY		XXX	XXX				XXX	XXX	
23-1642962	Pennsylvania Manufacturers Asn Ins Co		XXX	XXX				XXX	XXX	
23-1620930	Philadelphia Reins Corp		XXX	XXX				XXX	XXX	
36-3030511	Praetorian Ins Co		XXX	XXX				XXX	XXX	
05-0204450	Providence Washington Ins Co		XXX	XXX				XXX	XXX	
22-2311816	QBE Ins Corp		XXX	XXX				XXX	XXX	
23-1641984	QBE Reins Corp		XXX	XXX				XXX	XXX	
23-1740414	R&Q Reins Co (NYIE)		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		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)	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%])	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 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)
41-0451140	Reliastar Life Ins Co		XXX	XXX				XXX	XXX	
52-1952955	Renaissance Reins US Inc		XXX	XXX				XXX	XXX	
43-1235868	RGA Reins Co		XXX	XXX				XXX	XXX	
16-0366830	RSUI Indemnity Co		XXX	XXX				XXX	XXX	
75-1444207	SCOR Reins Co	3	XXX	XXX	3		3	XXX	XXX	3
13-2941133	Seneca Ins Co Inc		XXX	XXX				XXX	XXX	
39-0333950	Sentry Ins A Mut Co		XXX	XXX				XXX	XXX	
59-2048400	Service American Ind Co		XXX	XXX				XXX	XXX	
13-2997499	Sirius America Ins Co	8	XXX	XXX	8		8	XXX	XXX	8
41-0406690	St Paul Fire & Marine Ins Co		XXX	XXX				XXX	XXX	
75-1670124	Starr Indem & Liab Co		XXX	XXX				XXX	XXX	
06-0839705	Swiss Re Life & Health Amer Inc		XXX	XXX				XXX	XXX	
13-1675535	Swiss Rein Amer Corp		XXX	XXX				XXX	XXX	
94-1517098	TIG Ins Co (Clearwater)		XXX	XXX				XXX	XXX	
13-2918573	TOA Reins Co of Amer		XXX	XXX				XXX	XXX	
13-4032666	Tokio Marine Amer Ins Co (TOKFM)		XXX	XXX				XXX	XXX	
30-0703280	Tokio Millennium Re AG USB		XXX	XXX				XXX	XXX	
31-4423946	Transamerica Cas Ins Co		XXX	XXX				XXX	XXX	
13-5616275	Transatlantic Rein Co		XXX	XXX				XXX	XXX	
06-0566050	Travelers Ind Co		XXX	XXX				XXX	XXX	
06-1117063	Trenwick Amer Reins Corp		XXX	XXX				XXX	XXX	
42-0644327	United Fire & Cas Co		XXX	XXX				XXX	XXX	
13-5459190	United States Fire Ins Co		XXX	XXX				XXX	XXX	
01-0278678	Unum Life Ins Co of Amer		XXX	XXX				XXX	XXX	
92-0040526	WESTCHESTER FIRE INS CO		XXX	XXX				XXX	XXX	
48-0921045	Westport Ins Corp		XXX	XXX				XXX	XXX	
36-0947200	Wilcac Life Ins Co		XXX	XXX				XXX	XXX	
13-1290712	XL Reins America Inc		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		22	XXX	XXX	21	316	337	XXX	XXX	337
AA-9991500	Illinois Mine Subsidence Fund		XXX	XXX				XXX	XXX	
AA-9991501	Indiana Mine Subsidence Fund		XXX	XXX				XXX	XXX	
AA-9991414	INDIANA WORKERS COMP		XXX	XXX				XXX	XXX	
AA-9991502	Kentucky Mine Subsidence Fund		XXX	XXX				XXX	XXX	
AA-9991213	Massachusetts Fair Plan		XXX	XXX				XXX	XXX	
AA-9991421	Massachusetts Workers Comp		XXX	XXX				XXX	XXX	
AA-9991159	Michigan Catastrophic Claims Assn		XXX	XXX				XXX	XXX	
AA-9992118	National Workers Comp Reins Pool		XXX	XXX				XXX	XXX	
AA-9991220	New York Fair Plan		XXX	XXX				XXX	XXX	
AA-9991139	North Carolina Reins Facility		XXX	XXX				XXX	XXX	
AA-9991443	TENNESSEE WORKERS COMP		XXX	XXX				XXX	XXX	
AA-9991506	West Virginia Mine Subsidence Fund		XXX	XXX				XXX	XXX	
AA-9991450	WISCONSIN WORKERS COMP		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
		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 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)
41-1357750	Workers Compensation Reins Assn		XXX	XXX				XXX	XXX	
1099999. Total Authorized - Pools - Mandatory Pools			XXX	XXX				XXX	XXX	
AA-9995000	American Accident Reins Grp I		XXX	XXX				XXX	XXX	
AA-9995001	American Accident Reins Grp II		XXX	XXX				XXX	XXX	
AA-9995050	Pinehurst Accident Reins Grp		XXX	XXX				XXX	XXX	
AA-9992202	US Small Business Administration		XXX	XXX				XXX	XXX	
1199999. Total Authorized - Pools - Voluntary Pools			XXX	XXX				XXX	XXX	
AA-3194168	Aspen Bermuda Ltd		XXX	XXX				XXX	XXX	
AA-1120337	Aspen Ins UK Ltd		XXX	XXX				XXX	XXX	
AA-3194139	Axis Specialty Ltd		XXX	XXX				XXX	XXX	
AA-1120355	CX Reins Co Ltd	2	XXX	XXX		5	5	XXX	XXX	5
AA-3194122	DaVinci Reins Ltd		XXX	XXX				XXX	XXX	
AA-1340125	Hannover Ruck SE	7	XXX	XXX	7		7	XXX	XXX	7
AA-3190871	Lancashire Ins Co Ltd		XXX	XXX				XXX	XXX	
AA-1122000	Lloyds of London	1	XXX	XXX		326	326	XXX	XXX	326
AA-1126033	Lloyds Synd #0033		XXX	XXX				XXX	XXX	
AA-1126006	Lloyds Synd #0190		XXX	XXX				XXX	XXX	
AA-1126382	Lloyds Synd #0382		XXX	XXX				XXX	XXX	
AA-1126435	Lloyds Synd #0435		XXX	XXX				XXX	XXX	
AA-1126457	Lloyds Synd #0457		XXX	XXX				XXX	XXX	
AA-1126510	Lloyds Synd #0510		XXX	XXX				XXX	XXX	
AA-1126566	Lloyds Synd #0566		XXX	XXX				XXX	XXX	
AA-1126570	Lloyds Synd #0570		XXX	XXX				XXX	XXX	
AA-1122000	Lloyds Synd #0605		XXX	XXX				XXX	XXX	
AA-1126609	Lloyds Synd #0609		XXX	XXX				XXX	XXX	
AA-1126623	Lloyds Synd #0623		XXX	XXX				XXX	XXX	
AA-1123000	Lloyds Synd #0683		XXX	XXX				XXX	XXX	
AA-1126727	Lloyds Synd #0727		XXX	XXX				XXX	XXX	
AA-1126780	Lloyds Synd #0780		XXX	XXX				XXX	XXX	
AA-1126958	Lloyds Synd #0958		XXX	XXX				XXX	XXX	
AA-1127036	Lloyds Synd #1036		XXX	XXX				XXX	XXX	
AA-1127084	Lloyds Synd #1084		XXX	XXX				XXX	XXX	
AA-1127183	Lloyds Synd #1183	2	XXX	XXX	2		2	XXX	XXX	2
AA-1127206	Lloyds Synd #1206		XXX	XXX				XXX	XXX	
AA-1127209	Lloyds Synd #1209		XXX	XXX				XXX	XXX	
AA-1127218	Lloyds Synd #1218		XXX	XXX				XXX	XXX	
AA-1127225	Lloyds Synd #1225		XXX	XXX				XXX	XXX	
AA-1120085	Lloyds Synd #1274		XXX	XXX				XXX	XXX	
AA-1127414	Lloyds Synd #1414		XXX	XXX				XXX	XXX	
AA-1120102	Lloyds Synd #1458		XXX	XXX				XXX	XXX	
AA-1120156	Lloyds Synd #1686		XXX	XXX				XXX	XXX	

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 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 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-1120157	Lloyds Synd #1729		XXX	XXX				XXX	XXX	
AA-1123000	Lloyds Synd #1856		XXX	XXX				XXX	XXX	
AA-1127861	Lloyds Synd #1861		XXX	XXX				XXX	XXX	
AA-1120096	Lloyds Synd #1880		XXX	XXX				XXX	XXX	
AA-1120109	Lloyds Synd #1882		XXX	XXX				XXX	XXX	
AA-1120083	Lloyds Synd #1910		XXX	XXX				XXX	XXX	
AA-1120124	Lloyds Synd #1945		XXX	XXX				XXX	XXX	
AA-1120084	Lloyds Synd #1955		XXX	XXX				XXX	XXX	
AA-1120106	Lloyds Synd #1969		XXX	XXX				XXX	XXX	
AA-1123000	Lloyds Synd #2000		XXX	XXX				XXX	XXX	
AA-1128001	Lloyds Synd #2001		XXX	XXX				XXX	XXX	
AA-1128003	Lloyds Synd #2003	87	XXX	XXX		1,650	1,650	XXX	XXX	1,650
AA-1120071	Lloyds Synd #2007		XXX	XXX		12	12	XXX	XXX	12
AA-1128010	Lloyds Synd #2010	1	XXX	XXX		178	178	XXX	XXX	178
AA-1120104	Lloyds Synd #2012		XXX	XXX				XXX	XXX	
AA-1120158	Lloyds Synd #2014		XXX	XXX				XXX	XXX	
AA-1120114	Lloyds Synd #2015		XXX	XXX				XXX	XXX	
AA-1128003	Lloyds Synd #2020		XXX	XXX				XXX	XXX	
AA-1120164	Lloyds Synd #2088		XXX	XXX				XXX	XXX	
AA-1128121	Lloyds Synd #2121		XXX	XXX				XXX	XXX	
AA-1120112	Lloyds Synd #2232		XXX	XXX				XXX	XXX	
AA-1120097	Lloyds Synd #2468		XXX	XXX				XXX	XXX	
AA-1128488	Lloyds Synd #2488		XXX	XXX				XXX	XXX	
AA-1128623	Lloyds Synd #2623		XXX	XXX				XXX	XXX	
AA-1128987	Lloyds Synd #2987		XXX	XXX				XXX	XXX	
AA-1120179	Lloyds Synd #2988		XXX	XXX				XXX	XXX	
AA-1123000	Lloyds Synd #2999		XXX	XXX				XXX	XXX	
AA-1129000	Lloyds Synd #3000		XXX	XXX				XXX	XXX	
AA-1120082	Lloyds Synd #3010		XXX	XXX				XXX	XXX	
AA-1129210	Lloyds Synd #3210		XXX	XXX				XXX	XXX	
AA-1120113	Lloyds Synd #3334		XXX	XXX				XXX	XXX	
AA-1120055	Lloyds Synd #3623		XXX	XXX				XXX	XXX	
AA-1120098	Lloyds Synd #3624		XXX	XXX				XXX	XXX	
AA-1120116	Lloyds Synd #3902		XXX	XXX				XXX	XXX	
AA-1120075	Lloyds Synd #4020		XXX	XXX				XXX	XXX	
AA-1120086	Lloyds Synd #4141		XXX	XXX				XXX	XXX	
AA-1120067	Lloyds Synd #4242		XXX	XXX				XXX	XXX	
AA-1126004	Lloyds Synd #4444		XXX	XXX				XXX	XXX	
AA-1126006	Lloyds Synd #4472		XXX	XXX				XXX	XXX	
AA-1120090	Lloyds Synd #4711		XXX	XXX				XXX	XXX	
AA-1126003	Lloyds Synd #5000		XXX	XXX				XXX	XXX	
AA-1120080	Lloyds Synd #5151		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
		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 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-1120163	Lloyds Synd #5678		XXX	XXX				XXX	XXX	
AA-1120181	Lloyds Synd #5886		XXX	XXX				XXX	XXX	
AA-1840000	Mapfre Re Co De Reaseguros SA		XXX	XXX				XXX	XXX	
AA-3190829	MARKEL BERMUDA LTD		XXX	XXX				XXX	XXX	
AA-1121425	Markel Intl Ins Co Ltd		XXX	XXX				XXX	XXX	
AA-3190686	Partner Reins Co Ltd		XXX	XXX				XXX	XXX	
AA-3190339	Renaissance Reins Ltd		XXX	XXX				XXX	XXX	
AA-1121270	River Thames Ins Co Ltd	8	XXX	XXX		130	130	XXX	XXX	130
AA-1120962	SPRE Ltd		XXX	XXX				XXX	XXX	
AA-3190870	Validus Reins Ltd		XXX	XXX				XXX	XXX	
1299999. Total Authorized - Other Non-U.S. Insurers		107	XXX	XXX	9	2,300	2,309	XXX	XXX	2,309
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		129	XXX	XXX	30	2,617	2,646	XXX	XXX	2,646
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
AA-3190999	East Isles Reins Ltd - Cell EC03		63		XXX	XXX	XXX		XXX	
AA-3190117	Queens Isl Ins Co Ltd				XXX	XXX	XXX		XXX	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive			63		XXX	XXX	XXX		XXX	
00-0000000	Berkley Intl Fianzas Mex SA				XXX	XXX	XXX		XXX	
00-0000000	Berkley Intl Seguros Mex SA				XXX	XXX	XXX		XXX	
AA-1490003	WR Berkley Europe AG		177		XXX	XXX	XXX	177	XXX	177
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other			177		XXX	XXX	XXX	177	XXX	177
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)			240		XXX	XXX	XXX	177	XXX	177
2299999. Total Unauthorized - Affiliates			240		XXX	XXX	XXX	177	XXX	177
20-4127930	84 Indemnity Co				XXX	XXX	XXX		XXX	
63-1087220	Alabama Trucking Assoc WC Fund				XXX	XXX	XXX		XXX	
63-0262164	Alfa Mut Ins Co		1		XXX	XXX	XXX	1	XXX	1
71-6149993	Arkansas Self-Insurance Trust				XXX	XXX	XXX		XXX	
71-6152468	Arkansas Trucking Assoc Self-Insds Fund				XXX	XXX	XXX		XXX	
63-0855365	Associated Gen Cont Self-Insd Fund				XXX	XXX	XXX		XXX	
81-4762330	Crossroads Health Services Reciprocal				XXX	XXX	XXX		XXX	
23-2153760	Excalibur Reins Corp	69	341	69	XXX	XXX	XXX	366	XXX	366
20-8249009	HOUSTON SPECIALTY INS CO				XXX	XXX	XXX		XXX	
00-0000000	Jude Assurance Inc				XXX	XXX	XXX		XXX	
95-1728812	Mission Ins Co		214		XXX	XXX	XXX	214	XXX	214
95-2488300	National Amer Ins Co of CA		4		XXX	XXX	XXX	4	XXX	4
13-6109222	Rochdale Ins Co		65		XXX	XXX	XXX	65	XXX	65
13-2959091	United Americas Ins Co		8		XXX	XXX	XXX	8	XXX	8
02-0349547	US Intl Reins Co		43		XXX	XXX	XXX	43	XXX	43
04-1029440	Villanova Ins Co		237		XXX	XXX	XXX	237	XXX	237
52-6197137	WorkersFirst CompFund				XXX	XXX	XXX		XXX	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		69	914	69	XXX	XXX	XXX	938	XXX	938

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 Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	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)	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%])	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 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-3190906	Aeolus Re Ltd				XXX	XXX	XXX		XXX	
AA-1930055	AIG Australia Ltd		178		XXX	XXX	XXX	178	XXX	178
AA-1580015	Aioi Nissay Dowa Ins Co Ltd		3		XXX	XXX	XXX	3	XXX	3
AA-1344102	Allianz Global Corp & Specialty SE	1	3	1	XXX	XXX	XXX	4	XXX	4
AA-1464104	Allianz Risk Transfer				XXX	XXX	XXX		XXX	
AA-1340026	Allianz SE		5		XXX	XXX	XXX	5	XXX	5
AA-3194128	Allied World Assurance Co Ltd				XXX	XXX	XXX		XXX	
AA-1560118	Arch Ins Canada Ltd		12		XXX	XXX	XXX	6	XXX	6
AA-1120053	Arch Ins Co (Europe) Ltd		1		XXX	XXX	XXX	1	XXX	1
AA-1780091	Arch Reins Europe Underwriting DAC				XXX	XXX	XXX		XXX	
AA-3194126	Arch Reins Ltd		288		XXX	XXX	XXX	288	XXX	288
AA-3190932	Argo Re Ltd				XXX	XXX	XXX		XXX	
AA-1360015	Assicurazioni Gen SPA				XXX	XXX	XXX		XXX	
98-0444855	Assurex Global Reins LTD				XXX	XXX	XXX		XXX	
AA-1930029	Australian Reins Pool Corp		26		XXX	XXX	XXX	26	XXX	26
AA-1560390	Aviva Ins Co of Canada (Toronto General)		8		XXX	XXX	XXX	8	XXX	8
AA-1340055	AXA Versicherung AG	6	28	6	XXX	XXX	XXX	32	XXX	32
AA-1784115	AXIS Re SE				XXX	XXX	XXX		XXX	
AA-3190913	Canopius Reins AG				XXX	XXX	XXX		XXX	
AA-1120089	Catalina Worthing Ins Ltd (EXCES)	3		4	XXX	XXX	XXX	4	XXX	4
AA-1120089	Catalina Worthing Ins Ltd (EXCES)		30		XXX	XXX	XXX	30	XXX	30
AA-3191241	CATCo-Re Ltd				XXX	XXX	XXX		XXX	
AA-1460018	Catlin Re Switzerland Ltd		42		XXX	XXX	XXX	20	XXX	20
AA-9240012	China Prop & Cas Reins Co Ltd				XXX	XXX	XXX		XXX	
AA-9240020	China Reins Grp Corp		2		XXX	XXX	XXX		XXX	
AA-1120810	Chubb European Grp SE		23		XXX	XXX	XXX		XXX	
AA-1560196	Chubb Ins Co of Canada		69		XXX	XXX	XXX	69	XXX	69
AA-3190770	Chubb Tempest Reins Co Ltd				XXX	XXX	XXX		XXX	
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)		1		XXX	XXX	XXX	1	XXX	1
AA-1320035	Colisee Re		14		XXX	XXX	XXX	14	XXX	14
AA-1120495	Dominion Ins Co Ltd	1	8	1	XXX	XXX	XXX	8	XXX	8
AA-3194130	Endurance Specialty Ins Ltd		17		XXX	XXX	XXX	17	XXX	17
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-3194101	Everest Reins Bermuda Ltd				XXX	XXX	XXX		XXX	
00-0000000	Everest Reins Co (Ireland) DAC		105		XXX	XXX	XXX	105	XXX	105
AA-3770152	First Employers Ins Co SPC				XXX	XXX	XXX		XXX	
AA-1580035	Fuji Fire and Marine Ins Co		8		XXX	XXX	XXX	8	XXX	8
AA-5340310	General Ins Corp of India				XXX	XXX	XXX		XXX	
AA-1930285	General Re Australia Ltd		49		XXX	XXX	XXX	49	XXX	49
00-0000000	Global Core Ins SPC				XXX	XXX	XXX		XXX	
00-0000000	Gold Shield Ins Intl Ltd				XXX	XXX	XXX		XXX	
AA-3190060	Hannover Re (Bermuda) Ltd				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

			Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
		70	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 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-1440044	Hansa Foretag Forsakrings AB		3		XXX	XXX	XXX	3	XXX	3
AA-1120982	HCC International Ins Co				XXX	XXX	XXX		XXX	
AA-1460080	Helvetia Schweizerische Versicherungs				XXX	XXX	XXX		XXX	
AA-3190875	Hiscox Ins Co (Bermuda) Ltd				XXX	XXX	XXX		XXX	
AA-8310008	HUMBOLDT RE LTD				XXX	XXX	XXX		XXX	
AA-1120812	Ins Corp of Singapore (UK) Ltd		1		XXX	XXX	XXX	1	XXX	1
AA-3190463	IPCRE Ltd				XXX	XXX	XXX		XXX	
AA-2230425	IRB Brasil Resseguros SA		371		XXX	XXX	XXX	371	XXX	371
AA-8310006	KELVIN RE LTD				XXX	XXX	XXX		XXX	
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant		16		XXX	XXX	XXX	16	XXX	16
AA-5420050	Korean Reins Co	84	1,951	84	XXX	XXX	XXX	2,035	XXX	2,035
AA-1780043	LIBERTY INTL INS CO LTD		68		XXX	XXX	XXX	68	XXX	68
AA-1120855	Liberty Mut Ins Europe PLC (Liberty Re)				XXX	XXX	XXX		XXX	
AA-1780047	London Life & Gen Reins Co DAC		7		XXX	XXX	XXX		XXX	
AA-3160108	London Life and Cas (Barbados) Corp				XXX	XXX	XXX		XXX	
AA-3191239	LUMEN RE LTD				XXX	XXX	XXX		XXX	
AA-1460019	MS Amlin AG				XXX	XXX	XXX		XXX	
00-0000000	MS Amlin PLC		1		XXX	XXX	XXX	1	XXX	1
AA-1340165	Munchener Ruckversicherungs-Gesellschaft				XXX	XXX	XXX		XXX	
AA-1120011	Munich Reins Co UK Gen Branch		3		XXX	XXX	XXX	3	XXX	3
AA-1120950	Old Scottish Co Ltd				XXX	XXX	XXX		XXX	
AA-5760006	Partner Re Asia Pte Ltd				XXX	XXX	XXX		XXX	
AA-1780078	Partner Reins Europe SE				XXX	XXX	XXX		XXX	
AA-3770398	Pillar Ins Ltd				XXX	XXX	XXX		XXX	
AA-3190134	PMG Assurance Ltd				XXX	XXX	XXX		XXX	
AA-3191298	Qatar Reins Co Ltd	1		1	XXX	XXX	XXX	1	XXX	1
AA-1120481	QBE Ins (Europe) Ltd	3	4	3	XXX	XXX	XXX	7	XXX	7
AA-1120925	R&Q Ludgate No 1 Ltd		3		XXX	XXX	XXX	3	XXX	3
AA-1340004	R&V Versicherung AG	3		3	XXX	XXX	XXX	3	XXX	3
00-0000000	RCI Ltd				XXX	XXX	XXX		XXX	
00-0000000	Regional Insurance Company Limited				XXX	XXX	XXX		XXX	
AA-1120583	RenaissanceRe (UK) Limited				XXX	XXX	XXX		XXX	
AA-1460023	RenaissanceRe Europe AG				XXX	XXX	XXX		XXX	
AA-3191238	RenaissanceRe Specialty US Ltd				XXX	XXX	XXX		XXX	
AA-1120242	Riverstone Ins Ltd (Brit UK)				XXX	XXX	XXX		XXX	
AA-1121275	Royal & Sun Alliance Ins Plc				XXX	XXX	XXX		XXX	
AA-1320031	SCOR Global P&C SE				XXX	XXX	XXX		XXX	
AA-1320031	SCOR Global P&C SE				XXX	XXX	XXX		XXX	
AA-3191321	Sirius Bermuda Ins Co Ltd				XXX	XXX	XXX		XXX	
AA-1440076	Sirius Intl Ins Corp		9		XXX	XXX	XXX	9	XXX	9
AA-1580110	Sompo Japan Nipponkoa Ins Inc		8		XXX	XXX	XXX	8	XXX	8
AA-1580110	Sompo Japan Nipponkoa Ins Inc				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
		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 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-1121360	Sovereign Marine & General Ins Co Ltd	11	58	11	XXX	XXX	XXX	58	XXX	58
AA-1370021	Swiss Re Europe SA	5		5	XXX	XXX	XXX	5	XXX	5
AA-1460146	SWISS REINS CO		324		XXX	XXX	XXX	324	XXX	324
AA-5324100	Taiping Reins Co Ltd				XXX	XXX	XXX		XXX	
AA-1580080	Taisei Fire and Marine Ins Co Ltd		1		XXX	XXX	XXX	1	XXX	1
00-0000000	Talbot Underwriting (Captive)				XXX	XXX	XXX		XXX	
AA-1121575	Tenecom Ltd		2		XXX	XXX	XXX	2	XXX	2
AA-1580095	TOA Reins Co Ltd (The)				XXX	XXX	XXX		XXX	
AA-3160056	Transatlantic Ins Co Ltd				XXX	XXX	XXX		XXX	
AA-1340225	Transatlantische Beteiligungs AG		2		XXX	XXX	XXX	2	XXX	2
AA-1120159	TransRe London Ltd				XXX	XXX	XXX		XXX	
AA-5760040	Union (2009) Ltd	1	8	1	XXX	XXX	XXX	8	XXX	8
AA-1460006	Validus Reins (Switzerland) Ltd				XXX	XXX	XXX		XXX	
AA-2830009	WESTERN INS CO INC				XXX	XXX	XXX		XXX	
AA-3191315	XL Bermuda Ltd		445		XXX	XXX	XXX	445	XXX	445
AA-1121547	XL Ins Co SE		4		XXX	XXX	XXX	4	XXX	4
AA-1780072	XL Re Europe SE	3		3	XXX	XXX	XXX	3	XXX	3
AA-3190759	XL Re Latin America Ltd				XXX	XXX	XXX		XXX	
2699999. Total Unauthorized - Other Non-U.S. Insurers		124	4,211	125	XXX	XXX	XXX	4,259	XXX	4,259
00-0000000	Amerind Re				XXX	XXX	XXX		XXX	
AA-8310002	White Rock Ins Co PCC Ltd Cell SWR14029				XXX	XXX	XXX		XXX	
2799999. Total Unauthorized - Protected Cells					XXX	XXX	XXX		XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		193	5,365	194	XXX	XXX	XXX	5,375	XXX	5,375
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194128	ALLIED WORLD ASSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81	81
CR-3194126	ARCH REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	51
CR-3194122	DAVINCI REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194101	EVEREST REINS BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69	69
CR-3190875	HISCOX INS CO (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187	187
CR-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190339	RENAISSANCE REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1460023	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1460146	SWISS REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1120159	TRANSRE LONDON LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8
CR-3191315	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX	397	397

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		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)	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%])	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 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)
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	397	397
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)		322	5,365	194	30	2,617	2,646	5,375	397	8,418
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)										
9999999 Totals		322	5,365	194	30	2,617	2,646	5,375	397	8,418

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 Used in Col. 23 of Sch F Part 3	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	26009593	Bank of America	23
0002	3	21000089	Citibank, NA	4
0003	3	21000021	JP MORGAN CHASE	6,692
0004	1	43318092	First National Bank	160
0005	2	26005092	Bayerische Landesbank (Bayern LB)	568
0006	1	26007993	UBS AG	155
0007	3	21000089	Citibank, NA	3,814
0008	1	26009593	Bank of America	45
0009	1	111000753	Comerica Bank	1,515
0010	1	21000089	Citibank, NA	110
0011	1	21000089	CITIBANK	1,409
0012	1	26004307	Mizuho Corporate Bank Ltd	97
0013	3	121000248	Wells Fargo, NA	605
0014	1	111000753	Comerica Bank	1,469
0015	1	26009917	ANZ Banking Group Ltd	875
0016	1	26008073	Credit Agricole	556
0016	3	26008808	UniCredit Bank AG	2,068
0017	3	26009179	Credit Suisse	16,064
0018	3	21000089	Citibank, NA	148
0019	3	21000089	Citibank, NA	42,346
0019	1	26009917	ANZ Banking Group Ltd	4,332
0020	2	26002574	Barclays Bank PLC	211
0020	2	981390502	Lloyds Bank PLC	211
0020	2	26007728	National Australia Bank Limited	192
0020	2	26007689	BNP Paribas	172
0020	2	26008044	Commerzbank Aktiengesellschaft	172
0021	3	21000089	Citibank, NA	2,952
0021	1	26004307	Mizuho Corporate Bank Ltd	34
0022	1	26007728	National Australia Bank Ltd	760
0023	3	26009179	Credit Suisse	8,284
0023	1	71000288	Bank of Montreal	448
0024	1	21000018	Bank of New York Mellon	2,836
0025	1	26009632	Bank of Tokyo-Mitsubishi,Ltd	1
0026	1	21001088	HSBC Bank USA NA	15,242
0026	1	26009632	Bank of Tokyo-Mitsubishi	9,075
0027	3	21000089	CITIBANK, NA	5,321
0028	3	21000089	Citibank, NA	770
0029	3	21000089	Citibank, NA	5,271
0030	3	21000089	Citibank, NA	36,023
0031	1	26007689	BNP Paribas	1,762
0032	1	21000089	Citibank, NA	986
0033	1	26009593	Bank of America	4,109
0034	1	21001033	Deutsche Bank AG New York	2,529
0035	1	121000248	Wells Fargo, NA	1,034
0035	1	21000089	CITIBANK	586
0036	3	21000089	Citibank, NA	2,703
0037	1	21000089	Citibank, NA	92
0038	1	26009593	Bank of America	7

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 Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0039	2	26002574	Barclays Bank PLC	333
0039	2	21000089	Citibank, N.A.	333
0039	2	26008044	Commerzbank AG, New York Branch	200
0039	2	21001033	Deutsche Bank AG New York Branch	266
0039	2	21001088	HSBC Bank USA, N.A.	333
0039	2	21000021	JP Morgan Chase Bank, N.A.	200
0039	2	26015037	Lloyds Bank Corporate Markets PLC	266
0039	2	26004093	Royal Bank of Canada	200
0039	2	21000018	The Bank of New York Mellon	200
0039	2	121000248	Wells Fargo Bank, National Association	333
0039	3	121000248	Wells Fargo Bank, N.A.	4,696
0040	1	21000089	Citibank, NA	77
0041	3	21000089	CITIBANK, NA	3,829
0041	1	26007689	BNP Paribas	1,049
0042	1	21000089	Citibank, NA	10
0043	1	121000248	Wells Fargo, NA	826
Total				197,990

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.	Swiss Rein Amer Corp	45.000	13,786
2.	Munich Reins Amer Inc	45.000	12,407
3.	Partner Reins Co Of The US	45.000	11,029
4.	Transatlantic Rein Co	45.000	7,720
5.	AXIS Reins Co	45.000	4,963

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
6.	National Workers Comp Reins Pool	266,752	14,592	Yes [ ] No [X]
7.	Munich Reins Amer Inc	203,244	102,812	Yes [ ] No [X]
8.	Swiss Rein Amer Corp	185,958	81,328	Yes [ ] No [X]
9.	Partner Reins Co Of The US	163,134	96,442	Yes [ ] No [X]
10.	Hannover Ruck SE	128,796	85,532	Yes [ ] No [X]

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)	17,545,810,351		17,545,810,351
2.	Premiums and considerations (Line 15)	1,771,258,841		1,771,258,841
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	152,816,158	(109,408,968)	43,407,190
4.	Funds held by or deposited with reinsured companies (Line 16.2)	22,603,318		22,603,318
5.	Other assets	402,061,400		402,061,400
6.	Net amount recoverable from reinsurers		2,166,251,318	2,166,251,318
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	19,894,550,068	2,056,842,350	21,951,392,418
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	10,255,713,229	1,363,866,455	11,619,579,684
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	333,025,493		333,025,493
11.	Unearned premiums (Line 9)	2,815,352,773	496,596,841	3,311,949,614
12.	Advance premiums (Line 10)	88,547		88,547
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	1,532,008		1,532,008
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	232,302,488	224,009,296	456,311,784
15.	Funds held by company under reinsurance treaties (Line 13)	32,655,018	(19,212,241)	13,442,777
16.	Amounts withheld or retained by company for account of others (Line 14)	9,916,271		9,916,271
17.	Provision for reinsurance (Line 16)	8,418,000	(8,418,000)	
18.	Other liabilities	192,484,253		192,484,253
19.	Total liabilities excluding protected cell business (Line 26)	13,881,488,080	2,056,842,350	15,938,330,431
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	6,013,061,988	XXX	6,013,061,988
22.	Totals (Line 38)	19,894,550,068	2,056,842,350	21,951,392,419

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

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (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	35,846,104	XXX	7,546,424	XXX		XXX		XXX		XXX		XXX		XXX	2,092,206	XXX	26,207,474	XXX
2. Premiums earned	36,658,395	XXX	7,195,459	XXX		XXX		XXX		XXX		XXX		XXX	2,186,908	XXX	27,276,028	XXX
3. Incurred claims	12,248,686	33.4	2,617,579	36.4			(2,273)								1,502,230	68.7	8,131,150	29.8
4. Cost containment expenses	56,711	0.2															56,711	0.2
5. Incurred claims and cost containment expenses (Lines 3 and 4)	12,305,397	33.6	2,617,579	36.4			(2,273)								1,502,230	68.7	8,187,861	30.0
6. Increase in contract reserves																		
7. Commissions (a)	13,017,610	35.5	1,920,517	26.7											116,140	5.3	10,980,953	40.3
8. Other general insurance expenses	2,500,907	6.8	1,422,136	19.8													1,078,771	4.0
9. Taxes, licenses and fees	1,356,281	3.7	40,751	0.6											(13)	0.0	1,315,543	4.8
10. Total other expenses incurred	16,874,798	46.0	3,383,404	47.0											116,127	5.3	13,375,267	49.0
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	7,478,199	20.4	1,194,476	16.6			2,273								568,551	26.0	5,712,899	20.9
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	7,478,199	20.4	1,194,476	16.6			2,273								568,551	26.0	5,712,899	20.9
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		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	13,376,530	3,579,974						(865,419)	10,661,975
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year	13,376,530	3,579,974						(865,419)	10,661,975
5. Total premium reserves, prior year	14,188,822	3,229,009						(770,716)	11,730,529
6. Increase in total premium reserves	(812,292)	350,965						(94,702)	(1,068,555)
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	8,667,561	4,124,385		(168,833)				1,640,327	3,071,682
2. Total prior year	10,974,893	5,617,643		(166,560)				1,296,878	4,226,933
3. Increase	(2,307,332)	(1,493,258)		(2,273)				343,450	(1,155,251)
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	6,690,916	2,336,871						944,148	3,409,897
1.2 On claims incurred during current year	7,865,102	1,773,966						214,632	5,876,504
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	3,226,389	1,977,118		(168,833)				1,128,363	289,742
2.2 On claims incurred during current year	5,441,172	2,147,267						511,964	2,781,940
3. Test:									
3.1 Line 1.1 and 2.1	9,917,305	4,313,989		(168,833)				2,072,511	3,699,639
3.2 Claim reserves and liabilities, December 31, prior year	10,974,893	5,617,643		(166,560)				1,296,878	4,226,933
3.3 Line 3.1 minus Line 3.2	(1,057,587)	(1,303,654)		(2,273)				775,633	(527,294)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	9,703,304	8,634,422						725,451	343,431
2. Premiums earned	10,431,651	9,509,848						554,742	367,061
3. Incurred claims	3,181,114	1,094,433		(2,273)				1,961,706	127,248
4. Commissions	835,852	182,989						135,047	517,816
B. Reinsurance Ceded:									
1. Premiums written	1,501,608	1,314,462						42,465	144,681
2. Premiums earned	2,791,023	2,584,399						28,547	178,077
3. Incurred claims	(450,346)	(1,431,706)						916,000	65,360
4. Commissions	(1,367,250)	(1,554,397)						42,465	144,681

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning claim reserves and liabilities				
3. Ending claim reserves and liabilities				
4. Claims paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning claim reserves and liabilities				
7. Ending claim reserves and liabilities				
8. Claims paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning claim reserves and liabilities				
11. Ending claim reserves and liabilities				
12. Claims paid				
D. Net:				
13. Incurred Claims				
14. Beginning claim reserves and liabilities				
15. Ending claim reserves and liabilities				
16. Claims paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses				
18. Beginning reserves and liabilities				
19. Ending reserves and liabilities				
20. Paid claims and cost containment expenses				

NONE

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	158,950	27,636	24,187	8,868	7,693	(163)	4,110	154,491	XXX
2. 2010	3,861,850	447,429	3,414,421	1,923,360	266,483	263,181	21,917	150,179	4,695	42,407	2,043,626	XXX
3. 2011	4,085,363	499,075	3,586,288	2,129,526	279,880	290,751	27,283	160,697	4,495	66,867	2,269,316	XXX
4. 2012	4,532,713	617,811	3,914,902	2,269,197	392,397	323,302	39,806	162,985	5,654	45,556	2,317,627	XXX
5. 2013	5,130,019	748,301	4,381,718	2,281,749	346,127	320,088	29,866	175,179	6,056	48,501	2,394,967	XXX
6. 2014	5,643,455	800,232	4,843,223	2,317,268	325,470	309,953	30,258	197,023	5,817	72,160	2,462,699	XXX
7. 2015	6,004,874	829,836	5,175,038	2,285,305	335,607	315,420	30,915	208,420	6,069	57,004	2,436,555	XXX
8. 2016	6,459,972	906,380	5,553,592	2,278,471	359,199	303,726	43,690	220,100	7,435	52,922	2,391,972	XXX
9. 2017	6,545,876	892,357	5,653,519	1,940,254	276,667	216,049	32,851	224,349	9,910	48,063	2,061,225	XXX
10. 2018	6,616,798	924,786	5,692,012	1,485,665	242,586	120,196	19,839	200,628	8,729	30,452	1,535,335	XXX
11. 2019	6,941,940	995,597	5,946,344	679,649	50,166	37,496	5,988	131,417	8,740	14,548	783,669	XXX
12. Totals	XXX	XXX	XXX	19,749,396	2,902,216	2,524,349	291,280	1,838,671	67,437	482,590	20,851,482	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,096,620	143,399	346,233	70,029	39,328	5,107	38,903	9,635	45,219	137	2,479	1,337,996	XXX
2. 2010	115,887	4,287	58,257	15,224	5,598	1,054	9,332	473	6,174	54	2,948	174,155	XXX
3. 2011	129,166	6,848	59,539	7,976	10,805	939	11,130	609	7,343	376	909	201,235	XXX
4. 2012	141,027	6,990	76,742	13,194	14,888	993	17,198	1,391	8,334	202	1,951	235,419	XXX
5. 2013	168,564	16,175	115,424	25,484	18,531	2,776	24,248	2,305	11,475	335	1,051	291,166	XXX
6. 2014	232,465	18,580	198,598	46,831	28,723	1,999	37,988	3,485	16,960	659	3,243	443,181	XXX
7. 2015	348,047	40,824	283,669	62,986	41,314	2,801	58,049	4,312	27,155	908	12,528	646,403	XXX
8. 2016	558,855	76,706	420,024	84,954	71,764	6,800	93,228	5,850	42,348	1,286	11,304	1,010,623	XXX
9. 2017	649,497	77,124	647,202	106,419	87,478	5,644	153,852	11,249	70,331	1,944	18,339	1,405,981	XXX
10. 2018	744,451	108,905	1,033,697	191,803	104,241	8,800	230,621	19,403	101,945	3,449	21,747	1,882,594	XXX
11. 2019	765,585	59,952	1,887,695	322,165	84,124	5,806	343,592	27,752	163,746	6,360	27,440	2,822,706	XXX
12. Totals	4,950,163	559,789	5,127,081	947,064	506,792	42,719	1,018,139	86,464	501,028	15,709	103,940	10,451,457	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	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	161,029		XXX	1,068,396	108,571
2. 2010	2,531,967	314,187	2,217,781	65.6	70.2	65.0	18,127			136,506	19,523
3. 2011	2,798,957	328,405	2,470,551	68.5	65.8	68.9	16,637			157,245	27,353
4. 2012	3,013,672	460,627	2,553,045	66.5	74.6	65.2	15,580			182,005	37,834
5. 2013	3,115,257	429,124	2,686,133	60.7	57.3	61.3	4,814			237,514	48,837
6. 2014	3,338,979	433,099	2,905,880	59.2	54.1	60.0	7,127			358,525	77,528
7. 2015	3,567,378	484,420	3,082,957	59.4	58.4	59.6	5,669			522,237	118,497
8. 2016	3,988,515	585,920	3,402,595	61.7	64.6	61.3	12,686			804,534	193,403
9. 2017	3,989,014	521,808	3,467,206	60.9	58.5	61.3	7,709			1,105,448	292,824
10. 2018	4,021,444	603,514	3,417,930	60.8	65.3	60.0	8,941			1,468,499	405,154
11. 2019	4,093,304	486,929	3,606,375	59.0	48.9	60.6	9,638			2,261,525	551,543
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	267,957		XXX	8,302,434	1,881,067

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	6,449,332	6,294,190	6,287,045	6,222,034	6,127,383	6,080,648	6,030,622	6,005,520	5,975,137	5,964,213	(10,924)	(41,307)
2. 2010	2,170,124	2,176,176	2,157,871	2,133,344	2,109,984	2,099,095	2,090,296	2,082,019	2,078,522	2,079,413	891	(2,606)
3. 2011	XXX	2,319,704	2,337,574	2,336,901	2,352,671	2,349,383	2,332,372	2,321,968	2,301,053	2,316,649	15,596	(5,319)
4. 2012	XXX	XXX	2,340,539	2,391,121	2,380,322	2,389,905	2,391,528	2,407,098	2,401,317	2,394,260	(7,057)	(12,837)
5. 2013	XXX	XXX	XXX	2,516,833	2,474,345	2,464,944	2,473,603	2,506,698	2,510,970	2,510,150	(820)	3,451
6. 2014	XXX	XXX	XXX	XXX	2,737,644	2,700,907	2,701,589	2,696,776	2,694,927	2,705,473	10,546	8,697
7. 2015	XXX	XXX	XXX	XXX	XXX	2,889,672	2,837,007	2,801,197	2,820,132	2,860,995	40,863	59,798
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,074,432	3,070,402	3,115,583	3,157,566	41,983	87,163
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,233,160	3,193,191	3,195,645	2,454	(37,514)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,195,061	3,140,635	(54,426)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,342,807	XXX	XXX
12. Totals											39,107	59,526

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 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019		
1. Prior	000	1,139,350	2,067,229	2,733,128	3,261,904	3,672,513	3,980,690	4,216,681	4,401,939	4,548,573	XXX	XXX
2. 2010	508,652	907,819	1,226,827	1,440,065	1,600,749	1,711,887	1,777,646	1,829,342	1,872,062	1,898,142	XXX	XXX
3. 2011	XXX	544,950	1,009,323	1,360,141	1,629,326	1,830,124	1,955,031	2,027,924	2,073,440	2,113,115	XXX	XXX
4. 2012	XXX	XXX	480,934	986,445	1,377,690	1,654,016	1,868,415	2,009,639	2,101,521	2,160,295	XXX	XXX
5. 2013	XXX	XXX	XXX	543,089	1,050,385	1,436,946	1,767,147	1,986,386	2,136,161	2,225,844	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	615,899	1,170,646	1,581,518	1,885,117	2,125,119	2,271,493	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	614,370	1,184,472	1,625,286	1,973,390	2,234,203	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	660,843	1,309,438	1,809,087	2,179,308	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	699,058	1,373,160	1,846,786	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	651,007	1,343,436	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	660,992	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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior	3,355,688	2,313,959	1,771,151	1,401,039	1,010,377	766,325	605,089	484,022	393,782	339,809
2. 2010	1,155,763	815,438	555,123	380,681	244,374	177,735	132,756	97,572	68,844	55,972
3. 2011	XXX	1,211,278	778,985	498,307	335,491	231,697	166,180	119,963	83,997	65,994
4. 2012	XXX	XXX	1,276,160	842,566	491,950	325,474	228,600	156,918	112,681	82,336
5. 2013	XXX	XXX	XXX	1,344,017	824,215	493,965	328,428	227,158	161,155	114,489
6. 2014	XXX	XXX	XXX	XXX	1,448,075	890,961	594,736	381,182	251,858	189,573
7. 2015	XXX	XXX	XXX	XXX	XXX	1,608,798	1,027,470	611,051	389,546	278,417
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,661,816	1,021,104	669,253	427,297
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,734,959	1,097,093	689,591
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,750,787	1,060,740
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,892,048

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	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	13				(2)			11	XXX
2. 2010	50,053	2,101	47,952	17,148	423	2,983	76	456	(43)	3	20,131	414
3. 2011	49,193	2,062	47,131	26,115	786	5,159	33	448	23	79	30,880	276
4. 2012	50,810	2,373	48,437	23,934	2,046	3,712	33	959	12	9	26,513	216
5. 2013	61,503	1,318	60,185	25,484		3,355		1,103	1	280	29,941	268
6. 2014	73,135	1,332	71,803	26,143		5,644		1,163		14	32,950	310
7. 2015	107,245	3,685	103,560	60,439	36	9,008	17	1,355		22	70,749	330
8. 2016	155,482	1,317	154,166	92,059	48	13,524	4	1,696		10	107,226	341
9. 2017	107,452	3,036	104,416	73,159	7,503	9,813	51	1,928		1	77,347	378
10. 2018	35,040	2,629	32,411	26,088	8,021	1,628	23	1,115		86	20,787	281
11. 2019	19,503	1,368	18,135	9,046	140	169	2	517	5		9,584	321
12. Totals	XXX	XXX	XXX	379,626	19,002	54,994	240	10,738	(2)	504	426,118	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	4		1									5	
2. 2010	14		6		2		1					22	
3. 2011	22		56		8		6		1			93	
4. 2012	59		105		21		12		2			199	
5. 2013	72		133		27		16		3			252	
6. 2014	313		248		120		25		5			710	2
7. 2015	1,139		440		131		50		11			1,770	1
8. 2016	2,560	3	942	2	460		109		36		2	4,102	8
9. 2017	2,995	(546)	2,333	22	560	(1)	267	1	56			6,734	7
10. 2018	1,676	73	2,200	296	111	2	259	13	126			3,988	11
11. 2019	1,772	80	1,346	5	110	2	160	1	338		4	3,638	65
12. Totals	10,626	(390)	7,810	325	1,549	4	904	15	578		6	21,514	94

	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			XXX	5	
2. 2010	20,609	456	20,153	41.2	21.7	42.0				20	2
3. 2011	31,815	842	30,973	64.7	40.8	65.7				78	15
4. 2012	28,804	2,092	26,712	56.7	88.1	55.1				164	35
5. 2013	30,193	1	30,192	49.1	0.1	50.2				205	46
6. 2014	33,660		33,660	46.0		46.9				561	149
7. 2015	72,573	54	72,519	67.7	1.5	70.0				1,578	192
8. 2016	111,385	56	111,328	71.6	4.3	72.2				3,498	604
9. 2017	91,111	7,030	84,081	84.8	231.5	80.5				5,852	882
10. 2018	33,203	8,429	24,774	94.8	320.6	76.4				3,507	481
11. 2019	13,457	234	13,223	69.0	17.1	72.9				3,034	605
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	18,501	3,013

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								Number of Claims Reported Direct and Assumed
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (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)	12
1. Prior	XXX	XXX	XXX			1		(1)		1		XXX
2. 2010	1,318	124	1,194	956	6			6	1	1	954	9
3. 2011	7,532	138	7,394	4,665	13	6		6		2	4,664	5
4. 2012	8,771	36	8,735	5,109		2		2			5,113	5
5. 2013	10,893	18	10,875	5,431	24	16	1	4			5,426	6
6. 2014	7,628	14	7,614	3,412		125		7			3,543	6
7. 2015	15,092	850	14,241	5,589	410	402	39	55			5,597	4
8. 2016	29,484	5,368	24,116	12,637	2,175	585	117	145		4	11,075	10
9. 2017	22,848	3,745	19,102	11,157	1,969	358	69	219		5	9,697	35
10. 2018	19,834	2,474	17,360	6,846	1,026	238	38	308			6,328	51
11. 2019	21,359	368	20,991	4,409	44	122	1	222		17	4,707	112
12. Totals	XXX	XXX	XXX	60,211	5,668	1,855	265	974	2	30	57,105	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	7	6										1	2
2. 2010	1		1									2	
3. 2011	69		23									92	
4. 2012	92		120						1			212	
5. 2013	56		95						1			152	
6. 2014	83		170		3		2		2			259	
7. 2015	289	15	278	11	18	2	15	1	8			579	
8. 2016	652	52	476	41	29	6	24	5	8			1,086	1
9. 2017	829	74	962	120	31	6	74	13	17			1,700	2
10. 2018	1,148	50	2,132	173	147	6	168	19	178			3,523	5
11. 2019	3,078	3	3,439	42	313		227	5	341			7,350	34
12. Totals	6,303	199	7,696	388	541	20	511	43	556		1	14,957	44

	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			XXX	1	
2. 2010	964	8	956	73.1	6.1	80.1				2	
3. 2011	4,770	13	4,757	63.3	9.6	64.3				92	
4. 2012	5,325		5,325	60.7	0.5	61.0				212	1
5. 2013	5,603	26	5,578	51.4	140.7	51.3				151	1
6. 2014	3,803		3,803	49.9	2.2	49.9				253	7
7. 2015	6,654	478	6,176	44.1	56.3	43.4				542	37
8. 2016	14,557	2,396	12,161	49.4	44.6	50.4				1,034	51
9. 2017	13,648	2,251	11,397	59.7	60.1	59.7				1,597	103
10. 2018	11,165	1,313	9,852	56.3	53.1	56.7				3,056	467
11. 2019	12,151	94	12,057	56.9	25.5	57.4				6,473	877
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	13,413	1,544

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	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	1,950	1,628	347	(29)	(38)		5	659	XXX
2. 2010	353,764	7,477	346,287	226,080	7,333	23,766	1,733	24,712	181	2,724	265,311	19,365
3. 2011	358,612	8,994	349,617	229,364	4,493	24,947	599	24,324	32	3,065	273,511	20,016
4. 2012	369,506	9,891	359,614	248,434	6,643	26,822	800	22,930	8	2,011	290,735	18,421
5. 2013	382,893	8,218	374,675	236,323	3,476	27,088	576	23,061	19	2,304	282,401	18,326
6. 2014	407,888	10,111	397,777	243,021	1,976	25,548	254	25,940	11	4,578	292,269	18,945
7. 2015	420,029	6,691	413,338	232,936	1,933	23,219	95	26,918	1	1,985	281,045	20,075
8. 2016	426,715	8,210	418,505	223,599	3,570	18,645	393	22,512		1,836	260,792	18,180
9. 2017	443,429	9,214	434,215	185,673	2,696	12,336	246	22,035		1,875	217,102	16,805
10. 2018	481,777	13,397	468,380	142,097	2,996	7,711	154	22,853		2,237	169,511	17,502
11. 2019	530,582	24,119	506,463	71,581	1,392	2,609	79	15,518		1,311	88,237	17,245
12. Totals	XXX	XXX	XXX	2,041,059	38,136	193,037	4,899	230,764	251	23,931	2,421,574	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	6,141	46	1,483	29	246	2	358	56	51		16	8,149	104
2. 2010	1,444		244		227	3	66		17		39	1,995	6
3. 2011	1,450		984		252		80		134		263	2,900	15
4. 2012	2,298	3	802		946		129		129		14	4,301	15
5. 2013	2,026		1,327		171		395		117		33	4,035	25
6. 2014	5,565	11	3,449	12	718	8	734	1	408		55	10,843	54
7. 2015	22,534	542	4,895	28	1,908	53	1,096	2	1,240		43	31,048	133
8. 2016	32,134	342	13,727	165	3,104	24	2,707	13	2,031		127	53,160	274
9. 2017	66,786	940	22,851	332	6,221	94	5,562	13	4,508		258	104,549	612
10. 2018	107,821	1,825	49,350	1,014	6,853	168	10,452	73	8,570		444	179,968	1,342
11. 2019	126,023	6,657	128,452	4,653	4,750	157	18,669	(818)	13,989		649	281,234	4,466
12. Totals	374,223	10,366	227,566	6,232	25,395	508	40,250	(660)	31,194		1,940	682,183	7,046

	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			XXX	7,550	598
2. 2010	276,557	9,251	267,306	78.2	123.7	77.2				1,688	307
3. 2011	281,536	5,124	276,411	78.5	57.0	79.1				2,433	467
4. 2012	302,489	7,453	295,036	81.9	75.3	82.0				3,097	1,204
5. 2013	290,507	4,071	286,436	75.9	49.5	76.4				3,354	682
6. 2014	305,385	2,273	303,112	74.9	22.5	76.2				8,991	1,852
7. 2015	314,746	2,653	312,093	74.9	39.7	75.5				26,859	4,189
8. 2016	318,459	4,507	313,952	74.6	54.9	75.0				45,354	7,805
9. 2017	325,972	4,321	321,651	73.5	46.9	74.1				88,365	16,184
10. 2018	355,708	6,228	349,479	73.8	46.5	74.6				154,334	25,634
11. 2019	381,591	12,120	369,471	71.9	50.3	73.0				243,165	38,069
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	585,191	96,992

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	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	68,080	9,361	3,923	4,580	3,389	(365)	3,669	61,816	XXX
2. 2010	860,198	109,877	750,321	423,941	66,656	36,122	4,668	42,380	3,992	7,433	427,126	45,660
3. 2011	916,339	141,010	775,329	494,946	93,805	43,189	5,371	41,073	2,261	8,755	477,772	47,057
4. 2012	1,044,126	198,598	845,528	504,511	96,952	49,288	6,031	42,684	3,283	7,465	490,217	48,780
5. 2013	1,253,550	241,509	1,012,041	534,833	129,682	54,621	9,318	43,117	3,189	10,136	490,383	53,804
6. 2014	1,421,759	260,959	1,160,800	559,153	111,158	56,395	9,651	49,818	3,094	13,251	541,463	57,243
7. 2015	1,542,011	269,056	1,272,955	545,342	111,904	57,978	11,167	52,934	3,121	12,625	530,061	58,381
8. 2016	1,652,743	298,496	1,354,247	539,661	114,276	57,652	15,096	53,854	1,246	8,356	520,549	57,709
9. 2017	1,647,888	228,869	1,419,019	486,329	91,758	51,903	12,310	59,589	6,070	4,495	487,683	58,518
10. 2018	1,599,621	158,322	1,441,300	376,649	52,131	40,454	8,789	54,910	5,041	1,757	406,053	56,585
11. 2019	1,518,855	91,353	1,427,502	154,821	11,613	15,620	3,032	38,178	2,872	274	191,103	51,211
12. Totals	XXX	XXX	XXX	4,688,266	889,295	467,145	90,014	481,926	33,803	78,217	4,624,226	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	752,810	97,843	195,682	27,044	8,855	606	5,882	213	32,660	18	2,090	870,165	3,530
2. 2010	69,501	3,181	25,459	3,752	1,346	380	1,660	64	3,340		351	93,929	398
3. 2011	54,291	5,004	28,919	5,189	1,633	79	2,237	56	2,996		254	79,749	375
4. 2012	56,519	2,486	34,772	7,305	1,898	30	3,462	92	3,177		689	89,915	391
5. 2013	47,388	4,013	42,547	10,731	2,769	109	4,450	167	3,604		589	85,738	496
6. 2014	59,730	7,798	60,473	13,328	4,055	303	6,522	223	4,593		1,353	113,721	661
7. 2015	71,494	9,316	77,161	15,216	5,387	97	9,212	166	6,423		1,723	144,881	1,069
8. 2016	123,980	15,157	89,876	21,692	8,437	72	15,248	217	9,015		2,824	209,417	1,641
9. 2017	135,187	14,992	123,737	21,204	13,612	207	18,326	296	12,815		3,940	266,979	2,683
10. 2018	192,509	19,482	158,628	18,709	22,867	550	24,885	333	18,586		4,681	378,402	4,451
11. 2019	224,424	8,574	353,127	13,991	29,098	318	40,331	85	31,137		4,967	655,149	14,638
12. Totals	1,787,833	187,846	1,190,382	158,161	99,958	2,751	132,215	1,913	128,346	18	23,461	2,988,046	30,333

	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	123,459		XXX	700,147	46,560
2. 2010	603,750	82,694	521,056	70.2	75.3	69.4	12,600			75,426	5,903
3. 2011	669,285	111,765	557,521	73.0	79.3	71.9	9,539			63,479	6,732
4. 2012	696,311	116,179	580,132	66.7	58.5	68.6	11,039			70,461	8,414
5. 2013	733,329	157,208	576,121	58.5	65.1	56.9	4,476			70,715	10,547
6. 2014	800,739	145,555	655,184	56.3	55.8	56.4	5,811			93,265	14,645
7. 2015	825,929	150,987	674,942	53.6	56.1	53.0	5,517			118,606	20,758
8. 2016	897,723	167,757	729,967	54.3	56.2	53.9	11,544			165,462	32,411
9. 2017	901,499	146,837	754,661	54.7	64.2	53.2	7,503			215,226	44,250
10. 2018	889,489	105,034	784,455	55.6	66.3	54.4	8,844			304,102	65,455
11. 2019	886,737	40,484	846,252	58.4	44.3	59.3	9,459			545,526	100,164
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	209,791		XXX	2,422,416	355,838

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	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	3,634	59	2,168	253	225		80	5,716	XXX
2. 2010	540,783	53,625	487,158	260,628	12,310	35,810	1,111	31,819	46	7,930	314,789	21,336
3. 2011	550,284	51,048	499,236	304,208	31,606	33,322	1,162	32,420	987	9,360	336,194	21,694
4. 2012	586,646	75,012	511,634	280,344	67,951	29,926	1,448	30,915	467	8,157	271,319	18,122
5. 2013	654,456	84,175	570,281	264,830	34,073	30,415	1,187	32,488	398	11,703	292,074	17,585
6. 2014	669,174	68,157	601,017	320,709	53,775	29,726	1,308	37,515	596	9,234	332,272	18,179
7. 2015	702,314	82,293	620,021	296,601	53,986	28,134	1,656	36,415	485	9,430	305,023	17,626
8. 2016	715,449	88,123	627,326	296,576	48,597	23,726	959	39,653	1,694	13,134	308,706	16,274
9. 2017	739,167	101,473	637,695	280,211	33,051	15,806	1,171	40,444	1,212	9,617	301,026	17,085
10. 2018	760,616	114,482	646,133	293,863	69,106	9,987	1,636	35,369	813	5,336	267,664	16,493
11. 2019	772,525	124,275	648,250	154,016	10,866	3,869	337	23,996	3,624	3,185	167,054	14,013
12. Totals	XXX	XXX	XXX	2,755,620	415,380	242,888	12,228	341,260	10,323	87,166	2,901,837	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	4,782	1,271	3,839	(14)	1,661	363	2,842	4	966		35	12,466	147
2. 2010	3,140		1,476	27	429		1,681		551		29	7,248	36
3. 2011	2,516		1,982	77	638		1,828	1	550		46	7,436	47
4. 2012	5,174		2,335	134	582		2,266	1	791		31	11,012	64
5. 2013	5,454		3,205	99	1,547	(48)	2,884	3	1,017		335	14,053	108
6. 2014	18,018	267	3,810	373	1,783	22	3,718	7	2,015		203	28,676	168
7. 2015	25,981	114	9,507	1,621	3,512	138	6,786	91	3,510	45	466	47,287	248
8. 2016	34,383	5,167	14,721	2,731	5,694	239	9,714	141	5,156	78	1,546	61,312	428
9. 2017	60,086	13,994	30,730	2,990	8,612	233	16,269	301	9,246	136	2,067	107,290	753
10. 2018	74,476	6,108	41,857	5,057	7,166	107	24,927	677	12,955	138	5,518	149,294	1,258
11. 2019	127,419	12,775	86,370	4,541	5,164	145	33,026	949	22,438	639	13,145	255,369	3,781
12. Totals	361,430	39,695	199,831	17,637	36,789	1,198	105,940	2,174	59,194	1,037	23,421	701,443	7,038

	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			XXX	7,364	5,102
2. 2010	335,533	13,495	322,038	62.0	25.2	66.1				4,589	2,660
3. 2011	377,464	33,834	343,630	68.6	66.3	68.8				4,421	3,015
4. 2012	352,332	70,001	282,331	60.1	93.3	55.2				7,374	3,638
5. 2013	341,839	35,713	306,127	52.2	42.4	53.7				8,560	5,493
6. 2014	417,295	56,347	360,948	62.4	82.7	60.1				21,189	7,487
7. 2015	410,446	58,136	352,311	58.4	70.6	56.8				33,753	13,534
8. 2016	429,623	59,606	370,018	60.0	67.6	59.0				41,205	20,106
9. 2017	461,404	53,088	408,316	62.4	52.3	64.0				73,832	33,458
10. 2018	500,601	83,643	416,958	65.8	73.1	64.5				105,168	44,126
11. 2019	456,298	33,876	422,422	59.1	27.3	65.2				196,473	58,896
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	503,929	197,514

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	23		(5)		8			26	XXX
2. 2010	3,147	1	3,146	1							1	2
3. 2011	1,088	37	1,051					3			3	
4. 2012	1,267	7	1,260	138	1	412		50			599	10
5. 2013	3,652	34	3,618	1,742		653		88			2,482	41
6. 2014	3,615	30	3,586	664		231		79			974	29
7. 2015	4,289	101	4,188	323	17	612	7	155			1,066	5
8. 2016	4,439	759	3,679	1,080	8	625		4			1,701	
9. 2017	5,093	165	4,929	21		219		34			274	
10. 2018	5,678	(188)	5,866	295		158		12			465	
11. 2019	6,186	74	6,112	1		11		5			17	
12. Totals	XXX	XXX	XXX	4,288	26	2,916	7	439			7,610	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	55		267		25		4					351	25
2. 2010			1									1	
3. 2011			1									1	
4. 2012	25		43	2	6		106		3			182	1
5. 2013	850		142	1	62		67		4			1,124	3
6. 2014			264	3	65		251		16			592	2
7. 2015	750		396	6	89		369	(2)	30			1,630	
8. 2016	375		521	3	275		458	(1)	32			1,658	
9. 2017	619		1,023	32	45		851	5	67			2,566	
10. 2018	464		1,172	45	352		1,231	15	90	1		3,248	
11. 2019	10		2,041	32	42		1,669	13	113	1		3,829	
12. Totals	3,148		5,871	125	961		5,006	31	354	1		15,183	31

	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			XXX	322	29
2. 2010	2		2	0.1		0.1				1	
3. 2011	5		5	0.4	0.4	0.4				1	
4. 2012	783	3	781	61.8	38.3	61.9				67	115
5. 2013	3,607	1	3,606	98.8	2.2	99.7				991	133
6. 2014	1,569	3	1,566	43.4	10.0	43.7				261	331
7. 2015	2,725	28	2,697	63.5	27.7	64.4				1,139	491
8. 2016	3,370	11	3,359	75.9	1.5	91.3				893	765
9. 2017	2,878	38	2,840	56.5	23.1	57.6				1,609	957
10. 2018	3,774	60	3,714	66.5	(32.1)	63.3				1,591	1,657
11. 2019	3,892	46	3,846	62.9	62.7	62.9				2,019	1,810
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	8,894	6,289

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	156		47	3	79			279	XXX
2. 2010	118,121	7,122	110,998	53,056	6,264	27,380	1,929	4,130			76,374	1,228
3. 2011	124,846	7,753	117,092	67,867	5,662	18,816	1,524	4,445			83,942	1,060
4. 2012	127,412	7,512	119,900	53,057	670	18,243	202	3,328			73,756	965
5. 2013	118,941	11,146	107,796	62,553	2,653	15,333	133	2,604	1		77,702	798
6. 2014	106,079	7,343	98,736	51,873	5,552	11,961	211	3,321	1		61,391	749
7. 2015	103,739	9,139	94,601	63,769	18,334	10,439	1,493	2,226	25		56,582	726
8. 2016	100,809	9,585	91,224	33,453	3,175	12,725	352	2,096			44,747	641
9. 2017	96,040	7,326	88,714	12,680	854	7,419	590	1,849			20,504	622
10. 2018	104,314	9,680	94,634	5,795	422	3,978	44	1,086			10,394	416
11. 2019	124,007	13,423	110,584	1,100	68	853	5	569			2,450	356
12. Totals	XXX	XXX	XXX	405,361	43,653	127,193	6,486	25,734	27		508,121	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	258	70	171	25	107	22	167	3	50			633	84
2. 2010	258		390	1	31		93		45			815	11
3. 2011	1,856		500	29	248	3	152	4	176			2,897	29
4. 2012	3,055	113	1,965	1,308	1,178	47	578	184	171			5,296	41
5. 2013	6,223	2	2,466	378	242	5	673	45	311	6		9,479	38
6. 2014	4,612	150	3,656	1,309	1,060	24	814	35	590			9,214	75
7. 2015	11,571	2,301	3,453	325	2,107	673	960	14	750	5		15,523	74
8. 2016	14,512	781	8,358	1,298	2,298	82	2,530	163	1,480			26,854	80
9. 2017	12,268	3	15,396	1,858	1,986	2	5,034	213	1,828			34,437	105
10. 2018	12,689	107	24,833	3,880	3,139	9	6,180	446	3,056			45,454	161
11. 2019	8,974	155	41,006	6,268	4,006	22	9,751	711	4,645			61,226	262
12. Totals	76,276	3,682	102,193	16,679	16,403	890	26,931	1,818	13,103	12		211,826	960

	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			XXX	334	299
2. 2010	85,383	8,194	77,189	72.3	115.0	69.5				647	168
3. 2011	94,060	7,222	86,839	75.3	93.1	74.2				2,327	570
4. 2012	81,577	2,525	79,052	64.0	33.6	65.9				3,600	1,696
5. 2013	90,404	3,223	87,181	76.0	28.9	80.9				8,309	1,170
6. 2014	77,887	7,282	70,605	73.4	99.2	71.5				6,809	2,405
7. 2015	95,275	23,170	72,105	91.8	253.5	76.2				12,398	3,125
8. 2016	77,452	5,851	71,601	76.8	61.0	78.5				20,791	6,063
9. 2017	58,461	3,520	54,941	60.9	48.1	61.9				25,803	8,634
10. 2018	60,756	4,908	55,848	58.2	50.7	59.0				33,534	11,920
11. 2019	70,905	7,229	63,676	57.2	53.9	57.6				43,557	17,669
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	158,108	53,718

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	21		26		(22)		1	25	XXX
2. 2010	100,935	32,987	67,948	62,002	32,637	3,532	291	924	86	1,429	33,444	XXX
3. 2011	114,717	45,309	69,409	73,569	38,864	7,256	2,975	1,367	108	2,254	40,244	XXX
4. 2012	127,732	54,788	72,944	43,954	12,469	7,320	1,238	2,842	41	2,250	40,367	XXX
5. 2013	130,966	70,358	60,608	60,027	21,575	7,849	2,609	2,362	295	2,111	45,758	XXX
6. 2014	131,936	63,818	68,118	45,117	14,302	4,713	1,254	2,774	414	1,761	36,634	XXX
7. 2015	125,600	63,599	62,001	61,130	27,274	3,568	1,203	3,337	526	1,417	39,033	XXX
8. 2016	121,705	76,512	45,193	75,091	46,031	5,615	3,085	2,415	397	3,698	33,608	XXX
9. 2017	119,684	83,102	36,582	43,771	27,925	3,587	2,294	2,014	323	533	18,830	XXX
10. 2018	109,374	75,692	33,682	38,832	25,596	3,036	1,689	1,887	260	574	16,210	XXX
11. 2019	74,935	45,162	29,774	10,647	4,844	884	161	1,268	88	21	7,706	XXX
12. Totals	XXX	XXX	XXX	514,160	251,517	47,386	16,799	21,168	2,538	16,049	311,860	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	385	324	102	2	236	40	20		6		171	382	22
2. 2010	228	2	87	6	196		13		6	1	2	522	17
3. 2011	183	7	317	64	88	55	21	1	19		43	502	16
4. 2012	222	32	224	48	382	49	46	8	30		24	768	22
5. 2013	540	227	374	97	266	51	63	14	25	3	36	875	28
6. 2014	1,362	1,620	776	228	192	57	99	20	48	5	1	546	38
7. 2015	2,159	596	1,941	659	265	84	93	28	128	18	10	3,200	45
8. 2016	5,177	2,735	3,562	1,781	1,086	736	241	130	168	14	43	4,839	91
9. 2017	4,262	2,800	7,435	4,684	780	602	466	379	573	116	62	4,935	121
10. 2018	21,747	17,286	16,992	10,392	2,043	1,514	853	654	1,434	97	24	13,126	171
11. 2019	7,766	2,926	17,531	8,251	226	92	185	204	1,012	158		15,090	247
12. Totals	44,031	28,555	49,342	26,211	5,760	3,280	2,100	1,438	3,449	412	414	44,785	818

	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			XXX	162	221
2. 2010	66,990	33,024	33,966	66.4	100.1	50.0				308	214
3. 2011	82,820	42,074	40,746	72.2	92.9	58.7				430	72
4. 2012	55,020	13,885	41,136	43.1	25.3	56.4				367	401
5. 2013	71,504	24,870	46,633	54.6	35.3	76.9				589	286
6. 2014	55,080	17,900	37,180	41.7	28.0	54.6				290	257
7. 2015	72,621	30,388	42,233	57.8	47.8	68.1				2,844	355
8. 2016	93,355	54,909	38,446	76.7	71.8	85.1				4,223	615
9. 2017	62,889	39,124	23,766	52.5	47.1	65.0				4,213	722
10. 2018	86,825	57,489	29,336	79.4	76.0	87.1				11,061	2,065
11. 2019	39,519	16,723	22,796	52.7	37.0	76.6				14,120	970
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	38,607	6,178

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	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	27,153	4,251	13,509	2,971	2,479		21	35,920	XXX
2. 2010	600,072	60,553	539,519	229,895	14,916	70,319	4,755	18,573	4	848	299,111	9,956
3. 2011	665,662	79,865	585,796	289,897	38,463	93,805	9,226	22,452	137	4,091	358,328	11,074
4. 2012	750,620	93,507	657,112	346,399	50,211	110,677	21,264	23,977	468	2,234	409,109	11,382
5. 2013	875,744	116,621	759,123	360,751	49,209	92,384	3,364	30,121	80	1,541	430,602	12,523
6. 2014	1,088,807	142,138	946,669	355,620	43,043	87,122	2,041	32,048	47	1,372	429,658	12,580
7. 2015	1,165,540	148,589	1,016,952	333,561	36,076	89,663	1,409	32,980		947	418,718	11,673
8. 2016	1,306,081	170,990	1,135,092	295,210	34,132	63,113	766	34,128		701	357,554	12,062
9. 2017	1,380,478	173,576	1,206,902	257,544	24,582	43,025	555	29,759	1	566	305,191	11,484
10. 2018	1,439,790	170,377	1,269,413	147,538	25,746	15,519	212	27,310		227	164,409	9,894
11. 2019	1,589,685	207,251	1,382,433	37,616	1,678	3,462	18	14,678		154	54,060	7,326
12. Totals	XXX	XXX	XXX	2,681,183	322,307	682,597	46,580	268,504	736	12,702	3,262,662	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	48,498	9,582	48,677	12,080	15,910	329	20,644	7,697	2,979	1		107,020	1,028
2. 2010	12,117	707	13,573	3,182	1,902	296	4,082	86	994			28,397	103
3. 2011	21,323	1,608	13,249	1,499	6,398	790	4,786	227	1,215	3		42,844	221
4. 2012	14,795	143	18,326	2,108	6,181	221	7,034	313	1,805	4	1	45,352	242
5. 2013	39,717	4,829	34,150	9,402	6,195	364	9,347	670	2,802	7	1	76,940	398
6. 2014	53,765	322	67,146	20,568	12,042	71	15,088	648	4,511		1	130,943	719
7. 2015	89,600	5,868	94,484	26,142	16,686	302	22,435	954	6,251	16	403	196,174	840
8. 2016	146,479	15,434	156,732	30,730	29,660	286	35,251	1,510	10,998	20	13	331,141	1,554
9. 2017	186,558	17,715	206,173	29,543	32,787	234	59,902	2,863	17,834	19	20	452,880	2,057
10. 2018	161,255	14,324	364,642	59,004	30,162	110	86,525	3,792	26,479	18	35	591,814	2,555
11. 2019	110,245	6,479	599,189	85,859	16,451	89	122,723	4,958	35,770	30	32	786,963	3,420
12. Totals	884,353	77,012	1,616,342	280,116	174,373	3,092	387,818	23,717	111,637	118	506	2,790,467	13,137

	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			XXX	75,514	31,506
2. 2010	351,455	23,946	327,508	58.6	39.5	60.7				21,800	6,596
3. 2011	453,123	51,952	401,171	68.1	65.0	68.5				31,464	11,379
4. 2012	529,193	74,732	454,461	70.5	79.9	69.2				30,871	14,481
5. 2013	575,466	67,924	507,543	65.7	58.2	66.9				59,637	17,304
6. 2014	627,342	66,741	560,601	57.6	47.0	59.2				100,022	30,921
7. 2015	685,660	70,768	614,892	58.8	47.6	60.5				152,074	44,100
8. 2016	771,573	82,877	688,695	59.1	48.5	60.7				257,047	74,093
9. 2017	833,582	75,511	758,071	60.4	43.5	62.8				345,473	107,407
10. 2018	859,429	103,206	756,223	59.7	60.6	59.6				452,569	139,245
11. 2019	940,135	99,112	841,023	59.1	47.8	60.8				617,096	169,867
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,143,567	646,900

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	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	14,353	5,260	860	642	153	201		9,263	XXX
2. 2010	378,210	82,534	295,677	240,540	58,285	41,710	6,418	8,156	197	8	225,507	3,910
3. 2011	440,735	78,514	362,221	207,362	28,068	36,082	5,676	9,717	731	32	218,685	4,241
4. 2012	493,337	79,680	413,657	241,134	39,599	50,618	8,195	11,555	863	9	254,650	4,318
5. 2013	575,514	108,122	467,392	275,912	64,969	59,190	11,758	16,512	1,389	132	273,499	4,670
6. 2014	606,443	132,019	474,424	227,888	57,877	64,346	14,974	17,298	999	68	235,680	5,499
7. 2015	687,491	144,832	542,659	224,968	57,502	68,139	13,193	21,846	1,881	146	242,376	6,288
8. 2016	810,685	160,645	650,040	252,980	71,744	86,829	22,254	32,475	3,808	75	274,478	7,357
9. 2017	868,146	197,447	670,699	148,019	37,060	57,616	13,917	31,327	1,961	25	184,023	7,911
10. 2018	943,100	292,489	650,611	93,460	26,949	30,510	6,574	25,098	2,383	11	113,163	7,866
11. 2019	1,083,454	387,186	696,268	25,027	7,725	6,842	2,055	15,541	901	10	36,729	7,781
12. Totals	XXX	XXX	XXX	1,951,642	455,037	502,742	105,656	189,677	15,314	515	2,068,054	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	27,986	7,854	11,839	8,719	2,515	1,033	1,972	884	585	118		26,288	81
2. 2010	6,725	990	7,847	7,873	1,264	372	1,013	310	310	53		7,560	27
3. 2011	11,647	218	3,317	721	861	8	851	288	1,045	373		16,113	43
4. 2012	14,916	1,309	6,312	1,788	2,557	625	1,964	732	971	193		22,073	52
5. 2013	26,051	6,524	12,385	3,645	5,837	2,292	3,697	1,325	2,492	305		36,370	100
6. 2014	35,389	6,265	30,813	10,392	7,020	1,508	6,787	2,501	3,035	644		61,733	175
7. 2015	52,238	15,848	48,482	17,713	5,887	1,353	10,465	2,870	4,811	824		83,276	292
8. 2016	114,414	26,502	67,674	21,826	16,959	5,200	15,295	3,243	8,547	1,165		164,953	554
9. 2017	82,052	18,225	140,326	38,441	17,047	3,793	30,222	6,578	16,692	1,656		217,645	1,008
10. 2018	61,470	16,502	235,444	79,102	25,413	6,016	51,237	12,364	20,645	3,166		277,060	1,629
11. 2019	54,880	15,985	382,369	148,373	20,675	4,791	76,484	20,562	34,714	5,465		373,947	3,772
12. Totals	487,767	116,222	946,808	338,593	106,034	26,992	199,987	51,657	93,847	13,962		1,287,018	7,733

	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			XXX	23,251	3,036
2. 2010	307,565	74,498	233,067	81.3	90.3	78.8				5,708	1,852
3. 2011	270,881	36,084	234,798	61.5	46.0	64.8				14,025	2,088
4. 2012	330,027	53,303	276,723	66.9	66.9	66.9				18,131	3,943
5. 2013	402,077	92,208	309,869	69.9	85.3	66.3				28,267	8,103
6. 2014	392,575	95,161	297,414	64.7	72.1	62.7				49,545	12,188
7. 2015	436,835	111,183	325,652	63.5	76.8	60.0				67,160	16,116
8. 2016	595,173	155,742	439,431	73.4	96.9	67.6				133,761	31,193
9. 2017	523,299	121,631	401,668	60.3	61.6	59.9				165,712	51,933
10. 2018	543,278	153,055	390,223	57.6	52.3	60.0				201,310	75,749
11. 2019	616,533	205,857	410,675	56.9	53.2	59.0				272,891	101,055
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	979,760	307,257

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	
	Direct and Assumed	Ceded	Net (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	18,052	5,063	2,476	429	1,651	28	1,175	16,658	XXX
2. 2018	322,645	26,005	296,640	146,507	6,441	2,923	232	12,688	111	2,189	155,335	XXX
3. 2019	336,083	25,953	310,130	93,557	1,847	1,744	34	7,959	437	1,449	100,942	XXX
4. Totals	XXX	XXX	XXX	258,117	13,351	7,143	695	22,298	576	4,813	272,936	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	13,772	2,598	9,791	1,178	1,615	254	688	26	1,829	31	482	23,608	668
2. 2018	23,900	11,155	9,245	3,864	695	99	601	76	1,677	28	90	20,896	221
3. 2019	47,418	3,678	26,932	3,779	1,246	64	1,311	29	3,389	64	170	72,683	1,309
4. Totals	85,090	17,431	45,968	8,821	3,556	416	2,600	131	6,894	123	742	117,186	2,198

	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			XXX	19,787	3,821
2. 2018	198,237	22,006	176,231	61.4	84.6	59.4				18,126	2,769
3. 2019	183,557	9,932	173,625	54.6	38.3	56.0				66,893	5,790
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	104,806	12,380

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	707	(12)	118	(7)	342	1	1,407	1,185	XXX
2. 2018	189,389	16,661	172,729	106,184	5,944	575	77	8,823		15,890	109,561	17,579
3. 2019	200,699	20,080	180,619	96,293	8,865	448	258	7,993		8,076	95,610	16,676
4. Totals	XXX	XXX	XXX	203,183	14,797	1,140	328	17,158	1	25,374	206,356	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	579	58	263	39	83	16	27	2	188		773	1,024	180
2. 2018	374	39	362	157	70	8	86	6	305		1,232	986	206
3. 2019	10,774	587	4,692	894	137	92	451	48	1,482		4,470	15,914	2,055
4. Totals	11,727	684	5,317	1,090	290	116	563	56	1,974		6,476	17,925	2,441

	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			XXX	745	279
2. 2018	116,778	6,231	110,547	61.7	37.4	64.0				540	447
3. 2019	122,269	10,744	111,525	60.9	53.5	61.7				13,985	1,930
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	15,269	2,656

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	7,136	6,060	2,833	34	1,869		4,662	5,744	XXX
2. 2018	125,942	13,694	112,248	14,478	352	182	93	3,120		2,141	17,335	XXX
3. 2019	138,550	17,253	121,297	2,712	11	67		1,030	795	45	3,004	XXX
4. Totals	XXX	XXX	XXX	24,327	6,423	3,082	128	6,019	795	6,848	26,083	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	(14,671)	420	16,181	668	2,656	10	3,628	10	4,662	23	30,837	11,326	136
2. 2018	(2,511)	182	9,467	372	331	1	2,077	5	2,127		9,720	10,931	42
3. 2019	4,688	25	17,821	1,748	85	4	4,924	5	4,082	4	4,000	29,813	121
4. Totals	(12,495)	626	43,469	2,788	3,072	15	10,629	21	10,871	27	44,557	52,070	299

	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			XXX	423	10,903
2. 2018	29,271	1,005	28,266	23.2	7.3	25.2				6,402	4,529
3. 2019	35,409	2,592	32,816	25.6	15.0	27.1				20,736	9,077
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	27,561	24,509

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	1,386		47		25			1,459	XXX
2. 2018	38,147	1,745	36,401	11,858	60	243		2,888			14,930	XXX
3. 2019	39,548	2,966	36,582	8,123	93	172		2,493			10,695	XXX
4. Totals	XXX	XXX	XXX	21,368	153	462		5,407			27,083	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,892	750	384	(168)	14		(24)		40			1,724	
2. 2018	588		543	(304)	5		21		82			1,544	
3. 2019	2,909		2,880	248	30		62		639			6,272	
4. Totals	5,389	750	3,807	(225)	49		59		761			9,540	

	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			XXX	1,694	30
2. 2018	16,229	(244)	16,473	42.5	(14.0)	45.3				1,436	108
3. 2019	17,308	341	16,967	43.8	11.5	46.4				5,541	731
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	8,671	869

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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									XXX
2. 2010	20,632	(101)	20,732	60							60	XXX
3. 2011	9,113	83	9,030	63		2		1			66	XXX
4. 2012	(158)	732	(890)	478	99	6		26	1		410	XXX
5. 2013	3,411	1,191	2,220	1,360	829	1					531	XXX
6. 2014	5,400	1,807	3,593	913	277			332	30		938	XXX
7. 2015	6,777	1,371	5,407	4,990	1,983			222	(106)		3,335	XXX
8. 2016	10,783	5,529	5,254	1,830	698			592	174		1,551	XXX
9. 2017	7,774	3,479	4,295	5,572	2,483			403	157		3,335	XXX
10. 2018	7,700	2,757	4,943	1,724	501			610	117		1,717	XXX
11. 2019	7,961	2,199	5,762	591	166			66	17		474	XXX
12. Totals	XXX	XXX	XXX	17,582	7,035	8		2,252	390	1	12,417	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2010													
3. 2011													
4. 2012	4											5	
5. 2013	41	1	4									45	
6. 2014	22	5	2									20	
7. 2015	273	105										168	
8. 2016	1,046	327										719	
9. 2017	637	234										403	
10. 2018	1,442	532										910	
11. 2019	1,388	506										882	
12. Totals	4,853	1,710	7				1					3,151	

	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			XXX		
2. 2010	60		60	0.3		0.3					
3. 2011	66		66	0.7		0.7					
4. 2012	515	100	414	(326.8)	13.7	(46.6)				5	
5. 2013	1,406	830	575	41.2	69.7	25.9				44	1
6. 2014	1,270	312	958	23.5	17.3	26.7				19	
7. 2015	5,485	1,982	3,503	80.9	144.6	64.8				168	
8. 2016	3,468	1,198	2,270	32.2	21.7	43.2				719	
9. 2017	6,612	2,874	3,738	85.1	82.6	87.0				403	
10. 2018	3,777	1,150	2,627	49.0	41.7	53.1				910	
11. 2019	2,046	690	1,356	25.7	31.4	23.5				882	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,150	1

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	(34)				175			141	XXX
2. 2010	32,652	22,304	10,348	24,871	10,893	237	91	58			14,181	XXX
3. 2011	39,488	14,395	25,092	36,014	6,581	507	203	168			29,905	XXX
4. 2012	61,369	16,371	44,998	33,488	7,924	407	144	342			26,169	XXX
5. 2013	67,445	15,433	52,012	40,725	9,417	583	84	595			32,402	XXX
6. 2014	69,406	10,768	58,638	28,837	2,105	1,122	26	440			28,268	XXX
7. 2015	57,490	10,995	46,495	36,963	1,053	837	32	283			36,998	XXX
8. 2016	57,036	4,458	52,578	28,659	1,080	715	38	227			28,483	XXX
9. 2017	60,019	3,859	56,160	41,823	9,665	518	147	186			32,715	XXX
10. 2018	59,937	8,492	51,445	36,333	15,269	414	44	501			21,935	XXX
11. 2019	72,563	16,530	56,033	7,356	359	294	4	320			7,607	XXX
12. Totals	XXX	XXX	XXX	315,034	64,344	5,633	813	3,296			258,806	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	710	317	(497)	(364)	6	3	1					264	XXX
2. 2010	228		1	13					1			217	XXX
3. 2011	233		(1)						1			234	XXX
4. 2012	1,757	1,358	153		3							556	XXX
5. 2013	346	1	(316)		16	2	4		1			48	XXX
6. 2014	1,133	11	378		64		15		5			1,584	XXX
7. 2015	1,402		322	1	74		28		18			1,843	XXX
8. 2016	3,561	171	1,828	1	92	6	64		20			5,386	XXX
9. 2017	8,827	2,095	3,392	285	207	106	116	18	40			10,077	XXX
10. 2018	34,119	18,794	9,245	3,370	195	25	608	171	246			22,052	XXX
11. 2019	9,563	952	55,357	36,910	173	28	1,110	172	942			29,084	XXX
12. Totals	61,879	23,697	69,861	40,217	830	171	1,947	362	1,275			71,345	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			XXX	260	4
2. 2010	25,395	10,997	14,398	77.8	49.3	139.1				216	1
3. 2011	36,923	6,785	30,139	93.5	47.1	120.1				232	1
4. 2012	36,150	9,425	26,725	58.9	57.6	59.4				552	3
5. 2013	41,954	9,503	32,450	62.2	61.6	62.4				28	20
6. 2014	31,995	2,143	29,852	46.1	19.9	50.9				1,500	83
7. 2015	39,927	1,085	38,842	69.5	9.9	83.5				1,723	120
8. 2016	35,165	1,296	33,869	61.7	29.1	64.4				5,216	170
9. 2017	55,109	12,316	42,792	91.8	319.1	76.2				9,839	238
10. 2018	81,661	37,673	43,988	136.2	443.6	85.5				21,199	853
11. 2019	75,115	38,424	36,691	103.5	232.5	65.5				27,058	2,025
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	67,825	3,520

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	42,973	7,096	2,495	147	900			39,126	XXX
2. 2010	215,783	2,711	213,072	73,499	787	4,713	46	1,972			79,350	XXX
3. 2011	206,408	3,717	202,691	101,887	4,294	4,070	12	2,280			103,931	XXX
4. 2012	235,085	5,653	229,432	107,299	3,906	3,955	231	2,704			109,821	XXX
5. 2013	270,368	9,434	260,934	85,329	4,484	5,220	241	2,381	241	4	87,964	XXX
6. 2014	278,721	12,208	266,513	116,295	4,902	4,956	9	2,513	305	30	118,548	XXX
7. 2015	266,112	11,898	254,214	110,964	10,837	3,456	170	1,840	36	3	105,216	XXX
8. 2016	251,906	15,101	236,805	86,083	12,010	3,075	156	904	10		77,887	XXX
9. 2017	241,265	15,568	225,697	34,673	1,279	863	37	926	2		35,145	XXX
10. 2018	239,325	13,310	226,016	30,210	489	410	146	592	1		30,576	XXX
11. 2019	257,389	12,165	245,224	1,896	80	73		387			2,276	XXX
12. Totals	XXX	XXX	XXX	791,110	50,164	33,287	1,196	17,399	594	37	789,840	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	246,166	25,314	76,697	20,057	6,910	2,059	2,062	5	7,233			291,632	XXX
2. 2010	21,937	(593)	7,646	8	88	3	112	1	785		2,408	31,149	XXX
3. 2011	34,325		8,663	205	292		200	23	1,000			44,251	XXX
4. 2012	40,441	1,466	8,669	307	768		433	34	949			49,452	XXX
5. 2013	31,334	542	15,104	793	428		721	21	489			46,719	XXX
6. 2014	48,663	1,541	19,622	455	1,059	3	1,200	26	766			69,285	XXX
7. 2015	68,895	5,420	30,063	913	1,216	91	1,940	89	1,531			97,132	XXX
8. 2016	64,075	7,527	44,093	4,185	936	122	3,344	385	2,282			102,511	XXX
9. 2017	73,043	2,608	57,800	5,530	1,085	133	4,791	502	1,899			129,845	XXX
10. 2018	40,869	1,113	75,204	6,720	631	24	7,641	635	2,460			118,313	XXX
11. 2019	17,311	84	114,368	5,777	90	2	13,362	558	4,074			142,785	XXX
12. Totals	687,057	45,023	457,929	44,950	13,502	2,438	35,805	2,278	23,469		2,408	1,123,075	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	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	37,570		XXX	239,922	14,140
2. 2010	110,752	253	110,499	51.3	9.3	51.9	5,527			24,641	981
3. 2011	152,716	4,534	148,182	74.0	122.0	73.1	7,098			35,684	1,469
4. 2012	165,217	5,944	159,273	70.3	105.1	69.4	4,540			42,797	2,116
5. 2013	141,006	6,323	134,683	52.2	67.0	51.6	339			44,764	1,616
6. 2014	195,075	7,242	187,833	70.0	59.3	70.5	1,316			64,973	2,996
7. 2015	219,905	17,557	202,348	82.6	147.6	79.6	153			92,472	4,507
8. 2016	204,792	24,394	180,398	81.3	161.5	76.2	1,141			95,314	6,055
9. 2017	175,080	10,091	164,989	72.6	64.8	73.1	206			122,499	7,140
10. 2018	158,017	9,128	148,890	66.0	68.6	65.9	97			108,143	10,074
11. 2019	151,562	6,500	145,061	58.9	53.4	59.2	179			125,640	16,967
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	58,166		XXX	996,849	68,061

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	(460)		70		(4)			(394)	XXX
2. 2010	24,380	4,564	19,816	508		35		6			549	XXX
3. 2011	21,638	5,251	16,387	698		91		4			793	XXX
4. 2012	2,586	3	2,583	1,057		117		39			1,213	XXX
5. 2013	3,491	268	3,223	849	2	65		25			936	XXX
6. 2014	5,597	573	5,024	2,623	221	68		29	50		2,450	XXX
7. 2015	3,929	192	3,737	1,089	7	35		14	1		1,130	XXX
8. 2016	1,441	102	1,339	276	1	3					278	XXX
9. 2017	2,620	1,022	1,598	453	2	4	1	29	12		470	XXX
10. 2018	4,060	1,330	2,730	193	1	1		9	5		197	XXX
11. 2019	5,518	1,276	4,242	21				5	1		25	XXX
12. Totals	XXX	XXX	XXX	7,306	233	489	1	156	69		7,647	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	3,411	47	477		91		53		8			3,995	XXX
2. 2010	39		3									42	XXX
3. 2011	10		1									11	XXX
4. 2012	4		2									6	XXX
5. 2013	13		15				2					30	XXX
6. 2014	936	382	156	25			11		2			698	XXX
7. 2015	45		235	48			20		4			256	XXX
8. 2016	39		230	42	4	1	15	1	3			248	XXX
9. 2017	110		254	69	24	5	9	2	3			324	XXX
10. 2018	1,119	665	19	(227)	4	1	14	3	4			718	XXX
11. 2019	689	233	4,063	566			15	2	2			3,969	XXX
12. Totals	6,416	1,327	5,454	523	126	7	138	7	27			10,298	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	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			XXX	3,842	153
2. 2010	591		591	2.4		3.0				42	
3. 2011	804		804	3.7		4.9				10	
4. 2012	1,219		1,219	47.1		47.2				6	1
5. 2013	969	2	966	27.7	0.9	30.0				28	2
6. 2014	3,827	678	3,149	68.4	118.3	62.7				684	14
7. 2015	1,442	56	1,386	36.7	29.2	37.1				232	24
8. 2016	571	45	526	39.6	43.9	39.3				227	21
9. 2017	885	90	795	33.8	8.8	49.7				295	30
10. 2018	1,362	447	915	33.5	33.6	33.5				699	18
11. 2019	4,796	802	3,994	86.9	62.8	94.2				3,953	16
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	10,020	279

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	315	(96)	638	305	309		310	1,053	XXX
2. 2010	97,141	474	96,667	22,548	25	7,810	33	1,472	(1)	4	31,774	825
3. 2011	95,460	1,005	94,455	20,833		11,294		1,677		79	33,804	719
4. 2012	107,721	1,457	106,263	26,598	280	12,316		1,900		13	40,535	701
5. 2013	115,242	512	114,730	26,146	494	14,112	(215)	2,185	241	19	41,923	910
6. 2014	98,197	604	97,593	20,389		8,149		2,027		22	30,565	792
7. 2015	102,004	1,138	100,866	15,414	149	7,982	46	1,895		19	25,096	794
8. 2016	105,879	1,435	104,444	16,155	226	5,203	15	1,769		(1)	22,886	796
9. 2017	108,568	1,578	106,990	9,011	127	3,908	11	1,365		10	14,146	564
10. 2018	110,277	1,138	109,140	5,915	624	1,275	88	1,237		5	7,715	501
11. 2019	117,963	810	117,153	733	6	128	1	603		7	1,456	333
12. Totals	XXX	XXX	XXX	164,058	1,833	72,814	283	16,438	240	485	250,954	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	4,464	640	5,355	2,287	2,593	653	4,560	656	629			13,367	226
2. 2010	218		897		89		420		75			1,699	9
3. 2011	956		1,067	88	354		777	5	132			3,191	15
4. 2012	1,512		1,893	142	276		856	24	178			4,548	19
5. 2013	7,289		2,366	182	945		1,532	36	335			12,250	44
6. 2014	2,699		5,191	82	495		1,923	22	362			10,566	67
7. 2015	5,847	15	6,826	169	1,431	2	3,309	77	692			17,843	60
8. 2016	7,490	113	10,102	113	1,906	4	6,108	27	1,090		1	26,438	110
9. 2017	12,924	307	21,451	246	3,331	5	8,780	42	1,616		1	47,502	133
10. 2018	7,072	75	27,251	176	2,564	161	10,594	91	2,420		3	49,398	148
11. 2019	3,643	11	38,441	87	998		15,505	177	3,660		3	61,973	156
12. Totals	54,114	1,160	120,839	3,572	14,981	823	54,364	1,156	11,188		9	248,774	987

	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			XXX	6,893	6,474
2. 2010	33,529	56	33,473	34.5	11.8	34.6				1,115	584
3. 2011	37,088	93	36,995	38.9	9.3	39.2				1,934	1,257
4. 2012	45,529	445	45,083	42.3	30.6	42.4				3,262	1,286
5. 2013	54,910	738	54,173	47.6	144.0	47.2				9,474	2,776
6. 2014	41,234	104	41,130	42.0	17.2	42.1				7,808	2,758
7. 2015	43,396	458	42,938	42.5	40.2	42.6				12,489	5,353
8. 2016	49,823	498	49,324	47.1	34.7	47.2				17,366	9,073
9. 2017	62,385	736	61,649	57.5	46.7	57.6				33,823	13,680
10. 2018	58,328	1,214	57,113	52.9	106.7	52.3				34,071	15,326
11. 2019	63,711	282	63,430	54.0	34.8	54.1				41,986	19,987
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	170,220	78,554

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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									XXX
2. 2010	12,354	88	12,266	2,534		1,427		114			4,074	64
3. 2011	11,870	168	11,702	1,934		1,937		188			4,058	93
4. 2012	10,808	176	10,632	3,768		1,475		129			5,373	52
5. 2013	14,875	108	14,767	2,770		613		197			3,580	45
6. 2014	12,476	100	12,376	951		379		106			1,436	58
7. 2015	13,720	113	13,607	1,205	612	1,178		237			2,007	79
8. 2016	16,292	150	16,142	6,593	2,396	2,396		290			6,883	130
9. 2017	17,630	181	17,449	4,106	2,178	1,555		284			3,767	123
10. 2018	19,121	202	18,919	563	914	953		211			813	95
11. 2019	23,261	1,728	21,534	4	370	129		69			(168)	71
12. Totals	XXX	XXX	XXX	24,427	6,469	12,041		1,825			31,824	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	(17)	(18)	408	164			336	116	37			502	12
2. 2010	13		351	191			157	12	22			340	1
3. 2011	76		242	86			104	5	17			348	1
4. 2012	143		361	45	37		198	3	28			719	2
5. 2013	183		195	151			216	24	60			480	1
6. 2014	(26)		602	19			440	1	88			1,084	1
7. 2015	968	398	775	40	45		609	20	127			2,067	4
8. 2016	1,536	1,560	1,320	7	304		1,091	8	190			2,867	11
9. 2017	2,046	1,418	2,401	14	215		1,332	(5)	241			4,809	13
10. 2018	2,148	595	4,895	1	1,493		2,263	30	498			10,671	40
11. 2019	2,564	241	7,861	143	529		3,626	92	969			15,074	44
12. Totals	9,636	4,195	19,412	860	2,623		10,371	306	2,278			38,960	130

	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			XXX	245	257
2. 2010	4,617	203	4,414	37.4	231.0	36.0				173	167
3. 2011	4,497	91	4,407	37.9	54.0	37.7				233	115
4. 2012	6,140	48	6,092	56.8	27.5	57.3				459	260
5. 2013	4,235	174	4,060	28.5	161.0	27.5				227	253
6. 2014	2,540	20	2,520	20.4	20.0	20.4				557	527
7. 2015	5,143	1,069	4,074	37.5	945.3	29.9				1,305	761
8. 2016	13,721	3,971	9,750	84.2	2,648.8	60.4				1,289	1,578
9. 2017	12,181	3,605	8,576	69.1	1,993.3	49.1				3,016	1,793
10. 2018	13,024	1,540	11,484	68.1	762.3	60.7				6,447	4,224
11. 2019	15,752	846	14,905	67.7	49.0	69.2				10,041	5,033
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	23,993	14,967

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	46							46	XXX
2. 2018	1,110	101	1,009	237							237	XXX
3. 2019	1,314	59	1,255	99							99	XXX
4. Totals	XXX	XXX	XXX	382							382	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	385		550						16			951	
2. 2018	75		217						6			298	
3. 2019	45		410						8			463	
4. Totals	506		1,177						29			1,712	

	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			XXX	936	16
2. 2018	535		535	48.2		53.0				292	6
3. 2019	562		562	42.8		44.8				455	8
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,683	29

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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									XXX
2. 2018												
3. 2019												
4. Totals	XXX	XXX	XXX									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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2018													
3. 2019													
4. Totals													

	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			XXX		
2. 2018											
3. 2019											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	2,058	2,406	2,501	2,588	2,428	2,422	2,433	2,423	2,436	2,441	4	18
2. 2010	20,634	19,413	19,194	19,489	19,503	19,660	19,701	19,640	19,658	19,654	(4)	15
3. 2011	XXX	28,420	27,878	29,303	30,367	30,536	30,667	30,498	30,566	30,546	(20)	48
4. 2012	XXX	XXX	25,566	23,540	24,674	25,022	25,602	25,862	26,010	25,763	(247)	(98)
5. 2013	XXX	XXX	XXX	29,019	27,838	28,281	28,392	29,001	29,116	29,087	(29)	86
6. 2014	XXX	XXX	XXX	XXX	29,258	28,799	29,955	31,974	32,629	32,492	(136)	518
7. 2015	XXX	XXX	XXX	XXX	XXX	58,011	59,652	69,886	71,727	71,153	(574)	1,267
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	101,743	103,332	109,126	109,597	471	6,265
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,699	80,706	82,097	1,391	(5,602)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,251	23,533	283	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,373	XXX	XXX
										12. Totals	1,138	2,516

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	461	172	220	184	168	(60)	(64)	(66)	(84)	(83)	1	(17)
2. 2010	1,027	959	1,024	925	922	942	959	955	953	952	(1)	(4)
3. 2011	XXX	3,602	4,690	3,912	3,903	4,485	4,766	5,005	4,811	4,750	(61)	(255)
4. 2012	XXX	XXX	4,464	5,739	5,161	5,026	5,163	5,332	5,286	5,322	36	(10)
5. 2013	XXX	XXX	XXX	5,203	5,544	5,695	5,668	5,716	5,605	5,573	(32)	(143)
6. 2014	XXX	XXX	XXX	XXX	5,170	4,013	3,973	4,069	3,889	3,795	(94)	(274)
7. 2015	XXX	XXX	XXX	XXX	XXX	5,697	4,412	5,388	6,219	6,113	(106)	725
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	13,028	11,932	12,068	12,008	(60)	76
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,677	11,459	11,160	(299)	(1,517)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,634	9,365	(268)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,494	XXX	XXX
										12. Totals	(885)	(1,419)

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	336,392	333,761	327,161	325,628	322,559	325,466	326,525	328,612	328,048	329,662	1,614	1,050
2. 2010	218,230	228,657	240,122	239,977	244,762	243,547	242,761	242,608	242,954	242,759	(195)	151
3. 2011	XXX	217,903	226,865	234,171	240,813	249,911	247,928	249,004	252,307	251,985	(321)	2,981
4. 2012	XXX	XXX	221,099	237,010	255,906	269,604	271,027	271,097	273,114	271,985	(1,129)	888
5. 2013	XXX	XXX	XXX	233,601	254,964	275,022	274,401	264,946	264,307	263,278	(1,029)	(1,668)
6. 2014	XXX	XXX	XXX	XXX	251,072	272,060	282,652	280,783	277,404	276,774	(630)	(4,009)
7. 2015	XXX	XXX	XXX	XXX	XXX	271,430	270,331	275,440	283,426	283,935	509	8,495
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	275,409	274,137	285,287	289,409	4,122	15,272
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	287,999	289,040	295,108	6,068	7,109
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	303,207	318,056	14,849	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,965	XXX	XXX
										12. Totals	23,857	30,269

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	2,137,228	2,144,964	2,154,535	2,147,561	2,105,623	2,065,041	2,007,807	1,980,743	1,974,236	1,952,329	(21,906)	(28,414)
2. 2010	498,859	497,363	496,772	503,293	491,388	499,621	494,269	487,070	484,358	488,487	4,129	1,417
3. 2011	XXX	523,800	517,681	526,398	530,276	533,187	532,872	529,505	521,339	521,413	74	(8,092)
4. 2012	XXX	XXX	537,601	542,544	547,720	546,619	550,221	549,267	546,324	542,561	(3,764)	(6,706)
5. 2013	XXX	XXX	XXX	573,510	558,672	554,703	547,367	547,701	540,118	536,517	(3,601)	(11,184)
6. 2014	XXX	XXX	XXX	XXX	658,174	652,158	637,778	625,248	620,045	609,882	(10,163)	(15,366)
7. 2015	XXX	XXX	XXX	XXX	XXX	733,962	701,505	656,788	644,526	625,094	(19,432)	(31,694)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	720,117	715,520	706,218	676,425	(29,793)	(39,095)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	774,935	750,325	699,269	(51,056)	(75,667)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	788,132	728,941	(59,191)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	796,012	XXX	XXX
										12. Totals	(194,703)	(214,802)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	403,405	372,969	386,462	387,557	391,473	389,339	393,172	388,719	386,055	385,545	(510)	(3,175)
2. 2010	304,224	290,558	288,715	285,906	292,860	290,430	287,827	290,756	289,214	289,715	501	(1,042)
3. 2011	XXX	333,319	318,375	315,235	315,922	312,409	312,275	311,096	309,541	311,646	2,106	550
4. 2012	XXX	XXX	261,512	251,942	248,577	248,791	249,408	248,493	247,225	251,093	3,868	2,600
5. 2013	XXX	XXX	XXX	281,085	275,171	268,462	271,118	273,247	272,264	273,020	756	(226)
6. 2014	XXX	XXX	XXX	XXX	322,253	317,336	321,995	323,973	319,280	322,014	2,734	(1,959)
7. 2015	XXX	XXX	XXX	XXX	XXX	312,420	306,615	307,697	309,986	312,916	2,929	5,218
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	337,737	320,643	326,844	326,980	136	6,337
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	348,124	348,317	359,974	11,657	11,850
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	369,461	369,586	125	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	380,251	XXX	XXX
										12. Totals	24,302	20,153

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	10,256	11,117	13,378	12,335	14,834	10,524	11,004	10,824	10,848	10,839	(9)	15
2. 2010	64	(22)	19	16	9	5	3	2	2	2		
3. 2011	XXX	(104)	64	51	32	15	11	3	2	1	(1)	(2)
4. 2012	XXX	XXX	7	469	598	507	641	671	755	728	(27)	58
5. 2013	XXX	XXX	XXX	1,676	1,434	1,902	1,538	2,422	3,359	3,515	156	1,093
6. 2014	XXX	XXX	XXX	XXX	2,248	1,666	1,611	1,351	1,953	1,471	(482)	120
7. 2015	XXX	XXX	XXX	XXX	XXX	2,622	2,537	1,713	1,530	2,511	982	798
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,403	3,490	3,555	3,322	(233)	(168)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,971	2,785	2,739	(46)	(232)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,445	3,612	168	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,728	XXX	XXX
										12. Totals	508	1,683

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

1. Prior	105,150	100,748	94,896	78,382	67,026	63,633	63,949	63,698	63,685	62,858	(828)	(840)
2. 2010	72,146	71,373	71,324	71,880	69,282	70,153	71,371	69,873	73,095	73,014	(81)	3,141
3. 2011	XXX	73,122	81,757	85,573	85,351	84,398	83,655	80,711	80,189	82,218	2,029	1,506
4. 2012	XXX	XXX	70,298	78,810	76,716	78,827	76,573	76,866	77,070	75,552	(1,518)	(1,314)
5. 2013	XXX	XXX	XXX	68,221	75,694	70,157	78,158	78,463	80,806	84,273	3,468	5,810
6. 2014	XXX	XXX	XXX	XXX	57,184	55,195	57,536	59,023	62,891	66,695	3,804	7,672
7. 2015	XXX	XXX	XXX	XXX	XXX	49,070	58,488	66,388	67,775	69,158	1,383	2,770
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	52,582	59,406	62,739	68,025	5,286	8,619
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,065	52,414	51,263	(1,151)	(802)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,411	51,705	3,294	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,462	XXX	XXX
										12. Totals	15,686	26,563

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

1. Prior	27,905	28,242	35,826	36,232	36,277	35,827	35,937	35,851	35,864	35,928	63	76
2. 2010	29,032	31,657	34,957	33,366	33,248	33,304	33,341	33,016	32,962	33,122	159	106
3. 2011	XXX	38,768	40,562	38,137	39,473	37,914	37,766	37,462	39,397	39,468	70	2,006
4. 2012	XXX	XXX	34,124	40,933	38,192	36,885	35,758	35,927	38,184	38,305	120	2,377
5. 2013	XXX	XXX	XXX	45,677	45,851	46,644	45,900	45,130	44,598	44,545	(53)	(585)
6. 2014	XXX	XXX	XXX	XXX	35,422	35,997	34,057	34,107	34,810	34,777	(33)	670
7. 2015	XXX	XXX	XXX	XXX	XXX	37,410	40,921	40,668	40,418	39,312	(1,106)	(1,357)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	38,846	38,265	36,752	36,275	(478)	(1,990)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,686	22,031	21,618	(412)	(1,068)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,819	26,372	(447)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,761	XXX	XXX
										12. Totals	(2,115)	236

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

1. Prior	1,559,852	1,450,323	1,421,929	1,380,550	1,340,334	1,350,055	1,356,923	1,348,432	1,339,087	1,337,494	(1,594)	(10,938)
2. 2010	333,692	342,580	325,531	317,046	316,552	314,445	316,421	314,163	307,791	307,945	154	(6,218)
3. 2011	XXX	382,160	377,433	369,081	384,371	385,003	386,545	381,694	370,067	377,645	7,578	(4,049)
4. 2012	XXX	XXX	411,668	425,773	422,830	416,602	418,293	432,397	431,445	429,152	(2,293)	(3,246)
5. 2013	XXX	XXX	XXX	443,612	451,690	443,392	455,991	473,897	481,528	474,706	(6,822)	809
6. 2014	XXX	XXX	XXX	XXX	528,498	518,506	508,206	509,352	522,105	524,089	1,984	14,737
7. 2015	XXX	XXX	XXX	XXX	XXX	569,570	565,072	540,863	558,590	575,677	17,087	34,815
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	625,274	612,047	616,521	643,588	27,067	31,542
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	672,806	675,952	710,498	34,546	37,693
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	696,019	702,453	6,434	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	790,606	XXX	XXX
										12. Totals	84,142	95,144

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

1. Prior	340,925	341,655	348,106	342,832	352,231	357,482	357,278	354,735	362,609	372,236	9,627	17,500
2. 2010	221,222	233,218	238,244	230,831	219,217	216,213	215,315	217,327	225,253	224,851	(402)	7,524
3. 2011	XXX	255,400	244,501	247,350	236,596	226,497	218,890	223,383	224,827	225,141	314	1,758
4. 2012	XXX	XXX	269,693	287,342	269,769	276,285	262,537	261,952	263,788	265,253	1,465	3,301
5. 2013	XXX	XXX	XXX	270,997	261,404	264,629	267,722	278,256	286,352	292,559	6,207	14,303
6. 2014	XXX	XXX	XXX	XXX	265,407	255,708	273,617	266,019	261,276	278,725	17,448	12,706
7. 2015	XXX	XXX	XXX	XXX	XXX	294,960	287,779	288,825	287,455	301,700	14,245	12,875
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	338,141	347,275	373,733	403,382	29,649	56,107
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	370,757	365,239	357,267	(7,971)	(13,489)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	360,911	350,027	(10,883)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,786	XXX	XXX
										12. Totals	59,699	112,585

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,712	95,414	91,232	(4,182)	(23,480)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,316	162,005	3,689	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162,778	XXX	XXX
										4. Totals	(493)	(23,480)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,058	22,118	18,435	(3,683)	(5,623)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	98,120	101,419	3,300	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,050	XXX	XXX
										4. Totals	(384)	(5,623)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,727	42,313	34,874	(7,439)	(18,853)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,971	23,019	(7,951)	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,503	XXX	XXX
										4. Totals	(15,390)	(18,853)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,602	10,872	9,499	(1,374)	(103)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,167	13,503	336	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,835	XXX	XXX
										4. Totals	(1,038)	(103)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	136	56	20	1								
2. 2010	169	121	82	75	62	60	60	60	60	60		
3. 2011	XXX	120	57	47	44	66	72	65	65	65		
4. 2012	XXX	XXX	163	363	429	410	401	394	390	389	(1)	(4)
5. 2013	XXX	XXX	XXX	593	922	(442)	839	693	594	575	(18)	(118)
6. 2014	XXX	XXX	XXX	XXX	1,906	3,014	866	655	654	657	2	2
7. 2015	XXX	XXX	XXX	XXX	XXX	2,805	3,816	3,736	3,181	3,175	(6)	(560)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,275	2,571	1,934	1,851	(82)	(720)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,103	3,279	3,493	213	1,390
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,342	2,134	792	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,307	XXX	XXX
										12. Totals	899	(11)

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	13,756	11,701	10,566	11,633	10,772	10,173	10,326	10,572	10,638	10,612	(26)	40
2. 2010	16,093	15,156	14,270	14,301	14,163	14,405	14,570	14,454	14,465	14,339	(125)	(115)
3. 2011	XXX	29,950	31,408	30,660	30,270	29,637	29,681	29,617	29,782	29,969	187	352
4. 2012	XXX	XXX	33,401	31,192	26,207	27,189	26,190	26,567	26,542	26,383	(159)	(185)
5. 2013	XXX	XXX	XXX	52,940	33,884	33,574	32,566	32,813	32,477	31,854	(623)	(959)
6. 2014	XXX	XXX	XXX	XXX	30,945	25,687	27,011	28,449	28,893	29,407	514	958
7. 2015	XXX	XXX	XXX	XXX	XXX	37,558	34,553	38,701	38,576	38,540	(36)	(160)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	27,595	34,130	34,093	33,622	(471)	(508)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,605	40,555	42,567	2,013	6,963
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,560	43,240	(4,320)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,429	XXX	XXX
										12. Totals	(3,047)	6,385

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	1,206,857	1,185,524	1,188,904	1,193,903	1,195,965	1,179,612	1,181,689	1,193,915	1,175,599	1,183,850	8,252	(10,065)
2. 2010	166,670	160,000	149,017	136,157	129,770	120,792	119,794	117,240	114,098	111,819	(2,278)	(5,420)
3. 2011	XXX	143,069	156,598	147,307	152,673	156,215	156,530	149,070	144,035	148,467	4,432	(603)
4. 2012	XXX	XXX	158,929	145,597	148,737	142,075	160,654	165,496	159,660	157,293	(2,367)	(8,203)
5. 2013	XXX	XXX	XXX	155,777	142,769	134,178	121,941	132,953	129,545	132,405	2,861	(547)
6. 2014	XXX	XXX	XXX	XXX	166,020	171,695	170,806	185,615	185,368	185,945	577	330
7. 2015	XXX	XXX	XXX	XXX	XXX	154,041	151,602	159,540	165,857	199,262	33,405	39,722
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	143,156	151,969	158,277	177,837	19,560	25,868
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,466	146,457	162,491	16,033	23,025
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	147,775	145,996	(1,778)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140,891	XXX	XXX
										12. Totals	78,695	64,107

SCHEDULE P - PART 2P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	11,917	11,387	13,363	13,970	15,055	20,791	19,324	19,754	22,112	21,316	(795)	1,562
2. 2010	2,067	1,633	1,171	969	698	683	661	596	591	585	(6)	(11)
3. 2011	XXX	1,174	823	931	728	710	841	810	803	800	(3)	(10)
4. 2012	XXX	XXX	1,072	1,028	1,176	1,062	1,290	1,277	1,182	1,180	(2)	(98)
5. 2013	XXX	XXX	XXX	1,339	1,180	924	1,032	1,017	946	942	(5)	(76)
6. 2014	XXX	XXX	XXX	XXX	1,709	1,878	2,462	2,622	2,612	3,167	555	545
7. 2015	XXX	XXX	XXX	XXX	XXX	1,012	1,526	1,380	1,313	1,369	56	(11)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	621	414	478	523	44	109
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	569	479	775	296	206
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,225	906	(1,319)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,988	XXX	XXX
										12. Totals	(1,179)	2,217

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	215,898	218,672	214,055	214,725	204,611	204,178	200,735	202,888	200,456	196,457	(3,999)	(6,431)
2. 2010	33,824	35,165	35,363	36,013	36,969	34,162	33,796	33,531	32,382	31,925	(457)	(1,606)
3. 2011	XXX	35,139	37,371	41,680	35,562	33,482	30,565	35,840	35,128	35,186	58	(654)
4. 2012	XXX	XXX	40,509	41,505	45,027	47,270	45,734	44,936	44,175	43,006	(1,169)	(1,931)
5. 2013	XXX	XXX	XXX	41,784	46,741	48,834	52,444	53,135	52,884	51,893	(990)	(1,242)
6. 2014	XXX	XXX	XXX	XXX	50,848	47,965	45,840	43,946	42,905	38,742	(4,163)	(5,204)
7. 2015	XXX	XXX	XXX	XXX	XXX	50,788	48,546	48,344	44,560	40,351	(4,209)	(7,992)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	52,937	53,009	50,278	46,466	(3,812)	(6,543)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,354	58,668	58,668	1	3,314
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,484	53,456	(29)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,166	XXX	XXX
										12. Totals	(18,770)	(28,290)

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

1. Prior	28,198	25,139	21,993	19,000	15,905	14,953	14,248	13,460	12,911	12,522	(389)	(938)
2. 2010	7,883	6,961	6,108	5,694	4,778	4,279	4,190	4,127	4,240	4,279	39	151
3. 2011	XXX	7,794	7,717	6,379	5,863	5,038	4,829	4,528	4,382	4,202	(180)	(326)
4. 2012	XXX	XXX	8,518	9,950	8,297	6,982	6,464	5,994	5,837	5,934	97	(60)
5. 2013	XXX	XXX	XXX	6,732	5,724	4,863	4,161	3,624	3,803	3,803		179
6. 2014	XXX	XXX	XXX	XXX	6,658	4,676	3,916	3,197	2,956	2,326	(631)	(871)
7. 2015	XXX	XXX	XXX	XXX	XXX	7,105	7,500	4,961	4,542	3,710	(832)	(1,251)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	10,817	12,916	13,799	9,270	(4,529)	(3,646)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,688	11,725	8,051	(3,675)	(2,638)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,277	10,775	(1,502)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,867	XXX	XXX
										12. Totals	(11,601)	(9,399)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,431	1,287	1,078	(209)	(353)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	535	529	(6)	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	554	XXX	XXX
										4. Totals	(215)	(353)

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

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 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		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	1,945	2,193	2,279	2,294	2,296	2,408	2,414	2,423	2,435	62	
2. 2010	13,092	17,155	18,914	19,279	19,488	19,585	19,609	19,618	19,629	19,632	329	85
3. 2011	XXX	17,182	26,348	28,595	29,654	30,094	30,383	30,457	30,444	30,454	215	61
4. 2012	XXX	XXX	13,478	21,747	23,614	24,071	25,090	25,407	25,543	25,566	168	48
5. 2013	XXX	XXX	XXX	15,911	25,739	27,137	27,847	28,410	28,697	28,839	199	69
6. 2014	XXX	XXX	XXX	XXX	18,646	25,589	27,963	29,907	31,050	31,787	217	91
7. 2015	XXX	XXX	XXX	XXX	XXX	39,776	52,683	65,169	67,978	69,394	239	90
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	60,677	89,558	99,883	105,531	236	97
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,705	68,904	75,419	260	111
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,450	19,672	184	86
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,073	189	67

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

1. Prior	000	46	76	116	130	(70)	(69)	(69)	(85)	(84)	3	
2. 2010	526	842	920	922	922	932	940	945	950	950	7	2
3. 2011	XXX	1,906	3,695	3,881	3,887	4,136	4,278	4,471	4,575	4,658	4	1
4. 2012	XXX	XXX	2,221	4,361	4,434	4,685	4,781	4,829	5,069	5,110	3	2
5. 2013	XXX	XXX	XXX	2,694	4,675	5,009	5,183	5,303	5,379	5,422	6	
6. 2014	XXX	XXX	XXX	XXX	1,449	2,403	2,810	3,145	3,373	3,537	3	3
7. 2015	XXX	XXX	XXX	XXX	XXX	1,499	2,080	2,777	5,161	5,542	3	1
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	6,393	8,041	10,274	10,931	7	2
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,391	8,208	9,478	32	1
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,082	6,020	33	13
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,485	58	20

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

1. Prior	000	143,008	224,895	270,526	295,281	310,251	314,647	319,860	320,867	321,564	1,573	
2. 2010	57,022	121,457	174,843	206,645	225,058	236,776	239,069	239,804	240,532	240,780	13,573	5,786
3. 2011	XXX	54,637	119,831	169,886	203,710	229,653	242,189	246,816	248,826	249,219	13,881	6,120
4. 2012	XXX	XXX	57,879	126,822	185,779	225,547	250,132	261,574	266,811	267,813	12,926	5,480
5. 2013	XXX	XXX	XXX	63,282	126,723	174,791	220,488	241,193	250,902	259,359	12,847	5,454
6. 2014	XXX	XXX	XXX	XXX	59,876	127,696	195,983	231,901	258,810	266,339	13,065	5,826
7. 2015	XXX	XXX	XXX	XXX	XXX	62,979	127,302	184,278	227,445	254,127	13,345	6,597
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	61,075	130,975	190,145	238,280	12,061	5,845
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,270	136,378	195,068	11,309	4,884
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,885	146,658	11,135	5,025
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,719	8,085	4,694

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	194,434	374,806	507,248	629,263	727,301	823,964	901,064	963,710	1,021,771	7,691	
2. 2010	89,092	193,182	258,169	298,054	324,096	343,658	357,198	369,946	378,740	388,739	31,393	13,869
3. 2011	XXX	93,795	223,050	294,446	346,847	380,025	405,653	419,719	428,841	438,959	32,383	14,299
4. 2012	XXX	XXX	96,173	236,065	324,568	373,152	406,483	425,876	442,211	450,816	34,157	14,232
5. 2013	XXX	XXX	XXX	98,411	248,145	333,457	384,900	418,389	437,441	450,455	37,567	15,741
6. 2014	XXX	XXX	XXX	XXX	124,762	288,901	383,905	442,894	476,028	494,739	39,487	17,095
7. 2015	XXX	XXX	XXX	XXX	XXX	114,469	291,792	388,878	445,198	480,248	39,466	17,846
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	117,719	306,429	410,267	467,941	39,332	16,736
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,831	329,033	434,164	39,826	16,009
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,112	356,183	37,375	14,759
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	155,796	23,256	13,317

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	102,767	193,373	254,789	305,040	329,926	348,968	362,564	368,553	374,044	3,354	
2. 2010	132,583	182,625	214,057	236,131	255,662	266,811	273,670	278,565	281,108	283,017	12,987	8,313
3. 2011	XXX	155,677	209,021	244,529	268,321	282,039	291,886	298,586	301,933	304,761	13,036	8,611
4. 2012	XXX	XXX	100,036	149,418	177,089	200,109	214,734	229,764	235,729	240,871	10,811	7,247
5. 2013	XXX	XXX	XXX	116,742	165,387	193,694	216,229	240,196	250,002	259,985	10,055	7,422
6. 2014	XXX	XXX	XXX	XXX	144,152	204,237	235,014	267,228	282,565	295,353	10,042	7,969
7. 2015	XXX	XXX	XXX	XXX	XXX	122,897	184,926	217,024	249,323	269,093	9,205	8,173
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	129,239	206,392	242,580	270,747	8,157	7,689
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,825	223,696	261,795	8,395	7,937
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,326	233,108	7,762	7,473
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,682	5,064	5,168

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 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		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	3,098	4,214	9,389	9,952	10,205	10,092	10,183	10,470	10,488	28	
2. 2010	1	1	1	1	1	1	1	1	1	1	1	1
3. 2011	XXX											
4. 2012	XXX	XXX	(14)	8	34	287	363	538	546	549	3	6
5. 2013	XXX	XXX	XXX	20	62	538	731	1,596	2,268	2,395	6	32
6. 2014	XXX	XXX	XXX	XXX	10	60	706	752	814	895	4	23
7. 2015	XXX	XXX	XXX	XXX	XXX	31	78	331	579	911	3	2
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	84	830	1,019	1,697	(2)	2
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108	153	240		
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73	453		
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12		

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

1. Prior	000	25,544	37,997	47,111	52,260	56,199	61,248	61,665	62,075	62,275	276	
2. 2010	1,996	13,135	38,580	46,561	58,867	61,670	65,383	67,255	72,146	72,244	301	916
3. 2011	XXX	1,690	15,961	39,545	52,551	67,416	72,590	75,271	76,803	79,497	239	792
4. 2012	XXX	XXX	2,637	18,228	36,360	47,129	58,948	64,722	68,004	70,428	228	696
5. 2013	XXX	XXX	XXX	2,392	14,441	40,704	54,160	63,997	73,675	75,099	181	579
6. 2014	XXX	XXX	XXX	XXX	3,781	9,769	20,289	34,610	51,136	58,071	171	503
7. 2015	XXX	XXX	XXX	XXX	XXX	2,147	14,697	36,809	45,132	54,380	183	469
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,801	11,643	32,411	42,651	150	411
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,410	7,604	18,655	76	441
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,519	9,308	35	220
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,881	10	84

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

1. Prior	000	11,664	21,819	30,924	34,802	35,028	35,403	35,396	35,504	35,551	XXX	XXX
2. 2010	15,708	20,694	24,065	29,117	30,019	31,296	31,670	32,530	32,605	32,605	XXX	XXX
3. 2011	XXX	9,711	20,841	27,359	30,958	34,845	36,041	36,211	38,994	38,985	XXX	XXX
4. 2012	XXX	XXX	12,267	20,245	28,456	31,626	33,112	34,187	37,069	37,566	XXX	XXX
5. 2013	XXX	XXX	XXX	14,739	25,497	35,247	40,053	42,137	43,276	43,691	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	9,683	18,091	25,949	28,576	33,316	34,274	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	11,611	19,668	28,638	31,316	36,222	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	14,158	20,242	28,307	31,590	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,274	14,415	17,140	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,378	14,583	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,527	XXX	XXX

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

1. Prior	000	296,246	523,764	732,295	871,463	1,010,779	1,097,062	1,157,866	1,200,011	1,233,452	8,079	
2. 2010	13,190	59,728	113,114	164,102	212,691	238,861	256,270	266,858	274,768	280,543	3,719	6,134
3. 2011	XXX	15,147	60,890	124,005	198,304	255,049	293,943	312,410	324,303	336,013	4,160	6,693
4. 2012	XXX	XXX	22,828	74,441	161,528	234,608	293,898	335,328	366,673	385,600	4,364	6,776
5. 2013	XXX	XXX	XXX	22,734	89,223	163,530	257,085	333,380	372,087	400,561	4,284	7,841
6. 2014	XXX	XXX	XXX	XXX	26,287	89,454	183,103	267,383	342,127	397,657	4,126	7,735
7. 2015	XXX	XXX	XXX	XXX	XXX	31,025	94,157	187,717	292,710	385,739	3,862	6,971
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	24,141	101,141	211,971	323,426	3,483	7,025
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,453	142,687	275,433	3,176	6,251
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,987	137,099	2,473	4,866
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,382	1,264	2,642

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

1. Prior	000	94,557	209,995	242,149	276,631	299,601	313,259	325,949	337,103	346,414	964	
2. 2010	10,836	56,619	116,138	145,756	165,276	187,881	194,661	203,927	214,574	217,548	1,014	2,869
3. 2011	XXX	16,570	64,996	113,093	145,443	172,187	187,407	201,777	206,443	209,700	1,088	3,110
4. 2012	XXX	XXX	15,580	75,611	122,017	165,010	197,884	221,804	232,924	243,958	897	3,369
5. 2013	XXX	XXX	XXX	13,659	63,393	122,255	179,205	204,788	247,018	258,375	1,018	3,552
6. 2014	XXX	XXX	XXX	XXX	19,801	82,134	138,272	177,407	202,521	219,382	969	4,355
7. 2015	XXX	XXX	XXX	XXX	XXX	21,197	83,184	147,030	192,709	222,412	1,204	4,792
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	21,849	92,718	190,475	245,811	1,316	5,487
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,048	85,085	154,658	1,143	5,760
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,563	90,447	789	5,448
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,089	260	3,749

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 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		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	54,386	69,421	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	95,744	142,758	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,420	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	16,755	17,599		
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,102	100,738	13,564	3,809
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,617	11,263	3,358

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	24,313	28,188	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,885	14,216	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,768	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	6,381	7,814	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,827	12,041	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,202	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2010	8	13	56	61	60	60	60	60	60	60	XXX	XXX
3. 2011	XXX	3	3	6	36	62	67	65	65	65	XXX	XXX
4. 2012	XXX	XXX			191	328	380	384	384	384	XXX	XXX
5. 2013	XXX	XXX	XXX		9	(529)	767	531	531	531	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	106	1,912	570	570	638	637	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	1,276	2,171	2,526	3,008	3,008	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	63	522	993	1,132	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132	3,107	3,090	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103	1,223	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425	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 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		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	2,176	4,114	9,921	9,758	9,845	9,754	10,158	10,382	10,348	XXX	XXX
2. 2010	7,377	11,125	12,697	12,950	13,490	13,678	14,184	14,205	14,225	14,124	XXX	XXX
3. 2011	XXX	7,889	19,839	27,330	28,175	28,752	29,195	29,456	29,726	29,737	XXX	XXX
4. 2012	XXX	XXX	6,019	17,479	21,151	23,901	24,929	25,162	25,695	25,827	XXX	XXX
5. 2013	XXX	XXX	XXX	8,747	21,456	29,381	30,648	31,297	31,580	31,807	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	9,937	17,494	23,281	25,889	27,169	27,828	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	12,893	23,052	29,301	35,097	36,715	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7,579	18,266	26,040	28,255	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,730	21,468	32,530	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,842	21,434	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,287	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	183,231	328,432	445,841	570,697	659,700	728,617	785,810	831,534	869,760	XXX	XXX
2. 2010	1,998	6,955	16,057	26,931	36,842	46,779	59,253	67,073	73,032	77,378	XXX	XXX
3. 2011	XXX	684	10,823	28,399	50,840	69,089	82,570	87,450	95,036	101,651	XXX	XXX
4. 2012	XXX	XXX	2,444	7,338	29,543	45,197	70,178	87,074	97,664	107,117	XXX	XXX
5. 2013	XXX	XXX	XXX	910	9,493	28,615	46,166	62,642	75,794	85,823	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	1,988	21,831	44,034	67,772	96,278	116,340	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	3,658	22,197	41,564	69,357	103,412	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	4,763	27,765	45,301	76,993	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,980	16,878	34,221	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,781	29,985	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,889	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	3,220	7,377	9,018	11,187	13,046	14,813	13,607	17,720	17,330	XXX	XXX
2. 2010	253	440	441	524	538	540	543	543	543	543	XXX	XXX
3. 2011	XXX	72	415	627	646	654	781	789	789	789	XXX	XXX
4. 2012	XXX	XXX	132	618	927	951	1,167	1,172	1,172	1,173	XXX	XXX
5. 2013	XXX	XXX	XXX	232	498	609	860	866	886	912	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	38	1,023	1,973	1,892	2,330	2,471	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	314	835	807	1,057	1,117	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	40	97	193	278	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	324	453	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253	192	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	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		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	47,820	93,312	124,562	143,429	158,625	167,510	176,256	182,975	183,719	1,244	
2. 2010	1,466	4,366	10,158	17,889	21,996	25,492	26,514	29,108	29,868	30,301	263	553
3. 2011	XXX	648	5,277	10,313	15,430	20,606	22,560	28,552	30,360	32,127	252	452
4. 2012	XXX	XXX	455	4,318	14,452	21,947	30,223	34,129	37,785	38,635	227	455
5. 2013	XXX	XXX	XXX	622	6,418	14,484	24,613	31,510	35,881	39,979	234	632
6. 2014	XXX	XXX	XXX	XXX	657	4,652	10,758	17,372	23,695	28,538	209	516
7. 2015	XXX	XXX	XXX	XXX	XXX	364	2,824	9,650	18,911	23,201	177	557
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,065	5,834	13,139	21,117	151	535
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,705	5,479	12,782	116	315
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	881	6,478	103	250
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	854	60	117

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

1. Prior	000	6,360	8,689	9,778	10,245	10,513	10,861	12,024	12,057	12,057	49	
2. 2010	738	1,757	2,554	3,317	3,338	3,363	3,388	3,392	3,630	3,961	19	44
3. 2011	XXX	522	1,156	2,440	3,577	3,655	3,729	3,810	3,860	3,870	22	70
4. 2012	XXX	XXX	191	1,014	3,920	4,468	4,715	4,950	5,043	5,243	17	33
5. 2013	XXX	XXX	XXX	46	1,853	2,126	2,258	2,552	3,013	3,383	9	35
6. 2014	XXX	XXX	XXX	XXX	227	315	682	899	1,171	1,330	14	43
7. 2015	XXX	XXX	XXX	XXX	XXX	224	469	1,052	2,261	1,771	13	62
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	145	2,136	5,050	6,593	31	88
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	272	3,516	3,483	28	82
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163	602	6	49
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(237)	2	25

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	96	143	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	237	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,110	274	99	182	7		3	2	1	1
2. 2010	4,891	886	80	150	6	9	1	1	13	7
3. 2011	XXX	2,022	155	212	28	14	4	30	85	63
4. 2012	XXX	XXX	9,373	445	57	125	3	94	150	117
5. 2013	XXX	XXX	XXX	9,489	159	226	11	171	198	149
6. 2014	XXX	XXX	XXX	XXX	6,299	279	179	886	860	272
7. 2015	XXX	XXX	XXX	XXX	XXX	7,353	931	1,627	1,836	490
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	25,555	5,383	4,772	1,049
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,753	6,805	2,576
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,136	2,149
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,501

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

1. Prior	417	53	38	10	6	4	3	2		
2. 2010	437	102	90	3		3	10	7	3	1
3. 2011	XXX	1,132	512	21	8	58	151	124	58	24
4. 2012	XXX	XXX	1,548	956	564	(30)	117	83	48	120
5. 2013	XXX	XXX	XXX	1,497	541	351	247	167	115	95
6. 2014	XXX	XXX	XXX	XXX	1,992	1,009	685	479	265	172
7. 2015	XXX	XXX	XXX	XXX	XXX	2,462	1,541	953	509	281
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,245	2,484	912	454
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,459	2,102	903
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,132	2,107
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620

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

1. Prior	94,431	65,841	38,268	25,350	9,082	4,697	4,005	3,763	2,822	1,758
2. 2010	61,108	38,827	26,904	13,279	5,287	2,773	1,633	1,062	643	311
3. 2011	XXX	73,976	37,806	20,211	9,080	5,062	2,632	1,829	1,400	1,064
4. 2012	XXX	XXX	78,655	35,711	19,305	10,911	5,483	2,699	1,777	931
5. 2013	XXX	XXX	XXX	87,910	48,192	27,560	17,960	5,737	2,785	1,722
6. 2014	XXX	XXX	XXX	XXX	86,574	47,687	26,367	12,690	6,144	4,170
7. 2015	XXX	XXX	XXX	XXX	XXX	112,710	51,669	27,248	15,715	5,961
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	110,730	55,710	31,635	16,257
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,890	62,699	28,068
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130,225	58,716
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,287

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	851,807	551,570	528,427	503,491	403,032	334,585	275,316	233,415	212,392	199,809
2. 2010	276,418	184,905	141,750	116,643	75,360	63,356	50,463	36,265	25,037	25,974
3. 2011	XXX	280,124	145,197	108,573	81,325	67,246	54,268	44,007	32,167	28,429
4. 2012	XXX	XXX	280,806	172,576	93,833	70,156	61,997	48,787	39,405	32,888
5. 2013	XXX	XXX	XXX	304,192	161,750	106,583	81,171	62,894	47,568	38,442
6. 2014	XXX	XXX	XXX	XXX	326,548	185,605	133,945	91,585	71,268	56,410
7. 2015	XXX	XXX	XXX	XXX	XXX	404,595	241,843	139,430	102,242	74,738
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	367,248	201,430	144,324	87,843
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	384,530	215,277	126,492
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	371,351	171,941
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	389,769

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	258,804	162,710	110,750	72,688	45,813	30,244	21,788	12,252	8,043	6,691
2. 2010	105,909	67,025	44,625	25,397	17,608	12,249	7,872	5,351	3,349	3,129
3. 2011	XXX	101,915	67,074	42,322	25,021	16,504	9,546	6,360	4,290	3,731
4. 2012	XXX	XXX	101,807	65,722	36,772	21,388	12,996	8,162	4,847	4,466
5. 2013	XXX	XXX	XXX	97,984	58,399	37,792	21,568	13,539	8,230	5,986
6. 2014	XXX	XXX	XXX	XXX	90,293	57,869	34,468	20,420	11,923	7,148
7. 2015	XXX	XXX	XXX	XXX	XXX	103,626	60,542	39,237	22,250	14,581
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	107,229	56,022	36,846	21,563
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108,606	60,414	43,709
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,907	61,050
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,907

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,715	1,128	1,020	939	511	446	295	289	276	271
2. 2010	50	1,528	18	15	8	4	2	1	1	1
3. 2011	XXX	335	64	51	32	15	11	3	2	1
4. 2012	XXX	XXX	21	437	273	94	145	77	174	148
5. 2013	XXX	XXX	XXX	1,452	1,207	747	281	222	63	208
6. 2014	XXX	XXX	XXX	XXX	2,086	1,541	817	477	698	512
7. 2015	XXX	XXX	XXX	XXX	XXX	2,209	2,011	910	731	761
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,081	1,601	1,352	976
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,587	2,418	1,836
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,640	2,343
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,665

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

1. Prior	67,080	47,324	40,859	22,607	7,106	4,372	1,888	1,399	1,030	309
2. 2010	50,568	27,407	11,056	12,694	5,142	3,673	2,374	1,039	692	481
3. 2011	XXX	57,121	34,249	20,949	13,854	7,976	5,492	1,934	1,257	619
4. 2012	XXX	XXX	49,005	36,259	22,101	17,813	7,320	3,271	1,677	1,051
5. 2013	XXX	XXX	XXX	48,338	27,795	13,168	8,179	4,597	3,323	2,716
6. 2014	XXX	XXX	XXX	XXX	42,728	30,415	18,040	7,258	3,087	3,127
7. 2015	XXX	XXX	XXX	XXX	XXX	33,698	20,733	11,409	6,714	4,074
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	34,853	20,578	9,466	9,426
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,688	26,116	18,360
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,894	26,685
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,778

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

1. Prior	13,327	6,274	4,446	1,482	549	304	205	104	88	120
2. 2010	5,976	4,135	5,599	2,455	1,490	278	129	101	94	94
3. 2011	XXX	15,981	9,442	5,254	3,705	1,775	342	279	215	274
4. 2012	XXX	XXX	15,189	10,797	5,301	2,596	937	471	366	214
5. 2013	XXX	XXX	XXX	14,990	7,714	4,634	2,398	1,301	574	326
6. 2014	XXX	XXX	XXX	XXX	11,948	7,496	4,283	2,399	1,052	627
7. 2015	XXX	XXX	XXX	XXX	XXX	12,057	7,783	6,076	2,034	1,347
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	10,955	7,820	3,140	1,893
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,114	4,746	2,838
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,168	6,800
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,261

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

1. Prior	1,038,432	741,801	528,316	382,013	251,685	182,290	137,607	100,418	72,258	49,545
2. 2010	258,592	204,601	125,391	80,592	56,220	43,348	34,802	27,461	20,228	14,386
3. 2011	XXX	289,654	207,767	129,114	83,067	58,511	43,820	31,481	22,385	16,309
4. 2012	XXX	XXX	302,096	229,762	132,979	84,952	59,272	42,790	31,657	22,940
5. 2013	XXX	XXX	XXX	321,669	233,511	136,990	91,956	64,809	50,288	33,426
6. 2014	XXX	XXX	XXX	XXX	410,857	289,079	188,208	125,800	88,204	61,018
7. 2015	XXX	XXX	XXX	XXX	XXX	457,136	338,527	198,566	125,359	89,823
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	498,176	345,393	241,272	159,743
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	511,501	366,158	233,670
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	553,711	388,371
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	631,096

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

1. Prior	191,394	121,192	51,881	32,121	23,053	15,579	12,796	6,105	5,647	4,207
2. 2010	153,099	117,761	74,720	45,059	23,689	12,063	6,601	4,139	2,837	677
3. 2011	XXX	183,867	123,968	71,598	47,089	26,370	12,779	8,231	4,850	3,159
4. 2012	XXX	XXX	183,279	129,605	76,696	51,876	28,228	15,061	9,133	5,756
5. 2013	XXX	XXX	XXX	187,965	130,711	69,952	45,503	32,137	19,282	11,112
6. 2014	XXX	XXX	XXX	XXX	197,950	116,228	84,237	53,779	25,666	24,707
7. 2015	XXX	XXX	XXX	XXX	XXX	232,620	148,563	87,009	51,105	38,365
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	260,041	170,769	99,503	57,899
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	287,816	196,007	125,528
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	288,810	195,215
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289,919

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,865	16,933	9,275
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,090	5,906
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,435

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,378	2,263	249
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	424	285
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,201

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,671	28,212	19,131
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,307	11,166
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,991

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,113	2,679	528
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,778	868
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,694

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	136	56	20	1						
2. 2010	124	71	27	14	2					
3. 2011	XXX	117	54	42	8					
4. 2012	XXX	XXX	163	161	154	9	2	1	1	
5. 2013	XXX	XXX	XXX	592	849	47	19	109	9	5
6. 2014	XXX	XXX	XXX	XXX	1,671	993	282	74	4	3
7. 2015	XXX	XXX	XXX	XXX	XXX	648	438	523		
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,590	1,030		
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,133		
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	5,153	4,075	2,583	225	184	147	111	17	(127)	(132)
2. 2010	4,392	1,192	262	6	28	6	(6)	(12)	(12)	(12)
3. 2011	XXX	5,372	391	158	111	53	27	11	(1)	(1)
4. 2012	XXX	XXX	14,819	5,184	745	207	83	33	39	154
5. 2013	XXX	XXX	XXX	15,616	2,411	955	259	469	329	(313)
6. 2014	XXX	XXX	XXX	XXX	11,298	1,037	157	558	27	393
7. 2015	XXX	XXX	XXX	XXX	XXX	7,288	1,610	1,480	868	348
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,033	4,743	2,964	1,891
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,625	3,603	3,204
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,824	6,311
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,385

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	647,313	484,410	376,223	287,235	224,139	158,364	125,224	104,294	75,697	67,531
2. 2010	155,673	122,523	98,340	65,283	47,921	32,883	23,960	17,613	12,467	9,159
3. 2011	XXX	125,605	99,842	64,731	50,757	34,214	29,340	20,715	13,596	10,026
4. 2012	XXX	XXX	139,674	99,167	72,903	46,179	39,154	26,159	16,826	9,692
5. 2013	XXX	XXX	XXX	136,702	96,416	66,267	39,879	27,428	17,956	15,274
6. 2014	XXX	XXX	XXX	XXX	143,704	93,915	67,323	43,129	26,823	20,679
7. 2015	XXX	XXX	XXX	XXX	XXX	123,454	92,080	58,125	34,341	31,251
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	118,935	80,128	48,091	43,088
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111,590	85,626	56,834
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,901	75,648
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,686

SCHEDULE P - PART 4P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	4,965	2,231	1,369	1,121	1,077	2,505	813	1,471	627	530
2. 2010	1,614	1,056	614	397	150	129	72	9	7	3
3. 2011	XXX	1,052	295	240	65	31	28	3	2	1
4. 2012	XXX	XXX	911	277	103	5	18	8	4	2
5. 2013	XXX	XXX	XXX	982	561	136	51	25	17	16
6. 2014	XXX	XXX	XXX	XXX	958	458	201	78	51	142
7. 2015	XXX	XXX	XXX	XXX	XXX	525	245	164	146	207
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	278	220	254	202
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	510	25	192
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,843	257
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,510

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	138,110	98,856	68,228	54,639	35,743	25,829	19,164	15,074	11,569	6,973
2. 2010	27,885	24,198	16,373	11,737	8,069	4,882	3,239	2,866	2,233	1,317
3. 2011	XXX	29,524	23,545	22,175	11,833	7,284	4,914	3,186	2,450	1,750
4. 2012	XXX	XXX	33,474	29,383	17,408	10,657	7,962	6,390	4,498	2,583
5. 2013	XXX	XXX	XXX	35,134	26,089	16,943	12,095	8,998	7,104	3,681
6. 2014	XXX	XXX	XXX	XXX	42,844	32,922	22,174	14,649	11,241	7,010
7. 2015	XXX	XXX	XXX	XXX	XXX	45,233	31,761	24,959	16,521	9,889
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	42,217	38,598	27,883	16,069
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,091	40,518	29,943
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,719	37,578
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,683

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

1. Prior	20,111	13,798	9,833	7,578	3,703	2,962	2,193	1,407	869	464
2. 2010	5,845	4,271	2,892	2,258	1,103	887	766	694	568	305
3. 2011	XXX	5,973	4,829	3,337	2,046	1,239	995	635	458	255
4. 2012	XXX	XXX	7,199	6,216	2,348	1,391	1,010	877	657	510
5. 2013	XXX	XXX	XXX	5,495	3,164	2,115	1,349	738	687	237
6. 2014	XXX	XXX	XXX	XXX	6,265	4,102	2,868	1,796	1,341	1,021
7. 2015	XXX	XXX	XXX	XXX	XXX	5,317	4,296	2,819	2,024	1,325
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7,685	6,640	4,269	2,396
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,978	4,735	3,724
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,597	7,127
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,252

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,147	785	550
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	329	217
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	410

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	200	33	4	10	13	1	(1)	2		
2. 2010	267	323	328	328	328	329	329	329	329	329
3. 2011	XXX	168	208	211	212	213	215	215	215	215
4. 2012	XXX	XXX	124	163	166	166	168	168	168	168
5. 2013	XXX	XXX	XXX	149	191	198	198	198	198	199
6. 2014	XXX	XXX	XXX	XXX	166	212	216	216	217	217
7. 2015	XXX	XXX	XXX	XXX	XXX	177	227	236	237	239
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	190	228	235	236
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	195	253	260
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	154	184
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	189

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	59	26	22	12	2	2	2			
2. 2010	61	5	2	1	1					
3. 2011	XXX	40	5	2	3	2				
4. 2012	XXX	XXX	40	6	4	3				
5. 2013	XXX	XXX	XXX	36	7	4	1	1	1	
6. 2014	XXX	XXX	XXX	XXX	50	7	4	2	2	2
7. 2015	XXX	XXX	XXX	XXX	XXX	53	12	4	3	1
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	46	13	10	8
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68	13	7
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46	11
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	99	39	2	3	15	(1)				
2. 2010	397	411	414	414	414	414	414	414	414	414
3. 2011	XXX	259	274	275	276	276	276	276	276	276
4. 2012	XXX	XXX	201	217	217	215	216	216	216	216
5. 2013	XXX	XXX	XXX	242	264	268	268	268	268	268
6. 2014	XXX	XXX	XXX	XXX	278	299	306	308	310	310
7. 2015	XXX	XXX	XXX	XXX	XXX	307	328	330	330	330
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	315	334	340	341
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	347	373	378
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	261	281
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	321

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	5	2	5		1	(4)				(1)
2. 2010	5	6	6	6	6	7	7	7	7	7
3. 2011	XXX	2	3	4	4	4	4	4	4	4
4. 2012	XXX	XXX	3	3	3	3	3	3	3	3
5. 2013	XXX	XXX	XXX	3	5	5	6	6	6	6
6. 2014	XXX	XXX	XXX	XXX	2	3	3	3	3	3
7. 2015	XXX	XXX	XXX	XXX	XXX	1	2	2	3	3
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	5	7	7	7
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	31	32
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	33
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	11	5	7	28	27	2	1	1	1	2
2. 2010	2									
3. 2011	XXX	2	1	1						
4. 2012	XXX	XXX								
5. 2013	XXX	XXX	XXX	2	1	1				
6. 2014	XXX	XXX	XXX	XXX	1					
7. 2015	XXX	XXX	XXX	XXX	XXX	2	1	1		
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3	1	1	1
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	4	2
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	5
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	(44)	(5)	8	32	(1)	(2)	(81)	1		
2. 2010	9	8	8	10	10	9	9	9	9	9
3. 2011	XXX	5	5	6	5	5	5	5	5	5
4. 2012	XXX	XXX	4	5	6	5	5	5	5	5
5. 2013	XXX	XXX	XXX	5	6	6	6	6	6	6
6. 2014	XXX	XXX	XXX	XXX	6	6	6	6	6	6
7. 2015	XXX	XXX	XXX	XXX	XXX	4	4	4	4	4
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8	10	10	10
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	35	35
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	51
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	4,945	1,367	680	(400)	91	(201)	20	11	45	(40)
2. 2010	9,439	12,461	13,181	13,390	13,489	13,542	13,560	13,568	13,572	13,573
3. 2011	XXX	9,468	12,961	13,420	13,653	13,776	13,846	13,868	13,877	13,881
4. 2012	XXX	XXX	9,305	11,952	12,450	12,706	12,847	12,902	12,920	12,926
5. 2013	XXX	XXX	XXX	8,873	11,830	12,376	12,633	12,759	12,809	12,847
6. 2014	XXX	XXX	XXX	XXX	8,742	12,066	12,583	12,860	13,019	13,065
7. 2015	XXX	XXX	XXX	XXX	XXX	9,188	12,317	12,875	13,197	13,345
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,187	11,126	11,761	12,061
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,948	10,740	11,309
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,984	11,135
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,085

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	2,649	1,273	622	361	251	165	137	113	94	104
2. 2010	4,123	1,078	484	209	107	40	17	10	7	6
3. 2011	XXX	4,415	1,020	507	270	125	48	30	19	15
4. 2012	XXX	XXX	3,825	936	536	268	108	43	22	15
5. 2013	XXX	XXX	XXX	3,827	1,040	528	262	129	67	25
6. 2014	XXX	XXX	XXX	XXX	4,386	1,069	541	268	107	54
7. 2015	XXX	XXX	XXX	XXX	XXX	4,304	1,136	626	293	133
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,962	1,133	582	274
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,241	1,143	612
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,311	1,342
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,466

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,382	192	202	(735)	10	(635)	17	49	83	(63)
2. 2010	18,032	19,191	19,410	19,368	19,381	19,356	19,358	19,363	19,365	19,365
3. 2011	XXX	18,719	20,082	20,011	20,026	20,008	20,012	20,016	20,016	20,016
4. 2012	XXX	XXX	17,977	18,299	18,400	18,402	18,417	18,418	18,420	18,421
5. 2013	XXX	XXX	XXX	17,058	18,169	18,271	18,302	18,686	18,326	18,326
6. 2014	XXX	XXX	XXX	XXX	17,441	18,833	18,875	18,910	18,938	18,945
7. 2015	XXX	XXX	XXX	XXX	XXX	18,717	19,899	20,002	20,060	20,075
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	16,812	17,975	18,141	18,180
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,440	16,637	16,805
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,117	17,502
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,245

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	12,399	2,942	1,460	2,348	847	(954)	41	329	374	304
2. 2010	18,814	28,309	29,807	30,727	31,218	30,975	31,104	31,226	31,305	31,393
3. 2011	XXX	18,978	28,764	30,772	31,540	31,608	31,916	32,107	32,236	32,383
4. 2012	XXX	XXX	19,728	30,424	32,415	32,929	33,430	33,720	33,929	34,157
5. 2013	XXX	XXX	XXX	21,459	33,953	35,530	36,458	37,044	37,340	37,567
6. 2014	XXX	XXX	XXX	XXX	23,573	35,166	37,589	38,616	39,195	39,487
7. 2015	XXX	XXX	XXX	XXX	XXX	22,552	35,784	37,919	38,919	39,466
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	23,457	35,782	38,333	39,332
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,839	37,647	39,826
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,560	37,375
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,256

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	10,887	8,567	7,248	6,603	5,875	5,298	4,740	4,200	3,768	3,530
2. 2010	12,064	3,075	1,839	1,309	1,008	821	669	522	436	398
3. 2011	XXX	12,311	3,375	2,090	1,472	1,021	768	562	428	375
4. 2012	XXX	XXX	13,215	3,847	2,216	1,457	965	687	503	391
5. 2013	XXX	XXX	XXX	15,094	4,136	2,509	1,512	937	677	496
6. 2014	XXX	XXX	XXX	XXX	14,703	4,424	2,474	1,500	936	661
7. 2015	XXX	XXX	XXX	XXX	XXX	16,240	4,253	2,536	1,596	1,069
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	15,181	4,446	2,540	1,641
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,089	4,369	2,683
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,023	4,451
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,638

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	29,832	27,886	27,439	28,550	27,202	(1,304)	70	2,481	498	354
2. 2010	42,338	44,578	44,950	45,490	45,695	45,445	45,528	45,569	45,607	45,660
3. 2011	XXX	43,359	46,008	46,842	47,127	46,829	46,926	46,979	47,022	47,057
4. 2012	XXX	XXX	45,240	48,118	48,668	48,490	48,608	48,682	48,757	48,780
5. 2013	XXX	XXX	XXX	50,089	53,386	53,460	53,608	53,694	53,766	53,804
6. 2014	XXX	XXX	XXX	XXX	53,914	56,635	56,950	57,142	57,186	57,243
7. 2015	XXX	XXX	XXX	XXX	XXX	54,672	57,663	58,276	58,307	58,381
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	53,856	56,884	57,543	57,709
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,973	58,060	58,518
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,604	56,585
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,211

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	4,587	1,497	1,066	(341)	393	172	204	178	133	52
2. 2010	8,545	11,578	12,243	12,557	12,755	12,858	12,919	12,961	12,975	12,987
3. 2011	XXX	8,714	11,723	12,327	12,658	12,849	12,937	12,991	13,020	13,036
4. 2012	XXX	XXX	6,798	9,664	10,200	10,482	10,642	10,738	10,779	10,811
5. 2013	XXX	XXX	XXX	6,266	8,844	9,421	9,710	9,898	10,000	10,055
6. 2014	XXX	XXX	XXX	XXX	6,402	8,869	9,466	9,771	9,946	10,042
7. 2015	XXX	XXX	XXX	XXX	XXX	5,810	8,173	8,704	9,017	9,205
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	5,015	7,325	7,849	8,157
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,256	7,797	8,395
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,400	7,762
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,064

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,048	2,373	1,596	1,093	817	645	492	326	535	147
2. 2010	4,052	1,200	711	445	266	168	104	63	49	36
3. 2011	XXX	4,146	1,142	706	445	236	144	93	53	47
4. 2012	XXX	XXX	3,803	1,013	643	398	233	129	86	64
5. 2013	XXX	XXX	XXX	3,613	1,226	705	453	247	152	108
6. 2014	XXX	XXX	XXX	XXX	3,924	1,226	735	447	255	168
7. 2015	XXX	XXX	XXX	XXX	XXX	3,780	1,197	709	473	248
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,554	1,130	722	428
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,724	1,223	753
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,795	1,258
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,781

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,555	1,468	893	809	434	218	(383)	260	212	17
2. 2010	18,329	20,413	20,864	21,067	21,182	21,242	21,281	21,301	21,327	21,336
3. 2011	XXX	19,081	20,870	21,281	21,497	21,572	21,618	21,656	21,675	21,694
4. 2012	XXX	XXX	15,561	17,405	17,794	17,947	18,026	18,056	18,095	18,122
5. 2013	XXX	XXX	XXX	15,006	16,880	17,253	17,420	17,475	17,540	17,585
6. 2014	XXX	XXX	XXX	XXX	15,737	17,505	17,882	18,021	18,118	18,179
7. 2015	XXX	XXX	XXX	XXX	XXX	15,235	16,980	17,308	17,557	17,626
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	13,846	15,671	16,107	16,274
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,480	16,635	17,085
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,765	16,493
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,013

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	28	(14)	7	8	8	6	6	3	5	(1)
2. 2010	1	1	1	1	1	1	1	1	1	1
3. 2011	XXX			1						
4. 2012	XXX	XXX		2			1	1	3	3
5. 2013	XXX	XXX	XXX	1	1	1	3	4	5	6
6. 2014	XXX	XXX	XXX	XXX		2	4	4	4	4
7. 2015	XXX	XXX	XXX	XXX	XXX		1	2	2	3
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX				(2)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	227	170	113	78	60	43	39	32	35	25
2. 2010	1									
3. 2011	XXX		1							
4. 2012	XXX	XXX	4	1	5	5	5	4	1	1
5. 2013	XXX	XXX	XXX	13	5	11	10	9	9	3
6. 2014	XXX	XXX	XXX	XXX	6	5	3	3	4	2
7. 2015	XXX	XXX	XXX	XXX	XXX	2	2	3	1	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	251	257	163	228	107	3	4	25		1
2. 2010	2	2	2	2	2	2	2	2	2	2
3. 2011	XXX		1	1						
4. 2012	XXX	XXX	4	2	8	9	10	10	10	10
5. 2013	XXX	XXX	XXX	19	25	33	38	39	41	41
6. 2014	XXX	XXX	XXX	XXX	11	21	23	26	29	29
7. 2015	XXX	XXX	XXX	XXX	XXX	2	4	5	5	5
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	137	111	72	49	25	10	11	3	(8)	3
2. 2010	11	55	128	232	266	285	289	296	298	301
3. 2011	XXX	9	63	134	175	206	228	233	238	239
4. 2012	XXX	XXX	15	71	135	168	199	214	223	228
5. 2013	XXX	XXX	XXX	12	49	89	135	159	171	181
6. 2014	XXX	XXX	XXX	XXX	12	60	106	139	158	171
7. 2015	XXX	XXX	XXX	XXX	XXX	7	62	117	160	183
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	22	79	126	150
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	46	76
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	35
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10

SECTION 2B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	571	362	231	161	115	105	86	84	92	84
2. 2010	740	427	286	136	80	44	30	20	16	11
3. 2011	XXX	630	351	206	130	81	49	41	36	29
4. 2012	XXX	XXX	490	323	215	145	96	75	49	41
5. 2013	XXX	XXX	XXX	434	322	224	137	82	60	38
6. 2014	XXX	XXX	XXX	XXX	398	269	189	116	86	75
7. 2015	XXX	XXX	XXX	XXX	XXX	368	239	164	98	74
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	325	211	141	80
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	336	175	105
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258	161
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	262

SECTION 3B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	111	37	8	6	3		3	66	2	(3)
2. 2010	1,057	1,169	1,211	1,219	1,224	1,225	1,226	1,228	1,226	1,228
3. 2011	XXX	917	1,012	1,032	1,040	1,046	1,051	1,057	1,054	1,060
4. 2012	XXX	XXX	786	875	921	942	955	963	964	965
5. 2013	XXX	XXX	XXX	609	735	766	787	792	797	798
6. 2014	XXX	XXX	XXX	XXX	572	691	718	738	744	749
7. 2015	XXX	XXX	XXX	XXX	XXX	552	664	707	719	726
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	514	614	636	641
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	532	616	622
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343	416
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	356

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,310	2,237	1,863	1,384	818	650	433	382	87	225
2. 2010	1,227	2,267	2,778	3,112	3,346	3,520	3,602	3,662	3,694	3,719
3. 2011	XXX	1,277	2,495	3,020	3,449	3,773	3,955	4,058	4,115	4,160
4. 2012	XXX	XXX	1,341	2,608	3,228	3,701	4,010	4,190	4,297	4,364
5. 2013	XXX	XXX	XXX	1,275	2,584	3,219	3,648	3,991	4,179	4,284
6. 2014	XXX	XXX	XXX	XXX	1,384	2,567	3,183	3,634	3,931	4,126
7. 2015	XXX	XXX	XXX	XXX	XXX	1,254	2,459	3,065	3,506	3,862
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,134	2,307	2,984	3,483
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,185	2,515	3,176
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,258	2,473
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,264

SECTION 2A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	7,705	5,978	4,173	3,014	2,278	2,030	1,677	1,423	1,124	1,028
2. 2010	2,366	1,430	1,071	804	557	326	217	157	142	103
3. 2011	XXX	2,699	1,607	1,399	1,020	639	436	300	249	221
4. 2012	XXX	XXX	2,724	1,765	1,484	1,026	612	415	316	242
5. 2013	XXX	XXX	XXX	2,876	1,909	1,483	1,014	685	492	398
6. 2014	XXX	XXX	XXX	XXX	2,870	2,037	1,508	1,123	877	719
7. 2015	XXX	XXX	XXX	XXX	XXX	2,930	1,940	1,642	1,252	840
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,898	2,184	1,972	1,554
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,933	2,348	2,057
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,114	2,555
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,420

SECTION 3A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	4,516	2,523	1,694	1,482	1,187	1,506	820	1,710	343	13
2. 2010	6,036	7,917	8,583	8,985	9,294	9,435	9,550	9,710	9,842	9,956
3. 2011	XXX	6,553	8,640	9,487	9,939	10,187	10,373	10,647	10,858	11,074
4. 2012	XXX	XXX	6,763	9,169	10,053	10,585	10,798	11,074	11,228	11,382
5. 2013	XXX	XXX	XXX	7,341	9,784	10,889	11,500	12,045	12,310	12,523
6. 2014	XXX	XXX	XXX	XXX	7,554	10,027	11,049	11,727	12,165	12,580
7. 2015	XXX	XXX	XXX	XXX	XXX	7,099	9,423	10,633	11,269	11,673
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	6,706	9,518	11,122	12,062
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,762	9,984	11,484
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,905	9,894
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,326

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	552	353	181	106	228	26	21	18	12	19
2. 2010	125	457	672	800	910	958	978	991	1,002	1,014
3. 2011	XXX	161	535	776	949	1,029	1,057	1,078	1,087	1,088
4. 2012	XXX	XXX	126	445	698	802	847	878	889	897
5. 2013	XXX	XXX	XXX	274	654	869	889	959	1,003	1,018
6. 2014	XXX	XXX	XXX	XXX	179	592	775	893	942	969
7. 2015	XXX	XXX	XXX	XXX	XXX	198	675	997	1,130	1,204
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	219	802	1,157	1,316
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	300	860	1,143
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	276	789
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260

SECTION 2B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,447	764	485	297	215	163	135	109	151	81
2. 2010	2,277	1,111	695	389	253	128	79	51	30	27
3. 2011	XXX	2,555	1,286	805	401	176	121	75	57	43
4. 2012	XXX	XXX	2,560	1,634	699	279	181	109	72	52
5. 2013	XXX	XXX	XXX	2,730	1,418	601	372	215	137	100
6. 2014	XXX	XXX	XXX	XXX	3,321	1,191	667	365	250	175
7. 2015	XXX	XXX	XXX	XXX	XXX	3,152	1,483	689	447	292
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,746	1,576	862	554
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,439	1,549	1,008
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,510	1,629
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,772

SECTION 3B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,927	1,548	1,227	1,021	576	6	21	48	14	22
2. 2010	3,631	3,816	3,837	3,849	3,862	3,854	3,894	3,896	3,898	3,910
3. 2011	XXX	4,005	4,174	4,211	4,255	4,237	4,250	4,243	4,244	4,241
4. 2012	XXX	XXX	3,905	4,235	4,317	4,285	4,312	4,317	4,315	4,318
5. 2013	XXX	XXX	XXX	4,295	4,620	4,616	4,670	4,658	4,668	4,670
6. 2014	XXX	XXX	XXX	XXX	5,240	5,375	5,450	5,471	5,492	5,499
7. 2015	XXX	XXX	XXX	XXX	XXX	5,781	6,201	6,241	6,265	6,288
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	6,720	7,247	7,298	7,357
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,237	7,723	7,911
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,304	7,866
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,781

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	453	337	332	202	121	96	73	33	24	26
2. 2010	49	116	166	213	232	244	250	257	259	263
3. 2011	XXX	48	115	159	189	215	231	237	248	252
4. 2012	XXX	XXX	33	79	114	151	176	207	218	227
5. 2013	XXX	XXX	XXX	37	87	125	164	197	213	234
6. 2014	XXX	XXX	XXX	XXX	35	77	119	158	184	209
7. 2015	XXX	XXX	XXX	XXX	XXX	29	64	106	144	177
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	40	93	123	151
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	79	116
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	103
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60

SECTION 2A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,234	938	715	615	515	352	321	322	214	226
2. 2010	189	172	131	74	42	30	24	17	13	9
3. 2011	XXX	195	148	120	87	67	43	31	18	15
4. 2012	XXX	XXX	163	153	149	126	77	45	25	19
5. 2013	XXX	XXX	XXX	179	163	154	113	99	82	44
6. 2014	XXX	XXX	XXX	XXX	185	159	144	120	59	67
7. 2015	XXX	XXX	XXX	XXX	XXX	214	201	143	98	60
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	207	142	139	110
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180	126	133
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	198	148
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156

SECTION 3A

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	515	304	264	172	110	169	179	374	44	82
2. 2010	365	561	650	708	738	758	787	807	819	825
3. 2011	XXX	360	516	612	655	686	699	705	715	719
4. 2012	XXX	XXX	314	489	587	651	675	690	696	701
5. 2013	XXX	XXX	XXX	348	569	689	754	802	862	910
6. 2014	XXX	XXX	XXX	XXX	343	522	618	686	740	792
7. 2015	XXX	XXX	XXX	XXX	XXX	388	614	715	762	794
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	381	533	634	796
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327	474	564
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	340	501
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	333

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	28	24	10	6	2	3	2	1	1	
2. 2010	1	9	16	18	19	19	18	18	18	19
3. 2011	XXX	4	7	17	19	22	21	22	22	22
4. 2012	XXX	XXX	4	10	13	13	14	16	16	17
5. 2013	XXX	XXX	XXX	1	4	6	6	6	7	9
6. 2014	XXX	XXX	XXX	XXX	3	6	9	11	11	14
7. 2015	XXX	XXX	XXX	XXX	XXX	4	8	8	12	13
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1	13	25	31
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	18	28
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		6
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 2B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	93	50	37	26	20	18	18	15	39	12
2. 2010	35	17	8	2	1	2	2	2	2	1
3. 2011	XXX	41	33	10	5	1	2	1	2	1
4. 2012	XXX	XXX	25	11	5	5	4	2	3	2
5. 2013	XXX	XXX	XXX	17	10	7	4	5	4	1
6. 2014	XXX	XXX	XXX	XXX	14	12	7	5	4	1
7. 2015	XXX	XXX	XXX	XXX	XXX	28	14	9	5	4
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	60	45	24	11
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	31	13
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	40
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44

SECTION 3B

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	686	581	607	359	203	5	4	13		(2)
2. 2010	54	61	61	62	63	64	64	64	64	64
3. 2011	XXX	62	82	87	91	92	95	95	94	93
4. 2012	XXX	XXX	39	47	50	51	51	51	52	52
5. 2013	XXX	XXX	XXX	35	37	44	43	45	46	45
6. 2014	XXX	XXX	XXX	XXX	41	52	56	58	58	58
7. 2015	XXX	XXX	XXX	XXX	XXX	61	70	78	79	79
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	85	127	129	130
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96	123	123
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83	95
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in 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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(4)	10	22,453	(2,155)	(1,135)			1	2	1	1
2. 2010	353,768	353,769	380,199	379,396	378,284	378,284	378,284	378,285	378,287	378,287	
3. 2011	XXX	358,601	424,437	424,479	424,702	424,702	424,702	424,702	424,703	424,703	
4. 2012	XXX	XXX	254,787	254,074	253,232	253,232	253,232	253,235	253,236	253,237	1
5. 2013	XXX	XXX	XXX	386,522	386,538	386,538	386,538	386,555	386,564	386,571	7
6. 2014	XXX	XXX	XXX	XXX	410,738	410,738	410,738	410,770	410,790	410,805	15
7. 2015	XXX	XXX	XXX	XXX	XXX	420,029	420,029	420,055	420,064	420,071	7
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	426,715	426,866	426,864	426,864	
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,200	443,103	443,068	(35)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	481,832	482,178	347
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	530,239	530,239
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	530,582
13. Earned Premiums (Sch P-Pt. 1)	353,764	358,612	369,506	382,893	407,888	420,029	426,715	443,429	481,777	530,582	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior											
2. 2010	7,477	7,477	7,477	7,477	7,477	7,477	7,477	7,477	7,477	7,477	
3. 2011	XXX	8,994	8,994	8,994	8,994	8,994	8,994	8,994	8,994	8,994	
4. 2012	XXX	XXX	9,891	9,891	9,891	9,891	9,891	9,891	9,891	9,891	
5. 2013	XXX	XXX	XXX	8,218	8,218	8,218	8,218	8,218	8,218	8,218	
6. 2014	XXX	XXX	XXX	XXX	10,111	10,111	10,111	10,111	10,111	10,111	
7. 2015	XXX	XXX	XXX	XXX	XXX	6,690	6,690	6,695	6,642	6,649	7
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,210	8,239	8,293	8,290	(3)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,180	9,132	9,126	(6)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,443	13,453	10
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,112	24,112
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,119
13. Earned Premiums (Sch P-Pt. 1)	7,477	8,994	9,891	8,218	10,111	6,691	8,210	9,214	13,397	24,119	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	1,719	1,234	37,077	(228)	8,158	(1,830)	2,260	2,138	140	176	176
2. 2010	858,479	856,603	856,603	857,526	864,708	866,604	867,619	867,822	867,397	867,306	(91)
3. 2011	XXX	916,981	916,981	922,487	929,870	933,605	935,363	936,505	936,438	936,474	36
4. 2012	XXX	XXX	1,007,049	1,012,210	1,021,197	1,026,707	1,031,431	1,033,020	1,033,253	1,033,489	236
5. 2013	XXX	XXX	XXX	1,242,188	1,254,894	1,262,623	1,268,613	1,272,422	1,273,931	1,275,059	1,129
6. 2014	XXX	XXX	XXX	XXX	1,377,344	1,393,295	1,401,127	1,406,531	1,410,861	1,414,173	3,312
7. 2015	XXX	XXX	XXX	XXX	XXX	1,509,020	1,524,233	1,531,371	1,539,928	1,548,963	9,035
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,613,950	1,636,563	1,649,545	1,664,488	14,943
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,603,851	1,632,643	1,644,144	11,501
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,543,572	1,564,941	21,369
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,457,209	1,457,209
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,518,855
13. Earned Premiums (Sch P-Pt. 1)	860,198	916,339	1,044,126	1,253,550	1,421,759	1,542,011	1,652,743	1,647,888	1,599,621	1,518,855	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior							10	(75)	(158)	277	277
2. 2010	109,877	109,877	109,877	109,877	109,877	109,877	109,877	109,877	109,877	109,877	
3. 2011	XXX	141,010	141,010	141,010	141,010	141,010	141,010	141,010	141,010	141,010	
4. 2012	XXX	XXX	198,598	198,598	198,598	198,598	198,598	198,598	198,598	198,598	(1)
5. 2013	XXX	XXX	XXX	241,509	241,509	241,509	241,512	241,512	241,584	241,512	(72)
6. 2014	XXX	XXX	XXX	XXX	260,959	260,959	260,964	260,973	261,082	261,015	(67)
7. 2015	XXX	XXX	XXX	XXX	XXX	269,056	269,064	269,058	269,210	269,250	40
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	298,470	298,514	299,160	299,235	75
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	228,897	228,034	227,934	(100)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,364	158,259	(105)
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,305	91,305
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,353
13. Earned Premiums (Sch P-Pt. 1)	109,877	141,010	198,598	241,509	260,959	269,056	298,496	228,869	158,322	91,353	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior		7	50,937	(3,652)	222				45		
2. 2010	540,783	540,789	565,134	563,984	565,124	565,124	565,124	565,124	565,167	565,167	
3. 2011	XXX	550,271	571,188	570,986	580,541	580,541	580,541	580,541	580,561	580,561	
4. 2012	XXX	XXX	490,447	489,756	487,826	487,826	487,826	487,825	487,812	487,812	
5. 2013	XXX	XXX	XXX	660,151	659,353	659,353	659,353	659,352	659,189	659,189	
6. 2014	XXX	XXX	XXX	XXX	660,985	660,985	660,985	660,998	661,052	661,064	11
7. 2015	XXX	XXX	XXX	XXX	XXX	702,314	702,314	702,726	702,748	702,779	31
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	715,449	716,917	717,133	717,173	40
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	737,276	739,905	739,919	15
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	757,762	761,002	3,240
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	769,188	769,188
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772,525
13. Earned Premiums (Sch P-Pt. 1)	540,783	550,284	586,646	654,456	669,174	702,314	715,449	739,167	760,616	772,525	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior									6		
2. 2010	53,625	53,625	53,625	53,625	53,625	53,625	53,625	53,625	53,626	53,626	
3. 2011	XXX	51,048	51,048	51,048	51,048	51,048	51,048	51,048	51,067	51,067	
4. 2012	XXX	XXX	75,012	75,012	75,012	75,012	75,012	74,873	74,873	74,873	
5. 2013	XXX	XXX	XXX	84,175	84,175	84,175	84,175	84,175	84,175	84,175	
6. 2014	XXX	XXX	XXX	XXX	68,157	68,157	68,157	68,157	68,186	68,186	
7. 2015	XXX	XXX	XXX	XXX	XXX	82,293	82,293	82,293	82,293	82,293	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	88,123	88,303	88,303	88,303	
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,432	102,504	102,499	(5)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,356	113,379	24
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124,256	124,256
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124,275
13. Earned Premiums (Sch P-Pt. 1)	53,625	51,048	75,012	84,175	68,157	82,293	88,123	101,473	114,482	124,275	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	530	999	39,377	305	313		3	102	117	5	5
2. 2010	599,542	603,281	607,922	607,864	609,419	609,419	609,442	609,551	609,725	609,735	9
3. 2011	XXX	660,924	696,602	697,639	707,190	707,190	708,424	708,466	708,508	708,523	15
4. 2012	XXX	XXX	670,924	677,828	678,883	678,883	682,438	682,517	682,568	682,620	51
5. 2013	XXX	XXX	XXX	867,556	868,050	867,573	872,175	872,204	872,318	872,438	120
6. 2014	XXX	XXX	XXX	XXX	1,075,841	1,075,364	1,079,650	1,079,883	1,080,194	1,080,384	190
7. 2015	XXX	XXX	XXX	XXX	XXX	1,166,494	1,168,026	1,168,055	1,168,406	1,168,709	303
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,290,846	1,295,350	1,293,704	1,294,959	1,254
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,375,350	1,382,544	1,384,338	1,794
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,433,082	1,441,062	7,980
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,577,963	1,577,963
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,589,685
13. Earned Premiums (Sch P-Pt. 1)	600,072	665,662	750,620	875,744	1,088,807	1,165,540	1,306,081	1,380,478	1,439,790	1,589,685	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior								(2)	4	136	136
2. 2010	60,553	60,553	60,553	60,553	60,553	60,553	60,553	60,553	60,550	60,550	
3. 2011	XXX	79,865	79,865	79,865	79,865	79,865	79,865	79,753	79,753	79,753	
4. 2012	XXX	XXX	93,507	93,507	93,507	93,507	93,507	93,394	95,132	94,868	(265)
5. 2013	XXX	XXX	XXX	116,621	116,621	116,621	116,621	116,655	116,535	116,535	
6. 2014	XXX	XXX	XXX	XXX	142,138	142,138	142,138	142,174	142,131	142,131	
7. 2015	XXX	XXX	XXX	XXX	XXX	148,589	148,589	148,759	148,288	148,324	36
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	170,990	171,071	164,105	164,138	34
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,482	166,218	166,314	96
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,503	184,027	523
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	206,691	206,691
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,251
13. Earned Premiums (Sch P-Pt. 1)	60,553	79,865	93,507	116,621	142,138	148,589	170,990	173,576	170,377	207,251	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(5)	10	17,936	1,938	1,678		180	24	(140)		
2. 2010	378,215	378,241	413,821	414,019	419,308	419,308	419,714	419,715	419,627	419,627	1
3. 2011	XXX	440,699	448,186	448,577	450,098	450,098	450,087	450,088	450,004	450,005	1
4. 2012	XXX	XXX	432,334	436,810	438,880	438,880	440,574	440,602	440,514	440,522	8
5. 2013	XXX	XXX	XXX	568,511	569,404	569,404	574,263	574,341	574,158	574,165	6
6. 2014	XXX	XXX	XXX	XXX	594,992	594,992	602,477	602,616	602,606	602,664	58
7. 2015	XXX	XXX	XXX	XXX	XXX	687,491	691,401	691,838	691,951	692,109	158
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	792,162	794,346	796,700	796,685	(15)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	865,256	868,953	866,759	(2,193)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	937,528	942,626	5,099
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,080,331	1,080,331
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,083,454
13. Earned Premiums (Sch P-Pt. 1)	378,210	440,735	493,337	575,514	606,443	687,491	810,685	868,146	943,100	1,083,454	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior								(237)	9	32	32
2. 2010	82,534	82,534	82,534	82,534	82,534	82,534	82,534	82,524	82,529	82,523	(6)
3. 2011	XXX	78,514	78,514	78,514	78,514	78,514	78,514	78,368	78,380	78,380	
4. 2012	XXX	XXX	79,680	79,680	79,680	79,680	79,680	79,686	79,566	79,347	(219)
5. 2013	XXX	XXX	XXX	108,122	108,122	108,122	108,122	108,720	108,475	108,567	92
6. 2014	XXX	XXX	XXX	XXX	132,019	132,019	132,019	131,881	131,881	131,881	
7. 2015	XXX	XXX	XXX	XXX	XXX	144,832	144,832	144,665	145,814	145,836	22
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	160,645	160,932	167,965	167,848	(116)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197,253	206,309	205,070	(1,239)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	275,591	278,073	2,482
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	386,138	386,138
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	387,186
13. Earned Premiums (Sch P-Pt. 1)	82,534	78,514	79,680	108,122	132,019	144,832	160,645	197,447	292,489	387,186	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	1		(302)		86						
2. 2010	20,631	20,631	20,631	20,631	20,732	20,732	20,732	20,732	20,732	20,732	
3. 2011	XXX	9,113	9,113	9,775	9,692	9,692	9,692	9,692	9,692	9,692	
4. 2012	XXX	XXX	144	420	(112)	(112)	(112)	(112)	(112)	(112)	
5. 2013	XXX	XXX	XXX	2,473	4,518	4,518	4,518	4,518	4,518	4,519	1
6. 2014	XXX	XXX	XXX	XXX	3,784	3,784	3,784	3,784	3,784	3,784	
7. 2015	XXX	XXX	XXX	XXX	XXX	6,777	6,777	6,777	6,777	6,777	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	10,783	10,783	10,783	10,783	
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,774	7,774	7,774	
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,700	7,700	
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,960	7,960
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,961
13. Earned Premiums (Sch P-Pt. 1)	20,632	9,113	(158)	3,411	5,400	6,777	10,783	7,774	7,700	7,961	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior											
2. 2010	(101)	(101)	(101)	(101)	(101)	(101)	(101)	(101)	(101)	(101)	
3. 2011	XXX	83	83	83	83	83	83	83	83	83	
4. 2012	XXX	XXX	732	732	732	732	732	732	732	732	
5. 2013	XXX	XXX	XXX	1,191	1,191	1,191	1,191	1,191	1,191	1,191	
6. 2014	XXX	XXX	XXX	XXX	1,807	1,807	1,807	1,807	1,807	1,807	
7. 2015	XXX	XXX	XXX	XXX	XXX	1,370	1,370	1,370	1,370	1,370	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	5,529	5,558	5,558	5,558	
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,450	3,450	3,450	
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,757	2,757	
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,199	2,199
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,199
13. Earned Premiums (Sch P-Pt. 1)	(101)	83	732	1,191	1,807	1,371	5,529	3,479	2,757	2,199	XXX

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior		1	(24,584)	595	(9,705)			(5)	(55)	(1)	(1)
2. 2010	32,652	32,652	32,749	32,872	24,756	24,756	24,756	24,756	24,745	24,745	
3. 2011	XXX	39,487	41,530	41,991	41,659	41,659	41,659	41,660	41,656	41,656	
4. 2012	XXX	XXX	83,813	88,165	86,488	86,488	86,488	86,491	86,489	86,865	376
5. 2013	XXX	XXX	XXX	61,914	62,787	62,787	62,787	62,735	62,732	63,583	851
6. 2014	XXX	XXX	XXX	XXX	88,362	88,362	88,362	88,020	88,029	88,139	110
7. 2015	XXX	XXX	XXX	XXX	XXX	57,490	57,490	58,076	57,940	57,958	18
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	57,036	70,352	70,735	70,680	(55)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,513	47,558	48,117	559
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,710	57,174	(1,536)
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,241	72,241
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,563
13. Earned Premiums (Sch P-Pt. 1)	32,652	39,488	61,369	67,445	69,406	57,490	57,036	60,019	59,937	72,563	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior									(32)		
2. 2010	22,304	22,304	22,304	22,304	22,304	22,304	22,304	22,304	22,299	22,299	
3. 2011	XXX	14,395	14,395	14,395	14,395	14,395	14,395	14,395	14,395	14,395	
4. 2012	XXX	XXX	16,371	16,371	16,371	16,371	16,371	16,371	16,371	16,371	
5. 2013	XXX	XXX	XXX	15,433	15,433	15,433	15,433	15,433	15,433	15,433	
6. 2014	XXX	XXX	XXX	XXX	10,768	10,768	10,768	10,767	10,767	10,767	
7. 2015	XXX	XXX	XXX	XXX	XXX	10,995	10,995	11,002	11,002	11,002	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	4,458	4,383	4,375	4,376	1
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,928	3,357	3,361	4
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,106	10,542	1,436
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,089	15,089
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,530
13. Earned Premiums (Sch P-Pt. 1)	22,304	14,395	16,371	15,433	10,768	10,995	4,458	3,859	8,492	16,530	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(788)	(343)	(47,220)	1,149	4,293	1,370		628	424	(74)	(74)
2. 2010	216,571	216,620	236,087	236,261	243,748	243,924	243,924	244,533	244,543	244,521	(22)
3. 2011	XXX	206,702	208,621	209,997	214,938	215,130	215,130	215,524	215,717	215,815	97
4. 2012	XXX	XXX	260,919	262,536	266,083	265,993	265,993	266,003	265,874	266,381	507
5. 2013	XXX	XXX	XXX	266,052	264,845	265,997	265,997	266,019	266,094	266,511	417
6. 2014	XXX	XXX	XXX	XXX	259,660	259,727	259,727	259,971	259,670	261,599	1,929
7. 2015	XXX	XXX	XXX	XXX	XXX	263,245	263,245	263,907	263,910	265,426	1,516
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	251,906	242,621	243,146	243,327	181
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247,982	242,508	253,797	11,289
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,998	239,824	(4,174)
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	245,723	245,723
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	257,389
13. Earned Premiums (Sch P-Pt. 1)	215,783	206,408	235,085	270,368	278,721	266,112	251,906	241,265	239,325	257,389	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior								9	(43)		
2. 2010	2,711	2,711	2,711	2,711	2,711	2,711	2,711	2,711	2,711	2,711	
3. 2011	XXX	3,717	3,717	3,717	3,717	3,717	3,717	3,717	3,717	3,717	
4. 2012	XXX	XXX	5,653	5,653	5,653	5,653	5,653	5,653	5,737	5,737	
5. 2013	XXX	XXX	XXX	9,434	9,434	9,434	9,434	9,434	9,434	9,434	
6. 2014	XXX	XXX	XXX	XXX	12,208	12,208	12,208	12,186	12,186	12,190	4
7. 2015	XXX	XXX	XXX	XXX	XXX	11,898	11,898	12,103	11,470	11,790	320
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	15,101	16,108	15,885	16,062	177
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,370	15,039	16,470	1,432
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,455	13,227	(227)
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,460	10,460
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,165
13. Earned Premiums (Sch P-Pt. 1)	2,711	3,717	5,653	9,434	12,208	11,898	15,101	15,568	13,310	12,165	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(1,346)	678	3,460	(4,358)	4				4		
2. 2010	98,487	99,381	101,844	102,024	101,900	101,900	101,900	101,901	101,902	101,902	
3. 2011	XXX	93,888	98,795	99,096	98,538	98,538	98,538	98,538	98,538	98,538	
4. 2012	XXX	XXX	96,891	98,025	95,488	95,488	95,488	95,489	95,490	95,490	
5. 2013	XXX	XXX	XXX	117,985	119,166	119,166	119,166	119,175	119,180	119,180	
6. 2014	XXX	XXX	XXX	XXX	100,231	100,231	100,231	100,242	100,247	100,248	
7. 2015	XXX	XXX	XXX	XXX	XXX	102,004	102,004	102,178	102,229	102,234	5
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	105,879	106,049	106,307	106,317	10
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108,202	108,981	109,000	19
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,174	109,233	58
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,870	117,870
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,963
13. Earned Premiums (Sch P-Pt. 1)	97,141	95,460	107,721	115,242	98,197	102,004	105,879	108,568	110,277	117,963	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior								(23)		13	13
2. 2010	474	474	474	474	474	474	474	474	474	474	
3. 2011	XXX	1,005	1,005	1,005	1,005	1,005	1,005	1,005	1,005	1,005	
4. 2012	XXX	XXX	1,457	1,457	1,457	1,457	1,457	1,457	1,457	1,457	
5. 2013	XXX	XXX	XXX	512	512	512	512	512	512	512	
6. 2014	XXX	XXX	XXX	XXX	604	604	604	604	604	604	
7. 2015	XXX	XXX	XXX	XXX	XXX	1,138	1,138	1,138	1,128	1,129	1
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,435	1,435	1,524	1,526	2
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,601	1,698	1,702	4
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	962	955	(7)
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	798	798
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	810
13. Earned Premiums (Sch P-Pt. 1)	474	1,005	1,457	512	604	1,138	1,435	1,578	1,138	810	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	105	(255)	276	3,548							
2. 2010	12,249	12,335	12,426	12,425	12,407	12,407	12,407	12,407	12,407	12,407	
3. 2011	XXX	12,039	12,494	12,511	12,457	12,457	12,457	12,457	12,457	12,457	
4. 2012	XXX	XXX	9,986	10,422	10,406	10,406	10,406	10,406	10,406	10,406	
5. 2013	XXX	XXX	XXX	10,874	11,042	11,042	11,042	11,042	11,042	11,042	
6. 2014	XXX	XXX	XXX	XXX	12,396	12,396	12,396	12,396	12,396	12,396	
7. 2015	XXX	XXX	XXX	XXX	XXX	13,720	13,720	13,720	13,720	13,720	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	16,292	16,292	16,292	16,292	
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,630	17,630	17,630	
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,121	19,121	
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,261	23,261
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,261
13. Earned Premiums (Sch P-Pt. 1)	12,354	11,870	10,808	14,875	12,476	13,720	16,292	17,630	19,121	23,261	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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior			(2)								
2. 2010	88	88	88	88	88	88	88	88	88	88	
3. 2011	XXX	168	168	168	168	168	168	168	168	168	
4. 2012	XXX	XXX	178	178	178	178	178	178	178	178	
5. 2013	XXX	XXX	XXX	108	108	108	108	108	108	108	
6. 2014	XXX	XXX	XXX	XXX	100	100	100	100	100	100	
7. 2015	XXX	XXX	XXX	XXX	XXX	113	113	113	113	113	
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	150	150	150	150	
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181	181	181	
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202	202	
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,728	1,728
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,728
13. Earned Premiums (Sch P-Pt. 1)	88	168	176	108	100	113	150	181	202	1,728	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	21,514			21,616		
2. Private Passenger Auto Liability/ Medical	14,957			21,288		
3. Commercial Auto/Truck Liability/ Medical	682,183			549,422		
4. Workers' Compensation	2,988,046	33,117	1.1	1,250,643	66,345	5.3
5. Commercial Multiple Peril	701,443			662,109		
6. Medical Professional Liability - Occurrence	15,183			6,340		
7. Medical Professional Liability - Claims - Made	211,826	227	0.1	120,316	390	0.3
8. Special Liability	44,785			28,378		
9. Other Liability - Occurrence	2,790,467			1,601,017		
10. Other Liability - Claims-Made	1,287,018			733,860		
11. Special Property	117,186			313,163		
12. Auto Physical Damage	17,925			191,768		
13. Fidelity/Surety	52,070			123,231		
14. Other	9,540			35,846		
15. International	3,151			5,993		
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	248,774			125,292		
20. Products Liability - Claims-Made	38,960			24,979		
21. Financial Guaranty/Mortgage Guaranty	1,712			826		
22. Warranty						
23. Totals	9,246,739	33,344	0.4	5,816,087	66,735	1.1

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior	65,547	74,790	87,305	98,363	100,789	97,490	99,630	103,811	91,423	77,300
2. 2010	14,520	18,345	22,303	30,467	29,387	32,067	33,210	33,809	32,322	32,292
3. 2011	XXX	12,059	18,196	29,226	28,631	32,915	36,205	38,117	37,986	38,441
4. 2012	XXX	XXX	17,363	32,250	30,551	35,397	40,274	42,545	42,572	42,842
5. 2013	XXX	XXX	XXX	17,957	31,479	39,877	46,401	51,366	52,614	54,219
6. 2014	XXX	XXX	XXX	XXX	20,365	34,612	39,309	44,038	49,102	52,528
7. 2015	XXX	XXX	XXX	XXX	XXX	21,395	37,318	42,185	54,769	65,101
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	20,369	36,589	47,821	62,633
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,238	48,469	60,410
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,272	56,210
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,106

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior	12,104	7,722	6,693	9,282	13,502	6,209	5,449	5,899	3,997	3,260
2. 2010	11,564	7,377	6,394	8,867	5,617	6,191	5,487	4,870	2,430	2,037
3. 2011	XXX	8,783	7,612	10,557	6,766	7,042	6,402	5,324	3,884	3,737
4. 2012	XXX	XXX	12,259	17,000	7,966	7,462	8,578	7,921	5,881	5,800
5. 2013	XXX	XXX	XXX	8,395	7,361	7,931	8,256	8,958	7,834	8,611
6. 2014	XXX	XXX	XXX	XXX	9,597	12,283	8,580	7,106	7,465	9,425
7. 2015	XXX	XXX	XXX	XXX	XXX	8,976	8,166	739	7,247	13,901
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,555	5,642	5,768	16,168
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,661	17,212	21,705
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,645	26,444
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,587

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	60,744	53,477	62,760	67,200	67,912	65,396	68,125	69,157	37,367	(114)
2. 2010	19,443	31,651	34,938	40,312	41,837	44,482	45,898	46,150	45,378	45,362
3. 2011	XXX	20,868	33,203	39,996	41,545	45,533	47,685	49,290	49,695	49,691
4. 2012	XXX	XXX	25,648	43,491	44,927	50,744	56,476	58,198	58,409	58,719
5. 2013	XXX	XXX	XXX	27,191	45,613	53,378	60,848	65,743	67,308	69,337
6. 2014	XXX	XXX	XXX	XXX	29,158	47,987	53,317	58,397	64,407	68,610
7. 2015	XXX	XXX	XXX	XXX	XXX	29,965	51,253	59,483	70,584	81,624
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	29,994	50,277	62,622	77,853
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,368	63,751	76,635
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,877	71,905
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,027

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	25,656	13,284	12,314	11,597	11,659	7,813	6,689	6,609	5,213	2,590
2. 2010	7,022	10,270	11,345	12,354	9,585	10,474	8,864	6,881	4,366	2,748
3. 2011	XXX	7,572	11,800	16,290	11,590	12,332	9,726	7,704	4,971	3,655
4. 2012	XXX	XXX	10,433	17,854	15,864	15,854	14,694	13,342	9,436	6,549
5. 2013	XXX	XXX	XXX	9,186	12,987	17,998	16,524	16,388	12,169	10,441
6. 2014	XXX	XXX	XXX	XXX	10,602	15,171	18,287	16,298	15,392	12,994
7. 2015	XXX	XXX	XXX	XXX	XXX	11,422	11,891	18,369	15,093	17,790
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	11,089	1,454	21,503	21,859
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,684	8,007	30,055
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,964	15,257
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,444

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	21,514	10,756	50.0	21,616		
2. Private Passenger Auto Liability/Medical	14,957	4,228	28.3	21,288	12,906	60.6
3. Commercial Auto/Truck Liability/Medical	682,183	4,078	0.6	549,422	263	0.0
4. Workers' Compensation	2,988,046	12,782	0.4	1,250,643	44	0.0
5. Commercial Multiple Peril	701,443	3,229	0.5	662,109	9,310	1.4
6. Medical Professional Liability - Occurrence	15,183			6,340		
7. Medical Professional Liability - Claims - Made	211,826	755	0.4	120,316		
8. Special Liability	44,785	45	0.1	28,378	1	0.0
9. Other Liability - Occurrence	2,790,467	8,531	0.3	1,601,017	12	0.0
10. Other Liability - Claims-Made	1,287,018	5,736	0.4	733,860	1,240	0.2
11. Special Property	117,186	21,067	18.0	313,163	21,125	6.7
12. Auto Physical Damage	17,925	24	0.1	191,768		
13. Fidelity/Surety	52,070		0.0	123,231		
14. Other	9,540			35,846		
15. International	3,151			5,993		
16. Reinsurance - Nonproportional Assumed Property	71,345	303	0.4	60,989	44	0.1
17. Reinsurance - Nonproportional Assumed Liability	1,123,075	40,117	3.6	250,061	7,220	2.9
18. Reinsurance - Nonproportional Assumed Financial Lines	10,298	4	0.0	4,202		
19. Products Liability - Occurrence	248,774	11	0.0	125,292		
20. Products Liability - Claims-Made	38,960			24,979		
21. Financial Guaranty/Mortgage Guaranty	1,712			826		
22. Warranty						
23. Totals	10,451,457	111,666	1.1	6,131,338	52,164	0.9

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior	1,724,196	1,723,979	1,724,839	1,711,886	1,717,391	1,725,875	1,727,937	1,729,649	1,728,879	1,738,990
2. 2010	7,566	23,840	27,101	25,089	24,842	25,356	24,946	24,637	24,533	25,068
3. 2011	XXX	16,335	37,029	36,854	35,864	37,561	38,792	38,769	39,297	39,282
4. 2012	XXX	XXX	17,376	37,350	35,976	36,353	38,319	39,024	40,421	40,151
5. 2013	XXX	XXX	XXX	21,197	47,716	47,649	48,426	49,352	50,988	50,878
6. 2014	XXX	XXX	XXX	XXX	17,051	52,789	56,774	59,545	61,808	61,718
7. 2015	XXX	XXX	XXX	XXX	XXX	24,588	106,476	121,024	128,242	128,116
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	26,484	100,008	126,857	128,715
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,898	26,389	38,187
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,257	31,751
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,166

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 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior	66,274	45,424	33,971	21,736	21,304	16,849	14,471	14,127	10,778	9,649
2. 2010	4,985	8,789	6,558	1,769	396	158	89	79	173	81
3. 2011	XXX	7,861	12,644	7,120	3,078	1,847	1,308	654	669	378
4. 2012	XXX	XXX	11,872	12,789	4,282	1,190	613	569	386	496
5. 2013	XXX	XXX	XXX	10,051	15,310	4,974	2,564	1,953	1,767	1,091
6. 2014	XXX	XXX	XXX	XXX	8,109	16,784	7,246	4,165	3,040	1,511
7. 2015	XXX	XXX	XXX	XXX	XXX	12,080	34,925	11,832	8,675	2,771
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7,968	23,344	18,762	7,818
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,324	7,585	4,463
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,002	15,173
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,336

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,917,431	1,929,104	1,930,153	1,929,843	1,929,716	1,930,512	1,930,545	1,931,258	1,932,250	1,935,671
2. 2010	12,865	45,003	47,851	48,020	48,168	48,370	48,370	48,454	48,628	48,535
3. 2011	XXX	30,814	62,138	65,711	65,596	65,034	65,259	65,075	65,160	66,150
4. 2012	XXX	XXX	27,011	70,652	73,917	73,215	73,515	73,789	73,787	73,426
5. 2013	XXX	XXX	XXX	40,386	98,830	100,823	100,645	99,715	100,915	101,558
6. 2014	XXX	XXX	XXX	XXX	31,243	107,232	108,787	108,214	108,416	110,353
7. 2015	XXX	XXX	XXX	XXX	XXX	42,755	193,920	206,797	206,792	208,813
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	47,055	160,919	176,638	183,061
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,638	47,878	57,485
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,679	53,969
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,928

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,927	2,449	1,100	3,153	3,542	2,680	2,789	2,398	2,310	2,419
2. 2010	(252)	(817)	(355)	(253)	(478)	(288)	14	13	(69)	34
3. 2011	XXX	(76)	(323)	387	428	817	821	1,003	991	875
4. 2012	XXX	XXX	(103)	264	191	225	(111)	(354)	(359)	(377)
5. 2013	XXX	XXX	XXX	179	214	(253)	(216)	828	497	526
6. 2014	XXX	XXX	XXX	XXX	427	321	330	769	770	475
7. 2015	XXX	XXX	XXX	XXX	XXX	244	267	457	408	460
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	56	548	551	521
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156	224	230
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106	192
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	516,590	511,461	541,895	544,340	541,192	541,192	539,944	539,575	539,288	539,385
2. 2010	2,038	29,299	5,439	15,581	15,177	15,098	15,006	15,224	15,214	15,129
3. 2011	XXX	2,065	3,639	20,814	20,240	20,298	20,441	20,417	20,421	20,412
4. 2012	XXX	XXX	2,455	26,487	24,553	24,452	24,392	24,157	23,982	24,037
5. 2013	XXX	XXX	XXX	24,791	42,254	45,263	44,736	43,810	44,298	44,429
6. 2014	XXX	XXX	XXX	XXX	19,638	54,589	46,389	50,698	50,278	50,528
7. 2015	XXX	XXX	XXX	XXX	XXX	23,259	96,727	40,569	38,563	39,246
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	40,649	26,530	24,270	23,489
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,262	13,119	13,407
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,722	13,971
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,308

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
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	(2,954)	7,249	6,512	4,512	2,295	2,820	(197)	3,256	2,934	3,258
2. 2010	(651)	(34)	(57)	3	238	106	28	242	97	23
3. 2011	XXX	(72)	(1,517)	29	(8)	62	110	(641)	(445)	(453)
4. 2012	XXX	XXX	(319)	(223)	16	79	78	(528)	(415)	(329)
5. 2013	XXX	XXX	XXX	383	(708)	(728)	(690)	(973)	(234)	(17)
6. 2014	XXX	XXX	XXX	XXX	(714)	(115)	(469)	(400)	(539)	97
7. 2015	XXX	XXX	XXX	XXX	XXX	(539)	(602)	(5,312)	(3,897)	(1,292)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	836	(2,611)	(3,060)	(1,702)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	386	837	108
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366	917
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	539

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 to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [X]

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

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		
1.602	2010		
1.603	2011		
1.604	2012		
1.605	2013		
1.606	2014		
1.607	2015		
1.608	2016		
1.609	2017		
1.610	2018		
1.611	2019		
1.612	Totals		

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 [X] No [ ]

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 47,446

5.2 Surety 166,862

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 Company entered into an intercompany reinsurance Pooling Agreement with twenty of its U.S. property casualty insurance subsidiaries, effective January 1, 2013 (described in Notes 1 and 26 of the Financial Statements). In addition, effective January 1, 2013, three other insurance subsidiaries and Union Standard Lloyds, an affiliated Lloyd's entity, have in place separate 100% quota share reinsurance agreements with the Company. As a result of these agreements, the Company requested and received permission from the Delaware Commissioner to restate Schedule P historical information, effective with the year-end 2013 filing, as if these agreements were in place for all years reported. Furthermore, some additional restatements to the historical Schedule P data, involving reclassifications of certain data by line of business and by accident year, were made in 2014 in order to achieve consistent reporting.

Using the net triangles in Schedule P Parts 2-4, without any adjustment, for the purpose of estimating ultimate claim liabilities could result in misleading conclusions, due to significant changes in the mix of business by subline, class and territory, among others, over the 10 year history, as a result of many new business units being started. This is particularly true for Workers Compensation, where the mix of primary and excess has changed significantly; Other Liability - Occurrence, where the mix of classes has changed significantly; and for Reinsurance - Nonproportional Assumed Liability, where the mix of excess workers compensation and other excess lines of business has changed significantly. Selected supplemental information, in schedule P format, is available for these three lines of business on the W.R. Berkley Corporation website (www.berkley.com) in the Financial Information section.

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 (Included in Column 2)
1. Alabama AL	L	3,497,660	3,744,552		25,719	197,698	2,817,397		
2. Alaska AK	L	552,525	702,321			(150,383)	197,182		
3. Arizona AZ	L	8,036,311	8,567,220		11,693,576	(3,142,125)	5,631,146	1,530	
4. Arkansas AR	L	2,421,647	1,859,083		121,674	466,698	1,438,752	985	
5. California CA	L	68,991,819	57,883,436		11,491,974	45,720,766	108,303,842	3,875	
6. Colorado CO	L	9,424,799	8,046,222		747,769	703,953	6,186,019	1,455	
7. Connecticut CT	L	7,304,250	6,021,617		807,158	2,882,374	6,594,149	2,853	
8. Delaware DE	L	1,659,696	1,486,408		84,672	55,790	1,344,118	290	
9. District of Columbia DC	L	4,151,323	3,990,447		427	(4,903)	1,360,778	135	
10. Florida FL	L	26,145,324	24,275,002		3,199,003	5,216,620	1,157,466	388	
11. Georgia GA	L	9,063,052	9,306,253		12,302,242	20,799,079	15,694,396	1,800	
12. Hawaii HI	L	2,104,645	2,042,796		194,908	310,201	1,503,318	810	
13. Idaho ID	L	1,630,834	1,786,246		(27,037)	108,536	1,360,540	115	
14. Illinois IL	L	20,011,065	15,961,280		4,320,540	9,883,734	13,968,311	4,156	
15. Indiana IN	L	4,324,771	4,032,671		469,522	8,953,600	12,576,242	60	
16. Iowa IA	L	1,516,357	1,541,906		297,475	975,668	1,712,352	1,000	
17. Kansas KS	L	1,907,271	1,693,358		1,174,790	1,696,156	1,748,235	705	
18. Kentucky KY	L	1,852,824	1,740,112		347,500	645,549	2,831,905		
19. Louisiana LA	L	10,887,845	11,323,567		5,988,320	6,991,711	21,582,969		
20. Maine ME	L	2,728,168	2,700,362			(216,386)	777,036	255	
21. Maryland MD	L	5,633,796	4,961,246		174,281	367,966	3,755,295	2,020	
22. Massachusetts MA	L	14,414,946	13,978,355		2,883,890	(1,967,946)	10,512,026	10	
23. Michigan MI	L	4,046,685	3,804,859		52,022	3,894,239	8,521,100		
24. Minnesota MN	L	5,800,966	4,949,456		612,808	543,311	5,429,439	2,692	
25. Mississippi MS	L	1,239,552	1,214,622		37,500	(14,644)	697,724		
26. Missouri MO	L	3,401,119	3,102,081		10,069,412	(4,577,089)	2,583,702	415	
27. Montana MT	L	930,067	915,208		37,500	157,250	811,896	125	
28. Nebraska NE	L	2,212,611	2,138,875		460,000	536,034	2,348,419	390	
29. Nevada NV	L	3,768,777	3,372,511		779,392	5,013,819	16,287,424	615	
30. New Hampshire NH	L	2,148,760	2,377,557		183,824	110,489	972,223	10	
31. New Jersey NJ	L	12,651,113	11,911,705		890,488	2,781,009	12,431,565	200	
32. New Mexico NM	L	2,647,326	2,172,447		(373,780)	96,889	1,393,258	1,360	
33. New York NY	L	78,024,900	74,072,290		18,342,623	38,094,664	127,439,718	6,099	
34. North Carolina NC	L	6,992,822	6,430,721		1,051,715	1,714,633	7,938,621	4,120	
35. North Dakota ND	L	943,856	846,933		68,960	205,870	485,944	170	
36. Ohio OH	L	6,250,546	5,779,670		482,862	1,641,526	5,532,680	455	
37. Oklahoma OK	L	1,908,847	1,930,854		100,000	588,952	1,476,100	20	
38. Oregon OR	L	1,287,388	1,646,601		2,330,379	2,263,764	3,890,463	815	
39. Pennsylvania PA	L	10,852,750	10,819,358		1,105,439	2,548,466	8,826,063	4,403	
40. Rhode Island RI	L	4,508,897	2,126,175		445,393	890,671	1,834,008		
41. South Carolina SC	L	2,982,160	2,952,919		409,914	259,776	2,454,026	1,095	
42. South Dakota SD	L	406,645	403,838		195,449	230,929	201,842	310	
43. Tennessee TN	L	5,712,256	5,253,023		40,536	844,963	4,937,772	330	
44. Texas TX	L	37,059,367	32,605,211	1,013,226	7,797,745	10,057,793	41,211,402	4,547	
45. Utah UT	L	3,850,979	3,816,689		1,215,732	2,294,527	5,029,103	510	
46. Vermont VT	L	687,747	692,413		31,000	(383,027)	(22,508)	100	
47. Virginia VA	L	6,643,275	5,721,385		60,500	6,738,186	15,376,224	3,150	
48. Washington WA	L	9,050,647	9,181,914		3,974,320	2,736,044	4,993,513	625	
49. West Virginia WV	L	978,032	954,878		338,761	347,950	609,108		
50. Wisconsin WI	L	4,278,971	3,894,393	2,704	137,742	574,623	3,166,023	910	
51. Wyoming WY	L	414,895	427,521			(43,170)	123,061		
52. American Samoa AS	N								
53. Guam GU	L	139	613			(9,399)	4,459		
54. Puerto Rico PR	L	8,320,374	6,969,683		301,451	1,274,446	6,351,717		
55. U.S. Virgin Islands VI	L	356,249	432,051			39,138	70,312		
56. Northern Mariana Islands MP	N								
57. Canada CAN	L	99,628,618	91,798,929		16,734,129	41,460,798	90,595,358	320,535	
58. Aggregate other alien OT	XXX	120,311,729	105,518,823		20,110,398	35,987,151	115,935,594		
59. Totals	XXX	658,559,992	597,880,664	1,015,930	144,322,619	259,394,939	722,990,827	376,445	
DETAILS OF WRITE-INS									
58001. AUS Australia_Country	XXX	106,629,008	93,108,815		19,348,243	35,630,538	105,540,208		
58002. COL Colombia	XXX	6,885	2,297			716	716		
58003. PER Peru	XXX	21,703	10,884			3,395	3,395		
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	13,654,133	12,396,827		762,155	352,501	10,391,275		
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	120,311,729	105,518,823		20,110,398	35,987,151	115,935,594		

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55

R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)

Q - Qualified - Qualified or accredited reinsurer.

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile

N - None of the above - Not allowed to write business in the state 2

(b) Explanation of basis of allocation of premiums by states, etc.

Premiums are recorded by location of risk

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						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

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

PART 1 – ORGANIZATIONAL CHART

	Domicile	NAIC Co Code	Federal ID #
W.R. Berkley Corporation			
Berkley Dean & Company, Inc.			
Berkley Insurance Services, LLC			
Berkley International, LLC (1)			
Berkley International Holdings, LLC			
BIA Japan Services GK			
BI China, Limited			
Magaverse Limited			
Masterclass Limited			
WRBC Services, Limited			
Berkley Professional Liability UK Limited			
Berkley Offshore Underwriting Managers UK, Limited			
Berkley Re UK Limited			
WRBC Development UK Limited			
52 Lime Street Management Limited (20)			
W. R. Berkley Spain, S.L.U.			
Berkley International Brasil Participacoes Ltda			
Berkley International do Brasil Seguros S. A. (2)			
Berkley International Compania de Servicios Uruguay, S.A. (formerly Efklury, S.A.)			
Berkley International Latinoamerica S. A. (3)			
Berkley Argentina de Reaseguros S. A. (4)			
Berkley International Aseguradora de Riesgos del Trabajo S. A. (5)			
Berkley International Seguros, S. A. (99.59% Ownership) (6)			
Berkley International Seguros Colombia S.A. (7)			
Berkley International Seguros, S. A. (Uruguay)			
Cotasy Corporation S. A.			
W. R. Berkley Mexico, S. A. de C. V. (15)			
Berkley International Compania de Servicios Mexico, S. A de C. V. (16)			
Berkley International Fianzas Mexico S.A. de C.V. (16)			
Berkley International Seguros Mexico S.A. de C.V. (16)			
Greenwich Knight Insurance Company, Ltd.			
MADA Reciprocal Services, Inc.			
Queen's Island Insurance Company, Ltd.			

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued	Domicile	NAIC Co Code	Federal ID #
Signet Star Holdings, Inc.			
Berkley Insurance Company	Delaware	32603	47-0574325
Admiral Insurance Company	Delaware	24856	22-2235730
Admiral Indemnity Company	Delaware	44318	52-1772985
Armada Insurance Services, Inc.			
BXM Insurance Services, Inc.			
Carolina Casualty Insurance Company	Iowa	10510	59-0733942
Clermont Insurance Company	Iowa	33480	75-1571461
Jersey International Brokerage Corporation			
Nautilus Insurance Company	Arizona	17370	86-0528184
Berkley Alliance Managers, LLC			
Berkley Alternative Markets Insurance Services, LLC			
Berkley Administrators of Connecticut, Inc			
Berkley Healthcare Professional Insurance Services, LLC			
Berkley Risk Administrators Company, LLC			
Berkley Risk Administrators of Texas, Inc.			
Berkley Risk Services of Vermont, Inc.			
Rasmussen Agency, Inc.			
Key Care, LLC			
Key Risk Management Services, LLC			
Key Risk Underwriting Managers, LLC			
Midwest Employers Casualty Group, LLC			
Midwest Employers Services, LLC			
Preferred Employers Group, LLC			
Riverport Insurance Services, LLC			
Berkley Assurance Company	Iowa	39462	59-1993236
Berkley Capital Investors, L.P. (9)			
CC Investors, LLC			
Cornerstone Securityholder Representative, LLC			
Corporate Imaging Concepts, LLC (82.06% Owned)			
eCompanyStore, LLC			
Crypton Investment Holdings LLC (89.5% Owned)			

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued	Domicile	NAIC Co Code	Federal ID #
Crypton LLC			
Abercrombie Textiles, LLC			
Nano-Tex LLC			
Nano-Tex Asia Limited			
Guangzhou Meridian Chemical Limited			
Crypton-NewCo Real Estate LLC			
GRG Investment Holdings, Ltd.			
Berkley Capital, LLC			
Berkley Insurance Company – Escritorio de Representacao no Brasil Ltda (10)			
Berkley Life and Health Insurance Company	Iowa	64890	91-6034263
Berkley London Holdings, Inc.			
W. R. Berkley European Holdings AG			
Berkley European Brokers AS			
Berkley European Underwriters AS			
W. R. Berkley Europe AG (17)			
W. R. Berkley European Services GmbH			
W. R. Berkley London Holdings, Limited (21)			
W. R. Berkley London Staff, Limited			
Berkley National Insurance Company	Iowa	38911	75-2191453
Berkley Product Recall Insurance Agency, LLC			
Berkley Regional Insurance Company	Iowa	29580	43-1432586
Acadia Insurance Company	Iowa	31325	01-0471706
Berkley Casualty Company (23)	Iowa	15911	63-0866690
Berkley Specialty Insurance Company (22)	Delaware	31295	01-0471707
CGH Insurance Group, LLC			
CGH Claims Service, Inc.			
Continental Western Insurance Company	Iowa	10804	42-0594770
Firemen's Insurance Company of Washington, D.C.	Delaware	21784	53-0067060
Tri-State Insurance Company of Minnesota	Iowa	31003	41-1232071
Union Insurance Company	Iowa	25844	47-0547953
Union Standard Management Company, Inc			
Berkley Regional Insurance Services, LLC			
Acadia Insurance Group, LLC			
American Mining Insurance Group, LLC			
Berkley Connect Insurance Solutions, LLC (formerly ZES Insurance Agency, LLC)			

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued	Domicile	NAIC Co Code	Federal ID #
Berkley Mid-Atlantic Group, LLC			
Berkley North Pacific Group, LLC			
Berkley Regional Specialty, LLC			
Berkley Surety Group, LLC			
Continental Western Group, LLC			
Union Standard Insurance Group, LLC			
Berkley Specialty Insurance Services, LLC			
Admiral Insurance Group, LLC			
Berkley Custom Insurance Managers, LLC			
Berkley Managers Insurance Services, LLC			
Berkley Professional Liability, LLC			
Berkley Select, LLC			
Berkley Specialty Underwriting Managers, LLC			
Carolina Casualty Insurance Group, LLC			
Clermont Specialty Managers, Ltd.			
Monitor Liability Managers, LLC			
Nautilus Excess Insurance Agency, LLC			
Nautilus Insurance Group, LLC			
Vela Insurance Services, LLC			
Verus Underwriting Managers, LLC			
Berkley Southeast Insurance Group, LLC			
Berkley Ventures, LLC			
CC Equity Holdings, LLC			
Center Place Holdings LLC (92.59% owned by CC Equity Holdings, LLC)			
CPT Equity LLC			
Franchise Credit, LLC			
Gemini Insurance Company	Delaware	10833	22-3410959
Great Divide Insurance Company	North Dakota	25224	45-0397186
Greenwich AeroGroup, Inc.			
Banner Aerospace, Inc.			
Professional Aircraft Accessories, Inc. (18)			
Professional Aviation Associates, Inc.			
Greenwich AeroGroup International, Inc			
Greenwich AeroGroup Brazil Holdings, Inc.			
Greenwich AeroGroup Brazil Leasing, Inc.			

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued	Domicile	NAIC Co Code	Federal ID #
Greenwich AeroGroup Serviços de Aviação do Brazil SA (8), (13), (14)			
Helivia Participações do Brasil Ltda			
Helivia Aero Taxi SA			
Summit Aviation, Inc. (19)			
Western Aircraft, Inc.			
Intrepid Direct Insurance Agency, LLC			
Intrepid Insurance Company	Iowa	10749	38-3464412
Key Risk Insurance Company	Iowa	10885	56-2060285
Lavalier Insurance Services, LLC			
Lex NY Equities LLC			
Middle Patent Capital, LLC			
MPC Memphis HI LLC			
MPC Bloomington LLC			
Midwest Employers Casualty Company	Delaware	23612	31-1169435
Preferred Employers Insurance Company	California	10900	91-1874671
Select Marketing Insurance Services, LLC			
Reinserco, Inc			
Riverport Insurance Company	Iowa	36684	41-1654112
RPW Equity, LLC			
SilverCap-Greenwich, LLC (98.8% Ownership)			
StarNet Insurance Company	Iowa	40045	22-3590451
Starnet Insurance Services, LLC			
Berkley Accident and Health, LLC			
Berkley Asset Protection Underwriters, LLC			
Berkley Aviation, LLC			
Berkley Facultative Reinsurance Services, LLC			
Berkley FinSecure, LLC			
Berkley Global Underwriters, LLC			
Berkley Latin America and Caribbean Managers, LLC			

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued

- Berkley International Puerto Rico, LLC
- Berkley Life Sciences, LLC
- Berkley LS Insurance Solutions, LLC
- Berkley Net Underwriters, LLC
- Berkley Program Specialists, LLC
- Berkley Public Entity Managers, LLC
- Berkley Offshore Underwriting Managers, LLC
- Berkley Oil & Gas Specialty Services, LLC
- Berkley Re America, LLC
- Berkley Re Direct, LLC
- Berkley Risk Solutions, LLC
- Berkley Technology Services LLC
- Berkley Technology Underwriters, LLC
- BIL Advisors, LLC
- Facultative ReSources, Inc.
- Gemini Transportation Underwriters, LLC
- WRBC Support Services, LLC
- W. R. Berkley Syndicate Holdings Limited
- WRBC Corporate Member Limited
- W. R. Berkley Syndicate Limited
- W. R. Berkley Syndicate Management Limited
- W. R. Berkley UK Limited
- 860 Development Co LLC
- 860 Washington Street LLC (75% Ownership)
- East Isles Reinsurance, Ltd.

Steamboat Asset Management, LLC

Steamboat Opportunity Partners, LLC

- Breckenridge IS, Inc.
- Breckenridge Insurance Group, Inc.
- Breckenridge Insurance Services, LLC
- Insurance Networks Alliance, LLC
- Overby-Seawell Company
- Platinum Program Managers& Insurance Services, Inc.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued

- Regional Excess Underwriters, LLC
- Southeastern Underwriters, Inc.
- Target Markets, LLC
- Target Programs, LLC
- Western Pinnacle Insurance Services, Inc.

Mgaero LLC

WRBC Transportation, Inc.

Interlaken Capital Aviation Holdings, Inc.

- Interlaken Capital Aviation Services, Inc.

WRBC Aviation Leasing, LLC

34 Leadenhall Street Limited (11)

27 Leadenhall Street Properties Limited

120dB Films Capital, LLC (12)

120dB Films Lending, LLC

MANAGEMENT CONTRACT AND/OR LENDING RELATIONSHIP (NON-OWNED)

MADA Insurance Exchange

States Self-Insurers Trust

States Self Insurers Risk Retention Group

Union Standard Lloyds	Texas	43435	75-1934190

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

W.R. Berkley Corporation - Continued

(1) The following are the ownership percentages of Berkley International, LLC:

W. R. Berkley Corporation 2%; Berkley Insurance Company 84%; Berkley Regional Insurance Company 14%

(2) The following W. R. Berkley subsidiaries own Berkley International do Brasil Seguros S. A.:

Berkley International Brasil Participacoes Ltda 99.6%; Berkley International, LLC. 0.4%

(3) The following companies own Berkley International Latinoamerica S. A.:

W. R. Berkley Spain, S.L.U.. 97.99%; W. R. Berkley Corporation 2.01%

(4) The following W. R. Berkley subsidiaries own Berkley Argentina de Reaseguros S. A.:

Berkley International Seguros, S..A. 32.083%; Berkley International Aseguradora de Riesgos del Trabajo S. A. 67.917%;

(5) The following W. R. Berkley subsidiaries own Berkley International Aseguradora de Riesgos del Trabajo S. A.:

Berkley International Seguros, S..A. 90.07%; Berkley International Latinoamerica S. A. 9.93%

(6) The following W. R. Berkley subsidiaries own Berkley International Seguros, S. A.:

Berkley International Aseguradora de Riesgos del Trabajo S. A. 4.2%; Berkley International Latinoamerica S. A. 95.39%

(7) The following W. R. Berkley subsidiaries own Berkley International Seguros Colombia S.A.:

W. R. Berkley Spain, S.L.U 94.99%; Berkley International LLC 4.9101%; Berkley Regional Insurance Company 0.0333%;
Berkley Insurance Company 0.0333%; W. R. Berkley Corporation 0.0333%;

(8) The following W. R. Berkley subsidiaries own Greenwich AeroGroupServicos de Aviacao do Brazil SA;

Greenwich AeroGroup International, Inc. 99%; Greenwich AeroGroup Brazil Holdings, Inc.1%

(9) Berkley Capital Investors , L. P. partners are as follows:

General Partner:	Berkley Capital, LLC	(0.1%)
Limited Partners:	Berkley Insurance Company	(98.9%)
	Berkley Regional Insurance Company	(1.0%)

(10) The following W. R. Berkley subsidiaries own Berkley Insurance Company – Escritorio de Representacao no Brasil Ltda

Berkley Insurance Company 99.99%; Berkley International, LLC 0.01%

(11) The following W. R. Berkley subsidiaries own 34 Leadenhall Street Limited:

Berkley Insurance Company 99%; Berkley Regional Insurance Company 1%

(12) 120dB Films Capital, LLC is 90% owned by Berkley Insurance Company

(13) Greenwich AeroGroup Serviços de Aviação do Brazil SA owns a 20% voting and 100% economic interest in Helivia Participações do Brasil Ltda

(14) Greenwich AeroGroup Serviços de Aviação do Brazil SA owns a 50% economic interest in Helivia Aero Taxi SA and Helivia Participações do Brasil Ltda owns a 100% voting and 50% economic interest in Helivia Aero Taxi

(15) The following W. R. Berkley subsidiaries own W. R. Berkley Mexico, S. A. de C. V.:

W. R. Berkley Spain, S.L.U 99.99%; Berkley Insurance Company 0.01%

(16) The following W. R. Berkley subsidiaries own Berkley International Compania de Servicios Mexico, S. A de C. V., Berkley International Fianzas Mexico S.A. de C.V. and Berkley International Seguros Mexico S.A. de C.V.:

W. R. Berkley Mexico, S. A. de C. V. 99.99%; W. R. Berkley Spain, S.L.U 0.01%

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

PART 1 – ORGANIZATIONAL CHART

(17) W. R. Berkley Insurance (Europe), SE and W. R. Berkley Europe AG merged on March 1, 2019 with W. R. Berkley Europe AG as the surviving entity.
(18) Airpro Aviation Airline Support, Inc. and Airpro Aviation Systems, Inc. merged with Professional Aircraft Accessories, Inc. on December 1, 2017
(19) TruAtlantic Mfg., LLC merged with Summit Aviation, Inc. on December 14, 2017
(20) 52 Lime Street Management Limited was formerly known as WRBC Property Management UK Limited
(21)The following W. R. Berkley subsidiaries own W. R. Berkley London Holdings, Limited :
Berkley London Holdings, Inc. 14.08%; W. R. Berkley Syndicate Holdings Limited 85.92%
(22) Berkley Specialty Insurance Company was formerly known as Berkley Regional Specialty Insurance Company
(23) Berkley Casualty Company was formerly known as American Mining Insurance Company

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 *
		00000	84-2617238				Abercrombie Textiles, LLC	DE	DS	Crypton LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	31325	01-0471706				Acadia Insurance Company	IA	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3349603				Acadia Insurance Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	44318	52-1772985				Admiral Indemnity Company	DE	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	24856	22-2235730				Admiral Insurance Company	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3353626				Admiral Insurance Group, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3353618				American Mining Insurance Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	95-3879687				Armada Insurance Services, Inc.	CA	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	80-0406483				Banner Aerospace, Inc.	DE	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3354959				Berkley Accident & Health, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	06-1530848				Berkley Administrators of Connecticut, Inc.	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Alliance Managers, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3731634				Berkley Alternative Markets Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Argentina de Reaseguros S. A.	ARG	DS	Berkley International Seguros, S. A.	Ownership	32.080	W. R. Berkley Corporation	N	
		00000					Berkley Argentina de Reaseguros S. A.	ARG	DS	Berkley International Aseguradora de Riesgos del Trabajo S. A.	Ownership	67.920	W. R. Berkley Corporation	N	
		00000	26-3356985				Berkley Asset Protection Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	39462	59-1993236				Berkley Assurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	20-3934553				Berkley Aviation, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-0499788				Berkley Capital Investors, L.P.	DE	DS	Berkley Capital, LLC	Ownership	0.100	W. R. Berkley Corporation	N	
		00000	45-0499788				Berkley Capital Investors, L.P.	DE	DS	Berkley Insurance Company	Ownership	98.900	W. R. Berkley Corporation	N	
		00000	45-0499788				Berkley Capital Investors, L.P.	DE	DS	Berkley Regional Insurance Company	Ownership	1.000	W. R. Berkley Corporation	N	
		00000	45-0499784				Berkley Capital, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	15911	63-0866690				Berkley Casualty Company	IA	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-2942675				Berkley Connect Insurance Solutions, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-5576796				Berkley Custom Insurance Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-1834926				Berkley Dean & Company, Inc.	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley European Brokers AS	NOR	NIA	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley European Underwriters AS	NOR	NIA	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355227				Berkley Facultative Reinsurance Services, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3358098				Berkley Finsecure, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	51-0591361				Berkley Global Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355421				Berkley Healthcare Professional Insurance Services, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	32603	47-0574325				Berkley Insurance Company	DE		Signet Star Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Insurance Company - Escritorio de Representacao no Brasil Ltda	BRA	DS	Berkley Insurance Company	Ownership	99.990	W. R. Berkley Corporation	N	
		00000					Berkley Insurance Company - Escritorio de Representacao no Brasil Ltda	BRA	DS	W. R. Berkley Corporation	Ownership	0.010	W. R. Berkley Corporation	N	
		00000	26-3731903				Berkley Insurance Services, LLC	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley International Aseguradora de Riesgos del Trabajo S. A.	ARG	IA	Berkley International Seguros, S. A.	Ownership	90.070	W. R. Berkley Corporation	N	
		00000					Berkley International Aseguradora de Riesgos del Trabajo S. A.	ARG	IA	Berkley International Latinoamerica S. A.	Ownership	9.930	W. R. Berkley Corporation	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 *
		00000					Berkley International Brasil Participacoes Ltda	BRA	IA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley International Compania de Servicios Mexico S.A. de C. V.	MEX	IA	W. R. Berkley Mexico, S. A. de C. V.	Ownership	99.990	W. R. Berkley Corporation	N	
		00000					Berkley International Compania de Servicios Mexico S.A. de C. V.	MEX	IA	W. R. Berkley Spain, S. L. U.	Ownership	0.010	W. R. Berkley Corporation	N	
		00000					Berkley International Compania de Servicios Uruguay, S.A.	URY	NIA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley International do Brasil Seguros S. A.	BRA	IA	Berkley International Brasil Participacoes Ltda.	Ownership	99.600	W. R. Berkley Corporation	N	
		00000					Berkley International do Brasil Seguros S. A.	BRA	IA	Berkley International, LLC	Ownership	0.400	W. R. Berkley Corporation	N	
		00000					Berkley International Fianzas Mexico S.A. de C. V.	MEX	IA	W. R. Berkley Mexico, S. A. de C. V.	Ownership	99.990	W. R. Berkley Corporation	N	
		00000					Berkley International Fianzas Mexico S.A. de C. V.	MEX	IA	W. R. Berkley Spain, S. L. U.	Ownership	0.010	W. R. Berkley Corporation	N	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	W. R. Berkley Spain, S. L. U.	Ownership	94.990	W. R. Berkley Corporation	Y	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	Berkley Insurance Company	Ownership	0.030	W. R. Berkley Corporation	Y	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	Berkley International, LLC	Ownership	4.910	W. R. Berkley Corporation	Y	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	Berkley Regional Insurance Company	Ownership	0.030	W. R. Berkley Corporation	Y	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	W. R. Berkley Corporation	Ownership	0.030	W. R. Berkley Corporation	Y	
		00000					Berkley International Seguros Mexico S.A. de C. V.	MEX	IA	W. R. Berkley Mexico, S. A. de C. V.	Ownership	99.990	W. R. Berkley Corporation	N	
		00000					Berkley International Seguros Mexico S.A. de C. V.	MEX	IA	W. R. Berkley Spain, S. L. U.	Ownership	0.010	W. R. Berkley Corporation	N	
		00000					Berkley International Holdings, LLC	DE	NIA	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley International Latinoamerica S. A.	ARG	NIA	W. R. Berkley Spain, S. L. U.	Ownership	97.990	W. R. Berkley Corporation	N	
		00000					Berkley International Latinoamerica S. A.	ARG	NIA	W. R. Berkley Corporation	Ownership	2.010	W. R. Berkley Corporation	N	
		00000	66-0796493				Berkley International Puerto Rico, LLC	PR	DS	Berkley Latin America and Caribbean Managers, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley International Seguros, S. A.	ARG	IA	Berkley International Latinoamerica S. A.	Ownership	95.390	W. R. Berkley Corporation	N	
		00000					Berkley International Seguros, S. A.	ARG	IA	Berkley International Aseguradora de Riesgos del Trabajo S. A.	Ownership	4.200	W. R. Berkley Corporation	N	
		00000					Berkley International Seguros, S. A.(Uruguay)	URY	IA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	06-1436079				Berkley International, LLC	NY	NIA	Berkley Insurance Company	Ownership	84.000	W. R. Berkley Corporation	N	
		00000	06-1436079				Berkley International, LLC	NY	NIA	Berkley Regional Insurance Company	Ownership	14.000	W. R. Berkley Corporation	N	
		00000	06-1436079				Berkley International, LLC	NY	NIA	W. R. Berkley Corporation	Ownership	2.000	W. R. Berkley Corporation	N	
		00000	45-4857423				Berkley Latin America and Caribbean Managers, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		64890	91-6034263				Berkley Life and Health Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3347011				Berkley Life Sciences, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	72-1542832				Berkley London Holdings, Inc.	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	Y	
		00000	45-1226502				Berkley LS Insurance Solutions, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-2872285				Berkley Managers Insurance Services, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3349837				Berkley Mid-Atlantic Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	38911	75-2191453				Berkley National Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3346800				Berkley Net Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-0947261				Berkley North Pacific Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Offshore Underwriting Managers UK, Limited	GBR	DS	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3587442				Berkley Offshore Underwriting Managers, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-0947291				Berkley Oil & Gas Specialty Services, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Berkley Product Recall Insurance Agency, LLC								
		00000	81-2768574					DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3532900				Berkley Professional Liability, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Professional Liability UK Limited	GBR	DS	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3340843				Berkley Program Specialists, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-4924001				Berkley Public Entity Managers, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355928				Berkley Re America, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355730				Berkley Re Direct, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Re UK Limited	GBR	DS	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	29580	43-1432586				Berkley Regional Insurance Company		DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3732038				Berkley Regional Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	31295	01-0471707				Berkley Specialty Insurance Company	DE	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3353607				Berkley Regional Specialty, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	41-1887666				Berkley Risk Administrators Company, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	75-2296809				Berkley Risk Administrators of Texas, Inc.	TX	DS	Berkley Risk Administrators Company, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	03-0360859				Berkley Risk Services of Vermont, Inc.	DE	DS	Berkley Risk Administrators Company, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	43-2027790				Berkley Risk Solutions, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355859				Berkley Select, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355859				Berkley Southeast Insurance Group, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3731772				Berkley Specialty Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355529				Berkley Specialty Underwriting Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-3376348				Berkley Surety Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3356485				Berkley Technology Services LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-2575607				Berkley Technology Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Berkley Ventures, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					BI China, Ltd.	HKG	DS	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					BIA Japan Services GK	JPN	DS	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-5125678				BIL Advisors, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-1251861				Breckenridge IS, Inc.	DE	NIA	Steamboat Opportunity Partners, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	30-0491816				Breckenridge Insurance Group, Inc.	CO	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-2430027				Breckenridge Insurance Services, LLC	CA	NIA	Breckenridge Insurance Group, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	20-0044184				BXM Insurance Services, Inc.	DE	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	10510	59-0733942				Carolina Casualty Insurance Company	IA	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3356151				Carolina Casualty Insurance Group, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-1612430				Center Place Holdings LLC	DE	DS	CC Equity Holdings, LLC	Ownership	92.590	W. R. Berkley Corporation	N	
		00000	45-4924001				CC Equity Holdings, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	82-1700955				CC Investors, LLC	DE	DS	Berkley Capital Investors, LP	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	25-1683279				CGH Claims Service, Inc.	PA	DS	CGH Insurance Group, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-4350124				CGH Insurance Group, LLC	AL	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	33480	75-1571461				Clermont Insurance Company	IA	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-3413440				Clermont Specialty Managers, Ltd.	NJ	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3349494				Continental Western Group LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	10804	42-0594770				Continental Western Insurance Company	IA	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	84-4051910				Cornerstone Securityholder Representative, LLC	DE	DS	Berkley Capital Investors, L.P.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	36-4097586				Corporate Imaging Concepts, LLC	DE	DS	Berkley Capital Investors, L.P.	Ownership	82.060	W. R. Berkley Corporation	N	
		00000					Cotasy Corporation S. A.	URY	NIA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	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 *
		00000	46-5732431				CPT Equity LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	82-1068137				Crypton Investment Holdings LLC	DE	DS	Berkley Capital Investors, LP	Ownership	89.500	W. R. Berkley Corporation	N	
		00000	00-0000000				Crypton LLC	MI	DS	Crypton Investment Holdings LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	82-1084525				Crypton-NewCo Real Estate LLC	DE	DS	Crypton Investment Holdings LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	98-0649758				East Isles Reinsurance, Limited	BMU	IA	Signet Star Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-2217190				eCompanyStore, LLC	DE	NIA	Corporate Imaging Concepts, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	06-1161261				Facultative Resources, Inc.	CT	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	21784	53-0067060				Firemen's Insurance Company of Washington, D.C.	DE	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-3850395				Franchise Credit, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	80-0414674				GCCUS, Inc.	DE	DS	Banner Aerospace, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	10833	22-3410959				Gemini Insurance Company	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-1349175				Gemini Transportation Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	25224	45-0397186				Great Divide Insurance Company	ND	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-2841939				Greenwich AeroGroup Brazil Holdings, Inc.	DE	DS	Greenwich AeroGroup International, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-4099270				Greenwich AeroGroup Brazil Leasing, Inc.	DE	DS	Greenwich AeroGroup International, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-2841878				Greenwich AeroGroup International, Inc.	DE	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	33-1151331				Greenwich AeroGroup, Inc.	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	Y	
		00000					Greenwich AeroGroupServicos de Aviacao do Brazil SA	BRA	DS	Greenwich AeroGroup International, Inc.	Ownership	99.000	W. R. Berkley Corporation	N	
		00000					Greenwich AeroGroupServicos de Aviacao do Brazil SA	BRA	DS	Greenwich AeroGroup Brazil Holdings, Inc.	Ownership	1.000	W. R. Berkley Corporation	N	
		00000	77-0619668				Greenwich Knight Insurance Company, Ltd.	BMU	IA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	98-1066364				GRG Investment Holdings, Ltd	KY	DS	Berkley Capital Investors, LP	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	00-0000000				Guangzhou Meridian Chemical Limited	CHN	DS	Nano-Tex Asia Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Helivia Aero Taxi SA	BRA	DS	Greenwich AeroGroupServicos de Aviacao do Brazil SA	Ownership	50.000	W. R. Berkley Corporation	N	
		00000					Helivia Aero Taxi SA	BRA	DS	Helivia Participacoes do Brasil Ltda	Ownership	50.000	W. R. Berkley Corporation	N	
		00000					Helivia Participacoes do Brasil Ltda	BRA	DS	Greenwich AeroGroupServicos de Aviacao do Brazil SA	Ownership	20.000	W. R. Berkley Corporation	N	
		00000	82-2428825				Insurance Networks Alliance, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	06-1466855				Interlaken Capital Aviation Holdings, Inc.	DE	NIA	WRBC Transportation, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	13-3744991				Interlaken Capital Aviation Services, Inc.	DE	NIA	Interlaken Capital Aviation Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	81-1479671				Intrepid Direct Insurance Agency, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	10749	38-3464412				Intrepid Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-2045739				Jersey International Brokerage Corporation	NJ	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Key Care, LLC	NC	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	10885	56-2060285				Key Risk Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	56-1800954				Key Risk Management Services, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	56-1940216				Key Risk Underwriting Managers, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	46-2461439				Lavalier Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	82-3683446				Lex NY Equities LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	41-1772632				MADA Insurance Exchange	MN	NIA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	N	
		00000	41-1772633				MADA Reciprocal Services, Inc.	MN	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Masterclass Limited	HKG	NIA	BI China, Ltd.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Magaverse Limited	HKG	NIA	BI China, Ltd.	Ownership	100.000	W. R. Berkley Corporation	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	81-1348471				Mgaero LLC	DE	NIA	Steamboat Opportunity Partners, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-4077319				Middle Patent Capital LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	23612	31-1169435				Midwest Employers Casualty Company	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3356282				Midwest Employers Casualty Group, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	31-1169435				Midwest Employers Services, LLC	DE	DS	Midwest Employers Casualty Group, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	36-3829611				Monitor Liability Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	81-1766761				MPC Memphis HI LLC	DE	DS	Middle Patent Capital LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					MPC Bloomington LLC	DE	DS	Middle Patent Capital LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	00-0000000				Nano-Tex Asia Limited	HKG	DS	Nano-Tex LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	00-0000000				Nano-Tex LLC	MI	DS	Crypton LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	46-3789755				Nautilus Excess Insurance Agency, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	17370	86-0528184				Nautilus Insurance Company	AZ	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3356392				Nautilus Insurance Group, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	58-1724261				Overby-Seawell Company	GA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	20-8620837				Platinum Program Managers & Insurance Services, Inc.	CA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3353634				Preferred Employers Group, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	10900	91-1874671				Preferred Employers Insurance Company	CA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	80-0414687				Professional Aircraft Accessories, Inc.	DE	DS	Banner Aerospace, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	94-3484667				Professional Aviation Associates, Inc.	GA	DS	Banner Aerospace, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	52-2078793				Queen's Island Insurance Company, Ltd.	BMU	IA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-2070227				Rasmussen Agency, Inc.	NJ	DS	Berkley Risk Administrators Company, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3355065				Regional Excess Underwriters, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-2425397				Reinserco, Inc.	NJ	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	Y	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	36684	41-1654112				Riverport Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3353642				Riverport Insurance Services, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	47-4459038				RPW Equity, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	20-2943146				Select Marketing Insurance Services, LLC.	CA	DS	Preferred Employers Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	35-2471526				SilverCap-Greenwich, LLC	DE	DS	Berkley Insurance Company	Ownership	98.800	W. R. Berkley Corporation	N	
		00000	06-1369856				Signet Star Holdings, Inc.	DE	UDP	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	54-1069342				Southeastern Underwriters, Inc.	VA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	40045	22-3590451				StarNet Insurance Company		DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3732162				Starnet Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	58-6217658				States Self-Insurers Trust	GA	NIA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	N	
		00000	58-1747111				States Self Insurers Risk Retention Group	VT	NIA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	N	
		00000	26-3638845				Steamboat Asset Management, LLC	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					Steamboat Opportunity Partners, LLC	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	51-0095277				Summit Aviation, Inc.	DE	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	51-0411150				Target Markets, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	20-0554867				Target Programs, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	31003	41-1232071				Tri-State Insurance Company of Minnesota	IA	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	25844	47-0547953				Union Insurance Company	IA	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3349782				Union Standard Insurance Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0098	W. R. Berkley Corporation Insurance Company Subsidiaries	43435	75-1934190				Union Standard Lloyds	TX	IA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	N	
		00000	75-2475830				Union Standard Management Company, Inc.	TX	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	36-4076368				Vela Insurance Services, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-2367200				Verus Underwriting Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	82-0360443				Western Aircraft Inc.	NV	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	26-3919136				Western Pinnacle Insurance Services, Inc.	CA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	22-1867895		0000011544	NYSE	W. R. Berkley Corporation	DE	UIP					N	
		00000					W. R. Berkley Europe AG	LIE	DS	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					W. R. Berkley European Holdings AG	CHE	DS	Berkley London Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					W. R. Berkley European Services GmbH	CHE	DS	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					W. R. Berkley London Holdings, Limited	GBR	DS	Berkley London Holdings, Inc.	Ownership	14.080	W. R. Berkley Corporation	N	
		00000					W. R. Berkley London Holdings, Limited	GBR	DS	W. R. Berkley Syndicate Holdings Limited	Ownership	85.920	W. R. Berkley Corporation	N	
		00000					W. R. Berkley London Staff, Limited	GBR	DS	W. R. Berkley London Holdings, Limited	Ownership	100.000	W. R. Berkley Corporation	Y	
		00000					W. R. Berkley Mexico, S. A. de C. V.	MEX	NIA	W. R. Berkley Spain, S. L. U.	Ownership	99.990	W. R. Berkley Corporation	Y	
		00000					W. R. Berkley Mexico, S. A. de C. V.	MEX	NIA	Berkley Insurance Company	Ownership	0.010	W. R. Berkley Corporation	Y	
		00000					W. R. Berkley Spain, S. L. U.	ESP	NIA	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					W. R. Berkley Syndicate Holdings Limited	GBR	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	Y	
		00000					W. R. Berkley Syndicate Management Limited	GBR	DS	WR Berkley Syndicate Holdings Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					W. R. Berkley Syndicate Limited	GBR	DS	WR Berkley Syndicate Holdings Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					W. R. Berkley UK Limited	GBR	DS	W. R. Berkley Syndicate Management Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					WRBC Aviation Leasing, LLC	DE	NIA	WRBC Transportation, Inc.	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					WRBC Corporate Member, Limited	GBR	DS	WR Berkley Syndicate Holdings Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					WRBC Development UK Limited	GBR	NIA	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000					WRBC Services, Limited	GBR	NIA	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	27-3444854				WRBC Support Services, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	06-1095896				WRBC Transportation, Inc.	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	45-3677691				120dB Films Capital, LLC	DE	DS	Berkley Insurance Company	Ownership	90.000	W. R. Berkley Corporation	N	
		00000	45-4180223				120dB Films Lending, LLC	DE	NIA	120dB Films Capital, LLC	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	98-0702664				27 Leadenhall Street Properties Limited	JEY	NIA	34 Leadenhall Street Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	98-1052178				34 Leadenhall Street Limited	JEY	DS	Berkley Insurance Company	Ownership	99.000	W. R. Berkley Corporation	Y	
		00000	98-1052178				34 Leadenhall Street Limited	JEY	DS	Berkley Regional Insurance Company	Ownership	1.000	W. R. Berkley Corporation	Y	
		00000					52 Lime Street Management Limited	GBR	NIA	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	46-1638614				860 Development Co LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	N	
		00000	46-1638302				860 Washington Street LLC	DE	DS	860 Development Co. LLC	Ownership	75.000	W. R. Berkley Corporation	N	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
31325	01-0471706	Acadia Insurance Company					(1,693,973)	(86,418,843)	*		(88,112,816)	620,834,492
44318	52-1772985	Admiral Indemnity Company			343,232		(81,328)	(5,738,376)			(5,476,472)	131,629,888
24856	22-2235730	Admiral Insurance Company	5,740,874		16,706,691		870,081	(168,235,558)	*		(144,917,911)	1,526,688,869
00000	00-0000000	Berkley Argentina de Reaseguros S. A.										(3,095,097)
39462	59-1993236	Berkley Assurance Company					(176,309)	(51,955,534)	*		(52,131,843)	368,603,382
00000	45-0499784	Berkley Capital, LLC	(149,476)	3,677,147			1,293,351				4,821,022	
15911	63-0866690	Berkley Casualty Company			1,835,448		(439,350)	(7,876,879)	*		(6,480,782)	121,577,551
00000	22-1834926	Berkley Dean & Company, Inc.					26,043,630				26,043,630	
32603	47-0574325	Berkley Insurance Company	(376,800,381)	(191,527,110)	(265,778,695)		(235,698,153)	1,256,391,131	*		186,586,792	(12,717,901,434)
00000	00-0000000	Berkley International Aseguradora de Riesgos del Trabajo S. A.										1,253,905
00000	06-1436079	Berkley International LLC		1,616,158							1,616,158	
00000	00-0000000	Berkley International Seguros Colombia S. A.										7,735,415
00000	00-0000000	Berkley International Fianzas Mexico S.A. de C. V.										12,540,168
00000	00-0000000	Berkley International Seguros Mexico S.A. de C. V.										18,114,002
00000	00-0000000	Berkley International Seguros, S. A.(Uruguay)										35,033
00000	AA-2130053	Berkley International Seguros, S. A.										5,522,424
00000	72-1542832	Berkley London Holdings, Inc.		281,731							281,731	
64890	91-6034263	Berkley Life and Health Insurance Company			11,797,936		(6,570,881)				5,227,055	
38911	75-2191453	Berkley National Insurance Company		4,000,000	4,287,320		1,102,335	(77,378,729)	*		(67,989,074)	666,866,441
29580	43-1432586	Berkley Regional Insurance Company	8,463,541	(470,329)	15,603,004		8,413,801	(29,938,412)	*		2,071,604	193,203,606
31295	01-0471707	Berkley Specialty Insurance Company			(373,871)		640,295	(7,898,984)	*		(7,632,559)	84,530,838
00000	26-3356485	Berkley Technology Services LLC					103,864,173				103,864,173	
00000	00-0000000	Berkley Ventures, LLC		12,601,658							12,601,658	
10510	59-0733942	Carolina Casualty Insurance Company					(3,157,238)	(78,693,746)	*		(81,850,984)	353,713,579
00000	45-4924001	CC Equity Holdings, LLC		123,100,000							123,100,000	
33480	75-1571461	Clermont Insurance Company					44,960	7,637,534			7,682,493	34,821,226
10804	42-0594770	Continental Western Insurance Company					(734,804)	(129,631,272)	*		(130,366,076)	506,122,864
21784	53-0067060	Firemen's Insurance Company of Washington, D.C.					(807,913)	(45,593,311)	*		(46,401,224)	301,612,285
00000	45-3850395	Franchise Credit, LLC	(378,271)	(2,337,635)							(2,715,906)	
10833	22-3410959	Gemini Insurance Company					28,020	(83,313,417)	*		(83,285,396)	1,418,303,637
25224	45-0397186	Great Divide Insurance Company		5,000,000			(1,219,538)	(64,587,765)	*		(60,807,304)	820,458,380
00000	33-1151331	Greenwich AeroGroup, Inc.	(243,116)								(243,116)	
10749	38-3464412	Intrepid Insurance Company					449,907	(4,156,738)			(3,706,831)	22,120,823
10885	56-2060285	Key Risk Insurance Company					(389,424)	(2,565,110)	*		(2,954,534)	173,892,583
00000	AA-1120103	Lloyds Syndicate 1967										103,058,546
00000	45-4077319	Middle Patent Capital LLC		(6,079,199)							(6,079,199)	
23612	31-1169435	Midwest Employers Casualty Company	829,236				(2,787,023)	(130,710,390)	*		(132,668,177)	1,645,532,956

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)
17370	86-0528184	Nautilus Insurance Company	1,275,750		(632,598)		975,548	108,129	*		1,726,829	1,225,325,780
10900	91-1874671	Preferred Employers Insurance Company			(388,908)		193,188	(77,700,758)			(77,896,478)	303,591,310
00000	52-2078793	Queen's Island Insurance Company, Ltd.										(68,138,712)
36684	41-1654112	Riverport Insurance Company			(1,904,586)		4,569,313	(32,185,860)	*		(29,521,132)	232,459,756
00000	35-2471526	SilverCap-Greenwich, LLC		37,638,996							37,638,996	
40045	22-3590451	StarNet Insurance Company			(750,795)		(2,476,181)	(93,660,755)	*		(96,887,730)	699,127,736
00000	26-3732162	Starnet Insurance Services, LLC		32,935			(68,516)				(35,581)	
31003	41-1232071	Tri-State Insurance Company of Minnesota					(544,973)	(36,117,476)	*		(36,662,449)	222,856,006
25844	47-0547953	Union Insurance Company					(1,164,744)	(46,965,649)	*		(48,130,393)	509,093,364
43435	75-1934190	Union Standard Lloyds					272,981	(2,813,233)			(2,540,253)	8,529,850
00000	22-1867895	W. R. Berkley Corporation	374,761,844	(26,852,275)	219,255,823		109,248,767				676,414,158	
00000	00-0000000	W. R. Berkley Europe AG										287,360,718
00000	AA-1124141	W. R. Berkley Insurance (Europe), Limited										162,017,832
00000	00-0000000	W. R. Berkley Syndicate Holdings Limited		4,294,995							4,294,995	
00000	98-1052178	34 Leadenhall Street Limited		35,022,927							35,022,927	
00000	46-1638614	860 Development Co LLC	(13,500,000)								(13,500,000)	
9999999 Control Totals									XXX			

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 Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which 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 Accountant's 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 annual 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?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
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 the 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?	YES
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12. The Company has less than 100 stockholders.
13. Not applicable
14. Not applicable
15. Not applicable
16. Not applicable
17. Not applicable
18. Not applicable
19. Not applicable
22. Not applicable
23. Not applicable
25. Not applicable
26. Not applicable
27. Not applicable
28. Not applicable
29. Not applicable
30. Not applicable
32. Not applicable
33. Not applicable

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Financial Guaranty Insurance Exhibit [Document Identifier 240]

14. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

15. Supplement A to Schedule T [Document Identifier 455]

16. Trusteed Surplus Statement [Document Identifier 490]

17. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]

18. Reinsurance Summary Supplemental Filing [Document Identifier 401]

19. Medicare Part D Coverage Supplement [Document Identifier 365]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

22. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]

23. Bail Bond Supplement [Document Identifier 500]

25. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

26. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

27. Relief from the Requirements for Audit Committees [Document Identifier 226]

28. Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]

29. Credit Insurance Experience Exhibit [Document Identifier 230]

30. Long-Term Care Experience Reporting Forms [Document Identifier 306]

32. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

33. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Retroactive reinsurance	1,719,299	1,794,653
2505.		
2506.		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,719,299	1,794,653

Additional Write-ins for Statement of Income Line 14

	1 Current Year	2 Prior Year
1404.		
1497. Summary of remaining write-ins for Line 14 from overflow page		

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404. Other misc expenses		1,179,567		1,179,567
2405. Loss prevention expenses		2,091,234		2,091,234
2497. Summary of remaining write-ins for Line 24 from overflow page		3,270,801		3,270,801

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	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 (Included in Column 2)
58004. MEX Mexico	XXX	(996)	(276)			(185)	85		
58005. ECU Ecuador	XXX		47			2	2		
58006. CYM Cayman Islands	XXX	193,451	220,133			61,261	(2,654,756)		
58007. BRA Brazil	XXX	3,460	1,078			12,993	12,993		
58008. ZZZ Other Alien	XXX	350	534			29	48		
58009. BMU Bermuda	XXX	88,095	59,648			18,984	18,984		
58010. ARG Argentina	XXX	3,060	3,060			22,925	309,666		
58011. THA Thailand	XXX	2,500	2,500			174	1,095		
58012. NZL New Zealand	XXX	4,598	2,275			430	430		
58013. FRA France	XXX	634	530			1,687	2,261		
58014. HKG Hong Kong, Special Administrative Region of China	XXX	8,417,741	7,640,398		201,639	2,888,992	4,451,315		
58015. ARE United Arab Emirates	XXX	500	500			218	5,089		
58016. BRN Brunei Darussalam	XXX	11,929	10,418		1,585	2,464	4,688		
58017. IDN Indonesia	XXX	18,594	9,294		2,500	4,255	1,755		
58018. MAC Macao, Special Administrative Region of China	XXX	13,191	10,858			(4,109)	9,243		
58019. MMR Myanmar	XXX	833	833			157	157		
58020. ISR Israel	XXX	631	162			6	6		
58021. QAT Qatar	XXX					18,219	32,269		
58022. TLS Timor-Leste	XXX					(61)	241		
58023. MUS Mauritius	XXX	87,719	43,226		1,366	10,713	14,522		
58024. MYS Malaysia	XXX	26,122	21,265			5,426	7,590		
58025. NLD Netherlands	XXX	73	19			1	1		
58026. LUX Luxembourg	XXX					1,913	9,819		
58027. ITA Italy	XXX	126	32			1	1		
58028. SGP Singapore	XXX	4,725,172	4,326,228		555,065	1,098,708	3,949,455		
58029. SWE Sweden	XXX					2,069	103,931		
58030. TWN Taiwan, Republic of China	XXX					615	2,051		
58031. CHE Switzerland	XXX					81,906	3,469,374		
58032. GBR United Kingdom	XXX	56,349	44,065			(3,877,291)	638,960		
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	13,654,133	12,396,827		762,155	352,501	10,391,275		

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	211,209,290	1.203	211,209,290		211,209,290	1.204
	1.02 All other governments	481,144,862	2.739	481,144,862		481,144,862	2.742
	1.03 U.S. states, territories and possessions, etc. guaranteed	181,079,810	1.031	181,079,810		181,079,810	1.032
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	221,916,449	1.263	221,916,449		221,916,449	1.265
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,291,271,340	18.739	3,291,271,340		3,291,271,340	18.758
	1.06 Industrial and miscellaneous	4,720,265,131	26.875	4,720,265,131		4,720,265,131	26.903
	1.07 Hybrid securities	357,493,046	2.035	357,493,046		357,493,046	2.037
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans		0.000				0.000
	1.11 Total long-term bonds	9,464,379,928	53.885	9,464,379,928		9,464,379,928	53.941
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	161,709,944	0.921	161,709,944		161,709,944	0.922
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	161,709,944	0.921	161,709,944		161,709,944	0.922
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	532,549,461	3.032	532,549,461		532,549,461	3.035
	3.02 Industrial and miscellaneous Other (Unaffiliated)	2	0.000	2		2	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	3,521,775,840	20.051	3,521,775,840		3,521,775,840	20.072
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	4,054,325,303	23.083	4,054,325,303		4,054,325,303	23.107
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages		0.000				0.000
	4.04 Mezzanine real estate loans	54,567,309	0.311	54,567,309		54,567,309	0.311
	4.05 Total mortgage loans	54,567,309	0.311	54,567,309		54,567,309	0.311
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	59,517,474	0.339	59,517,472		59,517,472	0.339
	5.02 Properties held for production of income	367,249,657	2.091	349,155,314		349,155,314	1.990
	5.03 Properties held for sale	75,566,405	0.430	75,566,405		75,566,405	0.431
	5.04 Total real estate	502,333,536	2.860	484,239,191		484,239,191	2.760
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	269,269,821	1.533	269,269,821		269,269,821	1.535
	6.02 Cash equivalents (Schedule E, Part 2)	476,068,438	2.710	476,068,438		476,068,438	2.713
	6.03 Short-term investments (Schedule DA)	83,552,115	0.476	83,552,115		83,552,115	0.476
	6.04 Total cash, cash equivalents and short-term investments	828,890,374	4.719	828,890,374		828,890,374	4.724
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)	9,240	0.000	9,240		9,240	0.000
9.	Other invested assets (Schedule BA)	2,490,544,784	14.180	2,490,544,784		2,490,544,784	14.195
10.	Receivables for securities	7,144,277	0.041	7,144,277		7,144,277	0.041
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	17,563,904,695	100.000	17,545,810,350		17,545,810,350	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		510,776,046
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,322,822	4,322,822
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		944,403
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	11,820,931	
	8.2 Totals, Part 3, Column 9		11,820,931
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		502,333,534
10.	Deduct total nonadmitted amounts		18,094,343
11.	Statement value at end of current period (Line 9 minus Line 10)		484,239,191

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		55,489,010
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		921,701
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		54,567,309
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		54,567,309
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		54,567,309

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,485,268,247
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	20,759,907	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	301,359,201	322,119,108
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	72,879,042	
	5.2 Totals, Part 3, Column 9	(76,566,552)	(3,687,510)
6.	Total gain (loss) on disposals, Part 3, Column 19		(2,967,885)
7.	Deduct amounts received on disposals, Part 3, Column 16		309,466,040
8.	Deduct amortization of premium and depreciation		6,208,078
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	2,138,032	
	9.2 Totals, Part 3, Column 14	3,348,911	5,486,943
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,490,544,784
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,490,544,784

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		12,837,791,893
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,323,930,297
3.	Accrual of discount		14,099,063
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	6,452,733	
	4.2. Part 2, Section 1, Column 15	5,733,331	
	4.3. Part 2, Section 2, Column 13	126,984,777	
	4.4. Part 4, Column 11	(25,801,810)	113,369,031
5.	Total gain (loss) on disposals, Part 4, Column 19		27,966,277
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,650,264,489
7.	Deduct amortization of premium		51,384,562
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	12,155,551	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	17,724,164	
	8.4. Part 4, Column 15	16,524,337	46,404,052
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		18,503,611
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		13,680,415,174
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		13,680,415,174

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	211,209,290	213,738,986	208,589,124	206,105,725
Governments	2.	Canada	147,059,331	147,925,437	151,808,534	145,091,909
(Including all obligations guaranteed by governments)	3.	Other Countries	334,085,531	342,694,739	362,717,360	319,343,187
	4.	Totals	692,354,152	704,359,162	723,115,018	670,540,821
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	181,079,810	192,071,601	182,825,494	175,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	221,916,449	239,129,725	231,252,216	201,520,000
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	3,291,271,340	3,387,232,538	3,389,651,425	3,192,224,984
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	3,791,551,348	3,907,014,638	3,817,668,127	3,744,060,829
	9.	Canada	108,770,574	110,148,190	110,004,523	107,460,413
	10.	Other Countries	1,177,436,259	1,170,828,805	1,179,131,205	1,193,736,464
	11.	Totals	5,077,758,181	5,187,991,633	5,106,803,855	5,045,257,706
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	9,464,379,932	9,710,784,659	9,633,648,008	9,284,718,511
PREFERRED STOCKS	14.	United States	161,709,944	307,272,429	162,380,223	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	161,709,944	307,272,429	162,380,223	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	161,709,944	307,272,429	162,380,223	
COMMON STOCKS	20.	United States	408,853,100	408,853,100	408,904,341	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	41,806,947	41,806,947	45,714,000	
	22.	Other Countries	81,889,417	81,889,417	79,059,847	
	23.	Totals	532,549,464	532,549,464	533,678,188	
Parent, Subsidiaries and Affiliates	24.	Totals	3,521,775,840	3,889,085,528	4,129,777,558	
	25.	Total Common Stocks	4,054,325,304	4,421,634,992	4,663,455,746	
	26.	Total Stocks	4,216,035,248	4,728,907,421	4,825,835,969	
	27.	Total Bonds and Stocks	13,680,415,180	14,439,692,080	14,459,483,977	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	21,781,049	171,893,651	12,316,877	5,233,273	484,669	XXX	211,709,519	2.2	178,125,472	2.0	211,709,518	1
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	21,781,049	171,893,651	12,316,877	5,233,273	484,669	XXX	211,709,519	2.2	178,125,472	2.0	211,709,518	1
2. All Other Governments												
2.1 NAIC 1	55,384,866	401,163,753	24,596,243			XXX	481,144,862	5.0	404,826,915	4.5	435,460,949	45,683,913
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	55,384,866	401,163,753	24,596,243			XXX	481,144,862	5.0	404,826,915	4.5	435,460,949	45,683,913
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	15,441,198	36,469,394	90,986,057	16,745,000		XXX	159,641,649	1.7	146,795,632	1.6	159,641,649	
3.2 NAIC 2			21,438,160			XXX	21,438,160	0.2	21,656,548	0.2	21,438,160	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	15,441,198	36,469,394	112,424,217	16,745,000		XXX	181,079,809	1.9	168,452,180	1.9	181,079,809	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		54,570,753	96,962,928	70,382,767		XXX	221,916,448	2.3	206,435,456	2.3	221,916,448	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		54,570,753	96,962,928	70,382,767		XXX	221,916,448	2.3	206,435,456	2.3	221,916,448	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	492,420,542	1,210,019,871	995,558,033	244,737,763	96,152,225	XXX	3,038,888,434	31.7	3,103,796,595	34.3	2,909,167,149	129,721,285
5.2 NAIC 2	50,910,219	105,435,777	42,486,543	15,004,092		XXX	213,836,631	2.2	204,988,725	2.3	213,836,631	
5.3 NAIC 3	1,638,611	6,430,000				XXX	8,068,611	0.1	3,212,058	0.0	8,068,611	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6			30,477,664			XXX	30,477,664	0.3	30,972,042	0.3	30,477,664	
5.7 Totals	544,969,372	1,321,885,648	1,068,522,240	259,741,855	96,152,225	XXX	3,291,271,340	34.3	3,342,969,420	37.0	3,161,550,055	129,721,285

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	429,286,618	1,835,937,775	843,920,836	224,050,820	4,365,110	XXX	3,337,561,159	34.8	2,746,603,642	30.4	2,066,162,549	1,271,398,610
6.2 NAIC 2	113,982,742	625,169,323	643,575,638	48,444,142		XXX	1,431,171,845	14.9	1,415,148,084	15.6	1,192,200,669	238,971,176
6.3 NAIC 3	10,290,191	9,267,188	27,920,000			XXX	47,477,379	0.5	104,292,423	1.2	47,190,256	287,123
6.4 NAIC 4	19,353,496					XXX	19,353,496	0.2	37,471,456	0.4		19,353,496
6.5 NAIC 5		10,972,890				XXX	10,972,890	0.1	17,827,309	0.2	10,972,890	
6.6 NAIC 6						XXX			99,531	0.0		
6.7 Totals	572,913,047	2,481,347,176	1,515,416,474	272,494,962	4,365,110	XXX	4,846,536,769	50.5	4,321,442,445	47.8	3,316,526,364	1,530,010,405
7. Hybrid Securities												
7.1 NAIC 1					14,999,629	XXX	14,999,629	0.2	14,999,613	0.2	14,999,629	
7.2 NAIC 2	42,606,709	81,553,624	73,082,184		79,828,783	XXX	277,071,300	2.9	315,799,779	3.5	277,071,300	
7.3 NAIC 3	10,013,970	13,066,514	15,663,996		26,677,638	XXX	65,422,118	0.7	85,070,193	0.9	65,422,118	
7.4 NAIC 4						XXX			6,590,210	0.1		
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	52,620,679	94,620,138	88,746,180		121,506,050	XXX	357,493,047	3.7	422,459,795	4.7	357,493,047	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 1,014,314,273	3,710,055,197	2,064,340,974	561,149,623	116,001,633		7,465,861,700	77.8	XXX	XXX	6,019,057,891	1,446,803,809
11.2 NAIC 2	(d) 207,499,670	812,158,724	780,582,525	63,448,234	79,828,783		1,943,517,936	20.3	XXX	XXX	1,704,546,760	238,971,176
11.3 NAIC 3	(d) 21,942,772	28,763,702	43,583,996		26,677,638		120,968,108	1.3	XXX	XXX	120,680,985	287,123
11.4 NAIC 4	(d) 19,353,496						19,353,496	0.2	XXX	XXX		19,353,496
11.5 NAIC 5	(d)	10,972,890					(c) 10,972,890	0.1	XXX	XXX	10,972,890	
11.6 NAIC 6	(d)		30,477,664				(c) 30,477,664	0.3	XXX	XXX	30,477,664	
11.7 Totals	1,263,110,211	4,561,950,513	2,918,985,159	624,597,857	222,508,054		(b) 9,591,151,794	100.0	XXX	XXX	7,885,736,190	1,705,415,604
11.8 Line 11.7 as a % of Col. 7	13.2	47.6	30.4	6.5	2.3		100.0	XXX	XXX	XXX	82.2	17.8
12. Total Bonds Prior Year												
12.1 NAIC 1	806,029,474	3,245,687,072	2,118,333,077	525,352,043	106,181,659		XXX	XXX	6,801,583,325	75.2	5,683,816,908	1,117,766,417
12.2 NAIC 2	62,659,483	903,893,425	758,601,073	97,298,599	135,140,556		XXX	XXX	1,957,593,136	21.6	1,665,785,845	291,807,291
12.3 NAIC 3	6,084,624	95,005,591	25,311,266		66,173,193		XXX	XXX	192,574,674	2.1	135,033,274	57,541,400
12.4 NAIC 4		37,471,456			6,590,210		XXX	XXX	44,061,666	0.5	44,061,666	
12.5 NAIC 5	17,827,309						XXX	XXX	(c) 17,827,309	0.2	17,827,309	
12.6 NAIC 6	49,675	49,856	30,972,042				XXX	XXX	(c) 31,071,573	0.3	30,972,042	99,531
12.7 Totals	892,650,565	4,282,107,400	2,933,217,458	622,650,642	314,085,618		XXX	XXX	(b) 9,044,711,683	100.0	7,577,497,044	1,467,214,639
12.8 Line 12.7 as a % of Col. 9	9.9	47.3	32.4	6.9	3.5		XXX	XXX	100.0	XXX	83.8	16.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	796,379,008	2,933,482,773	1,764,651,747	412,907,839	111,636,522		6,019,057,889	62.8	5,683,816,908	62.8	6,019,057,889	XXX
13.2 NAIC 2	183,507,591	719,937,786	676,969,198	44,303,401	79,828,783		1,704,546,759	17.8	1,665,785,845	18.4	1,704,546,759	XXX
13.3 NAIC 3	21,655,649	28,763,702	43,583,996		26,677,638		120,680,985	1.3	135,033,274	1.5	120,680,985	XXX
13.4 NAIC 4									44,061,666	0.5		XXX
13.5 NAIC 5		10,972,890					10,972,890	0.1	17,827,309	0.2	10,972,890	XXX
13.6 NAIC 6			30,477,664				30,477,664	0.3	30,972,042	0.3	30,477,664	XXX
13.7 Totals	1,001,542,248	3,693,157,151	2,515,682,605	457,211,240	218,142,943		7,885,736,187	82.2	7,577,497,044	83.8	7,885,736,187	XXX
13.8 Line 13.7 as a % of Col. 7	12.7	46.8	31.9	5.8	2.8		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.4	38.5	26.2	4.8	2.3		82.2	XXX	XXX	XXX	82.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	217,935,265	776,572,424	299,689,227	148,241,784	4,365,111		1,446,803,811	15.1	1,117,766,417	12.4	XXX	1,446,803,811
14.2 NAIC 2	23,992,079	92,220,938	103,613,327	19,144,833			238,971,177	2.5	291,807,291	3.2	XXX	238,971,177
14.3 NAIC 3	287,123						287,123	0.0	57,541,400	0.6	XXX	287,123
14.4 NAIC 4	19,353,496						19,353,496	0.2			XXX	19,353,496
14.5 NAIC 5											XXX	
14.6 NAIC 6									99,531	0.0	XXX	
14.7 Totals	261,567,963	868,793,362	403,302,554	167,386,617	4,365,111		1,705,415,607	17.8	1,467,214,639	16.2	XXX	1,705,415,607
14.8 Line 14.7 as a % of Col. 7	15.3	50.9	23.6	9.8	0.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.7	9.1	4.2	1.7	0.0		17.8	XXX	XXX	XXX	XXX	17.8

(a) Includes $ 1,705,415,605 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,681,552 current year of bonds with Z designations and $ 97,614,953 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 $ current year, $ prior year of bonds with 5GI designations and $ current year, $ 99,531 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 $ 68,218,477 ; NAIC 2 $ 58,553,390 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Col. 7 as a % of Line 11.08	9 Total from Col. 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	6,643,733	130,407,231	1,345,327			XXX	138,396,291	1.4	155,028,790	1.7	138,396,291	
1.02 Residential Mortgage-Backed Securities	15,137,316	41,486,420	10,971,551	5,233,273	484,669	XXX	73,313,229	0.8	23,096,683	0.3	73,313,227	2
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	21,781,049	171,893,651	12,316,878	5,233,273	484,669	XXX	211,709,520	2.2	178,125,473	2.0	211,709,518	2
2. All Other Governments												
2.01 Issuer Obligations	55,384,866	401,163,753	24,596,243			XXX	481,144,862	5.0	404,826,915	4.5	435,460,949	45,683,913
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	55,384,866	401,163,753	24,596,243			XXX	481,144,862	5.0	404,826,915	4.5	435,460,949	45,683,913
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	15,441,198	36,469,394	112,424,216	16,745,000		XXX	181,079,808	1.9	168,452,179	1.9	181,079,809	(1)
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	15,441,198	36,469,394	112,424,216	16,745,000		XXX	181,079,808	1.9	168,452,179	1.9	181,079,809	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		54,570,753	96,962,928	70,382,767		XXX	221,916,448	2.3	206,435,456	2.3	221,916,448	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		54,570,753	96,962,928	70,382,767		XXX	221,916,448	2.3	206,435,456	2.3	221,916,448	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	346,288,444	944,781,915	959,718,232	216,558,518	84,121,381	XXX	2,551,468,490	26.6	2,530,261,741	28.0	2,551,468,490	
5.02 Residential Mortgage-Backed Securities	146,773,316	280,880,803	87,284,823	32,633,003	5,379,635	XXX	552,951,580	5.8	594,309,382	6.6	518,418,947	34,532,633
5.03 Commercial Mortgage-Backed Securities	49,813,413	88,324,908	13,608,053	10,232,496	6,651,209	XXX	168,630,079	1.8	194,320,988	2.1	73,441,427	95,188,652
5.04 Other Loan-Backed and Structured Securities	2,094,200	7,898,022	7,911,132	317,839		XXX	18,221,193	0.2	24,077,312	0.3	18,221,192	1
5.05 Totals	544,969,373	1,321,885,648	1,068,522,240	259,741,856	96,152,225	XXX	3,291,271,342	34.3	3,342,969,423	37.0	3,161,550,056	129,721,286
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	287,983,448	1,567,107,599	1,101,740,554	145,353,061		XXX	3,102,184,662	32.3	2,875,210,777	31.8	2,581,219,201	520,965,461
6.02 Residential Mortgage-Backed Securities	72,995,553	174,550,605	72,493,268	36,079,702	3,948,215	XXX	360,067,343	3.8	242,405,437	2.7	81,028,254	279,039,089
6.03 Commercial Mortgage-Backed Securities	13,816,252	32,711,348	12,159,125	1,413,759		XXX	60,100,484	0.6	39,531,164	0.4	9,058,824	51,041,660
6.04 Other Loan-Backed and Structured Securities	198,117,796	706,977,623	329,023,526	89,648,440	416,895	XXX	1,324,184,280	13.8	1,164,295,067	12.9	645,220,085	678,964,195
6.05 Totals	572,913,049	2,481,347,175	1,515,416,473	272,494,962	4,365,110	XXX	4,846,536,769	50.5	4,321,442,445	47.8	3,316,526,364	1,530,010,405
7. Hybrid Securities												
7.01 Issuer Obligations	52,620,678	94,620,138	88,746,180		121,506,050	XXX	357,493,046	3.7	422,459,795	4.7	357,493,046	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals	52,620,678	94,620,138	88,746,180		121,506,050	XXX	357,493,046	3.7	422,459,795	4.7	357,493,046	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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 Col. 7 as a % of Line 11.08	9 Total from Col. 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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	764,362,367	3,229,120,783	2,385,533,680	449,039,346	205,627,431	XXX	7,033,683,607	73.3	XXX	XXX	6,467,034,234	566,649,373
11.02 Residential Mortgage-Backed Securities	234,906,185	496,917,828	170,749,642	73,945,978	9,812,519	XXX	986,332,152	10.3	XXX	XXX	672,760,428	313,571,724
11.03 Commercial Mortgage-Backed Securities	63,629,665	121,036,256	25,767,178	11,646,255	6,651,209	XXX	228,730,563	2.4	XXX	XXX	82,500,251	146,230,312
11.04 Other Loan-Backed and Structured Securities	200,211,996	714,875,645	336,934,658	89,966,279	416,895	XXX	1,342,405,473	14.0	XXX	XXX	663,441,277	678,964,196
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	1,263,110,213	4,561,950,512	2,918,985,158	624,597,858	222,508,054		9,591,151,795	100.0	XXX	XXX	7,885,736,190	1,705,415,605
11.09 Line 11.08 as a % of Col. 7	13.2	47.6	30.4	6.5	2.3		100.0	XXX	XXX	XXX	82.2	17.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	502,051,255	3,210,785,936	2,365,301,784	391,857,672	292,679,006	XXX	XXX	XXX	6,762,675,653	74.8	6,219,824,688	542,850,965
12.02 Residential Mortgage-Backed Securities	150,873,409	399,973,259	186,978,482	100,579,739	21,406,613	XXX	XXX	XXX	859,811,502	9.5	626,212,037	233,599,465
12.03 Commercial Mortgage-Backed Securities	61,974,684	112,982,924	45,652,707	13,241,837		XXX	XXX	XXX	233,852,152	2.6	128,092,152	105,760,000
12.04 Other Loan-Backed and Structured Securities	177,751,218	558,365,281	335,284,484	116,971,396		XXX	XXX	XXX	1,188,372,379	13.1	603,368,168	585,004,211
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	892,650,566	4,282,107,400	2,933,217,457	622,650,644	314,085,619		XXX	XXX	9,044,711,686	100.0	7,577,497,045	1,467,214,641
12.09 Line 12.08 as a % of Col. 9	9.9	47.3	32.4	6.9	3.5		XXX	XXX	100	XXX	83.8	16.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	723,793,609	2,935,662,741	2,223,521,867	378,428,586	205,627,431	XXX	6,467,034,234	67.4	6,219,824,688	68.8	6,467,034,234	XXX
13.02 Residential Mortgage-Backed Securities	157,074,620	342,081,870	116,833,396	50,906,238	5,864,304	XXX	672,760,428	7.0	626,212,037	6.9	672,760,428	XXX
13.03 Commercial Mortgage-Backed Securities	13,973,662	35,978,566	15,664,317	10,232,496	6,651,209	XXX	82,500,250	0.9	128,092,152	1.4	82,500,250	XXX
13.04 Other Loan-Backed and Structured Securities	106,700,358	379,433,974	159,663,026	17,643,919		XXX	663,441,277	6.9	603,368,168	6.7	663,441,277	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	1,001,542,249	3,693,157,151	2,515,682,606	457,211,239	218,142,944		7,885,736,189	82.2	7,577,497,045	83.8	7,885,736,189	XXX
13.09 Line 13.08 as a % of Col. 7	12.7	46.8	31.9	5.8	2.8		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.4	38.5	26.2	4.8	2.3		82.2	XXX	XXX	XXX	82.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	40,568,758	293,458,042	162,011,813	70,610,760		XXX	566,649,373	5.9	542,850,965	6.0	XXX	566,649,373
14.02 Residential Mortgage-Backed Securities	77,831,565	154,835,958	53,916,246	23,039,740	3,948,215	XXX	313,571,724	3.3	233,599,465	2.6	XXX	313,571,724
14.03 Commercial Mortgage-Backed Securities	49,656,003	85,057,690	10,102,861	1,413,759		XXX	146,230,313	1.5	105,760,000	1.2	XXX	146,230,313
14.04 Other Loan-Backed and Structured Securities	93,511,638	335,441,671	177,271,632	72,322,360	416,895	XXX	678,964,196	7.1	585,004,211	6.5	XXX	678,964,196
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	261,567,964	868,793,361	403,302,552	167,386,619	4,365,110		1,705,415,606	17.8	1,467,214,641	16.2	XXX	1,705,415,606
14.09 Line 14.08 as a % of Col. 7	15.3	50.9	23.6	9.8	0.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.7	9.1	4.2	1.7	0.0		17.8	XXX	XXX	XXX	XXX	17.8

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	38,727,024	38,727,024			
2. Cost of short-term investments acquired	139,406,335	139,406,335			
3. Accrual of discount	83,989	83,989			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(224,438)	(224,438)			
6. Deduct consideration received on disposals	94,666,314	94,666,314			
7. Deduct amortization of premium	142,657	142,657			
8. Total foreign exchange change in book/adjusted carrying value	368,175	368,175			
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	83,552,115	83,552,115			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	83,552,115	83,552,115			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		(20,478)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	60,738	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(1,050,922)	(990,184)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(107,919)	
	3.2 Section 2, Column 19	257,449	149,530
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		144,073
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(669,879)
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(47,180)
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		(47,180)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(47,181)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(47,181)
4.	Part D, Section 1, Column 5	9,240	
5.	Part D, Section 1, Column 6	(56,421)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(47,181)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(47,181)
10.	Part D, Section 1, Column 8	9,240	
11.	Part D, Section 1, Column 9	(56,421)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	439,876,241	69,524,006	370,352,235	
2. Cost of cash equivalents acquired	2,028,918,014	414,261,339	1,614,656,675	
3. Accrual of discount	16,434	16,434		
4. Unrealized valuation increase (decrease)	(24,055)		(24,055)	
5. Total gain (loss) on disposals	(1,561,087)	(1,350,450)	(210,637)	
6. Deduct consideration received on disposals	1,992,128,914	440,192,303	1,551,936,611	
7. Deduct amortization of premium	209	209		
8. Total foreign exchange change in book/adjusted carrying value	972,014	973,227	(1,213)	
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	476,068,438	43,232,043	432,836,394	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	476,068,438	43,232,043	432,836,394	

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

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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Office building - 25 County Road		Westbrook	ME	10/01/2014	07/31/2018	8,067,214		4,425,074		217,806			(217,806)		567,000	
Office building - 3641 Village Drive		Lincoln	NE	10/01/2014	08/28/2018	5,263,354		2,705,292		164,120			(164,120)		360,000	
Land - various locations in Greensboro, NC		Greensboro	NC	10/01/2014		2,760,736		2,753,736		117			(117)			
Office building - 11201 Douglas Ave		Des Moines	IA	10/01/2014	10/03/2018	19,218,737		11,464,359		550,607			(550,607)		1,425,000	
Land - Reserve Road		Danbury	CT	10/01/2014		2,639,465		2,639,465								
Office building - 3840 109th Street		Urbandale	IA	10/01/2014	10/03/2018	15,765,897		12,255,817		343,821			(343,821)		1,680,474	
Office buildings - 00101 Bellevue PY and 01021 Philidelphia PK		Wilmington	DE	10/01/2014	08/24/2018	25,294,112		20,927,473		634,576			(634,576)		890,745	
20802 North Grayhawk Drive		Scottsdale	AZ	02/19/2014		494,436		427,295		12,627			(12,627)			
Office building		Meridian	MS	04/01/2015		2,159,281		1,918,963		50,593			(50,593)		120,000	
0299999. Property occupied by the reporting entity - Administrative						81,663,232		59,517,474		1,974,267			(1,974,267)		5,043,219	
0399999. Total Property occupied by the reporting entity						81,663,232		59,517,474		1,974,267			(1,974,267)		5,043,219	
Land - 1150 18th Street		District of Columia	DC	01/10/2011	07/31/2018	32,395,545		32,395,545		38,834			(38,834)		1,743,833	
CityPlace Tower	!	WestPalmBeach	FL	08/31/2014		118,775	101,750,000	17,162,032		3,032,644			(3,032,644)		17,828,174	
324 Royal Palm way	!	PalmBeach	FL	12/08/2015		18,329,803		17,104,793		299,738			(299,738)		1,257,830	
600 Lexington		New York City	NY	11/13/2017		310,271,963		300,587,287		4,881,288			(4,881,288)		5,828,227	
0499999. Properties held for the production of income						361,116,086	101,750,000	367,249,657		8,252,504			(8,252,504)		26,658,064	
Office buliding - 475 Steamboat		Greenwich	CT	12/31/2008	08/07/2018	93,084,348		75,566,405		1,594,160			(1,594,160)		4,205,710	
0599999. Properties held for sale						93,084,348		75,566,405		1,594,160			(1,594,160)		4,205,710	
0699999 - Totals						535,863,666	101,750,000	502,333,536		11,820,931			(11,820,931)		35,906,993	

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
City Place Tower	Palm Beach	FL	12/31/2019					1,140,913
Royal Palm Way	Palm Beach	FL	12/31/2019					72,813
600 Lexington	New York City	NY	12/31/2019					3,097,144
20802 No Grayhawk Dr	Scottzdale	AZ	12/31/2019					11,952
0199999. Acquired by Purchase								4,322,822
0399999 - Totals								4,322,822

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
324 Royal Palm Way	Palm Beach	FL	12/31/2019		1,558		1,558							1,558					
600 Lexington	New York City	NY	12/31/2019		942,845		942,845							942,845					
0199999. Property Disposed					944,403		944,403							944,403					
0399999 - Totals					944,403		944,403							944,403					

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
CT00017		New York	NY		09/14/2012	6.500	54,567,309							
0699999. Mortgages in good standing - Mezzanine Loans							54,567,309							XXX
0899999. Total Mortgages in good standing							54,567,309							XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							54,567,309							XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
CT00017	New York	NY		09/14/2012		55,489,010								921,701			
0299999. Mortgages with partial repayments						55,489,010								921,701			
0599999 - Totals						55,489,010								921,701			

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 and 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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
60899G-UG-5	GWL Real Estate Plus LP (aka:Guggenheim)		Boston	MA	Guggenheim		01/02/2003		33,822,970	100,870,891	100,870,891	3,976,188							33.723
000000-00-0	LCN North American Fund LP			DE	LCN		11/08/2013		50,921,259	59,596,599	59,596,599	829,713							40.000
000000-00-0	LCN Capital Partners (Eur)			LUX	LCN		11/08/2013		22,527,651	26,973,526	26,973,526	5,480,633				(407,005)		72,503	13.710
000000-00-0	Berkshire Multif US Prop Partners LP				Berkshire		10/29/2014		30,801,114	110,399,577	110,399,577	68,987,372							48.080
000000-00-0	LCN North American Fund II LP			DE	LCN		07/20/2016		41,592,361	44,653,431	44,653,431	2,040,019						4,899,462	12.650
000000-00-0	LCN Capital Partners (Eur) II SLP			LUX	LCN		09/29/2016		25,319,336	22,472,552	22,472,552	(676,149)				(333,063)		1,455,254	8.120
000000-00-0	LCN Equity Holding				LCN		10/18/2018			1	1	1							4.990
2199999. Joint Venture Interests - Real Estate - Unaffiliated									204,984,691	364,966,577	364,966,577	80,637,777				(740,068)		6,427,219	XXX
000000-00-0	Seavest Properties III		White Plains	NY	Seavest		11/16/2009		1,114,871	677,404	677,404	(702,431)							23.430
000000-00-0	CC Equity Holdings LLC			DC	JP Morgan Chase Bank		11/21/2012		783,377,306	786,565,967	786,565,967	(216,065)							100.000
000000-00-0	860 Development Co LLC			NY	JP Morgan Chase Bank		12/31/2012		167,209,860	179,044,741	179,044,741	(3,675,805)					13,500,000		99.927
000000-00-0	SilverCap Greenwich LLC		Charlotte	NC	SilverCap		04/01/2013		89,188,382	123,283,419	123,283,419	1,385,055							99.127
2299999. Joint Venture Interests - Real Estate - Affiliated									1,040,890,419	1,089,571,530	1,089,571,530	(3,209,246)					13,500,000		XXX
000000-00-0	Berkshire Multif Debt Fund II LP				Berkshire		11/15/2017		6,813,111	7,544,167	7,544,167	669,391						12,444,478	2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									6,813,111	7,544,167	7,544,167	669,391						12,444,478	XXX
000000-00-0	Azimuth (Kern) Energy Partners II Fund		Alberta	CAN	Kern Energy Partners		06/21/2006		25,393,687	4,129,762	4,129,762	(7,692,447)				1,031,214			14.440
000000-00-0	Azimuth (Kern) Energy Partners III Fund		Alberta	CAN	Kern Energy Partners		11/05/2008		67,484,582	55,150,869	55,150,869	(5,217,503)				2,822,521			16.870
000000-00-0	SCP PRIVATE EQUITY II			PA	SCP		01/01/2013		1,247,455	349,461	349,461	(95,348)							10.000
000000-00-0	Ascendia Group Llc Aka Consumer Agent Portal			MN	Consumer		10/20/2014		2,000,000	1,689,953	1,689,953								3.822
000000-00-0	Napier Park Railcar Leasef LLC			DE	Napier		05/02/2013		69,262,459	76,376,750	76,376,750	4,547,468						1,604,303	20.240
000000-00-0	Napier Park Aircraft Leasing Vehicle			DE	Napier		11/14/2014		30,278,555	34,553,895	34,553,895	4,002,903						4,100,387	16.510
000000-00-0	Cornell Cap Spec Situation Par II LP				Cornell		06/05/2015		89,919,888	97,588,496	97,588,496	(10,825,238)						80,112	24.500
000000-00-0	Cornell Cap World Kitchen Co-I				Cornell		06/19/2017		20,000,000	37,742,763	37,742,763	14,657,384							7.300
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC				Napier		08/09/2017		6,214,574	5,475,892	5,475,892	(717,358)						25,732,131	8.880
000000-00-0	AV Aviation Leasing (US) EK LLC				AVAviation		12/06/2017		30,802,260	30,627,123	30,627,123	(175,135)							90.000
000000-00-0	Cornell Cap CC HM Co-Invest I LP				Cornell		05/22/2018		18,737,076	25,086,503	25,086,503	2,216,617							6.800
000000-00-0	Cornell Cap Partners LP (fka III)				Cornell		06/12/2018		117,661,023	137,048,252	137,048,252	17,523,130						125,000,000	20.070
000000-00-0	Pharmakon Partners LP				Pharmakon		06/27/2018												0.000
000000-00-0	Biopharma IV Partners SARL				Biopharma		11/01/2018		10,959,845	11,005,763	11,005,763	(106,989)							9.748
000000-00-0	Cornell Cap CC KDC Co-Invest				Cornell		12/19/2018		30,016,026	33,018,812	33,018,812	3,002,786							6.400
000000-00-0	Blue Ocean Coinvst Inc Fund LP				Blue		03/26/2019		200,000	208,577	208,577	8,577							13.792
000000-00-0	Biopharma V Credit Investments LP				Biopharma		07/12/2019		36,500,000	36,476,625	36,476,625	(23,375)						13,500,000	18.600
000000-00-0	Pathlight Capital Fund I LP				Pathlight		08/30/2019		18,538,435	18,683,471	18,683,471	145,036						30,267,642	10.914
000000-00-0	Black Forest Struct Lending Fund LLC			DE	Blackforest		01/30/2015		8,310,297	8,964,973	8,964,973	657,893						3,709,994	4.720
000000-00-0	Taiga Special Opportunities DA Fund LLC			IRL	Taiga		07/20/2017		31,811,190	32,905,326	32,905,326	(42,918)						8,188,810	1.610
2599999. Joint Venture Interests - Other - Unaffiliated									615,337,352	647,083,266	647,083,266	21,865,483				3,853,735		212,183,379	XXX
000000-00-0	Seavest SP Manager III LLC			NY	Seavest		11/16/2009		989	113,824									14.640
000000-00-0	Athenium (Weather) Analytics LLC			DE	Weather		02/22/2017		11,772,068	7,194,290									18.040
000000-00-0	Medcall Healthcare Advisors LLC			NC	Mecall		04/19/2017		2,800,000	1,925,849		(300,000)							36.643
000000-00-0	Five Mile Capital Partners II			DE	Five Mile Capital		02/28/2007		13,190,305	1,720,378	1,720,378	(850,710)							5.468
000000-00-0	Five Mile Capital Structured Income Fund LP			DE	Five Mile Capital		12/15/2003		15,324,901	7,015,902	7,015,902	(440,820)							13.183
000000-00-0	Chapelgate Credit Opportunity Fund Lp			DE	Chapelgate		12/05/2014		25,000,000	36,829,948	36,829,948	1,811,914							4.240
2699999. Joint Venture Interests - Other - Affiliated									68,088,263	54,800,191	45,566,228	220,384							XXX
000000-00-0	Alliant Tax Credit 62		New York	NY	Alliant Capital		12/30/2010		25,000,000	6,838,543	6,838,543		(2,252,067)					892,739	19.230
000000-00-0	Alliant Tax Credit 63		New York	NY	Alliant Capital		06/15/2011		20,000,000	6,337,202	6,337,202		(1,692,847)						19.140
000000-00-0	RichmanUSA Inst Tax Crerdit F Tax Credit 84		New York	NY	Richmond		04/25/2011		24,946,000	7,496,751	7,496,751		(2,263,164)						9.824
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									69,946,000	20,672,496	20,672,496		(6,208,078)					892,739	XXX
000000-00-0	Berkley Capital Partners LLC		Greenwich	CT	Berkley Capital Partners LLC		02/11/2003		166,839,839	82,114,622	82,114,622	(12,512,690)				(3,703)	147,982		98.900
000000-00-0	Berkley International LLC		New York	NY	Berkley International		07/05/1999		108,796,021	198,517,894	198,517,894	(16,912,787)				(971,932)			84.000
000000-00-0	120 DB Films Capital LLC		New York	NY	JP Morgan Chase Bank		12/28/2011		1,477,839	524,718	524,718								93.000
000000-00-0	Middle Patent Capital LLC		New York	NY	JP Morgan Chase Bank		12/30/2011		46,913,157	18,778,146	18,778,146	1,028,769							100.000
000000-00-0	Franchise Credit		New York	NY	JP Morgan Chase Bank		01/05/2012		3,574,383	1,449,170	1,449,170	(29,417)					378,271		100.000
000000-00-0	Berkley Global Underwriters LLC		NewYork	NY	JP Morgan Chase Bank		01/01/2013		250,000										100.000
000000-00-0	Fac Resources Inc Fac		NewYork	NY	JP Morgan Chase Bank		01/01/2013		102,000										100.000
000000-00-0	Berklery Adm of CT		NewYork	NY	JP Morgan Chase Bank		01/01/2013		2,485,498										100.000

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 and 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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Key Risk Management Serv LLC		NewYork	NY	JP Morgan Chase Bank		01/01/2013		8,559,992										100.000
000000-00-0	Berkley Risk Administrators Co LLC		NewYork	NY	JP Morgan Chase Bank		01/01/2013		20,350,120										100.000
000000-00-0	Berkley Venture LLC		Greenwich	CT	Berkley Venture LLC		05/30/2017		48,375,001	13,755,972	13,755,972	1,154,314							100.000
000000-00-0	StarNet Insurance Services LLC		Greenwich	CT	StarNet Insurance Services LLC		12/31/2015		95,560			(32,936)							100.000
000000-00-0	Berkley Technology Services LLC		Wilmington	DE	StarNet Insurance Services LLC		12/31/2018		14,555,295										100.000
4799999. Any Other Class of Assets - Affiliated									422,374,706	315,140,521	315,140,521	(27,304,747)				(975,635)	526,253		XXX
4899999. Total - Unaffiliated									897,081,154	1,040,266,506	1,040,266,506	103,172,651	(6,208,078)			3,113,667		231,947,815	XXX
4999999. Total - Affiliated									1,531,353,388	1,459,512,243	1,450,278,280	(30,293,609)				(975,635)	14,026,253		XXX
5099999 - Totals									2,428,434,542	2,499,778,749	2,490,544,786	72,879,042	(6,208,078)			2,138,032	14,026,253	231,947,815	XXX

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
000000-00-0	LCN North American Fund II LP			LCN	07/20/2016			2,676,718		12.650
000000-00-0	LCN Capital Partners (Eur) II SLP			LCN	09/29/2016			5,449,747		8.120
000000-00-0	LCN Capital Partners (Eur) II SLP			LCN	09/29/2016			2,862,089		8.120
000000-00-0	LCN North American Fund II LP			LCN	07/20/2016			1,401,297		12.650
000000-00-0	LCN North American Fund II LP			LCN	07/20/2016			868,127		12.650
2199999. Joint Venture Interests - Real Estate - Unaffiliated								13,257,978		XXX
000000-00-0	CC Equity Holdings LLC		DC	CC Equity	11/21/2012			123,100,000		
000000-00-0	SilverCap Greenwich LLC	Charlotte	NC	Silvercap	04/01/2013			37,638,996		
2299999. Joint Venture Interests - Real Estate - Affiliated								160,738,996		XXX
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017			2,172,000		2.000
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017			1,250,000		2.000
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017			1,153,000		2.000
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017			772,000		2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								5,347,000		XXX
000000-00-0	Blue Ocean Coinvst Inc Fund LP			Blue	03/26/2019		200,000			13.792
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC			Napier	08/09/2017			1,990,589		8.880
000000-00-0	Cornell Cap Partners LP (fka III)			Cornell	06/12/2018			12,500,000		20.070
000000-00-0	AV Aviation Leasing (US) EK LLC			AVAviation	12/06/2017			294,213		90.000
000000-00-0	AV Aviation Leasing (US) EK LLC			AVAviation	12/06/2017			326,359		0.000
000000-00-0	Biopharma V Credit Investments LP			Biopharma	07/12/2019		250,000			18.700
000000-00-0	AV Aviation Leasing (US) EK LLC			AVAviation	12/06/2017			(32,195)		0.000
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019		20,309,907			10.914
000000-00-0	AV Aviation Leasing (US) EK LLC			AVAviation	12/06/2017			851,340		0.000
000000-00-0	Biopharma V Credit Investments LP			Biopharma	07/12/2019			6,750,000		18.700
000000-00-0	Cornell Cap Partners LP (fka III)			Cornell	06/12/2018			32,500,000		20.070
000000-00-0	AV Aviation Leasing (US) EK LLC			AVAviation	12/06/2017			241,087		0.000
000000-00-0	AV Aviation Leasing (US) EK LLC			AVAviation	12/06/2017			364,437		0.000
000000-00-0	Biopharma V Credit Investments LP			Biopharma	07/12/2019			9,500,000		18.700
000000-00-0	AV Aviation Leasing (US) EK LLC	0		AVAviation	12/06/2017			403,307		0.000
000000-00-0	Biopharma V Credit Investments Lp			Biopharma	07/12/2019			20,000,000		18.700
000000-00-0	Taiga Special Opportunities DA Fund LLC			Taiga	07/20/2017			3,130,853		1.610
000000-00-0	Taiga Special Opportunities DA Fund LLC			Taiga	07/20/2017			6,017,835		1.610
000000-00-0	Taiga Special Opportunities DA Fund LLC			Taiga	07/20/2017			8,827,475		1.610
2599999. Joint Venture Interests - Other - Unaffiliated							20,759,907	103,665,300		XXX
000000-00-0	Medcall Healthcare Advisors LLC		NY	Mecall	04/19/2017			100,000		36.643
000000-00-0	Medcall Healthcare Advisors LLC		NY	Mecall	04/19/2017			100,000		36.643
000000-00-0	Medcall Healthcare Advisors LLC		NY	Mecall	04/19/2017			100,000		36.643
2699999. Joint Venture Interests - Other - Affiliated								300,000		XXX
000000-00-0	Berkley Venture LLC	Greenwich	CT	Berkley Venture LLC	05/30/2017			12,601,658		
000000-00-0	Berkley Capital Partners LLC	Greenwich	CT	Berkley Capital Partners LLC	10/18/2006			4,030,055		
000000-00-0	Berkley International LLC	New York	NY	Berkley International LLC	07/05/1999			1,385,278		
000000-00-0	Starnet Insurance Services, LLC	Greenwich	CT	Berkley Insurance company	12/31/2015			32,936		
4799999. Any Other Class of Assets - Affiliated								18,049,927		XXX
4899999. Total - Unaffiliated							20,759,907	122,270,278		XXX
4999999. Total - Affiliated								179,088,923		XXX
5099999 - Totals							20,759,907	301,359,201		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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	03/15/2019													1,024,073
000000-00-0	LCN North American Fund II LP		DE	Capital Distribution	07/20/2016	03/15/2019													913,657
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	02/19/2019							4,839			(4,839)		(4,839)	522,542
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	Capital Distribution	09/29/2016	01/23/2019							5,005			(5,005)		(5,005)	226,198
000000-00-0	Berkshire Multif US Prop Partners LP			Capital Distribution	10/29/2014	03/27/2019													2,403,846
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	05/15/2019							9,414			(9,414)		(9,414)	461,287
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	06/28/2019													936,238
000000-00-0	LCN North American Fund II LP		DE	Capital Distribution	07/20/2016	06/14/2019													861,167
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	LCN	09/29/2016	06/18/2019	833,625	54,898				54,898	10,877	873,614	873,614	(25,786)		(25,786)	
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	Capital Distribution	09/29/2016	06/18/2019							6,638			(6,638)		(6,638)	226,795
000000-00-0	LCN Capital Partners (Eur)		LUX	LCN	11/08/2013	07/05/2019	960,466	27,684				27,684	321	970,085	970,085	(18,387)		(18,387)	
000000-00-0	LCN Capital Partners (Eur)		LUX	LCN	11/08/2013	07/30/2019	586,952	16,918				16,918	196	588,445	588,445	(15,621)		(15,621)	
000000-00-0	Berkshire Multif US Prop Partners LP			Berkshire	10/29/2014	07/22/2019	290,878,158	(74,532,003)				(74,532,003)		216,346,155	216,346,155				
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	LCN	09/29/2016	08/07/2019	57,999	3,820				3,820	742	60,944	60,944	(1,616)		(1,616)	
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	Capital Distribution	09/29/2016	08/07/2019							9,751			(9,751)		(9,751)	372,941
000000-00-0	LCN North American Fund LP		DE	LCN	11/08/2013	09/16/2019	1,138,236	(151,959)				(151,959)		986,277	986,277				
000000-00-0	LCN North American Fund II LP		DE	LCN	07/20/2016	09/18/2019	862,709	(21,091)				(21,091)		841,618	841,618				
000000-00-0	LCN Capital Partners (Eur)		LUX	LCN	11/08/2013	10/24/2019	1,139,382	32,841				32,841	380	1,138,692	1,138,692	(33,912)		(33,912)	
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	10/24/2019							10,799			(10,799)		(10,799)	368,718
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	LCN	09/29/2016	10/23/2019	418,967	27,591				27,591	5,195	436,336	436,336	(15,417)		(15,417)	
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	LCN	09/29/2016	11/26/2019	309,188	20,361				20,361	3,834	319,066	319,066	(14,317)		(14,317)	
000000-00-0	Berkshire Multif US Prop Partners LP			Berkshire	10/29/2014	11/22/2019	12,961,896	(3,321,240)				(3,321,240)		9,640,656	9,640,656				
000000-00-0	Berkshire Multif US Prop Partners LP			Capital Distribution	10/29/2014	11/22/2019													7,618,959
000000-00-0	LCN North American Fund LP		DE	LCN	11/08/2013	12/19/2019	678,809	(90,624)				(90,624)		588,185	588,185				
000000-00-0	LCN North American Fund II LP		DE	LCN	07/20/2016	12/19/2019	953,476	(22,846)				(22,846)		930,630	930,630				
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	LCN	09/29/2016	12/13/2019	1,090,057	71,785				71,785	13,517	1,137,343	1,137,343	(38,017)		(38,017)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							312,869,920	(77,883,865)				(77,883,865)	81,508	234,858,046	234,858,046	(209,519)		(209,519)	15,936,421
000000-00-0	Seavest Properties III	White Plains	NY	Capital Distribution	11/16/2009	03/07/2019													275,762
000000-00-0	Seavest Properties III	White Plains	NY	Capital Distribution	11/16/2009	04/08/2019													332,866
000000-00-0	Seavest Properties III	White Plains	NY	Capital Distribution	11/16/2009	09/01/2019													43,545
000000-00-0	Seavest Properties III	White Plains	NY	Capital Distribution	11/16/2009	09/01/2019													44,343
000000-00-0	860 Development Co LLC		FL	CPT	07/29/2014	12/06/2019													
000000-00-0	SilverCap Greenwich LLC	Charlotte	NC	Silvercap	04/01/2013	12/16/2019													
2299999. Joint Venture Interests - Real Estate - Affiliated																			696,516
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	01/30/2019	35,494	(543)				(543)		34,951	34,951				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	01/30/2019													2,529
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	02/27/2019	26,065	(398)				(398)		25,667	25,667				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	02/27/2019													21,596
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	03/28/2019	27,997	(428)				(428)		27,569	27,569				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	03/28/2019													20,152
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	04/29/2019	32,331	(435)				(435)		31,896	31,896				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	04/29/2019													13,369
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	05/28/2019	36,564	(492)				(492)		36,072	36,072				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	05/28/2019													19,346
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	06/27/2019	65,918	(788)				(788)		65,130	65,130				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	06/27/2019													18,082
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	07/29/2019	14,834	(177)				(177)		14,657	14,657				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	07/29/2019													18,710
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	08/29/2019	135,777	(1,622)				(1,622)		134,155	134,155				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	08/29/2019													20,995
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	11/15/2017	09/23/2019	242,573	(2,567)				(2,567)		240,006	240,006				
000000-00-0	Berkshire Multif Debt Fund II LP			Capital Distribution	11/15/2017	09/23/2019	25,176												25,176
000000-00-0	Berkshire Multif Debt Fund II LP	0		Berkshire	11/15/2017	10/29/2019	1,814	(17)				(17)		1,797	1,797				
000000-00-0	Berkshire Multif Debt Fund II LP	0		Capital Distribution	11/15/2017	10/29/2019													17,273
000000-00-0	Berkshire Multif Debt Fund II LP	0		Berkshire	11/15/2017	11/29/2019	328,897	(2,950)				(2,950)		325,947	325,947				
000000-00-0	Berkshire Multif Debt Fund II LP	0		Capital Distribution	11/15/2017	11/29/2019													28,989

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Berkshire Multif Debt Fund II LP	0		Berkshire	11/15/2017	12/09/2019	5,420,221	(48,618)				(48,618)		5,371,603	5,371,603				
000000-00-0	Berkshire Multif Debt Fund II LP	0		Capital Distribution	11/15/2017	12/09/2019													14,282
000000-00-0	Berkshire Multif Debt Fund II LP	0		Berkshire	11/15/2017	12/31/2019	436	(4)				(4)		432	432				
000000-00-0	Berkshire Multif Debt Fund II LP	0		Capital Distribution	11/15/2017	12/31/2019													15,193
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							6,394,097	(59,039)				(59,039)		6,309,882	6,309,882				235,692
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017	01/22/2019	49,734							49,734	49,734				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	01/22/2019													508,266
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017	02/20/2019	567,000							567,000	567,000				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017	03/20/2019	562,500							562,500	562,500				
000000-00-0	Biopharma III Partners LP			Biopharma	11/01/2018	02/01/2019	3,665,199	(2,204,814)				(2,204,814)		1,460,385	1,638,796		178,411	178,411	
000000-00-0	Biopharma IV Partners SARL			Biopharma	11/01/2018	01/25/2019	7,741,975	(106,526)				(106,526)		7,635,450	7,635,450				
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	01/25/2019													1,347,432
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	03/29/2019													17,688
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Capital Distribution	08/09/2017	03/04/2019													39,504
000000-00-0	Napier Park Aircraft Leasing Vehicle		DE	Capital Distribution	11/14/2014	02/27/2019													680,623
000000-00-0	Pharmakon Partners LP		DE	Pharmakon	06/27/2018	01/09/2019	45,548	(905)				(905)		44,643	44,643				
000000-00-0	Pharmakon Partners LP		DE	Capital Distribution	06/27/2018	01/09/2019													178,572
000000-00-0	Pharmakon Partners LP		DE	Pharmakon	06/27/2018	01/24/2019	8,052,779	(159,921)				(159,921)		7,892,858	7,892,858				
000000-00-0	Pharmakon Partners LP		DE	Capital Distribution	06/27/2018	01/24/2019													1,392,857
000000-00-0	Cornell Cap CC KDC Co-Invest			Cornell	12/19/2018	02/12/2019	32,051							32,051	32,051				
000000-00-0	Cornell Cap Spec Situation Par II LP			Capital Distribution	06/05/2015	02/19/2019													1,207,236
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	Capital Distribution	11/05/2008	02/28/2019							696			(696)		(696)	2,739
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	04/22/2019													496,713
000000-00-0	Biopharma IV Partners SARL			Biopharma	11/01/2018	04/12/2019	1,072,921	(14,763)				(14,763)		1,058,158	1,058,158				
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	04/12/2019													569,777
000000-00-0	Pharmakon Partners LP		DE	Pharmakon	06/27/2018	04/11/2019	139,391	(2,768)				(2,768)		136,623	136,623				
000000-00-0	Pharmakon Partners LP		DE	Capital Distribution	06/27/2018	04/11/2019													112,700
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017	05/20/2019	46,000							46,000	46,000				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	05/20/2019													152,000
000000-00-0	Cornell Cap Spec Situation Par II LP			Capital Distribution	06/05/2015	05/17/2019													1,221,433
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	Capital Distribution	11/05/2008	05/31/2019							767			(767)		(767)	2,669
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017	06/20/2019	222,897							222,897	222,897				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	06/20/2019													11,103
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	06/28/2019													13,039
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Capital Distribution	08/09/2017	06/19/2019													34,201
000000-00-0	Napier Park Aircraft Leasing Vehicle		DE	Capital Distribution	11/14/2014	06/05/2019													318,054
000000-00-0	Pharmakon Partners LP		DE	Pharmakon	06/27/2018	06/01/2019	1							1	1				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	07/22/2019													519,164
000000-00-0	Biopharma IV Partners SARL			Biopharma	11/01/2018	07/03/2019	2,465,839	(33,929)				(33,929)		2,431,910	2,431,910				
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	07/03/2019													429,161
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017	08/20/2019	202,500							202,500	202,500				
000000-00-0	Biopharma IV Partners SARL			Biopharma	11/01/2018	08/08/2019	4,764,140	(65,552)				(65,552)		4,698,588	4,698,588				
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	08/29/2019													12,563
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Capital Distribution	08/09/2017	08/28/2019													60,688
000000-00-0	Napier Park Aircraft Leasing Vehicle		DE	Capital Distribution	11/14/2014	08/27/2019													480,865
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	KEP	11/05/2008	08/31/2019	2,887	(278)				(278)	785	2,682	2,682	(712)		(712)	
000000-00-0	Cornell Cap Partners LP (fka III)			Capital Distribution	06/05/2015	08/19/2019													1,251,757
000000-00-0	AV Aviation Leasing (US) EK LLC			Capital Distribution	12/06/2017	09/20/2019													1,076,340
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	09/01/2019													145
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	Capital Distribution	11/05/2008	09/27/2019	1,922,090						500,202	1,922,090	1,922,090	(500,202)		(500,202)	
000000-00-0	Cornell Cap CC HM Co-Invest I LP			Cornell	05/22/2018	09/20/2019	7,678,233	(1,387,531)				(1,387,531)		6,290,702	6,290,702				
000000-00-0	Cornell Cap CC HM Co-Invest I LP			Capital Distribution	05/22/2018	09/20/2019													3,877,033
000000-00-0	Cornell Cap Partners LP (fka III)			Cornell	06/12/2018	09/20/2019	7,455,248	(116,271)				(116,271)		7,338,977	7,338,977				
000000-00-0	Cornell Cap Partners LP (fka III)			Capital Distribution	06/12/2018	09/20/2019													4,611,023
000000-00-0	AV Aviation Leasing (US) EK LLC			Capital Distribution	12/06/2017	10/21/2019													466,087
000000-00-0	Biopharma IV Partners SARL			Biopharma	11/01/2018	10/04/2019	1,797,375	(24,731)				(24,731)		1,772,645	1,772,645				

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	10/04/2019													415,806
000000-00-0	AV Aviation Leasing (US) EK LLC			Capital Distribution	12/06/2017	11/20/2019													566,937
000000-00-0	Kern Energy Partners I Fund	Alberta	CAN	Capital Distribution	01/01/2013	11/29/2019													3,408
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	KERN	11/05/2008	11/29/2019	2,375	(236)				(236)	646	2,202	2,202	(583)		(583)	
000000-00-0	Cornell Cap Spec Situation Par II LP			Capital Distribution	06/05/2015	11/19/2019													1,219,271
000000-00-0	AV Aviation Leasing (US) EK LLC			Capital Distribution	12/06/2017	12/20/2019													628,307
000000-00-0	Biopharma IV Partners SARL			Capital Distribution	11/01/2018	12/12/2019													8,052
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Napier	08/09/2017	12/05/2019	53,112	183				183		53,295	53,295				
000000-00-0	Napier Park Aircraft Leasing Vehicle		DE	Capital Distribution	11/14/2014	12/04/2019													495,695
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	12/06/2019	364,635							364,635	364,635				
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	12/30/2019	1,406,837							1,406,837	1,406,837				
000000-00-0	Pathlight Capital Fund I LP			Capital Distribution	08/30/2019	12/30/2019													1,057,280
000000-00-0	Azimuth (Kern) Energy Partners II Fund	Alberta	CAN	KERN	06/21/2006	12/20/2019	4,948,815	3,932,575				3,932,575	2,764,307	9,211,880	9,211,880	(2,433,817)		(2,433,817)	
000000-00-0	Black Forest Struct Lending Fund LLC			Blackforest	01/30/2015	02/14/2019	169,936	66				66		170,001	170,001				
000000-00-0	Black Forest Struct Lending Fund LLC			Capital Distribution	01/30/2015	02/14/2019													76,787
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	03/08/2019													165,408
000000-00-0	Black Forest Struct Lending Fund LLC			Blackforest	01/30/2015	04/05/2019	1,331,008	515				515		1,331,523	1,331,523				
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	06/25/2019													282,918
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	09/06/2019													301,637
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	11/25/2019													613,562
2599999. Joint Venture Interests - Other - Unaffiliated							56,763,026	(184,886)				(184,886)	3,267,403	56,908,767	57,087,178	(2,936,777)	178,411	(2,758,366)	26,926,500
000000-00-0	Seavest SP Manager III LLC	New York	NY	Capital Distribution	11/16/2009	03/07/2019													46,565
000000-00-0	Seavest SP Manager III LLC	New York	NY	Capital Distribution	11/16/2009	04/09/2019													32,215
000000-00-0	Five Mile Capital Partners II			FMC	02/28/2007	01/23/2019	130,724	539,920				539,920		670,643	670,643				
000000-00-0	Five Mile Capital Partners II			Capital Distribution	02/28/2007	01/23/2019													449,695
000000-00-0	Five Mile Capital Partners II			Capital Distribution	02/28/2007	01/23/2019	87,655	362,039				362,039		449,695	449,695				(449,695)
000000-00-0	Five Mile Capital Structured Income Fund LP			FMC	12/15/2003	11/20/2019	624,804	659,279				659,279		1,284,083	1,284,083				
2699999. Joint Venture Interests - Other - Affiliated							843,183	1,561,238				1,561,238		2,404,421	2,404,421				78,780
000000-00-0	Berkley Capital Partners LLC	Greenwich	CT	Berkley Capital Partners LLC	02/11/2003	06/30/2019	389,679								389,679				
000000-00-0	Franchise Credit			Franchise	11/30/2013	12/31/2019	2,337,635								2,337,635				
000000-00-0	Middle Patent Capital LLC			Sale	12/30/2011	12/31/2019	6,079,199								6,079,199				1,437
4799999. Any Other Class of Assets - Affiliated							8,806,513								8,806,513				1,437
4899999. Total - Unaffiliated							376,027,043	(78,127,790)				(78,127,790)	3,348,911	298,076,695	298,255,106	(3,146,296)	178,411	(2,967,885)	43,098,613
4999999. Total - Affiliated							9,649,696	1,561,238				1,561,238		2,404,421	11,210,934				776,733
5099999 - Totals							385,676,739	(76,566,552)				(76,566,552)	3,348,911	300,481,116	309,466,040	(3,146,296)	178,411	(2,967,885)	43,875,346

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649085-AA-5	TVA NEW VALLEY GENERATION II AGENCY DEBT			4	1	253,838	101.1310	243,288	240,566	241,270		(2,056)			5.572	4.674	MN	2,234	13,404	01/01/2013	05/01/2020
64908P-AA-1	TVA NEW VALLEY GENERATION III AGENCY DEBT			4	1	1,249,983	101.6630	1,270,768	1,249,983	1,249,983					5.131	5.131	JJ	29,574	64,137	01/01/2013	01/15/2021
742651-DJ-8	PVT EXPORT FUNDING PEFCO AGENCY BND	SD			1	10,250,482	104.8330	10,483,319	10,000,000	10,062,707		(30,587)			4.300	3.962	JD	19,111	430,000	01/01/2013	12/15/2021
912810-EP-9	U.S. TREASURY BOND	SD			1	681,098	116.7970	765,020	655,000	660,853		(1,631)			7.125	6.802	FA	17,628	46,669	06/09/1995	02/15/2023
912828-2D-1	U.S. TREASURY SENIOR GOVT BND				1	4,975,000	99.0310	4,951,563	5,000,000	4,977,280		2,280			1.375	1.503	FA	23,231	34,375	08/15/2019	08/31/2023
912828-2S-8	U.S. TREASURY SENIOR GOVT BND				1	498,379	100.0390	500,195	500,000	498,536		157			1.625	1.738	FA	2,746		09/16/2019	08/31/2022
912828-4T-4	U.S. TREASURY SENIOR GOVT BND				1	1,315,290	101.4530	1,338,167	1,319,000	1,316,821		1,448			2.625	2.742	JD	1,608	17,312	12/10/2018	06/15/2021
912828-4V-9	U.S. TREASURY SENIOR GOVT BND				1	599,973	107.7890	592,840	550,000	599,443		(529)			2.875	1.747	FA	5,973		11/22/2019	08/15/2028
912828-4Y-3	U.S. TREASURY SENIOR GOVT BND				1	996,289	100.6410	1,006,406	1,000,000	998,642		2,010			2.625	2.833	FA	8,870	26,250	10/30/2018	08/31/2020
912828-PC-8	U.S. TREASURY NOTE SENIOR GOVT BND	0			1	580,594	100.8520	554,684	550,000	556,712		(7,611)			2.625	1.214	MN	1,864	14,438	10/26/2016	11/15/2020
912828-R7-7	U.S. TREASURY SENIOR GOVT BND				1	3,894,053	99.6950	4,039,654	4,052,000	3,963,620		60,350			1.375	2.962	MN	4,871	55,715	11/05/2018	05/31/2021
912828-TY-6	U.S. TREASURY SENIOR GOVT BND				1	4,998,242	100.0310	5,001,563	5,000,000	4,998,244		2			1.625	1.637	MN	10,491		12/30/2019	11/15/2022
912828-UV-0	U.S. TREASURY NOTE SENIOR GOVT BND				1	2,087,823	99.8750	2,136,626	2,139,300	2,131,686		30,298			1.125	2.574	MS	6,149	24,067	07/16/2018	03/31/2020
912828-VS-6	U.S. TREASURY SENIOR GOVT BND	0			1	515,469	102.9690	514,844	500,000	509,313		(2,393)			2.500	1.968	FA	4,671	12,500	05/30/2017	08/15/2023
912828-WE-6	U.S. TREASURY SENIOR GOVT BND				1	1,007,578	104.0550	1,040,547	1,000,000	1,006,111		(1,463)			2.750	2.583	MN	3,551	27,500	12/28/2018	11/15/2023
912828-X3-9	U.S. TREASURY SENIOR GOVT IBND	0			1	17,025,862	105.5020	17,878,201	16,945,900	17,562,692	304,943	145,260			0.125	0.978	AO	4,770	22,157	10/24/2018	04/15/2022
912828-X3-9	U.S. TREASURY SENIOR GOVT IBND	SD			1	51,743,012	105.5020	54,333,339	51,500,000	53,374,483	926,748	441,456			0.125	0.978	AO	14,498	67,337	10/24/2018	04/15/2022
912828-X3-9	U.S. TREASURY SENIOR GOVT IBND				1	22,660,525	105.5020	23,794,943	22,554,100	23,375,018	405,863	193,333			0.125	0.978	AO	6,349	29,490	10/24/2018	04/15/2022
912828-XQ-8	U.S. TREASURY SENIOR GOVT BND				1	2,550,539	100.9920	2,625,797	2,600,000	2,563,961		13,384			2.000	2.559	JJ	21,761	52,000	12/28/2018	07/31/2022
912828-XY-1	U.S. TREASURY SENIOR GOVT BND				1	2,207,555	100.4220	2,227,659	2,218,300	2,215,194		6,119			2.500	2.786	JD	152	55,458	10/02/2018	06/30/2020
912828-Y8-7	U.S. TREASURY SENIOR GOVT BND				1	2,303,055	100.2730	2,306,289	2,300,000	2,302,894		(161)			1.750	1.721	JJ	16,844		09/16/2019	07/31/2024
912828-YE-4	U.S. TREASURY SENIOR GOVT BND				1	1,983,672	98.0550	1,961,094	2,000,000	1,984,717		1,045			1.250	1.420	FA	8,448		08/30/2019	08/31/2024
925387-AC-6	VESSEL MGMT TITLE XI GOV GTD BASIC			4	1	755,208	106.2830	783,306	737,000	745,883		(964)			5.850	5.646	MN	7,186	43,115	01/01/2013	05/01/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						135,133,519	XXX	140,350,112	134,611,149	137,896,063	1,637,554	849,747			XXX	XXX	XXX	222,580	1,035,924	XXX	XXX
36179J-BC-0	GINNIE MAE II POOL # AC8135			4	1	2,100,169	106.0470	2,043,264	1,926,760	2,084,478		(2,264)			4.500	2.981	MON	7,225	86,704	04/23/2013	10/20/2042
36179J-LX-3	GINNIE MAE II POOL # AC8442			4	1	1,150,178	106.0470	1,119,013	1,055,209	1,141,037		(1,302)			4.500	2.987	MON	3,957	47,484	04/23/2013	02/20/2042
36180H-UV-8	GINNIE MAE II POOL # AD5996			4	1	654,640	106.0470	636,902	600,587	651,094		519			4.500	2.345	MON	2,252	27,026	04/23/2013	08/20/2041
36180K-CQ-2	GINNIE MAE II POOL # AD7279			4	1	2,306,949	104.9660	2,246,695	2,140,399	2,289,285		(3,206)			4.000	2.842	MON	7,135	85,616	03/19/2013	01/20/2043
36181E-AD-6	GOVERNMENT NATIONAL MORTGAGE A POOL # AE9904			4	1	5,654,276	105.6150	5,627,125	5,327,939	5,621,846		(5,300)			4.000	3.050	MON	17,760	213,118	05/30/2013	02/20/2043
36181F-EN-7	GINNIE MAE II POOL # AF0141			4	1	1,132,757	104.9660	1,158,598	1,103,782	1,130,103		(527)			4.000	3.551	MON	3,679	44,151	07/19/2013	02/20/2043
36202B-U9-4	GNMA POOL# 1508			4	1	246	100.1470	242	242	243					10.000	8.253	MON	2	24	01/01/2013	11/20/2020
36202B-WC-5	GNMA POOL# 1543			4	1	195	100.1980	191	190	191		(1)			9.500	7.644	MON	2	18	01/01/2013	01/20/2021
36202B-WD-3	GNMA POOL# 1544			4	1	297	100.4190	293	291	292		(1)			10.000	8.709	MON	2	29	01/01/2013	01/20/2021
36202C-4N-0	GNMA POOL# 2629			4	1	131,064	111.9110	151,538	135,409	132,442		167			6.000	6.742	MON	677	8,124	01/01/2013	08/20/2028
36202C-M8-3	GNMA II PL #2183			4	1	12,521	107.7660	14,366	13,331	12,819		39			6.500	8.198	MON	72	867	01/01/2013	03/20/2026
36202C-NR-0	GNMA II PL #2200 SF			4	1	16,673	111.2460	19,721	17,727	17,053		53			6.500	8.149	MON	96	1,152	01/01/2013	04/20/2026
36203R-MS-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 356869			4	1	16,685	99.7150	16,383	16,429	16,515		(27)			7.500	7.027	MON	103	1,232	06/01/2012	05/15/2023
36204B-PH-0	GNMA POOL# 365024 SF			4	1	54,271	105.7020	59,646	56,428	55,262		157			7.000	8.171	MON	329	3,950	01/01/2013	05/15/2024
36204D-MZ-9	GNMA POOL# 366776			4	1	12,026	105.9150	13,507	12,752	12,454		39			7.000	8.355	MON	74	893	06/02/1994	04/15/2024
36206M-3W-5	GNMA PL#415813 SF			4	1	17,918	99.6560	17,883	17,945	17,907		(2)			7.500	7.578	MON	112	1,346	01/01/2013	12/15/2025
3622A2-FV-9	GINNIE MAE II POOL # 783780			4	1	2,893,373	106.0470	2,932,687	2,765,470	2,883,319		(777)			4.500	3.573	MON	10,371	124,446	07/19/2013	04/20/2042
3622A2-GV-8	GINNIE MAE II POOL # 783812			4	1	1,857,903	104.9660	1,897,779	1,807,990	1,854,058		(871)			4.000	3.546	MON	6,027	72,320	12/27/2016	04/20/2043
38374V-JZ-3	GOVERNMENT NAT MTGE ASSOCIATIO AGENCY CMO 09-45E			4	1	311,726	106.4700	308,920	290,147	306,768		(887)			4.500	2.667	MON	1,088	13,056	01/11/2013	06/20/2039
38379C-DW-3	GOVERNMENT NATIONAL MTGE ASSOC SENIOR AGENCY CMO 14-81J			4	1	551,861	99.7020	560,217	561,891	558,705		2,425			2.000	2.678	MON	936	11,238	09/10/2014	12/20/2042
38380K-MW-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY CMO 17-163F			4	1	18,585,739	101.2770	18,567,807	18,333,652	18,577,869		(7,870)			3.000	2.433	MON	45,834	137,502	09/03/2019	03/20/2047
38381Y-5V-2	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 19-132			4	1	23,406,403	101.9530	23,410,003	22,961,523	23,370,180		(36,223)			3.000	1.928	MON	57,404	114,808	10/21/2019	10/20/2049
38381Y-ZA-5	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 19-119			4	1	12,587,735	101.9240	12,586,094	12,348,483	12,579,307		(8,427)			3.000	2.530	MON	30,871	61,742	10/16/2019	09/20/2049
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						73,455,605	XXX	73,388,874	71,494,576	73,313,227		(64,286)			XXX	XXX	XXX	196,008	1,056,846	XXX	XXX
0599999. Total - U.S. Government Bonds						208,589,124	XXX	213,738,986	206,105,725	211,209,290	1,637,554	785,461			XXX	XXX	XXX	418,588	2,092,770	XXX	XXX
000000-00-0	EXPORT DEVELOPMENT CANADA SENIOR CORP BND				1FE	3,715,757	101.6890	3,574,131	3,514,750	3,494,777		14,332		(6,198)	2.400	2.803	JD	5,762	83,064	01/25/2017	06/07/2021
000000-00-0	EXPORT DEVELOPMENT CANADA SENIOR CORP BND				1FE	7,837,207	103.9600	7,307,839	7,029,500	7,023,269		2,279		(10,722)	2.700	2.731	AO	35,781	187,110	01/11/2018	10/24/2022
013051-DR-5	ALBERTA (PROVINCE OF) LOCAL BND	0			1FE	2,008,292	99.7790	1,923,631	1,927,897	1,928,719		(2,029)		97,679	1.250	1.147	JD	2,041	23,321	03/25/2015	06/01/2020

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
013051-DU-8	ALBERTA (PROVINCE OF) SENIOR LOCAL BND	0			1FE	4,600,015	99.2510	4,745,351	4,781,184	4,712,495		39,634		236,587	1.350	2.230	MS	21,515	63,101	03/20/2018	09/01/2021
013051-EC-7	ALBERTA (PROVINCE OF) SENIOR LOCAL BND	0			1FE	1,523,810	102.3010	1,577,800	1,542,317	1,552,254		(2,354)		30,799	2.650	2.464	MS	13,624	39,956	01/10/2019	09/01/2023
110709-FM-9	BRITISH COLUMBIA (PROVINCE OF) SENIOR LOCAL BND	0			1FE	860,862	104.2370	803,835	771,159	806,865		(23,619)		41,561	4.800	1.570	JD	1,719	35,992	01/09/2017	06/15/2021
110709-GB-2	BRITISH COLUMBIA CANADA (PROVI SENIOR LOCAL BND	0			1FE	2,312,299	102.3640	2,368,169	2,313,476	2,325,927		(3,965)		117,760	2.700	2.510	JD	2,389	61,098	08/20/2018	12/18/2022
11070T-AF-5	BRITISH COLUMBIA CANADA (PROVI SENIOR LOCAL BND	0			1FE	2,471,908	104.2440	2,492,050	2,390,592	2,494,119		(3,298)		25,509	2.850	2.008	JD	2,606	33,682	10/21/2019	06/18/2025
125094-AF-9	CDP FINANCIAL INC LOCAL BND	0			1FE	6,950,169	101.3960	6,310,147	6,223,250	6,325,842		(182,258)		319,941	4.600	1.516	JJ	132,967	272,063	06/05/2019	07/15/2020
125094-AF-9	CDP FINANCIAL INC LOCAL BND	SD			1FE	1,722,471	101.3960	1,563,853	1,542,317	1,567,743		(45,169)		79,291	4.600	1.516	JJ	32,953	67,426	06/05/2019	07/15/2020
12593C-AA-9	CPPIB CAPITAL INC LOCAL BND	0			1FE	3,997,199	99.8260	3,849,083	3,855,793	3,855,091		1,700		194,753	1.400	1.443	JD	4,130	52,512	06/02/2015	06/04/2020
135087-H6-4	CANADA (GOVERNMENT OF) SENIOR CORP BND	0	A		1FE	3,590,934	100.9800	3,584,785	3,550,000	3,587,173		(3,760)			2.000	1.625	MN	9,072	35,500	09/12/2019	11/15/2022
13509P-CS-0	CANADA HOUSING TRUST LOCAL BND	0			1FE	4,784,900	102.8460	3,965,516	3,855,793	3,958,134		(76,617)		211,528	3.800	1.942	JD	6,806	142,467	12/29/2014	06/15/2021
13509P-DB-6	CANADA HOUSING TRUST SENIOR LOCAL BND	0			1FE	8,144,111	101.6460	7,211,462	7,094,660	7,223,287		(61,312)		372,930	2.650	1.807	MS	54,964	183,499	01/12/2015	03/15/2022
13509P-DL-4	CANADA HOUSING TRUST SENIOR LOCAL BND	0			1FE	6,138,399	101.3490	5,881,226	5,802,969	5,895,418		(23,837)		256,868	2.400	1.844	JD	6,469	119,113	11/12/2019	12/15/2022
13509P-DL-4	CANADA HOUSING TRUST SENIOR LOCAL BND				1FE	1,684,491	101.3490	1,613,918	1,592,443	1,617,812		(6,541)		70,489	2.400	1.844	JD	1,775	32,687	11/12/2019	12/15/2022
13509P-DV-2	CANADA HOUSING TRUST SECURED CORP BND 144A	0			1FE	9,922,880	101.4510	9,990,634	9,847,696	9,867,126		4,204		422,778	2.350	2.292	MS	68,288	179,266	12/16/2019	09/15/2023
13509P-EF-6	CANADA HOUSING TRUST SECURED LOCAL BND 144A	0			1FE	9,027,039	103.7430	9,280,242	8,945,441	9,171,020		(24,675)		347,808	2.900	2.298	JD	12,262	180,062	12/30/2019	06/15/2024
13509P-EF-6	CANADA HOUSING TRUST SECURED LOCAL BND 144A				1FE	3,618,597	103.7430	3,720,097	3,585,888	3,676,314		(9,891)		139,423	2.900	2.298	JD	4,915	72,180	12/30/2019	06/15/2024
13509P-FD-0	CANADA HOUSING TRUST SECURED LOCAL BND 144A	0			1FE	10,658,501	101.3210	10,743,464	10,603,432	10,815,812		(6,623)		163,934	2.250	1.892	JD	10,487	116,267	10/17/2019	12/15/2025
13509P-FJ-7	CANADA HOUSING TRUST SECURED LOCAL BND 144A	0			1FE	2,463,998	99.1550	2,523,307	2,544,824	2,538,665		4,024		128,190	1.250	1.416	JD	1,478	30,930	03/19/2018	06/15/2021
13509P-FR-9	CANADA HOUSING TRUST SECURED LOCAL BND 144A	0			1FE	3,452,142	98.7780	3,503,981	3,547,330	3,526,722		10,116		177,930	1.150	1.452	JD	1,895	39,666	09/10/2018	12/15/2021
13509P-FR-9	CANADA HOUSING TRUST SECURED LOCAL BND 144A	SD			1FE	2,945,578	98.7780	2,989,810	3,026,798	3,009,214		8,632		151,821	1.150	1.452	JD	1,617	33,845	09/10/2018	12/15/2021
13509P-FY-4	CANADA HOUSING TRUST SECURED CORP BND	0			1FE	448,838	99.6510	464,922	466,551	462,542		1,426		12,278	1.750	2.110	JD	357	7,930	01/28/2019	06/15/2022
30216B-HL-9	EXPORT DEVELOPMENT CANADA SENIOR CORP BND	0			1FE	760,681	98.5570	760,028	771,159	770,317		45		9,592	1.650	1.675	JJ	5,354		07/24/2019	07/31/2024
563469-TK-1	MANITOBA (PROVINCE OF) LOCAL BND	0			1FE	4,241,436	100.9480	3,580,971	3,547,330	3,590,531		(105,681)		190,868	4.150	1.248	JD	11,665	142,618	02/13/2015	06/03/2020
563469-UH-6	MANITOBA (PROVINCE OF) SENIOR CORP BND	0	A		1FE	1,058,050	100.2720	1,062,883	1,060,000	1,059,628		399			2.050	2.089	MN	1,871	21,730	11/20/2015	11/30/2020
563469-UQ-6	MANITOBA (PROVINCE OF) SENIOR CORP BND	0	A		1FE	2,323,845	100.8160	2,369,185	2,350,000	2,335,902		5,786			2.125	2.390	MN	7,907	49,938	11/20/2017	05/04/2022
614853-CV-9	MONTREAL (VILLE DE) SENIOR LOCAL BND	0			1FE	4,576,926	104.9560	4,714,604	4,491,999	4,665,437		(35,807)		124,318	3.500	2.393	MS	52,407	76,714	03/04/2019	09/01/2023
626209-JQ-4	MUNICIPAL FINANCE AUTHORITY OF SENIOR CORP BND	0			1FE	1,516,956	99.8020	1,539,259	1,542,317	1,545,642		(2,458)		78,212	1.650	1.482	AO	5,145	24,904	04/17/2017	04/19/2021
642869-AJ-0	NEW BRUNSWICK (PROVINCE OF) SENIOR LOCAL BND	0			1FE	603,631	106.5570	616,293	578,369	602,272		(4,992)		30,654	3.650	2.651	JD	1,673	20,451	07/06/2018	06/03/2024
669827-FY-8	PROVINCE OF NOVA SCOTIA CANADA LOCAL BND	0			1FE	4,127,952	103.1220	3,618,321	3,508,772	3,629,960		(86,925)		190,736	4.100	1.623	JD	12,185	139,219	02/08/2018	06/01/2021
683234-8J-0	ONTARIO (PROVINCE OF) SENIOR LOCAL BND	SD			1FE	955,523	100.9500	910,831	902,256	912,785		(24,256)		46,755	4.200	1.394	JD	3,106	36,642	03/16/2017	06/02/2020
683234-8K-7	ONTARIO (PROVINCE OF) SENIOR CORP BND	0	A		1FE	2,686,200	100.7220	2,518,061	2,500,000	2,517,270		(59,734)			4.400	1.962	AO	23,528	110,000	02/09/2017	04/14/2020
68323A-CG-7	ONTARIO (PROVINCE OF) SENIOR LOCAL BND	0			1FE	4,687,409	106.1700	4,912,431	4,626,952	4,810,549		(37,515)		243,862	3.500	2.543	JD	13,274	156,589	12/19/2018	06/02/2024
69363T-AF-9	PSP CAPITAL INC SENIOR CORP BND	0			1FE	5,513,270	100.9530	5,449,551	5,398,111	5,462,690		(76,538)		277,858	3.030	1.534	AO	31,729	160,374	03/20/2017	10/22/2020
69363T-AK-8	PSP CAPITAL INC SENIOR CORP BND	0			1FE	2,122,405	100.4120	2,090,699	2,082,128	2,062,619		4,880		103,879	2.090	2.342	MN	4,756	42,276	10/17/2017	11/22/2023
748149-AG-6	QUEBEC (PROVINCE OF) SENIOR CORP BND	0	A		1FE	1,248,838	102.5640	1,287,179	1,255,000	1,250,083		1,245			2.625	2.757	FA	12,628	16,472	02/28/2019	02/13/2023
74814Z-EG-4	QUEBEC (PROVINCE OF) SENIOR LOCAL BND	0			1FE	4,802,962	102.3820	4,520,060	4,414,883	4,541,470		(133,237)		233,360	4.500	1.342	JD	16,827	192,262	04/18/2017	12/01/2020
803854-JW-9	SASKATCHEWAN (PROVINCE OF) SENIOR LOCAL BND	0			1FE	5,702,056	104.8940	5,985,829	5,706,574	5,865,837		(32,478)		297,125	3.200	2.529	JD	14,469	176,909	12/19/2018	06/03/2024
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1FE	3,695,530	100.0370	3,516,045	3,514,750	3,514,732		303		(5,264)	2.600	2.605	JJ	42,196	92,362	07/31/2015	01/16/2020
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND		B		1FE	840,129	100.6810	707,737	702,950	706,870		(29,564)		631	6.250	2.206	FA	15,965	43,369	11/29/2016	02/21/2020
000000-00-0	AUSTRALIAN CAP TERRITORY		B		1FE	2,111,768	101.1900	1,422,623	1,405,900	1,406,873		(3,816)		(861)	4.250	4.058	MN	6,530	58,057	12/02/2012	05/22/2020
000000-00-0	TASMANIAN PUBLIC FINANCE CORPO		B		1FE	14,161,367	102.1940	9,338,888	9,138,350	9,227,179		(252,354)		47,046	6.000	3.815	JD	25,468	534,008	11/29/2016	06/15/2020
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	3,493,256	100.1860	3,501,843	3,495,333	3,496,964		(2,866)		34,551	2.000	1.906	JJ	34,953	53,763	03/22/2019	07/01/2020
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1FE	5,514,694	100.8160	5,315,170	5,272,125	5,270,480		2,949		(7,937)	2.500	2.557	JJ	58,380	132,980	11/29/2016	07/22/2020
000000-00-0	LANDESKREDITBANK BADEN WUERTTE SENIOR CORP BND		B		1FE	3,676,332	101.0540	3,551,809	3,514,750	3,488,405		24,207		(6,837)	2.250	2.925	FA	29,602	78,165	01/19/2017	02/17/2021
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR CORP BND		B		1FE	4,640,702	103.7250	3,645,690	3,514,750	3,499,259		15,714		(9,292)	4.000	4.361	AO	32,651	138,570	11/04/2013	04/08/2021
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH LOCAL BND		B		1FE	3,863,256	105.4330	2,964,556	2,811,800	2,849,887		(33,916)		3,390	5.000	3.985	MN	16,133	137,390	03/21/2014	05/20/2021
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR CORP BND		B		1FE	4,494,086	106.4500	2,993,171	2,811,800	2,846,829		(34,113)		6,971	5.500	4.604	JD	4,648	152,174	09/17/2012	06/21/2021
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR CORP BND		B		1FE	6,236,612	109.0150	4,597,926	4,217,700	4,421,044		(154,621)		21,469	7.000	3.743	JJ	137,133	298,883	11/29/2016	07/15/2021
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR CORP BND		B		1FE	3,584,622	105.1670	2,957,089	2,811,800	2,841,627		(17,725)		(3,374)	4.250	3.600	MS	33,630	117,827	11/29/2016	09/20/2021
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND		B		1FE	7,048,336	102.1460	7,180,353	7,029,500	7,023,155		3,253		(10,499)	2.250	2.298	AO	27,657	156,420	10/23/2018	10/29/2021
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1FE	7,495,640	103.1100	7,248,096	7,029,500	7,026,305		1,702		(10,611)	2.750	2.771	JJ	87,677	195,690	02/14/2017	01/19/2022
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	1,952,939	100.4670	2,017,333	2,007,957	1,990,651		7,332		26,800	1.750	2.145	AO	8,833	34,486	06/25/2018	04/01/2022
000000-00-0	EUROPEAN INVESTMENT BANK SENIOR CORP BND		B		1FE	4,313,324	109.7400	3,857,093	3,514,750	3,713,419		(79,687)		2,539	5.000	2.762	FA	63,381	173,744	09/28/2017	08/22/2022
000000-00-0	INT BANK FOR RECONST AND DEV SENIOR CORP BND		B		1FE	7,629,669	103.6150	7,283,595	7,029,500	7,144,238		(17,227)		6,388	2.600	1.975	MS	51,434	134,137	07/17/2019	09/20/2022
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND		B		1FE	10,739,184	100.9540	10,644,795	10,544,250	10,287,699		95,744		(20,892)	1.500	2.426	MS	43,646	155,993	12/11/2018	09/22/2022
000000-00-0	TREASURY CORP OF VICTORIA SENIOR CORP BND		B		1FE	15,939,876	113.4090	13,751,896	12,125,888	12,784,154		(150,650)		11,679	6.000	3.876	AO	155,052	613,836	07/17/2019	10/17/2022
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1FE	3,883,082	104.3900	3,669,062	3,514,750	3,505,510		3,472		(5,579)	2.750	2.848	AO	19,278	96,257	04/19/2016	10/20/2022

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR LOCAL BND		B		1FE	2,831,816	103.4410	2,617,707	2,530,620	2,520,040		3,881		(4,197)	2.500	2.649	MN	7,087	61,686	08/22/2017	11/21/2022
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1FE	9,236,630	103.8020	9,485,815	9,138,350	9,549,095		(43,554)		356,019	2.250	0.676	MN	23,160	99,384	09/04/2019	11/21/2022
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1FE	4,991,300	104.1010	3,658,878	3,514,750	3,510,966		1,787		(5,773)	2.650	2.686	JJ	44,280	93,933	01/04/2018	01/11/2023
000000-00-0	SINGAPORE GOVERNMENT BOND GOVT BND		B		1FE	5,828,213	100.6040	5,835,828	5,800,766	5,794,600		3,534		109,970	1.750	1.784	FA	42,436	68,141	08/30/2019	02/01/2023
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1FE	3,117,000	100.0480	2,813,156	2,811,800	2,811,800				(4,200)	1.129	2.079	MJSD	2,096	49,528	02/28/2018	03/08/2023
000000-00-0	KOMMUNALBANKEN AS SENIOR CORP BND		B		1FE	4,244,587	110.1040	3,869,878	3,514,750	3,699,765		(59,122)		564	4.500	2.813	AO	32,843	157,489	01/10/2018	04/17/2023
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR CORP BND		B		1FE	15,444,502	109.1120	14,381,303	13,180,313	13,367,197		(47,883)		(27,128)	4.000	3.529	AO	105,154	525,038	01/14/2016	04/20/2023
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR CORP BND Series 23		B		1FE	3,962,647	116.5390	4,096,045	3,514,750	3,469,145		13,984		(7,235)	6.000	6.439	MN	35,341	209,280	08/06/2009	05/01/2023
000000-00-0	AIRSERVICES AUST SENIOR LOCAL BND		B	2	1FE	1,810,094	103.5600	1,819,937	1,757,375	1,744,678		3,687		(2,759)	2.750	2.977	MN	6,206	47,248	05/12/2016	05/15/2023
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR CORP BND		B		1FE	14,721,488	110.5170	12,818,458	11,598,675	11,695,816		(22,425)		(21,404)	4.250	3.983	JJ	220,882	497,993	02/26/2016	07/21/2023
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1FE	3,523,154	111.3870	3,523,480	3,163,275	3,374,283		(55,241)		(3,884)	4.500	2.586	MS	45,893	140,570	09/05/2018	09/05/2023
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND		B		1FE	6,356,331	111.4410	6,267,001	5,623,600	5,919,721		(74,276)		(6,105)	4.250	2.807	MN	27,577	233,563	12/11/2018	11/20/2023
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	1,466,138	101.7180	1,512,927	1,487,376	1,511,486		(1,859)		47,207	2.000	1.588	FA	12,368		08/29/2019	02/01/2024
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND		B		1FE	6,788,631	98.9320	6,954,412	7,029,500	7,005,575		1,680		215,265	1.000	1.085	FA	27,889		09/05/2019	02/08/2024
000000-00-0	INT BANK FOR RECONST AND DEV SENIOR CORP BND		B		1FE	3,590,183	103.2180	3,627,853	3,514,750	3,632,951		(14,081)		56,850	2.200	1.364	FA	26,831	37,265	06/20/2019	02/27/2024
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR CORP BND		B		1FE	8,304,799	118.6770	6,256,781	5,272,125	5,496,750		(68,525)		13,113	6.000	4.866	MS	93,343	313,785	11/13/2013	03/15/2024
000000-00-0	KFW BANKENGRUPPE SENIOR CORP BND		B		1FE	3,533,498	114.8300	3,632,380	3,163,275	3,654,975		(26,708)		148,185	5.000	1.207	MS	45,190		10/03/2019	03/19/2024
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND		B		1FE	3,721,079	107.0990	3,764,279	3,514,750	3,689,950		(26,404)		(4,724)	3.000	1.768	MS	29,098	50,809	04/30/2019	03/22/2024
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1FE	11,699,563	105.2690	11,839,788	11,247,200	11,742,837		(41,131)		84,405	2.500	1.494	JJ	124,457	96,312	11/07/2019	07/23/2024
000000-00-0	EUROPEAN INVESTMENT BANK SENIOR CORP BND		B		1FE	3,579,508	114.6440	3,626,519	3,163,275	3,653,725		(19,341)		93,559	4.750	1.269	FA	60,021		10/18/2019	08/07/2024
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND		B		1FE	12,034,049	104.1780	12,229,723	11,739,265	12,066,244		(26,703)		58,897	2.250	1.618	FA	100,313	83,841	11/07/2019	08/15/2024
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	12,038,622	106.4530	12,429,372	11,675,901	12,323,253		(47,751)		332,382	3.000	1.757	MS	117,401	73,529	10/02/2019	09/01/2024
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR LOCAL BND		B		1FE	3,820,962	105.6850	3,714,561	3,514,750	3,509,263		1,148		(5,335)	2.750	2.785	AO	19,014	96,346	10/18/2016	10/21/2024
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND		B		1FE	15,523,494	120.1410	15,623,842	13,004,575	15,480,738		(235,151)		291,651	5.500	1.496	JD	29,314	443,009	09/16/2019	12/17/2024
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH LOCAL BND		B		1FE	4,968,358	106.8660	5,055,685	4,730,854	4,931,380		(16,069)		12,014	2.750	1.891	AO	27,370	79,488	06/27/2019	04/16/2025
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND		B		1FE	6,195,835	117.9050	6,298,993	5,342,420	6,354,933		(11,423)		170,520	4.750	1.212	JJ	113,016		12/17/2019	07/21/2025
29878T-DD-3	EUROPEAN INVESTMENT BANK SENIOR CORP BND 144A	0	B		1FE	3,032,551	100.6020	3,103,203	3,084,635	3,079,039		3,409		155,537	2.250	2.366	JJ	29,203	68,625	07/24/2018	07/30/2021
Q0819A-FP-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1FE	10,819,386	114.7670	11,052,572	9,630,415	11,150,024		(141,034)		471,672	5.500	0.666	AO	104,198	258,545	09/02/2019	04/21/2023
Q2694Z-XC-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1FE	20,751,111	107.3650	21,132,245	19,682,600	21,359,858		(121,299)		730,047	2.750	0.735	AO	106,480	264,206	09/17/2019	04/21/2024
Q6669A-CR-7	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND		B		1FE	13,148,909	116.6630	13,121,334	11,247,200	13,110,735		(192,159)		153,985	5.000	1.301	FA	205,891	186,533	08/15/2019	08/20/2024
Q7944U-GH-6	QUEENSLAND TREASURY CORP. SRUNSEC LOCAL BND		B		1FE	4,662,711	119.6770	4,206,331	3,514,750	3,861,563		(77,577)		2,475	5.750	3.395	JJ	89,516	203,902	05/21/2015	07/22/2024
V81778-CY-2	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	6,226,222	104.0510	6,345,260	6,098,241	6,281,899		(27,301)		82,695	2.750	1.855	JJ	84,309	49,578	08/20/2019	07/01/2023
V81778-FY-9	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	5,203,460	99.5120	5,372,808	5,399,175	5,339,992		32,415		71,966	1.250	1.888	AO	16,965	66,234	09/03/2018	10/01/2021
Y7996F-LB-4	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	6,872,510	104.1100	7,076,706	6,797,308	6,989,282		(50,238)		126,947	3.125	2.030	MS	70,805	151,433	08/30/2019	09/01/2022
Y7996F-UP-3	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1FE	3,353,613	100.9960	3,364,907	3,331,722	3,356,692		(17,272)		45,276	2.250	1.714	JD	6,178	73,713	09/03/2018	06/01/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						514,525,895	XXX	490,620,175	464,435,099	481,144,862		(2,997,732)		9,228,931	XXX	XXX	XXX	3,680,768	11,638,952	XXX	XXX
1099999. Total - All Other Government Bonds						514,525,895	XXX	490,620,175	464,435,099	481,144,862		(2,997,732)		9,228,931	XXX	XXX	XXX	3,680,768	11,638,952	XXX	XXX
13063B-FV-9	CALIFORNIA (STATE OF) MUNITAX BND GO			2	1FE	16,977,618	100.9790	13,935,102	13,800,000	13,916,198		(689,116)			7.950	2.827	MS	365,700	1,097,100	04/23/2015	03/01/2036
13063B-KD-3	CALIFORNIA (STATE OF) MUNITAX BND GO	SD			1FE	24,559,200	128.0520	25,610,400	20,000,000	23,849,821		(487,551)			6.875	3.665	MN	229,167	1,375,000	07/10/2018	11/01/2026
13063C-XS-4	CALIFORNIA ST MUNI BND GO			2	1FE	1,745,000	100.4360	1,752,608	1,745,000	1,745,000					2.450	2.450	JD	3,563	42,753	10/09/2015	12/01/2031
13063D-GE-2	CALIFORNIA (STATE OF) MUNI BND GO			2	1FE	10,974,100	111.2270	11,122,700	10,000,000	10,932,088		(42,012)			4.600	3.300	AO	115,000	230,000	07/23/2019	04/01/2038
186343-K8-1	CLEVELAND OHIO MUNI BND GO	SD			1FE	7,115,220	113.9120	6,834,720	6,000,000	6,553,736		(132,934)			5.000	2.511	JD	25,000	300,000	07/13/2015	12/01/2023
186343-K8-1	CLEVELAND OHIO MUNI BND GO				1FE	88,940	113.9120	85,434	75,000	81,922		(1,662)			5.000	2.511	JD	313	3,750	07/13/2015	12/01/2023
20772K-EV-7	CONNECTICUT (STATE OF) MUNITAX BND GO				1FE	9,000,000	105.8720	9,528,480	9,000,000	9,000,000					3.693	3.693	MS	97,865	334,217	08/16/2018	09/15/2024
20772K-EW-5	CONNECTICUT (STATE OF) MUNITAX BND GO	SD			1FE	5,000,000	106.7870	5,339,350	5,000,000	5,000,000					3.743	3.743	MS	55,105	188,190	08/16/2018	09/15/2025
419791-6S-2	HAWAII STATE OF MUNI BND GO				1FE	2,406,340	109.8980	2,197,960	2,000,000	2,143,992		(53,673)			5.000	2.121	FA	41,667	100,000	11/14/2014	08/01/2022
452152-BY-6	ILLINOIS ST MUNI BND GO			2	1FE	1,619,251	100.2720	1,529,148	1,525,000	1,525,000		(30,837)			5.000	2.935	JJ	38,125	76,250	04/24/2017	01/01/2021
452152-Q4-6	ILLINOIS ST MUNI BND GO				2FE	21,898,000	113.9010	22,780,200	20,000,000	21,438,160		(218,388)			5.000	3.618	MN	166,667	1,000,000	10/26/2017	11/01/2025
57582N-XH-3	MASSACHUSETTS ST MUNI BND GO	SD			1FE	2,790,264	106.5050	2,470,916	2,320,000	2,427,908		(66,231)			5.250	2.243	FA	50,750	121,800	03/25/2014	08/01/2021
57582P-BD-1	MASSACHUSETTS ST MUNI BND GO	SD			1FE	6,283,200	123.9430	6,507,008	5,250,000	5,859,650		(78,956)			5.000	3.101	MN	43,750	262,500	03/25/2014	11/01/2026
57582R-HU-3	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO				1FE	12,540,900	120.2470	12,024,700	10,000,000	11,560,396		(265,892)			5.000	1.991	JJ	250,000	500,000	03/04/2016	07/01/2025
64966H-SN-1	NEW YORK N Y MUNI BND GO	SD		2	1FE	3,776,514	100.4180	3,399,149	3,385,000	3,385,000		(35,887)			5.000	3.150	FA	70,521	169,250	01/01/2013	08/01/2023
64966H-SN-1	NEW YORK N Y MUNI BND GO			2	1FE	1,578,661	100.4180	1,420,915	1,415,000	1,415,000		(15,002)			5.000	3.150	FA	29,479	70,750	01/01/2013	08/01/2023
64966H-YG-9	NEW YORK N Y MUNI BND GO	0			1FE	7,000,000	111.5520	7,808,640	7,000,000	7,000,000					5.324	5.324	MS	124,227	372,680	03/19/2010	03/01/2024
649791-PV-6	NEW YORK STATE OF MUNITAX BND GO			2	1FE	15,000,000	100.1030	15,015,450	15,000,000	15,000,000					2.650	2.650	FA	67,354		10/28/2019	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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686053-DR-7	OREGON SCH BRDS ASSN G.O. MUNITAX BND REV			4	1FE	9,476,010	115.7050	9,765,502	8,440,000	9,345,029		(87,731)			5.528	4.025	JD	1,296	466,563	06/26/2018	06/30/2028
70914P-US-9	PENNSYLVANIA (COMMONWEALTH OF MUNI BND GO	SD			1FE	2,396,500	110.7530	2,215,060	2,000,000	2,133,274		(45,586)			5.000	2.510	AO	21,111	100,000	10/29/2013	10/15/2022
70914P-VN-9	PENNSYLVANIA (COMMONWEALTH OF MUNI BND GO	O			1FE	2,580,796	112.3740	2,416,041	2,150,000	2,328,563		(48,906)			5.000	2.477	JD	4,778	107,500	07/16/2014	06/15/2023
93974A-ZE-7	WASHINGTON STATE GO HTM	SD			1FE	3,341,838	89.5730	4,523,437	5,050,000	4,063,079		135,382			0.000	3.418	N/A			03/25/2014	06/01/2026
93974A-ZF-4	WASHINGTON STATE GO HTM	SD			1FE	3,982,457	87.2680	13,194,922	15,120,000	9,980,301		543,627			0.000	5.680	N/A			07/23/2003	06/01/2027
93974C-PL-8	WASHINGTON STATE MUNITAX BND GO			4	1FE	10,694,685	119.0310	10,593,759	8,900,000	10,395,693		(130,579)			5.381	3.319	FA	199,545	478,909	08/23/2017	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						182,825,494	XXX	192,071,601	175,175,000	181,079,810		(1,751,934)			XXX	XXX	XXX	2,000,983	7,397,212	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						182,825,494	XXX	192,071,601	175,175,000	181,079,810		(1,751,934)			XXX	XXX	XXX	2,000,983	7,397,212	XXX	XXX
052396-UU-0	AUSTIN TEXAS MUNITAX BND GO			4	1FE	5,000,000	111.5890	5,579,450	5,000,000	5,000,000					4.746	4.746	MS	79,100	237,300	03/19/2013	09/01/2024
059189-LP-3	BALTIMORE MD MUNITAX BND GO			4	1FE	7,434,080	117.0920	6,844,027	5,845,000	5,845,000					6.040	1.322	AO	74,530	353,038	10/04/2012	10/15/2028
181059-B3-9	CLARK CNTY NEV SCH DIST MUNI BND GO			2	1FE	12,455,517	123.0370	13,570,981	11,030,000	12,313,979		(121,184)			5.000	3.460	JD	24,511	618,906	10/18/2018	06/15/2030
181059-UX-2	CLARK CNTY NEV SCH DIST MUNI BND GO				1FE	12,145,905	118.2040	11,471,698	9,705,000	11,235,271		(263,443)			5.000	1.940	JD	21,567	485,250	06/02/2016	06/15/2025
181059-UZ-7	CLARK CNTY NEV SCH DIST MUNI BND GO			2	1FE	9,989,006	121.7060	10,484,972	8,615,000	9,637,759		(129,923)			5.000	3.090	JD	19,144	430,750	03/15/2017	06/15/2027
181059-VW-3	CLARK CNTY NEV SCH DIST MUNI BND GO				1FE	16,382,058	108.7710	15,450,921	14,205,000	15,206,980		(393,985)			5.000	2.040	JD	31,567	710,250	11/18/2016	06/15/2022
181059-YC-4	CLARK CNTY NEV SCH DIST MUNI BND GO	SD			1FE	3,431,160	112.3990	3,371,970	3,000,000	3,275,917		(76,003)			5.000	2.220	JD	6,667	150,000	12/01/2017	06/15/2023
199507-3B-8	COLUMBUS OHIO CITY S/D MUNI BND GO	O			1FE	1,949,050	115.2710	1,855,863	1,610,000	1,766,826		(37,770)			5.000	2.380	JD	6,708	80,500	11/07/2014	12/01/2023
199507-3B-8	COLUMBUS OHIO CITY S/D MUNI BND GO	SD			1FE	2,887,257	115.2710	2,749,213	2,385,000	2,617,317		(55,950)			5.000	2.380	JD	9,938	119,250	11/07/2014	12/01/2023
199507-3B-8	COLUMBUS OHIO CITY S/D MUNI BND GO				1FE	296,595	115.2710	282,414	245,000	268,865		(5,748)			5.000	2.380	JD	1,021	12,250	11/07/2014	12/01/2023
199507-3C-6	COLUMBUS OHIO CITY S/D MUNI BND GO	O			1FE	2,438,980	119.1910	2,383,820	2,000,000	2,229,934		(43,430)			5.000	2.500	JD	8,333	100,000	11/07/2014	12/01/2024
199507-3C-6	COLUMBUS OHIO CITY S/D MUNI BND GO	SD			1FE	609,745	119.1910	595,955	500,000	557,484		(10,858)			5.000	2.500	JD	2,083	25,000	11/07/2014	12/01/2024
235308-WS-8	DALLAS TEX INDPT SCH DIST MUNI BND GO PREREFUND				1FE	72,578	108.2420	64,945	60,000	74,044		871			5.000	5.274	FA	1,133	3,000	04/16/2018	02/15/2036
235308-XM-0	DALLAS TEX INDPT SCH DIST MUNI BND GO PRE REFUNDED				1FE	934,422	107.9300	825,665	765,000	944,066		9,644			5.000	5.274	FA	14,450	19,125	02/20/2019	02/15/2036
235308-XN-8	DALLAS TEX INDPT SCH DIST MUNI BND GO UNREFUNDED				1FE	3,878,155	107.7350	3,420,586	3,175,000	3,918,181		40,026			5.000	5.274	FA	59,972	79,375	02/20/2019	02/15/2036
249174-PK-3	DENVER COLO CITY & CNTY SCH D1 MUNI BND GO	SD			1FE	4,068,809	114.3030	4,457,817	3,900,000	4,007,721		(11,689)			4.730	4.302	JD	15,373	184,470	03/25/2014	09/01/2027
251130-EC-0	DETROIT MICH SCH DIST MUNI BND GO	SD			1FE	1,486,679	125.4820	1,882,230	1,500,000	1,490,712		689			6.645	6.735	MN	16,613	99,675	01/01/2013	05/01/2029
293443-XD-4	ENNIS TEX INDPT SCH DIST MUNI BND GO	SD			1FE	2,432,180	117.0690	2,341,380	2,000,000	2,234,651		(47,578)			5.000	2.309	FA	37,778	100,000	09/03/2015	08/15/2024
416415-HF-7	HARTFORD CT MUNITAX BND GO				1FE	2,770,000	102.0610	2,827,090	2,770,000	2,770,000					3.433	3.433	JJ	47,547	95,094	07/08/2015	07/01/2021
442331-E3-4	HOUSTON TEX ARPT SYS REV MUNI BND GO				1FE	3,610,170	108.2510	3,247,530	3,000,000	3,185,238		(82,768)			5.000	2.070	MS	50,000	150,000	07/23/2014	03/01/2022
442331-QM-9	HOUSTON TEX MUNITAX BND GO			4	1FE	23,987,064	121.8950	24,525,274	20,120,000	23,831,211		(155,853)			6.290	4.324	MS	421,849	796,629	05/15/2019	03/01/2032
442331-S6-2	HOUSTON TEX MUNITAX BND GO			4	1FE	30,484,578	123.5060	31,185,265	25,250,000	29,823,583		(279,645)			6.290	4.357	MS	533,820	1,588,225	07/25/2017	03/01/2032
442331-T6-1	HOUSTON TEX MUNI BND GO				1FE	1,679,760	108.1750	1,622,625	1,500,000	1,594,224		(42,133)			5.000	2.022	MS	24,583	75,000	12/01/2017	03/01/2022
517840-3E-2	LAS VEGAS VALLEY NEV WTR DIST MUNI BND GO	SD		2	1FE	8,323,659	105.4610	7,914,848	7,505,000	7,670,593		(112,478)			5.000	3.390	JD	31,271	375,250	12/27/2016	06/01/2023
517840-3E-2	LAS VEGAS VALLEY NEV WTR DIST MUNI BND GO			2	1FE	1,109,082	105.4610	1,054,610	1,000,000	1,022,064		(14,987)			5.000	3.390	JD	4,167	50,000	12/27/2016	06/01/2023
544646-XS-6	LOS ANGELES CALIF UNI SCH DIST MUNI GO TAX CREDIT 5.96%	SD			1FE	19,150,320	121.1560	23,019,640	19,000,000	19,088,653		(12,423)			7.500	7.403	MJSD	63,333	1,425,000	03/25/2014	09/15/2025
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST MUNITAX BND GO			4	1FE	17,321,150	121.1190	18,319,249	15,125,000	17,108,833		(167,941)			5.755	4.076	JJ	435,222	870,444	09/19/2018	07/01/2029
64966L-DC-2	NEW YORK N Y MUNI BND GO	SD			1FE	5,757,050	106.1800	5,309,000	5,000,000	5,170,660		(104,035)			5.000	2.781	FA	104,167	250,000	12/12/2013	08/01/2021
681712-KB-0	OMAHA NEB MUNI BND GO			4	1FE	12,932,207	135.4200	12,831,045	9,475,000	11,791,683		(168,937)			6.500	3.750	JD	51,323	615,875	01/01/2013	12/01/2030
741701-YJ-9	PRINCE GEORGES CNTY MD TAX CREDIT 5.76% MUNI BND GO				1FE	16,235,000	120.9710	19,639,642	16,235,000	16,235,000					7.375	7.375	MJSD	53,215	1,197,331	03/19/2013	12/15/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						231,252,216	XXX	239,129,725	201,520,000	221,916,449		(2,287,531)			XXX	XXX	XXX	2,250,985	11,296,987	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						231,252,216	XXX	239,129,725	201,520,000	221,916,449		(2,287,531)			XXX	XXX	XXX	2,250,985	11,296,987	XXX	XXX
007944-AE-1	ADVENT HEALTH SYSTEM CORP BND			2	1FE	7,000,000	99.6880	6,978,157	7,000,000	7,000,000					2.433	2.433	MS	28,858		10/23/2019	09/01/2024
010267-AW-2	ALABAMA FEDERAL AID HIGHWAY FI MUNI BND REV			2	1FE	17,432,550	110.1350	16,520,250	15,000,000	15,896,157		(320,180)			5.000	2.664	MS	250,000	750,000	12/04/2014	09/01/2025
01170N-AA-9	ALASKA INDL DEV & EXPT AUTH MUNI BND REV				2FE	10,186,600	100.1170	10,011,700	10,000,000	10,000,000		(89,863)			3.500	2.502	JD	29,167	350,000	12/15/2017	12/01/2020
01170R-GV-8	ALASKA ST HSG FIN CORP MUNI BND REV			2	1FE	3,811,032	107.9440	3,885,984	3,600,000	3,782,792		(20,988)			4.000	3.225	JD	11,600	181,200	07/26/2018	12/01/2048
01728A-X4-3	ALLEGHENY CNTY PA HOSP DEV AUT MUNI BND REV				1FE	3,240,262	101.3910	2,854,157	2,815,000	2,842,517		(72,866)			5.000	2.343	MN	17,985	140,750	03/25/2014	05/15/2020
02765U-CQ-5	AMERICAN MUNICIPAL POWER-OHIO MUNITAX BND REV			2	1FE	11,261,900	100.5060	10,050,600	10,000,000	10,037,440		(302,484)			6.553	3.437	FA	247,558	655,300	09/16/2015	02/15/2039
02765U-PH-1	AMERICAN MUNICIPAL POWER-OHIO MUNITAX BND REV			2	1FE	16,179,719	99.6700	15,967,134	16,020,000	16,178,552		(1,168)			3.014	2.901	FA	36,213		11/20/2019	02/15/2031
033167-CH-8	ANCHORAGE ALASKA MUNITAX BND REV				1FE	2,000,000	103.0200	2,060,400	2,000,000	2,000,000					3.058	3.058	JJ	30,580	93,609	12/08/2017	07/01/2024
033167-CJ-4	ANCHORAGE ALASKA MUNITAX BND REV				1FE	1,000,000	103.9500	1,039,500	1,000,000	1,000,000					3.140	3.140	JJ	15,700	48,059	12/08/2017	07/01/2025
033167-CK-1	ANCHORAGE ALASKA MUNITAX BND REV				1FE	2,000,000	103.9230	2,078,460	2,000,000	2,000,000					3.240	3.240	JJ	32,400	99,180	12/08/2017	07/01/2026
038315-EW-3	APPLING CNTY GA DEV AUTH MUNI BND REV				2FE	8,015,000	100.2380	8,019,040	8,000,000	8,000,581		(2,297)			2.400	2.371	AO	48,000	192,000	04/30/2013	01/01/2038

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
040507-HN-8	ARIZONA HEALTH BANNER HLTH SYS MUNI BND REV SER B			2	1FE	6,937,500	95.5030	9,550,300	10,000,000	7,695,905		110,259			2.216	2.559	JAJO	55,705	250,051	03/09/2010	01/01/2037
040624-AW-8	ARIZONA ST LOTTERY REV MUNI BND REV	0		2	1FE	5,340,060	100.0000	5,095,000	5,095,000	5,095,000		(35,512)			5.000	4.281	JJ	127,375	254,750	01/01/2013	07/01/2024
040624-AW-8	ARIZONA ST LOTTERY REV MUNI BND REV	SD		2	1FE	8,384,785	100.0000	8,000,000	8,000,000	8,000,000		(55,760)			5.000	4.281	JJ	200,000	400,000	01/01/2013	07/01/2024
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AUTH MUNI BND PRE			4	1FE	599,280	103.0220	530,563	515,000	526,316		(9,953)			6.875	4.768	FA	14,753	35,406	03/31/2011	02/01/2021
051687-DD-0	AURORA ILL SINGLE FAMILY MTG R HSG				1FE	678,977	113.1200	725,509	641,362	673,458		(913)			5.450	5.104	MON	2,913	34,954	01/01/2013	12/01/2039
051687-DT-5	AURORA ILL SINGLE FAMILY MTG R				1FE	1,118,835	113.9200	1,172,391	1,029,135	1,110,878		(1,340)			6.300	5.780	MON	5,403	64,836	01/01/2013	12/01/2045
052414-PC-7	AUSTIN TEX ARPT SYS REV MUNI BND REV				1FE	3,522,420	107.1440	3,214,320	3,000,000	3,158,844		(82,353)			5.000	2.100	MN	19,167	150,000	05/13/2015	11/15/2021
052414-PD-5	AUSTIN TEX ARPT SYS REV MUNI BND REV				1FE	4,732,760	110.9210	4,436,840	4,000,000	4,297,269		(98,999)			5.000	2.310	MN	25,556	200,000	05/13/2015	11/15/2022
052476-6Z-6	AUSTIN TX (CITY OF) PREREFUNDED				1FE	1,162,035	103.4820	1,169,347	1,130,000	1,154,507		(7,528)			5.000	2.470	MN	7,219	28,250	09/23/2019	11/15/2020
052476-7A-0	AUSTIN TX (CITY OF) UNREFUNDED				1FE	894,664	103.2690	898,440	870,000	888,868		(5,796)			5.000	2.470	MN	5,558	21,750	09/23/2019	11/15/2020
052476-B6-4	AUSTIN TEX WTR & WASTEWATER MUNI BND REV	SD			1FE	2,913,000	107.3530	2,683,825	2,500,000	2,601,415		(52,091)			5.000	2.761	MN	15,972	125,000	07/10/2013	11/15/2021
072024-RP-9	BAY AREA TOLL AUTHORITY MUNI BND REV	0		2	1FE	6,017,100	109.0980	5,454,900	5,000,000	5,264,955		(113,017)			5.000	2.560	AO	62,500	250,000	09/20/2012	04/01/2025
072024-SV-5	BAY AREA TOLL AUTHORITY MVRDN CASH			2	1FE	4,000,000	101.2500	4,050,000	4,000,000	4,000,000					2.510	1.020	MON	6,999	95,494	04/25/2013	04/01/2047
072024-UK-6	BAY AREA TOLL AUTHORITY MVRDN CASH			2	1FE	8,000,000	107.0380	8,563,040	8,000,000	8,000,000					2.850	2.850	AO	57,000	228,000	02/15/2017	04/01/2047
072024-WS-7	BAY AREA TOLL AUTHORITY SENIOR MUNITAX BND REV			4	1FE	5,000,000	99.3820	4,969,100	5,000,000	5,000,000					2.574	2.574	AO	33,963		09/20/2019	04/01/2031
091096-CL-9	BIRMINGHAM ALA WTRWKS BRD MUNI BND REV	0		2	1FE	5,184,375	103.8980	5,194,900	5,000,000	5,024,119		(23,068)			5.000	4.501	JJ	125,000	250,000	01/01/2013	01/01/2027
091096-CL-9	BIRMINGHAM ALA WTRWKS BRD MUNI BND REV	SD		2	1FE	4,754,072	103.8980	4,763,723	4,585,000	4,607,117		(21,154)			5.000	4.501	JJ	114,625	229,250	01/01/2013	01/01/2027
114894-QV-3	BROWARD COUNTY FL AIRPORT MUNI BND REV			2	1FE	2,832,888	110.2380	2,645,712	2,400,000	2,531,594		(45,334)			5.000	2.910	AO	30,000	120,000	09/20/2012	10/01/2024
114894-QW-1	BROWARD COUNTY FL AIRPORT MUNI BND REV			2	1FE	2,640,893	110.0840	2,476,890	2,250,000	2,369,106		(40,979)			5.000	2.980	AO	28,125	112,500	09/20/2012	10/01/2025
114894-SY-5	BROWARD COUNTY FL AIRPORT				1FE	2,856,173	106.2180	2,581,097	2,430,000	2,543,144		(62,701)			5.000	2.270	AO	30,375	121,500	10/02/2014	10/01/2021
114894-ZM-3	BROWARD CNTY FLA MUNITAX BND REV				1FE	6,750,000	99.3070	6,703,223	6,750,000	6,750,000					2.384	2.384	AO	17,880		11/01/2019	10/01/2026
11502R-AC-4	BROWARD CNTY FLA MUNI BND REV			2	1FE	9,591,533	103.2850	8,521,013	8,250,000	8,461,330		(274,717)			6.556	3.071	AO	135,218	540,870	09/01/2015	10/01/2040
115065-YV-0	BROWARD CNTY FLA SCH BRD MUNI BND REV	0			1FE	9,770,240	120.2000	9,616,000	8,000,000	9,105,163		(186,361)			5.000	2.311	JJ	200,000	400,000	03/23/2016	07/01/2025
115065-YV-0	BROWARD CNTY FLA SCH BRD MUNI BND REV				1FE	323,639	120.2000	318,530	265,000	301,609		(6,173)			5.000	2.311	JJ	6,625	13,250	03/23/2016	07/01/2025
121342-NR-6	BURKE CNTY GA DEV AUTH POLLUTN MUNI BND REV				2FE	1,832,400	100.2430	1,824,423	1,820,000	1,820,482		(1,906)			2.400	2.293	AO	10,920	43,680	05/07/2013	01/01/2040
13032U-VH-8	CALIFORNIA HEALTH FACS FING AU SENIOR MUNITAX BND REV			2	1FE	5,000,000	99.0560	4,952,800	5,000,000	5,000,000					2.704	2.704	JD	13,520		11/20/2019	06/01/2030
13033W-LA-9	CALIFORNIA INFRASTR & ECON BK MUNI BND REV			2	1FE	7,091,550	129.9550	7,797,300	6,000,000	6,618,942		(65,945)			5.000	3.510	JJ	150,000	300,000	03/19/2013	07/01/2033
13033W-LC-5	CALIFORNIA INFRASTR & ECON BK MUNI BND REV			2	1FE	3,585,150	125.6250	3,768,750	3,000,000	3,000,000					5.125	(0.021)	JJ	76,875	153,750	09/10/2009	07/01/2037
130536-QV-0	CALIFORNIA POLLUTN CTL FING A MUNI BND REV				1FE	8,407,840	106.7180	8,537,440	8,000,000	8,273,037		(43,158)			3.000	2.370	MN	40,000	240,000	10/12/2016	11/01/2025
130536-QW-8	CALIFORNIA POLLUTN CTL FING A MUNI BND REV				1FE	9,797,048	104.9730	10,066,911	9,590,000	9,777,757		(6,410)			3.125	2.998	MN	49,948	299,688	11/15/2016	11/01/2040
130658-NL-7	CALIFORNIA ST DEPT VET AFFAIRS MUNI BND REV			2	1FE	4,671,957	104.5920	4,554,982	4,355,000	4,575,726		(31,182)			3.500	2.636	JD	12,702	152,425	10/07/2016	12/01/2045
13066Y-TN-9	CALIFORNIA ST DEPT WTR RES PREREFUNDED	SD		2	1	6,907,345	101.3870	6,620,571	6,530,000	6,557,351		(80,314)			5.000	3.720	MN	54,417	326,500	05/05/2015	05/01/2021
13066Y-TN-9	CALIFORNIA ST DEPT WTR RES PREREFUNDED			2	1	2,951,224	101.3870	2,828,697	2,790,000	2,801,686		(34,315)			5.000	3.720	MN	23,250	139,500	05/05/2015	05/01/2021
13066Y-TS-8	CALIFORNIA ST DEPT WTR RES UNREFUNDED	SD		2	1FE	4,247,012	101.3650	4,069,805	4,015,000	4,031,817		(49,382)			5.000	3.720	MN	33,458	200,750	05/05/2015	05/01/2021
13066Y-TS-8	CALIFORNIA ST DEPT WTR RES UNREFUNDED			2	1FE	1,808,815	101.3650	1,733,342	1,710,000	1,717,162		(21,032)			5.000	3.720	MN	14,250	85,500	05/05/2015	05/01/2021
13078H-AW-2	CALIFORNIA DEV AUTHORITY MUNI BND REV	SD			1FE	9,120,526	103.7270	9,382,107	9,045,000	9,109,688		(3,852)			2.625	2.563	MN	39,572	237,431	02/15/2017	11/01/2033
13078H-AX-0	CALIFORNIA DEV AUTHORITY MUNI BND REV	SD			1FE	8,570,975	103.6700	8,811,950	8,500,000	8,560,790		(3,620)			2.625	2.563	MN	37,188	223,125	02/15/2017	11/01/2033
167562-NJ-2	CHICAGO IL MIDWAY ARPT MUNI BND REV				1FE	2,303,180	103.7790	2,075,580	2,000,000	2,049,468		(48,264)			5.000	2.480	JJ	50,000	100,000	05/29/2014	01/01/2021
167593-GX-4	CHICAGO ILL O HARE INTL ARPT MUNI BND REV	0			1FE	5,738,935	100.0000	5,000,000	5,000,000	5,000,000		(114,148)			5.000	2.671	JJ	125,000	250,000	01/01/2013	01/01/2020
167593-MH-2	CHICAGO ILL O HARE INTL ARPT MUNI BND REV	SD			1FE	114,429	100.0000	100,000	100,000	100,000		(2,789)			5.000	2.168	JJ	2,500	5,000	10/08/2014	01/01/2020
167593-MH-2	CHICAGO ILL O HARE INTL ARPT MUNI BND REV				1FE	32,389,074	100.0000	28,305,000	28,305,000	28,305,000		(789,352)			5.000	2.168	JJ	707,625	1,415,250	10/08/2014	01/01/2020
167593-NA-6	CHICAGO ILL O HARE INTL ARPT MUNI BND REV	SD		2	1FE	14,759,074	110.4650	13,625,858	12,335,000	13,307,444		(309,807)			5.000	2.267	JJ	308,375	616,750	02/04/2015	01/01/2024
167593-QZ-8	CHICAGO ILL O HARE INTL ARPT MUNI BND REV				1FE	2,924,350	111.2000	2,780,000	2,500,000	2,685,484		(58,911)			5.000	2.421	JJ	62,500	125,000	10/08/2015	01/01/2023
167593-WT-5	CHICAGO ILL O HARE INTL ARPT MUNI BND REV				1FE	4,529,640	114.3320	4,573,280	4,000,000	4,316,607		(73,634)			5.000	2.890	JJ	100,000	200,000	12/01/2016	01/01/2024
167723-GM-1	CHICAGO ILL TRANSIT AUTH SALES MUNI BND REV				2FE	2,318,580	113.9750	2,279,500	2,000,000	2,213,024		(45,148)			5.000	2.441	JD	8,333	100,000	07/19/2017	06/01/2024
167723-GW-9	CHICAGO ILL TRANSIT AUTH SALES MUNI BND REV				2FE	1,164,050	113.7600	1,137,600	1,000,000	1,109,610		(23,275)			5.000	2.371	JD	4,167	50,000	07/19/2017	06/01/2024
183596-AA-3	BALTIMORE MD BRD SCH COMMRS TAX CREDIT 5.9% MUNI BND REV	0			1FE	9,110,000	117.5320	10,707,165	9,110,000	9,110,000					7.150	7.150	MJSD	28,950	651,365	01/01/2013	12/15/2024
183596-AA-3	BALTIMORE MD BRD SCH COMMRS TAX CREDIT 5.9% MUNI BND REV	SD			1FE	500,000	117.5320	587,660	500,000	500,000					7.150	7.150	MJSD	1,589	35,750	01/01/2013	12/15/2024
183596-AA-3	BALTIMORE MD BRD SCH COMMRS TAX CREDIT 5.9% MUNI BND REV				1FE	190,000	117.5320	223,311	190,000	190,000					7.150	7.150	MJSD	604	13,585	01/01/2013	12/15/2024
183596-CY-9	BALTIMORE MD BRD SCH COMMRS MUNI BND REV	SD			1FE	2,500,000	117.8950	2,947,375	2,500,000	2,500,000					5.692	5.692	JD	6,324	142,300	01/01/2013	12/15/2025
194315-AL-1	COLLEGE PARK GA REV ARPT-A			4	1FE	9,602,343	101.9780	11,064,613	10,850,000	10,649,072		186,074			5.868	7.829	JJ	318,339	636,678	01/01/2013	01/01/2021
196734-CA-3	COLORADO ST HGR ED CAP CONSTR COLORADO ST HIGHER ED CAP CONS				1FE	4,674,000	114.1610	4,338,118	3,800,000	4,193,576		(97,446)			5.000	2.169	MN	31,667	190,000	10/14/2014	11/01/2023

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20268J-AA-1	COMMONSPIRIT HEALTH MUNITAX BND REV			2	2FE	4,000,000	100.8640	4,034,544	4,000,000	4,000,000					2.760	2.760	AO	39,867		08/07/2019	10/01/2024
20281P-BQ-4	COMMONWEALTH FING AUTH PA TOB SENIOR MUNITAX BND REV			4	1FE	34,924,464	112.7050	34,594,800	30,695,000	34,715,238		(209,226)			5.740	3.704	JD	146,824	880,947	07/17/2019	06/01/2027
207758-KF-9	CONNECTICUT ST SPL TAX TRANSN MUNI BND REV				1FE	1,000,000	110.1910	1,101,910	1,000,000	1,000,000					5.305	5.305	JD	4,421	53,050	01/01/2013	12/01/2023
207758-KG-7	CONNECTICUT ST SPL TAX TRANSN MUNI BND REV	0			1FE	2,000,000	112.8930	2,257,860	2,000,000	2,000,000					5.355	5.355	JD	8,925	107,100	01/01/2013	12/01/2024
207758-KG-7	CONNECTICUT ST SPL TAX TRANSN MUNI BND REV				1FE	1,000,000	112.8930	1,128,930	1,000,000	1,000,000					5.355	5.355	JD	4,463	53,550	01/01/2013	12/01/2024
20775B-3M-6	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	2,323,729	103.9440	2,198,416	2,115,000	2,209,005		(22,691)			4.000	2.781	MN	10,810	84,600	08/05/2014	11/15/2044
20775B-3U-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	2,079,189	103.4460	1,955,129	1,890,000	1,977,037		(21,031)			4.000	2.738	MN	9,660	75,600	10/16/2014	11/15/2044
20775B-8A-7	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	6,811,822	102.5990	6,484,257	6,320,000	6,567,382		(52,842)			3.500	2.548	MN	28,264	221,200	02/11/2015	11/15/2044
20775B-N8-5	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	1,410,449	101.6330	1,346,637	1,325,000	1,354,810		(9,765)			4.000	3.174	MN	6,772	53,000	10/15/2013	11/15/2032
20775C-AU-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	1,926,324	102.9550	1,878,929	1,825,000	1,889,329		(12,189)			3.500	2.722	MN	8,162	63,875	11/14/2016	11/15/2045
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	6,481,277	108.8830	6,701,749	6,155,000	6,428,819		(32,293)			4.000	3.315	MN	31,459	246,200	04/25/2018	11/15/2039
20775C-EM-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	5,955,107	104.0700	5,791,496	5,565,000	5,817,342		(39,208)			3.500	2.661	MN	24,888	194,775	04/27/2016	05/15/2039
20775C-KS-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	2,037,321	101.9880	1,942,871	1,905,000	1,994,636		(13,942)			3.500	2.630	MN	8,520	66,675	11/03/2016	11/15/2046
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	3,599,024	103.4580	3,496,880	3,380,000	3,533,011		(21,711)			3.500	2.721	MN	15,116	118,300	11/02/2016	05/15/2039
20775C-XL-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1FE	5,546,268	106.7260	5,432,353	5,090,000	5,454,390		(43,817)			4.000	2.912	MN	26,016	203,600	11/02/2017	05/15/2047
235036-4M-9	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV				1FE	8,000,000	98.8600	7,908,800	8,000,000	8,000,000					2.256	2.256	MN	30,080	34,592	08/08/2019	11/01/2026
235036-K3-3	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV				1FE	2,261,120	103.1170	2,062,340	2,000,000	2,032,962		(38,535)			5.000	2.981	MN	16,667	100,000	07/12/2013	11/01/2020
235036-TM-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV	0		2	1FE	10,877,936	103.2430	9,808,085	9,500,000	9,658,330		(185,135)			5.000	2.959	MN	79,167	475,000	03/25/2014	11/01/2024
235036-TM-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV	SD		2	1FE	8,948,533	103.2430	8,068,440	7,815,000	7,945,247		(152,298)			5.000	2.959	MN	65,125	390,750	03/25/2014	11/01/2024
235036-TM-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV			2	1FE	2,129,785	103.2430	1,920,320	1,860,000	1,890,999		(36,248)			5.000	2.959	MN	15,500	93,000	03/25/2014	11/01/2024
249182-FD-3	DENVER COLO CITY & CNTY MUNI BND REV			2	1FE	5,826,150	109.8130	5,490,650	5,000,000	5,261,817		(85,915)			5.000	3.081	MN	31,944	250,000	10/11/2012	11/15/2024
249182-GZ-3	DENVER COLO CITY & CNTY MUNI BND REV				1FE	1,107,750	103.3350	1,033,350	1,000,000	1,014,216		(15,817)			5.000	3.331	MN	6,389	50,000	07/11/2013	11/15/2020
249182-HA-7	DENVER COLO CITY & CNTY MUNI BND REV				1FE	1,100,670	106.7940	1,067,940	1,000,000	1,025,276		(12,832)			5.000	3.591	MN	6,389	50,000	07/11/2013	11/15/2021
249182-JV-9	DENVER COLO CITY & CNTY MUNI BND REV				1FE	4,006,050	114.3270	3,887,118	3,400,000	3,748,773		(85,341)			5.000	2.220	MN	21,722	170,000	11/18/2016	11/15/2023
249182-KM-7	DENVER COLO CITY & CNTY MUNI BND REV	SD			1FE	4,816,560	123.1910	4,927,640	4,000,000	4,663,795		(74,900)			5.000	2.650	MN	25,556	200,000	11/30/2017	11/15/2027
249182-LA-2	DENVER COLO CITY & CNTY MUNI BND REV	SD			1FE	9,277,600	124.0870	9,926,960	8,000,000	9,113,239		(122,804)			5.000	3.011	JD	33,333	400,000	08/15/2018	12/01/2027
25477G-DA-0	DISTRICT COLUMBIA INCOME TAX R MUNI BND REV	SD			1FE	5,000,000	113.6250	5,681,250	5,000,000	5,000,000					5.093	5.093	JD	21,221	254,650	03/19/2013	12/01/2024
254839-7S-6	DISTRICT COLUMBIA MUNI BND REV			4	1FE	10,102,479	119.9340	10,308,327	8,595,000	9,423,046		(86,131)			5.250	3.849	FA	188,016	451,238	02/08/2012	02/01/2028
25484J-BJ-8	DISTRICT COLUMBIA UNIV REV MUNI BND REV			2	1FE	22,248,090	104.8690	20,449,455	19,500,000	20,025,339		(407,946)			5.000	2.790	AO	243,750	975,000	10/28/2014	04/01/2030
29270M-EF-6	ENERGY NORTHWEST MUNI BND REV				1FE	3,938,030	105.5720	3,510,269	3,325,000	3,474,181		(97,068)			5.000	1.950	JJ	83,125	166,250	12/11/2014	07/01/2021
29270M-EG-4	ENERGY NORTHWEST MUNI BND REV				1FE	3,390,529	109.1010	3,103,923	2,845,000	3,037,722		(74,185)			5.000	2.200	JJ	71,125	142,250	12/11/2014	07/01/2022
29270M-EH-2	ENERGY NORTHWEST MUNI BND REV				1FE	810,412	112.4320	758,916	675,000	734,284		(16,059)			5.000	2.370	JJ	16,875	33,750	12/11/2014	07/01/2023
29680P-ED-8	ESSEX CNTY N J IMPT AUTH				1FE	9,978,079	106.6230	8,887,027	8,335,000	8,767,761		(240,806)			5.000	1.966	AO	104,188	416,750	10/01/2014	10/01/2021
311450-FE-5	FARMINGTON NM POLLUTN CTL REV MUNI BND REV			2	1FE	10,000,000	102.4630	10,246,300	10,000,000	10,000,000					4.700	4.700	AO	117,500	470,000	01/01/2013	09/01/2024
34074M-HR-5	FLORIDA HSG FIN CORP MUNI BND REV				1FE	215,000	100.0000	215,000	215,000	215,000					3.400	3.400	JJ	3,655	7,310	10/21/2011	01/01/2020
34074M-HU-8	FLORIDA HSG FIN CORP MUNI BND REV				1FE	205,000	102.8460	210,834	205,000	205,000					3.500	3.500	JJ	3,588	7,175	10/21/2011	07/01/2021
34074M-JB-8	FLORIDA HSG FIN CORP MUNITAX BND REV			2	1FE	2,374,729	100.3580	2,383,230	2,374,729	2,374,729					2.800	2.800	MON	5,541	66,492	04/24/2013	07/01/2041
34074M-JC-6	FLORIDA HSG FIN CORP MUNITAX BND REV			2	1FE	3,401,888	100.3580	3,414,066	3,401,888	3,401,888					2.800	2.800	MON	7,938	95,253	05/16/2013	07/01/2041
345105-AW-0	FOOTHILL EASTERN TRANSN CORR MUNI BND REV	@			1FE	10,886,877	97.3210	15,902,251	16,340,000	15,110,485		579,616			0.000	3.950	N/A			03/19/2013	01/01/2022
345105-AX-8	FOOTHILL EASTERN TRANSN CORR MUNI BND REV	@			1FE	6,212,080	96.0310	9,603,100	10,000,000	8,871,959		346,992			0.000	4.030	N/A			03/19/2013	01/01/2023
345105-AY-6	FOOTHILL EASTERN TRANSN CORR MUNI BND REV	@			1FE	1,452,600	94.7070	2,130,908	2,250,000	1,912,889		76,069			0.000	4.099	N/A			03/19/2013	01/01/2024
373541-4A-6	GEORGIA MUN ELEC AUTH PWR REV MUNI BND REV	0			1FE	7,103,255	107.1910	6,511,853	6,075,000	6,354,957		(134,607)			5.000	2.620	JJ	151,875	303,750	01/24/2014	01/01/2022
373541-4A-6	GEORGIA MUN ELEC AUTH PWR REV MUNI BND REV	SD			1FE	730,788	107.1910	669,944	625,000	653,802		(13,848)			5.000	2.620	JJ	15,625	31,250	01/24/2014	01/01/2022
373541-4A-6	GEORGIA MUN ELEC AUTH PWR REV MUNI BND REV				1FE	327,393	107.1910	300,135	280,000	292,903		(6,204)			5.000	2.620	JJ	7,000	14,000	01/24/2014	01/01/2022
373541-5K-3	GEORGIA MUN ELEC AUTH PWR REV MUNI BND REV				1FE	4,494,389	100.0000	3,950,000	3,950,000	3,950,000		(91,994)			5.000	2.625	JJ	98,750	197,500	08/26/2013	01/01/2020
373541-W3-1	GEORGIA MUN ELEC AUTH PWR REV MUNITAX BND REV				1FE	1,023,500	100.0000	1,000,000	1,000,000	1,000,000		(8,991)			4.030	3.110	JJ	20,150	40,300	04/19/2017	01/01/2020
38611T-AS-6	GRAND PARKWAY TRANSPORTATION C MUNI BND REV			2	1FE	7,449,200	104.2540	8,340,320	8,000,000	8,010,581		244,920			0.000	3.129	AO			08/24/2017	10/01/2047
41315R-AY-0	HARRIS CNTY TX HEALTH FACS DEV MUNI BND REV			2	1	5,418,820	121.7960	5,559,987	4,565,000	5,074,925		(58,111)			5.750	3.996	JJ	131,244	262,488	10/05/2016	07/01/2027
414005-WD-6	HARRIS CNTY TEX MUNI BND REV				1FE	2,302,440	116.8780	2,337,560	2,000,000	2,227,958		(46,127)			5.000	2.381	FA	37,778	100,000	05/15/2018	08/15/2024
419800-LW-5	HAWAII ST DEPT BUDGET & FIN MUNI BND REV				2FE	12,537,235	104.5400	13,067,500	12,500,000	12,527,671		(3,913)			3.100	3.061	MN	64,583	387,500	07/13/2017	05/01/2026
432275-AD-7	HILLSBOROUGH CNTY FL AVIAT AUT MUNITAX BND REV				1FE	1,000,000	102.1770	1,021,770	1,000,000	1,000,000					3.249	3.249	AO	8,123	32,490	08/19/2015	10/01/2021
432275-AE-5	HILLSBOROUGH CNTY FL AVIAT AUT MUNITAX BND REV				1FE	1,000,000	103.8370	1,038,370	1,000,000	1,000,000					3.549	3.549	AO	8,873	35,490	08/19/2015	10/01/2022
43231Y-GA-8	HILLSBOROUGH CNTY FLA MUNI BND REV	SD			1FE	14,444,378	113.9200	13,852,672	12,160,000	13,277,985		(274,799)			5.000	2.471	MN	101,333	608,000	07/21/2015	11/01/2023
44107H-AC-6	HOSPITAL SPECIAL SURGERY MUNI BND REV			2	1FE	3,000,000	105.4610	3,163,820	3,000,000	3,000,000					3.737	3.736	AO	28,028	112,110	03/23/2018	04/01/2028
442348-P3-6	HOUSTON TEX MUNITAX BND REV			4	1FE	15,734,810	120.1160	15,615,080	13,000,000	15,292,368		(235,976)			6.880	4.256	JJ	447,200	894,400	01/31/2018	01/01/2028
442435-4L-4	HOUSTON TEX MUNI BND REV				1FE	589,360	109.1000	545,500	500,000	528,131		(11,366)			5.000	2.541	MN	3,194	25,000	03/13/2014	05/15/2022

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442435-4W-0	HOUSTON TEX MUNITAX BND REV				1FE	3,000,000	100.2790	3,008,370	3,000,000	3,000,000					2.563	2.563	MN	9,825	76,890	03/13/2014	05/15/2020
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMIS MUNITAX BND REV	SD			1FE	7,756,900	102.6650	8,264,533	8,050,000	7,802,996		24,177			2.952	3.363	MS	79,212	237,636	01/24/2018	09/01/2028
45129Y-F4-3	IDAHO HOUSING AND FINANCE ASSO MUNI BND REV			2	1FE	2,613,436	102.6050	2,508,692	2,445,000	2,535,227		(18,403)			4.000	3.115	JJ	48,900	97,800	06/12/2015	07/01/2034
45201Y-M8-7	ILLINOIS HSG DEV AUTH MUNI BND REV			2	1FE	5,039,566	105.4000	4,948,530	4,695,000	4,928,284		(34,949)			3.500	2.611	FA	68,469	164,325	09/09/2016	08/01/2046
45201Y-YJ-0	ILLINOIS HSG DEV AUTH MUNITAX BND REV			2	1FE	4,721,638	98.8140	4,665,639	4,721,638	4,721,638					2.625	2.625	MON	10,329	123,943	11/14/2012	12/01/2042
45204E-JF-6	ILLINOIS FINANCE AUTHORITY MUNI BND REV				1FE	5,443,575	116.0260	5,035,528	4,340,000	4,992,365		(138,991)			5.000	1.531	JJ	108,500	217,000	08/31/2016	07/01/2024
452221-CK-8	ILLINOIS ST MUNI BND REV			4	3FE	1,751,186	102.9910	1,668,454	1,620,000	1,638,611		(18,568)			6.250	5.003	JD	4,500	101,250	01/01/2013	12/15/2020
452252-KD-0	ILLINOIS ST TOLL HWY AUTH TOLL MUNI BND REV	0			1FE	10,634,760	114.2730	9,827,478	8,600,000	9,555,539		(226,723)			5.000	2.090	JJ	215,000	430,000	01/13/2015	01/01/2024
45505T-KC-4	INDIANA HOUSING & COMMUNITY DE MUNI BND REV			2	1FE	2,489,100	107.9330	2,487,856	2,305,000	2,443,672		(19,069)			4.000	2.975	JJ	46,100	92,200	06/29/2017	07/01/2038
45506D-SZ-9	INDIANA ST FINANCE AUTHORITY MUNI BND REV				1FE	2,333,060	103.9220	2,078,440	2,000,000	2,066,126		(59,866)			5.000	1.901	FA	41,667	100,000	05/08/2015	02/01/2021
455280-L7-0	INDIANAPOLIS LOC PUB IMPR BNK MUNI BND REV	@			1FE	16,673,037	96.8830	17,773,186	18,345,000	17,676,228		312,295			0.000	1.791	N/A			09/14/2016	02/01/2022
45528S-5R-3	INDIANAPOLIS IND LOC PUB IMPT MUNI BND REV			4	1FE	2,000,000	119.4250	2,388,500	2,000,000	2,000,000					5.966	5.966	JJ	55,020	119,320	01/01/2013	01/15/2030
45528U-DL-2	INDIANAPOLIS IND LOC PUB IMPT MUNI BND REV			2	1FE	4,491,940	105.1410	4,205,640	4,000,000	4,108,617		(74,170)			5.000	3.025	JD	16,667	200,000	04/24/2017	06/01/2025
462467-PG-0	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV			2	1FE	1,190,810	101.9610	1,162,355	1,140,000	1,167,694		(5,679)			3.500	2.920	JJ	19,950	39,900	09/22/2015	01/01/2039
462467-PY-1	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV			2	1FE	4,457,069	105.2620	4,278,900	4,065,000	4,310,049		(40,654)			4.000	2.809	JJ	81,300	162,600	02/24/2016	07/01/2046
462467-RY-9	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV			2	1FE	4,356,504	103.8530	4,206,047	4,050,000	4,258,219		(31,706)			3.500	2.570	JJ	70,875	141,750	09/21/2016	07/01/2046
49127K-BY-5	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX BND REV				1FE	1,000,000	102.4780	1,024,780	1,000,000	1,000,000					3.217	3.217	JD	2,681	32,170	12/07/2017	12/01/2022
49127K-BZ-2	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX BND REV				1FE	1,000,000	103.0640	1,030,640	1,000,000	1,000,000					3.349	3.349	JD	2,791	33,490	12/07/2017	12/01/2023
49127K-CA-6	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX BND REV				1FE	1,250,000	104.2960	1,303,700	1,250,000	1,250,000					3.549	3.549	JD	3,697	44,363	12/07/2017	12/01/2024
49130T-PS-9	KENTUCKY HSG CORP MUNITAX BND REV			2	1FE	3,580,000	99.1300	3,548,854	3,580,000	3,580,000					3.000	3.000	MON	8,950	107,400	04/19/2013	11/01/2041
49151E-YE-7	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV				1FE	12,468,176	105.7770	11,365,739	10,745,000	11,208,227		(284,424)			5.000	2.214	FA	223,854	537,250	05/19/2015	08/01/2021
49151F-F2-1	KENTUCKY ST PPTY & BLDGS COMMN MUNITAX BND REV				1FE	5,270,000	97.7530	5,151,583	5,270,000	5,270,000					2.522	2.522	MN	22,521		10/09/2019	11/01/2027
49151F-NH-9	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV	0			1FE	898,845	116.0770	870,578	750,000	837,367		(16,839)			5.000	2.431	MN	6,250	37,500	03/02/2016	11/01/2024
49151F-NH-9	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV	SD			1FE	23,070,355	116.0770	22,344,823	19,250,000	21,492,407		(432,208)			5.000	2.431	MN	160,417	962,500	03/02/2016	11/01/2024
49151F-NJ-5	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV	0			1FE	21,909,060	118.3430	21,301,740	18,000,000	20,490,685		(392,746)			5.000	2.440	MN	150,000	900,000	04/05/2016	11/01/2025
49151F-NJ-5	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV				1FE	279,949	118.3430	272,189	230,000	261,825		(5,018)			5.000	2.440	MN	1,917	11,500	04/05/2016	11/01/2025
492279-AT-1	KERN CNTY CA PENSION OB REV HTM	@			2FE	1,368,434	98.6740	5,658,954	5,735,000	5,485,425		378,550			0.000	7.280	N/A			08/01/2000	08/15/2020
514061-AF-7	LANCASTER CNTY PA SOLID WASTE MUNI BND REV				1FE	5,355,173	107.5590	5,082,163	4,725,000	4,894,029		(82,598)			5.000	3.100	JD	10,500	236,250	12/11/2013	12/15/2021
514061-AG-5	LANCASTER CNTY PA SOLID WASTE MUNI BND REV	0			1FE	5,635,406	111.1970	5,576,530	5,015,000	5,240,197		(71,276)			5.000	3.390	JD	11,144	250,750	12/11/2013	12/15/2022
544495-UH-5	LOS ANGELES CALIF DEPARTMENT O MUNITAX BND REV			2	1FE	7,628,417	101.9440	6,825,151	6,695,000	6,808,101		(221,635)			6.166	2.741	JJ	206,407	412,814	02/23/2016	07/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS MUNITAX BND REV			4	1FE	12,947,800	135.7600	13,576,000	10,000,000	12,781,834		(143,346)			7.488	4.695	FA	312,000	748,800	10/30/2018	08/01/2033
54714C-AV-9	LOVE FIELD AIRPORT MODERN CORP MUNI BND REV				1FE	1,102,290	102.9700	1,029,700	1,000,000	1,023,214		(27,330)			5.000	2.172	MN	8,333	50,000	12/09/2016	11/01/2020
54714C-AX-5	LOVE FIELD AIRPORT MODERN CORP MUNI BND REV				1FE	1,128,110	109.7230	1,097,230	1,000,000	1,065,091		(21,864)			5.000	2.601	MN	8,333	50,000	12/09/2016	11/01/2022
54810C-6S-4	LOWER COLORADO RIVER AUTHORIT MUNI BND REV			2	1FE	10,801,581	101.3430	9,581,981	9,455,000	9,543,890		(235,235)			5.000	2.443	MN	60,407	472,750	05/01/2014	05/15/2022
553751-DN-5	M-S-R PUB PWR AGY CALIF MUNI BND REV			4	1	1,678,390	102.8460	1,434,702	1,395,000	1,416,364		(41,592)			6.750	3.631	JJ	47,081	94,163	01/01/2013	07/01/2020
56052E-5K-0	MAINE ST HSG MUNI BND REV			2	1FE	306,418	102.0960	285,869	280,000	288,569		(2,823)			4.000	2.882	MN	1,431	11,200	01/24/2013	11/15/2043
56682H-BN-8	MARICOPA CNTY ARIZ IND DEV AUT MUNI BND REV	0			1FE	5,981,100	111.3070	5,565,350	5,000,000	5,492,826		(159,043)			5.000	1.621	JJ	125,000	250,000	10/13/2016	01/01/2023
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN MUNITAX BND REV			2	1FE	3,018,512	100.5000	2,929,575	2,915,000	2,983,385		(10,900)			3.500	3.046	MS	34,008	102,025	08/25/2016	09/01/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN MUNI BND REV			2	1FE	6,361,890	104.9610	6,677,503	6,361,890	6,361,890					4.000	4.000	MON	21,206	254,476	08/15/2013	07/01/2043
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DE MUNI BND REV			2	1FE	6,800,192	103.0050	6,520,217	6,330,000	6,790,843		(9,350)			3.500	2.602	MS	46,156		10/04/2019	03/01/2050
574298-CR-4	MARYLAND ST TRANSN AUTH MUNI BND REV	SD			1FE	10,299,966	107.7180	9,689,234	8,995,000	9,327,222		(145,808)			5.000	3.221	MS	149,917	449,750	01/01/2013	03/01/2022
574300-JN-0	MARYLAND ST TRANSN AUTH MUNI BND REV			4	1FE	2,000,000	109.2890	2,185,780	2,000,000	2,000,000					5.164	5.164	JJ	51,640	103,280	07/14/2010	07/01/2025
575579-FE-2	MASSACHUSETTS BAY TRANSN AUTH MUNI BND REV				1FE	1,097,360	106.2560	1,062,560	1,000,000	1,051,090		(33,312)			5.250	1.783	JJ	26,250	52,500	08/09/2018	07/01/2021
57563R-LP-2	MASSACHUSETTS EDL FING AUTH MUNI BND REV				1FE	3,363,270	103.3760	3,101,280	3,000,000	3,060,153		(58,417)			5.000	2.950	JJ	75,000	150,000	05/08/2014	01/01/2021
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1FE	2,614,728	103.4790	2,524,888	2,440,000	2,508,286		(18,656)			4.000	3.130	JD	8,133	97,600	10/24/2013	12/01/2043
57587A-FL-7	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1FE	1,558,480	103.2050	1,470,671	1,425,000	1,489,903		(13,588)			4.000	2.894	JD	4,750	57,000	08/07/2014	12/01/2044
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1FE	4,110,446	102.6940	3,994,797	3,890,000	4,023,319		(22,484)			3.500	2.813	JD	11,346	136,150	11/19/2015	06/01/2042
57587A-MD-7	MASSACHUSETTS ST HSG FIN AGY MUNITAX BND REV			4	1FE	5,000,000	101.8220	5,091,100	5,000,000	4,999,945		1			3.450	3.450	JD	14,375	172,500	12/11/2015	12/01/2050
57587A-TX-6	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1FE	8,200,215	104.0910	8,093,075	7,775,000	8,076,975		(41,576)			4.000	3.323	JD	25,917	311,000	11/30/2016	06/01/2039
57587A-WC-8	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1FE	6,211,005	107.0730	6,119,222	5,715,000	6,095,905		(49,007)			4.000	2.928	JD	19,050	228,600	07/21/2017	06/01/2043
576000-XL-2	MASSACHUSETTS SCHOOL BUILDING SUB MUNITAX BND REV			2	1FE	10,000,000	99.6900	9,969,000	10,000,000	10,000,000					2.866	2.866	AO	32,641		11/07/2019	10/15/2031
576029-AS-1	MASSACHUSETTS ST TPK AUTH MUNI BND REV			2	1FE	12,434,357	108.9750	11,643,979	10,685,000	11,239,623		(173,264)			5.125	3.293	JJ	273,803	547,606	06/26/2013	01/01/2023
586111-KT-2	MEMPHIS-SHELBY CNTY TENN ARPT MUNI BND REV	0		2	1FE	7,324,943	102.2110	7,154,770	7,000,000	7,022,124		(42,611)			5.750	5.102	JJ	201,250	402,500	01/01/2013	07/01/2021
586111-KT-2	MEMPHIS-SHELBY CNTY TENN ARPT MUNI BND REV			2	1FE	6,084,935	102.2110	5,943,570	5,815,000	5,833,379		(35,397)			5.750	5.102	JJ	167,181	334,363	01/01/2013	07/01/2021
592248-FJ-2	METROPOLITAN PIER & EXPOSITION PRE REFUNDED			2	1	2,229,925	111.4820	2,447,030	2,195,000	2,221,697		(4,133)			5.700	5.437	JD	5,561	125,115	12/15/2017	06/15/2025
592248-FP-8	METROPOLITAN PIER & EXPOSITION UNREFUNDED			2	2FE	7,929,188	109.5420	8,549,753	7,805,000	7,894,096		(17,625)			5.700	5.402	JD	19,773	444,885	12/15/2017	06/15/2025
592250-AE-4	METROPOLITAN PIER & EXPOSITION MUNI BND REV				2FE	4,688,373	102.8900	4,290,513	4,170,000	4,267,807		(99,926)			5.000	2.500	JD	9,267	208,500	08/06/2015	12/15/2020

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
592250-AG-9	METROPOLITAN PIER & EXPOSITION MUNI BND REV				2FE	5,652,550	107.4820	5,374,100	5,000,000	5,279,956		(89,278)			5.000	3.006	JD	11,111	250,000	08/06/2015	12/15/2022
59259Y-GG-8	METROPOLITAN TRANSN AUTH N Y MUNITAX BND REV			2	1FE	27,462,010	104.2230	23,502,287	22,550,000	23,401,205		(952,260)			7.134	2.722	MN	205,558	1,608,717	02/19/2016	11/15/2030
59259Y-RX-9	METROPOLITAN TRANSN AUTH N Y MUNI BND REV	SD			1FE	5,771,700	110.3740	5,518,700	5,000,000	5,278,603		(91,632)			5.000	2.962	MN	31,944	250,000	03/25/2014	11/15/2022
59259Y-WU-9	METROPOLITAN TRANSN AUTH N Y MUNI BND REV	0			1FE	8,142,540	103.2590	7,228,130	7,000,000	7,146,902		(164,591)			5.000	2.550	MN	44,722	350,000	07/03/2013	11/15/2020
59259Y-WU-9	METROPOLITAN TRANSN AUTH N Y MUNI BND REV				1FE	2,035,635	103.2590	1,807,033	1,750,000	1,786,725		(41,148)			5.000	2.550	MN	11,181	87,500	07/03/2013	11/15/2020
59261A-PW-1	MET TRANSN AUTH NY REV MUNI BND REV	SD			1FE	12,112,000	122.8420	12,284,200	10,000,000	11,665,292		(220,727)			5.000	2.360	MN	63,889	500,000	11/22/2017	11/15/2026
59261A-PX-9	MET TRANSN AUTH NY REV MUNI BND REV	SD			1FE	9,174,900	124.8430	9,363,225	7,500,000	8,861,341		(154,998)			5.000	2.451	MN	47,917	375,000	11/22/2017	11/15/2027
592642-DZ-2	MET UTILITIES DIST MUNI BND REV	SD			1FE	12,176,353	115.2710	11,705,770	10,155,000	11,192,204		(250,534)			5.000	2.260	JD	42,313	507,750	11/18/2015	12/01/2023
592642-EA-6	MET UTILITIES DIST MUNI BND REV	SD			1FE	12,892,042	119.1910	12,729,599	10,680,000	11,949,849		(240,420)			5.000	2.420	JD	44,500	534,000	11/18/2015	12/01/2024
592646-4E-0	METROPOLITAN WASHINGTON DC MUNI BND REV			2	1FE	5,675,150	110.0270	5,501,350	5,000,000	5,280,961		(96,881)			5.000	2.860	AO	62,500	250,000	09/23/2015	10/01/2027
592646-4Z-3	METROPOLITAN WASHINGTON DC MUNI BND REV	SD			1FE	4,578,920	106.1700	4,246,800	4,000,000	4,135,249		(74,219)			5.000	3.001	AO	50,000	200,000	07/02/2013	10/01/2021
592646-7D-9	METROPOLITAN WASHINGTON DC MUNI BND REV	SD			1FE	16,967,489	112.5050	15,806,953	14,050,000	15,414,002		(344,614)			5.000	2.283	AO	175,625	702,500	11/17/2016	10/01/2023
592646-U2-7	METROPOLITAN WASHINGTON DC MUNI BND REV	0		2	1FE	11,835,648	103.1060	11,341,660	11,000,000	11,081,084		(104,615)			5.000	3.991	AO	137,500	550,000	01/01/2013	10/01/2025
592646-U2-7	METROPOLITAN WASHINGTON DC MUNI BND REV			2	1FE	5,380	103.1060	5,155	5,000	5,037		(48)			5.000	3.991	AO	63	250	01/01/2013	10/01/2025
592647-EB-3	METROPOLITAN WASHINGTON D C AR MUNI BND REV				1FE	12,190,200	119.7590	11,975,900	10,000,000	11,568,233		(254,130)			5.000	2.091	AO	125,000	500,000	06/07/2017	10/01/2025
59333H-CP-9	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1FE	5,000,000	106.1960	5,309,800	5,000,000	5,000,000					3.687	3.687	AO	46,088	197,664	08/09/2018	10/01/2025
59333H-CQ-7	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1FE	5,000,000	107.6510	5,382,550	5,000,000	5,000,000					3.758	3.758	AO	46,975	201,471	08/09/2018	10/01/2026
59333H-CR-5	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1FE	7,510,000	107.1940	8,050,269	7,510,000	7,510,000					3.808	3.808	AO	71,495	306,635	08/09/2018	10/01/2027
59333M-L4-5	MIAMI DADE FL SCH BRD M/P COP MUNI BND REV				1FE	11,207,000	114.5390	11,453,900	10,000,000	10,885,780		(60,646)			5.000	4.019	MN	83,333	500,000	01/28/2014	05/01/2031
59333M-T5-4	MIAMI DADE FL SCH BRD M/P COP MUNI BND GO	SD			1FE	11,681,400	117.6330	11,763,300	10,000,000	10,990,365		(178,405)			5.000	2.891	FA	208,333	500,000	11/13/2015	02/01/2025
59333P-4Q-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV			2	1FE	2,000,000	103.7080	2,074,160	2,000,000	2,000,000					3.375	3.375	AO	16,875	22,688	05/10/2019	10/01/2030
59333P-5C-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV	SD			1FE	8,499,405	98.4080	8,364,680	8,500,000	8,499,444		39			2.268	2.269	AO	54,621		08/26/2019	10/01/2026
59333P-5C-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1FE	11,019,229	98.4080	10,844,562	11,020,000	11,019,279		50			2.268	2.269	AO	70,815		08/26/2019	10/01/2026
59333P-V4-7	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1FE	4,820,700	101.1080	5,055,400	5,000,000	4,871,591		20,111			2.604	3.095	AO	32,550	130,200	05/24/2017	10/01/2025
59334D-HW-7	MIAMI-DADE CNTY FLA MUNI BND REV	0			1FE	58,891	114.1440	57,072	50,000	54,240		(1,063)			5.000	2.611	AO	625	2,500	05/20/2015	10/01/2023
59334D-HW-7	MIAMI-DADE CNTY FLA MUNI BND REV	SD			1FE	5,694,711	114.1440	5,518,862	4,835,000	5,245,006		(102,788)			5.000	2.611	AO	60,438	241,750	05/20/2015	10/01/2023
59334D-HW-7	MIAMI-DADE CNTY FLA MUNI BND REV				1FE		114.1440								5.000	2.611	AO			05/20/2015	10/01/2023
59447T-EA-7	MICHIGAN STATE FINANCE AUTH MUNITAX BND REV			4	3FE	6,430,000	101.4980	6,526,321	6,430,000	6,430,000					4.600	4.600	AO	73,945	295,780	08/19/2015	10/01/2022
59447T-KA-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV			4	1FE	7,555,327	102.8230	7,675,737	7,465,000	7,551,998		(3,328)			3.260	3.141	MN	40,560	121,680	05/31/2019	11/01/2031
59447T-QE-6	MICHIGAN STATE FINANCE AUTHORI MUNI BND REV				1FE	2,434,280	124.0880	2,481,760	2,000,000	2,343,423		(45,310)			5.000	2.300	JD	8,333	100,000	12/08/2017	12/01/2026
59447T-QF-3	MICHIGAN STATE FINANCE AUTHORI MUNI BND REV				1FE	1,537,225	126.3740	1,579,675	1,250,000	1,484,007		(26,551)			5.000	2.390	JD	5,208	62,500	12/08/2017	12/01/2027
59447T-UG-6	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV			2	1FE	10,000,000	102.9420	10,294,200	10,000,000	10,000,000					2.988	2.988	MS	99,600	112,050	04/03/2019	09/01/2049
59447T-XV-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV				1FE	12,000,000	99.1220	11,894,640	12,000,000	12,000,000					2.954	2.954	JD	12,801		12/05/2019	12/01/2030
594612-DF-7	MICHIGAN STATE OF MUNI BND REV	0			1FE	7,399,680	115.4460	6,926,760	6,000,000	6,797,531		(181,401)			5.000	1.710	MS	88,333	300,000	07/14/2016	03/15/2024
594653-6J-1	MICHIGAN STATE HOUSING DEVELOP			2	1FE	8,971,386	104.8440	8,717,779	8,315,000	8,686,301		(69,067)			4.000	3.016	JD	27,717	332,600	08/06/2015	06/01/2046
594653-7K-7	MICHIGAN STATE HOUSING DEVELOP MUNI BND REV			2	1FE	5,502,261	105.6700	5,352,186	5,065,000	5,347,874		(43,136)			4.000	2.964	JD	16,883	202,600	03/11/2016	06/01/2046
59465H-UN-4	MICHIGAN ST HOSP MUNI BND REV				1FE	1,162,010	124.5720	1,245,720	1,000,000	1,142,991		(15,810)			5.000	2.960	JD	4,167	50,000	10/16/2018	12/01/2027
594695-R2-6	MICHIGAN ST TRUNK LINE MUNI BND REV	SD		2	1FE	703,465	100.3330	647,148	645,000	645,000		(7,804)			5.000	3.518	MN	5,375	32,250	03/25/2014	11/01/2021
594695-R2-6	MICHIGAN ST TRUNK LINE MUNI BND REV			2	1FE	1,090,643	100.3330	1,003,330	1,000,000	1,000,000		(12,099)			5.000	3.518	MN	8,333	50,000	03/25/2014	11/01/2021
603798-CQ-0	MINNEAPOLIS ST PAUL HSGFIN BRD MUNI BND REV			2	1FE	220,000	102.5730	225,661	220,000	220,000					4.100	4.100	JD	752	9,020	01/01/2013	12/01/2029
60416Q-EK-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV				1FE	435,000	103.3670	449,646	435,000	435,000					3.250	3.250	JJ	7,069	14,138	08/26/2011	07/01/2021
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV			2	1FE	2,620,108	101.3240	2,668,256	2,633,390	2,621,105		391			2.600	2.637	MON	5,706	68,468	05/19/2017	09/01/2042
60416S-AZ-3	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1FE	484,500	102.8070	488,333	475,000	477,206		(1,051)			3.450	3.208	JJ	8,194	16,388	04/09/2012	01/01/2024
60416S-HX-1	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1FE	9,998,456	105.5790	9,686,873	9,175,000	9,591,672		(85,451)			4.000	2.916	JJ	183,500	367,000	12/09/2014	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1FE	2,482,137	103.6770	2,384,571	2,300,000	2,403,323		(18,868)			4.000	3.025	JJ	46,000	92,000	07/31/2015	01/01/2041
60416S-MZ-0	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1FE	6,537,994	104.2990	6,482,183	6,215,000	6,411,378		(32,510)			3.500	2.875	JJ	108,763	217,525	11/30/2015	01/01/2046
60416S-UC-2	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1FE	4,752,244	107.5290	4,699,017	4,370,000	4,662,967		(37,187)			4.000	2.934	JJ	87,400	174,800	06/21/2017	07/01/2047
60534T-X7-5	MISSISSIPPI DEV BK MUNI BND REV				1FE	2,956,350	111.0850	2,777,125	2,500,000	2,710,110		(61,583)			5.000	2.301	AO	31,250	125,000	10/30/2015	04/01/2023
60534T-X8-3	MISSISSIPPI DEV BK MUNI BND REV				1FE	3,569,490	114.1300	3,423,900	3,000,000	3,303,033		(66,817)			5.000	2.481	AO	37,500	150,000	10/30/2015	04/01/2024
605350-LZ-1	MISSISSIPPI HOME CORP SINGLE F MUNITAX BND REV			2	1FE	3,750,434	99.4440	3,729,582	3,750,434	3,750,434					3.050	3.050	MON	9,532	114,388	06/24/2015	12/01/2034
60637B-BZ-2	MISSOURI ST HSG DEV COMMISSION MUNI BND REV			2	1FE	50,000	102.5760	51,288	50,000	50,000					3.250	3.250	MN	271	1,625	01/01/2013	11/01/2021
60637B-CB-4	MISSOURI ST HSG DEV COMMISSION MUNI BND REV			2	1FE	140,000	102.6740	143,744	140,000	140,000					3.400	3.400	MN	793	4,760	01/01/2013	11/01/2022
60637B-DV-9	MISSOURI ST HSG DEV COMMISSION MUNI BND REV			2	1FE	2,106,232	103.3810	1,979,746	1,915,000	2,005,510		(19,370)			4.000	2.833	MN	12,767	76,600	05/30/2014	11/01/2041
60637B-GC-8	MISSOURI ST HSG DEV COMMISSION MUNI BND REV			2	1FE	2,852,261	103.2050	2,714,292	2,630,000	2,750,742		(23,070)			3.750	2.730	MN	16,438	98,625	04/24/2015	05/01/2038
60637B-PZ-7	MISSOURI ST HSG DEV COMMN MUNI BND REV			2	1FE	4,429,329	106.5870	4,407,372	4,135,000	4,372,060		(28,359)			4.000	3.119	MN	27,567	165,400	12/01/2017	05/01/2047
610530-FE-2	MONROE CNTY GA DEV AUTH MUNI BND REV				2FE	4,448,113	100.2210	4,424,757	4,415,000	4,416,286		(5,087)			2.400	2.282	AO	26,490	105,960	04/30/2013	01/01/2039
61212R-7D-2	MONTANA ST BRD HSG MUNI BND REV			2	1FE	3,099,984	102.7980	2,981,142	2,900,000	3,000,514		(21,175)			3.500	2.663	JD	8,458	101,500	12/12/2014	06/01/2040

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61212W-BB-0	MONTANA ST BRD HSG MUNI BND REV			2	1FE	1,804,865	103.0600	1,772,632	1,720,000	1,770,780		(8,538)			3.500	2.907	JD	5,017	60,200	09/14/2015	12/01/2042
61360R-AM-8	MONTGOMERY CNTY PA INDL DEV AU MUNI BND REV				2FE	5,000,000	100.2790	5,013,950	5,000,000	5,000,000					2.550	2.550	JD	10,625	127,500	05/13/2015	06/01/2029
61360R-AR-7	MONTGOMERY CNTY PA INDL DEV AU MUNI BND REV				2FE	5,000,000	99.8820	4,994,100	5,000,000	4,999,937		5			2.500	2.500	AO	31,250	125,000	05/13/2015	10/01/2030
62476R-AB-1	MTA HUDSON RAIL YDS MUNI BND REV			2	1FE	23,060,033	105.4110	21,751,560	20,635,000	21,559,934		(476,882)			5.000	2.532	MN	131,835	1,031,750	11/15/2016	11/15/2051
63967R-AV-1	NEBRASKA ST INVEST FIN AUTH MUNI BND REV			2	1FE	309,750	103.3120	309,936	300,000	301,909		(1,095)			3.850	3.454	MS	3,850	11,550	12/08/2011	09/01/2024
63967R-AW-9	NEBRASKA ST INVEST FIN AUTH MUNI BND REV			2	1FE	583,631	102.9840	581,860	565,000	569,067		(2,323)			4.200	3.750	MS	7,910	23,730	01/01/2013	03/01/2028
63968A-YD-1	NEBRASKA PUB PWR DIST REV MUNI BND REV				1FE	4,409,993	107.6690	3,983,753	3,700,000	3,911,284		(102,423)			5.000	2.071	JJ	92,500	185,000	11/05/2014	01/01/2022
63968A-YT-6	NEBRASKA PUB PWR DIST REV MUNI BND REV			2	1FE	6,156,488	107.8050	5,605,860	5,200,000	5,485,398		(138,123)			5.000	2.181	JJ	130,000	260,000	11/05/2014	07/01/2022
63968M-LT-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1FE	2,663,586	103.5680	2,604,735	2,515,000	2,597,205		(16,296)			3.500	2.749	MS	29,342	88,025	08/27/2015	03/01/2045
63968M-LU-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1FE	4,337,342	105.3680	4,314,820	4,095,000	4,229,072		(26,580)			3.500	2.748	MS	47,775	143,325	08/27/2015	09/01/2045
63968M-MX-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1FE	4,411,962	105.4470	4,360,233	4,135,000	4,316,915		(26,751)			3.500	2.720	MS	48,242	144,725	03/17/2016	09/01/2046
63968M-NY-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1FE	4,841,756	108.3470	4,886,450	4,510,000	4,756,020		(28,513)			3.500	2.707	MS	52,617	157,850	10/26/2016	09/01/2046
63968M-QC-6	NEBRASKA INVT FIN AUTH MUNI BND REV			2	1FE	6,516,848	105.5700	6,429,213	6,090,000	6,438,581		(35,162)			3.500	2.753	MS	69,866	213,150	08/23/2017	03/01/2040
641279-JX-3	NEVADA ST HSG DIV SF MT REV MUNI BND REV			2	1FE	446,125	102.7790	441,950	430,000	433,311		(1,799)			4.200	3.741	AO	4,515	18,060	11/23/2011	10/01/2022
64469D-VQ-1	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX BND REV			2	1FE	4,315,111	101.4100	4,203,445	4,145,000	4,223,889		(18,076)			4.000	3.486	JJ	82,900	165,800	07/11/2014	07/01/2035
64577B-8G-2	NEW JERSEY ECONOMIC DEVELOPMEN MUNITAX BND GO				2FE	10,004,200	99.0670	9,906,700	10,000,000	10,004,156		(44)			3.720	3.715	JD	43,400		12/05/2019	06/15/2030
64577B-LL-6	NEW JERSEY ECONOMIC DEVELOPMEN PRE-REFUNDED				1	5,410,257	102.6260	5,038,937	4,910,000	4,981,429		(104,830)			5.000	2.780	MS	81,833	245,500	09/21/2015	09/01/2020
64577B-LV-4	NEW JERSEY ECONOMIC DEVELOPMEN UNREFUNDED				2FE	2,005,431	102.2350	1,860,677	1,820,000	1,846,477		(38,858)			5.000	2.780	MS	30,333	91,000	09/21/2015	09/01/2020
64577X-AK-2	NEW JERSEY ECONOMIC DEVELOPMEN BND/MUNI PRE REFUNDED				1Z	4,687,253	104.5570	4,773,027	4,565,000	4,681,552		(5,701)			5.000	2.758	MS	76,083		12/10/2019	03/01/2021
64577X-AP-1	NEW JERSEY ECONOMIC DEVELOPMEN BND/MUNI UNREFUNDED				2FE	11,997,931	102.6780	11,997,931	11,685,000	11,983,338		(14,593)			5.000	2.758	MS	194,750		12/10/2019	03/01/2021
64579X-CJ-1	NEW JERSEY HEALTH CARE FACS MUNI BND REV				2FE	13,941,090	107.1450	12,278,817	11,460,000	12,235,678		(274,334)			5.000	2.400	MS	168,717	573,000	05/07/2013	09/15/2022
645913-AA-2	NEW JERSEY EDA KENWOOD USA COR MUNITAX BND REV			4	2FE	25,303,363	125.3690	25,318,270	20,195,000	24,958,871		(297,837)			7.425	3.722	FA	566,470	942,604	07/30/2019	02/15/2029
645918-U8-4	NEW JERSEY ECONOMIC DEV MUNI BND REV				2FE	10,851,766	106.6120	10,138,801	9,510,000	9,925,028		(183,044)			5.000	2.906	MS	158,500	475,500	08/06/2014	03/01/2022
64603R-SQ-1	NEW JERSEY SPORTS & EXPOSITION MUNITAX BND REV			4	2FE	4,848,285	105.5240	4,875,209	4,620,000	4,704,955		(23,978)			6.076	5.436	MS	93,570	280,711	01/01/2013	03/01/2023
646129-6Y-7	NEW JERSEY ST HSG & MTG FIN MUNI BND REV			2	1FE	416,236	100.7850	403,140	400,000	403,679		(2,000)			4.250	3.702	AO	4,250	17,000	01/01/2013	10/01/2032
646136-3N-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV			2	1FE	5,545,650	116.8490	5,842,450	5,000,000	5,456,846		(62,268)			5.000	3.411	JD	11,111	250,000	07/18/2018	06/15/2030
646136-T9-2	NEW JERSEY ST TRANSN TR FD MUNI BND REV	0			2FE	3,972,535	107.8180	3,773,630	3,500,000	3,665,298		(63,947)			5.000	2.991	JD	7,778	175,000	11/14/2014	06/15/2022
646136-T9-2	NEW JERSEY ST TRANSN TR FD MUNI BND REV				2FE	5,107,545	107.8180	4,851,810	4,500,000	4,712,526		(82,217)			5.000	2.991	JD	10,000	225,000	11/14/2014	06/15/2022
646139-5Q-4	NEW JERSEY TPK AUTH REV MUNI BND REV	SD			1FE	6,853,623	117.9580	6,723,606	5,700,000	6,310,895		(112,672)			5.000	2.694	JJ	142,500	285,000	11/25/2014	01/01/2025
646139-ZY-4	NEW JERSEY TPK AUTH REV CONV TAX EX 10/13			4	1FE	18,250,356	120.4980	20,623,233	17,115,000	17,684,838		(80,729)			5.250	4.609	JJ	449,269	898,538	01/01/2013	01/01/2026
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AG MUNI BND REV			2	1FE	9,448,622	110.0900	9,704,434	8,815,000	9,381,354		(44,600)			4.500	3.740	AO	99,169	396,675	06/15/2018	10/01/2048
646140-AG-8	NEW JERSEY ST TURNPIKE AUTHORI UNREFUNDED				1FE	3,297,549	100.0000	3,250,000	3,250,000	3,250,000					5.000	3.913	JJ	81,250	162,500	08/08/2017	01/01/2020
647200-3H-5	NEW MEXICO MTG FIN MUNI BND REV			2	1FE	4,158,258	102.5360	4,019,411	3,920,000	4,051,386		(23,503)			3.250	2.553	MS	42,467	127,400	02/20/2015	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH MUNITAX BND REV			2	1FE	4,038,423	103.4420	4,177,425	4,038,423	4,038,423					2.980	2.980	MON	10,029	120,345	05/03/2017	08/01/2038
647200-T5-3	NEW MEXICO MTG FIN MUNI BND REV			2	1FE	342,156	101.7120	320,393	315,000	322,140		(3,137)			4.250	3.159	MS	4,463	13,388	01/01/2013	03/01/2043
647200-X6-6	NEW MEXICO MTG FIN MUNI BND REV			2	1FE	12,610,101	103.6480	12,567,421	12,125,097	12,326,584		(50,006)			4.500	4.046	MON	45,469	545,629	08/08/2013	10/01/2043
64970H-DU-5	NEW YORK NY CITY HSG DEV CORP MUNI BND REV			2	1FE	3,500,000	100.3010	3,510,535	3,500,000	3,500,000					4.500	4.500	MS	46,375	157,500	01/01/2013	09/15/2025
64971W-5N-6	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV	SD			1FE	10,097,100	103.3310	10,333,100	10,000,000	10,066,921		(12,346)			3.000	2.855	FA	125,000	300,000	06/28/2017	02/01/2025
64971W-P5-3	NEW YORK CITY TRANSITIONAL FIN MUNITAX BND REV	SD			1FE	9,341,678	100.7510	9,974,349	9,900,000	9,508,388		78,127			2.250	3.184	FA	92,813	222,750	06/04/2018	08/01/2024
64971W-P5-3	NEW YORK CITY TRANSITIONAL FIN MUNITAX BND REV				1FE	3,368,666	100.7510	3,596,811	3,570,000	3,428,782		28,173			2.250	3.184	FA	33,469	80,325	06/04/2018	08/01/2024
64971W-SC-5	NEW YORK CITY TRANSITIONAL FIN UNREFUNDED PORTION			2	1FE	4,510,689	112.7780	4,511,120	4,000,000	4,225,828		(63,235)			5.000	3.200	MN	33,333	200,000	03/20/2015	05/01/2024
64971X-AX-6	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV	SD			1FE	5,729,015	103.2300	6,193,800	6,000,000	5,777,910		29,283			2.940	3.573	FA	73,500	176,400	04/26/2018	08/01/2026
64971X-AX-6	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV				1FE	1,876,253	103.2300	2,028,470	1,965,000	1,892,266		9,590			2.940	3.573	FA	24,071	57,771	04/26/2018	08/01/2026
64971X-EC-8	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1FE	7,018,620	107.6630	7,536,410	7,000,000	7,017,310		(1,310)			3.900	3.865	MN	45,500	273,000	01/17/2019	05/01/2031
64971X-EP-9	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1FE	9,998,900	108.5460	10,854,600	10,000,000	9,999,044		144			3.780	3.781	FA	157,500	368,550	01/17/2019	08/01/2030
64971X-GF-9	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1FE	15,078,926	107.8610	15,041,216	13,945,000	15,027,051		(51,875)			3.850	2.826	FA	223,701	268,441	07/10/2019	08/01/2030
64971X-JH-2	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1FE	11,170,000	104.0010	11,616,912	11,170,000	11,170,000					3.350	3.350	MN	62,366	206,847	03/27/2019	11/01/2030
649845-HB-3	NEW YORK ST ENERGY RESH & DEV MUNI BND REV				1FE	998,570	100.1840	1,001,840	1,000,000	998,749		147			2.375	2.393	AO	5,938	23,750	10/16/2018	12/01/2027
649883-2W-4	NEW YORK ST MTG AGY MUNI BND REV			2	1FE	5,164,599	107.5870	5,142,659	4,780,000	5,081,296		(39,771)			4.000	2.963	AO	47,800	191,200	10/11/2017	10/01/2037
649883-F2-6	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1FE	2,953,717	102.9420	2,872,082	2,790,000	2,871,543		(17,846)			3.500	2.766	AO	24,413	97,650	02/11/2015	10/01/2034
649883-R7-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1FE	11,088,471	104.5900	10,715,246	10,245,000	10,775,730		(93,659)			3.500	2.442	AO	89,644	358,575	07/14/2016	10/01/2044
649883-T6-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1FE	8,999,913	103.4680	8,882,728	8,585,000	8,867,684		(44,607)			3.500	2.875	AO	75,119	300,475	11/22/2016	10/01/2045
64988R-GY-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1FE	4,913,527	103.0520	4,786,765	4,645,000	4,795,771		(29,317)			3.500	2.766	AO	40,644	162,575	10/19/2015	10/01/2030
64988R-HS-4	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1FE	8,753,604	107.5120	8,729,974	8,120,000	8,587,562		(61,508)			4.000	3.050	AO	81,200	324,800	03/07/2017	04/01/2047
649902-ZP-1	NEW YORK ST DORM AUTH ST PERS MUNI BND REV				1FE	2,521,000	114.0870	2,852,175	2,500,000	2,510,720		(1,752)			5.292	5.197	MS	38,955	132,300	03/19/2013	03/15/2025

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649907-XT-4	NEW YORK STATE DORMITORY AUTHO MUNITAX BND REV				1FE	6,000,000	100.9570	6,057,420	6,000,000	6,000,000					2.946	2.946	JD	14,730	176,760	12/05/2013	12/01/2020
649907-XU-1	NEW YORK STATE DORMITORY AUTHO MUNITAX BND REV	0			1FE	5,000,000	102.6220	5,131,100	5,000,000	5,000,000					3.292	3.292	JD	13,717	164,600	12/05/2013	12/01/2021
649907-XU-1	NEW YORK STATE DORMITORY AUTHO MUNITAX BND REV				1FE	180,000	102.6220	184,720	180,000	180,000					3.292	3.292	JD	494	5,926	12/05/2013	12/01/2021
64990F-QV-9	NY ST DORM AUTH PERS REV MUNITAX BND REV				1FE	16,335,000	100.4250	16,404,424	16,335,000	16,335,000					2.727	2.727	FA			12/18/2019	02/15/2029
64990G-WU-2	NEW YORK STATE DORMITORY AUTH MUNITAX BND REV				1FE	10,000,000	99.2060	9,920,600	10,000,000	10,000,000					2.746	2.746	JJ	21,358		11/22/2019	07/01/2030
64990H-MN-7	NEW YORK STATE DORMITORY AUTHO MUNI BND REV			2	1FE	4,496,440	109.2620	4,370,480	4,000,000	4,152,038		(60,638)			5.000	3.320	MN	25,556	200,000	10/23/2013	05/15/2025
650035-5Y-0	NEW YORK ST URBAN DEV CORP MUNITAX BND REV			2	1FE	10,017,800	104.1470	10,414,700	10,000,000	10,014,268		(1,602)			3.320	3.299	MS	97,756	332,000	12/14/2017	03/15/2029
650035-8W-1	NEW YORK ST URBAN DEV CORP REV SENIOR MUNI BND REV			2	1FE	22,577,582	107.0490	22,501,700	21,020,000	22,502,117		(75,465)			3.900	2.975	MS	241,380	544,243	06/20/2019	03/15/2033
650035-D8-8	NEW YORK ST URBAN DEV CORP MUNI BND REV	SD			1FE	1,170,010	104.7320	1,047,320	1,000,000	1,031,388		(25,391)			5.000	2.343	MS	14,722	50,000	03/25/2014	03/15/2021
650035-K9-8	NEW YORK ST URBAN DEV CORP MUNITAX BND REV				1FE	3,630,108	100.1070	3,653,906	3,650,000	3,649,171		3,988			2.350	2.462	MS	25,256	85,775	12/05/2014	03/15/2020
650035-L2-2	NEW YORK ST URBAN DEV CORP MUNITAX BND REV	0		1	1FE	5,974,860	100.7890	6,047,340	6,000,000	5,994,785		4,204			2.600	2.674	MS	45,933	156,000	12/17/2014	03/15/2021
650035-W7-9	NEW YORK ST URBAN DEV CORP MUNI BND REV				1FE	6,115,500	116.0520	5,802,600	5,000,000	5,608,487		(137,472)			5.000	1.970	MS	73,611	250,000	03/09/2016	03/15/2024
658196-3M-0	NO CAROLINA EASTERN MUNI POW R MUNI BND REV			2	1FE	1,101,587	103.8950	1,038,950	1,000,000	1,014,307		(13,815)			5.000	3.531	JJ	25,000	50,000	01/01/2013	01/01/2023
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV			2	1FE	2,115,000	101.6690	2,150,299	2,115,000	2,115,000					4.000	4.000	JJ	42,300	84,600	01/01/2013	01/01/2030
658207-QX-6	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV			2	1FE	2,815,000	103.0860	2,901,871	2,815,000	2,815,000					2.870	2.870	JJ	40,395	80,791	04/29/2014	07/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY MUNI BND REV			2	1FE	4,225,208	105.3070	4,291,260	4,075,000	4,183,597		(16,331)			3.500	3.010	JJ	71,313	142,625	05/24/2018	07/01/2039
658207-TZ-8	NORTH CAROLINA HSG FIN AGY MUNI BND REV			2	1FE	5,230,246	107.2210	5,162,691	4,815,000	5,130,106		(39,958)			4.000	2.958	JJ	96,300	192,600	05/18/2017	07/01/2047
65829Q-AJ-3	NORTH CAROLINA ST LTD MUNI BND GO	0		2	1FE	10,313,943	106.4420	9,579,780	9,000,000	9,305,618		(159,699)			5.000	3.080	MN	75,000	450,000	03/19/2013	11/01/2022
65829Q-AJ-3	NORTH CAROLINA ST LTD MUNI BND GO	SD		2	1FE	343,798	106.4420	319,326	300,000	310,187		(5,323)			5.000	3.080	MN	2,500	15,000	03/19/2013	11/01/2022
65829Q-AJ-3	NORTH CAROLINA ST LTD MUNI BND GO			2	1FE	4,062,548	106.4420	3,773,369	3,545,000	3,665,380		(62,903)			5.000	3.080	MN	29,542	177,250	03/19/2013	11/01/2022
658909-GX-8	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV			2	1FE	2,736,859	103.5340	2,577,997	2,490,000	2,615,475		(25,814)			4.000	2.800	JJ	49,800	99,600	12/10/2014	01/01/2038
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV			2	1FE	1,950,246	103.6170	1,865,106	1,800,000	1,879,871		(16,369)			4.000	2.940	JJ	36,000	72,000	05/29/2015	01/01/2036
66285W-FS-0	NORTH TEX TWY AUTH REV MUNITAX BND REV			2	2FE	18,022,200	100.5830	15,087,450	15,000,000	15,073,162		(869,393)			8.910	2.970	FA	556,875	1,336,500	06/21/2016	02/01/2030
66285W-PB-6	NORTH TEX TWY AUTH REV MUNI BND REV				1FE	1,169,540	111.4350	1,114,350	1,000,000	1,073,591		(23,364)			5.000	2.441	JJ	25,000	50,000	09/14/2015	01/01/2023
66285W-PC-4	NORTH TEX TWY AUTH REV MUNI BND REV				1FE	1,411,056	114.7350	1,376,820	1,200,000	1,307,741		(25,227)			5.000	2.621	JJ	30,000	60,000	09/14/2015	01/01/2024
66285W-SC-1	NORTH TEX TWY AUTH REV MUNI BND REV				1FE	3,696,720	114.7560	3,442,680	3,000,000	3,378,739		(90,699)			5.000	1.720	JJ	75,000	150,000	05/05/2016	01/01/2024
66285W-VS-2	NORTH TEXAS TOLLWAY AUTHORITY MUNI BND REV			2	1FE	2,360,720	119.3160	2,386,320	2,000,000	2,272,092		(41,474)			5.000	2.541	JJ	50,000	100,000	10/13/2017	01/01/2030
66285W-XA-9	NORTH TEXAS TOLLWAY AUTHORITY MUNI BND REV			2	1FE	1,758,465	118.4000	1,776,000	1,500,000	1,695,155		(29,642)			5.000	2.641	JJ	37,500	75,000	10/13/2017	01/01/2030
66483P-AH-4	NORTHERN CALIF GAS AUTH NO 1			4	1FE	8,735,434	98.5210	9,359,495	9,500,000	9,136,499		46,734			2.126	3.825	JAJD	50,770	229,068	01/01/2013	07/01/2027
67756Q-TT-4	OHIO ST HSG FIN AGY RESIDENTIA MUNI BND REV			2	1FE	5,971,181	106.0210	5,889,467	5,555,000	5,861,360		(35,520)			3.500	2.699	MS	64,808	194,425	10/06/2016	09/01/2046
677581-FC-9	OHIO ST MAJ NEW STREET INFAST MUNI BND REV				1FE	4,670,720	103.6870	4,147,480	4,000,000	4,093,817		(95,850)			5.000	2.500	JD	8,889	200,000	07/22/2013	12/15/2020
67760H-CG-4	OHIO ST TPK COMMN MUNI BND REV			4	1FE	7,707,694	113.2190	7,925,330	7,000,000	7,280,713		(60,815)			5.500	4.425	FA	145,444	385,000	01/01/2013	02/15/2024
67886M-PN-3	OKLAHOMA HSG FIN AGY MUNI BND REV			2	1FE	865,995	103.0630	772,973	750,000	780,178		(13,277)			5.000	3.066	MS	12,500	37,500	11/07/2012	09/01/2043
679111-UL-6	OKLAHOMA ST TPK AUTH MUNI BND REV			2	1FE	2,342,760	103.9880	2,079,760	2,000,000	2,041,681		(40,509)			5.000	2.871	JJ	50,000	100,000	10/05/2011	01/01/2022
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV			2	1FE	3,289,316	101.7260	3,112,816	3,060,000	3,151,376		(24,355)			4.000	3.093	JJ	61,200	122,400	11/08/2013	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV			2	1FE	4,777,276	104.1000	4,700,115	4,515,000	4,663,831		(27,372)			3.500	2.789	JJ	79,013	158,025	08/05/2015	07/01/2036
686514-AE-0	ORLANDO & ORANGE CNTY EXPWY AU MUNI BND REV			2	1FE	4,000,000	105.4430	4,217,701	4,000,000	4,000,000					3.770	3.769	AO	37,700	151,080	01/30/2018	10/01/2028
686543-TQ-2	ORLANDO & ORANGE CNTY EXPY REV MUNI BND REV			2	1FE	6,352,164	109.4140	5,987,134	5,472,000	5,746,015		(104,219)			5.000	2.908	JJ	136,800	273,600	05/01/2014	07/01/2023
691021-KL-2	OWENSBORO KY ELEC L&P REV POWER			2	1FE	920,000	100.0000	920,000	920,000	920,000					6.340	6.340	JJ	29,164	58,328	01/01/2013	01/01/2020
708796-4B-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1FE	11,903,355	103.6500	11,432,595	11,030,000	11,610,584		(92,752)			3.500	2.511	AO	96,513	386,050	09/02/2016	10/01/2046
708796-4R-5	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1FE	4,585,021	105.5730	4,550,196	4,310,000	4,505,874		(27,901)			4.000	3.192	AO	43,100	172,400	01/11/2017	10/01/2046
708796-5R-4	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1FE	723,384	105.7790	735,164	695,000	718,498		(3,045)			4.000	3.434	AO	6,950	27,800	05/15/2018	04/01/2039
708796-T8-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1FE	1,141,702	102.5530	1,138,338	1,110,000	1,130,313		(3,914)			3.500	3.083	AO	9,713	38,850	12/28/2016	04/01/2040
708796-X5-1	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1FE	6,632,979	102.6000	6,458,670	6,295,000	6,496,212		(35,068)			3.500	2.840	AO	55,081	220,325	11/05/2015	04/01/2040
70917S-JW-4	PENNSYLVANIA HIGHER EDUCATION MUNI BND REV				1FE	8,606,808	108.7230	7,828,056	7,200,000	7,654,696		(177,877)			5.000	2.338	JD	16,000	360,000	05/06/2014	06/15/2022
70917S-JX-2	PENNSYLVANIA HIGHER EDUCATION MUNI BND REV	SD			1FE	6,960,623	111.9890	6,472,964	5,780,000	6,269,723		(134,274)			5.000	2.429	JD	12,844	289,000	07/23/2014	06/15/2023
709224-B8-1	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV	SD			1FE	2,377,413	123.8870	2,465,351	1,990,000	2,306,524		(35,332)			5.000	2.750	JD	8,292	99,500	12/05/2017	12/01/2027
709224-B8-1	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV				1FE	11,947	123.8870	12,389	10,000	11,591		(178)			5.000	2.750	JD	42	500	12/05/2017	12/01/2027
717817-TY-6	PHILADELPHIA PA MUNI BND REV				1FE	1,547,169	120.6600	1,568,580	1,300,000	1,493,023		(27,015)			5.000	2.510	JJ	32,500	65,000	12/15/2017	07/01/2026
717817-TZ-3	PHILADELPHIA PA MUNI BND REV				1FE	1,442,844	123.2870	1,479,444	1,200,000	1,395,986		(23,389)			5.000	2.590	JJ	30,000	60,000	12/15/2017	07/01/2027
71883M-GH-1	PHOENIX ARIZ CIVIC IMPT CORP MUNI BND REV	SD		2	1FE	5,454,610	101.9650	5,098,250	5,000,000	5,033,478		(65,260)			5.000	3.637	JJ	125,000	250,000	03/25/2014	07/01/2024
720175-VY-1	PIEDMONT MUN PWR AGY S C MUNI BND REV			2	1FE	13,512,712	100.2820	12,831,082	12,795,000	12,795,000		(95,410)			5.000	4.231	JJ	319,875	639,750	01/01/2013	01/01/2021
720175-WE-4	PIEDMONT MUN PWR AGY S C MUNI BND REV			2	1FE	6,168,902	103.6840	5,676,699	5,475,000	5,580,997		(102,867)			5.000	3.020	JJ	136,875	273,750	10/25/2013	01/01/2022
73358W-PN-8	PORT AUTHORITY OF NY & NJ MUNI BND REV				1FE	4,039,102	103.4810	3,616,661	3,495,000	3,571,734		(81,734)			5.000	2.560	JD	14,563	174,750	11/22/2013	12/01/2020
73358W-PP-3	PORT AUTHORITY OF NY & NJ MUNI BND REV	0			1FE	5,715,050	107.0510	5,352,550	5,000,000	5,186,748		(93,336)			5.000	2.980	JD	20,833	250,000	11/22/2013	12/01/2021
73358W-TL-8	PORT AUTHORITY OF NY & NJ MUNI BND REV	0			1FE	11,824,000	109.7610	10,976,100	10,000,000	10,646,157		(231,628)			5.000	2.480	MS	166,667	500,000	08/15/2014	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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73358W-XP-4	PORT AUTH N Y & N J SENIOR MUNITAX BND REV			2	1FE	35,239,803	109.3960	34,317,525	31,370,000	35,013,166		(226,637)			4.823	2.516	JD	126,081	756,488	08/16/2019	06/01/2045
73358W-XY-5	PORT AUTHORITY OF NY & NJ MUNI BND REV	.0			1FE	5,963,650	114.0720	5,703,600	5,000,000	5,479,435		(119,668)			5.000	2.340	AO	52,778	250,000	10/09/2015	10/15/2023
73358W-XZ-2	PORT AUTHORITY OF NY & NJ MUNI BND REV	.SD			1FE	8,993,925	117.5760	8,818,200	7,500,000	8,337,535		(162,643)			5.000	2.510	AO	79,167	375,000	10/09/2015	10/15/2024
735000-PP-0	PORT OAKLAND CALIF MUNI BND REV			2	1FE	1,362,049	105.1610	1,367,093	1,300,000	1,310,125		(7,225)			5.000	4.392	MN	10,833	65,000	08/05/2011	05/01/2022
735000-PQ-8	PORT OAKLAND CALIF MUNI BND REV			2	1FE	1,755,335	105.0920	1,786,564	1,700,000	1,709,087		(6,471)			5.000	4.582	MN	14,167	85,000	08/05/2011	05/01/2023
735000-QH-7	PORT OAKLAND CALIF MUNI BND REV				1FE	3,745,705	104.9020	3,409,315	3,250,000	3,353,486		(75,647)			5.000	2.552	MN	27,083	162,500	10/03/2014	05/01/2021
735000-RM-5	PORT OAKLAND CALIF MUNI BND REV	.SD			1FE	3,315,671	119.2560	3,249,726	2,725,000	3,153,223		(68,325)			5.000	2.120	MN	22,708	136,250	06/23/2017	11/01/2025
735000-RN-3	PORT OAKLAND CALIF MUNI BND REV				1FE	2,449,180	121.8770	2,437,540	2,000,000	2,340,868		(45,604)			5.000	2.290	MN	16,667	100,000	06/23/2017	11/01/2026
743820-AA-0	PROVIDENCE HEALTH AND SERVICES MUNITAX BND REV			2	1FE	14,771,969	98.0710	14,440,947	14,725,000	14,771,017		(952)			2.532	2.494	AO	93,209		10/09/2019	10/01/2029
74445M-AC-3	PUBLIC FINANCE AUTHORITY WISCO MUNI BND REV				1FE	7,443,675	100.0410	7,503,075	7,500,000	7,455,114		4,242			2.000	2.070	MN	25,000	150,000	04/04/2017	07/01/2029
745291-SY-1	PUERTO RICO PUB FIN GO MUNI BND	.SD			6FE	1,243,852	129.7030	1,297,030	1,000,000	1,139,352		(18,481)			6.000	3.601	FA	25,000	60,000	08/05/2014	08/01/2026
745291-SY-1	PUERTO RICO PUB FIN GO MUNI BND				6FE	32,029,195	129.7030	33,398,523	25,750,000	29,338,312		(475,896)			6.000	3.601	FA	643,750	1,545,000	08/05/2014	08/01/2026
752111-ME-1	RANCHO CALIF WTR DIST FING AUT ESCROWED - PRE REFUNDED			2	1	92,953	102.8360	87,411	85,000	86,630		(2,757)			6.337	2.964	FA	2,244	5,386	08/29/2017	08/01/2040
752111-MF-8	RANCHO CALIF WTR DIST FING AUT UNREFUNDED			2	1FE	10,842,678	102.3280	10,145,821	9,915,000	10,105,189		(321,595)			6.337	2.964	FA	261,797	628,314	08/29/2017	08/01/2040
75913T-GV-0	REGIONAL TRANSN DIST COLO MUNI BND REV	.SD		2	1FE	8,839,137	112.2690	8,526,831	7,595,000	8,115,299		(142,934)			5.000	2.880	JD	31,646	379,750	08/06/2014	06/01/2025
76221R-VR-1	RI HOUSING & MTG FINANC CORP MUNI BND REV			2	1FE	4,860,498	104.3900	4,801,940	4,600,000	4,761,642		(28,229)			3.500	2.776	AO	40,250	161,000	04/14/2016	04/01/2038
76221R-XQ-1	RI HOUSING & MTG FINANC CORP MUNI BND REV			2	1FE	4,158,145	104.6510	4,107,552	3,925,000	4,080,988		(24,720)			3.500	2.748	AO	34,344	137,375	09/14/2016	04/01/2039
764595-AA-2	RICHMOND CNTY GA DEV AUTH MUNI BND PRE	.@			1	10,738,210	97.0410	14,958,870	15,415,000	14,363,599		519,771			0.000	3.720	N/A			03/19/2013	12/01/2021
783186-UD-9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX BND GO				1FE	8,120,000	99.2610	8,059,993	8,120,000	8,120,000					2.449	2.449	MN	37,010		10/17/2019	05/01/2026
783186-UE-7	RUTGERS UNIVERSITY NEW JERSEY MUNITAX BND GO				1FE	2,000,000	99.4560	1,989,120	2,000,000	2,000,000					2.588	2.588	MN	9,633		10/17/2019	05/01/2027
785849-QG-8	SACRAMENTO CALIF CITY FING AUT MUNI BND REV	.@			2FE	13,235,415	91.4550	14,463,608	15,815,000	14,204,734		306,878			0.000	2.196	N/A			09/29/2016	12/01/2024
79467B-AV-7	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV				1FE	10,577,039	101.5530	11,094,665	10,925,000	10,661,668		47,389			2.980	3.510	JJ	162,783	325,565	03/09/2018	01/01/2025
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV			4	1FE	10,000,000	112.1980	11,219,800	10,000,000	10,000,000					4.637	4.637	JJ	231,850	194,496	01/17/2019	01/01/2040
795576-GZ-4	SALT LAKE CITY UTAH MUNI BND REV			2	1FE	1,696,245	125.1280	1,876,920	1,500,000	1,675,895		(17,360)			5.000	3.400	JJ	37,500	50,208	10/18/2018	07/01/2029
795576-HA-8	SALT LAKE CITY UTAH MUNI BND REV			2	1FE	2,809,550	124.3270	3,108,175	2,500,000	2,777,580		(27,261)			5.000	3.480	JJ	62,500	83,681	10/18/2018	07/01/2030
796253-Y4-8	SAN ANTONIO TEX ELEC & GAS MUNITAX BND REV			2	1FE	21,744,960	100.3720	19,271,424	19,200,000	19,256,908		(676,837)			6.308	2.703	FA	504,640	1,211,136	03/02/2016	02/01/2037
79730A-HR-2	SAN DIEGO CALIF PUB FACS FING MUNI BND REV			2	1FE	4,307,200	101.6030	4,064,120	4,000,000	4,013,838		(36,208)			5.250	4.301	MN	26,833	210,000	04/07/2010	05/15/2024
79739G-BD-7	SAN DIEGO CNTY CALIF REGL ARPT MUNITAX BND REV			2	1FE	10,136,989	102.1380	9,034,106	8,845,000	9,003,069		(309,165)			6.628	3.000	JJ	293,123	586,247	03/01/2016	07/01/2040
79765R-TE-9	SAN FRANCISCO CALIF CITY & CNT MUNI BND REV	.0			1FE	13,593,498	111.3190	14,621,751	13,135,000	13,318,714		(43,789)			5.050	4.642	MN	110,553	663,318	01/01/2013	11/01/2023
79765R-TE-9	SAN FRANCISCO CALIF CITY & CNT MUNI BND REV				1FE	31,047	111.3190	33,396	30,000	30,420		(100)			5.050	4.642	MN	253	1,515	01/01/2013	11/01/2023
798111-AZ-3	SAN JOAQUIN HILLS CALIF TRANS MUNI BND REV	.@			1	2,775,797	95.7390	4,145,499	4,330,000	3,683,576		145,924			0.000	4.083	N/A			01/01/2013	01/01/2024
798170-AG-1	SAN JOSE CALIF REDEEV AGY SUCC MUNITAX BND REV	.0			1FE	5,000,000	103.4730	5,173,650	5,000,000	5,000,000					2.958	2.958	FA	61,625	147,900	12/08/2017	08/01/2024
798170-AG-1	SAN JOSE CALIF REDEEV AGY SUCC MUNITAX BND REV	.SD			1FE	5,000,000	103.4730	5,173,650	5,000,000	5,000,000					2.958	2.958	FA	61,625	147,900	12/08/2017	08/01/2024
798170-AH-9	SAN JOSE CALIF REDEEV AGY SUCC MUNITAX BND REV	.SD			1FE	10,750,000	104.0930	11,189,998	10,750,000	10,750,000					3.076	3.076	FA	137,779	330,670	12/08/2017	08/01/2025
798170-AN-6	SAN JOSE CALIF REDEEV AGY SUCC MUNITAX BND REV			2	1FE	7,174,875	103.0100	7,725,750	7,500,000	7,189,214		14,339			3.375	3.746	FA	105,469	126,563	02/01/2019	08/01/2034
816705-HB-6	SEMINOLE CNTY FLA MUNITAX BND REV			2	1FE	8,196,790	103.5370	7,247,590	7,000,000	7,172,358		(224,015)			6.443	3.092	AO	112,753	451,010	02/23/2015	10/01/2040
837147-6A-0	SOUTH CAROLINA ST PUB SVC AUTH MUNI BND REV			4	1FE	430,000	114.4170	491,993	430,000	430,000					6.224	6.224	JJ	13,382	26,763	01/01/2013	01/01/2029
837151-NM-7	SOUTH CAROLINA STATE PUBLIC SV MUNI BND REV	.SD			1FE	19,987,975	106.6990	18,672,325	17,500,000	18,406,664		(458,107)			5.000	2.223	JD	72,917	875,000	12/06/2016	12/01/2021
837151-RW-1	SOUTH CAROLINA STATE PUBLIC SV MUNITAX BND REV				1FE	8,120,000	100.0550	8,124,466	8,120,000	8,120,000					2.388	2.388	JD	16,159	193,906	07/01/2016	12/01/2023
837152-RN-9	SOUTH CAROLINA TRANS INFRASTRU MUNI BND REV	.SD		2	1FE	565,705	106.8080	534,040	500,000	516,642		(9,129)			5.000	3.032	AO	6,250	25,000	03/25/2014	10/01/2023
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH MUNITAX BND REV			2	1FE	2,847,141	101.3470	2,781,975	2,745,000	2,814,294		(10,709)			3.500	3.025	MN	16,013	96,075	10/14/2016	11/01/2041
842039-CY-3	SOUTHEASTERN PA TRANSN AUTH PA PRE REFUNDED			2	1	3,175,885	100.6840	3,096,033	3,075,000	3,082,329		(43,734)			5.000	3.525	MS	50,396	153,750	10/26/2017	03/01/2025
842039-DH-9	SOUTHEASTERN PA TRANSN AUTH PA UN REFUNDED			2	1FE	955,348	100.6830	931,318	925,000	927,205		(13,156)			5.000	3.525	MS	15,160	46,250	10/26/2017	03/01/2025
842440-VM-8	SOUTHERN CALIF HOME FIN AUTH S			2	1FE	52,650	102.1170	51,059	50,000	50,000					5.800	5.173	MON	242	2,900	08/10/2007	12/01/2049
85232S-AB-5	ST CHARLES PARISH LA MUNI BND REV				2FE	14,308,484	104.5530	14,731,518	14,090,000	14,208,325		(46,136)			4.000	3.633	JD	46,967	563,600	06/13/2013	12/01/2040
85732G-WD-8	STATE PUB SCH BLDG AUTH PA MUNITAX BND REV				1FE	4,500,000	99.6460	4,484,070	4,500,000	4,500,000					2.854	2.854	AO	14,627		10/18/2019	04/01/2026
85732G-WE-6	STATE PUB SCH BLDG AUTH PA MUNITAX BND REV				1FE	3,000,000	99.8740	2,996,220	3,000,000	3,000,000					2.966	2.966	AO	10,134		10/18/2019	04/01/2027
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA MUNI BND REV			4	1FE	7,498,197	115.3960	9,693,264	8,400,000	7,859,894		53,611			5.000	6.057	MS	123,667	420,000	01/01/2013	09/15/2027
88045R-WB-4	TENNESSEE HSG DEV AGY MUNI BND REV				1FE	30,000	100.0000	30,000	30,000	30,000					4.050	4.050	JJ	608	1,215	01/01/2013	01/01/2020
88045R-WZ-1	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	955,000	101.9840	973,947	955,000	955,000					4.000	4.000	JJ	19,100	38,200	11/14/2011	07/01/2026
88045R-ZG-0	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	775,444	101.3910	714,807	705,000	721,969		(8,143)			4.000	2.755	JJ	14,100	28,200	10/17/2012	07/01/2038
880461-BE-7	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	2,130,000	101.5550	2,163,122	2,130,000	2,130,000					4.000	4.000	JJ	42,600	85,200	03/03/2014	07/01/2043
880461-DL-9	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	1,332,874	104.7770	1,278,279	1,220,000	1,270,871		(11,832)			4.000	2.889	JJ	24,400	48,800	04/24/2014	07/01/2039
880461-DN-5	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	3,066,007	104.9730	2,923,498	2,785,000	2,925,849		(28,981)			4.000	2.796	JJ	55,700	111,400	10/17/2014	07/01/2045
880461-ES-3	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	2,298,747	103.4080	2,145,716	2,075,000	2,186,945		(23,083)			4.000	2.718	JJ	41,500	83,000	10/17/2014	01/01/2045
880461-GG-7	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	2,849,818	103.5910	2,755,521	2,660,000	2,778,789		(17,705)			4.000	3.177	JJ	53,200	106,400	09/24/2015	01/01/2046

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880461-NL-8	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	3,393,401	107.3620	3,381,903	3,150,000	3,327,850		(24,400)			4.000	3.036	JJ	63,000	126,000	02/23/2017	07/01/2042
880461-SC-3	TENNESSEE HSG DEV AGY MUNI BND REV			2	1FE	3,890,048	106.9430	3,807,171	3,560,000	3,822,914		(33,514)			4.000	2.830	JJ	71,200	142,400	11/09/2017	07/01/2048
880557-3D-3	TENNESSEE STATE SCHOOL BD AUTH TAX CREDIT 5.86% MUNI BND REV				1FE	4,000,000	122.0490	4,881,960	4,000,000	4,000,000					7.375	7.375	MJSD	13,111	295,000	01/01/2013	09/15/2026
88256C-EX-3	TEXAS MUN GAS ACQ MUNI BND REV			4	1FE	24,690,145	116.0300	25,590,417	22,055,000	23,775,398		(207,766)			6.250	4.895	JD	61,264	1,378,438	02/13/2017	12/15/2026
88256H-AJ-7	TEXAS MUNICIPAL GAS ACQ & SPLY MUNI BND REV				2FE	9,805,680	109.2370	9,831,330	9,000,000	9,299,209		(93,943)			5.000	3.800	JD	20,000	450,000	01/31/2014	12/15/2022
88271H-EM-7	TEXAS ST AFFORD HSG CORP MUNI BND REV			2	1FE	445,000	103.1230	458,897	445,000	445,000					4.000	4.000	MS	5,933	17,800	12/02/2011	03/01/2026
88271H-EP-0	TEXAS ST AFFORD HSG CORP MUNI BND REV			2	1FE	251,732	100.8140	236,913	235,000	238,292		(1,885)			4.450	3.576	MS	3,486	10,458	12/02/2011	09/01/2028
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFA MUNITAX BND REV			2	1FE	5,128,943	98.6800	5,061,241	5,128,943	5,128,943					2.750	2.750	MON	11,754	140,654	06/08/2017	09/01/2038
88283L-HT-6	TEXAS TRANSPORTATION COMMISSIO MUNITAX BND REV			4	1FE	22,762,800	112.0730	22,414,600	20,000,000	22,010,704		(285,935)			5.028	3.238	AO	251,400	1,005,600	04/12/2017	04/01/2026
89546R-PC-2	TRI-CNTY MET TRANSN DIST ORE MUNI BND REV				1FE	2,561,160	119.9910	2,519,811	2,100,000	2,435,549		(54,468)			5.000	2.040	AO	26,250	105,000	07/21/2017	10/01/2025
91412G-U9-4	UNIVERSITY OF CALIFORNIA MUNITAX BND REV			2	1FE	5,000,000	103.6760	5,183,800	5,000,000	5,000,000					3.063	3.063	JJ	76,575	153,150	05/05/2017	07/01/2025
91412H-FG-3	UNIVERSITY OF CALIFORNIA MUNITAX BND REV	SD			1FE	15,010,600	106.5350	15,980,250	15,000,000	15,009,896		(704)			3.349	3.344	JJ	251,175	142,333	03/19/2019	07/01/2029
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ MUNI BND REV			2	1FE	245,000	100.3660	245,897	245,000	245,000					6.423	6.423	MN	2,623	15,736	01/01/2013	05/01/2029
914692-TH-1	UNIVERSITY NEW MEX REV MUNI BND REV			4	1FE	816,330	104.3600	746,174	715,000	734,500		(13,127)			6.000	4.000	JD	3,575	42,900	01/01/2013	06/01/2021
917436-8L-4	UTAH HSG CORP (UTAH ST HSG F) MUNITAX BND REV			2	1FE	5,176,200	103.6310	5,181,550	5,000,000	5,172,793		(3,407)			3.875	3.492	JJ	47,899		09/13/2019	01/01/2050
91802R-BZ-1	UTILITY DEBT SECURITIZATION AU MUNI BND REV			2	1FE	12,366,000	116.4180	11,641,800	10,000,000	11,331,750		(284,030)			5.000	1.871	JD	22,222	500,000	03/02/2016	06/15/2026
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL MUNI BND REV				1FE	34,426,000	103.5440	31,063,200	30,000,000	30,665,306		(647,466)			5.000	2.737	JJ	750,000	1,500,000	10/24/2013	01/01/2021
924190-GT-2	VERMONT HSG FIN AGY MUNI BND REV			2	1FE	1,597,160	104.9400	1,547,865	1,475,000	1,529,825		(13,316)			4.000	2.967	MN	9,833	59,000	07/11/2014	11/01/2044
92778V-AM-0	VIRGINIA COLLEGE BLDG AUTH VA MUNI BND REV				1FE	3,739,879	108.0560	3,355,139	3,105,000	3,307,849		(94,738)			5.000	1.791	FA	64,688	155,250	03/27/2015	02/01/2022
927793-VZ-9	VIRGINIA COMWLTH TRANSN BRD TR MUNI BND REV	0			1FE	9,314,080	109.2400	8,739,200	8,000,000	8,386,088		(155,114)			5.000	2.880	MN	51,111	400,000	07/10/2013	05/15/2022
927793-VZ-9	VIRGINIA COMWLTH TRANSN BRD TR MUNI BND REV				1FE	791,697	109.2400	742,832	680,000	712,817		(13,185)			5.000	2.880	MN	4,344	34,000	07/10/2013	05/15/2022
92812U-YL-6	VIRGINIA ST HSG DEV AUTH MUNITAX BND REV			2	1FE	1,223,725	105.1160	1,194,499	1,136,363	1,136,363					6.000	(99.149)	MON	1,136	68,182	04/25/2014	06/25/2038
92817S-PA-0	VIRGINIA ST PUB SCH AUTH MUNI REV TAX CREDIT 6.05%	0			1FE	4,052,565	114.4900	5,094,805	4,450,000	4,225,176		25,438			6.050	7.062	MJSD	11,966	269,225	03/19/2013	09/15/2026
92817S-PA-0	VIRGINIA ST PUB SCH AUTH MUNI REV TAX CREDIT 6.05%	SD			1FE	14,161,211	114.4900	17,803,195	15,550,000	14,764,378		88,891			6.050	7.062	MJSD	41,812	940,775	03/19/2013	09/15/2026
92817S-PA-0	VIRGINIA ST PUB SCH AUTH MUNI REV TAX CREDIT 6.05%				1FE		114.4900								6.050	7.062	MJSD			03/19/2013	09/15/2026
92817S-TZ-1	VIRGINIA ST PUB SCH AUTH MUNI BND REV	SD			1FE	15,864,878	118.3350	17,750,250	15,000,000	15,506,668		(56,866)			5.310	4.758	JD	35,400	796,500	03/19/2013	06/15/2027
92817S-XW-3	VIRGINIA ST PUB SCH AUTH MUNITAX BND REV	SD			1FE	17,288,706	113.2590	18,008,181	15,900,000	17,219,853		(68,853)			4.250	3.339	JD	30,033	675,750	04/16/2019	12/15/2030
930445-AQ-4	WAGNER COLLEGE N.Y. MUNITAX BND PRE			4	1FE	3,646,270	110.1100	3,303,300	3,000,000	3,247,419		(64,111)			6.916	4.350	JJ	103,740	207,480	01/01/2013	07/01/2023
938823-AT-8	WASHINGTON FED HWY GRNT ANTIC MUNI BND REV	SD		2	1FE	928,186	110.0880	897,217	815,000	865,631		(18,150)			5.000	2.572	MS	13,583	40,750	08/09/2018	09/01/2023
938823-AT-8	WASHINGTON FED HWY GRNT ANTIC MUNI BND REV			2	1FE	5,170,510	110.0880	4,997,995	4,540,000	4,822,041		(101,107)			5.000	2.572	MS	75,667	227,000	08/09/2018	09/01/2023
938823-BD-2	WASHINGTON FED HWY GRNT ANTIC MUNI BND REV	SD			1FE	6,800,365	113.3580	6,659,783	5,875,000	6,255,871		(96,625)			5.000	3.115	MS	97,917	293,750	01/29/2014	09/01/2023
93978T-TC-3	WASHINGTON STATE MUNI BND REV			2	1FE	5,278,974	103.0990	5,160,105	5,005,000	5,170,478		(27,886)			3.500	2.837	JD	14,598	175,175	11/17/2015	06/01/2038
93978T-TX-7	WASHINGTON STATE MUNI BND REV			2	1FE	2,224,450	102.4630	2,141,477	2,090,000	2,177,630		(13,473)			3.500	2.728	JD	6,096	73,150	04/21/2016	12/01/2038
93978T-VD-8	WASHINGTON STATE MUNI BND REV			2	1FE	1,871,864	105.9190	1,874,766	1,770,000	1,841,686		(10,063)			3.500	2.806	JD	5,163	61,950	10/20/2016	12/01/2046
956704-XH-8	WEST VIRGINIA UNIV MUNI BND REV	0		2	1FE	2,462,350	106.3950	2,340,690	2,200,000	2,252,874		(28,794)			5.000	3.570	AO	27,500	110,000	09/22/2011	10/01/2025
96634R-AN-2	WHITING INDIANA MUNI BND REV				1FE	3,792,320	103.7150	3,318,880	3,200,000	3,292,794		(90,696)			5.250	2.300	JJ	84,000	168,000	03/04/2014	01/01/2021
96634R-AR-3	WHITING INDIANA MUNI BND REV				1FE	5,807,150	109.5930	5,479,650	5,000,000	5,750,094		(16,205)			5.000	4.057	MN	41,667	250,000	04/06/2016	11/01/2045
96634R-AS-1	WHITING INDIANA MUNI BND REV				1FE	5,296,815	110.3790	4,967,055	4,500,000	5,241,459		(15,878)			5.000	3.981	MS	75,000	225,000	05/04/2016	03/01/2046
976890-BZ-8	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1FE	8,124,436	105.1050	7,998,491	7,610,000	7,909,672		(52,598)			4.000	3.168	MS	101,467	304,400	09/04/2015	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1FE	6,442,690	104.4130	6,379,634	6,110,000	6,321,946		(34,025)			3.500	2.833	MS	71,283	213,850	03/29/2016	03/01/2046
97689Q-EJ-1	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1FE	5,377,273	104.6270	5,252,275	5,020,000	5,276,561		(32,027)			3.500	2.710	MS	58,567	175,700	09/21/2016	09/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1FE	3,745,069	103.6230	3,647,530	3,520,000	3,681,801		(20,133)			3.500	2.788	MS	41,067	123,200	09/21/2016	09/01/2046
98267R-AA-0	WYANDOTTE CNTY KN UNION PAC			4	1FE	2,571,749	107.5360	2,765,557	2,571,749	2,571,749					7.216	7.216	AO	46,394	185,577	01/01/2013	10/01/2022
983220-KK-2	WYOMING COMMUNITY DEV AUTH MUNI BND REV			2	1FE	6,181,125	103.7340	5,907,651	5,695,000	5,969,586		(51,193)			4.000	2.940	JD	18,983	227,800	08/10/2015	06/01/2045
983220-PM-3	WYOMING CMNTY DEV AUTH MUNI BND REV			2	1FE	3,988,949	106.3200	3,896,628	3,665,000	3,924,718		(30,930)			4.000	2.930	JD	11,809	146,600	11/08/2017	12/01/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,646,292,670	XXX	2,629,887,099	2,458,062,041	2,551,468,488		(23,669,980)			XXX	XXX	XXX	28,192,546	96,561,041	XXX	XXX
30290M-AN-7	FREMF MORTGAGE TRUST SUB SUB CMBS 12-K19 144A			4	1FM	4,032,784	103.9070	4,078,343	3,925,000	3,999,958		(32,827)			4.023	2.104	MON	13,160	120,830	02/28/2019	05/25/2045
30291X-AE-2	FREMF MORTGAGE TRUST SUB SUB CMBS 14-K715 144A			4	1FM	12,628,006	101.3510	12,471,282	12,305,000	12,405,777		(116,375)			3.971	2.046	MON	40,721	496,031	01/26/2018	02/25/2046
302949-AQ-5	FREMF MORTGAGE TRUST AGENCY ABS			4	1FM	2,000,000	104.3380	2,086,750	2,000,000	2,000,000					3.874	3.853	MON	6,457	78,567	07/06/2017	01/25/2050
30295M-AS-1	FREMF MORTGAGE TRUST SUB SUB CMBS 16-K723 144A			4	1FM	2,361,375	103.6210	2,486,897	2,400,000	2,370,179		5,765			3.580	4.158	MON	7,159	87,128	07/06/2018	11/25/2023
30296A-AS-6	FREMF MORTGAGE TRUST SUB SUB CMBS 17-K61 144A			4	1FM	2,833,594	103.1310	3,093,915	3,000,000	2,875,024		14,597			3.683	4.979	MON	9,209	112,071	02/13/2017	12/25/2026
31281B-RW-2	FED HOME LN MTGE CORP GOLD POOL # N31401			4	1	564,744	106.7770	573,347	536,959	562,011		(14)			4.500	3.171	MON	2,014	24,163	01/01/2013	06/01/2037

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31288V-EG-0	FREDDIE MAC GOLD POOL# 845535			4	1	2,678	101.9870	2,659	2,607	2,624		(5)			4.701	4.042	MON	10	111	01/01/2013	10/01/2023
3128P7-QG-1	FREDDIE MAC GOLD POOL # C91355			4	1	2,521,229	106.2340	2,599,963	2,447,388	2,502,394		(1,737)			4.500	3.831	MON	9,178	110,132	01/01/2013	01/01/2031
3128P7-QL-0	FREDDIE MAC GOLD POOL # C91359			4	1	3,299,777	106.2340	3,409,553	3,209,469	3,276,671		(2,169)			4.500	3.879	MON	12,036	144,426	01/01/2013	02/01/2031
3128UN-FW-7	FREDDIE MAC GIANT POOL # H09181			4	1	383,110	106.2330	380,030	357,733	381,123		(46)			5.000	3.106	MON	1,491	17,887	11/01/2013	10/01/2038
312909-PE-8	FREDDIE MAC 1249-A XRESET FLT STP CMO FG9			4	1	346	100.1070	345	345	345					2.340	2.203	MON		10	01/01/2013	04/15/2022
312910-BE-1	FREDDIE MAC 1297 N Z PAC-111 CMO HTM			4	1	84,282	104.7810	89,773	85,677	85,306		40			7.500	7.766	MON	535	6,426	08/01/2000	05/15/2022
312914-2U-7	FREDDIE MAC 1483 ZB PAC11 CMO HTM			4	1	292,898	107.3030	317,010	295,434	294,292		52			8.000	8.194	MON	1,970	23,635	08/01/2000	03/15/2023
312914-HD-9	FREDDIE MAC 1456 Z A PAC-1 CMO HTM			4	1	210,651	106.2690	225,427	212,128	211,398		28			7.500	7.662	MON	1,326	15,910	08/01/2000	01/15/2023
3132HT-3B-0	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A			4	1	18,067,152	103.1350	18,763,777	18,193,429	18,070,477		1,532			3.000	3.138	MON	45,484	378,232	05/16/2019	03/15/2044
3132HT-3C-8	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A			4	1	13,661,260	105.3820	14,578,712	13,834,188	13,663,858		2,091			3.500	3.767	MON	40,350	484,197	10/25/2018	03/15/2044
3132JO-VK-0	FREDDIEMAC STRIP AGENCY CMO			4	1	7,579,578	103.1080	7,661,885	7,430,959	7,573,063		(6,515)			3.000	2.671	MON	18,577	92,887	07/18/2019	08/15/2049
31339B-RS-0	FREDDIE MAC 2335 ZK			4	1	610,282	113.9400	666,356	584,829	599,318		(1,000)			6.500	5.764	MON	3,168	38,014	01/01/2013	07/15/2031
31339D-HF-8	FREDDIE MAC 2422 ZK			4	1	1,696,277	113.4580	1,854,876	1,634,857	1,675,477		(1,937)			6.500	5.796	MON	8,855	106,266	01/01/2013	02/15/2032
31339N-F2-7	FREDDIE MAC 2413 MH			4	1	932,236	114.3600	1,018,672	890,760	918,426		(1,154)			6.500	5.606	MON	4,825	57,899	01/01/2013	02/15/2032
31339N-XA-9	FREDDIE MAC 2430 DB			4	1	193,811	112.0870	212,870	189,915	192,562		(117)			6.000	5.596	MON	950	11,395	01/01/2013	03/15/2032
31339W-CD-6	FREDDIE MAC 2423 MT			4	1	1,010,445	115.9010	1,148,072	990,563	1,002,113		(594)			7.000	6.686	MON	5,778	69,339	01/01/2013	03/15/2032
3133T0-R7-1	FREDDIE MAC 1573 P Z PAC11 CMO HTM			4	1	148,072	106.8590	162,209	151,798	150,878		101			7.000	7.334	MON	885	10,626	08/01/2000	09/15/2023
3133T3-Q8-4	FREDDIE MAC FHR 1677 Z CMO HTM			4	1	369,911	107.4000	396,852	369,509	368,626		(43)			7.500	7.574	MON	2,309	27,713	08/01/2000	07/15/2023
3133T5-5A-7	FREDDIE MAC FHG 40 K			4	1	337,750	107.2110	343,890	320,758	326,697		(1,097)			6.500	5.327	MON	1,737	20,850	01/01/2013	08/17/2024
3133T5-BP-7	FREDDIE MAC FHR 1714K PAC CMO			4	1	365,589	107.5850	385,475	358,298	360,316		(473)			7.000	6.593	MON	2,090	25,081	01/01/2013	04/15/2024
3133T5-J2-0	FREDDIE MAC 1754 Z,SEQ			4	1	255,641	110.1920	276,759	251,161	251,559		(203)			8.500	8.369	MON	1,779	21,349	08/01/2000	09/15/2024
3133TG-E9-6	FREDDIE MAC FHR 2086 GB SEQ CMO			4	1	287,849	109.9280	331,058	301,158	294,447		360			6.000	6.860	MON	1,506	18,069	01/01/2013	09/15/2028
3133TH-0P-5	FREDDIE MAC FHR 2117 GJ SEQ CMO			4	1	27,361	109.4300	30,920	28,256	27,634		32			6.000	6.916	MON	141	1,695	01/01/2013	01/15/2029
3133TK-Q9-4	FREDDIE MAC FHR 2157 PG			4	1	1,707,699	110.3780	1,834,688	1,662,187	1,690,314		(1,892)			6.000	5.435	MON	8,311	99,731	01/01/2013	05/15/2029
3133TU-Q5-0	FREDDIE MAC FHR 2363 BA			4	1	883,918	114.0790	959,046	840,685	864,266		(1,103)			6.500	5.683	MON	4,554	54,645	01/01/2013	09/15/2031
31358P-FH-5	FANNIE MAE 1992-118 P Z CMO HTM			4	1	92,828	105.1660	98,125	93,305	92,837					7.500	7.620	MON	583	6,998	08/01/2000	07/25/2022
31358Q-4G-7	FANNIE MAE 1992-188 P Z PAC11 CMO HTM			4	1	105,349	106.2620	112,075	105,471	104,993		(13)			7.500	7.578	MON	659	7,910	08/01/2000	10/25/2022
31358R-D9-1	FANNIE MAE 1992-210 Z PAC11 CMO HTM			4	1	61,786	106.4840	65,837	61,828	61,553		(9)			7.500	7.573	MON	386	4,637	08/01/2000	12/25/2022
31358S-YQ-8	FANNIE MAE 2000-M2 Z			4	1	63,231	108.3760	63,410	58,509	62,032		(147)			7.750	6.995	MON	378	4,534	01/01/2013	06/17/2040
31359Q-LQ-5	FANNIE MAE 1997-63 ZA			4	1	293,844	107.4380	320,607	298,411	295,961		171			6.500	6.832	MON	1,616	19,397	01/01/2013	09/18/2027
31359R-D4-1	FANNIE MAE 1998-11 Z			4	1	390,203	108.8720	462,028	424,375	410,344		898			6.000	7.208	MON	2,122	25,463	04/23/2002	03/18/2028
31359R-PN-6	FANNIE MAE 1997-89 Z			4	1	908,335	109.4390	976,419	892,204	900,100		(883)			5.750	5.384	MON	4,275	51,302	01/01/2013	12/20/2027
31359S-P8-7	FANNIE MAE 2001-18 PB			4	1	1,036,696	113.4370	1,128,843	995,132	1,019,946		(1,346)			6.500	5.729	MON	5,390	64,684	01/01/2013	05/25/2031
31359T-HV-3	FANNIE MAE 1998-29 ZA			4	1	345,722	111.4460	380,667	341,572	342,676		(206)			7.000	6.819	MON	1,993	23,910	01/01/2013	04/20/2028
31359V-VE-0	FANNIE MAE 1999-14 MB			4	1	67,592	109.6640	76,614	69,862	68,844		43			6.500	6.970	MON	378	4,541	02/06/2001	04/25/2029
31359W-MS-7	FANNIE MAE 1999-39 QH			4	1	776,012	110.0370	831,539	755,688	766,798		(838)			6.000	5.459	MON	3,778	45,341	01/01/2013	08/25/2029
3136A0-UM-7	FANNIE MAE AGENCY CMO 11-78K			4	1	2,229,512	108.1670	2,320,943	2,145,696	2,221,162		(1,274)			4.000	3.152	MON	7,152	85,828	08/21/2013	08/25/2041
3136A7-6A-5	FANNIE MAE SENIOR AGENCY CMO 12-101B			4	1	13,034,549	101.9450	12,860,115	12,614,716	13,009,950		(1,762)			3.000	2.384	MON	31,537	378,441	08/22/2016	09/25/2042
3136A8-ZR-4	FANNIE MAE AGENCY CMO 12-103C			4	1	2,195,078	104.4170	2,294,902	2,197,826	2,194,601		(100)			3.500	3.504	MON	6,410	76,924	02/13/2014	10/25/2041
3136A9-GU-6	FANNIE MAE AGENCY CMO 12-111G			4	1	5,812,998	107.6530	6,035,293	5,606,267	5,793,455		2,715			4.000	3.196	MON	18,688	224,251	01/16/2014	04/25/2042
3136A9-WT-1	FANNIE MAE SENIOR AGENCY CMO 12-121A			4	1	4,508,436	99.3700	4,463,280	4,491,593	4,500,013		(3,553)			1.750	1.582	MON	6,550	78,603	08/17/2016	08/25/2039
3136A9-ZF-8	FANNIE MAE SENIOR AGENCY CMO 12-126			4	1	11,621,464	103.0890	12,228,844	11,862,419	11,626,443		2,795			3.000	3.424	MON	29,656	355,873	08/29/2018	10/25/2042
3136A9-ZZ-4	FANNIE MAE AGENCY CMO 12-126D			4	1	11,277,890	98.3760	10,853,505	11,032,647	11,199,289		(7,554)			2.000	1.541	MON	18,388	220,653	01/01/2013	07/25/2042
3136AB-FX-6	FANNIE MAE AGENCY CMO 12-146E			4	1	4,492,694	98.4670	4,337,105	4,404,645	4,462,874		(3,255)			2.000	1.591	MON	7,341	88,093	01/01/2013	09/25/2042
3136AC-3H-2	FANNIE MAE AGENCY CMO 13-14D			4	1	4,365,805	97.0840	4,217,405	4,344,085	4,358,784		(1,073)			1.500	1.364	MON	5,430	65,161	05/06/2013	03/25/2043
3136AD-EV-7	FANNIE MAE AGENCY CMO 13-36A			4	1	5,490,370	98.1200	5,405,405	5,508,952	5,493,704		929			1.750	1.816	MON	8,034	96,407	12/27/2016	05/25/2032
3136AD-TB-5	FANNIE MAE AGENCY CMO 13-35C			4	1	4,162,303	108.5770	4,288,817	3,950,028	4,110,184		(6,246)			4.000	2.955	MON	13,167	158,001	12/27/2016	04/25/2033
3136AE-J2-4	FANNIE MAE AGENCY CMO			4	1	3,834,979	95.8000	3,667,044	3,827,801	3,832,272		(568)			1.250	1.196	MON	3,987	47,847	04/26/2013	06/25/2043
3136AE-L9-6	FANNIE MAE AGENCY CMO			4	1	1,353,083	95.3940	1,297,239	1,359,882	1,354,693		127			1.000	1.087	MON	1,133	13,599	05/24/2013	06/25/2043
3136AE-N4-5	FANNIE MAE AGENCY CMO			4	1	2,309,678	95.5380	2,203,526	2,306,432	2,306,732		(576)			1.500	1.479	MON	2,883	34,597	12/27/2016	06/25/2043
3136AE-WD-5	FANNIE MAE AGENCY CMO 13-54C			4	1	4,451,406	94.8140	4,310,792	4,546,600	4,472,500		3,528			1.500	1.862	MON	5,683	68,199	06/25/2013	05/25/2043
3136AF-JW-5	FANNIE MAE AGENCY CMO 13-68B			4	1	2,408,486	98.7570	2,368,176	2,397,994	2,405,208		(588)			2.000	1.860	MON	3,997	47,960	07/23/2013	03/25/2042
3136AV-TJ-8	FANNIE MAE SENIOR AGENCY CMO 17-11F			4	1	2,777,643	101.1570	2,816,835	2,784,605	2,777,944		175			2.750	2.785	MON	6,381	76,577	10/13/2017	03/25/2047
3136AY-SP-9	FANNIE MAE SENIOR AGENCY CMO 17-85C			4	1	6,681,397	101.1230	6,766,981	6,691,853	6,681,190		(453)			2.750	2.755	MON	15,336	184,026	10/05/2017	11/25/2047
3136B1-KL-7	FANNIE MAE SENIOR SENIOR CMBS			4	1	27,121,263	101.7500	27,901,185	27,421,309	27,220,144		32,956			3.000	3.264	MON	68,553	822,639	06/01/2018	01/25/2048
3136B2-6Q-0	FANNIE MAE SENIOR AGENCY CMO 18-66B			4	1	7,512,504	103.2990	7,799,309	7,550,255	7,517,171		2,890			3.500	3.638	MON	22,022	264,259	09/07/2018	04/25/2048
3136B2-LX-8	FANNIE MAE SENIOR AGENCY CMO 18-50A			4	1	27,115,402	102.4850	27,603,851	26,934,436	27,105,312		(10,090)			3.000	2.787	MON	67,336	336,680	07/24/2019	07/25/2048

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136B3-4T-4	FANNIE MAE SENIOR AGENCY CMO 19-9C			4	1	19,934,634	102.3230	20,195,716	19,737,261	19,889,073		(45,561)			3.500	2.880	MON	57,567	402,969	05/09/2019	09/25/2048
3136B6-EQ-2	FANNIE MAE AGENCY CMO			4	1	27,775,272	100.4750	27,872,333	27,740,596	27,766,634		(8,638)			2.500	2.349	MON	57,793	173,379	09/11/2019	08/25/2049
3136B7-CH-2	FANNIE MAE AGENCY CMO			4	1	14,707,264	100.4620	14,786,779	14,718,763	14,707,551		287			2.500	2.478	MON	30,664	61,328	10/28/2019	11/25/2049
31371K-DC-2	FNMA POOL# 253999			4	1	6,171	110.4430	6,856	6,208	6,179		1			6.000	6.162	MON	31	373	01/01/2013	09/01/2021
31371N-CN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 256677			4	1	352,943	110.3300	374,536	339,470	346,870		(672)			6.000	4.989	MON	1,697	20,368	02/27/2009	04/01/2027
3137A1-5G-4	FREDDIE MAC AGENCY CMO			4	1	1,125,914	91.1710	1,010,217	1,108,045	1,122,272		(365)			1.507	1.221	MON	1,392	17,539	01/01/2013	10/15/2039
3137A2-PV-7	FREDDIE MAC AGENCY CMO 3760D			4	1	554,330	99.0630	558,919	564,204	560,840		914			1.500	1.942	MON	705	8,463	03/08/2011	09/15/2022
3137A4-JM-0	FREDDIE MAC AGENCY CMO 3777L			4	1	6,698,796	107.1250	6,887,652	6,429,559	6,643,322		(8,065)			4.000	3.270	MON	21,432	257,182	12/10/2013	12/15/2040
3137A5-6D-1	FREDDIE MAC AGENCY CMO 3784B			4	1	8,059,514	106.8950	8,003,915	7,487,610	8,059,604		2,641			4.000	2.231	MON	24,959	299,505	01/01/2013	01/15/2041
3137A7-E8-9	FREDDIE MAC AGENCY CMO 3804D			4	1	127,210	101.2050	125,241	123,750	124,855		(536)			3.000	2.124	MON	309	3,712	01/01/2013	07/15/2040
3137A8-NQ-7	FREDDIE MAC AGENCY CMO 3830B			4	1	80,343	100.1830	77,613	77,471	77,592		(641)			3.500	1.688	MON	226	2,711	12/27/2016	10/15/2039
3137A8-W3-8	FREDDIE MAC AGENCY CMO 3844C			4	1	384,870	104.8000	371,684	354,660	371,180		(2,313)			4.500	2.060	MON	1,330	15,960	01/01/2013	12/15/2040
3137A9-ZS-8	FREDDIE MAC CMO FHLMC_11-3838			4	1	5,383,178	106.8970	5,373,146	5,026,456	5,371,576		1,276			4.000	2.278	MON	16,755	201,058	01/01/2013	04/15/2041
3137AB-7E-5	FREDDIE MAC AGENCY CMO 3852B			4	1	65,422	101.0400	61,169	60,539	61,357		(520)			5.000	0.269	MON	252	3,027	01/01/2013	12/15/2021
3137AE-SW-6	FREDDIE MAC AGENCY CMO 3913D			4	1	235,036	101.8750	232,470	228,190	231,780		(978)			3.500	2.423	MON	666	7,987	01/24/2014	09/15/2040
3137AH-AB-4	FREDDIE MAC AGENCY CMO 3964A			4	1	6,613,423	104.7650	6,589,283	6,289,578	6,423,950		(51,251)			4.000	2.430	MON	20,965	251,583	01/01/2013	11/15/2034
3137AN-DQ-5	FREDDIE MAC AGENCY CMO 4015C			4	1	3,827,427	102.2160	3,753,871	3,672,494	3,749,334		(30,300)			3.500	1.930	MON	10,711	128,537	08/27/2014	07/15/2040
3137AP-3Y-4	FREDDIE MAC AGENCY CMO 4026E			4	1	2,612,168	102.5610	2,649,250	2,583,108	2,609,255		(271)			3.000	2.755	MON	6,458	77,493	07/20/2015	04/15/2042
3137AS-NZ-3	FREDDIE MAC AGENCY CMO 4088B			4	1	3,011,706	104.9920	3,004,313	2,861,478	2,970,186		8,582			3.500	2.418	MON	8,346	100,152	08/15/2012	02/15/2031
3137AX-J8-7	FREDDIE MAC SENIOR AGENCY CMO 4155B			4	1	7,785,698	97.6470	7,575,240	7,757,818	7,781,309		(770)			1.750	1.661	MON	11,313	135,762	08/16/2016	01/15/2033
3137F1-ZT-8	FREDDIE MAC SENIOR AGENCY CMO 4705D			4	1	10,501,612	101.2290	10,581,081	10,452,615	10,489,024		(7,142)			2.750	2.626	MON	23,954	287,447	08/23/2017	07/15/2047
3137F4-4M-1	FREDDIE MAC AGENCY CMO 4780			4	1	9,346,139	101.8420	9,434,293	9,263,635	9,315,293		(23,031)			3.500	2.859	MON	27,019	324,227	03/09/2018	09/15/2042
3137F5-7D-5	FREDDIE MAC AGENCY CMO 4788			4	1	9,269,022	101.7460	9,388,277	9,227,211	9,249,636		(14,813)			3.500	3.085	MON	26,913	322,953	04/05/2018	07/15/2042
3137F5-TF-6	FREDDIE MAC SENIOR AGENCY CMO 4797			4	1	20,989,923	103.3530	21,808,953	21,101,351	21,008,472		15,967			3.500	3.662	MON	61,546	738,547	09/19/2018	06/15/2048
3137F5-TR-0	FREDDIE MAC SENIOR AGENCY CMO 4797A			4	1	11,966,144	103.3430	12,399,157	11,998,013	11,970,014		3,124			3.500	3.568	MON	34,994	419,930	07/12/2018	06/15/2048
3137FH-JD-6	FREDDIE MAC SENIOR AGENCY CMO 4820B			4	1	9,709,602	103.0300	10,111,236	9,813,874	9,732,013		20,158			3.500	3.869	MON	28,624	343,486	10/05/2018	08/15/2048
3137GA-MB-0	FREDDIE MAC AGENCY CMO 3736A			4	1	2,574,461	102.2080	2,486,723	2,433,000	2,468,112		(26,701)			4.000	1.887	MON	8,110	97,320	01/01/2013	06/15/2027
3138L1-JN-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS			4	1	8,487,667	100.7420	8,550,625	8,487,667	8,487,667					2.090	2.071	MON	15,275	179,856	01/18/2013	11/01/2022
3138L7-S6-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS			4	1	12,919,486	101.8940	12,765,292	12,527,986	12,618,042		(58,457)			3.000	2.084	MON	32,364	381,060	10/30/2014	10/01/2021
3138W9-SY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS0534			4	1	2,493,192	106.6020	2,525,212	2,368,829	2,478,610		(928)			4.000	3.021	MON	7,896	94,753	02/05/2014	09/01/2038
3138X7-M4-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU7578			4	1	1,143,500	106.6020	1,158,186	1,086,461	1,138,714		692			4.000	2.658	MON	3,622	43,459	02/05/2014	10/01/2038
3138XG-NQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV4898			4	1	1,484,644	105.8340	1,492,884	1,410,588	1,476,900		(442)			4.000	2.937	MON	4,702	56,424	02/05/2014	12/01/2038
3138XH-XU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV6090			4	1	838,936	106.6020	849,709	797,089	834,572		(213)			4.000	2.942	MON	2,657	31,883	02/05/2014	01/01/2039
313921-LT-3	FANNIE MAE 2001-52 XZ			4	1	861,438	114.0740	964,138	845,186	857,360		(598)			6.500	6.044	MON	4,578	54,937	01/01/2013	10/25/2031
31392C-NH-3	FANNIE MAE 2002-21Z			4	1	502,117	113.7210	553,887	487,059	498,724		(508)			6.500	5.787	MON	2,638	31,659	01/01/2013	04/25/2032
31392M-FA-5	FREDDIE MAC 2446 KL			4	1	572,526	112.5080	640,346	569,158	571,490		(85)			6.000	5.880	MON	2,846	34,149	01/01/2013	05/15/2032
31392X-2H-0	FREDDIE MAC FHR ZD AGENCY CMO 2517			4	1	759,144	109.3250	783,814	716,957	749,482		(371)			5.500	4.088	MON	3,286	39,433	02/04/2010	10/15/2032
31393J-BX-5	FREDDIE MAC 2551 QK			4	1	876,920	111.0830	992,212	893,218	883,661		427			5.500	5.837	MON	4,094	49,127	01/01/2013	01/15/2033
31394D-FQ-8	FANNIE MAE AGENCY CMO			4	1	430,118	103.8170	422,255	406,731	416,268		(860)			4.500	2.723	MON	1,525	18,303	09/28/2011	04/25/2035
31394D-ZB-9	FANNIE MAE AGENCY CMO 05-54			4	1	3,811,503	108.1850	3,688,678	3,409,618	3,775,822		(9,787)			4.500	1.939	MON	12,786	153,433	09/24/2012	06/25/2035
31394F-E8-4	FANNIE MAE 2005-85 CA			4	1	990,814	111.6080	1,113,947	998,088	992,075		103			5.250	5.382	MON	4,367	52,400	01/01/2013	10/25/2035
31394F-QK-4	FANNIE MAE AGENCY CMO 05-80B			4	1	1,131,412	110.4100	1,186,353	1,074,495	1,114,259		(1,475)			5.000	3.661	MON	4,477	53,725	01/01/2013	04/25/2029
31395K-LC-5	FREDDIE MAC AGENCY CMO 2907F			4	1	29,256	99.9490	29,241	29,256	29,256					2.115	2.125	MON	26	778	11/19/2012	07/15/2034
31395P-SN-3	FREDDIE MAC AGENCY CMO 29-41			4	1	1,481,354	105.3490	1,468,593	1,394,033	1,442,856		(5,807)			4.500	2.751	MON	5,228	62,732	01/01/2013	03/15/2035
31395Q-TT-7	FANNIEMAE STRIP SENIOR AGENCY CMO 416			4	1	3,872,081	103.0620	4,093,633	3,972,002	3,875,176		1,420			3.000	3.493	MON	9,930	119,160	06/01/2018	11/25/2042
31396A-2E-3	FREDDIE MAC AGENCY CMO			4	1	1,369,895	109.1630	1,410,768	1,292,354	1,345,037		(3,099)			5.000	3.519	MON	5,385	64,618	05/23/2011	08/15/2035
31396A-ER-1	FREDDIE MAC AGENCY CMO 3033			4	1	4,240,164	113.7650	4,509,146	3,963,561	4,199,829		(5,363)			5.850	4.328	MON	19,322	231,868	01/01/2013	09/15/2035
31396F-G4-9	FREDDIE MAC AGENCY CMO 3068			4	1	3,738,086	108.6680	3,828,096	3,522,760	3,708,438		(2,850)			4.500	3.158	MON	13,210	158,524	01/01/2013	11/15/2035
31396K-6A-5	FANNIE MAE AGENCY CMO 06-98C			4	1	369,035	113.9790	394,370	346,003	365,669		(357)			5.500	3.876	MON	1,586	19,030	01/01/2013	10/25/2036
31396L-P5-3	FANNIE MAE AGENCY CMO 06-119F			4	1	652,900	115.5230	732,629	634,187	651,389		(125)			5.675	4.901	MON	600	35,990	01/01/2013	12/25/2036
31396P-ET-4	FANNIE MAE AGENCY CMO 06-128B			4	1	4,073,572	114.8440	4,587,689	3,994,705	4,060,414		(1,575)			5.500	5.045	MON	18,309	219,709	01/01/2013	01/25/2037
31396Q-G5-2	FANNIE MAE AGENCY CMO 09-75C			4	1	1,266,957	112.9720	1,427,844	1,263,890	1,266,038		(89)			5.500	5.398	MON	5,793	69,514	01/01/2013	09/25/2039
31397E-K2-0	FREDDIE MAC AGENCY CMO			4	1	122,586	110.6110	127,802	115,542	121,755		(63)			5.000	3.468	MON	481	5,777	06/01/2012	01/15/2037
31397E-XX-8	FREDDIE MAC AGENCY CMO 3283A			4	1	35,237	111.5220	38,439	34,468	35,099		4			5.000	4.352	MON	144	1,723	01/01/2013	02/15/2037
31397G-TN-0	FREDDIE MAC AGENCY CMO 3305D			4	1	796,508	113.9230	819,561	719,398	786,504		(1,054)			5.500	2.854	MON	3,297	39,567	02/16/2012	04/15/2037
31397H-K2-3	FREDDIE MAC AGENCY CMO			4	1	611,109	110.7900	638,208	576,050	607,039		(203)			5.000	3.261	MON	2,400	28,803	01/01/2013	05/15/2037
31397J-7F-5	FREDDIE MAC AGENCY CMO 3336C			4	1	170,713	102.5230	166,119	162,031	163,631		(1,143)			5.500	3.662	MON	743	8,912	01/01/2013	04/15/2037

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397N-NR-2	FANNIE MAE AGENCY CMO 09-11J			4	1	677,289	101.5600	683,581	673,082	676,278		(88)			2.538	2.414	MON	1,424	17,178	02/22/2010	03/25/2039
31397R-DT-0	FREDDIE MAC AGENCY CMO 3420B			4	1	196,043	105.2350	197,185	187,377	194,681		(100)			5.500	4.185	MON	859	10,306	11/04/2009	02/15/2038
31397S-PV-0	FANNIE MAE AGENCY CMO 11-24A			4	1	1,386,635	104.8250	1,422,700	1,357,212	1,369,243		(2,184)			4.500	3.898	MON	5,090	61,074	01/01/2013	04/25/2026
31397S-TF-1	FANNIE MAE AGENCY CMO 11-29G			4	1	3,310,583	109.7090	3,446,999	3,141,944	3,280,990		(3,564)			4.500	3.275	MON	11,782	141,388	01/01/2013	10/25/2040
31398N-GY-4	FANNIE MAE AGENCY CMO			4	1	2,856,560	106.5430	3,014,931	2,829,789	2,850,459		(462)			3.786	3.531	MON	8,928	108,946	01/01/2013	08/25/2038
31398N-T8-7	FANNIE MAE AGENCY CMO 10-117F			4	1	1,352,408	107.5330	1,393,956	1,296,304	1,341,154		(1,471)			4.000	3.050	MON	4,321	51,852	12/27/2016	10/25/2040
31398T-D7-3	FANNIE MAE AGENCY CMO			4	1	2,789,309	100.6330	2,808,407	2,790,741	2,789,235		3			2.418	2.411	MON	5,623	68,818	01/01/2013	08/25/2040
31405H-B5-6	FNMA PL# 789460			4	1	251,599	104.1760	259,854	249,436	250,963		(95)			4.210	4.045	MON	875	10,394	01/01/2013	06/01/2034
31418A-4T-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA1733			4	1	4,574,476	102.9450	4,549,620	4,419,453	4,566,686		4,382			4.000	3.024	MON	14,732	176,778	02/14/2014	01/01/2044
357081-AE-8	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K720 144A			4	1FM	12,881,857	102.0210	13,165,831	12,905,000	12,881,695		(2,298)			3.392	3.379	MON	36,475	443,730	06/28/2017	07/25/2022
38373W-5T-1	GNMA_02-30 AGENCY CMO 02-30			4	1	446,967	117.2000	507,096	432,675	443,540		(552)			6.500	5.746	MON	2,344	28,124	01/01/2013	05/20/2032
38374H-XT-2	GNMA_04-47C AGENCY CMO 04-59A			4	1	888,128	107.5990	952,644	885,361	885,891		(303)			5.000	4.931	MON	3,689	44,268	10/24/2008	07/16/2034
38375C-K6-6	GOVERNMENT NAT MTGE ASSOC AGENCY CMO 12-49C			4	1	110,829	105.7440	114,522	108,301	109,710		(252)			4.325	3.665	MON	390	3,854	01/01/2013	01/20/2041
38377G-5A-3	GOVERNMENT NAT MORTGAGE ASSOC AGENCY CMO			4	1	2,184,741	95.9620	2,101,494	2,189,917	2,185,594		75			1.260	1.291	MON	2,300	27,901	01/01/2013	10/16/2039
38377K-C7-3	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 10-112F			4	1	2,495,849	103.0400	2,321,502	2,253,000	2,320,692		(38,665)			4.500	0.988	MON	8,449	101,385	01/01/2013	06/20/2027
38377M-SG-2	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 10-144B			4	1	343,251	100.5000	331,439	329,788	332,461		(2,752)			3.000	1.489	MON	824	9,894	01/01/2013	09/16/2040
38377Y-PC-8	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 11-138			4	1	196,546	99.2860	192,585	193,970	194,953		(391)			2.000	1.434	MON	323	3,879	01/31/2013	06/20/2041
38378G-TW-8	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 12-143H			4	1	5,320,268	98.4630	5,184,051	5,264,967	5,303,510		(1,315)			2.000	1.852	MON	8,775	105,299	12/27/2016	06/16/2042
38378M-G8-2	GOVERNMENT NAT MTGE ASSOCIAT AGENCY CMO			4	1	1,094,518	96.4630	1,049,902	1,088,395	1,092,527		(334)			1.500	1.362	MON	1,360	16,326	04/25/2013	12/20/2041
38380W-UL-1	GOV NATIONAL MORTGAGE ASSOC SENIOR AGENCY CMO 18-63D			4	1	5,983,826	102.7290	6,253,655	6,087,504	6,002,948		12,466			3.000	3.458	MON	15,219	182,625	06/04/2018	06/20/2031
38382B-YL-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CMO 19-152			4	1FE	10,156,250	101.5630	10,156,250	10,000,000	10,156,226		(24)			3.000	2.883	MON	25,000		12/12/2019	09/20/2049
911760-QA-7	VENDEE MORTGAGE TRUST 2001-1 2Z			4	1	6,348,919	112.6720	7,158,995	6,353,831	6,339,280		(134)			7.000	7.089	MON	37,064	444,768	04/17/2002	10/15/2030
911760-QP-4	VENDEE MORTGAGE TRUST WHOLE CMO 01-2			4	1	3,790,794	112.0140	4,179,898	3,731,572	3,773,576		(2,396)			6.750	6.425	MON	20,990	251,881	01/01/2013	02/15/2031
911760-RP-3	VENDEE MORTGAGE TRUST WHOLE CMO 02-1			4	1	3,192,068	112.4820	3,560,169	3,165,095	3,183,389		(1,209)			6.500	6.339	MON	17,144	205,731	01/01/2013	08/15/2031
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						554,909,648	XXX	565,684,992	548,378,489	552,951,582		(442,097)			XXX	XXX	XXX	1,540,065	16,299,353	XXX	XXX
30261H-AN-3	FREMF MORTGAGE TRUST SUB CMBS			4	1FM	2,718,359	103.7240	2,593,093	2,500,000	2,582,192		(41,467)			4.249	0.881	MON	8,851	107,827	09/16/2016	01/25/2045
30261V-AA-0	FREMF MORTGAGE TRUST SUB SUB CMBS 10-K8 144A			4	1FM	11,042,188	101.2230	10,122,329	10,000,000	10,118,230		(279,371)			5.278	(0.297)	MON	43,985	534,791	10/04/2016	09/25/2043
30262S-AR-9	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K42 144A			4	1FM	9,438,750	103.1730	9,285,532	9,000,000	9,398,195		(40,555)			3.851	1.942	MON	28,883	117,509	07/30/2019	12/25/2024
30290X-AN-3	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K24 144A			4	1FM	25,168,241	102.4770	25,040,253	24,435,000	24,792,773		(140,941)			3.501	2.272	MON	71,296	785,955	02/28/2019	11/25/2045
30291K-AN-0	FREMF MORTGAGE TRUST SUB CMBS 13-K30 144A			4	1FM	9,402,188	103.5410	9,318,733	9,000,000	9,200,431		(67,225)			3.556	2.073	MON	26,670	324,322	11/03/2016	06/25/2045
30291M-AN-6	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K31 144A			4	1FM	8,613,678	103.1010	8,557,408	8,300,000	8,464,908		(53,609)			3.630	2.287	MON	25,110	295,079	01/03/2019	07/25/2046
30291N-AE-4	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K32 144A			4	1FM	8,292,000	102.8890	8,231,118	8,000,000	8,258,801		(33,199)			3.537	1.503	MON	23,583	120,194	07/26/2019	10/25/2046
30291Y-AJ-9	FREMF MORTGAGE TRUST SUB SUB CMBS 14-K716 144A			4	1FM	7,915,904	102.0470	7,892,305	7,734,000	7,804,994		(59,220)			3.952	2.415	MON	25,471	309,616	02/12/2018	08/25/2047
30292Q-AA-4	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K718 144A			4	1FM	6,142,500	102.3320	6,139,922	6,000,000	6,126,773		(15,727)			3.541	2.191	MON	17,707	90,346	07/29/2019	02/25/2048
30293A-AN-0	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K47 144A			4	1FM	6,207,169	103.2900	6,070,899	5,877,500	6,184,836		(22,333)			3.587	1.533	MON	17,568	53,305	09/05/2019	06/25/2048
30306H-AS-9	FREMF MORTGAGE TRUST SUB SUB CMBS 17-K729 144A			4	1FM	4,821,609	102.3670	5,067,182	4,950,000	4,838,710		11,393			3.674	4.353	MON	15,156	184,479	08/28/2018	11/25/2049
35708T-AS-6	FREMF MORTGAGE TRUST AGENCY ABS			4	1FM	1,332,614	104.1170	1,405,577	1,350,000	1,335,475		2,291			3.972	4.404	MON	4,469	54,386	10/16/2018	04/25/2024
38376G-GE-4	GOVERMENT NAT MORTGAGE ASSOC SENIOR CMBS			4	1	70,209	100.2370	70,376	70,209	70,209					4.464	4.469	MON	261	2,981	01/01/2013	09/16/2050
38376G-N8-9	GOVERNMENT NATIONAL MTG ASSOC SENIOR CMBS 11-53			4	1	18,460,648	110.8100	19,914,294	17,971,589	18,473,734		18,046			3.934	3.694	MON	58,922	814,945	12/01/2019	12/16/2051
38376G-YV-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR CMBS			4	1	1,007,474	101.3760	1,008,029	994,342	997,183		(3,335)			3.851	3.563	MON	3,191	37,582	01/01/2013	09/16/2046
38376V-BX-4	GNMA_10-20F SENIOR CMBS 10-20F			4	1	1,044,136	105.1200	1,097,594	1,044,136	1,044,136					3.601	3.611	MON	3,133	37,578	01/01/2013	05/20/2039
38378B-E2-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-114			4	1		98.6520								2.100	3.611	MON			11/01/2018	01/16/2053
38378B-RU-5	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-44			4	1	6,895,666	100.4380	7,385,164	7,352,927	6,942,469		38,577			2.601	3.892	MON	15,937	191,250	11/06/2018	03/16/2049
38378K-R5-0	GOV NAT MTGE ASSOCIATION SENIOR CMBS 13-118			4	1	8,028,313	98.3320	8,033,063	8,169,357	8,118,986		10,770			1.400	1.817	MON	9,531	114,371	12/27/2016	06/16/2036
38378N-CE-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 13-155			4	1	13,956,784	101.2900	15,059,233	14,867,413	14,016,498		59,713			2.900	3.897	MON	35,930	429,622	11/07/2018	09/16/2053
38378N-JB-0	GOVERNMENT NAT MTGE ASSOC SENIOR CMBS			4	1	19,676,563	101.4660	20,293,278	20,000,000	19,860,545		17,313			2.950	3.292	MON	49,167	590,000	11/13/2013	03/16/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						170,234,993	XXX	172,585,382	167,616,473	168,630,078		(598,879)			XXX	XXX	XXX	484,821	5,196,138	XXX	XXX
83162C-MF-7	SMALL BUSINESS ADMIN PART CERT 2002-20 E 1			4	1	225,263	102.6070	231,107	225,235	225,240		(5)			5.980	5.974	MN	2,245	13,469	01/01/2013	05/01/2022
83162C-MG-5	SMALL BUSINESS ADMIN PART CERT 2002-20 F 1			4	1	71,255	102.5200	73,050	71,255	71,255					5.800	5.799	JD	344	4,133	01/01/2013	06/01/2022
83162C-MM-2	SMALL BUSINESS ADMIN PART CERT 2002-20 I 1			4	1	183,609	108.8500	199,858	183,609	183,609					4.890	4.889	MS	2,993	8,979	01/01/2013	09/01/2022
83162C-MR-1	SMALL BUSINESS ADMIN PART CERT 2002-20L 1			4	1	221,270	101.8080	225,009	221,012	221,000		2			5.100	5.102	JD	939	11,272	01/01/2013	12/01/2022
83162C-MW-0	SMALL BUSINESS ADMIN PART CERT 2003-20C 1			4	1	215,274	102.2690	221,539	216,623	216,445		49			4.500	4.549	MS	3,249	9,748	01/01/2013	03/01/2023
83162C-NF-6	SMALL BUSINESS ADMIN PART CERT 2003-20 I 1			4	1	262,374	103.6420	271,931	262,374	262,374					5.130	5.128	MS	4,487	13,460	01/01/2013	09/01/2023

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83162C-PP-2	SMALL BUSINESS ADMIN PART CERT 2005-20F 1			4	1	710,127	102.8200	776,848	755,545	755,545					4.570	12.006	JD	2,877	34,528	05/30/2007	06/01/2025
83162C-QB-2	SMALL BUSINESS ADMIN PART CERT 2006-20B 1			4	1	1,051,616	104.9070	1,098,312	1,046,935	1,050,119		(501)			5.350	5.245	FA	23,338	56,011	12/27/2016	02/01/2026
83162C-QD-8	SMALL BUSINESS ADMIN PART CERT 2006-20C 1			4	1	957,888	105.5750	1,024,935	970,813	968,521		330			5.570	6.746	MS	18,025	54,074	01/01/2013	03/01/2026
83162C-QE-6	SMALL BUSINESS ADMIN PART CERT 2006-20D 1			4	1	857,938	105.8550	892,029	842,687	850,306		(1,130)			5.640	5.339	AO	11,882	47,528	01/01/2013	04/01/2026
83162C-SH-7	SMALL BUSINESS ADMIN PART CERT AGENCY ABS			4	1	2,265,697	105.7670	2,353,793	2,225,447	2,248,850		(2,422)			4.760	4.509	FA	44,138	106,912	12/27/2016	02/01/2029
83162C-SK-0	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 2009-20C			4	1	1,620,380	105.3720	1,705,281	1,618,346	1,618,346					4.660	4.443	MS	24,719	76,091	01/01/2013	03/01/2029
83162C-SL-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20D			4	1	1,408,287	105.4890	1,485,588	1,408,287	1,408,287					4.310	4.310	AO	15,174	61,113	01/01/2013	04/01/2029
83162C-SU-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-201 1			4	1	1,505,940	105.0330	1,575,865	1,500,357	1,500,357					4.200	3.689	MS	21,005	64,168	01/01/2013	09/01/2029
83162C-SX-2	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20K 1			4	1	1,148,879	104.5670	1,179,233	1,127,734	1,139,879		(1,112)			4.090	3.861	MN	7,687	46,491	04/11/2011	11/01/2029
83162C-TA-1	SMALL BUSINESS ADMIN PART CERT AGENCY ABS			2	1	2,618,498	105.2650	2,738,906	2,601,910	2,611,271		(866)			4.380	4.302	JJ	56,982	116,117	01/01/2013	01/01/2030
83162C-TD-5	SMALL BUSINESS ADMIN PART CERT AGENCY ABS			2	1	2,856,352	104.6160	2,988,207	2,856,352	2,856,352					4.190	4.190	MS	39,229	120,888	03/15/2010	03/01/2030
831641-ET-8	SMALL BUSINESS ADMIN AGENCY ABS 2010-10B A			4	1	33,467	100.3410	33,574	33,460	33,436		(3)			3.215	3.194	MS	360	1,076	12/14/2010	09/01/2020
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						18,214,114	XXX	19,075,065	18,167,981	18,221,192		(5,658)			XXX	XXX	XXX	279,673	846,058	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,389,651,425	XXX	3,387,232,538	3,192,224,984	3,291,271,340		(24,716,614)			XXX	XXX	XXX	30,497,105	118,902,590	XXX	XXX
00115A-AE-9	AEP TRANSMISSION COMPANY LLC			2	1FE	17,048,094	103.4390	17,558,689	16,975,000	17,033,251		(7,745)			3.100	3.043	JD	43,852	526,225	05/10/2018	12/01/2026
00206R-DC-3	AT&T INC			2	2FE	14,953,521	108.1650	16,224,693	15,000,000	14,973,460		5,551			4.450	4.496	AO	166,875	667,500	03/21/2016	04/01/2024
00206R-DD-1	AT&T INC			2	2FE	4,969,141	107.1940	5,359,704	5,000,000	4,981,189		3,304			3.950	4.033	JJ	91,069	197,500	03/21/2016	01/15/2025
00209T-AB-1	COMCAST CABLE COMM HLDGS SENIOR CORP BND				1FE	22,376,578	120.8090	22,953,782	19,000,000	20,092,104		(331,500)			9.455	7.202	MN	229,546	1,796,450	01/01/2013	11/15/2022
002824-BE-9	ABBOTT LABORATORIES SENIOR CORP BND			2	1FE	4,874,930	105.0580	5,145,739	4,898,000	4,884,479		3,173			3.400	3.476	MN	14,340	166,532	11/18/2016	11/30/2023
00287Y-AP-4	ABBVIE INC SENIOR CORP BND			2	2FE	9,993,150	102.6720	10,267,240	10,000,000	9,997,176		932			3.200	3.210	MN	48,889	320,000	05/12/2015	11/06/2022
00287Y-BC-2	ABBVIE INC CORP BND			2	2FE	9,987,200	105.2110	10,521,124	10,000,000	9,990,707		2,955			3.750	3.776	MN	48,958	433,333	09/13/2018	11/14/2023
00287Y-BU-2	ABBVIE INC SENIOR CORP BND 144A			2	2FE	9,988,100	101.5230	10,152,337	10,000,000	9,988,271		171			2.950	2.969	MN	32,778		11/12/2019	11/21/2026
00287Y-BW-8	ABBVIE INC SENIOR CORP BND 144A			2	2FE	4,998,750	101.8510	5,092,550	5,000,000	4,998,762		12			3.200	3.203	MN	17,778		11/12/2019	11/21/2029
00790X-AA-9	ADVANCED DISPOSAL SERVICES INC SENIOR CORP BND 144A			2	4FE	15,313,634	104.5310	15,212,433	14,553,000	15,140,750		(172,884)			5.625	2.040	MN	104,600	623,756	10/28/2019	11/15/2024
00817Y-AV-0	AETNA INC SENIOR CORP BND			2	2FE	9,985,400	101.5260	10,152,557	10,000,000	9,992,435		2,056			2.800	2.823	JD	12,444	280,000	06/02/2016	06/15/2023
00846U-AH-4	AGILENT TECHNOLOGIES INC SENIOR CORP BND			2	2FE	6,986,140	102.1730	7,152,127	7,000,000	6,995,732		1,462			3.200	3.223	AO	56,000	224,000	09/10/2012	10/01/2022
009098-AA-2	AMAZON.COM INC SECURED CORP BND			4	1FE	1,555,277	108.9400	1,694,318	1,555,277	1,555,277					4.494	4.536	MON	4,077	40,780	05/08/2019	11/10/2039
009098-AB-0	AMAZON.COM INC SECURED CORP BND			4	1FE	2,888,371	108.9400	3,146,591	2,888,371	2,888,371					4.494	4.536	MON	7,572	129,819	12/06/2018	11/10/2039
013817-AU-5	ALCOA INC SENIOR CORP BND				3FE	10,032,933	102.0980	10,209,750	10,000,000	10,003,068		(4,710)			6.150	6.099	FA	232,333	615,000	01/01/2013	08/15/2020
023135-AJ-5	AMAZON.COM INC SENIOR CORP BND			2	1FE	4,904,166	101.8410	4,995,304	4,905,000	4,904,588		135			2.500	2.503	MN	10,900	122,625	11/17/2016	11/29/2022
023135-AM-8	AMAZON.COM INC SENIOR CORP BND			2	1FE	16,610,960	102.8490	16,455,837	16,000,000	16,204,706		(112,059)			3.300	2.554	JD	38,133	528,000	12/09/2016	12/05/2021
023135-AW-6	AMAZON.COM INC			2	1FE	11,918,663	101.3590	12,163,044	12,000,000	11,936,126		16,472			2.400	2.577	FA	103,200	228,000	02/26/2019	02/22/2023
023135-AZ-9	AMAZON.COM INC			2	1FE	4,988,396	103.5030	5,175,174	5,000,000	4,991,224		1,745			2.800	2.841	FA	50,167	140,000	06/08/2018	08/22/2024
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED CORP BND			4	1FE	1,431,978	104.8290	1,423,770	1,358,188	1,430,186		(1,792)			3.650	2.848	FA	18,728		10/15/2019	08/15/2030
023764-AA-1	AMERICAN AIRLINE 16-2A PTT SECURED CORP BND			4	1FE	2,136,250	103.2470	2,205,608	2,136,250	2,136,250					3.650	3.650	JD	3,465	77,973	05/02/2016	12/15/2029
023767-AA-4	AMERICAN AIRLINES INC CORP BND			4	1FE	1,801,066	102.5780	1,847,505	1,801,066	1,801,066					5.250	5.250	JJ	39,661	94,556	01/01/2013	01/31/2021
02376G-AA-4	AMERICAN AIRLINES INC SECURED CORP BND 144A			4	2FE	5,830,536	102.8410	5,907,579	5,744,370	5,801,086		(9,182)			4.375	4.052	JD	11,170	251,316	09/29/2016	06/15/2024
02376X-AA-7	AMERICAN AIRLINES INC CORP BND			4	2FE	1,115,358	102.6070	1,144,434	1,115,358	1,115,358					4.375	4.375	AO	12,199	48,797	09/02/2014	10/01/2022
02377A-AA-6	AMERICAN AIRLINES INC CORP BND			4	1FE	4,430,014	104.4440	4,552,884	4,359,177	4,416,492		(6,683)			3.700	3.403	AO	40,322	161,290	09/20/2017	10/01/2026
02377B-AA-4	AMERICAN AIRLINES INC CORP BND			4	1FE	8,342,389	105.2880	8,783,544	8,342,389	8,342,389					4.000	4.000	MS	91,766	333,696	09/11/2015	03/22/2029
02377B-AB-2	AMERICAN AIRLINES INC CORP BND			4	1FE	16,926,623	102.7870	17,578,483	17,101,812	16,944,869		13,943			3.600	3.718	MS	169,308	615,665	09/06/2018	03/22/2029
02377B-AC-0	AMERICAN AIRLINES INC SENIOR CORP BND			4	2FE	1,943,420	103.5300	1,991,550	1,923,645	1,936,720		(2,182)			4.400	4.161	MS	23,276	84,640	09/29/2016	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC			4	2FE	9,120,503	104.5210	9,183,185	8,786,009	8,963,736		(54,206)			4.950	4.230	JJ	200,541	434,907	01/20/2017	01/15/2023
025537-AG-6	AMERICAN ELECTRIC POWER COMPAN SENIOR CORP BND			2	2FE	10,634,722	102.1660	10,764,191	10,536,000	10,585,356		(17,240)			2.950	2.770	JD	13,814	310,812	01/13/2017	12/15/2022
025537-AM-3	AMERICAN ELECTRIC POWER COMPAN SENIOR CORP BND			2	2FE	9,971,800	111.2420	11,124,176	10,000,000	9,974,323		2,330			4.300	4.335	JD	35,833	431,194	11/28/2018	12/01/2028
025816-CG-2	AMERICAN EXPRESS COMPANY CORP BND			2	1FE	9,967,800	101.0470	10,104,708	10,000,000	9,970,349		2,549			2.500	2.569	JJ	104,861		07/25/2019	07/30/2024
02665W-CZ-2	AMERICAN HONDA FINANCE SENIOR CORP BND				1FE	5,986,500	101.1070	6,066,414	6,000,000	5,987,806		1,306			2.400	2.448	JD	1,600	72,000	06/24/2019	06/27/2024
02665W-DD-0	AMERICAN HONDA FINANCE SENIOR CORP BND				1FE	4,998,600	100.0230	5,001,146	5,000,000	4,998,682		82			2.150	2.156	MS	33,146		09/05/2019	09/10/2024
03027W-AJ-1	AMERICAN TOWER TRUST I SECURED CORP BND 144A			2	1FE	7,677,521	100.7980	8,000,321	7,937,000	7,829,372		31,133			3.070	3.544	MON	10,830	243,666	12/27/2016	03/15/2023
03027X-AX-8	AMERICAN TOWER CORP CORP BND			2	2FE	9,983,800	99.9900	9,999,035	10,000,000	9,984,101		301			2.750	2.775	JJ	67,222		09/30/2019	01/15/2027
03040W-AN-5	AMERICAN WATER CAPITAL CORP SENIOR CORP BND			2	2FE	5,537,665	101.4910	5,465,283	5,385,000	5,533,137		(4,528)			3.000	2.549	JD	13,463	80,775	10/07/2019	12/01/2026

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-BX-7	AMGEN INC. SENIOR CORP BND			2	2FE	2,991,450	101.4200	3,042,588	3,000,000	2,996,968		1,242			2.700	2.745	MN	13,500	81,000	04/29/2015	05/01/2022
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND			2	2FE	15,677,209	115.7030	15,962,321	13,796,000	15,599,279		(77,930)			4.750	3.047	JJ	287,608		07/19/2019	01/23/2029
037833-CG-3	APPLE INC SENIOR CORP BND			2	1FE	9,995,600	103.7010	10,370,142	10,000,000	9,997,309		607			3.000	3.007	FA	118,333	300,000	02/02/2017	02/09/2024
037833-CQ-1	APPLE INC SENIOR CORP BND			2	1FE	19,964,400	101.1940	20,238,822	20,000,000	19,982,677		7,057			2.300	2.338	MN	63,889	460,000	05/04/2017	05/11/2022
037833-CY-4	APPLE INC SENIOR CORP BND	0		2	1FE	5,262,631	100.9720	5,353,233	5,301,716	5,191,450		22,294		260,932	2.513	2.994	FA	49,143	130,171	11/05/2018	08/19/2024
037833-DK-3	APPLE INC SENIOR CORP BND			2	1FE	19,918,000	104.9230	20,984,652	20,000,000	19,933,277		7,401			3.000	3.048	MN	80,000	600,000	12/07/2017	11/13/2027
037833-DN-7	APPLE INC SENIOR CORP BND			2	1FE	14,974,650	98.9920	14,848,749	15,000,000	14,975,684		1,034			2.050	2.076	MS	93,958		09/04/2019	09/11/2026
04685A-2K-6	ATHENE GLOBAL FUNDING CORP BND				1FE	14,976,450	99.7340	14,960,121	15,000,000	14,976,865		415			2.950	2.975	MN	60,229		11/06/2019	11/12/2026
05526D-AZ-8	BAT CAPITAL CORP SENIOR CORP BND 144A UNREST			2	2FE	14,718,089	102.2550	14,985,401	14,655,000	14,706,380		(10,774)			3.222	3.134	FA	178,381	472,184	11/23/2018	08/15/2024
05531F-BF-9	BB&T CORP SENIOR CORP BND			2	1FE	14,976,900	105.9430	15,891,513	15,000,000	14,981,486		4,292			3.750	3.784	JD	39,063	562,500	11/29/2018	12/06/2023
05565S-AA-2	BURLINGTN NORTH SANTA FE BASIC			4	1FE	2,087,455	105.7450	2,207,371	2,087,455	2,087,455					5.629	5.629	AO	29,376	117,503	01/01/2013	04/01/2024
05566S-AA-1	BURLINGTN NORTH SANTA FE BASIC			4	1FE	1,874,593	102.6700	1,931,874	1,881,634	1,879,463		647			4.830	4.871	JJ	41,907	94,917	01/01/2013	01/15/2023
05567Y-AA-7	BNSF RAILWAY CO PASSTHROUGH TR BASIC			4	1FE	1,343,457	103.6830	1,367,715	1,319,131	1,335,003		(4,530)			4.967	4.560	AO	16,380	72,980	12/06/2017	04/01/2023
05723K-AD-2	BAKER HUGHES INC SENIOR CORP BND 144A			2	1FE	20,017,230	101.9600	20,391,994	20,000,000	20,010,876		(3,497)			2.773	2.753	JD	24,649	554,600	02/01/2018	12/15/2022
059438-AK-7	JPMORGAN CHASE & CO SUB CORP BND				1FE	13,764,094	132.5460	13,678,747	10,320,000	13,684,243		(79,851)			8.000	3.009	AO	142,187	412,800	10/17/2019	04/29/2027
07274E-AF-0	BAYER US FINANCE LLC SENIOR CORP BND 144A				2FE	4,997,500	101.3980	5,069,889	5,000,000	4,999,318		370			3.000	3.008	AO	34,583	150,000	10/01/2014	10/08/2021
07330M-AB-3	TRUIST BANK SUB CORP BND			2	1FE	7,125,170	106.3790	7,446,552	7,000,000	7,118,029		(8,031)			3.625	3.286	MS	74,010	163,125	06/05/2019	09/16/2025
07330N-AJ-4	BRANCH BANKING & TRUST CORP BND			2	1FE	5,857,326	101.0520	5,911,547	5,850,000	5,852,528		(2,145)			2.850	2.811	AO	41,681	166,725	12/27/2016	04/01/2021
09247X-AJ-0	BLACKROCK INC CORP BND				1FE	7,958,582	103.6150	8,289,162	8,000,000	7,988,403		4,527			3.375	3.438	JD	22,500	270,000	01/01/2013	06/01/2022
095788-AA-9	BLUE OCEAN REG NOTE				2PL	18,302,115	100.0000	18,302,115	18,302,115	18,302,115					9.000	9.125	MON	141,841	1,098,127	03/26/2019	03/28/2027
100743-AK-9	BOSTON GAS COMPANY SENIOR CORP BND 144A			2	1FE	5,201,750	103.1630	5,158,158	5,000,000	5,198,206		(3,544)			3.150	2.552	FA	65,625		11/06/2019	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SENIOR CORP BND 144A			2	1FE	10,027,080	102.0150	10,201,484	10,000,000	10,026,071		(1,009)			3.001	2.969	FA	126,709		07/24/2019	08/01/2029
10112R-AU-8	BOSTON PROPERTIES LP CORP BND			2	1FE	6,984,530	104.7310	7,331,165	7,000,000	6,994,765		1,569			3.850	3.876	FA	112,292	269,500	05/31/2012	02/01/2023
110122-BG-2	BRISTOL-MYERS SQUIBB CO BND/CORP				1FE	11,261,842	103.2950	11,775,651	11,400,000	11,267,258		5,416			3.250	3.719	FA	139,967		11/22/2019	08/15/2022
110122-BH-0	BRISTOL-MYERS SQUIBB CO BND/CORP				1FE	9,988,624	103.9620	10,396,237	10,000,000	9,989,225		601			3.550	3.593	FA	134,111		11/22/2019	08/15/2022
110122-BK-3	BRISTOL-MYERS SQUIBB CO BND/CORP			2	1FE	8,486,276	103.4250	8,791,089	8,500,000	8,486,828		552			3.250	3.302	FA	100,524		11/22/2019	02/20/2023
110122-CA-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND 144A			2	1FE	9,989,090	104.8720	10,487,179	10,000,000	9,990,164		1,074			3.200	3.217	JD	14,222	185,778	05/10/2019	06/15/2026
11043X-AA-1	BRITISH AIR 19-1 AA PTT CORP BND			4	1FE	19,998,107	104.3430	20,866,673	19,998,107	19,998,107					3.300	3.300	MJSD	29,331	256,642	07/15/2019	06/15/2034
118230-AQ-4	BUCKEYE PARTNERS LP SENIOR CORP BND			2	3FE	18,734,080	96.0000	18,240,000	19,000,000	18,240,000	(549,284)	25,783			3.950	4.136	JD	62,542	750,500	11/29/2017	12/01/2026
118230-AR-2	BUCKEYE PARTNERS SENIOR CORP BND			2	3FE	9,948,290	96.8000	9,680,000	10,000,000	9,680,000	(277,590)	4,434			4.125	4.189	JD	34,375	412,500	11/10/2017	12/01/2027
12641L-BU-6	CSX CORP SENIOR CORP BND				2FE	2,446,231	128.0320	2,535,033	1,980,000	2,418,960		(27,271)			6.800	3.840	JD	11,220	134,640	04/26/2019	12/01/2028
126650-AW-0	CVS CAREMARK CORP BASIC			4	2FE	20,843,086	105.5680	21,812,147	20,661,785	20,829,326		(21,985)			5.298	5.205	MON	63,855	1,094,661	03/10/2017	01/11/2027
126650-BC-3	CVS CAREMARK CORP SECURED CORP BND			4	2FE	7,806,154	110.3780	7,840,671	7,103,498	7,594,053		(52,390)			5.880	4.300	MON	24,365	417,686	11/17/2015	01/10/2028
126650-BS-8	CVS CAREMARK CORP CORP BND 144A			4	2FE	7,386,262	126.8540	9,151,450	7,214,150	7,342,840		(6,487)			7.507	7.374	MON	31,591	575,957	01/01/2013	01/10/2032
126650-BV-1	CVS CAREMARK CORP SECURED CORP BND 144A			2	2FE	4,291,683	113.4410	4,313,015	3,801,987	4,214,955		(29,241)			5.773	4.037	MON	12,804	219,489	05/01/2017	01/10/2033
14040H-BG-9	CAPITAL ONE FIN CORP SENIOR CORP BND			2	2FE	14,889,750	103.3230	15,498,512	15,000,000	14,919,751		14,236			3.200	3.315	FA	194,667	480,000	11/17/2017	02/05/2025
14040H-BU-8	CAPITAL ONE FIN CORP SENIOR CORP BND			2	2FE	11,985,720	102.7440	12,329,243	12,000,000	11,990,935		2,756			3.200	3.226	JJ	161,067	384,000	01/25/2018	01/30/2023
14040H-BW-4	CAPITAL ONE FIN CORP SENIOR CORP BND			2	2FE	9,980,200	107.2700	10,727,011	10,000,000	9,983,652		1,829			3.800	3.825	JJ	159,389	380,000	01/25/2018	01/31/2028
15189T-AU-1	CENTERPOINT ENERGY INC SENIOR CORP BND			2	2FE	9,992,800	105.3300	10,533,019	10,000,000	9,994,021		1,220			3.850	3.866	FA	160,417	316,556	10/03/2018	02/01/2024
161175-BB-9	CHARTER COMMUNICATIONS INC			2	2FE	27,629,704	105.0820	27,685,949	26,347,000	26,934,567		(233,174)			4.464	3.482	JJ	516,190	1,176,130	12/06/2016	07/23/2022
161175-BQ-6	CHARTER COMM OPT LLC SENIOR CORP BND			2	2FE	10,303,350	107.5490	10,754,876	10,000,000	10,275,949		(27,980)			4.500	3.742	FA	187,500	355,000	07/18/2019	02/01/2024
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED CORP BND			2	2FE	17,362,528	112.5270	17,996,392	15,993,000	17,100,404	722,365	(134,997)			5.875	4.246	JD	2,610	792,714	09/18/2019	03/31/2025
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDIN CORP BND			2	2FE	6,994,750	102.1930	7,153,538	7,000,000	6,994,810		60			3.700	3.709	MN	34,533		11/06/2019	11/15/2029
17108J-AA-1	CHRISTUS HEALTH SENIOR MUNI BND REV			2	1FE	8,000,000	110.1160	8,809,303	8,000,000	8,000,000					4.341	4.340	JJ	173,640	232,485	10/23/2018	07/01/2028
172967-KG-5	CITIGROUP INC SENIOR CORP BND				1FE	10,137,200	106.4370	10,643,733	10,000,000	10,107,354		(15,730)			3.700	3.501	JJ	173,694	370,000	01/24/2018	01/12/2026
172967-KU-4	CITIGROUP INC CAPSEC CORP BND				2FE	9,963,480	108.8840	10,888,443	10,000,000	9,971,577		2,710			4.125	4.165	JJ	178,750	412,500	05/04/2017	07/25/2028
17325F-AQ-1	CITIBANK NA CORP BND			2	1FE	9,989,000	102.0940	10,209,410	10,000,000	9,994,137		3,596			3.400	3.439	JJ	149,222	340,000	07/16/2018	07/23/2021
17325F-AS-7	CITIBANK NA SENIOR CORP BND			2	1FE	5,096,100	105.7560	5,287,784	5,000,000	5,079,554		(16,546)			3.650	3.217	JJ	80,097	91,250	02/26/2019	01/23/2024
17401Q-AU-5	CITIZENS BANK NA SENIOR CORP BND			2	2FE	9,992,000	106.9360	10,693,604	10,000,000	9,992,932		932			3.750	3.763	FA	138,542	191,667	02/13/2019	02/18/2026
19416Q-CE-8	COLGATE-PALMOLIVE CO SENIOR CORP BND				1FE	11,093,130	127.1240	10,964,466	8,625,000	10,967,995		(125,135)			6.450	2.818	JD	46,359	278,156	06/24/2019	06/16/2028
20030N-CA-7	COMCAST CORP CORP BND			2	1FE	14,990,550	104.7200	15,708,015	15,000,000	14,992,523		813			3.150	3.157	FA	178,500	472,500	08/01/2017	02/15/2028
20030N-CR-0	COMCAST CORP SENIOR CORP BND			2	1FE	9,999,400	106.3970	10,639,677	10,000,000	9,999,602		142			3.700	3.701	AO	78,111	380,278	10/02/2018	04/15/2024
200340-AS-6	COMERICA INC SENIOR CORP BND			2	1FE	10,031,414	104.8200	10,565,809	10,080,000	10,042,906		9,664			3.700	3.811	JJ	156,436	372,960	10/30/2018	07/31/2023
20034D-JA-8	COMERICA BANK SENIOR CORP BND				1FE	9,990,700	101.1470	10,114,670	10,000,000	9,991,471		771			2.500	2.520	JJ	109,722		07/18/2019	07/23/2024
202795-JN-1	COMMONWLTH EDISON CO SENIOR CORP BND			2	1FE	6,983,200	108.8590	7,620,137	7,000,000	6,985,173		1,436			3.700	3.729	FA	97,844	259,719	08/07/2018	08/15/2028
205887-CA-8	CONAGRA FOODS INC SENIOR CORP BND			2	2FE	13,132,280	107.3870	13,960,296	13,000,000	13,116,447		(15,739)			4.300	4.066	MN	93,167	505,250	05/15/2019	05/01/2024
205887-CB-6	CONAGRA FOODS INC SENIOR CORP BND			2	2FE	10,338,711	110.4200	10,434,695	9,450,000	10,301,684		(37,027)			4.600	2.866	MN	72,450	217,350	09/20/2019	11/01/2025

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FS-7	CONSOLIDATED EDISON COMPANY OF SENIOR CORP BND			2	1FE	9,992,600	111.3520	11,135,208	10,000,000	9,993,279		626			4.000	4.009	JD	33,333	401,111	11/27/2018	12/01/2028
21036P-AW-8	CONSTELLATION BRANDS INC SENIOR CORP BND			2	2FE	14,937,300	101.3250	15,198,791	15,000,000	14,963,228		12,244			2.650	2.740	MN	59,625	397,500	10/31/2017	11/07/2022
210795-QA-1	UNITED AIRLINES INC SECURED CORP BND			4	2FE	1,280,449	100.8250	1,229,540	1,219,475	1,247,291		(6,879)			6.250	4.889	AO	16,937	76,217	12/23/2014	10/11/2021
210795-QB-9	UNITED AIRLINES INC SECURED CORP BND			4	1FE	6,466,529	105.5020	6,862,396	6,504,505	6,485,707		3,442			4.000	4.066	AO	44,809	260,180	10/18/2013	10/29/2024
210795-QC-7	UNITED AIRLINES INC SECURED CORP BND			4	2FE	455,028	101.8260	463,334	455,028	455,028					5.500	5.500	AO	4,310	25,027	09/19/2012	04/29/2022
21079N-AA-9	CONTINENTAL AIRLINES INC			4	1FE	7,976,166	105.2750	7,742,177	7,354,241	7,608,573		(59,462)			5.983	4.972	AO	88,001	440,004	09/23/2013	10/19/2023
224044-CH-8	COX COMMUNICATIONS, INC. SENIOR CORP BND 144A			2	2FE	19,992,550	102.7870	20,557,434	20,000,000	19,994,652		860			3.150	3.155	FA	238,000	630,000	07/25/2017	08/15/2024
22822R-BF-6	CROWN CASTLE TOWERS LLC SECURED CORP BND 144A			2	1FE	19,882,972	103.1030	20,517,503	19,900,000	19,886,965		3,381			3.720	3.759	MON	32,901	740,280	10/24/2018	07/15/2023
22822R-BH-2	CROWN CASTLE TOWERS LLC SECURED CORP BND 144A			2	1FE	5,461,450	107.4940	5,374,685	5,000,000	5,454,010		(7,440)			4.241	2.834	MON	9,424	17,671	11/13/2019	07/15/2028
22822V-AK-7	CROWN CASTLE INTL CORP SENIOR CORP BND			2	2FE	1,992,300	106.3880	2,127,752	2,000,000	1,993,630		657			3.800	3.846	FA	28,711	76,000	01/09/2018	02/15/2028
233851-CK-8	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A				1FE	9,997,200	100.0030	10,000,325	10,000,000	9,998,939		562			2.200	2.206	AO	37,278	220,000	10/26/2016	10/30/2021
24422E-SL-4	JOHN DEERE CAPITAL CORP CORP BND	SD			1FE	9,338,219	101.1520	9,457,676	9,350,000	9,347,859		1,769			2.800	2.820	MS	85,085	261,800	02/25/2014	03/04/2021
24422E-UX-5	JOHN DEERE CAPITAL CORP SENIOR CORP BND				1FE	4,991,450	101.9410	5,097,035	5,000,000	4,992,322		872			2.600	2.639	MS	41,167	32,500	06/04/2019	03/07/2024
247358-AA-2	DELTA AIR LINES INC SECURED CORP BND			4	1FE	4,752,792	100.8080	4,617,854	4,580,848	4,591,829		(30,672)			4.750	4.051	MN	32,639	217,590	03/29/2016	05/07/2020
24737B-AA-3	DELTA AIR LINES CORP BND				1FE	5,000,000	103.9230	5,196,163	5,000,000	5,000,000					3.204	3.204	AO	29,370	98,790	03/06/2019	04/25/2024
25272K-AK-9	DELL INTERNATIONAL LLC/EMC COR SECURED CORP BND 144A			2	2FE	21,629,850	115.1560	23,031,242	20,000,000	21,315,271		(178,835)			6.020	4.779	JD	53,511	1,204,000	06/08/2018	06/15/2026
254687-CM-6	WALT DISNEY CO BND/CORP				1FE	3,154,068	103.0130	3,270,672	3,175,000	3,154,792		724			3.000	3.247	MS	28,046		11/26/2019	09/15/2022
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND			2	2FE	5,155,000	105.3270	5,266,348	5,000,000	5,103,579		(23,841)			3.800	3.244	MS	57,000	190,000	10/16/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND			2	2FE	22,810,775	101.8570	23,233,486	22,810,000	22,810,564		(173)			2.950	2.949	MS	188,784	672,895	10/16/2017	03/20/2023
257469-AG-1	DOMINION RESOURCES INC/VA SENIOR CORP BND				2FE	24,974,211	133.7650	25,147,850	18,800,000	23,371,025		(259,231)			6.750	4.285	JD	56,400	1,269,000	01/01/2013	12/15/2032
260543-CN-1	DOW CHEMICAL CO BND/CORP			2	2FE	9,998,655	110.2480	11,024,780	10,000,000	9,998,743		88			4.550	4.552	MN	39,181	227,500	11/25/2019	11/30/2025
260543-CX-9	DOW CHEMICAL CO BND/CORP			2	2FE	9,998,580	105.8930	10,589,333	10,000,000	9,998,616		37			3.625	3.627	MN	46,319		11/25/2019	05/15/2026
26442C-AX-2	DUKE ENERGY CAROLINAS LLC SECURED CORP BND			2	1FE	9,963,100	111.2350	11,123,455	10,000,000	9,966,695		3,174			3.950	3.995	MN	50,472	402,681	11/05/2018	11/15/2028
26442U-AF-1	DUKE ENERGY PROGRESS LLC CORP BND			2	1FE	15,004,870	104.4460	15,666,945	15,000,000	15,003,826		(829)			3.375	3.368	MS	168,750	537,188	08/08/2018	09/01/2023
26444G-AB-9	DUKE ENERGY FLORIDA PROJECT FI SECURED CORP BND			4	1FE	13,999,720	98.3490	13,768,868	14,000,000	13,999,761		81			1.731	1.732	MS	80,780	242,340	06/15/2016	09/01/2022
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP BND			2	2FE	12,918,213	103.0310	13,394,026	13,000,000	12,976,000		13,250			4.200	4.313	MS	160,767	559,000	11/09/2015	09/15/2021
29273R-BD-0	ENERGY TRANSFER PARTNERS CORP BND			2	2FE	15,041,400	104.8390	15,725,834	15,000,000	15,029,604		(5,192)			4.200	4.006	MS	178,875	607,500	12/13/2017	03/15/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SENIOR CORP BND			2	2FE	15,714,200	107.5760	16,136,457	15,000,000	15,523,631		(78,599)			4.750	4.068	JJ	328,542	712,500	06/28/2017	01/15/2026
29379V-BT-9	ENTERPRISE PROD OPER LLC SENIOR CORP BND			2	2FE	19,952,800	110.3720	22,074,350	20,000,000	19,957,683		4,011			4.150	4.179	AO	172,917	841,528	10/03/2018	10/16/2028
29379V-BV-4	ENTERPRISE PROD OPER LLC SENIOR CORP BND			2	2FE	14,993,250	102.8140	15,422,142	15,000,000	14,993,729		479			3.125	3.130	JJ	226,563		06/24/2019	07/31/2029
30161M-AL-7	EXELON GENERATION CO LLC			2	2FE	19,995,446	104.4640	20,892,818	20,000,000	19,998,384		612			4.250	4.254	JD	37,778	850,000	02/19/2013	06/15/2022
30251B-AA-6	FMR LLC CORP BND 144A				1FE	20,670,996	105.8140	21,162,736	20,000,000	20,195,825		(100,135)			5.350	4.791	MN	136,722	1,070,000	11/18/2014	11/15/2021
31428X-BV-7	FEDEX CORP SENIOR CORP BND			2	2FE	29,899,800	99.7030	29,910,843	30,000,000	29,925,231		25,431			3.100	3.128	FA	377,167		07/22/2019	08/05/2029
31677Q-BM-0	FIFTH THIRD BANK (OHIO) SENIOR CORP BND			2	1FE	12,117,720	108.6500	13,037,952	12,000,000	12,109,867		(9,038)			3.950	3.758	JJ	201,450	436,694	06/05/2019	07/28/2025
337738-AT-5	FISERV INC SENIOR CORP BND			2	2FE	10,008,000	103.5800	10,357,986	10,000,000	10,007,505		(495)			3.200	3.187	JJ	166,222		06/10/2019	07/01/2026
337738-AU-2	FISERV INC SENIOR CORP BND			2	2FE	5,245,600	105.1890	5,259,452	5,000,000	5,242,381		(3,219)			3.500	2.898	JJ	90,903		11/06/2019	07/01/2029
345397-ZB-2	FORD MOTOR CREDIT CO LLC CORP BND			2	2FE	17,055,650	102.6320	17,447,493	17,000,000	17,037,386		(11,600)			4.140	4.060	FA	265,880	703,800	06/01/2018	02/15/2023
36962G-2T-0	GENERAL ELEC CAP CORP SENIOR CORP BND				2FE	5,974,648	101.1640	5,503,347	5,440,000	5,468,267		(80,894)			5.550	3.999	MN	47,804	301,920	01/01/2013	05/04/2020
37045X-CF-1	GENERAL MOTORS FINANCIAL CO CORP BND			2	2FE	14,989,650	102.1190	15,317,859	15,000,000	14,993,568		2,001			3.250	3.265	JJ	238,333	487,500	01/02/2018	01/05/2023
37045X-CP-9	GENERAL MOTORS FINANCIAL CO CORP BND				2FE	9,997,800	103.4630	10,346,312	10,000,000	9,998,614		708			4.200	4.208	MN	64,167	420,000	11/01/2018	11/06/2021
378272-AF-5	GLENCORE FUNDING LLC SENIOR CORP BND 144A				2FE	14,401,010	104.2680	14,597,486	14,000,000	14,230,847		(62,475)			4.125	3.607	MN	49,729	577,500	03/08/2017	05/30/2023
378272-AN-8	GLENCORE FUNDING LLC CORP BND			2	2FE	14,852,400	103.9760	15,596,468	15,000,000	14,887,353		13,110			4.000	4.121	MS	156,667	600,000	03/21/2017	03/27/2027
378272-AQ-1	GLENCORE FUNDING LLC SENIOR CORP BND 144A			2	2FE	4,981,738	103.4740	5,173,680	5,000,000	4,985,136		1,595			3.875	3.920	AO	34,444	193,750	10/23/2017	10/27/2027
38141G-GS-7	GOLDMAN SACHS GROUP INC CORP BND				1FE	11,984,379	107.2540	12,870,445	12,000,000	11,995,941		1,803			5.750	5.768	JJ	300,917	690,000	01/01/2013	01/24/2022
38141G-WC-4	GOLDMAN SACHS GROUP CORP BND			2	1FE	9,968,000	101.3440	10,134,448	10,000,000	9,985,105		6,107			3.000	3.067	AO	54,167	300,000	01/23/2017	04/26/2022
38141G-WQ-3	GOLDMAN SACHS GROUP INC SENIOR CORP BND			2	1FE	15,015,750	103.3560	15,503,367	15,000,000	15,010,707		41,138			3.272	3.254	MS	124,063	490,800	09/29/2017	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC SENIOR CORP BND			2	1FE	12,002,300	107.1310	12,855,733	12,000,000	12,003,016		21,679			3.814	3.809	AO	86,451	457,680	01/19/2018	04/23/2029
38148Y-AC-2	GOLDMAN SACHS GROUP INC SENIOR CORP BND			2	1FE	10,000,000	101.3090	10,130,857	10,000,000	10,000,670		46,566			2.876	2.879	AO	48,732	287,600	10/25/2017	10/31/2022
39121J-AH-3	GREAT RIVER SECURED CORP BND 144A			4	1FE	7,613,000	104.7620	7,975,536	7,613,000	7,613,000					4.478	4.478	JJ	170,455	340,910	01/01/2013	07/01/2030
402524-AE-2	GULFSOUTH PIPELINE CO LP			2	2FE	11,959,142	103.0720	12,368,675	12,000,000	11,987,656		4,690			4.000	4.044	JD	21,333	480,000	01/30/2013	06/15/2022
423074-AS-2	HJ HEINZ CO SECURED CORP BND 144A			2	2FE	7,343,325	102.7450	7,018,503	6,831,000	7,011,905		(116,223)			4.875	3.054	FA	125,804	333,011	01/19/2017	02/15/2025
438506-AS-6	HONEYWELL INTERNATIONAL INC SENIOR CORP BND				1FE	3,873,612	128.2760	3,877,798	3,023,000	3,826,726		(46,886)			6.625	3.036	JD	8,901	200,274	06/05/2019	06/15/2028
446150-AK-0	HUNTINGTON BANCSHARES INC SENIOR CORP BND			2	2FE	9,998,040	100.4960	10,049,580	10,000,000	9,999,133		355			2.300	2.304	JJ	106,694	230,000	08/05/2016	01/14/2022
446150-AQ-7	HUNTINGTON BANCSHARES INC SENIOR CORP BND			2	2FE	14,013,660	101.3250	14,185,529	14,000,000	14,012,991		(669)			2.625	2.601	FA	148,021		08/27/2019	08/06/2024
477143-AH-4	JETBLUE 2019-1 CLASS AA CORP BND			4	1FE	15,000,000	100.7660	15,114,888	15,000,000	15,000,000					2.750	2.750	MN	56,146		10/29/2019	11/15/2033
477143-AJ-0	JETBLUE 2019-1 CLASS A CORP BND			4	1FE	5,000,000	98.7960	4,939,809	5,000,000	5,000,000					2.950	2.950	MN	20,076		10/29/2019	11/15/2029

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
483050-AC-7	KAISER FOUNDATION HOSPITALS CORP BND			2	1FE	8,986,610	103.8130	9,343,154	9,000,000	8,990,203		1,124			3.150	3.166	MN	47,250	283,500	11/29/2017	05/01/2027
485170-BA-1	KANSAS CITY SOUTHERN SENIOR CORP BND			2	2FE	9,245,700	102.2050	9,198,424	9,000,000	9,243,474		(2,226)			3.125	2.647	JD	23,438		12/05/2019	06/01/2026
487312-AA-8	KEENAN FORT DETRICK ENERGY MUNITAX BND REV 144A			4	1FE	440,263	115.4650	506,474	438,637	439,900		(60)			6.093	6.061	MN	3,415	26,726	01/01/2013	05/15/2033
49326E-EH-2	KEYCORP SENIOR CORP BND				2FE	10,058,253	108.9270	10,892,722	10,000,000	10,049,647		(7,399)			4.150	4.053	AO	71,472	415,000	10/30/2018	10/29/2025
49327M-2K-9	KEYBANK NA SENIOR CORP BND	SD			1FE	10,318,700	105.1890	10,518,873	10,000,000	10,229,930		(38,745)			3.300	2.839	JD	27,500	330,000	08/23/2017	06/01/2025
49327V-2A-1	KEYBANK NA SUB CORP BND				2FE	10,167,200	103.8570	10,385,663	10,000,000	10,155,155		(12,045)			3.400	3.130	MN	38,722	170,000	06/06/2019	05/20/2026
494550-BV-7	KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND			2	2FE	9,981,600	107.0540	10,705,397	10,000,000	9,990,367		1,829			4.250	4.273	MS	141,667	425,000	09/09/2014	09/01/2024
494568-AB-7	KINDER MORGAN INC SENIOR CORP BND 144A			2	2FE	11,776,133	110.5730	12,190,709	11,025,000	11,567,599		(135,998)			5.625	4.149	MN	79,242	620,156	06/08/2018	11/15/2023
526602-AA-5	LEONARD WOOD FAMILY COMM BASIC			4	2FE	375,792	100.9350	379,307	375,792	375,792					5.124	5.124	JJ	8,879	19,256	01/01/2013	07/15/2020
548661-AH-0	LOWES COMPANIES INC SENIOR CORP BND				2FE	8,933,890	126.3270	8,842,870	7,000,000	8,921,258		(12,632)			6.875	3.036	FA	181,806		12/05/2019	02/15/2028
548661-DM-6	LOWES COMPANIES INC SENIOR CORP BND			2	2FE	10,003,482	100.5400	10,053,961	10,000,000	10,003,396		(86)			2.500	2.494	AO	52,778	125,000	09/23/2019	04/15/2026
57629W-BY-5	MASSMUTUAL GLOBAL FUNDING II CORP BND				1FE	9,997,200	100.1360	10,013,584	10,000,000	9,999,252		568			2.000	2.006	AO	42,222	200,000	04/12/2016	04/15/2021
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II SECURED CORP BND 144A				1FE	6,780,062	102.2890	6,964,827	6,809,000	6,789,071		4,122			2.750	2.820	JD	4,681	187,248	10/20/2017	06/22/2024
58933Y-AQ-8	MERCK & CO. INC CORP BND				1FE	5,817,136	101.1240	5,890,492	5,825,000	5,822,494		1,146			2.350	2.371	FA	53,614	136,888	02/06/2015	02/10/2022
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUND SENIOR CORP BND 144A				1FE	10,588,838	100.1820	10,719,460	10,700,000	10,659,211		23,175			1.950	2.179	MS	61,436	208,650	11/22/2016	09/15/2021
594918-BX-1	MICROSOFT CORP SENIOR CORP BND			2	1FE	9,927,200	103.6240	10,362,445	10,000,000	9,955,571		10,049			2.875	2.991	FA	115,799	287,500	01/30/2017	02/06/2024
617446-8C-6	MORGAN STANLEY SENIOR CORP BND	SD			1FE	21,049,800	108.2020	21,640,318	20,000,000	20,760,534		(122,897)			4.000	3.247	JJ	351,111	800,000	08/01/2017	07/23/2025
61746B-DJ-2	MORGAN STANLEY SENIOR CORP BND	SD			1FE	10,287,600	104.4310	10,443,062	10,000,000	10,156,031		(46,347)			3.750	3.225	FA	131,250	375,000	01/23/2017	02/25/2023
61747W-AL-3	MORGAN STANLEY CORP BND				1FE	16,469,667	105.3210	15,798,108	15,000,000	15,357,974		(218,383)			5.500	3.916	JJ	350,625	825,000	07/15/2014	07/28/2021
637432-NF-8	NATIONAL RURAL UTILITIES COOP SECURED CORP BND			2	1FE	6,504,830	100.3590	6,523,354	6,500,000	6,500,703		(1,020)			2.300	2.284	MN	24,917	149,500	10/23/2015	11/01/2020
64952W-CN-1	NEW YORK LIFE GLOBAL CORP BND	0			1FE	23,047,460	103.2710	23,752,314	23,000,000	23,033,000		(7,609)			2.900	2.862	JJ	303,856	667,000	11/14/2017	01/17/2024
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING CORP BND				1FE	9,985,560	100.8440	10,084,397	10,000,000	9,992,754		2,851			2.300	2.331	JD	13,417	230,000	06/08/2017	06/10/2022
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND			2	2FE	9,968,070	100.0380	10,003,807	10,000,000	9,968,723		653			2.750	2.786	MN	67,222		10/01/2019	11/01/2029
65341T-AA-5	NEXBANK CAPITAL INC CORP BND			2	2FE	14,978,150	100.9970	15,149,619	15,000,000	14,956,950		131,753			5.500	5.486	MJSD	36,667	825,000	06/07/2017	03/16/2026
654740-AS-8	NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND 144A				1FE	9,981,000	99.2570	9,925,663	10,000,000	9,993,325		3,820			1.900	1.940	MS	56,472	190,000	09/07/2016	09/14/2021
654740-AZ-2	NISSAN MOTOR ACCEPTANCE CORP CORP BND				1FE	14,998,650	100.2670	15,040,046	15,000,000	14,999,296		260			2.650	2.652	JJ	183,292	397,500	07/10/2017	07/13/2022
655855-FA-7	NORFOLK SOUTHERN RAILWAY CO SENIOR CORP BND				1FE	9,440,849	103.4250	7,056,705	6,823,000	7,028,091		(440,701)			9.750	3.051	JD	29,566	665,243	02/06/2014	06/15/2020
67021C-AL-1	NSTAR ELECTRIC CO SENIOR CORP BND			2	1FE	3,029,730	100.2880	3,008,641	3,000,000	3,028,539		(1,191)			2.700	2.532	JD	6,750	40,500	09/24/2019	06/01/2026
67021C-AN-7	NSTAR ELECTRIC CO CORP BND			2	1FE	10,997,640	105.5430	11,609,777	11,000,000	10,997,757		117			3.250	3.252	MN	45,681	176,764	05/22/2019	05/15/2029
68217F-AA-0	OMNICOM GROUP INC SENIOR CORP BND			2	2FE	30,339,750	105.5070	31,652,016	30,000,000	30,247,839		(36,419)			3.600	3.447	AO	228,000	1,080,000	10/25/2017	04/15/2026
68233J-BH-6	ONCOR ELECTRIC DELIVERY CO BND/CORP			2	1FE	10,394,465	108.7840	10,878,433	10,000,000	10,390,085		(4,380)			3.700	3.179	MN	47,278		11/21/2019	11/15/2028
682680-AR-4	ONEOK INC SENIOR CORP BND			2	2FE	16,605,356	116.6600	16,151,524	13,845,000	15,426,331		(424,538)			7.500	3.898	MS	346,125	1,038,375	02/27/2017	09/01/2023
68389X-AS-4	ORACLE CORPORATION SENIOR CORP BND				1FE	2,972,940	105.5840	3,167,523	3,000,000	2,989,259		2,789			3.625	3.734	JJ	50,146	108,750	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORPORATION CORP BND			2	1FE	19,954,600	105.3980	21,079,584	20,000,000	19,977,566		4,515			3.400	3.427	JJ	326,778	680,000	06/30/2014	07/08/2024
684000-AA-0	OPUS BANK CORP BND			2	2FE	12,985,000	102.5000	13,325,000	13,000,000	12,989,194		1,346			5.500	5.515	JJ	357,500	715,000	11/03/2016	07/01/2026
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION SUB CORP BND				1FE	4,971,000	99.7350	4,986,773	5,000,000	4,971,393		393			2.700	2.767	AO	25,875		11/06/2019	10/22/2029
69362B-BC-5	PSEG POWER LLC SENIOR CORP BND			2	2FE	11,993,640	104.7770	12,573,184	12,000,000	11,995,472		1,217			3.850	3.862	JD	38,500	462,000	06/04/2018	06/01/2023
695156-AR-0	PACKAGING CORPORATION AMERICA PACKING CORP SR NOTES			2	2FE	11,071,031	104.8650	11,136,687	10,620,000	11,032,945		(38,086)			3.650	2.717	MS	113,059	193,815	07/18/2019	09/15/2024
695156-AU-3	PACKAGING CORP OF AMERICA SENIOR CORP BND			2	2FE	9,996,170	100.4540	10,045,439	10,000,000	9,996,132		(38)			3.000	3.004	JD	33,333		11/18/2019	12/15/2029
704699-AA-5	PEAPACK-GLADSTONE FINANCIAL CO CAPSEC CORP BND			2	2FE	7,500,000	103.0000	7,725,000	7,500,000	7,500,000					6.000	6.000	JD	1,250	450,000	06/10/2016	06/30/2026
705322-AJ-4	PEDERNALES ELECTRIC COOP SER O BASIC			4	1FE	13,114,168	108.7820	12,708,978	11,683,000	12,400,890		(232,897)			5.952	3.677	MN	88,853	695,372	10/19/2016	11/15/2022
717081-EN-9	PFIZER INC. SENIOR CORP BND			2	1FE	14,969,550	104.1800	15,626,981	15,000,000	14,977,136		5,789			3.200	3.244	MS	141,333	490,667	09/04/2018	09/15/2023
717081-ES-8	PFIZER INC. SENIOR CORP BND			2	1FE	4,997,450	103.5970	5,179,861	5,000,000	4,997,836		386			2.950	2.961	MS	44,250	75,389	03/04/2019	03/15/2024
718546-AC-8	PHILLIPS 66				1FE	21,081,390	105.0900	21,422,633	20,385,000	20,617,848		(97,837)			4.300	3.764	AO	219,139	876,555	11/04/2015	04/01/2022
723460-AC-8	PINNACEL FINL PARTNERS INC SRSUB CORP BND			2	2PL	5,000,000	100.5000	5,025,000	5,000,000	4,999,951		(49)			4.125	4.121	MS	63,021		09/06/2019	09/15/2029
731020-AA-4	POLAR TANKERS INC SENIOR CORP BND 144A			4	1FE	25,901,196	125.4640	29,483,981	23,500,000	25,432,574		(67,099)			5.951	5.225	MN	198,119	1,398,485	01/01/2013	05/10/2037
737446-AJ-3	POST HOLDINGS INC SENIOR CORP BND 144A			2	4FE	4,222,498	106.9230	4,212,747	3,940,000	4,212,747	(5,451)	(4,300)			8.000	2.167	JJ	145,342		12/23/2019	07/15/2025
740189-AM-7	PRECISION CASTPARTS CORP SENIOR CORP BND			2	1FE	2,694,733	105.2690	2,689,615	2,555,000	2,686,952		(7,781)			3.250	2.193	JD	3,691	41,519	08/29/2019	06/15/2025
744560-BC-9	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND			2	1FE	8,527,172	101.1710	8,650,162	8,550,000	8,536,228		3,874			2.375	2.425	MN	25,947	203,063	08/25/2017	05/15/2023
744560-BD-7	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND			2	1FE	15,456,900	105.8990	15,884,861	15,000,000	15,392,313		(64,587)			3.750	3.044	MS	165,625	281,250	04/16/2019	03/15/2024
744560-BS-4	PUBLIC SERVICE ELECTRIC & GAS CORP BND			2	1FE	14,956,050	103.4390	15,515,838	15,000,000	14,965,906		3,765			3.000	3.033	MN	57,500	450,000	05/02/2017	05/15/2027
744560-BX-3	PUBLIC SERVICE ELECTRIC & GAS CORP BND			2	1FE	9,998,400	108.9050	10,890,538	10,000,000	9,998,533		123			3.650	3.652	MS	121,667	358,917	09/05/2018	09/01/2028
747525-AT-0	QUALCOMM INC SENIOR CORP BND			2	1FE	15,012,150	103.2080	15,481,200	15,000,000	15,008,421		(2,025)			2.900	2.885	MN	49,542	435,000	08/17/2017	05/20/2024
761713-BG-0	REYNOLDS AMERICAN INC SENIOR CORP BND			2	2FE	10,797,800	107.5660	10,756,581	10,000,000	10,565,299		(98,219)			4.450	3.259	JD	23,486	445,000	07/25/2017	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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78403D-AK-6	SBA TOWER TRUST CORP BND			2	1FE	16,899,625	100.0710	16,882,013	16,870,000	16,874,489		(8,170)			2.877	2.844	MON	20,223	484,002	10/31/2016	07/15/2021
785592-AM-8	SABINE PASS LIQUEFACTION LLC SECURED CORP BND			2	2FE	25,112,160	112.3320	25,836,450	23,000,000	24,516,160		(273,167)			5.625	4.128	MS	424,063	1,293,750	09/07/2018	03/01/2025
797440-BT-0	SAN DIEGO G & E SECURED CORP BND			4	1FE	1,997,123	99.1570	1,990,247	2,007,172	2,003,653		1,582			1.914	2.079	FA	16,007	38,417	04/14/2016	02/01/2022
828730-AB-7	SIMMONS FIRST NTL CORP CAPSEC CORP BND			2	2FE	10,000,000	104.5000	10,450,000	10,000,000	9,999,125		(555)			5.000	4.995	AO	125,000	500,000	03/21/2018	04/01/2028
84470P-AC-3	SOUTHSIDE BANCSHARES INC COM CAPSEC CORP BND			2	2FE	10,000,000	103.2500	10,325,000	10,000,000	10,000,000					5.500	5.500	MS	139,028	550,000	09/15/2016	09/30/2026
84474Y-AA-4	SOUTHWEST AIR SOUTHWEST AIR			4	1FE	4,028,980	105.0350	4,221,136	4,018,790	4,021,965		(1,103)			6.150	6.116	FA	102,982	247,156	01/01/2013	08/01/2022
84756N-AH-2	SPECTRA ENERGY PARTNERS LP SENIOR CORP BND			2	2FE	12,074,960	103.5050	12,420,640	12,000,000	12,073,240		(2,040)			3.375	3.269	AO	85,500	347,500	10/10/2019	10/15/2026
85208N-AA-8	SPRINT SPECTRUM CO LLC SENIOR ABS 16-1 144A			4	2FE	8,755,396	100.7980	8,819,838	8,750,000	8,754,160		(441)			3.360	3.364	MJSD	8,983	294,000	01/18/2017	03/20/2028
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SENIOR CORP BND 144A			4	2FE	10,000,000	105.8980	10,589,800	10,000,000	10,000,000					4.738	4.766	MJSD	14,477	473,800	03/14/2018	03/20/2025
857477-AZ-6	STATE STREET CORPORATION SENIOR CORP BND			2	1FE	7,000,000	101.4360	7,100,528	7,000,000	6,999,736		36,361			2.653	2.652	MN	23,730	185,710	05/10/2017	05/15/2023
86787E-BB-2	SUNTRUST BANK CORP BND			2	1FE	10,002,950	109.5430	10,954,279	10,000,000	10,002,611		(288)			4.050	4.045	MN	65,250	412,875	10/25/2018	11/03/2025
867914-BM-4	SUNTRUST BANKS SENIOR CORP BND			2	1FE	9,987,200	101.3370	10,133,746	10,000,000	9,994,794		2,410			2.700	2.726	JJ	115,500	270,000	11/28/2016	01/27/2022
86944B-AD-5	SUTTER HEALTH SENIOR CORP BND			2	1FE	14,452,738	106.8460	15,460,686	14,470,000	14,466,203		5,257			3.695	3.692	FA	201,985	452,083	05/09/2019	08/15/2028
882384-AB-6	TEXAS EASTERN TRANSMISSION LP SENIOR CORP BND			2	2FE	10,144,301	101.8970	10,189,695	10,000,000	10,013,238		(20,907)			4.125	3.907	JD	34,375	412,500	01/01/2013	12/01/2020
88732J-AX-6	TIME WARNER CABLE INC SENIOR CORP BND			2	2FE	986,563	101.5970	1,015,971	1,000,000	997,863		1,822			4.125	4.322	FA	15,583	41,250	01/01/2013	02/15/2021
889175-BE-4	TOLEDO EDISON COMPANY SECURED CORP BND				1FE	1,861,963	101.6740	1,679,654	1,652,000	1,663,297		(32,906)			7.250	5.146	MN	19,962	119,770	01/01/2013	05/01/2020
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA CORP BND			2	2FE	10,000,000	100.8750	10,087,500	10,000,000	10,000,000					4.500	4.498	JJ	188,750	450,000	07/12/2017	07/30/2027
89236T-EC-5	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND	0			1FE	5,488,835	100.7800	5,542,900	5,500,000	5,493,852		2,199			2.150	2.193	MS	37,117	118,250	09/05/2017	09/08/2022
89236T-EC-5	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND	SD			1FE	19,959,400	100.7800	20,156,000	20,000,000	19,977,644		7,996			2.150	2.193	MS	134,972	430,000	09/05/2017	09/08/2022
90783X-AA-9	UNION PACIFIC RR		4		1FE	10,093,188	114.2650	10,885,594	9,526,581	10,023,050		(34,115)			6.176	5.518	JJ	292,546	588,362	11/16/2017	01/02/2031
909319-AA-3	UNITED AIRLINES INC CORP BND		4		1FE	12,758,338	107.3340	13,733,379	12,795,013	12,774,447		2,643			4.300	4.340	FA	207,848	550,186	09/20/2013	02/15/2027
90931C-AA-6	UNITED AIRLINES INC CORP BND		4		1FE	5,000,000	108.0080	5,400,403	5,000,000	5,000,000					4.150	4.149	FA	72,625	111,819	01/28/2019	02/25/2033
90932M-AA-3	UNITED AIRLINES INC CORP BND		4		1FE	8,002,500	100.0100	8,000,777	8,000,000	8,002,433		(67)			2.900	2.896	MN	69,600		09/03/2019	11/01/2029
90932P-AA-6	UNITED AIRLINES INC CORP BND		4		1FE	9,824,881	105.7910	10,328,334	9,762,924	9,807,325		(6,190)			4.000	3.917	AO	86,782	390,517	01/12/2017	04/11/2026
90932P-AB-4	UNITED AIRLINES INC CORP BND		4		2FE	1,179,527	102.8800	1,213,500	1,179,527	1,179,527					4.750	4.750	AO	12,451	56,028	03/24/2014	04/11/2022
911312-AM-8	UNITED PARCEL SERVICE INC CORP BND	SD			1FE	9,792,032	101.3280	10,132,779	10,000,000	9,969,992		27,702			3.125	3.421	JJ	144,097	312,500	01/01/2013	01/15/2021
91159H-HW-3	US BANCORP CORP BND		2		1FE	6,999,370	102.5400	7,177,796	7,000,000	6,999,396		26			3.000	3.001	JJ	88,667		07/24/2019	07/30/2029
91159H-HX-1	US BANCORP CORP BND		2		1FE	19,980,400	101.2250	20,245,014	20,000,000	19,981,971		1,571			2.400	2.421	JJ	202,667		07/24/2019	07/30/2024
91324P-DR-0	UNITEDHEALTH GROUP INC SENIOR CORP BND				1FE	4,998,750	101.2600	5,062,993	5,000,000	4,998,877		127			2.375	2.380	FA	51,458		07/24/2019	08/15/2024
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BND		2		2FE	19,931,000	104.8260	20,965,104	20,000,000	19,951,195		6,369			3.400	3.441	MS	200,222	680,000	09/07/2016	09/15/2026
92343V-BR-4	VERIZON COMMUNICATIONS CORP BND				2FE	20,919,650	110.8770	22,175,424	20,000,000	20,393,186		(95,985)			5.150	4.565	MS	303,278	1,030,000	02/06/2014	09/15/2023
92343V-EN-0	VERIZON COMMUNICATIONS INC. SENIOR CORP BND				2FE	11,490,480	105.8650	12,703,811	12,000,000	11,596,960		69,364			3.376	4.110	FA	153,045	405,120	06/13/2018	02/15/2025
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO SENIOR CORP BND			2	1FE	15,912,240	103.0440	16,487,008	16,000,000	15,934,105		8,483			2.950	3.017	MN	60,311	472,000	10/05/2017	11/15/2026
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO SENIOR CORP BND			2	1FE	6,983,760	108.7370	7,611,568	7,000,000	6,986,262		1,392			3.800	3.828	AO	66,500	266,000	03/20/2018	04/01/2028
928377-AB-6	VISTA OUTDOOR INC SENIOR CORP BND		2		5FE	10,946,875	95.7690	11,013,435	11,500,000	10,972,890	419,167	88,723			5.875	6.925	AO	168,906	675,625	03/16/2018	10/01/2023
931142-AU-7	WAL-MART STORES SENIOR CORP BND				1FE	18,095,187	116.5280	17,249,610	14,803,000	16,956,800		(533,499)			6.750	2.683	AO	210,943	999,203	10/27/2017	10/15/2023
931142-EL-3	WAL-MART STORES SENIOR CORP BND		2		1FE	9,987,800	103.5450	10,354,521	10,000,000	9,989,097		1,297			2.850	2.876	JJ	136,958	59,375	04/16/2019	07/08/2024
931427-AF-5	WALGREENS BOOTS ALLIANCE INC CORP BND		2		2FE	12,094,540	101.8680	12,224,117	12,000,000	12,025,899		(14,416)			3.300	3.170	MN	47,300	396,000	12/11/2014	11/18/2021
94106L-BG-3	WASTE MANAGEMENT INC CORP BND		2		2FE	10,033,500	106.8710	10,687,125	10,000,000	10,031,927		(1,573)			3.450	3.409	JD	15,333	194,542	05/16/2019	06/15/2029
94974B-FY-1	WELLS FARGO & COMPANY SUB CORP BND				1FE	11,711,277	107.7000	12,105,424	11,240,000	11,603,375		(49,588)			4.100	3.533	JD	35,843	460,840	10/05/2017	06/03/2026
96949L-AA-3	WILLIAMS PARTNERS LP CORP BND		2		2FE	4,487,825	102.7510	4,623,816	4,500,000	4,494,248		2,461			3.600	3.661	MS	47,700	162,000	08/09/2018	03/15/2022
96950F-AD-6	WILLIAMS PARTNERS LP				2FE	9,995,800	100.6380	10,063,787	10,000,000	9,999,879		575			5.250	5.256	MS	154,583	525,000	01/01/2013	03/15/2020
BWR14M-EC-4	PETROS-PACESETTER NEBRASKA FUND II SENIOR ABS		4		1FE	193,460	100.0000	193,460	193,460	193,460					7.000	7.027		3,987	12,309	10/16/2018	03/01/2025
000000-00-0	TORONTO-DOMINION BANK/THE SENIOR CORP BND				1FE	2,980,045	102.2890	2,876,160	2,811,800	2,810,801		1,049		(4,258)	3.700	3.737	JD	2,843	102,372	03/15/2016	12/22/2020
000000-00-0	TORONTO-DOMINION BANK/THE SENIOR CORP BND				1FE	2,855,000	100.3330	2,821,153	2,811,800	2,811,800				(4,200)	1.612	2.658	MJSD	1,490	62,162	09/12/2018	09/20/2021
009088-AA-3	AIR CANADA SECURED CORP BND 144A		A	4	1FE	8,665,524	106.2200	8,829,271	8,312,257	8,660,406		(5,118)			3.750	3.073	JD	13,854	311,710	06/10/2019	06/15/2029
009088-AB-1	AIR CANADA SENIOR CORP BND 144A		A	4	1FE	4,156,115	107.3950	4,463,473	4,156,115	4,156,115					4.125	4.125	JD	7,620	171,440	12/01/2015	12/15/2027
009089-AA-1	AIR CANADA CORP BND 144A		A	4	1FE	7,981,599	104.4680	8,460,285	8,098,447	8,028,593		8,414			4.125	4.269	MN	42,686	334,061	09/20/2013	11/15/2026
06367X-7W-5	BANK OF MONTREAL SENIOR CORP BND	0			1FE	5,071,628	100.2690	4,968,016	4,954,694	4,922,296		12,671		247,882	2.270	2.537	JJ	53,470	110,732	09/24/2018	07/11/2022
06367X-F3-0	BANK OF MONTREAL SECURED LOCAL BND 144A	0	A		1FE	480,620	99.7700	498,848	500,000	489,210		7,124			1.750	3.281	JD	389	8,750	10/12/2018	06/15/2021
06368A-AD-2	BANK OF MONTREAL SENIOR CORP BND	0			1FE	1,498,088	101.5580	1,566,343	1,542,317	1,517,074		4,886		76,489	2.700	3.077	MS	12,743	40,623	08/20/2018	09/11/2024
064151-EF-6	BANK OF NOVA SCOTIA UNSEC LOCAL BND	0			1FE	2,714,027	100.0630	2,745,500	2,743,783	2,743,673		154		138,704	2.090	2.096	MS	17,862	55,924	10/05/2015	09/09/2020
064151-F2-4	BANK OF NOVA SCOTIA SENIOR CORP BND	0			1FE	1,485,951	100.4360	1,549,045	1,542,317	1,524,623		5,321		33,350	2.360	2.781	MN	5,370	35,384	01/28/2019	11/08/2022
064159-GW-0	BANK OF NOVA SCOTIA SENIOR CORP BND	0	A		1FE	999,880	100.2550	1,002,550	1,000,000	999,977		28			2.350	2.353	AO	4,569	23,500	11/21/2016	10/21/2020
13596Z-SZ-9	CANADIAN IMPERIAL BANK SENIOR CORP BND	0			1FE	3,968,279	100.3280	3,868,421	3,855,793	3,841,743		5,582		193,758	2.300	2.448	JJ	42,161	87,312	10/11/2017	07/11/2022
29250N-AZ-8	ENBRIDGE INC SENIOR CORP BND		A	2	2FE	19,984,600	101.2960	20,259,124	20,000,000	19,984,769		169			3.125	3.134	MN	79,861		11/13/2019	11/15/2029

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36158Z-BV-7	GE CAPITAL CANADA FUNDING CO SENIOR CORP BND				2FE	4,116,382	103.6310	3,995,796	3,855,793	4,081,600		(100,770)		205,879	4.600	1.710	JJ	76,220	173,974	05/12/2017	01/26/2022
40427H-TB-9	HSBC BANK CANADA SENIOR CORP BND				1FE	4,141,716	99.6990	4,105,595	4,117,987	4,089,420		11,065		205,971	2.170	2.456	JD	488	88,712	01/03/2018	06/29/2022
63306A-GD-2	NATIONAL BK OF CANADA SENIOR CORP BND				1FE	3,003,594	100.1280	3,049,964	3,046,077	3,042,226		408		38,223	2.545	2.575	JJ	36,247		10/18/2019	07/12/2024
780086-KE-3	ROYAL BANK OF CANADA LOCAL BND				1FE	3,914,419	99.9030	3,852,055	3,855,793	3,855,760		147		194,924	1.590	1.594	MS	16,751	59,591	03/18/2015	03/23/2020
780086-PX-6	ROYAL BANK OF CANADA SENIOR CORP BND				1FE	1,497,588	100.4700	1,549,563	1,542,317	1,549,660		(1,740)		53,812	2.360	2.189	JD	2,685	35,510	03/27/2019	12/05/2022
891145-2R-4	TORONTO-DOMINION BANK/THE SENIOR CORP BND				1FE	1,666,993	100.9570	1,634,938	1,619,433	1,631,237		(5,912)		82,847	2.621	2.239	JD	1,044	41,731	10/25/2017	12/22/2021
891160-KV-4	TORONTO-DOMINION BANK/THE SECURED LOCAL BND				1FE	1,494,346	99.5390	1,535,207	1,542,317	1,544,719		(1,622)		78,121	1.680	1.567	JD	1,628	25,362	05/24/2017	06/08/2021
891160-RY-1	TORONTO-DOMINION BANK/THE SECURED LOCAL BND 144A		A		1FE	4,533,480	100.5110	4,522,994	4,500,000	4,530,557		(2,923)			2.100	1.825	JJ	43,575		09/26/2019	07/15/2022
892329-BB-8	TOYOTA CREDIT CANADA INC SENIOR CORP BND				1FE	6,024,123	100.2510	5,485,077	5,471,371	5,454,026		6,052		241,009	2.350	2.478	JJ	58,668	108,644	03/05/2019	07/18/2022
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1FE	3,207,182	100.0870	2,814,240	2,811,800	2,811,762		827		(4,522)	3.250	3.265	JJ	40,698	92,199	11/29/2016	01/22/2020
000000-00-0	DBS BANK LTD (AUSTRALIA BRANCH SENIOR CORP BND		B		1FE	3,757,750	100.0680	3,517,127	3,514,750	3,514,750				(5,250)	1.604	2.490	MJSD	1,854	76,318	03/13/2017	03/20/2020
000000-00-0	ROYAL BANK OF SCOTLAND PLC		B		1FE	2,977,800	100.1320	2,815,516	2,811,800	2,811,800				(4,200)	1.599	2.442	MJSD	2,587	62,525	05/31/2017	06/09/2020
000000-00-0	OVERSEA-CHINESE BANKING CORP L		B		1FE	3,972,000	100.1560	3,520,221	3,514,750	3,514,750				(5,250)	1.450	2.300	JAJO	12,008	81,022	09/25/2017	10/06/2020
000000-00-0	SUNCORP METWAY LTD SENIOR CORP BND		B		1FE	2,799,268	101.6180	2,750,144	2,706,358	2,704,555		2,261		(4,120)	3.500	3.585	AO	18,893	94,332	10/13/2015	10/20/2020
000000-00-0	UNITED OVERSEAS BANK LTD (SYDN SENIOR CORP BND		B		1FE	3,829,750	100.4490	3,530,516	3,514,750	3,514,750				(5,250)	1.660	2.607	JAJO	13,907	88,220	03/29/2017	04/06/2021
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1FE	3,093,436	102.4190	2,915,806	2,846,948	2,841,494		4,539		(4,629)	3.250	3.406	AO	21,741	91,163	03/31/2016	04/07/2021
000000-00-0	SUNCORP METWAY LTD SENIOR CORP BND		B		1FE	3,393,610	102.4580	3,241,032	3,163,275	3,160,877		1,936		(4,855)	3.500	3.561	AO	24,502	110,041	04/06/2016	04/12/2021
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1FE	5,105,839	100.3290	5,289,495	5,272,125	5,291,668		(1,237)		187,066	1.552	1.251	JAJO	17,258		11/27/2019	04/16/2021
000000-00-0	OVERSEA CHINESE BANKING CORP L SENIOR CORP BND		B		1FE	3,497,175	100.3470	3,174,237	3,163,275	3,163,275				(4,725)	2.765	2.765	JAJO	16,774	75,925	04/17/2018	04/23/2021
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1FE	3,422,469	101.1280	3,554,382	3,514,750	3,553,439		(5,011)		135,981	2.065	1.608	JAJO	15,709		10/04/2019	07/12/2021
000000-00-0	ANZ BANKING GROUP LTD/MELBOURN SENIOR CORP BND		B		1FE	3,358,575	100.4280	3,176,821	3,163,275	3,163,275				(4,725)	1.602	2.780	JAJO	10,688	77,863	07/10/2018	07/16/2021
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1FE	3,469,306	101.1730	3,555,974	3,514,750	3,556,641		(3,738)		91,073	1.958	1.361	JAJO	14,328		10/18/2019	01/17/2022
000000-00-0	UNITED OVERSEAS BANK LTD (SYDN SENIOR CORP BND		B		1FE	3,695,250	100.5220	3,533,090	3,514,750	3,514,750				(5,250)	1.711	2.778	JAJO	11,366	87,518	07/17/2018	01/24/2022
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1FE	3,764,980	104.2370	3,663,668	3,514,750	3,510,974		1,863		(5,370)	3.500	3.551	FA	49,408	121,323	01/20/2017	02/07/2022
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1FE	3,075,400	100.9760	2,839,254	2,811,800	2,811,800				(4,200)	1.892	2.793	MJSD	3,645	71,358	02/28/2017	03/07/2022
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1FE	3,818,250	100.8790	3,545,631	3,514,750	3,514,750				(5,250)	1.840	2.723	MJSD	177	84,288	03/28/2017	03/31/2022
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1FE	4,459,228	100.0700	4,502,044	4,498,880	4,501,209		(65)		42,046	1.547	1.980	FMAN	8,779	33,138	10/31/2019	05/16/2022
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1FE	7,972,078	100.7760	7,792,448	7,732,450	7,766,806		(1,400)		71,878	2.631	2.445	JAJO	47,933	91,967	12/19/2019	07/05/2022
000000-00-0	INTERNATIONAL FINANCE CORP SENIOR CORP BND		B		1FE	6,981,461	103.9980	6,579,482	6,326,550	6,332,756		(2,535)		(9,183)	2.800	2.761	FA	67,276	175,071	09/26/2017	08/15/2022
000000-00-0	SUNCORP GROUP LTD SENIOR CORP BND		B		1FE	3,017,894	100.7040	3,008,569	2,987,538	2,994,578		(2,714)		(4,459)	1.897	2.844	FMAN	7,147	76,378	10/24/2018	08/16/2022
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1FE	4,058,400	99.9750	4,216,631	4,217,700	4,217,700				159,300	1.469	1.557	FMAN	5,600	15,820	08/22/2019	08/29/2022
000000-00-0	DBS BANK LTD SECURED LOCAL BND		B		1FE	2,556,938	99.5300	2,623,676	2,636,063	2,636,063				79,125	1.400	1.397	JAJO	6,875		10/17/2019	10/25/2022
000000-00-0	OVERSEA-CHINESE BANKING CORP L SENIOR CORP BND		B		1FE	2,035,350	99.9980	2,108,802	2,108,850	2,108,850				73,500	1.529	1.523	MJSD	2,386		11/26/2019	12/05/2022
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1FE	2,816,147	100.4480	2,824,390	2,811,800	2,829,430				13,283	1.730	1.523	FMAN	6,917		12/30/2019	02/10/2023
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1FE	1,766,844	100.8840	1,772,910	1,757,375	1,775,177				8,334	1.877	1.606	FMAN	4,095		12/31/2019	11/16/2023
000000-00-0	WESTPAC BANKING CORP SECURED LOCAL BND		B		1FE	3,944,210	113.7650	3,998,565	3,514,750	4,038,193		(8,846)		102,829	5.250	1.309	MN	20,671		12/04/2019	11/21/2023
05600L-AB-2	BMW FIN NV SENIOR CORP BND 144A		D	2	1FE	19,980,400	100.2610	20,052,276	20,000,000	19,981,812		1,412			2.400	2.421	FA	182,667		08/07/2019	08/14/2024
06738E-AS-4	BARCLAYS PLC		D	2	2FE	10,000,000	102.4260	10,242,577	10,000,000	10,000,000					3.684	3.684	JJ	174,990	368,400	01/04/2017	01/10/2023
22546Q-AF-4	CREDIT SUISSE SENIOR CORP BND		D		1FE	10,025,760	101.3370	10,133,650	10,000,000	10,001,857		(3,024)			4.375	4.343	FA	177,431	437,500	08/03/2010	08/05/2020
22546Q-AP-2	CREDIT SUISSE NEW YORK NY SENIOR CORP BND		D		1FE	16,551,520	106.1650	16,986,326	16,000,000	16,395,436		(77,320)			3.625	3.055	MS	180,444	580,000	12/19/2017	09/09/2024
36164Q-MS-4	GE CAPITAL INTERN FUND CO		D		2FE	15,240,086	100.0730	15,807,571	15,796,000	15,678,280		130,976			2.342	3.216	MN	47,270	369,942	07/08/2016	11/15/2020
404280-AW-9	HSBC HOLDINGS PLC SENIOR CORP BND		D		1FE	5,062,600	108.8620	5,443,105	5,000,000	5,052,507		(7,317)			4.300	4.106	MS	67,486	215,000	07/31/2018	03/08/2026
404280-BS-7	HSBC HOLDINGS PLC SENIOR CORP BND		D	2	1FE	10,026,050	104.9420	10,494,247	10,000,000	10,019,341		(5,225)			3.950	3.888	MN	47,181	395,000	08/09/2018	05/18/2024
478375-AF-5	JOHNSON CONTROLS INTERNATIONAL		D	2	2FE	19,926,308	102.2780	20,455,652	20,000,000	19,969,499		15,059			3.750	3.833	JD	62,500	750,000	12/28/2016	12/01/2021
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL		D	2	2FE	2,789,834	104.5440	2,917,830	2,791,000	2,790,270		147			3.625	3.631	JJ	50,306	101,174	12/28/2016	07/02/2024
62854A-AN-4	MYLAN NV SENIOR CORP BND		D	2	2FE	5,170,850	103.9780	5,198,923	5,000,000	5,164,699		(6,151)			3.950	3.357	JD	8,778	98,750	09/23/2019	06/15/2026
656836-AA-1	NORTH AMERICAN DEV BANK SENIOR CORP BND		D		1FE	16,847,797	100.2610	17,044,379	17,000,000	16,997,696		20,405			4.375	4.500	FA	289,236	743,750	01/01/2013	02/11/2020
74041C-AA-7	PREFERRED TERM SECURITIES BASIC		D		1FE	28,466,209	94.2740	27,456,762	29,124,479	28,486,767		36,224			2.383	1.966	MJSD	11,770	880,560	05/14/2018	09/26/2034
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND 144A		D		1FE	13,914,950	99.4540	14,918,028	15,000,000	14,053,345		122,220			2.350	3.380	AO	74,417	293,750	10/07/2019	10/15/2026
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND		D		3FE	9,966,600	92.6720	9,267,188	10,000,000	9,267,188	649,999	4,689			2.800	2.853	JJ	124,444	280,000	07/18/2016	07/21/2023
92857W-BJ-8	VODAFONE GROUP PLC SENIOR CORP BND		D		2FE	9,975,900	108.5380	10,853,823	10,000,000	9,980,783		3,104			4.125	4.165	MN	35,521	412,500	06/01/2018	05/30/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,999,889,764	XXX	3,077,418,672	2,939,919,985	2,975,913,024	959,206	(4,871,883)		2,926,620	XXX	XXX	XXX	26,209,027	93,259,914	XXX	XXX
00841U-AP-1	AGATE BAY MORTGAGES LOAN TRUST SENIOR WHOLE CMO 14-2 144A			4	1FM	3,424,835	101.2220	3,497,276	3,455,067	3,425,810		781			3.750	3.973	MON	10,797	129,565	09/19/2018	09/25/2044

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02660T-CJ-0	AMERICAN HOME MTGE INVEST TRST ABS 04-4A			4	1FM	4,828,395	103.5970	4,830,697	4,662,956	4,727,974		(15,943)			5.500	3.930	MON	21,372	215,407	01/01/2013	02/25/2045
05950T-AF-2	BANC OF AMERICA MORTGAGE SECUR 2006-B 4A1			4	1FM	324,186	97.4440	347,143	356,247	331,749		411			3.840	5.513	MON	1,140	15,123	01/01/2013	11/20/2046
06051G-BR-9	BANC OF AMERICA FUNDING CORP 2004-2 2A1			4	1FM	743,389	105.6850	775,406	733,692	739,546		(552)			6.500	6.311	MON	3,974	47,312	01/01/2013	07/20/2032
07384Y-JH-0	BEAR STEARNS ASSET BACKED SECU 2003-AC3 A1			4	1FM	88,594	101.6220	91,591	90,129	89,601		81			4.500	4.764	MON	338	4,056	07/29/2004	07/25/2033
07386H-DL-2	BEAR STEARNS ALT-A TRUST WHOLE CMO 03-5			4	1FM	507,871	99.7060	515,134	516,655	508,990		274			3.897	4.284	MON	1,678	21,895	01/01/2013	12/25/2033
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A			4	1FM	10,224,114	101.1970	10,198,292	10,077,673	10,215,680		(8,434)			3.500	3.087	MON	29,393	88,180	12/01/2019	08/25/2049
12592U-AQ-5	CSMLT TRUST WHOLE CMO 15-1 144A			4	1FM	14,115,827	100.8500	14,592,480	14,469,545	14,126,896		7,980			3.500	4.029	MON	42,203	421,258	05/21/2019	05/25/2045
12637L-AL-3	CSMLT TRUST WHOLE CMO 152 144A			4	1FM	10,342,167	100.8390	10,881,161	10,790,653	10,357,134		10,445			3.500	4.495	MON	31,473	377,617	11/05/2018	08/28/2045
12648X-BY-5	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN1 144A			4	1FM	2,947,008	100.9630	2,938,194	2,910,156	2,940,642		(2,675)			3.500	3.138	MON	8,488	101,855	12/27/2016	09/25/2044
12649D-AJ-2	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN2 144A			4	1FM	4,397,875	100.7440	4,460,609	4,427,658	4,398,139		525			3.500	3.638	MON	12,914	154,884	03/05/2018	10/25/2044
12667F-RG-2	CWALT SERIES 2004J6 CLASS 2A1			4	1FM	485,419	105.9100	499,820	471,930	479,360		(862)			6.500	6.116	MON	2,556	30,676	01/01/2013	11/25/2031
12669B-UJ-9	RESIDENTIAL ASSET SEC TRUST WHOLE CMO 00-A6 B1			4	1FM	1,099,153	114.5490	1,472,596	1,285,560	1,149,727		7,787			8.000	11.110	MON	8,570	102,845	06/02/2009	10/25/2030
17324V-AH-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO 15PS1 144A			4	1FM	2,563,652	102.5400	2,552,979	2,489,738	2,545,993		(5,982)			3.750	3.239	MON	7,780	93,365	01/12/2017	09/25/2042
17326Q-AA-1	CITIGROUP MTGE LOAN TRUST INC WHOLE CMO			4	1FM	7,612,904	101.0770	7,717,595	7,635,361	7,613,436		533			3.000	3.028	MON	18,452	229,061	02/07/2018	09/01/2064
17327D-AA-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO			4	1FM	12,239,504	102.2510	12,724,934	12,444,748	12,251,551		4,346			3.250	3.445	MON	33,705	404,454	08/02/2018	03/25/2061
17328B-AA-2	CITIGROUP MTGE LOAN TRUST INC SENIOR WHOLE CMO 2019-IMC1 A1			4	1FM	3,519,450	99.8820	3,517,209	3,521,366	3,519,760		310			2.720	2.788	MON	1,596	31,927	08/23/2019	07/25/2049
22541N-SW-0	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 02-A31			4	1FM	123,505	96.2740	123,215	127,984	124,330		403			4.057	5.306	MON	433	5,580	04/14/2011	11/25/2032
22541N-T5-8	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 03-8			4	1FM	268,464	100.4900	276,255	274,908	269,898		496			5.750	6.166	MON	1,317	15,807	05/30/2008	04/25/2033
23321P-GE-2	DLJ MORTGAGE ACCEPTANCE CORP 93-19			4	1FM	2,407	93.1770	2,237	2,401	2,403		(1)			0.000	(0.047)	N/A			01/01/2013	01/25/2024
251510-BF-9	DEUTSCHE ALT-A SECURITIES INC WHOLE CMO			4	1FM	1,962,097	103.0470	1,935,924	1,878,676	1,943,560		(2,000)			5.500	4.664	MON	8,611	103,327	01/01/2013	10/25/2033
29977J-AM-8	EVERBANK MTGE LOAN TRUST SUB WHOLE CMO 13-1 144A			4	1FM	1,809,588	101.8670	1,811,458	1,778,260	1,803,140		(3,715)			3.502	2.886	MON	5,189	62,243	10/31/2017	04/25/2043
33851F-AA-5	FLAGSTAR MORTGAGE TRUST SENIOR WHOLE CMO 18-6RR 144A			4	1FM	7,068,851	101.9350	7,271,557	7,133,498	7,074,226		4,320			4.000	4.168	MON	23,778	285,340	11/05/2018	10/25/2048
36229R-LJ-6	GSR MORTGAGE LOAN TRUST 2003-1 B2			4	1FM	156,893	103.2650	158,744	153,725	154,467		(190)			6.500	6.037	MON	833	9,992	01/01/2013	01/25/2034
45256V-AR-8	IMPAC SECURED ASSETS CORP ABS 06-2			4	1FM	670,038	98.4780	671,590	681,973	679,747		4,264			2.222	2.835	MON	253	18,668	09/07/2012	08/25/2036
46630G-AG-0	JP MORGAN MORTGAGE TRUST 2007-A1 3A1			4	1FM	2,306,221	101.3910	2,375,120	2,342,547	2,310,402		225			4.492	4.879	MON	8,769	103,621	01/01/2013	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1			4	1FM	77,114	91.9550	76,713	83,424	78,088		105			3.830	5.799	MON	266	3,363	01/01/2013	04/25/2037
46639G-AU-0	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 13-1 144A			4	1FM	9,252,999	99.8580	9,243,981	9,257,164	9,252,713		(286)			2.500	2.473	MON	19,286	19,286	11/05/2019	03/25/2043
46641C-AN-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 144A			4	1FM	1,791,003	101.6870	1,760,153	1,730,960	1,775,784		(5,228)			3.878	3.180	MON	5,594	67,353	07/23/2014	01/25/2044
46643D-CS-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 14-OK4			4	1FM	4,509,221	102.2350	4,509,954	4,411,344	4,488,237		(8,825)			4.000	3.348	MON	14,704	176,217	09/14/2015	09/25/2044
46644M-AV-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 15-3 144A			4	1FM	3,361,489	100.0500	3,369,490	3,367,804	3,361,382		(107)			3.000	3.009	MON	8,420	58,898	05/08/2019	05/25/2045
46644V-BK-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 15-4 144A			4	1FM	6,125,285	99.8740	6,240,449	6,248,298	6,136,424		8,811			3.000	3.549	MON	15,621	187,449	08/21/2018	06/25/2045
46646B-AC-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 16-1 144A			4	1FM	5,658,800	100.2480	5,830,422	5,816,015	5,664,167		3,401			3.500	4.139	MON	16,963	203,502	09/28/2018	05/25/2046
46647J-AC-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 164 144A			4	1FM	7,839,163	100.6520	8,023,118	7,971,186	7,843,115		2,710			3.500	3.870	MON	23,249	278,992	08/28/2018	10/25/2046
46647S-AJ-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A			4	1FM	4,211,102	101.1530	4,178,689	4,131,063	4,202,737		(8,365)			3.500	2.402	MON	12,049	48,188	07/30/2019	08/25/2047
46647S-AL-4	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A			4	1FM	4,627,064	100.3280	4,607,685	4,592,620	4,624,909		(2,156)			3.000	2.502	MON	11,482	34,431	09/23/2019	08/25/2047
46648C-AC-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-1 144A			4	1FE	6,336,375	100.8440	6,273,206	6,220,709	6,329,434		(6,941)			3.500	2.743	MON	18,144	90,719	07/12/2019	01/25/2047
46648H-AE-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-2 144A			4	1FM	6,387,911	100.7370	6,317,543	6,271,304	6,381,106		(6,805)			3.500	2.632	MON	18,291	91,457	07/24/2019	05/25/2047
46648U-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A			4	1FM	16,762,118	100.2160	16,696,549	16,660,592	16,756,323		(5,795)			3.000	2.643	MON	41,651	83,303	10/11/2019	11/25/2048
46648U-AN-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A			4	1FM	10,514,827	99.0900	10,152,624	10,245,873	10,510,898		(3,929)			3.500	2.870	MON	29,884	29,884	11/07/2019	11/25/2048
46649C-AA-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 18-4 144A			4	1FM	8,444,071	100.8750	8,333,077	8,260,785	8,438,194		(5,877)			3.500	2.973	MON	24,094	96,376	08/28/2019	10/25/2048
46649K-AC-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-5 144A			4	1FM	14,472,995	101.2330	14,410,522	14,235,004	14,468,085		(4,910)			3.500	3.067	MON	41,519	41,519	11/07/2019	10/25/2048
46649T-AA-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 18-3 144A			4	1FM	11,590,365	100.8770	11,469,976	11,370,292	11,583,950		(6,415)			3.500	3.034	MON	33,163	100,876	12/12/2019	09/25/2048
46650M-AE-7	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-8 144A			4	1FM	8,367,714	100.7310	8,373,253	8,312,514	8,345,204		(18,723)			4.000	3.517	MON	27,708	332,251	09/12/2018	01/25/2049

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46651A-AC-6	JP MORGAN TRUST WHOLE CMO 19-LTV2 144A			4	1FM	14,679,122	100.7410	14,551,491	14,444,401	14,666,154		(12,968)			3.500	3.157	MON	42,130	167,818	08/13/2019	12/25/2049
55265K-3Z-0	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-12			4	1FM	943,909	103.6580	1,011,444	975,753	951,168		753			5.000	5.535	MON	4,066	48,783	01/01/2013	12/25/2033
55265K-W4-7	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-11			4	1FM	739,433	101.5860	779,400	767,232	743,129		431			5.250	6.181	MON	3,357	40,178	01/01/2013	12/25/2033
576433-WQ-5	MASTR ADJUST RATE MTGE TRUST WHOLE CMO			4	1FM	543,292	96.2600	526,081	546,519	543,643		120			3.994	4.103	MON	1,819	22,229	12/27/2016	12/21/2034
576434-PX-6	MASTR ALTERNATIVE LOANS TRUST WHOLE CMO			4	1FM	721,979	104.3660	726,049	695,675	716,375		(687)			5.500	4.800	MON	3,189	38,262	01/01/2013	05/25/2034
576434-SG-0	MASTR ALTERNATIVE LOANS TRUST 2004-6 4A1			4	1FM	2,436,918	102.3290	2,466,805	2,410,660	2,424,355		755			6.250	6.080	MON	12,556	150,667	01/01/2013	07/25/2034
589929-4H-8	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A6			4	1FM	196,543	99.7120	207,720	208,320	197,737		64			4.160	6.203	MON	722	9,279	01/01/2013	10/25/2033
589929-5W-4	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-G			4	1FM	495,873	97.8930	602,081	615,037	521,944		5,799			2.574	8.645	MON	264	20,421	01/11/2012	01/25/2029
589929-N5-3	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A2			4	1FM	751,223	98.0730	760,020	774,956	754,097		(635)			5.045	5.971	MON	3,258	30,614	05/20/2010	01/25/2033
59020U-HJ-7	MERRILL LYNCH MTGE INV TRUST WHOLE CMO 04-A3			4	1FM	827,007	100.7680	843,627	837,198	828,704		630			4.740	5.213	MON	3,307	38,478	01/01/2013	05/25/2034
59166B-AA-9	METLIFE SECURITIZATION TRUST SENIOR WHOLE CMO 171 144A			4	1FM	6,286,742	101.2580	6,300,356	6,222,106	6,283,094		(1,667)			3.000	2.937	MON	15,555	186,663	11/02/2017	04/25/2055
69337L-AC-6	PHMMC MTGE PASS THROUGH WHOLE CMO 08-CIM1			4	1FM	1,938,786	101.4870	1,987,272	1,958,149	1,941,388		(179)			3.941	4.155	MON	6,431	88,545	01/01/2013	05/25/2038
693456-AA-3	PMT LOAN TRUST SENIOR WHOLE CMO 13-J1 144A			4	1FM	14,978,706	101.0570	14,840,279	14,685,005	14,971,128		(7,577)			3.500	3.040	MON	42,831	171,325	07/30/2019	09/25/2043
69348L-GE-3	PNC MORTGAGE SECURITIES CORP. 1996-PR1 A			1FM		54	92.7420	220	237	53		(5)			0.000	(0.093)	MON			01/01/2013	04/28/2027
760985-6B-2	RESIDENTIAL ASSET MORT PRO 2004-SL2 A2			4	1FM	640,784	104.3830	658,827	631,162	637,478		(478)			6.500	6.203	MON	3,419	41,026	01/01/2013	10/25/2031
81744F-DW-4	SEQUOIA MORTGAGE TRUST WHOLE CMO 04-9			4	1FM	551,711	96.0890	558,309	581,035	555,926		686			2.802	3.953	MON	497	18,696	01/01/2013	10/20/2034
81745L-AA-1	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 14-4 144A			4	1FM	1,447,750	99.9030	1,431,133	1,432,529	1,436,789		(5,485)			3.000	2.484	MON	3,581	42,976	10/30/2015	11/25/2044
81745N-AH-2	SEQUOIA MORTGAGE TRUST SUB WHOLE CMO 14-1 144A			4	1FM	5,486,183	101.9900	5,441,901	5,335,700	5,447,526		(16,486)			3.919	2.652	MON	17,428	208,564	11/23/2016	04/25/2044
81746D-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A			4	1FM	3,734,783	100.7750	3,713,824	3,685,263	3,728,733		(6,050)			3.500	2.749	MON	10,749	64,492	06/05/2019	08/25/2047
81746D-AE-0	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A			4	1FM	7,879,695	100.0220	7,828,814	7,827,107	7,876,640		(3,054)			3.000	2.562	MON	19,568	39,136	10/11/2019	08/25/2047
81746K-AA-2	SEQUOIA MORTGAGE TRUST WHOLE CMO 17-2 144A			4	1FM	8,440,653	100.8780	8,403,126	8,330,020	8,438,165		(2,488)			3.500	3.223	MON	24,296	145,775	06/05/2019	02/25/2047
81746V-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 18-3 144A			4	1FM	5,874,811	100.9510	5,832,697	5,777,745	5,866,624		(8,187)			3.500	2.760	MON	16,852	101,111	06/25/2019	03/25/2048
86359A-G9-8	STRUCTURE ASSET SECURITIES WHOLE CMO 03-24A			4	1FM	810,624	100.0480	873,230	872,812	818,582		400			4.635	6.742	MON	3,371	40,722	03/02/2012	07/25/2033
89171D-AB-3	TOWD POINT MORTGAGE TRUST SENIOR WHOLE CMO 151 144A			4	1FM	5,085,352	101.0250	5,051,231	5,000,000	5,030,642		(21,995)			3.250	2.408	MON	13,542	162,500	07/28/2016	10/25/2053
89175T-AA-6	TOWD POINT MORTGAGE TRUST WHOLE CMO			4	1FM	14,173,221	101.5650	14,845,147	14,616,365	14,235,635		45,122			3.000	3.746	MON	36,541	438,491	08/07/2018	06/25/2058
89176E-AA-8	TOWD POINT MORTGAGE TRUST RES CMO			4	1FM	4,907,518	101.0050	4,960,030	4,910,683	4,905,169		(828)			3.000	2.981	MON	12,277	147,321	02/06/2018	01/25/2058
929227-Y8-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S3			4	1FM	1,091,080	103.0970	1,072,151	1,039,941	1,084,547		(830)			5.500	3.741	MON	4,766	57,174	01/01/2013	05/25/2033
93363P-AB-6	WAMU MORT PASSTHROUGH CER 2006-AR14 1A2			4	1FM	5,056,689	99.0930	6,261,396	6,318,691	5,604,812		14,869			3.271	6.378	MON	17,223	235,711	01/01/2013	11/25/2036
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-3 144A			4	1FM	4,095,573	100.8190	4,149,849	4,116,154	4,096,236		372			3.500	3.599	MON	12,005	144,065	02/13/2018	03/20/2045
97652Q-AE-9	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 14-2			4	1FM	1,853,045	100.9670	1,860,779	1,842,967	1,849,633		(1,403)			3.500	3.339	MON	5,375	64,504	11/18/2014	09/20/2044
97652U-AD-2	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 15-2			4	1FM	3,778,170	100.8160	3,778,313	3,747,719	3,770,811		(2,935)			3.500	3.304	MON	10,931	131,170	05/11/2015	02/20/2045
97654D-AC-0	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 15-5 144A			4	1FM	15,113,193	100.9280	15,338,714	15,197,636	15,115,513		1,178			3.500	3.605	MON	44,326	531,917	02/16/2018	08/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						359,722,445	XXX	363,768,936	360,304,834	360,067,341		(89,266)			XXX	XXX	XXX	1,043,932	8,646,735	XXX	XXX
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-4 144A			4	1FM	10,245,919	100.7690	10,189,429	10,111,624	10,242,032		(3,888)			3.500	3.174	MON	29,492	176,953	06/05/2019	06/26/2045
00842C-AF-2	AGATE BAY MORTGAGE LOAN TRUST WHOLE CMO 157 144A			4	1FM	5,445,040	99.8600	5,330,779	5,338,274	5,388,431		(28,582)			3.000	2.199	MON	13,346	160,148	06/15/2016	10/25/2045
04684T-AE-1	A10 SECURITIZATION LLC SENIOR SENIOR CMBS 17-1 144A			4	1FE	3,444,725	99.4360	3,425,288	3,444,725	3,444,725					2.650	2.655	MON	4,057	30,428	08/14/2019	03/15/2036
12528M-AC-3	CG-CORE COMMERCIAL MTGE TRUST SUB SUB CMBS 14-FL1 144A			4	1FM	9,184,693	99.9770	9,316,507	9,318,649	9,190,653		5,960			2.890	3.360	MON	12,723	71,901	09/16/2019	06/15/2031
12635W-AA-5	COMM MORTGAGE TRUST SENIOR SENIOR CMBS 16-787S 144			4	1FM	12,623,375	105.1240	12,834,982	12,209,400	12,503,882		(48,559)			3.545	2.728	MON	36,069	432,823	07/17/2017	02/10/2036
268617-AP-2	ENTERPRISE MORTG ACCEPT CO SENIOR CMBS 99-1 144A			4	6FE		0.0000								1.200	0.000	MON			05/18/2010	10/15/2025
36228C-VG-5	GS MORTGAGE SECURITIES CORP SUB CMBS 05-ROCK 144A			4	1FM	10,632,813	113.6860	11,368,616	10,000,000	10,271,937		(49,241)			5.862	4.842	MON	48,850	586,200	04/16/2012	05/03/2032
36251P-AH-7	GS MORTGAGE SECURITIES TRUST G SUB SUB CMBS 16-GS3			4	1FM	8,185,000	102.5320	8,202,577	8,000,000	8,181,331		(3,669)			3.143	2.609	MON	14,667	20,953	11/08/2019	10/10/2049
92936T-AA-0	WF-RBS COMMERCIAL MTGE TRUST SENIOR CMBS			4	1FM	885,593	100.0670	877,823	877,234	877,492		(1,211)			2.300	2.047	MON	1,681	20,176	01/01/2013	06/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						60,647,158	XXX	61,546,001	59,299,906	60,100,483		(129,190)			XXX	XXX	XXX	160,885	1,499,582	XXX	XXX
00085K-AC-7	ABPCI DIRECT LENDING FUND IV L ABS 2019			4	1FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					3.370	3.383	JAJO	68,804		10/22/2019	10/20/2031
00102D-AA-6	ACIS CLO LTD SENIOR ABS 14-5 144A			4	1FE	8,490,377	99.9530	8,490,635	8,494,624	8,490,593		216			3.419	3.457	FMAN	49,214		11/07/2019	11/01/2026
02007E-AE-8	ALLY AUTO RECEIVABLES TRUST SENIOR ABS 17-3			4	1FE	317,010	99.9270	319,776	320,010	319,143		1,727			1.740	2.841	MON	247	5,568	10/12/2018	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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02007R-AB-5	ALLY AUTO RECEIVABLES TRUST SENIOR ABS 19-3			4	1FE	1,049,978	100.0670	1,050,702	1,050,000	1,049,976		(1)			2.060	2.069	MON	961	5,287	09/10/2019	10/17/2022
03789X-AD-0	DIN ABS			2	2FE	4,000,000	101.4320	4,057,288	4,000,000	4,000,000					4.194	4.214	MJSD	12,116	83,880	05/28/2019	06/07/2049
04941Y-AE-9	ATLAS SENIOR LOAN FUND LTD SENIOR ABS 11 144A			4	1FE	15,181,380	100.3610	15,054,150	15,000,000	15,177,135		(4,245)			4.074	3.673	JAJO	110,338	101,850	12/12/2019	07/26/2031
05584P-AD-9	BMW VEHICLE LEASE TRUST SENIOR ABS 17-2			4	1FE	15,602	99.9920	15,681	15,682	15,663		62			2.070	2.988	MON	10	298	02/06/2019	10/20/2020
05586C-AB-0	BMW VEHICLE LEASE TRUST ABS			4	1FE	433,638	100.1560	434,355	433,677	433,658		18			2.970	2.994	MON	394	12,880	10/10/2018	12/21/2020
05588C-AB-8	BMW VEHICLE OWNER TRUST SENIOR ABS 19-A			4	1FE	1,049,978	100.0620	1,050,651	1,050,000	1,049,976		(2)			2.050	2.058	MON	359	5,800	09/10/2019	05/25/2022
125634-AQ-8	CLI FUNDING LLC ABS			4	1FE	13,142,911	99.7360	13,102,648	13,137,329	13,141,812		(867)			3.380	3.390	MON	16,035	444,042	11/16/2017	10/18/2029
12563L-AE-7	CLI FUNDING VI LLC SENIOR ABS 17-1 144A			4	1FE	9,417,569	99.5510	9,363,716	9,405,926	9,414,700		(1,164)			3.620	3.620	MON	12,296	340,495	07/13/2017	05/18/2042
14043T-AD-8	CAPITAL ONE PRIME AUTO RECEIV SENIOR ABS 19-2			4	1FE	1,049,929	100.0430	1,050,451	1,050,000	1,049,935		6			2.060	2.074	MON	961	5,227	09/10/2019	09/15/2022
14315E-AB-6	CARMAX AUTO OWNER TRUST ABS			4	1FE	538,972	100.3840	541,047	538,976	538,957		(15)			3.110	3.127	MON	745	16,762	10/17/2018	02/15/2022
14315P-AA-3	CARMAX AUTO OWNER TRUST SENIOR ABS 19-3			4	1FE	1,150,488	100.0250	1,150,772	1,150,488	1,150,488					2.257	2.262	MON	1,226	10,024	07/24/2019	08/17/2020
14918Y-AM-9	CATHEDRAL LAKE LTD ABS 2013-1RR			4	1FE	1,977,500	99.7710	1,995,422	2,000,000	1,981,652		3,035			3.202	3.565	JAJO	13,520	75,622	09/06/2018	10/17/2029
20268C-AA-6	COMMONBOND STUDENT LOAN TRUST ABS 19-AGS 144A			4	1FE	12,854,516	99.4400	12,786,949	12,858,906	12,903,151		48,635			2.540	2.493	MON	5,444	49,900	10/23/2019	01/25/2047
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST SENIOR ABS 18-BGS 144A			4	1FE	4,971,889	102.2970	5,086,363	4,972,154	4,971,915		(2)			3.560	3.587	MON	2,950	177,009	07/26/2018	09/25/2045
20269D-AA-3	COMMONBOND STUDENT LOAN TRUST ABS 144A			4	1FE	6,489,603	101.6500	6,598,894	6,491,772	6,489,927		98			3.210	3.236	MON	3,473	208,386	03/09/2018	02/25/2044
22530C-AA-4	CREDIBLY ASSET SECURITIZATION ABS 144A			4	1FE	9,997,319	101.2110	10,121,095	10,000,000	9,998,051		513			4.800	4.860	MON	21,333	480,000	10/26/2018	11/15/2023
233046-AE-1	DB MASTER FINANCE LLC ABS			4	2FE	20,871,703	100.9630	20,778,227	20,580,000	20,864,121		(7,582)			3.629	3.409	FMAN	85,058	480,117	09/05/2019	11/20/2047
25755T-AG-5	DOMINOS PIZZA MASTER ISSER LLC ABS			4	2FE	14,700,000	100.0590	14,708,732	14,700,000	14,700,000					3.082	3.094	JAJO	83,060	453,054	06/12/2017	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSER LLC ABS			4	2FE	4,900,000	103.3670	5,065,003	4,900,000	4,900,000					4.118	4.139	JAJO	36,993	201,782	06/12/2017	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL SENIOR ABS 18-1 144A			4	2FE	8,474,322	102.6880	8,386,160	8,166,625	8,465,546		(8,776)			4.116	3.369	JAJO	61,625	50,807	11/07/2019	07/27/2048
34531E-AD-8	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS 17-A			4	1FE	241,092	99.9190	243,263	243,460	242,848		1,444			1.670	2.892	MON	181	4,066	10/18/2018	06/15/2021
36258M-AB-0	GM FINANCIAL SECURITIZED TERM SENIOR ABS 19-4			4	1FE	999,968	99.9150	999,150	1,000,000	999,969		1			1.840	1.848	MON	767	3,169	10/08/2019	11/16/2022
38013M-AE-6	GM FINANCIAL AUTO LEASING SENIOR ABS 17-2			4	1FE	617,598	99.9850	619,074	619,170	618,040		443			2.180	2.418	MON	412	7,874	05/29/2019	06/21/2021
40437R-AD-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 15-7R 144A			4	1FE	4,938,000	98.1270	4,906,342	5,000,000	4,942,035		4,035			3.090	3.530	FMAN	20,170	42,654	08/28/2019	03/15/2027
43814R-AC-0	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 16-4			4	1FE	169,196	99.9180	169,874	170,014	169,751		554			1.210	2.378	MON	74	1,200	06/03/2019	12/18/2020
44891G-AE-4	HYUNDAI AUTO LEASE SEC TRUST SENIOR ABS 17-B 144A			4	1FE	423,516	99.9950	423,743	423,764	423,580		64			2.130	2.206	MON	401	3,761	07/18/2019	03/15/2021
48253H-AL-9	KKR FINANCIAL CLO LTD SENIOR ABS 26 144A			4	1FE	9,005,400	100.5150	9,046,320	9,000,000	9,005,307		(93)			4.037	4.042	JAJO	137,261		07/26/2019	07/15/2032
55280Q-AL-1	MMCF CLO LLC ABS 5			4	1FE	19,479,869	100.0500	19,484,677	19,475,000	19,479,125		(743)			3.516	3.521	JAJO	139,014	188,428	08/01/2019	04/20/2029
55389P-AA-7	MVW OWNER TRUST SENIOR ABS 2019-1A 144A			4	1FE	7,351,746	101.3890	7,456,231	7,354,070	7,383,704		31,959			2.890	2.839	MON	6,494	123,977	05/14/2019	11/22/2036
58769B-AD-6	MERCEDES-BENZ AUTO RECEIVABLES SENIOR ABS 16-1			4	1FE	182,391	99.9620	183,954	184,023	183,943		1,019			1.260	2.384	MON	103	2,319	06/07/2018	02/16/2021
58769T-AB-1	MERCEDES-BENZ AUTO RECEIVABLES ABS 19-1			4	1FE	1,099,895	100.0830	1,100,915	1,100,000	1,099,906		11			2.040	2.057	MON	997	4,987	09/18/2019	06/15/2022
60689W-BR-1	VENTURE CDO LTD ABS 2014-18RR A			4	1FE	18,439,859	100.0000	18,550,000	18,550,000	18,443,470		3,610			3.221	3.444	JAJO	129,453	167,028	10/04/2019	10/16/2029
631707-AJ-5	NASSAU 2017-I LTD SENIOR ABS 17-1 144A			4	1FE	10,018,000	99.7340	9,973,398	10,000,000	10,017,348		(652)			3.278	3.225	JAJO	69,204	81,953	10/09/2019	10/15/2029
654747-AD-6	NISSAN AUTO REC OWNER TRUST SENIOR ABS 17-A			4	1FE	363,292	99.9060	366,240	366,585	365,208		1,916			1.740	2.885	MON	283	6,379	01/09/2019	08/16/2021
65478B-AD-3	NISSAN AUTO LEASE TRUST SENIOR ABS 18-A			4	1FE	1,060,746	100.8030	1,058,436	1,050,000	1,059,444		(1,302)			3.250	1.708	MON	1,422	5,688	10/29/2019	09/15/2021
65478N-AB-1	NISSAN AUTO RECEIV OWNER TRST ABS			4	1FE	627,201	100.3830	629,604	627,203	627,181		(18)			3.070	3.086	MON	856	19,416	12/04/2018	10/15/2021
65479J-AB-9	NISSAN AUTO RECEIVABLES OWNER SENIOR ABS 19-C			4	1FE	999,990	100.0170	1,000,170	1,000,000	999,988		(2)			1.970	1.976	MON	876	2,846	10/16/2019	09/15/2022
68285A-AC-4	ONSLOW BAY FINANCIAL LLC SUPSEN ABS 15-1 144A			4	1FM	2,690,771	100.7750	2,704,851	2,684,061	2,690,599		(172)			2.750	2.721	MON	6,151	24,604	08/14/2019	11/27/2045
72703P-AA-1	PLANET FITNESS MASTER ISSR LLC ABS 18-1 144A			4	2FE	17,814,562	101.5150	17,924,014	17,656,500	17,815,049		487			4.262	4.094	MJSD	54,349	503,784	11/25/2019	09/05/2048
784012-AA-4	SCF EQUIPMENT TRUST LLC SENIOR ABS 17-2 144A			4	1FE	3,419,101	100.9240	3,457,426	3,425,774	3,421,881		2,207			3.410	3.572	MON	3,569	116,819	10/24/2018	12/20/2023
78403D-AL-4	SBA TOWER TRUST SENIOR ABS 17-1 144A			2	1FE	15,000,000	100.7630	15,114,453	15,000,000	15,000,000					3.168	3.189	MON	19,800	473,880	04/05/2017	04/15/2022
78410T-AA-4	SCF EQUIPMENT TRUST LLC ABS			4	1FE	3,684,831	100.9130	3,719,258	3,685,610	3,685,316		132			3.770	3.810	MON	4,246	138,948	02/15/2017	01/20/2023
817743-AA-5	SERVPRO MASTER ISSUER LLC ABS 19-1 144A			4	2FE	17,034,375	99.5360	16,921,137	17,000,000	17,033,424		(951)			3.882	3.870	JAJO	164,985		09/18/2019	10/25/2049
83401B-AB-2	SOFI PROFESSIONAL LOAN PROGRAM SENIOR ABS 17-F 144A			4	1FE	15,125,750	100.9800	15,147,041	15,000,000	15,119,398		(6,352)			2.840	2.638	MON	7,100	177,500	07/31/2019	01/25/2041
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-A 144A			4	1FE	15,194,500	101.3190	15,197,835	15,000,000	15,184,807		(9,693)			2.950	2.637	MON	7,375	184,375	07/31/2019	02/25/2042
83546D-AF-5	SONIC CAPITAL LLC SENIOR ABS 18-1 144A			4	2FE	9,160,282	102.3680	9,366,477	9,149,792	9,157,679		(1,286)			4.026	4.027	MON	11,256	368,371	01/26/2018	02/20/2048
87342R-AB-0	TACO BELL FUNDING LLC ABS 161 144A			4	2FE	14,625,000	100.6840	14,725,020	14,625,000	14,625,000					4.377	4.401	FMAN	64,014	640,136	05/04/2016	05/25/2046
87407P-AP-5	TAL ADVANTAGE LLC ABS			4	1FE	1,328,583	96.6850	1,285,100	1,329,167	1,328,984		73			3.330	3.365	MON	1,352	44,261	05/07/2014	05/20/2022
88315L-AA-6	TEXTAINER MARINE CONTAINERS LT ABS			2	1FE	13,310,781	100.2890	13,508,993	13,470,000	13,328,963		13,156			4.110	4.380	MON	16,916	553,617	08/01/2018	08/20/2043
89173F-AA-8	TOWD POINT MORTGAGE TRUST SENIOR ABS 17-1 144A			4	1FM	16,114,540	100.4670	16,496,081	16,419,403	16,157,956		40,728			2.750	3.546	MON	37,628	362,467	03/01/2019	10/25/2056
89238K-AD-4	TOYOTA AUTO REC OWNER TRSUT SENIOR ABS 17-D			4	1FE	789,589	99.9740	793,261	793,464	790,821		1,232			1.930	2.477	MON	681	8,933	05/28/2019	01/18/2022
894126-AK-7	TRAPEZA CDO LLC ABS			4	1FE	10,188,750	89.6900	9,865,943	11,000,000	10,273,012		41,981			3.169	4.254	MN	36,989	442,256	08/22/2017	05/24/2034

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
894127-AG-4	TRAPEZA CDO LLC SUB ABS 1 144A			4	1FE	572,427	99.7150	591,497	593,188	574,864		1,216			3.107	3.644	MN	1,689	23,654	08/29/2017	11/30/2032
89412M-AC-0	TRAPEZA CDO LLC SENIOR ABS 3 144A			4	1FE	512,985	98.8280	521,645	527,830	516,561		1,354			3.024	3.636	JJ	7,228	19,034	05/19/2017	01/20/2034
89413C-AA-5	TRAPEZA CDO LLC SENIOR ABS 10 144A			4	1FE	11,117,610	92.3250	11,639,277	12,606,787	11,282,479		66,673			2.383	3.974	JAJO	71,771	364,054	08/04/2017	07/06/2041
89655Y-AA-4	TRINITY RAIL LEASING LP ABS 144A			4	1FE	6,203,247	114.0080	7,072,168	6,203,247	6,203,247					6.657	6.750	MON	17,206	412,950	01/01/2013	06/16/2029
89656C-AA-1	TRINITY RAIL LEASING LP WHOLE CMO			4	1FE	10,095,162	106.6310	10,764,524	10,095,161	10,094,994		(7)			5.194	5.250	MON	21,848	524,343	01/01/2013	01/16/2031
89679H-AE-5	TRITON CONTAINER FINANCE LLC SENIOR ABS 17-2A 144A			4	1FE	4,319,106	99.5550	4,413,696	4,433,405	4,333,107		12,092			3.620	4.284	MON	4,904	160,489	10/16/2018	08/20/2042
89679H-AN-5	TRITON CONTAINER FINANCE LLC ABS 2018-2A			4	1FE	13,972,480	101.2020	14,107,496	13,940,000	13,968,254		(3,151)			4.190	4.174	MON	17,847	584,086	08/10/2018	06/22/2043
98161V-AC-4	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 18-A			4	1FE	988,873	100.4210	988,400	984,260	988,508		(366)			2.500	2.071	MON	1,094	4,101	10/28/2019	04/17/2023
98162R-AB-4	WORLD OMNI AUTO REC TRUST ABS 19-C			4	1FE	999,967	100.0140	1,000,140	1,000,000	1,001,426		1,460			1.960	1.791	MON	871	1,688	11/05/2019	02/15/2023
000000-00-0	ZAIS CLO 5 LTD SENIOR ABS 5			D	4	1FE	1,757,280	99.6580	1,744,015	1,750,000	1,755,862		(813)			4.401	4.304	JAJO	16,687	87,462	10/16/2018	10/15/2028
00107U-AC-9	ACIS CLO LTD ABS			D	4	1FE	17,855,250	99.2040	17,757,495	17,900,000	17,866,755		4,937			3.659	3.799	FMAN	110,983	689,337	03/05/2019	05/01/2027
00140R-AL-5	AIG CLO LTD ABS			D	4	1FE	11,000,000	101.2980	11,142,830	11,000,000	11,000,000					4.441	4.462	JAJO	96,347	354,177	12/31/2018	01/20/2032
00164M-DU-4	ALM Loan Funding SENIOR ABS 12-RRR 144A			D	4	1FE	6,044,860	99.9640	6,041,762	6,043,916	6,044,677		(183)			2.891	2.894	JAJO	37,371	102,949	05/03/2019	04/16/2027
01448X-AA-3	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A			D	4	1FE	2,740,617	94.1600	2,915,877	3,096,742	2,912,723		77,726			2.398	8.159	MJSD	1,856	92,426	06/09/2017	03/23/2035
01448X-AB-1	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A			D	4	1FE	6,451,844	85.5790	5,862,129	6,850,000	6,487,600		20,380			2.528	3.341	MJSD	4,329	213,450	01/24/2018	03/23/2035
01448X-AG-0	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A			D	4	1FE	12,489,263	81.9390	10,865,064	13,260,000	12,558,478		39,451			2.528	3.341	MJSD	8,379	413,189	01/24/2018	03/23/2035
01448Y-AA-1	ALESCO PREFERRED FUNDING LTD SENIOR ABS 7-A1A 144A			D	4	1FE	10,769,870	95.8270	10,544,462	11,003,699	10,782,864		12,165			2.218	2.509	MJSD	6,101	308,391	09/07/2018	07/23/2035
01450D-AB-0	ALESCO PREFERRED FUNDING LTD SENIOR ABS 12 144A			D	4	1FE	17,429,035	94.1050	18,459,443	19,615,744	17,647,405		98,117			2.321	3.805	JAJO	98,639	566,684	10/03/2017	07/15/2037
01750L-AE-3	ALLEGRO CLO I LTD ABS 18-1A			D	4	1FE	10,800,000	100.1770	10,819,115	10,800,000	10,800,000					4.510	4.532	JAJO	105,534	584,496	06/29/2018	07/15/2031
03328L-AE-2	ANCHORAGE CAPITAL CLO LTD MEZZANIN ABS 144A			D	4	1FE	7,021,000	96.5500	6,758,515	7,000,000	7,016,577		(1,899)			3.786	3.728	JAJO	47,846	309,867	02/08/2018	01/28/2031
03328Q-AQ-4	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 6R 144A			D	4	1FE	12,801,797	99.5280	12,689,780	12,750,000	12,791,040		(5,479)			3.751	3.666	JAJO	103,618	553,195	04/30/2018	07/15/2030
03328Q-AS-0	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 6R 144A			D	4	1FE	10,005,000	97.1910	9,719,069	10,000,000	10,003,953		(645)			3.790	3.794	JAJO	80,011	379,000	05/25/2018	07/15/2030
03328T-AS-4	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 7R 144A			D	4	1FE	3,988,165	98.9250	3,957,007	4,000,000	3,990,501		1,475			3.301	3.401	JAJO	28,608	155,302	10/16/2018	10/15/2027
03328T-AU-9	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 7R 144A			D	4	1FE	11,566,500	99.7610	11,721,973	11,750,000	11,587,308		20,808			3.300	3.830	JAJO	81,858	290,813	03/29/2019	10/15/2027
033296-AG-9	ANCHORAGE CREDIT FUNDING LTD A SENIOR ABS 2015 144A			D	4	1FE	15,720,450	101.7220	15,868,627	15,600,000	15,710,270		(10,180)			3.900	3.676	JJ	256,880		12/02/2019	07/28/2037
03765L-AZ-5	APIDOS CLO SENIOR ABS 20-RR 144A			D	4	1FE	6,929,460	100.2550	6,867,447	6,850,000	6,926,943		(2,517)			4.010	3.641	JAJO	57,226	68,671	10/08/2019	07/16/2031
04941V-AC-9	ATLAS SENIOR LOAN FUND LTD ABS 9 144A			D	4	1FE	8,964,919	99.3080	8,937,681	9,000,000	8,968,595		3,676			2.836	2.971	JAJO	51,833	177,590	06/07/2019	04/20/2028
04965L-AG-3	ATRIUM CDO CORP ABS			D	4	1FE	20,000,000	100.4510	20,090,292	20,000,000	20,000,000					4.324	4.346	JAJO	180,171	992,141	07/19/2018	08/23/2030
05363L-AU-7	AVERY POINT CLO LTD ABS 2015 6A			D	4	1FE	13,500,000	99.7630	13,468,000	13,500,000	13,500,000					2.941	2.950	FMAN	62,853	491,435	08/22/2018	08/05/2027
05363X-AN-7	AVERY POINT CLO LTD ABS			D	4	1FE	912,311	99.9250	910,320	910,999	911,889		(227)			2.982	2.941	JAJO	5,735	32,391	04/26/2018	07/17/2026
12479L-AA-8	CAL FUNDING II LTD ABS 144A			D	4	1FE	1,862,033	100.6240	1,877,394	1,865,750	1,864,523		415			3.470	3.542	MON	1,079	64,742	10/23/2013	10/25/2027
12479L-AC-4	CAL FUNDING II LTD ABS			D	4	1FE	4,224,714	100.5190	4,246,937	4,225,000	4,224,899		29			3.350	3.375	MON	2,359	141,538	03/21/2013	03/27/2028
12480V-AG-0	CBAM CLO MANAGEMENT ABS 17-1			D	4	1FE	17,158,250	99.3480	16,889,109	17,000,000	17,117,693		(16,727)			3.766	3.540	JAJO	128,040	743,244	10/27/2017	07/20/2030
12549A-AL-4	CIFC FUNDING LTD ABS			D	4	1FE	15,725,000	99.7590	15,687,034	15,725,000	15,725,000					3.251	3.263	JAJO	109,340	603,161	07/21/2017	07/16/2030
12551A-AA-3	CIFC FUNDING LTD SENIOR ABS 171 144A			D	4	1FE	21,237,300	99.9920	20,998,389	21,000,000	21,170,654		(27,177)			3.326	3.032	JAJO	139,687	824,698	09/05/2017	04/23/2029
12805P-AE-6	CAL FUNDING LTD SENIOR ABS 18-1 144A			D	4	1FE	7,347,711	100.4100	7,380,119	7,350,000	7,348,037		173			3.960	3.998	MON	4,851	291,060	02/21/2018	02/25/2043
13080B-AC-5	CALIFORNIA STREET CLO XII Ltd SENIOR ABS 144A			D	4	1FE	8,941,500	99.8090	8,982,833	9,000,000	8,953,897		10,067			3.389	3.647	JAJO	64,391	305,010	10/02/2018	10/15/2025
14311A-AY-8	CARLYLE GLOBAL MARKET STRATEGI ABS 2014-5A			D	4	1FE	5,000,000	97.0270	4,851,330	5,000,000	5,000,000					4.251	4.272	JAJO	44,870	261,177	08/24/2018	07/15/2031
14311X-AC-6	CARLYLE GLOBAL MARKEET STRATEG ABS 2018-1A			D	4	1FE	6,000,000	98.6490	5,918,913	6,000,000	6,000,000					3.453	3.461	JAJO	40,863	244,121	04/17/2018	04/20/2031
15032A-AQ-0	CEDAR FUNDING LTD ABS			D	4	1FE	15,000,000	100.2350	15,035,177	15,000,000	15,000,000					3.976	3.995	JAJO	122,593	596,400	07/03/2018	07/17/2031
15032F-AG-1	CEDAR FUNDING LTD ABS			D	4	1FE	5,012,500	95.4470	4,772,344	5,000,000	5,009,727		(1,263)			3.716	3.669	JAJO	37,159	216,073	02/23/2018	01/20/2031
26244K-AS-5	DRYDEN SENIOR LOAN FUND ABS			D	4	1FE	7,432,500	94.5840	7,029,989	7,432,500	7,432,500					3.751	3.768	JAJO	60,403	322,480	02/21/2018	04/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND ABS 2013-26A			D	4	1FE	5,000,000	99.6850	4,984,237	5,000,000	5,000,000					2.901	2.909	JAJO	31,426	173,849	04/09/2018	04/15/2029
28852L-AA-1	ELLINGTON CLO I LTD ABS 2018-3A			D	4	1FE	24,990,000	97.7320	24,433,123	25,000,000	24,991,787		1,357			3.616	3.644	JAJO	180,794	1,055,089	10/24/2018	07/20/2030
36655X-AY-5	GARRISON BSL CLO LTD			D	4	1FE	6,192,250	100.0450	6,202,786	6,200,000	6,193,570		1,320			4.521	4.585	JAJO	55,282	153,387	03/08/2019	04/20/2029
37952U-AD-5	GLOBAL SC FINANCE SRL ABS			D	4	1FE	5,040,612	99.7790	5,030,501	5,041,667	5,041,162		106			3.190	3.216	MON	6,254	160,829	07/23/2014	07/17/2029
389669-AE-2	GRAYSON CLO LTD SENIOR ABS 2006 1A 144A			D	4	3FE	287,181	99.9800	287,124	287,181	287,124	5,520				3.459	3.468	FMAN	1,683	11,867	08/14/2018	11/01/2021
46619U-AA-7	JFIN CLO LTD SENIOR ABS 2017 144A			D	4	1FE	7,062,300	99.9070	6,993,515	7,000,000	7,043,591		(6,520)			3.406	3.186	JAJO	45,697	283,970	07/24/2017	04/24/2029
47048C-AJ-7	JAMESTOWN CLO LTD SENIOR ABS 8 144A			D	4	1FE	7,072,988	99.8460	7,114,013	7,125,000	7,080,250		7,262			3.150	3.419	JAJO	47,381	112,219	04/18/2019	01/15/2028
50189X-AA-3	LCM LOAN INCOME FUND LTD ABS 1A			D	4	1FE	7,628,484	99.3600	7,601,049	7,650,000	7,632,878		3,577			2.996	3.091	JAJO	45,837	274,900	08/08/2018	04/20/2031
55951P-BA-4	MAGNETITE CLO LTD SENIOR ABS 2012-7A 144A			D	4	1FE	14,961,000	99.2800	14,892,053	15,000,000	14,963,541		2,541			2.801	2.898	JAJO	91,029		10/10/2019	01/15/2028
59802U-AV-1	MIDOCEAN CREDIT CLO ABS 2014-3A			D	4	1FE	20,000,000	100.0780	20,015,542	20,000,000	20,000,000					4.070	4.090	JAJO	158,278	811,739	06/14/2018	04/21/2031
60689W-DH-1	VENTURE CDO LTD SENIOR ABS 2018-32RR 144A			D	4	1FE	4,999,594	99.4810	5,073,551	5,100,000	5,113,110		117,143			3.073	2.997	JAJO	32,218	230,486	09/07/2018	07/19/2031
60689W-DM-0	VENTURE CDO LTD SENIOR ABS 2018-32RR 144A			D	4	1FE	1,990,034	98.3010	1,995,506	2,030,000	2,030,447		40,788			4.007	4.017	JAJO	16,268	101,678	09/07/2018	07/19/2031

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64131T-AE-4	NEUBERGER BERMAN CLO LTD SENIOR ABS 16S 144A		D	4	1FE	2,964,000	98.1640	2,944,919	3,000,000	2,967,731		3,731			3.251	3.675	JAJO	21,131	86,694	04/09/2019	01/15/2028
64131W-AE-7	NEUBERGER BERMAN CLO LTD ABS		D	4	1FE	12,000,000	97.9040	11,748,456	12,000,000	12,000,000					3.401	3.414	JAJO	88,423	478,071	01/24/2018	01/15/2030
67102S-AL-8	OCP CLO LTD ABS		D	4	1FE	5,000,000	99.2620	4,963,087	5,000,000	5,000,000					3.016	3.027	JAJO	27,224	183,866	02/09/2018	04/26/2031
67102S-AN-4	OCP CLO LTD ABS		D	4	1FE	29,220,000	97.5310	28,498,462	29,220,000	29,220,000					3.336	3.350	JAJO	175,982	1,169,834	02/09/2018	04/26/2031
67108E-BA-6	OZLM FUNDING LTD ABS 2013-3A		D	4	1FE	13,875,000	99.4060	13,792,617	13,875,000	13,875,000					3.554	3.569	JAJO	72,598		10/25/2019	01/22/2029
67111N-AE-4	OZLM LTD SENIOR ABS 144A		D	4	1FE	1,969,375	99.5610	1,991,219	2,000,000	1,972,557		3,182			3.750	4.226	JAJO	14,792	37,500	05/07/2019	07/20/2030
67112G-AC-2	OZLM LTD ABS		D	4	1FE	10,000,000	98.2560	9,825,575	10,000,000	10,000,000					3.551	3.563	JAJO	76,936	413,601	02/23/2018	04/15/2031
67112G-AE-8	OZLM LTD ABS		D	4	1FE	5,312,500	96.2720	5,114,435	5,312,500	5,312,500					3.851	3.866	JAJO	44,325	235,884	02/23/2018	04/15/2031
67515W-BA-3	OCEAN TRAILS CLO ABS 7A		C	4	1FE	15,200,000	99.9630	15,194,349	15,200,000	15,200,000					3.800	3.815	JAJO	118,735	242,405	04/19/2019	04/17/2030
67570Q-AJ-0	OCP CLO LTD ABS		D	4	1FE	10,000,000	101.1060	10,110,641	10,000,000	10,000,000					4.288	3.646	JAJO	84,569	250,133	02/26/2019	01/20/2032
682336-AA-0	ONE ELEVEN FUNDING LTD SENIOR ABS 1 144A		D	4	1FE	15,914,844	100.4330	16,320,304	16,250,000	15,989,659		63,234			3.600	4.225	JAJO	128,375	585,000	05/22/2018	10/12/2035
69689H-AA-3	PALMER SQUARE LOAN FUNDING LTD ABS		D	4	1FE	14,000,000	100.0010	14,000,101	14,000,000	14,000,000					2.836	2.845	JAJO	76,099		09/12/2019	10/24/2027
69689L-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS		D	4	1FE	9,484,983	99.7970	9,465,715	9,484,983	9,484,983					2.785	2.793	FMAN	32,395	81,912	06/28/2019	08/20/2027
69700V-AA-7	PALMER SQUARE LOAN FUNDING LTD ABS		D	4	1FE	8,541,134	100.0610	8,546,364	8,541,134	8,541,134					3.016	3.027	JAJO	51,518	159,596	03/05/2019	04/20/2027
69915V-AN-0	PARALLEL LTD SENIOR ABS 15-1R 144A		D	4	1FE	9,997,000	99.8190	9,981,905	10,000,000	9,997,414		414			2.816	2.835	JAJO	57,186	166,053	05/09/2019	07/20/2027
74041E-AA-3	PREFERRED TERM SECS XVI SENIOR ABS 16 144A		D	4	1FE	6,522,572	90.3140	6,717,959	7,438,428	6,718,684		89,106			2.387	5.444	MJSD	4,440	224,275	07/27/2017	03/23/2035
74041N-AB-1	PREFERRED TERM SECURITIES LTD SENIOR ABS 12 144A		D	4	1FE	6,244,000	85.4890	5,471,316	6,400,000	6,261,454		9,753			2.779	3.175	MJSD	4,093	218,539	01/19/2018	12/24/2033
74042E-AA-2	PREFERRED TERM SEC XVII SENIOR ABS 17 144A		D	2	1FE	12,150,044	92.6990	13,049,100	14,076,806	12,487,558		147,872			2.294	5.088	MJSD	8,072	411,071	07/06/2017	06/23/2035
74042H-AA-5	PREFERRED TERM SECS XIX SENIOR ABS 19 144A		D	4	1FE	10,284,566	88.1410	11,012,791	12,494,537	10,530,652		66,511			2.244	4.712	MJSD	7,787	357,587	02/09/2017	12/22/2035
74042H-AB-3	PREFERRED TERM SECURITIES XIX SENIOR ABS 19 144A		D	2	FE		0.0000								2.324	0.000	MJSD			12/22/2018	12/22/2035
74042H-AB-3	PREFERRED TERM SECURITIES XIX SENIOR ABS 19 144A		D	4	2FE	5,423,471	80.8090	4,862,848	6,017,721	5,451,322		28,401			2.324	3.735	MJSD	3,884	177,089	06/22/2019	12/22/2035
74042W-AB-0	PREFERRED TERM SECURITIES XVII SENIOR ABS 18 144A		D	4	1FE	13,373,982	83.1960	11,821,087	14,208,746	13,457,093		46,706			2.367	3.234	MJSD	8,409	425,533	01/19/2018	09/23/2035
74043A-AD-3	PREFERRED TERM XXII SENIOR ABS 23 144A		D	4	1FE	31,998,279	90.1720	30,715,510	34,063,371	32,096,490		85,907			2.204	2.998	MJSD	18,766	961,098	09/14/2018	12/22/2036
75620T-AR-9	RECETTE CLO LLC ABS 2015-1A 144A		D	4	1FE	2,393,660	99.9180	2,392,844	2,394,812	2,393,918		182			2.886	2.912	JAJO	13,822	83,393	10/16/2018	10/20/2027
75887V-AC-5	REGATTA IX FUNDING LTD SUB ABS 9 144A		D	4	1FE	1,499,205	99.4000	1,490,995	1,500,000	1,499,368		82			3.802	3.834	JAJO	12,040	65,804	04/26/2018	04/17/2030
817176-AQ-3	SENECA PARK CLO LTD SENIOR ABS 1406R 144A		D	4	1FE	4,479,300	99.8380	4,492,688	4,500,000	4,483,167		3,867			3.530	3.733	JAJO	32,654	119,144	02/13/2019	07/17/2026
83610J-AC-0	SOUND POINT CLO LTD ABS 2018-1A		D	4	1FE	15,000,000	98.2360	14,735,387	15,000,000	15,000,000					3.451	3.464	JAJO	112,154	605,193	03/27/2018	04/15/2031
83610K-AC-7	SOUND POINT CLO LTD ABS 16		D	4	1FE	6,003,000	99.2200	5,953,204	6,000,000	6,002,715		(694)			3.728	3.729	JAJO	44,521	263,262	07/14/2017	07/25/2030
83611G-AE-1	SOUND POINT CLO LTD ABS		D	4	1FE	9,000,000	97.1780	8,745,986	9,000,000	9,000,000					3.916	3.933	JAJO	70,486	407,132	09/28/2017	10/20/2030
87166V-AG-3	SYMPHONY CLO LTD SENIOR ABS 2018-20A 144A		D	4	1FE	10,000,000	101.2380	10,123,813	10,000,000	10,000,000					4.880	4.905	JAJO	101,667	347,022	12/19/2018	01/16/2032
87249F-AC-8	TICP CLO LTD SENIOR ABS 32 144A		D	4	1FE	15,779,633	99.8520	15,826,463	15,850,000	15,787,964		8,331			2.806	2.962	JAJO	90,319	295,488	08/07/2019	04/20/2028
87970U-AS-5	TELOS CLO LTD SENIOR ABS 14RR 144A		D	4	1FE	6,867,583	100.0360	6,852,206	6,849,774	6,861,446		(2,424)			3.272	3.207	JAJO	47,317	263,689	07/27/2017	01/17/2027
89412R-AH-8	TRAPEZA CDO LLC ABS		D	4	1FE	16,830,000	88.2780	15,889,973	18,000,000	16,967,589		49,760			4.115	5.110	JJ	349,741	717,292	10/02/2017	07/15/2034
89413A-AA-9	TRAPEZA CDO LLC SENIOR ABS 9 144A		D	4	1FE	14,508,109	92.1260	14,923,346	16,198,866	14,702,288		81,436			2.266	3.689	JAJO	66,265	468,113	08/11/2017	01/27/2040
89531F-AC-1	TRESTLES CLO LTD ABS		D	4	1FE	7,500,000	98.6750	7,400,591	7,500,000	7,500,000					3.340	3.350	JAJO	47,311	298,661	06/14/2017	07/25/2029
89707Y-AB-0	TROPIC CDO CORP SENIOR ABS 4B 144A		D	4	1FE	13,020,094	89.5740	12,869,107	14,367,000	13,116,129		69,873			2.561	4.008	JAJO	79,716	450,012	10/26/2018	04/15/2035
92325Q-AG-2	VENTURE CDO LTD SENIOR ABS 32 144A		D	4	1FE	10,028,713	100.2490	10,095,091	10,070,000	10,037,978		4,309			4.007	4.131	JAJO	81,822	504,381	07/25/2018	07/15/2031
92329J-BA-6	VENTURE CDO LTD SENIOR ABS 12RR 144A		D	4	1FE	4,971,500	98.8900	4,944,509	5,000,000	4,973,914		2,414			3.109	3.318	FMAN	14,680	138,069	05/02/2019	02/28/2026
92330Y-AC-7	VENTURE CDO LTD ABS		D	4	1FE	21,000,000	100.2980	21,062,525	21,000,000	21,000,000					4.039	4.057	JAJO	179,062	989,555	07/19/2018	07/15/2031
92332C-AA-7	VENTURE CDO LTD ABS 2018-34A		D	4	1FE	12,000,000	99.1600	11,899,199	12,000,000	12,000,000					3.231	3.241	JAJO	84,003	444,017	09/19/2018	10/15/2031
92912Q-AB-2	VOYA CLO LTD SENIOR ABS 14-3 144A		D	4	1FE	999,020	100.2870	1,002,868	1,000,000	999,267		136			3.840	3.889	JAJO	7,253	44,891	04/25/2018	07/25/2026
92914N-AN-1	VOYA CLO LTD ABS		D	4	1FE	10,070,617	95.7110	9,606,998	10,037,500	10,062,904		(3,764)			3.703	3.632	JAJO	77,440	430,462	02/08/2018	01/18/2029
92916X-AL-1	VOYA CLO LTD ABS		D	4	1FE	14,000,000	99.1360	13,879,015	14,000,000	14,000,000					3.703	3.719	JAJO	108,011	600,395	08/30/2018	10/18/2031
94951M-AC-7	WELLFLEET CLO LTD ABS		D	4	1FE	11,000,000	99.2980	10,922,753	11,000,000	11,000,000					3.716	3.730	JAJO	81,749	475,362	08/14/2017	10/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,321,695,471	XXX	1,316,437,633	1,340,666,483	1,324,184,283	5,520	1,382,923			XXX	XXX	XXX	7,414,418	39,732,646	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,741,954,838	XXX	4,819,171,242	4,700,191,208	4,720,265,131	964,726	(3,707,416)		2,926,620	XXX	XXX	XXX	34,828,262	143,138,877	XXX	XXX
060505-EL-4	BANK OF AMERICA CORP CORP BND			2	2FE	25,034,156	113.4440	26,602,712	23,450,000	24,355,281		(160,027)			6.500	5.574	AO	287,914	1,524,250	05/06/2015	12/31/2049
060505-EU-4	BANK OF AMERICA CORP SENIOR CORP BND			2	2FE	17,526,375	116.0100	19,199,655	16,550,000	17,311,156		71,062			6.300	5.409	MS	321,484	1,042,650	09/12/2018	12/31/2049
064058-AD-2	BANK OF NEW YORK MELLON CORP CORP BND			2	2FE	10,000,000	101.0000	10,100,000	10,000,000	9,999,514		451,127			4.950	4.950	JD	15,125	495,000	05/06/2015	12/29/2049
172967-GF-2	CITIGROUP INC CORP BND			2	3FE	10,137,500	106.3190	10,631,900	10,000,000	10,061,201	759,484	(18,283)			5.900	5.675	FA	222,889	590,000	04/28/2015	12/31/2049
172967-JM-4	CITIGROUP INC CORP BND			2	3FE	15,000,000	109.3150	16,397,250	15,000,000	14,999,363	779,879	644,484			5.950	5.950	MN	114,042	892,500	04/20/2015	12/31/2049
172967-KM-2	CITIGROUP INC CAPSEC CORP BND			2	3FE	10,875,000	113.6890	11,368,850	10,000,000	10,663,589	1,169,073	(82,485)			6.250	5.058	FA	236,111	625,000	04/21/2017	12/31/2049
249670-AA-8	DEPOSITORY TRUST & CLEARING CO CORP BND			2	1FE	15,000,000	100.8130	15,121,875	15,000,000	14,999,629		5			4.875	4.875	JD	32,500	731,250	05/19/2015	12/15/2049
361860-20-8	GMAC CAPITAL TRUST I				3FE	6,692,372	26.0230	6,778,861	260,500	6,678,680	92,261	(3,791)			7.695	7.828	FMAN	65,425	546,556	12/20/2018	02/15/2040
37045X-CA-2	GENERAL MOTORS FINANCIAL CO IN SUB CORP BND			2	3FE	5,000,000	101.0830	5,054,167	5,000,000	5,000,407	939,221	73,686			5.750	5.749	MS	72,674	287,500	09/13/2017	12/31/2049

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 and 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38148B-AB-4	GOLDMAN SACHS GROUP INC/THE			2	3FE	10,131,250	101.1550	10,115,500	10,000,000	10,013,980	143,129	225,397			5.375	4.975	MN	76,146	537,500	01/04/2017	12/31/2049
46625H-HA-1	JPMORGAN CHASE & CO CAPSEC CORP BND			2	2FE	14,596,185	100.6650	13,522,335	13,433,000	13,433,000					5.379	1.512	JAJO	126,451	816,968	03/31/2017	04/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO CAPSEC CORP BND			2	2FE	9,352,159	113.1590	9,495,151	8,391,000	9,107,569		27,013			6.750	4.433	FA	235,997	337,500	10/29/2019	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO CAPSEC CORP BND			2	2FE	13,078,125	100.7600	12,595,000	12,500,000	12,567,241		(197,520)			5.300	3.657	MN	110,417	662,500	04/27/2017	12/31/2049
58551T-AA-5	MELLON CAPITAL IV BASIC				2FE	30,000,000	94.1560	28,246,800	30,000,000	30,000,000					4.000	4.010	MJSD	40,000	1,216,667	01/01/2013	06/29/2049
59156R-BP-2	METLIFE INC CORP BND			2	2FE	27,000,406	101.2730	26,862,663	26,525,000	26,598,038		(156,785)			5.250	4.629	JD	61,892	1,392,563	05/03/2017	12/31/2049
617474-AA-9	MORGAN STANLEY CORP BND			2	3FE	5,000,000	101.6550	5,082,750	5,000,000	4,999,595		260,756			5.550	5.551	JJ	127,958	277,500	03/13/2015	12/31/2049
693475-AK-1	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND			2	2FE	25,466,135	105.7800	23,723,281	22,427,000	23,090,774		(394,791)			6.750	4.785	FA	630,759	1,513,823	06/04/2013	07/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND			2	2FE	10,000,000	107.5490	10,754,875	10,000,000	10,000,000					5.000	5.000	MN	83,333	500,000	10/28/2016	12/31/2049
808513-AP-0	SCHWAB (CHARLES) CORP CORP BND			2	2FE	29,987,500	103.2620	30,978,549	30,000,000	29,987,844		214			4.625	4.626	MS	462,500	1,387,500	10/31/2016	12/29/2049
842400-FU-2	SOUTHERN CAL ED CAPSEC CORP BND			2	3FE	3,270,500	101.8750	3,005,313	2,950,000	3,005,313	(32,594)	(39,282)			6.250	4.730	FA	76,823	184,375	06/04/2013	08/01/2049
857477-AQ-6	STATE STREET CORP CAPSEC CORP BND			2	2FE	5,052,500	102.2320	5,111,615	5,000,000	5,008,107		(11,040)			5.250	5.013	MS	77,292	262,500	08/17/2015	12/31/2049
92978A-AA-0	WACHOVIA CAP TRUST III Hybrid				2FE	19,827,711	100.7590	20,151,800	20,000,000	19,841,747		2,037			5.570	5.664	MJSD	49,509	1,126,327	06/04/2013	03/29/2049
949746-RN-3	WELLS FARGO COMPANY CAPSEC CORP BND			2	2FE	30,050,625	112.1810	31,410,680	28,000,000	29,270,739		(182,697)			5.875	4.915	JD	73,111	1,615,625	11/25/2019	12/31/2049
89356B-AA-6	TRANSCANADA TRUST JRSUB CORP BND		A	2	2FE	9,105,525	104.4160	8,958,901	8,580,000	8,984,676		(64,782)			5.625	4.626	MN	54,966	482,625	01/31/2018	05/20/2075
89356B-AB-4	TRANSCANADA TRUST JRSUB CORP BND		A	2	2FE	7,665,000	107.8560	7,549,908	7,000,000	7,515,603		(65,529)			5.875	4.570	FA	155,361	411,250	08/22/2017	08/15/2076
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						364,849,024	XXX	368,820,391	345,066,500	357,493,046	3,850,453	378,769			XXX	XXX	XXX	3,810,679	19,459,929	XXX	XXX
4899999. Total - Hybrid Securities						364,849,024	XXX	368,820,391	345,066,500	357,493,046	3,850,453	378,769			XXX	XXX	XXX	3,810,679	19,459,929	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						7,074,768,582	XXX	7,138,297,775	6,718,789,774	6,906,911,742	6,447,213	(34,350,544)		12,155,551	XXX	XXX	XXX	66,367,568	240,649,959	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						988,087,698	XXX	1,002,842,802	980,177,899	986,332,150		(595,649)			XXX	XXX	XXX	2,780,005	26,002,934	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						230,882,151	XXX	234,131,383	226,916,379	228,730,561		(728,069)			XXX	XXX	XXX	645,706	6,695,720	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,339,909,585	XXX	1,335,512,698	1,358,834,464	1,342,405,475	5,520	1,377,265			XXX	XXX	XXX	7,694,091	40,578,704	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						9,633,648,016	XXX	9,710,784,658	9,284,718,516	9,464,379,928	6,452,733	(34,296,997)		12,155,551	XXX	XXX	XXX	77,487,370	313,927,317	XXX	XXX

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/ 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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol	Date Acquired
25746U-DD-8	DOMINION RESOURCES INC/VA			15,000,000.000	1,000.00	1.000	15,000,000	1.020	15,302,550	15,000,000									3FE	12/02/2019
26441C-BG-9	DUKE ENERGY CORP			7,000,000.000	1,000.00		7,341,145	1.049	7,341,145	7,000,000				341,145			341,145		2FE	09/09/2019
313400-62-4	FREDDIE MAC PFD Series Z			2,074,646.000	25.00	3.400	7,053,796	11.845	24,574,182	7,053,796									6FE	07/30/2015
313400-66-5	FREDDIE MAC			1,750,000.000	25.00	3.760	6,580,000	9.250	16,187,500	6,580,000									6FE	04/14/2016
313400-71-5	FREDDIE MAC			754,500.000	50.00	1.200	905,400	18.750	14,146,875	905,400									6FE	01/01/2013
313586-75-2	FANNIE MAE PFD SERIES S			1,000.000	25.00	3.500	3,500	11.750	11,750	3,500									6FE	07/30/2015
313586-76-0	FANNIE MAE PFD SERIES R			230,000.000	25.00	2.800	644,000	10.960	2,520,800	644,000									6FE	11/04/2013
313586-79-4	FANNIE MAE PFD SERIES O			7,977,023.000	50.00	5.986	47,752,308	18.750	149,569,181	47,752,308									6FE	04/20/2016
38144G-80-4	GOLDMAN SACHS GROUP INC SERIES D			235,000.000	25.00	18.390	4,321,650	22.980	5,400,300	4,321,650		237,611		209,150			209,150		3FE	01/01/2013
38144G-AB-7	GOLDMAN SACHS GROUP INC SERIES R			4,000,000.000	1,000.00	1.000	4,000,000	1.028	4,110,000	4,000,000									3FE	11/12/2019
48127R-46-1	JPMORGAN CHASE & CO			182,000.000	25.00		4,595,445	25.250	4,595,445	4,550,000		278,697		(18,255)			(18,255)		2FE	02/06/2015
49446R-77-8	KIMCO REALTY CORP			0.000	1,000.00						32,316								2FE	12/27/2019
898320-AB-5	TRUIST BANK TRUST FIN CORP PFD			10,000,000.000	1,000.00		10,237,500	1.024	10,237,500	10,000,877		252,500		236,623			236,623		2FE	12/09/2019
898320-AC-3	TRUIST BANK TRUIST FIN CORP PFD			30,000,000.000	1,000.00		31,200,000	1.040	31,200,000	29,178,692		768,750		2,021,308			2,021,308		2FE	12/09/2019
902973-15-5	US BANCORP SERIES B*			1,022,000.000	25.00		22,075,200	21.600	22,075,200	25,390,000	228,529	906,667		2,943,360			2,943,360		2FE	01/01/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							161,709,944	XXX	307,272,428	162,380,223	260,845	2,444,225		5,733,331			5,733,331		XXX	XXX
8999999 - Total Preferred Stocks							161,709,944	XXX	307,272,428	162,380,223	260,845	2,444,225		5,733,331			5,733,331		XXX	XXX

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
000000-00-0	STRP PATENT TRUST			26,333.000												05/08/2018	
00165R-10-1	AMCI ACQUISITION CORP CLASS A			1,053,299.000	10,659,386	10.120	10,659,386	10,491,955				167,431		167,431		11/06/2019	
001ESC-10-2	AMR CORPORATION COM STK			119,525.000						(74,721)						12/09/2013	
007ESC-99-9	GABS 144A AELTUS CBO COM STK			28,563.000				8,502								01/01/2013	
01749N-10-3	ALLEGRO MERGER CORP			703,106.000	7,185,743	10.220	7,185,743	6,861,749				210,948		210,948		08/07/2019	
01749N-11-1	ALLEGRO MERGER CORP			113,799.000	20,484	0.180	20,484	39,830				(13,656)		(13,656)		08/15/2018	
04269E-10-7	ARQULE INC			59,400.000	1,185,624	19.960	1,185,624	1,178,614				7,010		7,010		12/23/2019	
05070R-10-4	AUDENTES THERAPEUTICS INC			43,800.000	2,620,992	59.840	2,620,992	2,575,479				45,513		45,513		12/23/2019	
05586Y-10-6	B RILEY PRINCIPAL MERGER UNITS			352,346.000	3,526,983	10.010	3,526,983	3,436,307				90,677		90,677		11/13/2019	
10319T-10-1	BOXWOOD MERGER CORP CLASS A			99,149.000	1,007,354	10.160	1,007,354	974,635				32,719		32,719		07/18/2019	
12528N-10-7	CF FINANCE ACQUISITION CORP CL			493,690.000	5,050,449	10.230	5,050,449	5,008,485				41,964		41,964		11/13/2019	
12558Y-20-5	CHP MERGER UNITS CORP			39,400.000	400,698	10.170	400,698	394,000				6,698		6,698		11/22/2019	
126117-10-0	CNA FINANCIAL CORP			51,471.000	2,306,416	44.810	2,306,416	2,287,101		6,083		19,315		19,315		12/26/2019	
17143G-10-6	CHURCHILL CAPITAL II UNITS COR			334,429.000	3,453,448	10.326	3,453,448	3,414,520				38,928		38,928		10/31/2019	
17143G-20-5	CHURCHILL CAPITAL II UNITS COR			29,668.000	319,782	10.779	319,782	296,680				23,102		23,102		06/27/2019	
22564L-10-5	CRESCENT ACQUISITION UNITS COR			347,270.000	3,479,645	10.020	3,479,645	3,342,474				137,172		137,172		04/22/2019	
25258L-10-9	DIAMOND EAGLE ACQUISITION UNIT			42,465.000	454,376	10.700	454,376	410,495				43,881		43,881		10/24/2019	
25258L-11-7	DIAMOND EAGLE ACQUISITION UNIT			13,130.000	31,381	2.390	31,381	13,130				18,251		18,251		10/24/2019	
25271C-10-2	DIAMOND OFFSHORE DRILLING			15,518.000	111,574	7.190	111,574	97,944				13,631		13,631		12/26/2019	
25470F-30-2	DISCOVERY COMMUNICATIONS C			121,120.000	3,692,949	30.490	3,692,949	3,616,619				76,329		76,329		12/20/2019	
28138X-10-3	EDTECHX HOLDINGS ACQUISITION C			137,425.000	1,411,355	10.270	1,411,355	1,398,868				12,487		12,487		12/31/2019	
29363J-10-8	ENTEGRA FINANCIAL CORP			10,700.000	322,926	30.180	322,926	322,766				161		161		12/31/2019	
30231G-10-2	EXXON MOBIL CORP			308,650.000	21,537,597	69.780	21,537,597	24,958,589		1,058,670		490,754		490,754		05/25/2018	
30734W-10-9	FAR POINT ACQUISITION REDEEMAB			741,093.000	7,655,491	10.330	7,655,491	7,278,354				420,976		420,976		11/21/2019	
31811A-10-1	FINTECH ACQUISITION 111			367.000	3,714	10.120	3,714	3,580				134		134		05/14/2019	
34986F-10-3	FORUM MERGER II CORP CLASS A			976,214.000	9,967,145	10.210	9,967,145	9,518,124				389,973		389,973		10/21/2019	
35137L-20-4	FOX CORP CLASS A WHEN ISSUED			54,250.000	1,974,700	36.400	1,974,700	1,798,198				176,502		176,502		12/27/2019	
36251A-10-7	GX ACQUISITON UNITS CORP			396,880.000	3,948,956	9.950	3,948,956	3,829,892				119,064		119,064		07/17/2019	
36255F-10-2	GS ACQUISITION UNITS CORP			63,045.000	695,386	11.030	695,386	622,885				72,502		72,502		02/05/2019	
370ESC-81-6	ESCROW GM CORP SR EXP 4/21/201			187,443.000												01/01/2013	
375036-10-0	GIGCAPITAL2 UNITS INC			248,050.000	2,463,137	9.930	2,463,137	2,330,430				132,707		132,707		10/28/2019	
382788-10-7	GORDON POINTE ACQUISITION UNIT			544,597.000	5,767,282	10.590	5,767,282	5,476,258				268,186		268,186		07/18/2019	
38286G-10-9	GORES HOLDINGS 111 INC			45,774.000	473,303	10.340	473,303	437,905				30,669		30,669		11/02/2018	
382872-10-9	GORES METROPOULOS UNITS INC			99,219.000	1,004,096	10.120	1,004,096	950,858				53,239		53,239		04/02/2019	
42087L-10-1	HAYMAKER ACQUISITION UNITS COR			198,438.000	1,994,500	10.051	1,994,500	1,901,697				92,803		92,803		07/25/2019	
42227L-20-1	HEALTHCARE MERGER CORP			49,906.000	516,527	10.350	516,527	499,060				17,467		17,467		12/13/2019	
42589C-10-4	HENNESSY CAPITAL ACQUISITION I			433,226.000	4,401,576	10.160	4,401,576	4,184,451				217,125		217,125		12/12/2019	
48242A-11-2	KBL MERGER CORP			143,476.000	11,464	0.080	11,464					(1,449)		(1,449)		06/30/2017	
500754-10-6	KRAFT HEINZ CO			1,250,000.000	40,162,500	32.130	40,162,500	42,727,830		1,800,000		(2,565,330)		(2,565,330)		07/09/2019	
50200K-10-8	LF CAPITAL ACQUISITION UNITS CO			457,419.000	4,738,861	10.360	4,738,861	4,573,788				188,516		188,516		10/23/2019	
50201G-20-5	LGL SYSTEMS ACQUISITION CORP			246,250.000	2,511,750	10.200	2,511,750	2,462,500				49,250		49,250		11/07/2019	
51476X-10-5	LANDCADIA HOLDINGS II UNITS IN LANDCADIA HOLDINGS II INC CLAS			297,660.000	2,937,904	9.870	2,937,904	2,887,302				50,602		50,602		07/11/2019	
524643-10-3	LEGACY ACQUISITION CORP CLASS			1,413,228.000	14,513,852	10.270	14,513,852	14,198,583				418,089		418,089		10/25/2019	
52539T-10-7	LEISURE ACQUISITION UNITS			1,051,157.000	10,953,056	10.420	10,953,056	10,642,307				355,854		355,854		09/03/2019	
531172-10-4	LIBERTY PROPERTY TRUST			326,798.000	19,624,220	60.050	19,624,220	19,505,708	133,569			118,512		118,512		12/31/2019	
584688-10-5	MEDICINES			118,200.000	10,039,908	84.940	10,039,908	9,921,638				118,270		118,270		11/26/2019	
609754-10-6	MONOCLE ACQUISITION UNITS CORP			74,415.000	757,545	10.180	757,545	721,826				35,719		35,719		03/06/2019	
61946M-10-0	MOSAIC ACQUISITION CORP CLASS			1,664,873.000	17,123,219	10.285	17,123,219	16,901,378				221,841		221,841		12/19/2019	
624745-10-5	MUDRICK CAPITAL ACQ			929,384.000	9,602,860	10.332	9,602,860	9,388,219				265,340		265,340		07/24/2019	
62845B-10-4	MUTUALFIRST FINANCIAL INC			24,006.000	952,318	39.670	952,318	956,498		4,801		(4,180)		(4,180)		11/05/2019	
629076-10-0	NEBULA ACQUISITION CLASS A COR			860,223.000	9,066,750	10.540	9,066,750	8,719,550				347,201		347,201		08/15/2019	
682129-10-1	OMNOVA SOLUTIONS INC			5,300.000	53,583	10.110	53,583	53,029				554		554		11/15/2019	
682CVR-99-8	OMTHERA PHARMACEUTICALS INC			71,783.000												07/23/2013	
68373P-10-0	OPES ACQUISITION CORP OPES ACQUISITION CORP			593,107.000	6,239,486	10.520	6,239,486	6,093,767				148,849		148,849		11/05/2019	
68373P-11-8	OPES ACQUISITION CORP			88,329.000	15,899	0.180	15,899	10,737				(2,137)		(2,137)		11/04/2019	
72582K-10-0	PIVOTAL INVESTMENT UNITS			99,150.000	985,551	9.940	985,551	958,450				27,101		27,101		11/04/2019	
72582K-11-8	PIVOTAL INVESTMENT UNITS			33,050.000	24,457	0.740	24,457	33,050				(8,593)		(8,593)		11/04/2019	
72582K-20-9	PIVOTAL INVESTMENT UNITS			1.000	10	10.200	10	10								07/12/2019	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
74317H-10-5	PROFICIENT ALPHA ACQUISITION U			297,025.000	2,988,072	10.060	2,988,072	2,882,487				105,584		105,584		09/27/2019	
74317H-11-3	PROFICIENT ALPHA ACQUISITION U			99,220.000	14,873	0.150	14,873	27,782				(12,909)		(12,909)		06/20/2019	
74317H-12-1	PROFICIENT ALPHA ACQUISITION U			99,220.000	17,860	0.180	17,860	40,680				(22,821)		(22,821)		06/20/2019	
74349F-20-0	PROPTECH ACQUISITION CORP			147,750.000	1,512,960	10.240	1,512,960	1,477,500				35,460		35,460		11/22/2019	
74621Q-10-6	PURE ACQUISITION CORP			1,802,276.000	18,689,602	10.370	18,689,602	18,001,783				618,557		618,557		08/30/2019	
74621Q-11-4	PURE ACQUISITION CORP			377,160.000	371,879	0.986	371,879	371,503				377		377		12/24/2019	
74933V-10-8	RA PHARMACEUTICALS INC			63,040.000	2,958,467	46.930	2,958,467	2,934,379				24,088		24,088		11/21/2019	
74964L-10-6	RMG ACQUISITION UNITS CORP			344,750.000	3,440,605	9.980	3,440,605	3,349,625				90,980		90,980		10/31/2019	
74964L-11-4	RMG ACQUISITION UNITS CORP			45,241.000	27,597	0.610	27,597	41,622				(14,025)		(14,025)		04/01/2019	
802501-10-6	SANTA MONICA MEDIA CORP			448,410.000												01/01/2013	
803ESC-99-5	SAPPHIRE IND CORP ESCROW			2,489,160.000												09/10/2015	
80821R-10-9	SCHULTZE SPECIAL PURPOSE ACQUI			754,287.000	7,633,384	10.120	7,633,384	7,492,349				141,035		141,035		11/08/2019	
83406B-20-0	SOFTWARE ACQUISITION GROUP UNI			147,750.000	1,501,140	10.160	1,501,140	1,477,500				23,640		23,640		11/20/2019	
846784-10-6	SPARTAN ENERGY ACQUISITION UNI			1,243,570.000	12,644,620	10.168	12,644,620	12,311,528				326,743		326,743		11/18/2019	
886547-10-8	TIFFANY			129,678.000	17,331,465	133.650	17,331,465	17,292,469	68,964			38,996		38,996		12/26/2019	
89615T-10-6	TRIDENT ACQUISITIONS CORP			567,781.000	5,989,976	10.550	5,989,976	5,865,524				124,452		124,452		09/16/2019	
89628U-10-8	TRINE ACQUISITION UNITS CORP			198,440.000	1,980,431	9.980	1,980,431	1,914,946				65,485		65,485		05/10/2019	
90207C-10-5	TWO RIVER BANCORP			169,635.000	3,799,824	22.400	3,799,824	3,349,919		11,874		449,905		449,905		08/16/2019	
903293-40-5	USG CORP			0.000												06/11/2018	
92243N-10-3	VECTOIQ ACQUISITION UNIT			1,334,639.000	13,773,341	10.320	13,773,341	13,442,694				566,949		566,949		08/07/2019	
92343V-10-4	VERIZON COMMUNICATIONS			157,666.000	9,680,692	61.400	9,680,692	7,501,235		381,946		816,710		816,710		06/18/2018	
928377-10-0	VISTA OUTDOOR INC			2,001,286.000	14,969,619	7.480	14,969,619	28,311,557				(7,744,977)		(7,744,977)		12/19/2018	
92839U-20-6	VISTEON CORP			266,827.000	23,104,550	86.590	23,104,550	13,730,092				9,374,458		9,374,458		07/10/2019	
G4603R-10-6	HL ACQUISITIONS CORP			249,276.000	2,575,021	10.330	2,575,021	2,571,510				3,511		3,511		12/18/2019	
G5510C-12-4	LIV CAPITAL ACQUISITION CORP			98,300.000	989,036	10.061	989,036	983,000				6,036		6,036		12/11/2019	
N96617-11-8	WRIGHT MEDICAL GROUP NV			95,076.000	2,897,916	30.480	2,897,916	2,816,055				81,861		81,861		12/24/2019	
000000-00-0	SEVEN GENERATIONS ENERGY LTD - A			1,503,123.000	9,817,969	6.532	9,817,969	9,211,879				463,659		463,659	142,432	12/20/2019	
137576-10-4	CANFOR CORP			9,363.000	87,076	9.300	87,076	111,947				(27,547)		(27,547)	2,676	11/22/2019	
452892-10-2	IMPERIAL METALS CORP			5,540,829.000	8,802,088	1.589	8,802,088	15,205,650				1,716,485		1,716,485	769,143	12/30/2019	
552704-10-8	MEG ENERGY CORP			378,902.000	2,159,310	5.699	2,159,310	1,494,769				(60,560)		(60,560)	80,952	01/01/2013	
67077M-10-8	NUTRIEN LTD		A	437,080.000	20,940,503	47.910	20,940,503	19,689,755	196,686	732,327		397,743		397,743		01/02/2018	
706327-10-3	PEMBINA PIPELINE CORP			0.000					10							12/19/2019	
384278-10-7	GRAF INDUSTRIAL CORP		D	1,322,661.000	13,477,916	10.190	13,477,916	12,960,373				487,770		487,770		07/31/2019	
58518F-10-9	MEGALITH FINANCIAL ACQUISITION		D	753,871.000	7,734,716	10.260	7,734,716	7,259,157				360,384		360,384		07/18/2019	
58518F-11-7	MEGALITH FINANCIAL ACQUISITION		D	153,761.000	49,219	0.320	49,219	92,257				(9,210)		(9,210)		09/21/2018	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR		D	24,625.000	1,452,383	58.980	1,452,383	1,450,674				1,709		1,709		12/19/2019	
G0080J-10-4	ACT II GLOBAL ACQUISITION UNIT		D	180,779.000	1,829,483	10.120	1,829,483	1,738,190				91,293		91,293		05/17/2019	
G0129K-10-4	AIRCASTLE LTD		D	49,250.000	1,576,493	32.010	1,576,493	1,590,932		15,760		(14,440)		(14,440)		11/07/2019	
G0177J-10-8	ALLERGAN PLC		C	19,815.000	3,788,034	191.170	3,788,034	3,227,531		22,000		560,503		560,503		08/16/2019	
G04415-10-8	ANDINA ACQUISITION CORP III RT		C	486,803.000	4,941,050	10.150	4,941,050	4,816,839				124,211		124,211		11/18/2019	
G04415-13-2	ANDINA ACQUISITION CORP III RT		C	98,774.000	27,657	0.280	27,657	34,571				(6,914)		(6,914)		04/02/2019	
G22707-10-6	COLLIER CREEK HOLDINGS UNITS		D	259,263.000	2,665,224	10.280	2,665,224	2,535,238				129,986		129,986		05/10/2019	
G2692M-10-3	DD3 ACQUISITION UNITS CORP		D	37,648.000	384,763	10.220	384,763	366,635				21,254		21,254		12/30/2019	
G2956M-10-4	8I ENTERPRISES ACQUISITION COR		D	143,026.000	1,433,121	10.020	1,433,121	1,431,580				1,540		1,540		12/30/2019	
G35006-10-8	ALBERTON ACQUISITION UNITS COR		D	709,878.000	7,347,237	10.350	7,347,237	7,123,532				146,297		146,297		12/05/2019	
G35006-12-4	ALBERTON ACQUISITION UNITS COR		D	198,484.000	11,949	0.060	11,949	39,697				(10,877)		(10,877)		11/21/2018	
G35006-13-2	ALBERTON ACQUISITION UNITS COR		D	118,055.000	25,972	0.220	25,972	46,041				(3,542)		(3,542)		11/21/2018	
G3770A-10-2	GALILEO ACQUISITION UNITS CORP		D	98,500.000	965,300	9.800	965,300	940,675				24,625		24,625		11/15/2019	
G4887W-11-0	WEALTHBRIDGE ACQUISITION LTD		D	192,437.000	1,951,311	10.140	1,951,311	1,949,809				1,502		1,502		12/31/2019	
G5463L-10-5	LEO HOLDINGS CORP CLASS A		D	942,142.000	9,741,748	10.340	9,741,748	9,611,290				130,459		130,459		09/27/2019	
G6455A-10-7	NETFIN ACQUISITION UNITS		D	347,025.000	3,452,899	9.950	3,452,899	3,355,732				97,167		97,167		08/19/2019	
G6455A-11-5	NETFIN ACQUISITION UNITS		D	247,480.000	74,244	0.300	74,244	81,668				(7,424)		(7,424)		08/19/2019	
G67145-10-5	OAKTREE ACQUISITION CORP		D	74,361.000	733,943	9.870	733,943	723,780				10,163		10,163		10/22/2019	
G67145-11-3	OAKTREE ACQUISITION CORP		D	14,872.000	13,087	0.880	13,087	11,898				1,190		1,190		10/22/2019	
G78516-20-3	SC HEALTH UNITS CORP		D	74,362.000	739,158	9.940	739,158	705,324				33,835		33,835		09/10/2019	
G8857S-11-6	THUNDER BRIDGE ACQUISITION I		C	98,300.000	978,085	9.950	978,085	939,748				38,337		38,337		10/24/2019	
G88950-10-3	TKK SYMPHONY ACQUISITION UNITS		D	1,276,313.000	13,069,445	10.240	13,069,445	12,643,845				353,468		353,468		12/19/2019	
G8959N-10-6	TOTTENHAM ACQUISITION I LTD		D	140,021.000	1,467,420	10.480	1,467,420	1,456,291				11,130		11,130		12/12/2019	
G94020-10-0	UNION ACQUISITION II UNITS (PR		D	197,000.000	1,940,450	9.850	1,940,450	1,910,900				29,550		29,550		12/09/2019	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
Y37828-12-9	HUNTER MARITIME ACQUISITION EQ		D	171,104.000	17,110	0.100	17,110	15,628				(2,303)		(2,303)		03/04/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					532,549,461	XXX	532,549,461	533,678,178	399,229	3,958,740		13,410,209		13,410,209	995,203	XXX	XXX
12650T-10-4	CSRA INC W/I			0.000												03/27/2018	
19075F-30-4	COBALT INTERNATIONAL ENERGY IN			18,361.000	2	0.000	2	2								06/19/2017	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2	XXX	2	2								XXX	XXX
084423-10-2	WR Berkley Corporation COMMON			5,315,625.000		69.100	367,309,688	26,515,450		8,930,250						04/02/2019	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded						XXX	367,309,688	26,515,450		8,930,250						XXX	XXX
08442N-1A-8	RIVERPORT INSURANCE COMPANY			350,000.000	44,481,355	127.090	44,481,355	30,676,614				3,665,428		3,665,428		08/18/2010	
08444#-10-3	Berkley LONDON HOLDINGS INC			75.000	419,548,397	5,593,978.627	419,548,397	630,984,804				(46,916,867)		(46,916,867)	7,653,269	01/01/2013	
08449#-10-8	Berkley Regional Insurance Co			40,000.000	781,545,418	19,546.444	781,545,418	235,767,338				23,454,176		23,454,176		11/01/2015	
081GLI-FE-1	BERKLEY LIFE AND HEALTH INSURANCE COMPANY			833,334.000	194,520,033	233.424	194,520,033	74,099,812				27,908,643		27,908,643		11/01/2011	
081NTR-EP-4	INTREPID INSURANCE CO			200,000.000	35,261,639	176.308	35,261,639	35,504,348				(223,713)		(223,713)		01/11/2017	
36867#-10-2	GEMINI INSURANCE COMPANY			430,000.000	59,954,848	139.430	59,954,848	46,300,000				889,725		889,725		01/01/1997	
39032*-10-0	GREAT DIVIDE INSURANCE COMPANY			6,000,000.000	73,674,968	12.279	73,674,968	71,579,640				(1,543,368)		(1,543,368)		09/30/2019	
49314#-10-6	KEY RISK INSURANCE COMPANY			1,800,000.000	33,559,133	18.647	33,559,133	25,344,743				801,339		801,339		05/21/2009	
59831#-10-7	Midwest Employers Casualty Co			107.000	112,347,701	1,049,978.516	112,347,701	103,697,617				4,082,479		4,082,479		03/30/2000	
66168#-10-5	BERKLEY ASSURANCE COMPANY			1,500,000.000	57,408,864	38.273	57,408,864	52,057,815				1,311,822		1,311,822		02/13/2013	
74053*-10-1	PREFERRED EMPLOYERS INSURANCE CO			3,500.000	49,095,353	14,027.244	49,095,353	40,797,048				1,127,488		1,127,488		01/01/2013	
75937#-10-6	REINSERCO, INC.			1,000.000				216,057								01/01/1986	
85555#-10-6	STARNET INSURANCE COMPANY			600,000.000	121,294,048	202.159	121,294,048	94,950,620				5,271,639		5,271,639		02/26/1999	
90839#-10-4	BERKELY NATIONAL INSURANCE CO.			2,750,000.000	56,887,494	20.686	56,887,494	54,540,581				(90,120)		(90,120)		12/24/2019	
02156C-10-1	ALTEX ENERGY LTD			5,870,091.000	4,772,416	0.813	4,772,416	8,022,879				443,232		443,232	462,676	11/04/2016	
000000-00-0	ADMIRAL INSURANCE COMPANY			2,000.000	712,812,459	354,911.448	712,812,459	1,703,369,263				22,800,851		22,800,851		07/29/2015	
G8871*-10-2	LEADENHALL STREET LTD #34		B	389,448,768.000	588,180,623	1.510	588,180,623	647,645,741				5,433,472		5,433,472	22,149,125	12/17/2019	
P1654*-10-0	Berkley International Seg Colombia		B	699.000		0.000		3,262				23		23	(23)	04/27/2015	
000000-00-0	Wr Berkley Mexico S.A		B	10.000		0.000		292								09/30/2018	
G9394#-10-4	WR BERKLEY SYNDICATE HOLDINGS LIMITED			100.000	25,466,137	254,661.370	25,466,137	76,201,012				59,707,228		59,707,228	(13,536,086)	11/01/2011	
39678*-10-9	GREENWICH AERO GROUP INC			449,022.000	150,964,954	336.208	150,964,954	171,502,623		243,116		5,451,092		5,451,092		09/30/2013	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					3,521,775,840	XXX	3,521,775,840	4,103,262,108		243,116		113,574,568		113,574,568	16,728,961	XXX	XXX
9799999 - Total Common Stocks					4,054,325,303	XXX	4,421,634,991	4,663,455,738	399,229	13,132,106		126,984,777		126,984,777	17,724,164	XXX	XXX
9899999 - Total Preferred and Common Stocks					4,216,035,247	XXX	4,728,907,419	4,825,835,961	660,074	15,576,331		132,718,108		132,718,108	17,724,164	XXX	XXX

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
38380K-MW-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY CMO 17-163F 3.000% 03/20/47		09/03/2019	Vining Sparks IBG		18,585,739	18,333,652	7,639
38381Y-5V-2	GOVERNMENT NAT MTGE ASSOCIATION AGENCY CMO 19-132 3.000% 10/20/49		10/21/2019	FTN Financial Sec Corp		23,406,403	22,961,523	55,490
38381Y-ZA-5	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 19-119 3.000% 09/20/49		10/16/2019	FTN Financial Sec Corp		12,587,735	12,348,483	20,581
912828-2D-1	U.S. TREASURY SENIOR GOVT BND 1.375% 08/31/23		08/15/2019	Goldman Sachs		4,975,000	5,000,000	31,573
912828-2S-8	U.S. TREASURY SENIOR GOVT BND 1.625% 08/31/22		09/16/2019	Bank of America		498,379	500,000	379
912828-4V-9	U.S. TREASURY SENIOR GOVT BND 2.875% 08/15/28		11/22/2019	Wells Fargo		599,973	550,000	4,383
912828-TY-6	U.S. TREASURY SENIOR GOVT BND 1.625% 11/15/22		12/30/2019	Wells Fargo		4,998,242	5,000,000	10,268
912828-Y8-7	U.S. TREASURY SENIOR GOVT BND 1.750% 07/31/24		09/16/2019	Morgan Stanley Dean Witter		2,303,055	2,300,000	5,250
912828-YE-4	U.S. TREASURY SENIOR GOVT BND 1.250% 08/31/24		08/30/2019	Morgan Stanley Dean Witter		1,983,672	2,000,000	206
0599999. Subtotal - Bonds - U.S. Governments						69,938,198	68,993,658	135,769
013051-EC-7	ALBERTA (PROVINCE OF) SENIOR LOCAL BND 2.650% 09/01/23		01/10/2019	Royal Bank of Canada		1,523,810	1,511,716	14,817
11070T-AF-5	BRITISH COLUMBIA CANADA (PROVI SENIOR LOCAL BND 2.850% 06/18/25		10/21/2019	National Bank of Canada		2,471,908	2,366,141	23,464
125094-AF-9	CDP FINANCIAL INC LOCAL BND 4.600% 07/15/20		06/05/2019	National Bank of Canada		573,156	555,949	10,019
135087-H6-4	CANADA (GOVERNMENT OF) SENIOR CORP BND 2.000% 11/15/22	A	09/12/2019	Various		3,590,934	3,550,000	23,264
13509P-DL-4	CANADA HOUSING TRUST SENIOR LOCAL BND 2.400% 12/15/22		11/12/2019	Various		1,783,555	1,749,033	16,627
13509P-DV-2	CANADA HOUSING TRUST SECURED CORP BND 144A 2.350% 09/15/23		12/16/2019	National Bank of Canada		2,044,010	2,007,376	12,149
13509P-EF-6	CANADA HOUSING TRUST SECURED LOCAL BND 144A 2.900% 06/15/24		12/30/2019	Royal Bank of Canada		3,708,212	3,561,308	5,093
13509P-FD-0	CANADA HOUSING TRUST SECURED LOCAL BND 144A 2.250% 12/15/25		10/17/2019	TD SECURITIES (USA), LLC		10,658,501	10,442,725	81,522
13509P-FY-4	CANADA HOUSING TRUST SECURED CORP BND 1.750% 06/15/22		01/28/2019	Various		448,838	454,166	968
30216B-HL-9	EXPORT DEVELOPMENT CANADA SENIOR CORP BND 1.650% 07/31/24		07/24/2019	Royal Bank of Canada		760,681	761,557	
614853-CV-9	MONTREAL (VILLE DE) SENIOR LOCAL BND 3.500% 09/01/23		03/04/2019	National Bank of Canada		4,576,926	4,372,303	2,096
748149-AG-6	QUEBEC (PROVINCE OF) SENIOR CORP BND 2.625% 02/13/23	A	02/28/2019	TD SECURITIES (USA), LLC		1,248,838	1,255,000	1,922
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.000% 07/01/20	B	03/22/2019	WESTPAC BANKING CORPO		1,554,963	1,553,254	7,208
000000-00-0	INT BANK FOR RECONST AND DEV SENIOR CORP BND 2.600% 09/20/22	B	07/17/2019	COMMONW BANK AUSTRALIA		3,642,574	3,503,250	29,953
000000-00-0	TREASURY CORP OF VICTORIA SENIOR CORP BND 6.000% 10/17/22	B	07/17/2019	Citigroup Global Markets		4,044,502	3,503,250	53,425
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 2.250% 11/21/22	B	09/04/2019	Various		9,236,630	8,797,650	57,257
000000-00-0	SINGAPORE GOVERNMENT BOND GOVT BND 1.750% 02/01/23	B	08/30/2019	OCBC BANK		1,809,400	1,802,191	2,742
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.000% 02/01/24	B	08/29/2019	WESTPAC BANKING CORPO		1,466,138	1,440,922	2,271
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND 1.000% 02/08/24	B	09/05/2019	WESTPAC BANKING CORPO		6,788,631	6,813,500	6,473
000000-00-0	INT BANK FOR RECONST AND DEV SENIOR CORP BND 2.200% 02/27/24	B	06/20/2019	COMMONW BANK AUSTRALIA		3,590,183	3,459,750	24,599
000000-00-0	KFW BANKENGRUPPE SENIOR CORP BND 5.000% 03/19/24	B	10/03/2019	WESTPAC BANKING CORPO		3,533,498	3,035,025	5,827
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND 3.000% 03/22/24	B	04/30/2019	Citigroup Global Markets		3,721,079	3,519,250	11,754
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 2.500% 07/23/24	B	11/07/2019	Various		11,699,563	11,167,350	93,292
000000-00-0	EUROPEAN INVESTMENT BANK SENIOR CORP BND 4.750% 08/07/24	B	10/18/2019	Citigroup Global Markets		3,579,508	3,082,275	30,237
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND 2.250% 08/15/24	B	11/07/2019	Citigroup Global Markets		12,034,049	11,684,825	46,095
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 3.000% 09/01/24	B	10/02/2019	Various		12,038,622	11,361,142	54,693
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND 5.500% 12/17/24	B	09/16/2019	Citigroup Global Markets		11,323,789	9,246,025	83,044
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH LOCAL BND 2.750% 04/16/25	B	06/27/2019	Citigroup Global Markets		3,746,697	3,501,750	19,995
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND 4.750% 07/21/25	B	12/17/2019	Various		6,195,835	5,199,100	93,222
Q0819A-FP-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 5.500% 04/21/23	B	09/02/2019	Various		10,819,386	9,223,025	187,842
Q2694Z-XC-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 2.750% 04/21/24	B	09/17/2019	Various		20,751,111	19,010,500	192,646
Q6669A-CR-7	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND 5.000% 08/20/24	B	08/15/2019	Various		13,148,909	11,117,250	111,281
V81778-CY-2	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.750% 07/01/23	B	08/20/2019	WESTPAC BANKING CORPO		4,391,547	4,220,496	4,141
Y7996F-LB-4	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 3.125% 09/01/22	B	08/30/2019	OCBC BANK		1,881,488	1,802,191	155
1099999. Subtotal - Bonds - All Other Governments						184,387,471	170,631,245	1,310,093
13063D-GE-2	CALIFORNIA (STATE OF) MUNI BND GO 4.600% 04/01/38		07/23/2019	Morgan Stanley Dean Witter		10,974,100	10,000,000	145,667
649791-PV-6	NEW YORK STATE OF MUNITAX BND GO 2.650% 02/15/30		10/28/2019	Morgan Stanley Dean Witter		15,000,000	15,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,974,100	25,000,000	145,667
235308-XM-0	DALLAS TEX INDPT SCH DIST MUNI BND GO PRE REFUNDED 5.000% 02/15/36		02/20/2019	Taxable Exchange		934,422	765,000	531
235308-XN-8	DALLAS TEX INDPT SCH DIST MUNI BND GO UNREFUNDED 5.000% 02/15/36		02/20/2019	Taxable Exchange		3,878,155	3,175,000	2,205
442331-QM-9	HOUSTON TEX MUNITAX BND GO 6.290% 03/01/32		05/15/2019	Various		23,987,064	20,120,000	338,175
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						28,799,641	24,060,000	340,911
007944-AE-1	ADVENT HEALTH SYSTEM CORP BND 2.433% 09/01/24		10/23/2019	Royal Bank of Canada		7,000,000	7,000,000	
02765U-PH-1	AMERICAN MUNICIPAL POWER-OHIO MUNITAX BND REV 3.014% 02/15/31		11/20/2019	Siebert Brandford Shank		16,179,719	16,020,000	
052476-6Z-6	AUSTIN TX (CITY OF) PREREFUNDED 5.000% 11/15/20		09/23/2019	Taxable Exchange		1,162,035	1,130,000	20,089
052476-7A-0	AUSTIN TX (CITY OF) UNREFUNDED 5.000% 11/15/20		09/23/2019	Taxable Exchange		894,664	870,000	15,467
072024-WS-7	BAY AREA TOLL AUTHORITY SENIOR MUNITAX BND REV 2.574% 04/01/31		09/20/2019	Merrill Lynch		5,000,000	5,000,000	
114894-ZM-3	BROWARD CNTY FLA MUNITAX BND REV 2.384% 10/01/26		11/01/2019	Merrill Lynch		6,750,000	6,750,000	
13032U-VH-8	CALIFORNIA HEALTH FACS FING AU SENIOR MUNITAX BND REV 2.704% 06/01/30		11/20/2019	Raymond James		5,000,000	5,000,000	
20268J-AA-1	COMMONSPIRIT HEALTH MUNITAX BND REV 2.760% 10/01/24		08/07/2019	Citigroup Global Markets		4,000,000	4,000,000	
20281P-BQ-4	COMMONWEALTH FING AUTH PA TOB SENIOR MUNITAX BND REV 5.740% 06/01/27		07/17/2019	Siebert Brandford Shank		34,924,464	30,695,000	234,919
235036-4M-9	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV 2.256% 11/01/26		08/08/2019	JP Morgan Securities		8,000,000	8,000,000	
30262S-AR-9	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K42 144A 3.851% 12/25/24		07/30/2019	R.W. BAIRD & CO.		9,438,750	9,000,000	
30290M-AN-7	FREMF MORTGAGE TRUST SUB SUB CMBS 12-K19 144A 4.023% 05/25/45		02/28/2019	Raymond James		4,032,784	3,925,000	1,363

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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
30290X-AN-3	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K24 144A 3.501% 11/25/45		02/28/2019	Raymond James		9,464,994	9,355,000	2,824
30291M-AN-6	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K31 144A 3.630% 07/25/46		01/03/2019	Raymond James		3,383,500	3,350,000	2,027
30291N-AE-4	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K32 144A 3.537% 10/25/46		07/26/2019	R.W. BAIRD & CO.		8,292,000	8,000,000	22,797
30292Q-AA-4	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K718 144A 3.541% 02/25/48		07/29/2019	Raymond James		6,142,500	6,000,000	18,305
30293A-AN-0	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K47 144A 3.587% 06/25/48		09/05/2019	R.W. BAIRD & CO.		6,207,169	5,877,500	3,028
3132HT-3B-0	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A 3.000% 03/15/44		05/16/2019	FTN Financial Sec Corp		13,382,644	13,405,685	22,343
3132J0-VK-0	FREDDIEMAC STRIP AGENCY CMO 3.000% 08/15/49		07/18/2019	FTN Financial Sec Corp		7,579,578	7,430,959	18,577
3136B2-LX-8	FANNIE MAE SENIOR AGENCY CMO 18-50A 3.000% 07/25/48		07/24/2019	Vining Sparks IBG		27,115,402	26,934,436	62,847
3136B3-4T-4	FANNIE MAE SENIOR AGENCY CMO 19-9C 3.500% 09/25/48		05/09/2019	Vining Sparks IBG		19,934,634	19,737,261	24,946
3136B6-EQ-2	FANNIE MAE AGENCY CMO 2.500% 08/25/49		09/11/2019	FTN Financial Sec Corp		27,775,272	27,740,596	55,866
3136B7-CH-2	FANNIE MAE AGENCY CMO 2.500% 11/25/49		10/28/2019	FTN Financial Sec Corp		14,707,264	14,718,763	30,664
38376G-N8-9	GOVERNMENT NATIONAL MTG ASSOC SENIOR CMBS 11-53 3.934% 12/16/51		12/01/2019	Interest Capitalization		814,945	814,945	
38378N-CE-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 13-155 2.900% 09/16/53		11/07/2018	R.W. BAIRD & CO.		13,956,784	14,867,413	14,372
38382B-YL-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CMO 19-152 3.000% 09/20/49		12/12/2019	FTN Financial Sec Corp		10,156,250	10,000,000	24,167
49151F-F2-1	KENTUCKY ST PPTY & BLDGS COMMN MUNITAX BND REV 2.522% 11/01/27		10/09/2019	Citigroup Global Markets		5,270,000	5,270,000	
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DE MUNI BND REV 3.500% 03/01/50		10/04/2019	Merrill Lynch		6,800,192	6,330,000	
576000-XL-2	MASSACHUSETTS SCHOOL BUILDING SUB MUNITAX BND REV 2.866% 10/15/31		11/07/2019	Merrill Lynch		10,000,000	10,000,000	
59333P-4Q-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV 3.375% 10/01/30		05/10/2019	Raymond James		2,000,000	2,000,000	
59333P-5C-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV 2.268% 10/01/26		08/26/2019	Barclays Capital		19,518,634	19,520,000	
59447T-KA-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV 3.260% 11/01/31		05/31/2019	Merrill Lynch		7,555,327	7,465,000	22,308
59447T-UG-6	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV 2.988% 09/01/49		04/03/2019	Citigroup Global Markets		10,000,000	10,000,000	
59447T-XV-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV 2.954% 12/01/30		12/05/2019	Merrill Lynch		12,000,000	12,000,000	
64577B-8G-2	NEW JERSEY ECONOMIC DEVELOPMEN MUNITAX BND GO 3.720% 06/15/30		12/05/2019	Merrill Lynch		10,004,200	10,000,000	20,667
64577X-AK-2	NEW JERSEY ECONOMIC DEVELOPMEN BND/MUNI PRE REFUNDED 5.000% 03/01/21		12/10/2019	Taxable Exchange		4,687,253	4,565,000	62,769
64577X-AP-1	NEW JERSEY ECONOMIC DEVELOPMEN BND/MUNI UNREFUNDED 5.000% 03/01/21		12/10/2019	Taxable Exchange		11,997,931	11,685,000	160,669
645913-AA-2	NEW JERSEY EDA KENWOOD USA COR MUNITAX BND REV 7.425% 02/15/29		07/30/2019	Siebert Brandford Shank		18,978,450	15,000,000	513,563
64971X-EC-8	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV 3.900% 05/01/31		01/17/2019	Siebert Brandford Shank		7,018,620	7,000,000	61,425
64971X-EP-9	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV 3.780% 08/01/30		01/17/2019	Siebert Brandford Shank		9,998,900	10,000,000	170,100
64971X-GF-9	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV 3.850% 08/01/30		07/10/2019	Siebert Brandford Shank		15,078,926	13,945,000	240,106
64971X-JH-2	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV 3.350% 11/01/30		03/27/2019	Royal Bank of Canada		11,170,000	11,170,000	
64990F-QV-9	NY ST DORM AUTH PERS REV MUNITAX BND REV 2.727% 02/15/29		12/18/2019	Morgan Stanley Dean Witter		16,335,000	16,335,000	
64990G-WU-2	NEW YORK STATE DORMITORY AUTH MUNITAX BND REV 2.746% 07/01/30		11/22/2019	Merrill Lynch		10,000,000	10,000,000	
650035-8W-1	NEW YORK ST URBAN DEV CORP REV SENIOR MUNI BND REV 3.900% 03/15/33		06/20/2019	Morgan Stanley Dean Witter		22,577,582	21,020,000	359,792
73358W-XP-4	PORT AUTH N Y & N J SENIOR MUNITAX BND REV 4.823% 06/01/45		08/16/2019	Siebert Brandford Shank		35,239,803	31,370,000	332,014
743820-AA-0	PROVIDENCE HEALTH AND SERVICES MUNITAX BND REV 2.532% 10/01/29		10/09/2019	Various		14,771,969	14,725,000	5,433
783186-UD-9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX BND GO 2.449% 05/01/26		10/17/2019	Morgan Stanley Dean Witter		8,120,000	8,120,000	
783186-UE-7	RUTGERS UNIVERSITY NEW JERSEY MUNITAX BND GO 2.588% 05/01/27		10/17/2019	Morgan Stanley Dean Witter		2,000,000	2,000,000	
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV 4.637% 01/01/40		01/17/2019	Citigroup Global Markets		10,000,000	10,000,000	
798170-AN-6	SAN JOSE CALIF REDEEV AGY SUCC MUNITAX BND REV 3.375% 08/01/34		02/01/2019	Citigroup Global Markets		7,174,875	7,500,000	2,813
85732G-WD-8	STATE PUB SCH BLDG AUTH PA MUNITAX BND REV 2.854% 04/01/26		10/18/2019	Merrill Lynch		4,500,000	4,500,000	
85732G-WE-6	STATE PUB SCH BLDG AUTH PA MUNITAX BND REV 2.966% 04/01/27		10/18/2019	Merrill Lynch		3,000,000	3,000,000	
91412H-FG-3	UNIVERSITY OF CALIFORNIA MUNITAX BND REV 3.349% 07/01/29		03/19/2019	UBS Financial Securities		15,010,600	15,000,000	930
917436-8L-4	UTAH HSG CORP (UTAH ST HSG F) MUNITAX BND REV 3.875% 01/01/50		09/13/2019	Barclays Capital		5,176,200	5,000,000	
92817S-XW-3	VIRGINIA ST PUB SCH AUTH MUNITAX BND REV 4.250% 12/15/30		04/16/2019	Merrill Lynch		17,288,706	15,900,000	230,881
3199999. Subtotal - Bonds - U.S. Special Revenues						604,568,520	586,042,558	2,758,071
00085K-AC-7	ABPCI DIRECT LENDING FUND IV L ABS 2019 3.370% 10/20/31		10/22/2019	R.W. BAIRD & CO.		15,000,000	15,000,000	
00102D-AA-6	ACIS CLO LTD SENIOR ABS 14-5 144A 3.419% 11/01/26		11/07/2019	Various		8,490,377	8,494,624	8,875
00287Y-BU-2	ABBVIE INC SENIOR CORP BND 144A 2.950% 11/21/26		11/12/2019	Bank of America		9,988,100	10,000,000	
00287Y-BW-8	ABBVIE INC SENIOR CORP BND 144A 3.200% 11/21/29		11/12/2019	Bank of America		4,998,750	5,000,000	
00790X-AA-9	ADVANCED DISPOSAL SERVICES INC SENIOR CORP BND 144A 5.625% 11/15/24		10/28/2019	Various		15,313,634	14,553,000	278,369
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-4 144A 3.500% 06/26/45		06/05/2019	FTN Financial Sec Corp		10,245,919	10,111,624	5,898
009098-AA-2	AMAZON.COM INC SECURED CORP BND 4.494% 11/10/39		05/08/2019	MESIROW FINANCIAL INC		1,555,277	1,555,277	
02007R-AB-5	ALLY AUTO RECEIVABLES TRUST SENIOR ABS 19-3 2.060% 10/17/22		09/10/2019	Barclays Capital		1,049,978	1,050,000	
023135-AW-6	AMAZON.COM INC 2.400% 02/22/23		02/26/2019	Deutsche Bank		4,926,400	5,000,000	2,000
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED CORP BND 3.650% 08/15/30		10/15/2019	ROBERT BRANDT & CO.		1,431,978	1,358,188	8,538
025816-CG-2	AMERICAN EXPRESS COMPANY CORP BND 2.500% 07/30/24		07/25/2019	Royal Bank of Canada		9,967,800	10,000,000	
02665W-CZ-2	AMERICAN HONDA FINANCE SENIOR CORP BND 2.400% 06/27/24		06/24/2019	Citigroup Global Markets		5,986,500	6,000,000	
02665W-DD-0	AMERICAN HONDA FINANCE SENIOR CORP BND 2.150% 09/10/24		09/05/2019	Deutsche Bank		4,998,600	5,000,000	
03027X-AX-8	AMERICAN TOWER CORP CORP BND 2.750% 01/15/27		09/30/2019	TD SECURITIES (USA), LLC		9,983,800	10,000,000	
03040W-AN-5	AMERICAN WATER CAPITAL CORP SENIOR CORP BND 3.000% 12/01/26		10/07/2019	MESIROW FINANCIAL INC		5,537,665	5,385,000	57,440
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND 4.750% 01/23/29		07/19/2019	Various		15,677,209	13,796,000	
037833-DN-7	APPLE INC SENIOR CORP BND 2.050% 09/11/26		09/04/2019	Goldman Sachs		14,974,650	15,000,000	
03789X-AD-0	DIN ABS 4.194% 06/07/49		05/28/2019	Barclays Capital		4,000,000	4,000,000	
04684T-AE-1	A10 SECURITIZATION LLC SENIOR SENIOR CMBS 17-1 144A 2.650% 03/15/36		08/14/2019	Raymond James		3,444,725	3,444,725	254
04685A-2K-6	ATHENE GLOBAL FUNDING CORP BND 2.950% 11/12/26		11/06/2019	Deutsche Bank		14,976,450	15,000,000	

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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
04941Y-AE-9	ATLAS SENIOR LOAN FUND LTD SENIOR ABS 11 144A 4.074% 07/26/31		12/12/2019	R.W. BAIRD & CO.		15,181,380	15,000,000	118,825
05584P-AD-9	BMW VEHICLE LEASE TRUST SENIOR ABS 17-2 2.070% 10/20/20		02/06/2019	Barclays Capital		15,602	15,682	16
05588C-AB-8	BMW VEHICLE OWNER TRUST SENIOR ABS 19-A 2.050% 05/25/22		09/10/2019	Barclays Capital		1,049,978	1,050,000	
059438-AK-7	JPMORGAN CHASE & CO SUB CORP BND 8.000% 04/29/27		10/17/2019	JP Morgan Securities		13,764,094	10,320,000	394,453
07330M-AB-3	TRUIST BANK SUB CORP BND 3.625% 09/16/25		06/05/2019	KBC FINANCIAL PRODUCTS		5,176,750	5,000,000	40,781
095788-AA-9	BLUE OCEAN REG NOTE 9.000% 03/28/27		03/26/2019	ALTERNATIVE FUND		18,302,115	18,302,115	
100743-AK-9	BOSTON GAS COMPANY SENIOR CORP BND 144A 3.150% 08/01/27		11/06/2019	KBC FINANCIAL PRODUCTS		5,201,750	5,000,000	42,438
100743-AL-7	BOSTON GAS COMPANY SENIOR CORP BND 144A 3.001% 08/01/29		07/24/2019	Various		10,027,080	10,000,000	
110122-BG-2	BRISTOL-MYERS SQUIBB CO BND/CORP 3.250% 08/15/22		11/22/2019	Taxable Exchange		11,261,842	11,400,000	99,829
110122-BH-0	BRISTOL-MYERS SQUIBB CO BND/CORP 3.550% 08/15/22		11/22/2019	Taxable Exchange		9,988,624	10,000,000	95,653
110122-BK-3	BRISTOL-MYERS SQUIBB CO BND/CORP 3.250% 02/20/23		11/22/2019	Taxable Exchange		8,486,276	8,500,000	70,597
110122-CA-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND 144A 3.200% 06/15/26		05/10/2019	Various		9,989,090	10,000,000	
11043X-AA-1	BRITISH AIR 19-1 AA PTT CORP BND 3.300% 06/15/34		07/15/2019	Citigroup Global Markets		19,998,107	19,998,107	
12528M-AC-3	CG-CCRE COMMERCIAL MTGE TRUST SUB SUB CMBS 14-FL1 144A 2.890% 06/15/31		09/16/2019	R.W. BAIRD & CO.		9,184,693	9,318,649	2,468
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A 3.500% 08/25/49		09/13/2019	Raymond James		10,224,114	10,077,673	14,697
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A 3.500% 08/25/49		12/01/2019	Interest Capitalization				
12592U-AQ-5	CSMLT TRUST WHOLE CMO 15-1 144A 3.500% 05/25/45		05/21/2019	FTN Financial Sec Corp		5,844,242	5,837,857	12,487
12641L-BU-6	CSX CORP SENIOR CORP BND 6.800% 12/01/28		04/26/2019	MESIROW FINANCIAL INC		2,446,231	1,980,000	55,726
14043T-AD-8	CAPITAL ONE PRIME AUTO RECEIV SENIOR ABS 19-2 2.060% 09/15/22		09/10/2019	JP Morgan Securities		1,049,929	1,050,000	
14315P-AA-3	CARMAX AUTO OWNER TRUST SENIOR ABS 19-3 2.257% 08/17/20		07/24/2019	Mitsubishi UF J Securities (US		1,150,488	1,150,488	
161175-BQ-6	CHARTER COMM OPT LLC SENIOR CORP BND 4.500% 02/01/24		07/18/2019	JP Morgan Securities		5,308,700	5,000,000	106,875
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED CORP BND 5.875% 03/31/25		09/18/2019	Citigroup Global Markets		5,575,000	5,000,000	65,278
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDIN CORP BND 3.700% 11/15/29		11/06/2019	Bank of America		6,994,750	7,000,000	
17325F-AS-7	CITIBANK NA SENIOR CORP BND 3.650% 01/23/24		02/26/2019	STIFLE NICOLAUS & CO.		5,096,100	5,000,000	17,743
17328B-AA-2	CITIGROUP MTGE LOAN TRUST INC SENIOR WHOLE CMO 2019-IMC1 A1 2.720% 07/25/49		08/23/2019	Citigroup Global Markets		3,519,450	3,521,366	7,184
17401Q-AU-5	CITIZENS BANK NA SENIOR CORP BND 3.750% 02/18/26		02/13/2019	Various		9,992,000	10,000,000	521
194162-CE-8	COLGATE-PALMOLIVE CO SENIOR CORP BND 6.450% 06/16/28		06/24/2019	MESIROW FINANCIAL INC		11,093,130	8,625,000	38,633
20034D-JA-8	COMERICA BANK SENIOR CORP BND 2.500% 07/23/24		07/18/2019	JP Morgan Securities		9,990,700	10,000,000	
20268C-AA-6	COMMONBOND STUDENT LOAN TRUST ABS 19-AGS 144A 2.540% 01/25/47		10/23/2019	Goldman Sachs		12,854,516	12,858,906	
205887-CA-8	CONAGRA FOODS INC SENIOR CORP BND 4.300% 05/01/24		05/15/2019	Citigroup Global Markets		3,129,480	3,000,000	5,733
205887-CB-6	CONAGRA FOODS INC SENIOR CORP BND 4.600% 11/01/25		09/20/2019	Various		10,338,711	9,450,000	172,673
22822R-BH-2	CROWN CASTLE TOWERS LLC SECURED CORP BND 144A 4.241% 07/15/28		11/13/2019	Credit Suisse		5,461,450	5,000,000	
233046-AE-1	DB MASTER FINANCE LLC ABS 3.629% 11/20/47		09/05/2019	R.W. BAIRD & CO.		10,091,703	9,800,000	18,770
24422E-UX-5	JOHN DEERE CAPITAL CORP SENIOR CORP BND 2.600% 03/07/24		06/04/2019	Citigroup Global Markets		4,991,450	5,000,000	
24737B-AA-3	DELTA AIR LINES CORP BND 3.204% 04/25/24		03/06/2019	Credit Suisse		5,000,000	5,000,000	
254687-CM-6	WALT DISNEY CO BND/CORP 3.000% 09/15/22		11/26/2019	Taxable Exchange		3,154,068	3,175,000	18,785
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL SENIOR ABS 18-1 144A 4.116% 07/27/48		11/07/2019	R.W. BAIRD & CO.		8,474,322	8,166,625	33,373
260543-CN-1	DOW CHEMICAL CO BND/CORP 4.550% 11/30/25		11/25/2019	Taxable Exchange		9,998,655	10,000,000	221,181
260543-CX-9	DOW CHEMICAL CO BND/CORP 3.625% 05/15/26		11/25/2019	Taxable Exchange		9,998,580	10,000,000	10,069
29379V-BV-4	ENTERPRISE PROD OPER LLC SENIOR CORP BND 3.125% 07/31/29		06/24/2019	JP Morgan Securities		14,993,250	15,000,000	
31428X-BV-7	FEDEX CORP SENIOR CORP BND 3.100% 08/05/29		07/22/2019	JP Morgan Securities		29,899,800	30,000,000	
31677Q-BM-0	FIFTH THIRD BANK (OHIO) SENIOR CORP BND 3.950% 07/28/25		06/05/2019	KBC FINANCIAL PRODUCTS		2,143,120	2,000,000	28,308
337738-AT-5	FISERV INC SENIOR CORP BND 3.200% 07/01/26		06/10/2019	Various		10,008,000	10,000,000	
337738-AU-2	FISERV INC SENIOR CORP BND 3.500% 07/01/29		11/06/2019	Jefferies & Co.		5,245,600	5,000,000	65,139
36251P-AH-7	GS MORTGAGE SECURITIES TRUST G SUB SUB CMBS 16-GS3 3.143% 10/10/49		11/08/2019	R.W. BAIRD & CO.		8,185,000	8,000,000	8,381
36258M-AB-0	GM FINANCIAL SECURITIZED TERM SENIOR ABS 19-4 1.840% 11/16/22		10/08/2019	Wells Fargo		999,968	1,000,000	
38013M-AE-6	GM FINANCIAL AUTO LEASING SENIOR ABS 17-2 2.180% 06/21/21		05/29/2019	Citigroup Global Markets		617,598	619,170	412
40437R-AD-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 15-7R 144A 3.090% 03/15/27		08/28/2019	R.W. BAIRD & CO.		4,938,000	5,000,000	6,954
43814R-AC-0	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 16-4 1.210% 12/18/20		06/03/2019	BERKLEY LIFE		169,196	170,014	86
438506-AS-6	HONEYWELL INTERNATIONAL INC SENIOR CORP BND 6.625% 06/15/28		06/05/2019	MESIROW FINANCIAL INC		3,873,612	3,023,000	95,686
446150-AQ-7	HUNTINGTON BANCSHARES INC SENIOR CORP BND 2.625% 08/06/24		08/27/2019	Various		14,013,660	14,000,000	3,354
44891G-AE-4	HYUNDAI AUTO LEASE SEC TRUST SENIOR ABS 17-B 144A 2.130% 03/15/21		07/18/2019	Barclays Capital		423,764	423,764	176
46639G-AU-0	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 13-1 144A 2.500% 03/25/43		11/05/2019	R.W. BAIRD & CO.		9,252,999	9,257,164	3,857
46644M-AV-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 15-3 144A 3.000% 05/25/45		05/08/2019	BMO CAPITAL MARKETS GK		3,361,489	3,367,804	2,526
46647S-AJ-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A 3.500% 08/25/47		07/30/2019	FTN Financial Sec Corp		4,211,102	4,131,063	
46647S-AL-4	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A 3.000% 08/25/47		09/23/2019	R.W. BAIRD & CO.		4,627,064	4,592,620	9,185
46648C-AC-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-1 144A 3.500% 01/25/47		07/12/2019	R.W. BAIRD & CO.		6,336,375	6,220,709	9,072
46648M-AE-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-2 144A 3.500% 05/25/47		07/24/2019	FTN Financial Sec Corp		6,387,911	6,271,304	15,243
46648U-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A 3.000% 11/25/48		10/11/2019	Raymond James		16,762,118	16,660,592	20,826
46648U-AN-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A 3.500% 11/25/48		11/07/2019	Vining Sparks IBG		10,514,827	10,245,873	10,957
46649C-AA-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 18-4 144A 3.500% 10/25/48		08/28/2019	Raymond James		8,444,071	8,260,785	23,291
46649K-AC-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-5 144A 3.500% 10/25/48		11/07/2019	JP Morgan Securities		14,472,995	14,235,004	15,224
46649T-AA-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 18-3 144A 3.500% 09/25/48		12/12/2019	Raymond James		11,590,365	11,370,292	22,466
46651A-AC-6	JP MORGAN TRUST WHOLE CMO 19-LTV2 144A 3.500% 12/25/49		08/13/2019	FTN Financial Sec Corp		14,679,122	14,444,401	19,660
477143-AH-4	JETBLUE 2019-1 CLASS AA CORP BND 2.750% 11/15/33		10/29/2019	Citigroup Global Markets		15,000,000	15,000,000	

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
477143-AJ-0	JETBLUE 2019-1 CLASS A CORP BND 2.950% 11/15/29		10/29/2019	Citigroup Global Markets		5,000,000	5,000,000	
48253H-AL-9	KKR FINANCIAL CLO LTD SENIOR ABS 26 144A 4.037% 07/15/32		07/26/2019	R.W. BAIRD & CO.		9,005,400	9,000,000	
485170-BA-1	KANSAS CITY SOUTHERN SENIOR CORP BND 3.125% 06/01/26		12/05/2019	MESIROW FINANCIAL INC		9,245,700	9,000,000	6,250
49327V-2A-1	KEYBANK NA SUB CORP BND 3.400% 05/20/26		06/06/2019	KBC FINANCIAL PRODUCTS		10,167,200	10,000,000	18,889
548661-AH-0	LOWES COMPANIES INC SENIOR CORP BND 6.875% 02/15/28		12/05/2019	SunTrust Capital Markets		8,933,890	7,000,000	152,396
548661-DM-6	LOWES COMPANIES INC SENIOR CORP BND 2.500% 04/15/26		09/23/2019	Credit Suisse		10,003,482	10,000,000	111,111
55280Q-AL-1	MMCF CLO LLC ABS 5 3.516% 04/20/29		08/01/2019	R.W. BAIRD & CO.		19,479,869	19,475,000	28,989
55389P-AA-7	MVW OWNER TRUST SENIOR ABS 2019-1A 144A 2.890% 11/22/36		05/14/2019	Wells Fargo		7,351,746	7,354,070	
58769T-AB-1	MERCEDES-BENZ AUTO RECEIVABLES ABS 19-1 2.040% 06/15/22		09/18/2019	Mizuho Securities USA Inc.		1,099,895	1,100,000	
60689W-BR-1	VENTURE CDO LTD ABS 2014-18RR A 3.221% 10/16/29		10/04/2019	R.W. BAIRD & CO.		18,439,859	18,550,000	154,319
631707-AJ-5	NASSAU 2017-I LTD SENIOR ABS 17-1 144A 3.278% 10/15/29		10/09/2019	R.W. BAIRD & CO.		10,018,000	10,000,000	78,310
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND 2.750% 11/01/29		10/01/2019	Mitsubishi UF J Securities (US		9,968,070	10,000,000	
654747-AD-6	NISSAN AUTO REC OWNER TRUST SENIOR ABS 17-A 1.740% 08/16/21		01/09/2019	Bank of America		363,292	366,585	461
65478B-AD-3	NISSAN AUTO LEASE TRUST SENIOR ABS 18-A 3.250% 09/15/21		10/29/2019	Citigroup Global Markets		1,060,746	1,050,000	1,517
65479J-AB-9	NISSAN AUTO RECEIVABLES OWNER SENIOR ABS 19-C 1.970% 09/15/22		10/16/2019	Mizuho Securities USA Inc.		999,990	1,000,000	
67021C-AL-1	NSTAR ELECTRIC CO SENIOR CORP BND 2.700% 06/01/26		09/24/2019	Deutsche Bank		3,029,730	3,000,000	25,875
67021C-AN-7	NSTAR ELECTRIC CO CORP BND 3.250% 05/15/29		05/22/2019	Various		10,997,640	11,000,000	1,264
68233J-BH-6	ONCOR ELECTRIC DELIVERY CO BND/CORP 3.700% 11/15/28		11/21/2019	Taxable Exchange		10,394,465	10,000,000	6,167
68285A-AC-4	ONSLOW BAY FINANCIAL LLC SUPSEN ABS 15-1 144A 2.750% 11/27/45		08/14/2019	FTN Financial Sec Corp		2,690,771	2,684,061	3,075
693456-AA-3	PMT LOAN TRUST SENIOR WHOLE CMO 13-J1 144A 3.500% 09/25/43		07/30/2019	Vining Sparks IBG		14,978,706	14,685,005	
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION SUB CORP BND 2.700% 10/22/29		11/06/2019	Wells Fargo		4,971,000	5,000,000	5,625
695156-AR-0	PACKAGING CORPORATION AMERICA PACKING CORP SR NOTES 3.650% 09/15/24		07/18/2019	Deutsche Bank		11,071,031	10,620,000	136,747
695156-AU-3	PACKAGING CORP OF AMERICA SENIOR CORP BND 3.000% 12/15/29		11/18/2019	Various		9,996,170	10,000,000	
717081-ES-8	PFIZER INC. SENIOR CORP BND 2.950% 03/15/24		03/04/2019	Barclays Capital		4,997,450	5,000,000	
72346Q-AC-8	PINNACEL FINL PARTNERS INC SRSUB CORP BND 4.125% 09/15/29		09/06/2019	Sandler Oneill		5,000,000	5,000,000	
72703P-AA-1	PLANET FITNESS MASTER ISSR LLC ABS 18-1 144A 4.262% 09/05/48		11/25/2019	Barclays Capital		7,939,562	7,781,500	75,542
737446-AJ-3	POST HOLDINGS INC SENIOR CORP BND 144A 8.000% 07/15/25		12/23/2019	Wells Fargo		4,222,498	3,940,000	139,213
740189-AM-7	PRECISION CASTPARTS CORP SENIOR CORP BND 3.250% 06/15/25		08/29/2019	MESIROW FINANCIAL INC		2,694,733	2,555,000	17,991
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND 3.750% 03/15/24		04/16/2019	KBC FINANCIAL PRODUCTS		15,456,900	15,000,000	51,563
81746D-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A 3.500% 08/25/47		06/05/2019	R.W. BAIRD & CO.		3,734,783	3,685,263	1,791
81746D-AE-0	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A 3.000% 08/25/47		10/11/2019	Raymond James		7,879,695	7,827,107	9,784
81746K-AA-2	SEQUOIA MORTGAGE TRUST WHOLE CMO 17-2 144A 3.500% 02/25/47		06/05/2019	FTN Financial Sec Corp		8,440,653	8,330,020	4,859
81746V-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 18-3 144A 3.500% 03/25/48		06/25/2019	R.W. BAIRD & CO.		5,874,811	5,777,745	14,605
817743-AA-5	SERVPRO MASTER ISSUER LLC ABS 19-1 144A 3.882% 10/25/49		09/18/2019	Barclays Capital		17,034,375	17,000,000	
83401B-AB-2	SOFI PROFESSIONAL LOAN PROGRAM SENIOR ABS 17-F 144A 2.840% 01/25/41		07/31/2019	R.W. BAIRD & CO.		15,125,750	15,000,000	6,706
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-A 144A 2.950% 02/25/42		07/31/2019	R.W. BAIRD & CO.		15,194,500	15,000,000	6,146
84756N-AH-2	SPECTRA ENERGY PARTNERS LP SENIOR CORP BND 3.375% 10/15/26		10/10/2019	TD SECURITIES (USA), LLC		2,076,820	2,000,000	
86944B-AD-5	SUTTER HEALTH SENIOR CORP BND 3.695% 08/15/28		05/09/2019	Various		4,636,738	4,470,000	39,860
89173F-AA-8	TOWD POINT MORTGAGE TRUST SENIOR ABS 17-1 144A 2.750% 10/25/56		03/01/2019	BMO CAPITAL MARKETS GK		12,715,819	12,955,186	3,959
89238K-AD-4	TOYOTA AUTO REC OWNER TRSUT SENIOR ABS 17-D 1.930% 01/18/22		05/28/2019	Citigroup Global Markets		789,589	793,464	638
90931C-AA-6	UNITED AIRLINES INC CORP BND 4.150% 02/25/33		01/28/2019	Citigroup Global Markets		5,000,000	5,000,000	
90932M-AA-3	UNITED AIRLINES INC CORP BND 2.900% 11/01/29		09/03/2019	Various		8,002,500	8,000,000	
91159H-HW-3	US BANCORP CORP BND 3.000% 07/30/29		07/24/2019	Morgan Stanley Dean Witter		6,999,370	7,000,000	
91159H-HX-1	US BANCORP CORP BND 2.400% 07/30/24		07/24/2019	Morgan Stanley Dean Witter		19,980,400	20,000,000	
91324P-DR-0	UNITEDHEALTH GROUP INC SENIOR CORP BND 2.375% 08/15/24		07/24/2019	Bank of America		4,998,750	5,000,000	
931142-EL-3	WAL-MART STORES SENIOR CORP BND 2.850% 07/08/24		04/16/2019	Mizuho Securities USA Inc.		9,987,800	10,000,000	
94106L-BG-3	WASTE MANAGEMENT INC CORP BND 3.450% 06/15/29		05/16/2019	Various		10,033,500	10,000,000	
98161V-AC-4	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 18-A 2.500% 04/17/23		10/28/2019	JP Morgan Securities		988,873	984,260	1,025
98162R-AB-4	WORLD OMNI AUTO REC TRUST ABS 19-C 1.960% 02/15/23		11/05/2019	Barclays Capital		999,967	1,000,000	
009088-AA-3	AIR CANADA SECURED CORP BND 144A 3.750% 06/15/29	A	06/10/2019	UBS Financial Securities		8,665,524	8,312,257	153,257
064151-F2-4	BANK OF NOVA SCOTIA SENIOR CORP BND 2.360% 11/08/22		01/28/2019	Royal Bank of Canada		1,485,951	1,508,580	8,096
29250N-AZ-8	ENBRIDGE INC SENIOR CORP BND 3.125% 11/15/29	A	11/13/2019	Barclays Capital		19,984,600	20,000,000	
63306A-GD-2	NATIONAL BK OF CANADA SENIOR CORP BND 2.545% 07/12/24		10/18/2019	Royal Bank of Canada		3,003,594	3,007,805	21,392
780086-PX-6	ROYAL BANK OF CANADA SENIOR CORP BND 2.360% 12/05/22		03/27/2019	National Bank of Canada		1,497,588	1,488,760	10,974
891160-RY-1	TORONTO-DOMINION BANK/THE SECURED LOCAL BND 144A 2.100% 07/15/22	A	09/26/2019	Royal Bank of Canada		4,533,480	4,500,000	19,688
892329-BB-8	TOYOTA CREDIT CANADA INC SENIOR CORP BND 2.350% 07/18/22		03/05/2019	CANADIAN IMPERIAL BANK		1,505,170	1,517,309	4,689
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 1.552% 04/16/21	B	11/27/2019	COMMONW BANK AUSTRALIA		5,105,839	5,085,750	9,510
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 2.065% 07/12/21	B	10/04/2019	COMMONW BANK AUSTRALIA		3,422,469	3,380,250	1,082
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 1.958% 01/17/22	B	10/18/2019	Citigroup Global Markets		3,469,306	3,424,750	925
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 1.547% 05/16/22	B	10/31/2019	WESTPAC BANKING CORPO		4,459,228	4,456,880	5,738
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 2.631% 07/05/22	B	12/19/2019	Various		4,176,328	4,141,200	8,797
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 1.469% 08/29/22	B	08/22/2019	AUST & NZ BANK GRP LTD		4,058,400	4,058,400	
000000-00-0	DBS BANK LTD SECURED LOCAL BND 1.400% 10/25/22	B	10/17/2019	Citigroup Global Markets		2,556,938	2,556,938	
000000-00-0	OVERSEA-CHINESE BANKING CORP L SENIOR CORP BND 1.529% 12/05/22	B	11/26/2019	COMMONW BANK AUSTRALIA		2,035,350	2,035,350	
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 1.730% 02/10/23	B	12/30/2019	Citigroup Global Markets		2,816,147	2,798,600	6,885

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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
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 1.877% 11/16/23	B	12/31/2019	AUST & NZ BANK GRP LTD		1,766,844	1,749,125	4,075
000000-00-0	WESTPAC BANKING CORP SECURED LOCAL BND 5.250% 11/21/23	B	12/04/2019	COMMONW BANK AUSTRALIA		3,944,210	3,425,250	7,399
00107U-AC-9	ACIS CLO LTD ABS 3.659% 05/01/27	D	03/05/2019	R.W. BAIRD & CO.		7,880,250	7,900,000	27,073
00164M-DU-4	ALM Loan Funding SENIOR ABS 12-RRR 144A 2.891% 04/16/27	D	05/03/2019	R.W. BAIRD & CO.		6,044,860	6,043,916	12,308
03328T-AU-9	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 7R 144A 3.300% 10/15/27	D	03/29/2019	R.W. BAIRD & CO.		11,566,500	11,750,000	73,356
033296-AG-9	ANCHORAGE CREDIT FUNDING LTD A SENIOR ABS 2015 144A 3.900% 07/28/37	D	12/02/2019	R.W. BAIRD & CO.		15,720,450	15,600,000	124,800
03765L-AZ-5	APIDOS CLO SENIOR ABS 20-RR 144A 4.010% 07/16/31	D	10/08/2019	R.W. BAIRD & CO.		6,929,460	6,850,000	64,093
04941V-AC-9	ATLAS SENIOR LOAN FUND LTD ABS 9 144A 2.836% 04/20/28	D	06/07/2019	R.W. BAIRD & CO.		8,964,919	9,000,000	41,704
05600L-AB-2	BMW FIN NV SENIOR CORP BND 144A 2.400% 08/14/24	D	08/07/2019	Barclays Capital		19,980,400	20,000,000	
36655X-AY-5	GARRISON BSL CLO LTD 4.521% 04/20/29	D	03/08/2019	Barclays Capital		6,192,250	6,200,000	
47048C-AJ-7	JAMESTOWN CLO LTD SENIOR ABS 8 144A 3.150% 01/15/28	D	04/18/2019	Raymond James		7,072,988	7,125,000	4,988
55951P-BA-4	MAGNETITE CLO LTD SENIOR ABS 2012-7A 144A 2.801% 01/15/28	D	10/10/2019	Royal Bank of Canada		14,961,000	15,000,000	
62854A-AN-4	MYLAN NV SENIOR CORP BND 3.950% 06/15/26	D	09/23/2019	Wells Fargo		5,170,850	5,000,000	54,861
64131T-AE-4	NEUBERGER BERMAN CLO LTD SENIOR ABS 16S 144A 3.251% 01/15/28	D	04/09/2019	R.W. BAIRD & CO.		2,964,000	3,000,000	28,598
67108E-BA-6	OZLM FUNDING LTD ABS 2013-3A 3.554% 01/22/29	D	10/25/2019	Barclays Capital		13,875,000	13,875,000	26,557
67111N-AE-4	OZLM LTD SENIOR ABS 144A 3.750% 07/20/30	D	05/07/2019	R.W. BAIRD & CO.		1,969,375	2,000,000	3,958
67515W-BA-3	OCEAN TRAILS CLO ABS 7A 3.800% 04/17/30	C	04/19/2019	R.W. BAIRD & CO.		15,200,000	15,200,000	
67570Q-AJ-0	OCP CLO LTD ABS 4.288% 01/20/32	D	02/26/2019	R.W. BAIRD & CO.		10,000,000	10,000,000	
69689H-AA-3	PALMER SQUARE LOAN FUNDING LTD ABS 2.836% 10/24/27	D	09/12/2019	Citigroup Global Markets		14,000,000	14,000,000	
69689L-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS 2.785% 08/20/27	D	06/28/2019	Citigroup Global Markets		9,484,983	9,484,983	
69700V-AA-7	PALMER SQUARE LOAN FUNDING LTD ABS 3.016% 04/20/27	D	03/05/2019	Citigroup Global Markets		8,541,134	8,541,134	
69915V-AN-0	PARALLEL LTD SENIOR ABS 15-1R 144A 2.816% 07/20/27	D	05/09/2019	R.W. BAIRD & CO.		9,997,000	10,000,000	20,075
74042H-AB-3	PREFERRED TERM SECURITIES XIX SENIOR ABS 19 144A 2.324% 12/22/35	D	06/22/2019	Interest Capitalization				
817176-AQ-3	SENECA PARK CLO LTD SENIOR ABS 1406R 144A 3.530% 07/17/26	D	02/13/2019	R.W. BAIRD & CO.		4,479,300	4,500,000	12,356
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND 144A 2.350% 10/15/26	D	10/07/2019	KBC FINANCIAL PRODUCTS		5,031,650	5,000,000	56,792
87249F-AC-8	TICP CLO LTD SENIOR ABS 32 144A 2.806% 04/20/28	D	08/07/2019	R.W. BAIRD & CO.		15,779,633	15,850,000	59,859
92329J-BA-6	VENTURE CDO LTD SENIOR ABS 12RR 144A 3.109% 02/28/26	D	05/02/2019	R.W. BAIRD & CO.		4,971,500	5,000,000	35,630
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,378,440,676	1,356,990,968	4,401,157
46625H-JQ-4	JPMORGAN CHASE & CO CAPSEC CORP BND 6.750% 12/31/49		10/29/2019	Bank of America		3,802,159	3,391,000	57,223
949746-RN-3	WELLS FARGO COMPANY CAPSEC CORP BND 5.875% 12/31/49		11/25/2019	UBS Financial Securities		1,112,500	1,000,000	26,438
4899999. Subtotal - Bonds - Hybrid Securities						4,914,659	4,391,000	83,661
8399997. Total - Bonds - Part 3						2,297,023,265	2,236,109,429	9,175,329
8399998. Total - Bonds - Part 5						1,199,046,780	1,182,353,173	17,311,586
8399999. Total - Bonds						3,496,070,045	3,418,462,602	26,486,915
25746U-DD-8	DOMINION RESOURCES INC/VA		12/02/2019	JP Morgan Securities	15,000,000.000	15,000,000	0.00	
26441C-BG-9	DUKE ENERGY CORP		09/09/2019	Barclays Capital	7,000,000.000	7,000,000	0.00	
38144G-AB-7	GOLDMAN SACHS GROUP INC SERIES R		11/12/2019	Goldman Sachs	4,000,000.000	4,000,000	0.00	
898320-AB-5	TRUIST BANK TRUST FIN CORP PFD		12/09/2019	BERKLEY INSURANCE COMPANY	10,000,000.000	10,000,877	0.00	244,083
898320-AC-3	TRUIST BANK TRUIST FIN CORP PFD		12/09/2019	BERKLEY INSURANCE COMPANY	30,000,000.000	29,178,692	0.00	743,125
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						65,179,569	XXX	987,208
8999997. Total - Preferred Stocks - Part 3						65,179,569	XXX	987,208
8999998. Total - Preferred Stocks - Part 5						140,161,309	XXX	987,208
8999999. Total - Preferred Stocks						205,340,878	XXX	1,974,416
00165R-10-1	AMCI ACQUISITION CORP CLASS A		11/06/2019	Various	1,053,299.000	10,491,955		
01749N-10-3	ALLEGRO MERGER CORP		08/07/2019	Various	332,837.000	3,364,672		
04269E-10-7	ARQULE INC		12/23/2019	Various	59,400.000	1,178,614		
05070R-10-4	AUDENTES THERAPEUTICS INC		12/23/2019	Various	43,800.000	2,575,479		
05586Y-10-6	B RILEY PRINCIPAL MERGER UNITS		11/13/2019	Various	352,346.000	3,436,307		
10319T-10-1	BOXWOOD MERGER CORP CLASS A		07/18/2019	MACQUARIE GROUP	99,149.000	974,635		
12528N-10-7	CF FINANCE ACQUISITION CORP CL		11/13/2019	Various brokers	493,690.000	5,008,485		
12558Y-20-5	CHP MERGER UNITS CORP		11/22/2019	Credit Suisse	39,400.000	394,000		
126117-10-0	CNA FINANCIAL CORP		12/26/2019	Various brokers	51,471.000	2,287,101		
17143G-10-6	CHURCHILL CAPITAL II UNITS COR		10/31/2019	Various	334,429.000	3,414,520		
17143G-20-5	CHURCHILL CAPITAL II UNITS COR		06/27/2019	Morgan Stanley	29,668.000	296,680		
22564L-10-5	CRESCENT ACQUISITION UNITS COR		04/22/2019	Morgan Stanley	347,270.000	3,342,474		
25258L-10-9	DIAMOND EAGLE ACQUISITION UNIT		10/24/2019	Morgan Stanley	42,465.000	410,495		
25258L-11-7	DIAMOND EAGLE ACQUISITION UNIT		10/24/2019	Morgan Stanley	13,130.000	13,130		
25271C-10-2	DIAMOND OFFSHORE DRILLING		12/26/2019	Various brokers	15,518.000	97,944		
25470F-30-2	DISCOVERY COMMUNICATIONS C		12/20/2019	Various	121,120.000	3,616,619		
28138X-10-3	EDTECHX HOLDINGS ACQUISITION C		12/31/2019	Various	137,425.000	1,398,868		
29363J-10-8	ENTEGRA FINANCIAL CORP		12/31/2019	INSTINET LLC	10,700.000	322,766		
30734W-10-9	FAR POINT ACQUISITION REDEEMAB		11/21/2019	Various	346,470.000	3,426,403		

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
31811A-10-1	FINTECH ACQUISITION 111		05/14/2019	Bloomberg Tradebooks	367.000	3,580		
34986F-10-3	FORUM MERGER II CORP CLASS A		10/21/2019	Various	358,144.000	3,612,797		
35137L-20-4	FOX CORP CLASS A WHEN ISSUED		12/27/2019	Various	54,250.000	1,798,198		
36251A-10-7	GX ACQUISITON UNITS CORP		07/17/2019	Morgan Stanley	396,880.000	3,829,892		
36255F-10-2	GS ACQUISITION UNITS CORP		02/05/2019	Various brokers	63,045.000	622,885		
375036-10-0	GIGCAPITAL2 UNITS INC		10/28/2019	Morgan Stanley	248,050.000	2,330,430		
382788-10-7	GORDON POINTE ACQUISITION UNIT		07/18/2019	Various	184,551.000	1,898,636		
382872-10-9	GORES METROPOULOS UNITS INC		04/02/2019	Morgan Stanley	99,219.000	950,858		
42087L-10-1	HAYMAKER ACQUISITION UNITS COR		07/25/2019	Morgan Stanley	198,438.000	1,901,697		
42227L-20-1	HEALTHCARE MERGER CORP		12/13/2019	Morgan Stanley	49,906.000	499,060		
42589C-10-4	HENNESSY CAPITAL ACQUISITION I		12/12/2019	Various	433,226.000	4,184,451		
500754-10-6	KRAFT HEINZ CO		07/09/2019	Various	1,250,000.000	42,727,830		
50200K-10-8	LF CAPITAL ACQUISTION UNITS CO		10/23/2019	Various	164,379.000	1,684,414		
50201G-20-5	LGL SYSTEMS ACQUISITION CORP		11/07/2019	Jefferies & Co.	246,250.000	2,462,500		
51476X-10-5	LANDCADIA HOLDINGS II UNITS IN LANDCADIA HOLDINGS II INC CLAS		07/11/2019	Morgan Stanley	297,660.000	2,887,302		
524643-10-3	LEGACY ACQUISITION CORP CLASS		10/25/2019	Various	781,065.000	7,887,922		
52539T-10-7	LEISURE ACQUISITION UNITS		09/03/2019	Various	800,577.000	8,136,507		
531172-10-4	LIBERTY PROPERTY TRUST		12/31/2019	Various	326,798.000	19,505,708		
584688-10-5	MEDICINES		11/26/2019	Various	118,200.000	9,921,638		
609754-10-6	MONOCLE ACQUISITION UNITS CORP		03/06/2019	Morgan Stanley	74,415.000	721,826		
61946M-10-0	MOSAIC ACQUISITION CORP CLASS		12/19/2019	Various	1,664,873.000	16,901,378		
624745-10-5	MUDRICK CAPITAL ACQ		07/24/2019	Various	539,393.000	5,488,309		
62845B-10-4	MUTUALFIRST FINANCIAL INC		11/05/2019	Jones Trading	24,006.000	956,498		
629076-10-0	NEBULA ACQUISITION CLASS A COR		08/15/2019	Various brokers	860,223.000	8,719,550		
682129-10-1	OMNOVA SOLUTIONS INC		11/15/2019	Bloomberg Tradebooks	5,300.000	53,029		
68373P-10-0	OPES ACQUISITION CORP OPES ACQUISITION CORP		11/05/2019	Various	548,391.000	5,646,607		
68373P-11-8	OPES ACQUISITION CORP		11/04/2019	Morgan Stanley	63,159.000	10,737		
72582K-10-0	PIVOTAL INVESTMENT UNITS		11/04/2019	Morgan Stanley	99,150.000	958,450		
72582K-11-8	PIVOTAL INVESTMENT UNITS		11/04/2019	Morgan Stanley	33,050.000	33,050		
72582K-20-9	PIVOTAL INVESTMENT UNITS		07/12/2019	BTIG	1.000	10		
74317H-10-5	PROFICIENT ALPHA ACQUISITION U		09/27/2019	Various	297,025.000	2,882,487		
74317H-11-3	PROFICIENT ALPHA ACQUISITION U		06/20/2019	Morgan Stanley	99,220.000	27,782		
74317H-12-1	PROFICIENT ALPHA ACQUISITION U		06/20/2019	Morgan Stanley	99,220.000	40,680		
74349F-20-0	PROPTECH ACQUISITION CORP		11/22/2019	Morgan Stanley	147,750.000	1,477,500		
74621Q-10-6	PURE ACQUISITION CORP		08/30/2019	Various	1,089,520.000	11,057,526		
74621Q-11-4	PURE ACQUISITION CORP		12/24/2019	Various	377,160.000	371,503		
74933V-10-8	RA PHARMACEUTICALS INC		11/21/2019	Various	63,040.000	2,934,379		
749641-10-6	RMG ACQUISITION UNITS CORP		10/31/2019	Various	344,750.000	3,349,625		
749641-11-4	RMG ACQUISITION UNITS CORP		04/01/2019	Morgan Stanley	45,241.000	41,622		
80821R-10-9	SCHULTZE SPECIAL PURPOSE ACQUI		11/08/2019	Various	754,287.000	7,492,349		
83406B-20-0	SOFTWARE ACQUISITION GROUP UNI		11/20/2019	Various brokers	147,750.000	1,477,500		
846784-10-6	SPARTAN ENERGY ACQUISITION UNI		11/18/2019	Various	1,194,733.000	11,847,577		
886547-10-8	TIFFANY		12/26/2019	Various	129,678.000	17,292,469		
89615T-10-6	TRIDENT ACQUISITIONS CORP		09/16/2019	Various	567,781.000	5,865,524		
89628U-10-8	TRINE ACQUISITION UNITS CORP		05/10/2019	Morgan Stanley	198,440.000	1,914,946		
90207C-10-5	TWO RIVER BANCORP		08/16/2019	Various	169,635.000	3,349,919		
92243N-10-3	VECTOIQ ACQUISITION UNIT		08/07/2019	Various	546,967.000	5,565,974		
92839U-20-6	VISTEON CORP		07/10/2019	Various	266,827.000	13,730,092		
G4603R-10-6	HL ACQUISITIONS CORP		12/18/2019	Various	249,276.000	2,571,510		
G5510C-12-4	LIV CAPITAL ACQUISITION CORP		12/11/2019	Various brokers	98,300.000	983,000		
N96617-11-8	WRIGHT MEDICAL GROUP NV		12/24/2019	Various	95,076.000	2,816,055		
000000-00-0	SEVEN GENERATIONS ENERGY LTD - A		12/20/2019	ALTERNATIVE FUND	1,503,123.000	9,211,879		
137576-10-4	CANFOR CORP		11/22/2019	Morgan Stanley	9,363.000	111,947		
452892-10-2	IMPERIAL METALS CORP		12/30/2019	INSTINET LLC	64,600.000	101,674		
384278-10-7	GRAF INDUSTRIAL CORP	D	07/31/2019	Various	727,209.000	7,273,806		
58518F-10-9	MEGALITH FINANCIAL ACQUISITION	D	07/18/2019	Various	186,354.000	1,869,418		
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D	12/19/2019	BTIG	24,625.000	1,450,674		
G0080J-10-4	ACT II GLOBAL ACQUISITION UNIT	D	05/17/2019	Morgan Stanley	180,779.000	1,738,190		
G0129K-10-4	AIRCASTLE LTD	D	11/07/2019	Various	49,250.000	1,590,932		
G0177J-10-8	ALLERGAN PLC	C	08/16/2019	Various	19,815.000	3,227,531		
G04415-10-8	ANDINA ACQUISITION CORP III RT	C	11/18/2019	Various	486,803.000	4,816,839		
G04415-13-2	ANDINA ACQUISITION CORP III RT	C	04/02/2019	Morgan Stanley	98,774.000	34,571		
G22707-10-6	COLLIER CREEK HOLDINGS UNITS	D	05/10/2019	Various	259,263.000	2,535,238		
G2692M-10-3	DD3 ACQUISITION UNITS CORP	D	12/30/2019	INSTINET LLC	2,913.000	29,705		
G2956M-10-4	8I ENTERPRISES ACQUISITION COR	D	12/30/2019	Various	143,026.000	1,431,580		

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
G35006-10-8	ALBERTON ACQUISITION UNITS COR	D	12/05/2019	Various	511,394.000	5,255,797		
G3770A-10-2	GALILEO ACQUISITION UNITS CORP	D	11/15/2019	Morgan Stanley	98,500.000	940,675		
G4887W-11-0	WEALTHBRIDGE ACQUISITION LTD	D	12/31/2019	Various	192,437.000	1,949,809		
G5463L-10-5	LEO HOLDINGS CORP CLASS A	D	09/27/2019	Various	942,142.000	9,611,290		
G6455A-10-7	NETFIN ACQUISITION UNITS	D	08/19/2019	Morgan Stanley	347,025.000	3,355,732		
G6455A-11-5	NETFIN ACQUISITION UNITS	D	08/19/2019	Morgan Stanley	247,480.000	81,668		
G67145-10-5	OAKTREE ACQUISITION CORP	D	10/22/2019	Morgan Stanley	74,361.000	723,780		
G67145-11-3	OAKTREE ACQUISITION CORP	D	10/22/2019	Morgan Stanley	14,872.000	11,898		
G78516-20-3	SC HEALTH UNITS CORP	D	09/10/2019	Morgan Stanley	74,362.000	705,324		
G8857S-11-6	THUNDER BRIDGE ACQUISITION I	C	10/24/2019	Morgan Stanley	98,300.000	939,748		
G88950-10-3	TKK SYMPHONY ACQUISITION UNITS	D	12/19/2019	Various	882,710.000	8,917,709		
G8959N-10-6	TOTTENHAM ACQUISITION I LTD	D	12/12/2019	Various	140,021.000	1,456,291		
G94020-10-0	UNION ACQUISITION II UNITS (PR	D	12/09/2019	Morgan Stanley	197,000.000	1,910,900		
Y37828-12-9	HUNTER MARITIME ACQUISITION EQ	D	03/04/2019	Various	148,837.000	15,628		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						370,777,148	XXX	
084423-10-2	WR Berkley Corporation COMMON		04/02/2019	Stock Split	1,771,875.000			
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded							XXX	
39032*-10-0	GREAT DIVIDE INSURANCE COMPANY		09/30/2019	GRTDIV	5,000,000.000	5,000,000		
90839#-10-4	BERKLEY NATIONAL INSURANCE COMPANY		12/24/2019	Capital Contribution	0.000	4,000,000		
G8871*-10-2	LEADENHALL STREET LTD #34	B	12/17/2019	ALTERNATIVE FUND	26,739,900.000	34,672,698		
G9394#-10-4	W.R. Berkley Syndicate Holdings Limited		12/31/2019	Capital Contribution	0.000	4,294,995		
08444#-10-3	BERKLEY LONDON HOLDINGS		12/31/2019	Capital Contribution	0.000	281,731		
08449#-10-8	BERKLEY REGIONAL INSURANCE COMPANY		12/31/2019	Capital Contribution	0.000	147,551		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						48,396,976	XXX	
9799997. Total - Common Stocks - Part 3						419,174,124	XXX	
9799998. Total - Common Stocks - Part 5						1,203,345,250	XXX	
9799999. Total - Common Stocks						1,622,519,374	XXX	
9899999. Total - Preferred and Common Stocks						1,827,860,252	XXX	1,974,416
9999999 - Totals						5,323,930,297	XXX	28,461,331

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3134GS-KD-6	FREDDIE MAC SENIOR AGENCY BND 3.100% 05/15/23		02/15/2019	Call 100.0000		2,000,000	2,000,000	1,986,800	1,987,921		316		316		1,988,237		11,763	11,763	15,500	05/15/2023
317705-AP-6	FINANCING CORP AGENCY DEBENTURES 8.600% 09/26/19		09/26/2019	Various		4,000,000	4,000,000	4,833,076	4,093,913		(93,913)		(93,913)		4,000,000				344,000	09/26/2019
36179J-BC-0	GINNIE MAE II POOL # AC8135 4.500% 10/20/42		12/01/2019	Paydown		227,058	227,058	247,493	245,911		(18,853)		(18,853)		227,058				7,021	10/20/2042
36179J-LX-3	GINNIE MAE II POOL # AC8442 4.500% 02/20/42		12/01/2019	Paydown		31,032	31,032	33,824	33,594		(2,562)		(2,562)		31,032				794	02/20/2042
36180H-UV-8	GINNIE MAE II POOL # AD5996 4.500% 08/20/41		12/01/2019	Paydown		207,124	207,124	225,765	224,363		(17,239)		(17,239)		207,124				6,657	08/20/2041
36180K-CQ-2	GINNIE MAE II POOL # AD7279 4.000% 01/20/43		12/01/2019	Paydown		177,780	177,780	191,613	190,412		(12,633)		(12,633)		177,780				3,726	01/20/2043
36181E-AD-6	GOVERNMENT NATIONAL MORTGAGE A POOL # AE9904 4.000% 02/20/43		12/01/2019	Paydown		1,378,237	1,378,237	1,462,654	1,455,636		(77,399)		(77,399)		1,378,237				32,752	02/20/2043
36181F-EN-7	GINNIE MAE II POOL # AF0141 4.000% 02/20/43		12/01/2019	Paydown		438,599	438,599	450,112	449,267		(10,668)		(10,668)		438,599				7,188	02/20/2043
36202B-U9-4	GNMA POOL# 1508 10.000% 11/20/20		12/01/2019	Paydown		364	364	369	365		(1)		(1)		364				20	11/20/2020
36202B-WC-5	GNMA POOL# 1543 9.500% 01/20/21		12/01/2019	Paydown		288	288	296	290		(2)		(2)		288				15	01/20/2021
36202B-WD-3	GNMA POOL# 1544 10.000% 01/20/21		12/01/2019	Paydown		268	268	273	269		(1)		(1)		268				15	01/20/2021
36202C-4N-0	GNMA POOL# 2629 6.000% 08/20/28		12/01/2019	Paydown		49,247	49,247	47,667	48,107		1,140		1,140		49,247				1,631	08/20/2028
36202C-M8-3	GNMA II PL #2183 6.500% 03/20/26		12/01/2019	Paydown		3,229	3,229	3,033	3,096		133		133		3,229				114	03/20/2026
36202C-NR-0	GNMA II PL #2200 SF 6.500% 04/20/26		12/01/2019	Paydown		3,780	3,780	3,555	3,625		155		155		3,780				143	04/20/2026
36203R-MS-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 356869 7.500% 05/15/23		12/01/2019	Paydown		4,976	4,976	5,054	5,011		(34)		(34)		4,976				205	05/15/2023
36204B-PH-0	GNMA POOL# 365024 SF 7.000% 05/15/24		12/01/2019	Paydown		17,219	17,219	16,561	16,815		404		404		17,219				672	05/15/2024
36204D-MZ-9	GNMA POOL# 366776 7.000% 04/15/24		12/01/2019	Paydown		2,886	2,886	2,721	2,809		76		76		2,886				103	04/15/2024
36206M-3W-5	GNMA PL#415813 SF 7.500% 12/15/25		12/01/2019	Paydown		3,198	3,198	3,193	3,191		6		6		3,198				132	12/15/2025
3622A2-FV-9	GINNIE MAE II POOL # 783780 4.500% 04/20/42		12/01/2019	Paydown		729,229	729,229	762,956	760,510		(31,281)		(31,281)		729,229				19,350	04/20/2042
3622A2-GV-8	GINNIE MAE II POOL # 783812 4.000% 04/20/43		12/01/2019	Paydown		419,050	419,050	430,619	429,929		(10,879)		(10,879)		419,050				10,105	04/20/2043
38374V-JZ-3	GOVERNMENT NAT MTGE ASSOCIATIO AGENCY CMO 09-45E 4.500% 06/20/39		12/01/2019	Paydown		59,801	59,801	64,249	63,409		(3,608)		(3,608)		59,801				1,522	06/20/2039
38379C-DW-3	GOVERNMENT NATIONAL MTGE ASSOC SENIOR AGENCY CMO 14-81J 2.000% 12/20/42		12/01/2019	Paydown		366,093	366,093	359,558	362,437		3,656		3,656		366,093				4,897	12/20/2042
649085-AA-5	TVA NEW VALLEY GENERATION II AGENCY DEBT 5.572% 05/01/20		05/01/2019	Various		263,649	263,649	278,194	266,673		(3,025)		(3,025)		263,649				7,345	05/01/2020
64908P-AA-1	TVA NEW VALLEY GENERATION III AGENCY DEBT 5.131% 01/15/21		01/15/2019	Various		588,180	588,180	588,180	588,180						588,180				15,090	01/15/2021
690353-NL-7	OVERSEAS PRIVATE INVEST AGENCY DEBENTURES 5.142% 12/15/23		07/31/2019	Various brokers																12/15/2023
912828-2G-4	U.S. TREASURY SENIOR GOVT BND 0.875% 09/15/19		09/16/2019	Maturity		2,325,000	2,325,000	2,299,025	2,316,996		8,004		8,004		2,325,000				20,344	09/15/2019
912828-3H-1	U.S. TREASURY SENIOR GOVT BND 1.750% 11/30/19		11/30/2019	Maturity		2,138,000	2,138,000	2,116,871	2,125,964		12,036		12,036		2,138,000				37,415	11/30/2019
912828-4T-4	U.S. TREASURY SENIOR GOVT BND 2.625% 06/15/21		12/03/2019	Goldman Sachs		2,030,703	2,000,000	1,994,375	1,994,499		2,029		2,029		1,996,528		34,175	34,175	68,234	06/15/2021
912828-N6-3	U.S. TREASURY NOTE SENIOR GOVT BND 1.125% 01/15/19		01/15/2019	Maturity		2,000,000	2,000,000	2,010,781	2,000,163		(163)		(163)		2,000,000				11,250	01/15/2019
912828-P9-5	U.S. TREASURY NOTE SENIOR GOVT BND 1.000% 03/15/19		03/15/2019	Maturity		2,308,000	2,308,000	2,296,099	2,306,654		1,346		1,346		2,308,000				11,540	03/15/2019
912828-TH-3	U.S. TREASURY NOTE SENIOR GOVT BND 0.875% 07/31/19		07/31/2019	Maturity		2,050,000	2,050,000	2,039,430	2,048,214		1,786		1,786		2,050,000				17,938	07/31/2019
912828-UL-2	U.S. TREASURY NOTE SENIOR GOVT BND 1.375% 01/31/20		08/30/2019	Morgan Stanley Dean Witter		1,995,313	2,000,000	2,021,094	2,006,335		(3,933)		(3,933)		2,002,402		(7,089)	(7,089)	30,041	01/31/2020
912828-WE-6	U.S. TREASURY SENIOR GOVT BND 2.750% 11/15/23		12/04/2019	Various		5,237,070	5,000,000	5,037,891	5,037,871		(6,330)		(6,330)		5,031,541		205,529	205,529	136,890	11/15/2023

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
912828-WL-0	U.S. TREASURY SENIOR GOVT BND 1.500% 05/31/19		05/31/2019	Maturity		2,275,000	2,275,000	2,283,709	2,276,896		(1,896)		(1,896)		2,275,000				17,063	05/31/2019
912828-XQ-8	U.S. TREASURY SENIOR GOVT BND 2.000% 07/31/22		12/04/2019	JP Morgan Securities		3,441,570	3,400,000	3,335,320	3,335,370		16,182		16,182		3,351,552		90,018	90,018	91,283	07/31/2022
912828-XY-1	U.S. TREASURY SENIOR GOVT BND 2.500% 06/30/20		12/03/2019	Goldman Sachs		2,512,695	2,500,000	2,487,891	2,489,695		6,319		6,319		2,496,014		16,681	16,681	57,914	06/30/2020
925387-AC-6	VESSEL MGMT TITLE XI GOV GTD BASIC 5.850% 05/01/27		11/01/2019	Call 100.0000		99,000	99,000	107,145	103,005		(227)		(227)		102,778		(3,778)	(3,778)	4,329	05/01/2027
0599999. Subtotal - Bonds - U.S. Governments						39,383,638	39,066,287	40,027,446	39,277,395		(241,059)		(241,059)		39,036,339		347,299	347,299	983,238	XXX
013051-DN-4	ALBERTA (PROVINCE OF) SENIOR LOCAL BND 2.000% 06/01/19		01/10/2019	Royal Bank of Canada		1,512,169	1,511,716	1,594,855	1,470,460		(561)		(561)	85,620	1,517,484	(38,036)	(5,314)	(43,350)	3,645	06/01/2019
110709-FZ-0	BRITISH COLUMBIA (PROVINCE OF) LOCAL BND 4.100% 12/18/19		10/21/2019	CANADIAN IMPERIAL BANK		2,297,828	2,289,814	2,585,766	2,259,735		(56,767)		(56,767)	152,698	2,300,288	(55,379)	(2,459)	(57,838)	78,553	12/18/2019
12593C-AD-3	CPPIB CAPITAL INC SENIOR LOCAL BND 1.100% 06/10/19		06/10/2019	Maturity		753,665	753,665	779,575	732,045		135		135	48,277	753,665	(26,793)		(26,793)	4,145	06/10/2019
135087-C7-7	CANADA (GOVERNMENT OF) SENIOR LOCAL BND 1.625% 02/27/19	A	02/27/2019	Maturity		1,140,000	1,140,000	1,145,791	1,140,220		(220)		(220)		1,140,000				9,263	02/27/2019
13509P-CL-5	CANADA HOUSING TRUST LOCAL BND 3.350% 12/15/20		10/16/2019	TD SECURITIES (USA), LLC		3,620,430	3,556,414	4,374,056	3,534,505		(45,971)		(45,971)	619,014	3,616,253	(491,294)	4,177	(487,117)	99,627	12/15/2020
13509P-FC-2	CANADA HOUSING TRUST SECURED CORP BND 144A 1.250% 12/15/20		10/17/2019	Tourmaline Partners		5,807,554	5,841,611	5,750,912	5,608,188		4,694		4,694	151,390	5,834,688	70,416	(27,134)	43,282	61,406	12/15/2020
30216B-FA-5	EXPORT DEVELOPMENT CANADA SENIOR CORP BND 1.750% 08/19/19	A	08/19/2019	Maturity		420,000	420,000	429,349	421,954		(1,954)		(1,954)		420,000				7,350	08/19/2019
614853-CJ-6	MONTREAL (VILLE DE) SENIOR LOCAL BND 5.450% 12/01/19		03/04/2019	National Bank of Canada		4,373,120	4,263,464	4,703,276	4,302,573		(28,668)		(28,668)	83,495	4,382,095	24,694	(8,974)	15,720	60,477	12/01/2019
891288-DB-5	TORONTO (CITY OF) UNSEC GOVT BND 4.500% 12/02/19		12/02/2019	Maturity		1,503,251	1,503,251	1,714,950	1,506,665		(44,786)		(44,786)	87,728	1,503,251	(46,356)		(46,356)	67,110	12/02/2019
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR CORP BND 3.500% 03/20/19	B	03/20/2019	Maturity		4,450,950	4,450,950	5,094,423	4,432,889		(12,949)		(12,949)	495,849	4,450,950	(464,838)		(464,838)	77,892	03/20/2019
000000-00-0	SINGAPORE (REPUBLIC OF) CASH/TBILL 0.000% 04/30/19	B	04/30/2019	Maturity		1,542,756	1,542,756	1,552,033	1,531,689		9,260		9,260	38,890	1,542,756	(37,082)		(37,082)		04/30/2019
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR CORP BND 4.000% 06/21/19	B	04/30/2019	Various		10,466,764	10,408,225	13,910,095	10,228,192		(15,378)		(15,378)	3,613,006	10,413,584	(3,412,236)	53,181	(3,359,055)	95,258	06/21/2019
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR CORP BND 4.000% 06/21/19	B	06/21/2019	Maturity		2,420,775	2,420,775	2,738,819	2,486,291		(23,639)		(23,639)	150,449	2,420,775	(192,325)		(192,325)	48,416	06/21/2019
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH LOCAL BND 4.750% 08/06/19	B	08/06/2019	Maturity		2,709,800	2,709,800	3,518,129	2,844,377		(31,672)		(31,672)	527,195	2,709,800	(630,100)		(630,100)	132,136	08/06/2019
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 1.625% 10/01/19	B	08/20/2019	WESTPAC BANKING CORPO		4,239,314	4,242,155	4,220,985	4,249,913		(6,561)		(6,561)	(47,484)	4,244,775	48,907	(5,462)	43,445	54,331	10/01/2019
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR CORP BND 7.000% 10/15/19	B	04/30/2019	AUST & NZ BANK GRP LTD		7,213,103	7,038,500	8,970,189	7,233,704		(89,047)		(89,047)	1,057,312	7,150,137	(1,051,832)	62,966	(988,866)	274,088	10/15/2019
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND 6.250% 02/21/20	B	05/27/2019	NAB DEXIA		2,149,016	2,074,800	2,520,386	2,207,410		(36,197)		(36,197)	133,573	2,134,999	(169,787)	14,017	(155,770)	101,217	02/21/2020
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 1.040% 03/03/20	B	06/27/2019	Various		10,509,592	10,505,250	11,712,831	10,559,941		29		29	1,152,741	10,505,217	(1,207,495)	4,375	(1,203,120)	120,506	03/03/2020
000000-00-0	NEW SOUTH WALES TREASURY CORP CORP BND 6.000% 05/01/20	B	11/07/2019	WESTPAC BANKING CORPO		4,935,401	4,819,500	6,202,744	4,982,282		(34,277)		(34,277)	1,214,785	4,838,367	(1,324,423)	97,033	(1,227,390)	300,944	05/01/2020
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.000% 07/01/20	B	10/02/2019	OCBC BANK		6,327,767	6,312,257	6,536,139	6,449,069		(13,278)		(13,278)	59,312	6,328,130	(166,974)	(362)	(167,336)	154,949	07/01/2020
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 2.500% 07/22/20	B	11/27/2019	Citigroup Global Markets		3,427,428	3,392,250	3,915,328	3,523,207		(2,064)		(2,064)	383,849	3,393,547	(511,445)	33,881	(477,564)	118,607	07/22/2020
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR CORP BND 7.000% 07/15/21	B	09/10/2019	Citigroup Global Markets		3,040,601	2,744,200	4,041,599	3,094,439		(86,164)		(86,164)	484,825	2,942,946	(550,154)	97,655	(452,499)	230,045	07/15/2021
000000-00-0	QUEENSLAND TREASURY CORP. LOCAL BND 2.140% 02/07/22	B	06/27/2019	COMMONW BANK AUSTRALIA		3,497,968	3,501,750	4,044,750	3,520,000					524,750	3,501,750	(543,000)	(3,782)	(546,782)	46,090	02/07/2022
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND 1.500% 09/22/22	B	09/10/2019	Citigroup Global Markets		3,475,632	3,430,250	3,709,477	3,445,870		14,642		14,642	311,548	3,371,096	(400,964)	104,537	(296,427)	50,914	09/22/2022

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 Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 1.129% 03/08/23	B	09/16/2019	Citigroup Global Markets		4,124,310	4,125,300	4,675,500	4,224,000					451,500	4,125,300	(550,200)	(990)	(551,190)	62,922	03/08/2023
459058-DR-1	INTL BANK FOR RECON & DEVELOP SENIOR LOCAL BND 1.875% 05/30/19	B	03/27/2019	TD SECURITIES (USA), LLC		1,228,669	1,228,227	1,323,384	1,212,071		(2,519)		(2,519)	83,930	1,229,887	(63,596)	(1,218)	(64,814)	7,508	05/30/2019
459058-EB-5	INTL BANK FOR RECON & DEVELOP SENIOR CORP BND 1.125% 03/11/20	B	10/18/2019	National Bank of Canada		3,000,225	3,007,805	2,985,546	2,891,868		146		146	94,118	3,007,734	21,602	(7,509)	14,093	37,274	03/11/2020
500769-GJ-7	KREDITANSTALT FUER WIEDERAUFBA SENIOR CORP BND 1.750% 10/29/19	B	01/28/2019	TD SECURITIES (USA), LLC		1,505,714	1,508,580	1,589,463	1,473,740		(965)		(965)	85,811	1,517,321	(41,264)	(11,608)	(52,872)	6,727	10/29/2019
Q96417-CN-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 1.104% 11/19/19	B	05/27/2019	NAB DEXIA		2,422,488	2,420,600	2,645,147	2,465,829		(902)		(902)	175,655	2,421,569	(219,013)	919	(218,094)	27,287	11/19/2019
Q96417-CN-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 1.104% 11/19/19	B	11/19/2019	Maturity		1,023,975	1,023,975	1,133,635	1,056,784		(839)		(839)	75,281	1,023,975	(107,250)		(107,250)	18,752	11/19/2019
Y7996C-AJ-6	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.500% 06/01/19	B	06/03/2019	Maturity		3,704,651	3,704,651	3,787,766	3,739,814		(19,954)		(19,954)	(22,253)	3,704,651	7,044		7,044	46,308	06/01/2019
Y7996F-FH-8	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 3.250% 09/01/20	B	10/02/2019	Various		4,115,081	4,058,265	4,317,304	4,228,961		(54,118)		(54,118)	418	4,123,687	(51,574)	(8,606)	(60,180)	144,246	09/01/2020
1099999. Subtotal - Bonds - All Other Governments						112,959,997	111,950,756	128,224,202	113,058,685		(580,544)		(580,544)	12,273,282	112,570,677	(12,180,747)	389,323	(11,791,424)	2,547,993	XXX
13063C-B4-1	CALIFORNIA ST MUNI BND GO 5.000% 09/01/24		05/17/2019	Siebert Brandford Shank		2,944,000	2,500,000	3,102,700	2,914,410		(27,049)		(27,049)		2,887,361		56,639	56,639	90,278	09/01/2024
13063C-XS-4	CALIFORNIA ST MUNI BND GO 2.450% 12/01/31		12/02/2019	Call 100.0000		640,000	640,000	640,000	640,000						640,000				11,638	12/01/2031
709141-W2-7	PENNSYLVANIA ST GENERAL OBLIGATION 5.375% 07/01/19		07/01/2019	Maturity		8,000,000	8,000,000	8,761,520	8,040,126		(40,126)		(40,126)		8,000,000				430,000	07/01/2019
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,584,000	11,140,000	12,504,220	11,594,536		(67,175)		(67,175)		11,527,361		56,639	56,639	531,916	XXX
059189-LP-3	BALTIMORE MD MUNITAX BND GO 6.040% 10/15/28		10/15/2019	Call 100.0000		475,000	475,000	604,138	475,000						475,000				28,690	10/15/2028
235308-WT-6	DALLAS TEX INDPT SCH DIST MUNI BND GO 5.000% 02/15/36		02/20/2019	Taxable Exchange		4,812,576	3,940,000	4,765,955	4,805,028		7,548		7,548		4,812,576				101,236	02/15/2036
25476F-KY-3	DISTRICT OF COLUMBIA MUNI BND GO 5.170% 06/01/19		06/01/2019	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				129,250	06/01/2019
442331-S6-2	HOUSTON TEX MUNITAX BND GO 6.290% 03/01/32		03/01/2019	Call 100.0000		630,000	630,000	760,605	751,090		(1,131)		(1,131)		749,959		(119,959)	(119,959)	19,814	03/01/2032
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,917,576	10,045,000	11,130,698	11,031,118		6,417		6,417		11,037,535		(119,959)	(119,959)	278,990	XXX
01170R-GV-8	ALASKA ST HSG FIN CORP MUNI BND REV 4.000% 12/01/48		12/02/2019	Call 100.0000		365,000	365,000	386,396	385,661		(1,481)		(1,481)		384,180		(19,180)	(19,180)	15,272	12/01/2048
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AUTH MUNI BND PRE 6.875% 02/01/21		02/01/2019	Call 100.0000		230,000	230,000	267,640	239,499		(359)		(359)		239,140		(9,140)	(9,140)	7,906	02/01/2021
04780M-TS-8	ATLANTA GEORGIA AIRPORT REV MUNI BND REV 5.000% 01/01/19		01/01/2019	Maturity		3,000,000	3,000,000	3,432,870	3,000,000						3,000,000				75,000	01/01/2019
047870-LR-9	ATLANTA GA (CITY OF) MUNI BND REV 5.000% 11/01/19		11/01/2019	Maturity		3,000,000	3,000,000	3,438,780	3,063,396		(63,396)		(63,396)		3,000,000				150,000	11/01/2019
051687-DD-0	AURORA ILL SINGLE FAMILY MTG R HSG 5.450% 12/01/39		12/01/2019	Call 100.0000		198,853	198,853	210,515	209,087		(127)		(127)		208,960		(10,108)	(10,108)	5,798	12/01/2039
051687-DT-5	AURORA ILL SINGLE FAMILY MTG R 6.300% 12/01/45		12/01/2019	Call 100.0000		50,654	50,654	55,069	54,743		(18)		(18)		54,726		(4,072)	(4,072)	1,121	12/01/2045
052476-B5-6	AUSTIN TEX WTR & WASTEWATER MUNI BND REV 5.000% 11/15/20		09/23/2019	Taxable Exchange		2,056,699	2,000,000	2,336,260	2,091,957		(35,258)		(35,258)		2,056,699				85,556	11/15/2020
09182N-AJ-9	BLACK BELT ENERGY GAS DIST MUNI BND REV 4.000% 07/01/46		05/20/2019	Various		8,330,640	8,000,000	8,588,300	8,364,908		(56,394)		(56,394)		8,308,514		22,126	22,126	152,000	07/01/2046
121342-NW-5	BURKE CNTY GA DEV AUTH POLLUTN MUNI BND REV 2.200% 10/01/32		04/02/2019	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				55,306	10/01/2032
130658-NL-7	CALIFORNIA ST DEPT VET AFFAIRS MUNI BND REV 3.500% 12/01/45		12/02/2019	Call 100.0000		810,000	810,000	868,952	856,853		(3,950)		(3,950)		852,903		(42,903)	(42,903)	21,700	12/01/2045
167593-GW-6	CHICAGO ILL O HARE INTL ARPT MUNI BND REV 3.000% 01/01/19		01/01/2019	Maturity		4,000,000	4,000,000	4,085,440	4,000,000						4,000,000				60,000	01/01/2019
194315-AL-1	COLLEGE PARK GA REV ARPT-A 5.868% 01/01/21		01/01/2019	Various		4,985,000	4,985,000	4,336,792	4,807,193						4,807,193		177,807	177,807	146,260	01/01/2021

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
207742-BF-3	CONN HEALTH & ED FAC AUTH REV HTMETM 7.375% 07/01/19		07/01/2019	Maturity		145,000	145,000	165,868	145,000						145,000				10,694	07/01/2019
20775B-3M-6	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/44		12/05/2019	Call 100.0000		680,000	680,000	747,109	717,519		(3,907)		(3,907)		713,612		(33,612)	(33,612)	18,113	11/15/2044
20775B-3U-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/44		12/05/2019	Call 100.0000		925,000	925,000	1,017,593	977,890		(5,696)		(5,696)		972,194		(47,194)	(47,194)	25,302	11/15/2044
20775B-8A-7	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 11/15/44		12/05/2019	Call 100.0000		1,965,000	1,965,000	2,117,916	2,058,345		(9,584)		(9,584)		2,048,761		(83,761)	(83,761)	49,081	11/15/2044
20775B-N8-5	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/32		12/05/2019	Call 100.0000		705,000	705,000	750,465	726,057		(3,102)		(3,102)		722,954		(17,954)	(17,954)	20,532	11/15/2032
20775C-AU-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 11/15/45		12/05/2019	Call 100.0000		505,000	505,000	533,038	526,174		(2,013)		(2,013)		524,160		(19,160)	(19,160)	12,856	11/15/2045
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/39		12/05/2019	Call 100.0000		345,000	345,000	363,288	362,158		(1,315)		(1,315)		360,844		(15,844)	(15,844)	11,823	11/15/2039
20775C-EM-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 05/15/39		12/05/2019	Call 100.0000		1,400,000	1,400,000	1,498,140	1,473,346		(5,976)		(5,976)		1,467,370		(67,370)	(67,370)	36,080	05/15/2039
20775C-KS-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 11/15/46		12/05/2019	Call 100.0000		475,000	475,000	507,994	500,827		(2,110)		(2,110)		498,717		(23,717)	(23,717)	12,259	11/15/2046
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 05/15/39		12/05/2019	Call 100.0000		775,000	775,000	825,220	815,062		(3,026)		(3,026)		812,036		(37,036)	(37,036)	20,022	05/15/2039
20775C-XL-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 05/15/47		12/05/2019	Call 100.0000		635,000	635,000	691,921	685,926		(3,432)		(3,432)		682,494		(47,494)	(47,494)	19,264	05/15/2047
246395-WK-9	DELAWARE ST HSG AUTH MUNI BND REV 2.530% 01/01/19		01/01/2019	Maturity		80,000	80,000	82,320	80,000						80,000				1,012	01/01/2019
249182-GY-6	DENVER COLO CITY & CNTY MUNI BND REV 5.000% 11/15/19		11/15/2019	Maturity		500,000	500,000	556,915	508,489		(8,489)		(8,489)		500,000				25,000	11/15/2019
29270M-EH-2	ENERGY NORTHWEST MUNI BND REV 5.000% 07/01/23		08/29/2019	PREFERRED EMPLOYERS INS		113,832	100,000	120,061	111,162		(1,568)		(1,568)		109,594		4,238	4,238	5,806	07/01/2023
30261M-AE-2	FREMF MORTGAGE TRUST SUB CMBS 12-K710 144A 3.832% 06/25/47		05/01/2019	Paydown		3,325,000	3,325,000	3,455,922	3,339,602		(14,602)		(14,602)		3,325,000				52,101	06/25/2047
30288B-AE-5	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K721 144A 3.565% 11/25/47		11/13/2019	R.W. BAIRD & CO.		18,458,438	18,000,000	18,095,156	18,050,535		(20,177)		(20,177)		18,030,358		428,080	428,080	622,687	11/25/2047
30288B-AG-0	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K721 144A 3.565% 11/25/47		04/12/2019	Raymond James		4,980,469	5,000,000	4,922,656	4,937,437		3,106		3,106		4,940,544		39,925	39,925	67,327	11/25/2047
30290W-AG-0	FREMF MORTGAGE TRUST SUB SUB CMBS 12-K23 144A 3.656% 10/25/45		05/16/2019	Raymond James		5,945,112	5,855,000	5,956,319	5,913,999		(6,754)		(6,754)		5,907,245		37,867	37,867	101,484	10/25/2045
30291E-AE-4	FREMF MORTGAGE TRUST SUB CMBS 13-K712 144A 3.012% 05/25/45		12/01/2019	Paydown		11,629,932	11,629,932	11,913,412	11,739,985		(110,053)		(110,053)		11,629,932				371,721	05/25/2045
30295A-AN-8	FREMF MORTGAGE TRUST SUB SUB CMBS 16-K722 144A 3.843% 07/26/49		04/17/2019	Raymond James		10,110,938	10,000,000	10,159,375	10,104,732		(7,520)		(7,520)		10,097,211		13,726	13,726	147,183	07/26/2049
30295M-AU-6	FREMF MORTGAGE TRUST SUB SUB CMBS 16-K723 144A 3.580% 10/25/39		04/22/2019	R.W. BAIRD & CO.		17,090,060	17,269,000	16,718,999	16,814,662		22,679		22,679		16,837,341		252,719	252,719	247,042	10/25/2039
30295X-AS-7	FREMF MORTGAGE TRUST SUB SUB CMBS 17-K724 144A 3.485% 11/25/23		11/14/2019	R.W. BAIRD & CO.		9,247,500	9,000,000	8,862,188	8,890,131		14,009		14,009		8,904,140		343,360	343,360	306,665	11/25/2023
30295X-AU-2	FREMF MORTGAGE TRUST SUB SUB CMBS 17-K724 144A 3.485% 11/25/23		05/17/2019	Raymond James		6,063,613	6,154,000	6,009,593	6,036,447		6,986		6,986		6,043,433		20,180	20,180	102,295	11/25/2023
31281B-RW-2	FED HOME LN MTGE CORP GOLD POOL # N31401 4.500% 06/01/37		12/01/2019	Paydown		127,505	127,505	134,103	133,457		(5,952)		(5,952)		127,505				3,071	06/01/2037
31288V-EG-0	FREDDIE MAC GOLD POOL# 845535 4.701% 10/01/23		12/02/2019	Paydown		2,808	2,808	2,884	2,831		(24)		(24)		2,808				55	10/01/2023
3128P7-QG-1	FREDDIE MAC GOLD POOL # C91355 4.500% 01/01/31		12/01/2019	Paydown		571,722	571,722	588,972	584,978		(13,255)		(13,255)		571,722				15,088	01/01/2031
3128P7-QL-0	FREDDIE MAC GOLD POOL # C91359 4.500% 02/01/31		12/01/2019	Paydown		678,125	678,125	697,206	692,782		(14,657)		(14,657)		678,125				16,133	02/01/2031
3128UN-FW-7	FREDDIE MAC GIANT POOL # H09181 5.000% 10/01/38		12/01/2019	Paydown		166,108	166,108	177,891	176,990		(10,882)		(10,882)		166,108				3,883	10/01/2038
312909-PE-8	FREDDIE MAC 1249-A XRESET FLT STP CMO FG9 2.340% 04/15/22		12/16/2019	Paydown		327	327	328	327						327				5	04/15/2022

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
312910-BE-1	FREDDIE MAC 1297 N Z PAC-111 CMO HTM 7.500% 05/15/22		12/01/2019	Paydown		51,523	51,523	50,685	51,276		247		247		51,523				2,202	05/15/2022
312914-2U-7	FREDDIE MAC 1483 ZB PAC11 CMO HTM 8.000% 03/15/23		12/01/2019	Paydown		143,160	143,160	141,931	142,582		578		578		143,160				6,042	03/15/2023
312914-HD-9	FREDDIE MAC 1456 Z A PAC-1 CMO HTM 7.500% 01/15/23		12/01/2019	Paydown		114,183	114,183	113,388	113,775		408		408		114,183				4,842	01/15/2023
3132HT-3B-0	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A 3.000% 03/15/44		12/01/2019	Paydown		861,311	861,311	842,739	843,062		18,250		18,250		861,311				15,131	03/15/2044
3132HT-3C-8	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A 3.500% 03/15/44		12/01/2019	Paydown		2,488,758	2,488,758	2,457,649	2,457,740		31,018		31,018		2,488,758				51,007	03/15/2044
313398-RS-0	FREDDIE MAC 2335 ZK 6.500% 07/15/31		12/01/2019	Paydown		222,314	222,314	231,989	228,202		(5,888)		(5,888)		222,314				9,092	07/15/2031
31339D-HF-8	FREDDIE MAC 2422 ZK 6.500% 02/15/32		12/01/2019	Paydown		320,930	320,930	332,987	329,285		(8,354)		(8,354)		320,930				12,644	02/15/2032
31339G-MP-3	FREDDIE MAC 2370 VC 6.000% 10/15/19		10/01/2019	Paydown		52,241	52,241	52,615	52,177		64		64		52,241				1,151	10/15/2019
31339N-F2-7	FREDDIE MAC 2413 MH 6.500% 02/15/32		12/01/2019	Paydown		112,736	112,736	117,985	116,383		(3,648)		(3,648)		112,736				3,832	02/15/2032
31339N-XA-9	FREDDIE MAC 2430 DB 6.000% 03/15/32		12/01/2019	Paydown		13,100	13,100	13,369	13,291		(191)		(191)		13,100				430	03/15/2032
31339W-CD-6	FREDDIE MAC 2423 MT 7.000% 03/15/32		12/01/2019	Paydown		257,501	257,501	262,669	260,658		(3,157)		(3,157)		257,501				10,274	03/15/2032
3133T0-R7-1	FREDDIE MAC 1573 P Z PAC11 CMO HTM 7.000% 09/15/23		12/01/2019	Paydown		72,974	72,974	71,183	72,483		491		491		72,974				2,810	09/15/2023
3133T3-Q8-4	FREDDIE MAC FHR 1677 Z CMO HTM 7.500% 07/15/23		12/01/2019	Paydown		160,111	160,111	160,285	159,747		364		364		160,111				6,019	07/15/2023
3133T5-5A-7	FREDDIE MAC FHG 40 K 6.500% 08/17/24		12/01/2019	Paydown		133,768	133,768	140,855	136,703		(2,934)		(2,934)		133,768				4,611	08/17/2024
3133T5-BP-7	FREDDIE MAC FHR 1714K PAC CMO 7.000% 04/15/24		12/01/2019	Paydown		134,907	134,907	137,652	135,845		(938)		(938)		134,907				5,113	04/15/2024
3133T5-J2-0	FREDDIE MAC 1754 Z,SEQ 8.500% 09/15/24		12/01/2019	Paydown		136,222	136,222	138,652	136,548		(326)		(326)		136,222				4,996	09/15/2024
3133TG-E9-6	FREDDIE MAC FHR 2086 GB SEQ CMO 6.000% 09/15/28		12/01/2019	Paydown		86,556	86,556	82,730	84,523		2,032		2,032		86,556				2,798	09/15/2028
3133TH-QP-5	FREDDIE MAC FHR 2117 GJ SEQ CMO 6.000% 01/15/29		12/01/2019	Paydown		17,684	17,684	17,124	17,274		409		409		17,684				322	01/15/2029
3133TK-Q9-4	FREDDIE MAC FHR 2157 PG 6.000% 05/15/29		12/01/2019	Paydown		520,974	520,974	535,239	530,383		(9,409)		(9,409)		520,974				16,101	05/15/2029
3133TU-Q5-0	FREDDIE MAC FHR 2363 BA 6.500% 09/15/31		12/01/2019	Paydown		578,183	578,183	607,917	595,160		(16,977)		(16,977)		578,183				20,821	09/15/2031
31358P-FH-5	FANNIE MAE 1992-118 P Z CMO HTM 7.500% 07/25/22		12/01/2019	Paydown		64,362	64,362	64,033	64,038		323		323		64,362				2,416	07/25/2022
31358Q-4G-7	FANNIE MAE 1992-188 P Z PAC11 CMO HTM 7.500% 10/25/22		12/01/2019	Paydown		52,843	52,843	52,782	52,610		233		233		52,843				1,933	10/25/2022
31358R-D9-1	FANNIE MAE 1992-210 Z PAC11 CMO HTM 7.500% 12/25/22		12/01/2019	Paydown		27,564	27,564	27,546	27,446		119		119		27,564				1,155	12/25/2022
31358S-YQ-8	FANNIE MAE 2000-M2 Z 7.750% 06/17/40		12/01/2019	Paydown		1,255	1,255	1,356	1,334		(79)		(79)		1,255				53	06/17/2040
31359Q-LQ-5	FANNIE MAE 1997-63 ZA 6.500% 09/18/27		12/01/2019	Paydown		123,354	123,354	121,466	122,270		1,083		1,083		123,354				4,094	09/18/2027
31359R-D4-1	FANNIE MAE 1998-11 Z 6.000% 03/18/28		12/01/2019	Paydown		116,154	116,154	106,801	112,068		4,086		4,086		116,154				3,423	03/18/2028
31359R-PN-6	FANNIE MAE 1997-89 Z 5.750% 12/20/27		12/01/2019	Paydown		207,186	207,186	210,931	209,224		(2,039)		(2,039)		207,186				6,380	12/20/2027
31359S-P8-7	FANNIE MAE 2001-18 PB 6.500% 05/25/31		12/01/2019	Paydown		179,255	179,255	186,742	183,967		(4,712)		(4,712)		179,255				6,526	05/25/2031
31359T-HV-3	FANNIE MAE 1998-29 ZA 7.000% 04/20/28		12/01/2019	Paydown		74,232	74,232	75,134	74,517		(285)		(285)		74,232				2,655	04/20/2028
31359V-VE-0	FANNIE MAE 1999-14 MB 6.500% 04/25/29		12/01/2019	Paydown		24,589	24,589	23,790	24,216		374		374		24,589				807	04/25/2029
31359W-MS-7	FANNIE MAE 1999-39 QH 6.000% 08/25/29		12/01/2019	Paydown		226,451	226,451	232,542	230,032		(3,581)		(3,581)		226,451				7,271	08/25/2029
313602-SR-6	FANNIE MAE 1989-27 Y Z PAC11 6.900% 06/25/19		06/01/2019	Paydown		1,653	1,653	1,647	1,646		8		8		1,653				26	06/25/2019
313602-YQ-1	FANNIE MAE 1989-44 H PAC11 9.000% 07/25/19		02/01/2019	Paydown		33	33	33	33						33					07/25/2019
3136A0-UM-7	FANNIE MAE AGENCY CMO 11-78K 4.000% 08/25/41		12/01/2019	Paydown		495,492	495,492	514,847	513,213		(17,721)		(17,721)		495,492				10,424	08/25/2041
3136A7-6A-5	FANNIE MAE SENIOR AGENCY CMO 12-101B 3.000% 09/25/42		12/01/2019	Paydown		2,871,307	2,871,307	2,966,868	2,961,670		(90,363)		(90,363)		2,871,307				66,941	09/25/2042
3136A8-ZR-4	FANNIE MAE AGENCY CMO 12-103C 3.500% 10/25/41		12/01/2019	Paydown		719,614	719,614	718,715	718,591		1,023		1,023		719,614				17,411	10/25/2041
3136A9-GU-6	FANNIE MAE AGENCY CMO 12-111G 4.000% 04/25/42		12/01/2019	Paydown		452,264	452,264	468,941	467,146		(14,882)		(14,882)		452,264				13,878	04/25/2042
3136A9-WT-1	FANNIE MAE SENIOR AGENCY CMO 12-121A 1.750% 08/25/39		12/01/2019	Paydown		1,946,372	1,946,372	1,953,671	1,951,561		(5,188)		(5,188)		1,946,372				20,654	08/25/2039

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3136A9-ZF-8	FANNIE MAE SENIOR AGENCY CMO 12-126 3.000% 10/25/42		12/01/2019	Paydown		2,746,571	2,746,571	2,690,782	2,691,287		55,284		55,284		2,746,571				49,724	10/25/2042
3136A9-ZZ-4	FANNIE MAE AGENCY CMO 12-126D 2.000% 07/25/42		12/01/2019	Paydown		2,791,787	2,791,787	2,853,845	2,835,867		(44,080)		(44,080)		2,791,787				31,711	07/25/2042
3136AB-FX-6	FANNIE MAE AGENCY CMO 12-146E 2.000% 09/25/42		12/01/2019	Paydown		908,016	908,016	926,168	920,692		(12,675)		(12,675)		908,016				10,240	09/25/2042
3136AC-3H-2	FANNIE MAE AGENCY CMO 13-14D 1.500% 03/25/43		12/01/2019	Paydown		600,505	600,505	603,508	602,685		(2,180)		(2,180)		600,505				5,849	03/25/2043
3136AD-EV-7	FANNIE MAE AGENCY CMO 13-36A 1.750% 05/25/32		12/01/2019	Paydown		1,597,486	1,597,486	1,592,098	1,592,796		4,691		4,691		1,597,486				14,969	05/25/2032
3136AD-TB-5	FANNIE MAE AGENCY CMO 13-35C 4.000% 04/25/33		12/01/2019	Paydown		634,232	634,232	668,316	660,950		(26,718)		(26,718)		634,232				14,148	04/25/2033
3136AE-J2-4	FANNIE MAE AGENCY CMO 1.250% 06/25/43		12/01/2019	Paydown		798,873	798,873	800,370	799,924		(1,052)		(1,052)		798,873				6,307	06/25/2043
3136AE-L9-6	FANNIE MAE AGENCY CMO 1.000% 06/25/43		12/01/2019	Paydown		398,200	398,200	396,209	396,643		1,557		1,557		398,200				2,698	06/25/2043
3136AE-N4-5	FANNIE MAE AGENCY CMO 1.500% 06/25/43		12/01/2019	Paydown		375,808	375,808	376,337	375,951		(143)		(143)		375,808				3,560	06/25/2043
3136AE-WD-5	FANNIE MAE AGENCY CMO 13-54C 1.500% 05/25/43		12/01/2019	Paydown		1,073,421	1,073,421	1,050,946	1,055,093		18,328		18,328		1,073,421				9,667	05/25/2043
3136AF-JW-5	FANNIE MAE AGENCY CMO 13-68B 2.000% 03/25/42		12/01/2019	Paydown		455,379	455,379	457,372	456,861		(1,482)		(1,482)		455,379				5,044	03/25/2042
3136AV-TJ-8	FANNIE MAE SENIOR AGENCY CMO 17-11F 2.750% 03/25/47		12/01/2019	Paydown		1,225,254	1,225,254	1,222,191	1,222,247		3,008		3,008		1,225,254				22,596	03/25/2047
3136AY-SP-9	FANNIE MAE SENIOR AGENCY CMO 17-85C 2.750% 11/25/47		12/01/2019	Paydown		2,273,635	2,273,635	2,270,082	2,270,165		3,469		3,469		2,273,635				43,046	11/25/2047
3136B1-KL-7	FANNIE MAE SENIOR SENIOR CMBS 3.000% 01/25/48		12/01/2019	Paydown		4,733,412	4,733,412	4,681,619	4,692,998		40,414		40,414		4,733,412				87,590	01/25/2048
3136B2-6Q-0	FANNIE MAE SENIOR AGENCY CMO 18-66B 3.500% 04/25/48		12/01/2019	Paydown		4,362,266	4,362,266	4,340,454	4,341,481		20,785		20,785		4,362,266				106,658	04/25/2048
31371K-DC-2	FNMA POOL# 253999 6.000% 09/01/21		12/01/2019	Paydown		4,144	4,144	4,120	4,125		20		20		4,144				136	09/01/2021
31371N-CN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 256677 6.000% 04/01/27		12/01/2019	Paydown		91,617	91,617	95,253	93,795		(2,178)		(2,178)		91,617				3,139	04/01/2027
3137A1-5G-4	FREDDIE MAC AGENCY CMO 1.507% 10/15/39		12/01/2019	Paydown		214,263	214,263	217,718	217,085		(2,821)		(2,821)		214,263				1,661	10/15/2039
3137A2-PV-7	FREDDIE MAC AGENCY CMO 3760D 1.500% 09/15/22		12/01/2019	Paydown		202,802	202,802	199,253	201,264		1,538		1,538		202,802				1,583	09/15/2022
3137A4-JM-0	FREDDIE MAC AGENCY CMO 3777L 4.000% 12/15/40		12/01/2019	Paydown		1,035,271	1,035,271	1,078,623	1,070,989		(35,718)		(35,718)		1,035,271				26,440	12/15/2040
3137A5-6D-1	FREDDIE MAC AGENCY CMO 3784B 4.000% 01/15/41		12/01/2019	Paydown		1,210,547	1,210,547	1,303,009	1,302,597		(92,049)		(92,049)		1,210,547				29,782	01/15/2041
3137A7-E8-9	FREDDIE MAC AGENCY CMO 3804D 3.000% 07/15/40		12/01/2019	Paydown		59,587	59,587	61,253	60,377		(790)		(790)		59,587				1,053	07/15/2040
3137A8-NQ-7	FREDDIE MAC AGENCY CMO 3830B 3.500% 10/15/39		12/01/2019	Paydown		313,369	313,369	324,986	316,450		(3,081)		(3,081)		313,369				6,381	10/15/2039
3137A8-W3-8	FREDDIE MAC AGENCY CMO 3844C 4.500% 12/15/40		12/01/2019	Paydown		93,098	93,098	101,028	98,042		(4,944)		(4,944)		93,098				2,215	12/15/2040
3137A9-ZS-8	FREDDIE MAC CMO FHLMC_11-3838 4.000% 04/15/41		12/01/2019	Paydown		1,114,421	1,114,421	1,193,510	1,190,655		(76,234)		(76,234)		1,114,421				29,734	04/15/2041
3137AB-7E-5	FREDDIE MAC AGENCY CMO 3852B 5.000% 12/15/21		12/01/2019	Paydown		184,361	184,361	199,232	188,436		(4,075)		(4,075)		184,361				4,478	12/15/2021
3137AC-T4-1	FREDDIE MAC AGENCY CMO 4.500% 07/15/39		11/01/2019	Paydown		376,358	376,358	399,841	379,734		(3,375)		(3,375)		376,358				9,178	07/15/2039
3137AE-SW-6	FREDDIE MAC AGENCY CMO 3913D 3.500% 09/15/40		12/01/2019	Paydown		106,018	106,018	109,199	108,141		(2,122)		(2,122)		106,018				2,129	09/15/2040
3137AN-DQ-5	FREDDIE MAC AGENCY CMO 4015C 3.500% 07/15/40		12/01/2019	Paydown		868,300	868,300	904,931	893,631		(25,331)		(25,331)		868,300				13,994	07/15/2040
3137AP-3Y-4	FREDDIE MAC AGENCY CMO 4026E 3.000% 04/15/42		12/01/2019	Paydown		483,950	483,950	489,394	488,899		(4,950)		(4,950)		483,950				8,701	04/15/2042
3137AX-J8-7	FREDDIE MAC SENIOR AGENCY CMO 4155B 1.750% 01/15/33		12/01/2019	Paydown		1,857,659	1,857,659	1,864,335	1,863,468		(5,809)		(5,809)		1,857,659				17,041	01/15/2033
3137F1-ZT-8	FREDDIE MAC SENIOR AGENCY CMO 4705D 2.750% 07/15/47		12/01/2019	Paydown		2,496,724	2,496,724	2,508,427	2,507,126		(10,402)		(10,402)		2,496,724				33,913	07/15/2047

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3137F4-4M-1	FREDDIE MAC AGENCY CMO 4780 3.500% 09/15/42		12/01/2019	Paydown		4,233,865	4,233,865	4,271,573	4,268,001		(34,136)		(34,136)		4,233,865				98,415	09/15/2042
3137F5-7D-5	FREDDIE MAC AGENCY CMO 4788 3.500% 07/15/42		12/01/2019	Paydown		4,604,235	4,604,235	4,625,097	4,622,816		(18,581)		(18,581)		4,604,235				109,728	07/15/2042
3137F5-TF-6	FREDDIE MAC SENIOR AGENCY CMO 4797 3.500% 06/15/48		12/01/2019	Paydown		3,455,770	3,455,770	3,437,521	3,437,944		17,826		17,826		3,455,770				76,625	06/15/2048
3137F5-TR-0	FREDDIE MAC SENIOR AGENCY CMO 4797A 3.500% 06/15/48		12/01/2019	Paydown		1,965,814	1,965,814	1,960,593	1,960,715		5,099		5,099		1,965,814				43,587	06/15/2048
3137FH-JD-6	FREDDIE MAC SENIOR AGENCY CMO 4820B 3.500% 08/15/48		12/01/2019	Paydown		4,913,403	4,913,403	4,861,198	4,862,326		51,077		51,077		4,913,403				129,287	08/15/2048
31381L-KY-2	FEDERAL NATIONAL MORTGAGE MULTI MBS 4.340% 11/01/19		09/01/2019	Paydown		8,467,067	8,467,067	8,654,930	8,465,810		1,257		1,257		8,467,067				277,297	11/01/2019
3138L1-JN-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS 2.090% 11/01/22		12/01/2019	Paydown		236,213	236,213	236,213	236,213						236,213				2,719	11/01/2022
3138L7-S6-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS 3.000% 10/01/21		12/01/2019	Paydown		264,323	264,323	272,583	267,456		(3,133)		(3,133)		264,323				4,369	10/01/2021
3138W9-SY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS0534 4.000% 09/01/38		12/01/2019	Paydown		837,318	837,318	881,277	876,451		(39,133)		(39,133)		837,318				19,496	09/01/2038
3138X7-M4-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU7578 4.000% 10/01/38		12/01/2019	Paydown		76,558	76,558	80,577	80,191		(3,633)		(3,633)		76,558				1,956	10/01/2038
3138XG-NQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV4898 4.000% 12/01/38		12/01/2019	Paydown		320,883	320,883	337,729	336,068		(15,185)		(15,185)		320,883				7,271	12/01/2038
3138XH-XU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV6090 4.000% 01/01/39		12/01/2019	Paydown		231,365	231,365	243,511	242,307		(10,942)		(10,942)		231,365				5,323	01/01/2039
313921-LT-3	FANNIE MAE 2001-52 XZ 6.500% 10/25/31		12/01/2019	Paydown		170,209	170,209	173,482	172,781		(2,572)		(2,572)		170,209				7,012	10/25/2031
31392C-NH-3	FANNIE MAE 2002-21Z 6.500% 04/25/32		12/01/2019	Paydown		89,142	89,142	91,898	91,370		(2,228)		(2,228)		89,142				3,397	04/25/2032
31392M-FA-5	FREDDIE MAC 2446 KL 6.000% 05/15/32		12/01/2019	Paydown		128,104	128,104	128,862	128,648		(544)		(544)		128,104				6,054	05/15/2032
31392T-5C-7	FREDDIE MAC 2483 HA 4.500% 08/15/32		10/01/2019	Paydown		108,455	108,455	107,917	108,216		239		239		108,455				2,153	08/15/2032
31392X-2H-0	FREDDIE MAC FHR ZD AGENCY CMO 2517 5.500% 10/15/32		12/01/2019	Paydown		194,680	194,680	206,135	203,612		(8,932)		(8,932)		194,680				6,230	10/15/2032
31393J-BX-5	FREDDIE MAC 2551 QK 5.500% 01/15/33		12/01/2019	Paydown		196,307	196,307	192,725	194,113		2,194		2,194		196,307				5,551	01/15/2033
31394D-FQ-8	FANNIE MAE AGENCY CMO 4.500% 04/25/35		12/01/2019	Paydown		66,937	66,937	70,786	68,648		(1,711)		(1,711)		66,937				1,954	04/25/2035
31394D-ZB-9	FANNIE MAE AGENCY CMO 05-54 4.500% 06/25/35		12/01/2019	Paydown		725,813	725,813	811,363	805,851		(80,038)		(80,038)		725,813				17,391	06/25/2035
31394F-E8-4	FANNIE MAE 2005-85 CA 5.250% 10/25/35		12/01/2019	Paydown		171,202	171,202	169,954	170,152		1,049		1,049		171,202				4,623	10/25/2035
31394F-QK-4	FANNIE MAE AGENCY CMO 05-80B 5.000% 04/25/29		12/01/2019	Paydown		453,935	453,935	477,981	471,357		(17,422)		(17,422)		453,935				10,253	04/25/2029
31395K-LC-5	FREDDIE MAC AGENCY CMO 2907F 2.115% 07/15/34		12/16/2019	Paydown		16,054	16,054	16,054	16,054						16,054				242	07/15/2034
31395P-SN-3	FREDDIE MAC AGENCY CMO 29-41 4.500% 03/15/35		12/01/2019	Paydown		258,318	258,318	274,498	268,441		(10,123)		(10,123)		258,318				7,111	03/15/2035
31395Q-TT-7	FANNIEMAE STRIP SENIOR AGENCY CMO 416 3.000% 11/25/42		12/01/2019	Paydown		726,024	726,024	707,760	708,066		17,958		17,958		726,024				12,753	11/25/2042
31396A-2E-3	FREDDIE MAC AGENCY CMO 5.000% 08/15/35		12/01/2019	Paydown		150,083	150,083	159,088	156,561		(6,478)		(6,478)		150,083				3,994	08/15/2035
31396A-ER-1	FREDDIE MAC AGENCY CMO 3033 5.850% 09/15/35		12/01/2019	Paydown		534,425	534,425	571,720	567,005		(32,580)		(32,580)		534,425				17,546	09/15/2035
31396C-XN-5	FREDDIE MAC 3049 NA 5.000% 02/15/35		10/01/2019	Paydown		165,836	165,836	163,810	165,271		565		565		165,836				3,798	02/15/2035
31396F-G4-9	FREDDIE MAC AGENCY CMO 3068 4.500% 11/15/35		12/01/2019	Paydown		620,396	620,396	658,318	653,598		(33,202)		(33,202)		620,396				16,631	11/15/2035
31396K-6A-5	FANNIE MAE AGENCY CMO 06-98C 5.500% 10/25/36		12/01/2019	Paydown		25,722	25,722	27,434	27,210		(1,489)		(1,489)		25,722				797	10/25/2036
31396L-P5-3	FANNIE MAE AGENCY CMO 06-119F 5.675% 12/25/36		12/25/2019	Paydown		95,692	95,692	98,516	98,307		(2,615)		(2,615)		95,692				2,970	12/25/2036
31396P-ET-4	FANNIE MAE AGENCY CMO 06-128B 5.500% 01/25/37		12/01/2019	Paydown		547,490	547,490	558,299	556,711		(9,222)		(9,222)		547,490				16,900	01/25/2037
31396Q-G5-2	FANNIE MAE AGENCY CMO 09-75C 5.500% 09/25/39		12/01/2019	Paydown		205,559	205,559	206,058	205,923		(364)		(364)		205,559				7,238	09/25/2039
31397E-K2-0	FREDDIE MAC AGENCY CMO 5.000% 01/15/37		12/01/2019	Paydown		63,122	63,122	66,970	66,550		(3,429)		(3,429)		63,122				1,255	01/15/2037

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31397E-XX-8	FREDDIE MAC AGENCY CMO 3283A 5.000% 02/15/37		12/01/2019	Paydown		4,613	4,613	4,716	4,697		(84)		(84)		4,613				125	02/15/2037
31397G-TN-0	FREDDIE MAC AGENCY CMO 3305D 5.500% 04/15/37		12/01/2019	Paydown		135,310	135,310	149,814	148,131		(12,820)		(12,820)		135,310				4,065	04/15/2037
31397H-K2-3	FREDDIE MAC AGENCY CMO 5.000% 05/15/37		12/01/2019	Paydown		148,376	148,376	157,407	156,410		(8,034)		(8,034)		148,376				6,122	05/15/2037
31397J-7F-5	FREDDIE MAC AGENCY CMO 3336C 5.500% 04/15/37		12/01/2019	Paydown		123,092	123,092	129,688	125,176		(2,084)		(2,084)		123,092				3,990	04/15/2037
31397N-NR-2	FANNIE MAE AGENCY CMO 09-11J 2.538% 03/25/39		12/01/2019	Paydown		131,217	131,217	132,037	131,857		(640)		(640)		131,217				1,762	03/25/2039
31397R-DT-0	FREDDIE MAC AGENCY CMO 3420B 5.500% 02/15/38		12/01/2019	Paydown		50,403	50,403	52,734	52,394		(1,992)		(1,992)		50,403				1,049	02/15/2038
31397S-PV-0	FANNIE MAE AGENCY CMO 11-24A 4.500% 04/25/26		12/01/2019	Paydown		510,977	510,977	522,055	516,329		(5,352)		(5,352)		510,977				12,440	04/25/2026
31397S-TF-1	FANNIE MAE AGENCY CMO 11-29G 4.500% 10/25/40		12/01/2019	Paydown		617,375	617,375	650,512	645,397		(28,022)		(28,022)		617,375				15,105	10/25/2040
31398F-2N-0	FANNIEMAE-ACES AGENCY CMO 4.287% 11/25/99		07/01/2019	Paydown		2,918,893	2,918,893	2,940,105	2,912,980		5,913		5,913		2,918,893				29,765	11/25/2099
31398N-GY-4	FANNIE MAE AGENCY CMO 3.786% 08/25/38		12/01/2019	Paydown		483,596	483,596	488,171	487,207		(3,611)		(3,611)		483,596				10,245	08/25/2038
31398N-T8-7	FANNIE MAE AGENCY CMO 10-117F 4.000% 10/25/40		12/01/2019	Paydown		276,711	276,711	288,687	286,599		(9,888)		(9,888)		276,711				5,419	10/25/2040
31398T-D7-3	FANNIE MAE AGENCY CMO 2.418% 08/25/40		12/01/2019	Paydown		447,849	447,849	447,619	447,607		242		242		447,849				5,927	08/25/2040
31405H-B5-6	FNMA PL# 789460 4.210% 06/01/34		12/01/2019	Paydown		14,148	14,148	14,271	14,240		(92)		(92)		14,148				328	06/01/2034
31418A-4T-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA1733 4.000% 01/01/44		12/01/2019	Paydown		1,132,640	1,132,640	1,172,370	1,169,251		(36,611)		(36,611)		1,132,640				29,948	01/01/2044
34074M-HP-9	FLORIDA HSG FIN CORP MUNI BND REV 3.150% 01/01/19		01/01/2019	Maturity		230,000	230,000	230,000	230,000						230,000				3,623	01/01/2019
34074M-HR-5	FLORIDA HSG FIN CORP MUNI BND REV 3.400% 01/01/20		07/01/2019	Call 100.0000		10,000	10,000	10,000	10,000						10,000				255	01/01/2020
34074M-HU-8	FLORIDA HSG FIN CORP MUNI BND REV 3.500% 07/01/21		07/01/2019	Call 100.0000		15,000	15,000	15,000	15,000						15,000				350	07/01/2021
34074M-JB-8	FLORIDA HSG FIN CORP MUNITAX BND REV 2.800% 07/01/41		12/01/2019	Call 100.0000		409,084	409,084	409,084	409,084						409,084				5,739	07/01/2041
34074M-JC-6	FLORIDA HSG FIN CORP MUNITAX BND REV 2.800% 07/01/41		12/01/2019	Call 100.0000		507,362	507,362	507,362	507,362						507,362				6,832	07/01/2041
345105-AT-7	FOOTHILL EASTERN TRANSN CORR MUNI BND REV 0.000% 01/01/19		01/01/2019	Various		16,570,000	16,570,000	12,245,436	16,570,000						16,570,000					01/01/2019
358229-CM-2	FRESNO CALIF SWR REV SERIES A-1 5.250% 09/01/19		09/01/2019	Maturity		25,000	25,000	26,568	25,177		(177)		(177)		25,000				1,313	09/01/2019
38373W-5T-1	GNMA_02-30 AGENCY CMO 02-30 6.500% 05/20/32		12/01/2019	Paydown		77,299	77,299	79,852	79,339		(2,040)		(2,040)		77,299				2,755	05/20/2032
38374H-XT-2	GNMA_04-47C AGENCY CMO 04-59A 5.000% 07/16/34		12/01/2019	Paydown		219,587	219,587	220,273	219,794		(207)		(207)		219,587				6,281	07/16/2034
38375C-K6-6	GOVERMENT NAT MTGE ASSOC AGENCY CMO 12-49C 4.325% 01/20/41		12/01/2019	Paydown		128,526	128,526	131,526	130,498		(1,972)		(1,972)		128,526				2,472	01/20/2041
38376G-GE-4	GOVERMENT NAT MORTGAGE ASSOC SENIOR CMBS 4.464% 09/16/50		12/01/2019	Paydown		1,197,521	1,197,521	1,197,521	1,197,521						1,197,521				32,536	09/16/2050
38376G-YV-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR CMBS 3.851% 09/16/46		12/01/2019	Paydown		1,005,658	1,005,658	1,018,940	1,011,905		(6,246)		(6,246)		1,005,658				25,584	09/16/2046
38376V-BX-4	GNMA_10-20F SENIOR CMBS 10-20F 3.601% 05/20/39		12/01/2019	Paydown		214,682	214,682	214,682	214,682						214,682				4,134	05/20/2039
38377G-5A-3	GOVERNMENT NAT MORTGAGE ASSOC AGENCY CMO 1.260% 10/16/39		12/01/2019	Paydown		356,249	356,249	355,406	355,533		716		716		356,249				2,428	10/16/2039
38377M-SG-2	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 10-144B 3.000% 09/16/40		12/01/2019	Paydown		374,284	374,284	389,563	380,440		(6,156)		(6,156)		374,284				6,382	09/16/2040
38377Y-PC-8	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 11-138 2.000% 06/20/41		12/01/2019	Paydown		90,941	90,941	92,148	91,585		(644)		(644)		90,941				1,127	06/20/2041
38378B-E2-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-114 2.100% 01/16/53		11/13/2019	R.W. BAIRD & CO.		19,184,621	19,674,517	17,851,550	17,880,083		95,501		95,501		17,975,584		1,209,038	1,209,038	392,507	01/16/2053

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
38378B-E2-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-114 2.100% 01/16/53		11/01/2019	Paydown		1,501,044	1,501,044	1,361,963	1,364,140		136,904		136,904		1,501,044				22,371	01/16/2053
38378B-M4-8	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-120 1.900% 02/16/53		11/13/2019	BMO CAPITAL MARKETS GK		10,516,032	11,009,751	9,912,216	9,926,939		64,765		64,765		9,991,703		524,329	524,329	198,726	02/16/2053
38378B-M4-8	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-120 1.900% 02/16/53		11/01/2019	Paydown		614,166	614,166	552,941	553,763		60,403		60,403		614,166				7,460	02/16/2053
38378B-RU-5	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-44 2.601% 03/16/49		12/01/2019	Paydown		631,177	631,177	591,926	592,632		38,545		38,545		631,177				4,826	03/16/2049
38378B-W4-7	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-131 1.900% 03/16/51		11/13/2019	BMO CAPITAL MARKETS GK		12,955,480	13,508,483	12,296,941	12,317,353		88,746		88,746		12,406,100		549,380	549,380	243,828	03/16/2051
38378B-W4-7	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 12-131 1.900% 03/16/51		11/01/2019	Paydown		403,409	403,409	367,228	367,838		35,571		35,571		403,409				3,846	03/16/2051
38378G-TW-8	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 12-143H 2.000% 06/16/42		12/01/2019	Paydown		1,185,556	1,185,556	1,198,009	1,194,531		(8,975)		(8,975)		1,185,556				14,368	06/16/2042
38378K-R5-0	GOV NAT MTGE ASSOCIATION SENIOR CMBS 13-118 1.400% 06/16/36		12/01/2019	Paydown		1,688,039	1,688,039	1,658,895	1,675,405		12,634		12,634		1,688,039				16,278	06/16/2036
38378M-G8-2	GOVERNMENT NAT MTGE ASSOCIAT AGENCY CMO 1.500% 12/20/41		12/01/2019	Paydown		378,609	378,609	380,739	380,163		(1,553)		(1,553)		378,609				3,391	12/20/2041
38378N-CE-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 13-155 2.900% 09/16/53		01/01/2019	R.W. BAIRD & CO.		16,154,771	17,208,811	16,154,771	16,261,094		(106,323)		(106,323)		16,154,771				16,635	09/16/2053
38378N-CE-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 13-155 2.900% 09/16/53		01/01/2019	Paydown		(1,564,271)	(1,564,271)	(1,468,459)	(1,564,271)						(1,564,271)					09/16/2053
38380W-UL-1	GOV NATIONAL MORTGAGE ASSOC SENIOR AGENCY CMO 18-63D 3.000% 06/20/31		12/01/2019	Paydown		439,638	439,638	432,150	432,631		7,007		7,007		439,638				7,177	06/20/2031
41315R-AY-0	HARRIS CNTY TX HEALTH FACS DEV MUNI BND REV 5.750% 07/01/27		07/01/2019	Call 100.0000		145,000	145,000	168,600	158,423		(659)		(659)		157,765		(12,765)	(12,765)	8,338	07/01/2027
45129Y-F4-3	IDAHO HOUSING AND FINANCE ASSO MUNI BND REV 4.000% 07/01/34		07/01/2019	Call 100.0000		750,000	750,000	801,668	783,322		(1,382)		(1,382)		781,940		(31,940)	(31,940)	22,400	07/01/2034
45201Y-M8-7	ILLINOIS HSG DEV AUTH MUNI BND REV 3.500% 08/01/46		11/01/2019	Call 100.0000		935,000	935,000	1,003,620	988,418		(4,472)		(4,472)		983,946		(48,946)	(48,946)	34,738	08/01/2046
45201Y-YJ-0	ILLINOIS HSG DEV AUTH MUNITAX BND REV 2.625% 12/01/42		12/01/2019	Call 100.0000		1,028,819	1,028,819	1,028,819	1,028,819						1,028,819				17,365	12/01/2042
452221-CK-8	ILLINOIS ST MUNI BND REV 6.250% 12/15/20		12/16/2019	Various		1,520,000	1,520,000	1,643,065	1,554,878		(16,668)		(16,668)		1,538,211		(18,211)	(18,211)	95,000	12/15/2020
452227-CQ-2	ILLINOIS ST MUNI BND REV 5.000% 06/15/22		06/17/2019	Call 100.0000		9,295,000	9,295,000	10,303,229	9,427,161		(132,161)		(132,161)		9,295,000				232,375	06/15/2022
455054-AP-1	INDIANA ST FIN AUTH MUNI BND REV 3.375% 03/01/19		03/01/2019	Various		5,500,000	5,500,000	5,500,392	5,500,562		(562)		(562)		5,500,000				92,813	03/01/2019
45505T-KC-4	INDIANA HOUSING & COMMUNITY DE MUNI BND REV 4.000% 07/01/38		07/01/2019	Call 100.0000		305,000	305,000	329,360	325,872		(698)		(698)		325,174		(20,174)	(20,174)	9,500	07/01/2038
462467-PG-0	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV 3.500% 01/01/39		07/02/2019	Call 100.0000		865,000	865,000	903,553	890,322		(1,094)		(1,094)		889,228		(24,228)	(24,228)	22,880	01/01/2039
462467-PY-1	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV 4.000% 07/01/46		07/02/2019	Call 100.0000		1,190,000	1,190,000	1,304,776	1,273,637		(2,896)		(2,896)		1,270,741		(80,741)	(80,741)	35,464	07/01/2046
462467-RY-9	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV 3.500% 07/01/46		07/02/2019	Call 100.0000		930,000	930,000	1,000,382	985,094		(1,897)		(1,897)		983,197		(53,197)	(53,197)	24,810	07/01/2046
46257T-AM-1	IOWA ST SPL OBLIG MUNI BND REV 5.000% 06/01/22		06/03/2019	Call 100.0000		800,000	800,000	863,928	803,231		(3,231)		(3,231)		800,000				20,000	06/01/2022
49130T-PS-9	KENTUCKY HSG CORP MUNITAX BND REV 3.000% 11/01/41		12/02/2019	Call 100.0000		595,000	595,000	595,000	595,000						595,000				11,238	11/01/2041
517705-AN-9	LAS VEGAS NEV MUNITAX BND REV 7.750% 09/01/29		09/03/2019	Call 100.0000		2,650,000	2,650,000	3,192,906	2,735,942		(85,942)		(85,942)		2,650,000				205,375	09/01/2029
544552-UH-3	LOS ANGELES CALIF HBR DEPT MUNI BND REV 5.250% 08/01/23		09/20/2019	Various		8,500,000	8,500,000	8,990,780	8,562,352		(62,352)		(62,352)		8,500,000				505,750	08/01/2023
544712-P5-5	LOS ANGELES CNTY CALIF MET TRA MUNI BND REV 5.000% 07/01/19		07/01/2019	Various		5,000,000	5,000,000	5,532,950	5,043,121		(43,121)		(43,121)		5,000,000				250,000	07/01/2019
546749-AK-8	LOUISVILLE & JEFFERSON CNTY KY MUNI BND REV 2.200% 02/01/35		08/01/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				110,000	02/01/2035

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
553751-DN-5	M-S-R PUB PWR AGY CALIF MUNI BND REV 6.750% 07/01/20		07/01/2019	Various		1,295,000	1,295,000	1,552,181	1,352,218		(18,726)		(18,726)		1,333,492		(38,492)	(38,492)	87,413	07/01/2020
56052E-5K-0	MAINE ST HSG MUNI BND REV 4.000% 11/15/43		11/19/2019	Call 100.0000		145,000	145,000	158,681	150,899		(904)		(904)		149,995		(4,995)	(4,995)	4,348	11/15/2043
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN MUNITAX BND REV 3.500% 09/01/47		06/28/2019	Call 100.0000		585,000	585,000	605,773	600,912		(635)		(635)		600,276		(15,276)	(15,276)	12,833	09/01/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN MUNI BND REV 4.000% 07/01/43		12/01/2019	Call 100.0000		895,336	895,336	895,336	895,336						895,336				23,688	07/01/2043
57583H-AN-7	MASSACHUSETTS ST DEV FIN AGY MUNI BND REV 5.750% 12/01/42		05/01/2019	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				167,708	12/01/2042
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 12/01/43		10/15/2019	Call 100.0000		530,000	530,000	567,953	548,885		(838)		(838)		548,047		(18,047)	(18,047)	6,171	12/01/2043
57587A-FL-7	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 12/01/44		10/15/2019	Call 100.0000		450,000	450,000	492,152	474,787		(1,597)		(1,597)		473,190		(23,190)	(23,190)	8,220	12/01/2044
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 3.500% 06/01/42		10/15/2019	Call 100.0000		955,000	955,000	1,009,120	993,250		(2,080)		(2,080)		991,170		(36,170)	(36,170)	15,422	06/01/2042
57587A-TX-6	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 06/01/39		10/15/2019	Call 100.0000		1,565,000	1,565,000	1,650,590	1,634,152		(3,178)		(3,178)		1,630,974		(65,974)	(65,974)	29,081	06/01/2039
57587A-WC-8	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 06/01/43		10/15/2019	Call 100.0000		460,000	460,000	499,923	494,604		(750)		(750)		493,853		(33,853)	(33,853)	5,049	06/01/2043
592646-4X-8	METROPOLITAN WASHINGTON DC MUNI BND REV 5.000% 10/01/19		10/01/2019	Maturity		3,000,000	3,000,000	3,450,090	3,057,775		(57,775)		(57,775)		3,000,000				150,000	10/01/2019
59334D-HT-4	MIAMI-DADE CNTY FLA MUNI BND REV 5.000% 10/01/20		05/16/2019	Siebert Brandford Shank		2,508,864	2,400,000	2,775,216	2,527,377		(27,743)		(27,743)		2,499,634		9,230	9,230	76,333	10/01/2020
59447T-EA-7	MICHIGAN STATE FINANCE AUTH MUNITAX BND REV 4.600% 10/01/22		10/01/2019	Call 100.4080		2,364,607	2,355,000	2,355,000	2,355,000						2,355,000				109,029	10/01/2022
594653-6J-1	MICHIGAN STATE HOUSING DEVELOP 4.000% 06/01/46		12/02/2019	Call 100.0000		2,145,000	2,145,000	2,314,326	2,258,601		(11,778)		(11,778)		2,246,823		(101,823)	(101,823)	64,000	06/01/2046
594653-7K-7	MICHIGAN STATE HOUSING DEVELOP MUNI BND REV 4.000% 06/01/46		12/02/2019	Call 100.0000		1,210,000	1,210,000	1,314,459	1,287,882		(6,812)		(6,812)		1,281,070		(71,070)	(71,070)	36,100	06/01/2046
603798-CQ-0	MINNEAPOLIS ST PAUL HSGFIN BRD MUNI BND REV 4.100% 12/01/29		12/02/2019	Call 100.0000		40,000	40,000	40,000	40,000						40,000				1,111	12/01/2029
60416Q-EK-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV 3.250% 07/01/21		12/02/2019	Call 100.0000		40,000	40,000	40,000	40,000						40,000				1,083	07/01/2021
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV 2.600% 09/01/42		12/01/2019	Call 100.0000		489,765	489,765	489,765	489,765						489,765				7,053	09/01/2042
60416S-AZ-3	MINNESOTA ST HSG FIN AGY MUNI BND REV 3.450% 01/01/24		12/02/2019	Call 100.0000		55,000	55,000	56,100	55,377		(35)		(35)		55,342		(342)	(342)	1,496	01/01/2024
60416S-HX-1	MINNESOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/45		12/02/2019	Call 100.0000		2,310,000	2,310,000	2,517,323	2,436,420		(9,708)		(9,708)		2,426,712		(116,712)	(116,712)	88,000	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/41		12/02/2019	Call 100.0000		660,000	660,000	712,265	695,064		(2,420)		(2,420)		692,643		(32,643)	(32,643)	25,033	01/01/2041
60416S-MZ-0	MINNESOTA ST HSG FIN AGY MUNI BND REV 3.500% 01/01/46		12/02/2019	Call 100.0000		1,525,000	1,525,000	1,604,254	1,581,163		(3,628)		(3,628)		1,577,535		(52,535)	(52,535)	51,027	01/01/2046
60416S-UC-2	MINNESOTA ST HSG FIN AGY MUNI BND REV 4.000% 07/01/47		12/02/2019	Call 100.0000		940,000	940,000	1,022,222	1,011,017		(3,788)		(3,788)		1,007,229		(67,229)	(67,229)	36,650	07/01/2047
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE F MUNITAX BND REV 3.050% 12/01/34		12/01/2019	Call 100.0000		1,198,579	1,198,579	1,198,579	1,198,579						1,198,579				20,422	12/01/2034
60637B-CB-4	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 3.400% 11/01/22		12/02/2019	Call 100.0000		20,000	20,000	20,000	20,000						20,000				624	11/01/2022
60637B-DV-9	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 4.000% 11/01/41		12/02/2019	Call 100.0000		670,000	670,000	736,906	708,444		(2,952)		(2,952)		705,492		(35,492)	(35,492)	16,200	11/01/2041
60637B-GC-8	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 3.750% 05/01/38		11/01/2019	Call 100.0000		700,000	700,000	759,157	738,277		(2,667)		(2,667)		735,610		(35,610)	(35,610)	15,828	05/01/2038
60637B-PZ-7	MISSOURI ST HSG DEV COMMN MUNI BND REV 4.000% 05/01/47		12/02/2019	Call 100.0000		495,000	495,000	530,234	526,773		(1,769)		(1,769)		525,005		(30,005)	(30,005)	13,633	05/01/2047
61212R-7D-2	MONTANA ST BRD HSG MUNI BND REV 3.500% 06/01/40		12/02/2019	Call 100.0000		905,000	905,000	967,409	942,975		(4,333)		(4,333)		938,642		(33,642)	(33,642)	23,450	06/01/2040

SCHEDULE D - PART 4

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
61212W-BB-0	MONTANA ST BRD HSG MUNI BND REV 3.500% 12/01/42		12/02/2019	Call 100.0000		515,000	515,000	540,410	532,761		(1,682)		(1,682)		531,079		(16,079)	(16,079)	13,388	12/01/2042
63967R-AV-1	NEBRASKA ST INVEST FIN AUTH MUNI BND REV 3.850% 09/01/24		12/02/2019	Call 100.0000		75,000	75,000	77,438	75,751		(129)		(129)		75,622		(622)	(622)	2,326	09/01/2024
63967R-AW-9	NEBRASKA ST INVEST FIN AUTH MUNI BND REV 4.200% 03/01/28		12/02/2019	Call 100.0000		150,000	150,000	154,946	151,696		(305)		(305)		151,391		(1,391)	(1,391)	5,233	03/01/2028
63968M-LT-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 03/01/45		12/02/2019	Call 100.0000		1,160,000	1,160,000	1,228,533	1,205,432		(4,329)		(4,329)		1,201,103		(41,103)	(41,103)	36,983	03/01/2045
63968M-LU-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 09/01/45		12/02/2019	Call 100.0000		1,300,000	1,300,000	1,376,934	1,351,000		(3,758)		(3,758)		1,347,242		(47,242)	(47,242)	35,510	09/01/2045
63968M-MX-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 09/01/46		12/02/2019	Call 100.0000		1,050,000	1,050,000	1,120,329	1,102,987		(3,067)		(3,067)		1,099,920		(49,920)	(49,920)	28,904	09/01/2046
63968M-NY-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 09/01/46		12/02/2019	Call 100.0000		960,000	960,000	1,030,618	1,018,437		(2,850)		(2,850)		1,015,587		(55,587)	(55,587)	27,038	09/01/2046
63968M-QC-6	NEBRASKA INVT FIN AUTH MUNI BND REV 3.500% 03/01/40		12/02/2019	Call 100.0000		895,000	895,000	957,731	951,396		(2,524)		(2,524)		948,871		(53,871)	(53,871)	25,798	03/01/2040
641279-JX-3	NEVADA ST HSG DIV SF MT REV MUNI BND REV 4.200% 10/01/22		10/01/2019	Call 100.0000		90,000	90,000	93,375	91,069		(176)		(176)		90,893		(893)	(893)	2,730	10/01/2022
64469D-VQ-1	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX BND REV 4.000% 07/01/35		12/02/2019	Call 100.0000		1,585,000	1,585,000	1,650,048	1,622,078		(3,206)		(3,206)		1,618,872		(33,872)	(33,872)	61,167	07/01/2035
645918-U7-6	NEW JERSEY ECONOMIC DEV MUNI BND REV 5.000% 03/01/21		12/10/2019	Taxable Exchange		16,685,184	16,250,000	18,653,375	17,010,178		(324,993)		(324,993)		16,685,184				1,035,938	03/01/2021
64603R-SQ-1	NEW JERSEY SPORTS & EXPOSITION MUNITAX BND REV 6.076% 03/01/23		03/01/2019	Various		990,000	990,000	1,043,265	1,014,128		(858)		(858)		1,013,270		(23,270)	(23,270)	30,076	03/01/2023
646080-PN-5	NEW JERSEY ST HIGHER ED ASSIST MUNI BND REV 5.000% 12/01/19		12/01/2019	Maturity		2,500,000	2,500,000	2,865,175	2,555,568		(55,568)		(55,568)		2,500,000				125,000	12/01/2019
646129-4K-9	NEW JERSEY ST HSG & MTG FIN 5.200% 10/01/25		04/01/2019	Various		6,255,000	6,255,000	6,297,546	6,256,824		(1,824)		(1,824)		6,255,000				162,630	10/01/2025
646129-6Y-7	NEW JERSEY ST HSG & MTG FIN MUNI BND REV 4.250% 10/01/32		10/01/2019	Call 100.0000		585,000	585,000	608,745	593,305		(1,443)		(1,443)		591,863		(6,863)	(6,863)	18,594	10/01/2032
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AG MUNI BND REV 4.500% 10/01/48		10/01/2019	Call 100.0000		1,020,000	1,020,000	1,093,318	1,090,695		(2,607)		(2,607)		1,088,088		(68,088)	(68,088)	34,875	10/01/2048
646140-AA-1	NEW JERSEY ST TURNPIKE AUTHORI PREREFUNDED 5.000% 01/01/20		01/01/2019	Call 100.0000		1,750,000	1,750,000	1,775,603	1,750,000						1,750,000				43,750	01/01/2020
647200-3H-5	NEW MEXICO MTG FIN MUNI BND REV 3.250% 03/01/45		12/02/2019	Call 100.0000		890,000	890,000	944,094	925,166		(2,844)		(2,844)		922,322		(32,322)	(32,322)	25,066	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH MUNITAX BND REV 2.980% 08/01/38		12/01/2019	Call 100.0000		832,901	832,901	832,901	832,901						832,901				15,783	08/01/2038
647200-T5-3	NEW MEXICO MTG FIN MUNI BND REV 4.250% 03/01/43		12/02/2019	Call 100.0000		190,000	190,000	206,380	196,199		(1,010)		(1,010)		195,188		(5,188)	(5,188)	7,013	03/01/2043
647200-X6-6	NEW MEXICO MTG FIN MUNI BND REV 4.500% 10/01/43		12/01/2019	Redemption 100.0000		2,216,521	2,216,521	2,305,181	2,262,495		(45,974)		(45,974)		2,216,521				53,503	10/01/2043
64966W-CQ-8	NEW YORK N Y CITY HSG DEV CORP MUNI BND REV 5.000% 07/01/19		07/01/2019	Maturity		4,510,000	4,510,000	5,087,235	4,563,167		(53,167)		(53,167)		4,510,000				225,500	07/01/2019
64966W-DC-8	NEW YORK N Y CITY HSG DEV CORP MUNI BND REV 5.000% 07/01/19		07/01/2019	Maturity		4,250,000	4,250,000	4,793,958	4,300,102		(50,102)		(50,102)		4,250,000				212,500	07/01/2019
64971X-AX-6	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV 2.940% 08/01/26		01/16/2019	AMERICAN MINING COMPANY		1,441,365	1,500,000	1,433,655	1,438,463		292		292		1,438,755		2,610	2,610	20,213	08/01/2026
64972F-H3-3	NEW YORK NY CITY MUN FIN MUNITAX BND REV 6.250% 06/15/41		06/17/2019	Call 100.0000		16,200,000	16,200,000	18,021,690	16,439,650		(239,650)		(239,650)		16,200,000				506,250	06/15/2041
649883-2W-4	NEW YORK ST MTG AGY MUNI BND REV 4.000% 10/01/37		10/01/2019	Call 100.0000		675,000	675,000	729,311	723,163		(2,048)		(2,048)		721,115		(46,115)	(46,115)	16,653	10/01/2037
649883-F2-6	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/34		10/01/2019	Call 100.0000		2,210,000	2,210,000	2,339,683	2,288,727		(5,865)		(5,865)		2,282,863		(72,863)	(72,863)	51,616	10/01/2034
649883-R7-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/44		10/01/2019	Call 100.0000		2,380,000	2,380,000	2,575,945	2,525,051		(8,715)		(8,715)		2,516,336		(136,336)	(136,336)	54,343	10/01/2044
649883-T6-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/45		08/29/2019	Call 100.0000		1,840,000	1,840,000	1,928,927	1,910,147		(3,534)		(3,534)		1,906,614		(66,614)	(66,614)	40,042	10/01/2045

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
64988R-GY-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/30		10/01/2019	Call 100.0000		1,305,000	1,305,000	1,380,442	1,355,595		(2,980)		(2,980)		1,352,615		(47,615)	(47,615)	28,022	10/01/2030
64988R-HS-4	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 4.000% 04/01/47		10/01/2019	Call 100.0000		1,245,000	1,245,000	1,342,147	1,326,120		(3,968)		(3,968)		1,322,152		(77,152)	(77,152)	33,511	04/01/2047
650035-SY-5	NEW YORK ST URBAN DEV CORP MUNI BND REV 5.000% 12/15/22		12/16/2019	Various		17,000,000	17,000,000	18,468,420	17,194,293		(194,293)		(194,293)		17,000,000				850,000	12/15/2022
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV 4.000% 01/01/30		12/02/2019	Various		510,000	510,000	510,000	510,000						510,000				18,050	01/01/2030
658207-QX-6	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV 2.870% 07/01/32		12/02/2019	Call 100.0000		690,000	690,000	690,000	690,000						690,000				19,265	07/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY MUNI BND REV 3.500% 07/01/39		11/01/2019	Call 100.0000		1,645,000	1,645,000	1,738,666	1,718,985		(3,314)		(3,314)		1,715,671		(70,671)	(70,671)	48,490	07/01/2039
658207-TZ-8	NORTH CAROLINA HSG FIN AGY MUNI BND REV 4.000% 07/01/47		12/02/2019	Call 100.0000		940,000	940,000	1,021,066	1,009,317		(2,837)		(2,837)		1,006,480		(66,480)	(66,480)	32,517	07/01/2047
65830T-AH-8	NORTH CAROLINA TPK AUTH PRE REFUNDED 6.700% 01/01/39		01/01/2019	Call 100.0000		3,410,000	3,410,000	3,489,902	3,410,000						3,410,000				114,235	01/01/2039
65830T-AJ-4	NORTH CAROLINA TPK AUTH UN REFUNDED 6.700% 01/01/39		01/01/2019	Call 100.0000		2,490,000	2,490,000	2,548,345	2,490,000						2,490,000				83,415	01/01/2039
658909-GX-8	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/38		07/01/2019	Call 100.0000		350,000	350,000	384,699	371,266		(1,210)		(1,210)		370,056		(20,056)	(20,056)	11,700	01/01/2038
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/36		11/01/2019	Call 100.0000		535,000	535,000	579,656	563,605		(2,885)		(2,885)		560,720		(25,720)	(25,720)	23,433	01/01/2036
677561-GJ-5	OHIO ST HOSP FAC REV MUNI BND REV 5.000% 01/01/23		01/01/2019	Various		9,330,000	9,330,000	9,826,256	9,330,000						9,330,000				233,250	01/01/2023
67756Q-TT-4	OHIO ST HSG FIN AGY RESIDENTIA MUNI BND REV 3.500% 09/01/46		12/02/2019	Call 100.0000		1,240,000	1,240,000	1,332,901	1,316,315		(5,242)		(5,242)		1,311,073		(71,073)	(71,073)	43,138	09/01/2046
677581-DU-1	OHIO ST MAJ NEW STREET INFAST MUNITAX BND REV 4.268% 06/15/19		06/15/2019	Various		4,000,000	4,000,000	4,252,611	4,018,254		(18,254)		(18,254)		4,000,000				85,360	06/15/2019
67886M-PN-3	OKLAHOMA HSG FIN AGY MUNI BND REV 5.000% 09/01/43		12/02/2019	Call 100.0000		395,000	395,000	456,091	417,886		(3,197)		(3,197)		414,689		(19,689)	(19,689)	15,646	09/01/2043
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV 4.000% 07/01/43		10/01/2019	Call 100.0000		1,300,000	1,300,000	1,397,422	1,349,167		(5,002)		(5,002)		1,344,165		(44,165)	(44,165)	51,250	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV 3.500% 07/01/36		10/01/2019	Call 100.0000		1,315,000	1,315,000	1,391,388	1,366,319		(4,151)		(4,151)		1,362,168		(47,168)	(47,168)	47,075	07/01/2036
691021-KL-2	OWENSBORO KY ELEC L&P REV POWER 6.340% 01/01/20		01/01/2019	Call 100.0000		865,000	865,000	865,000	865,000						865,000				27,421	01/01/2020
70869V-AX-2	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV 5.000% 07/01/21		01/01/2019	Call 100.0000		540,000	540,000	639,889	540,000						540,000				13,500	07/01/2021
708796-4B-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV 3.500% 10/01/46		12/26/2019	Call 100.0000		2,805,000	2,805,000	3,027,100	2,976,234		(16,679)		(16,679)		2,959,555		(154,555)	(154,555)	94,158	10/01/2046
708796-4R-5	PENNSYLVANIA HSG FIN AGY MUNI BND REV 4.000% 10/01/46		12/26/2019	Call 100.0000		995,000	995,000	1,058,491	1,046,660		(4,788)		(4,788)		1,041,872		(46,872)	(46,872)	39,622	10/01/2046
708796-5R-4	PENNSYLVANIA HSG FIN AGY MUNI BND REV 4.000% 04/01/39		12/26/2019	Call 100.0000		145,000	145,000	150,922	150,538		(411)		(411)		150,127		(5,127)	(5,127)	5,225	04/01/2039
708796-T8-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV 3.500% 04/01/40		12/26/2019	Call 100.0000		375,000	375,000	385,710	383,185		(847)		(847)		382,337		(7,337)	(7,337)	11,728	04/01/2040
708796-X5-1	PENNSYLVANIA HSG FIN AGY MUNI BND REV 3.500% 04/01/40		12/26/2019	Call 100.0000		2,320,000	2,320,000	2,444,561	2,407,080		(8,927)		(8,927)		2,398,153		(78,153)	(78,153)	76,596	04/01/2040
76221R-VR-1	RI HOUSING & MTG FINANC CORP MUNI BND REV 3.500% 04/01/38		10/01/2019	Call 100.0000		1,310,000	1,310,000	1,384,185	1,364,072		(3,407)		(3,407)		1,360,665		(50,665)	(50,665)	31,051	04/01/2038
76221R-XQ-1	RI HOUSING & MTG FINANC CORP MUNI BND REV 3.500% 04/01/39		10/01/2019	Call 100.0000		1,125,000	1,125,000	1,191,825	1,176,795		(3,275)		(3,275)		1,173,521		(48,521)	(48,521)	28,176	04/01/2039
769369-AJ-8	RIVERTON UTAH HOSP REV MUNI BND REV 5.000% 08/15/20		08/15/2019	Call 100.0000		1,500,000	1,500,000	1,587,915	1,506,720		(6,720)		(6,720)		1,500,000				75,000	08/15/2020
79575D-A3-4	SALT RIVER AZ PROJ MUNI BND REV 5.000% 01/01/24		01/01/2019	Various		8,905,000	8,905,000	9,661,610	8,905,000						8,905,000				222,625	01/01/2024
796242-SB-2	SAN ANTONIO TEXAS AIRPORT MUNI BND REV 5.000% 07/01/19		07/01/2019	Maturity		1,000,000	1,000,000	1,139,480	1,011,597		(11,597)		(11,597)		1,000,000				50,000	07/01/2019

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
797415-MF-0	SAN DIEGO CNTY CA WTR AUTH COP UNREFUNDED 5.000% 05/01/19		05/01/2019	Maturity		1,310,000	1,310,000	1,340,912	1,310,000						1,310,000				32,750	05/01/2019
83162C-MF-7	SMALL BUSINESS ADMIN PART CERT 2002-20 E 1 5.980% 05/01/22		11/01/2019	Paydown		152,394	152,394	152,413	152,401		(7)		(7)		152,394				7,353	05/01/2022
83162C-MG-5	SMALL BUSINESS ADMIN PART CERT 2002-20 F 1 5.800% 06/01/22		12/01/2019	Paydown		37,737	37,737	37,737	37,737						37,737				1,648	06/01/2022
83162C-MM-2	SMALL BUSINESS ADMIN PART CERT 2002-20 I 1 4.890% 09/01/22		09/01/2019	Paydown		95,178	95,178	95,178	95,178						95,178				3,200	09/01/2022
83162C-MR-1	SMALL BUSINESS ADMIN PART CERT 2002-20L 1 5.100% 12/01/22		12/01/2019	Paydown		118,115	118,115	118,253	118,108		7		7		118,115				4,193	12/01/2022
83162C-MW-0	SMALL BUSINESS ADMIN PART CERT 2003-20C 1 4.500% 03/01/23		09/01/2019	Paydown		111,999	111,999	111,301	111,882		118		118		111,999				3,527	03/01/2023
83162C-NF-6	SMALL BUSINESS ADMIN PART CERT 2003-20 I 1 5.130% 09/01/23		09/01/2019	Paydown		143,080	143,080	143,080	143,080						143,080				5,383	09/01/2023
83162C-PP-2	SMALL BUSINESS ADMIN PART CERT 2005-20F 1 4.570% 06/01/25		12/01/2019	Paydown		318,581	318,581	299,430	318,581						318,581				11,051	06/01/2025
83162C-QB-2	SMALL BUSINESS ADMIN PART CERT 2006-20B 1 5.350% 02/01/26		08/01/2019	Paydown		337,048	337,048	338,555	338,234		(1,186)		(1,186)		337,048				15,102	02/01/2026
83162C-QD-8	SMALL BUSINESS ADMIN PART CERT 2006-20C 1 5.570% 03/01/26		09/01/2019	Paydown		405,465	405,465	400,067	404,371		1,095		1,095		405,465				15,780	03/01/2026
83162C-QE-6	SMALL BUSINESS ADMIN PART CERT 2006-20D 1 5.640% 04/01/26		10/01/2019	Paydown		335,039	335,039	341,102	338,517		(3,478)		(3,478)		335,039				15,499	04/01/2026
83162C-SH-7	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 4.760% 02/01/29		08/01/2019	Paydown		978,599	978,599	996,299	989,956		(11,356)		(11,356)		978,599				37,112	02/01/2029
83162C-SJ-3	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 02-20E 3.880% 03/01/19		03/01/2019	Paydown		51,397	51,397	51,397	51,397						51,397				997	03/01/2019
83162C-SK-0	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 2009-20C 4.660% 03/01/29		09/03/2019	Paydown		493,374	493,374	493,994	493,374						493,374				16,821	03/01/2029
83162C-SL-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20D 4.310% 04/01/29		10/01/2019	Paydown		418,834	418,834	418,834	418,834						418,834				13,928	04/01/2029
83162C-SR-5	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20G 1 4.300% 07/01/29		01/01/2019	Paydown																07/01/2029
83162C-SU-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20I 1 4.200% 09/01/29		09/01/2019	Paydown		502,024	502,024	503,893	502,024						502,024				15,477	09/01/2029
83162C-SX-2	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20K 1 4.090% 11/01/29		11/01/2019	Paydown		201,229	201,229	205,002	203,594		(2,366)		(2,366)		201,229				6,519	11/01/2029
83162C-TA-1	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 4.380% 01/01/30		07/01/2019	Paydown		610,957	610,957	614,852	613,358		(2,401)		(2,401)		610,957				20,660	01/01/2030
83162C-TD-5	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 4.190% 03/01/30		09/03/2019	Paydown		505,677	505,677	505,677	505,677						505,677				16,103	03/01/2030
831641-ET-8	SMALL BUSINESS ADMIN AGENCY ABS 2010-10B A 3.215% 09/01/20		09/01/2019	Paydown		14,166	14,166	14,168	14,157		9		9		14,166				301	09/01/2020
837147-6A-0	SOUTH CAROLINA ST PUB SVC AUTH MUNI BND REV 6.224% 01/01/29		10/16/2019	Various		13,848,632	11,725,000	12,060,692	11,947,202		(13,694)		(13,694)		11,933,508		(208,508)	(208,508)	3,066,244	01/01/2029
837151-RW-1	SOUTH CAROLINA STATE PUBLIC SV MUNITAX BND REV 2.388% 12/01/23		10/16/2019	Call 102.3520		7,041,818	6,880,000	6,880,000	6,880,000						6,880,000				305,575	12/01/2023
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH MUNITAX BND REV 3.500% 11/01/41		09/26/2019	Call 100.0000		580,000	580,000	601,582	596,904		(1,034)		(1,034)		595,870		(15,870)	(15,870)	12,722	11/01/2041
849007-AG-4	SPOKANE CNTY WASH WASTEWTR SYS MUNITAX BND REV 5.644% 12/01/21		06/03/2019	Various		3,410,000	3,410,000	3,410,000	3,410,000						3,410,000				96,230	12/01/2021
849007-AJ-8	SPOKANE CNTY WASH WASTEWTR SYS MUNITAX BND REV 5.994% 12/01/23		06/03/2019	Various		4,515,000	4,515,000	4,515,000	4,515,000						4,515,000				135,315	12/01/2023
88045R-WB-4	TENNESSEE HSG DEV AGY MUNI BND REV 4.050% 01/01/20		12/02/2019	Call 100.0000		835,000	835,000	835,000	835,000						835,000				41,985	01/01/2020
88045R-ZG-0	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/38		12/02/2019	Call 100.0000		390,000	390,000	428,969	403,892		(2,242)		(2,242)		401,650		(11,650)	(11,650)	15,583	07/01/2038
880461-BE-7	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/43		12/02/2019	Call 100.0000		370,000	370,000	370,000	370,000						370,000				15,017	07/01/2043

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
880461-DL-9	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/39		11/01/2019	Call 100.0000		460,000	460,000	502,559	483,642		(2,087)		(2,087)		481,555		(21,555)	(21,555)	17,833	07/01/2039
880461-DN-5	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/45		12/02/2019	Call 100.0000		710,000	710,000	781,639	753,296		(3,796)		(3,796)		749,500		(39,500)	(39,500)	28,817	07/01/2045
880461-ES-3	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 01/01/45		12/02/2019	Call 100.0000		525,000	525,000	581,611	559,164		(2,973)		(2,973)		556,191		(31,191)	(31,191)	21,217	01/01/2045
880461-GG-7	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 01/01/46		12/02/2019	Call 100.0000		695,000	695,000	744,595	730,663		(2,237)		(2,237)		728,426		(33,426)	(33,426)	27,400	01/01/2046
880461-NL-8	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/42		12/02/2019	Call 100.0000		550,000	550,000	592,499	585,313		(2,245)		(2,245)		583,069		(33,069)	(33,069)	22,633	07/01/2042
880461-SC-3	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/48		12/02/2019	Call 100.0000		335,000	335,000	366,058	362,894		(1,679)		(1,679)		361,215		(26,215)	(26,215)	13,850	07/01/2048
88256C-EX-3	TEXAS MUN GAS ACQ MUNI BND REV 6.250% 12/15/26		12/16/2019	Call 100.0000		2,070,000	2,070,000	2,148,246	2,116,039		(4,484)		(4,484)		2,111,555		(41,555)	(41,555)	129,375	12/15/2026
88271H-EM-7	TEXAS ST AFFORD HSG CORP MUNI BND REV 4.000% 03/01/26		11/01/2019	Call 100.0000		35,000	35,000	35,000	35,000						35,000				1,017	03/01/2026
88271H-EP-0	TEXAS ST AFFORD HSG CORP MUNI BND REV 4.450% 09/01/28		11/01/2019	Call 100.0000		85,000	85,000	91,052	86,872		(309)		(309)		86,563		(1,563)	(1,563)	2,985	09/01/2028
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFA MUNITAX BND REV 2.750% 09/01/38		12/01/2019	Call 100.0000		909,326	909,326	909,326	909,326						909,326				13,408	09/01/2038
911760-QA-7	VENDEE MORTGAGE TRUST 2001-1 2Z 7.000% 10/15/30		12/01/2019	Paydown		1,437,472	1,437,472	1,436,361	1,434,211		3,262		3,262		1,437,472				50,244	10/15/2030
911760-QP-4	VENDEE MORTGAGE TRUST WHOLE CMO 01-2 6.750% 02/15/31		12/01/2019	Paydown		1,012,396	1,012,396	1,028,464	1,024,442		(12,046)		(12,046)		1,012,396				29,952	02/15/2031
911760-RP-3	VENDEE MORTGAGE TRUST WHOLE CMO 02-1 6.500% 08/15/31		12/01/2019	Paydown		694,630	694,630	700,549	698,910		(4,280)		(4,280)		694,630				23,288	08/15/2031
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ MUNI BND REV 6.423% 05/01/29		05/01/2019	Various		4,755,000	4,755,000	4,755,000	4,755,000						4,755,000				152,707	05/01/2029
914692-TH-1	UNIVERSITY NEW MEX REV MUNI BND REV 6.000% 06/01/21		06/01/2019	Various		900,000	900,000	1,027,548	941,069		(6,794)		(6,794)		934,275		(34,275)	(34,275)	27,000	06/01/2021
924190-GT-2	VERMONT HSG FIN AGY MUNI BND REV 4.000% 11/01/44		11/01/2019	Call 100.0000		445,000	445,000	481,855	465,558		(2,296)		(2,296)		463,262		(18,262)	(18,262)	13,200	11/01/2044
927781-PB-4	VA COLLEGE BLDG AUTH MUNI BND REV 5.000% 02/01/20		02/01/2019	Various		9,500,000	9,500,000	10,567,727	9,517,670		(17,670)		(17,670)		9,500,000				237,500	02/01/2020
92812U-YL-6	VIRGINIA ST HSG DEV AUTH MUNITAX BND REV 6.000% 06/25/38		12/25/2019	Call 100.0000		313,449	313,449	337,742	313,449						313,449				9,993	06/25/2038
930445-AQ-4	WAGNER COLLEGE N.Y. MUNITAX BND PRE 6.916% 07/01/23		07/01/2019	Call 100.0000		600,000	600,000	737,556	662,306		(6,342)		(6,342)		655,964		(55,964)	(55,964)	41,496	07/01/2023
93978T-TC-3	WASHINGTON STATE MUNI BND REV 3.500% 06/01/38		12/02/2019	Call 100.0000		1,730,000	1,730,000	1,824,700	1,796,837		(6,004)		(6,004)		1,790,833		(60,833)	(60,833)	42,831	06/01/2038
93978T-TX-7	WASHINGTON STATE MUNI BND REV 3.500% 12/01/38		12/02/2019	Call 100.0000		670,000	670,000	713,101	702,411		(2,666)		(2,666)		699,745		(29,745)	(29,745)	16,450	12/01/2038
93978T-VD-8	WASHINGTON STATE MUNI BND REV 3.500% 12/01/46		12/02/2019	Call 100.0000		500,000	500,000	528,775	523,093		(1,730)		(1,730)		521,363		(21,363)	(21,363)	12,119	12/01/2046
976890-BZ-8	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 4.000% 09/01/45		09/03/2019	Call 100.0000		1,880,000	1,880,000	2,007,088	1,967,026		(5,054)		(5,054)		1,961,972		(81,972)	(81,972)	54,400	09/01/2045
976890-DD-5	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 3.500% 03/01/46		09/03/2019	Call 100.0000		1,500,000	1,500,000	1,581,675	1,560,386		(3,462)		(3,462)		1,556,924		(56,924)	(56,924)	39,288	03/01/2046
976890-EJ-1	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 3.500% 09/01/46		09/03/2019	Call 100.0000		1,075,000	1,075,000	1,151,508	1,136,799		(2,960)		(2,960)		1,133,839		(58,839)	(58,839)	28,788	09/01/2046
976890-EL-6	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 3.500% 09/01/46		09/03/2019	Call 100.0000		760,000	760,000	808,594	799,281		(1,881)		(1,881)		797,400		(37,400)	(37,400)	20,388	09/01/2046
977100-BN-5	WISCONSIN ST MUNI BND REV SER A 5.250% 05/01/20		05/01/2019	Various		3,000,000	3,000,000	3,088,891	3,004,096		(4,096)		(4,096)		3,000,000				78,750	05/01/2020
977100-FG-6	WISCONSIN ST PREREFUNDED 6.000% 05/01/26		05/01/2019	Call 100.0000		590,000	590,000	595,405	590,849		(849)		(849)		590,000				17,700	05/01/2026
977100-FJ-0	WISCONSIN ST PREREFUNDED 5.625% 05/01/28		05/01/2019	Call 100.0000		1,000,000	1,000,000	1,027,688	1,004,268		(4,268)		(4,268)		1,000,000				28,125	05/01/2028
977100-FQ-4	WISCONSIN ST UNREFUNDED 6.000% 05/01/26		05/01/2019	Call 100.0000		5,610,000	5,610,000	5,661,397	5,618,073		(8,073)		(8,073)		5,610,000				168,300	05/01/2026
977100-FS-0	WISCONSIN ST UNREFUNDED 5.625% 05/01/28		05/01/2019	Call 100.0000		9,560,000	9,560,000	9,824,694	9,600,803		(40,803)		(40,803)		9,560,000				268,875	05/01/2028

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
98267R-AA-0	WYANDOTTE CNTY KN UNION PAC 7.216% 10/01/22		10/01/2019	Call 100.0000		744,946	744,946	744,946	744,946						744,946				53,755	10/01/2022
98322Q-KK-2	WYOMING COMMUNITY DEV AUTH MUNI BND REV 4.000% 06/01/45		12/02/2019	Call 100.0000		1,775,000	1,775,000	1,926,514	1,876,538		(7,191)		(7,191)		1,869,346		(94,346)	(94,346)	37,900	06/01/2045
98322Q-PM-3	WYOMING CMNTY DEV AUTH MUNI BND REV 4.000% 12/01/46		09/03/2019	Call 100.0000		435,000	435,000	473,450	469,497		(1,900)		(1,900)		467,597		(32,597)	(32,597)	10,450	12/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						627,204,271	625,995,158	639,966,901	628,030,929		(2,488,597)		(2,488,597)		625,542,325		(633,112)	(633,112)	19,944,634	XXX
000000-00-0	APPLE INC SENIOR CORP BND 2.850% 08/28/19		08/28/2019	Maturity		2,022,450	2,022,450	2,197,864	2,111,589		429		429	88,333	2,022,450	(177,900)		(177,900)	59,234	08/28/2019
00206R-GQ-9	AT&T INC AT&T UNRESTRICTED 4.300% 02/15/30		02/07/2019	Various		20,233,912	20,436,000	20,371,486	20,372,430		986		986		20,373,416		(139,503)	(139,503)	421,249	02/15/2030
00287Y-AX-7	ABBVIE INC SENIOR CORP BND 2.850% 05/14/23		11/14/2019	Arbor Research & Trading, LLC		5,076,650	5,000,000	4,999,350	4,999,576		81		81		4,999,657		76,993	76,993	144,083	05/14/2023
00841U-AP-1	AGATE BAY MORTGAGES LOAN TRUST SENIOR WHOLE CMO 14-2 144A 3.750% 09/25/44		12/01/2019	Paydown		842,195	842,195	834,826	834,874		7,322		7,322		842,195				21,423	09/25/2044
00842C-AF-2	AGATE BAY MORTGAGE LOAN TRUST WHOLE CMO 157 144A 3.000% 10/25/45		12/01/2019	Paydown		3,366,075	3,366,075	3,433,396	3,415,724		(49,649)		(49,649)		3,366,075				69,822	10/25/2045
009098-AB-0	AMAZON.COM INC SECURED CORP BND 4.494% 11/10/39		11/10/2019	Redemption 100.0000		4,129	4,129	4,129	4,129						4,129				170	11/10/2039
013817-AV-3	ALCOA INC SENIOR CORP BND 5.400% 04/15/21		02/11/2019	Various		8,201,553	8,000,000	8,001,812	8,000,611		(30)		(30)		8,000,581		200,972	200,972	141,428	04/15/2021
02007E-AE-8	ALLY AUTO RECEIVABLES TRUST SENIOR ABS 17-3 1.740% 09/15/21		12/15/2019	Paydown		679,990	679,990	673,615	674,478		5,512		5,512		679,990				7,027	09/15/2021
02007J-AA-5	ALLY AUTO RECEIVABLES TRUST ABS 2.397% 07/15/19		02/15/2019	Paydown		141,798	141,798	141,798	141,798						141,798				316	07/15/2019
023764-AA-1	AMERICAN AIRLINE 16-2A PTT SECURED CORP BND 3.650% 12/15/29		12/15/2019	Redemption 100.0000		112,500	112,500	112,500	112,500						112,500				3,080	12/15/2029
023767-AA-4	AMERICAN AIRLINES INC CORP BND 5.250% 01/31/21		07/31/2019	Various		361,627	361,627	361,627	361,627						361,627				14,233	01/31/2021
02376G-AA-4	AMERICAN AIRLINES INC SECURED CORP BND 144A 4.375% 06/15/24		12/15/2019	Redemption 100.0000		708,210	708,210	718,833	716,334		(8,124)		(8,124)		708,210				23,238	06/15/2024
02376X-AA-7	AMERICAN AIRLINES INC CORP BND 4.375% 10/01/22		10/01/2019	Redemption 100.0000		200,932	200,932	200,932	200,932						200,932				6,562	10/01/2022
02377A-AA-6	AMERICAN AIRLINES INC CORP BND 3.700% 10/01/26		10/01/2019	Redemption 100.0000		307,300	307,300	312,293	311,811		(4,512)		(4,512)		307,300				8,503	10/01/2026
02377B-AA-4	AMERICAN AIRLINES INC CORP BND 4.000% 03/22/29		09/22/2019	Redemption 100.0000		473,736	473,736	473,736	473,736						473,736				14,212	03/22/2029
02377B-AB-2	AMERICAN AIRLINES INC CORP BND 3.600% 03/22/29		09/22/2019	Redemption 100.0000		971,154	971,154	961,205	961,450		9,704		9,704		971,154				26,221	03/22/2029
02377B-AC-0	AMERICAN AIRLINES INC SENIOR CORP BND 4.400% 03/22/25		09/22/2019	Redemption 100.0000		254,596	254,596	257,213	256,615		(2,019)		(2,019)		254,596				8,396	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC 4.950% 01/15/23		07/15/2019	Redemption 100.0000		3,003,916	3,003,916	3,118,278	3,083,213		(79,297)		(79,297)		3,003,916				80,478	01/15/2023
02660T-CJ-0	AMERICAN HOME MTGE INVEST TRST ABS 04-4A 5.500% 02/25/45		12/01/2019	Paydown		890,451	890,451	922,043	907,577		(17,126)		(17,126)		890,451				21,654	02/25/2045
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 01/15/22		02/11/2019	Tender		10,090,700	10,000,000	9,991,678	9,994,691		184		184		9,994,875		95,825	95,825	214,583	01/15/2022
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 3.300% 02/01/23		02/11/2019	Tender		4,938,150	5,000,000	4,981,050	4,988,425		294		294		4,988,719		(50,569)	(50,569)	87,083	02/01/2023
038222-AF-2	APPLIED MATERIALS INC SENIOR CORP BND 4.300% 06/15/21		03/27/2019	Various		17,634,820	17,000,000	17,215,964	17,067,489		(6,403)		(6,403)		17,061,086		573,734	573,734	207,117	06/15/2021
05531F-AB-9	BB&T CORP SENIOR CORP BND 6.850% 04/30/19		03/27/2019	Various		8,029,900	8,000,000	8,507,229	8,041,650		(30,100)		(30,100)		8,011,550		18,350	18,350	223,767	04/30/2019
05565S-AA-2	BURLINGTN NORTH SANTA FE BASIC 5.629% 04/01/24		04/01/2019	Various		451,126	451,126	451,126	451,126						451,126				12,697	04/01/2024
05565S-AA-2	BURLINGTN NORTH SANTA FE BASIC 5.629% 04/01/24		10/01/2019	Various		2,446	2,446	2,446	2,446						2,446				138	04/01/2024

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
05566S-AA-1	BURLINGTN NORTH SANTA FE BASIC 4.830% 01/15/23		07/15/2019	Various		918,673	918,673	915,236	917,298		1,376		1,376		918,673				22,383	01/15/2023
05567Y-AA-7	BNSF RAILWAY CO PASSTHROUGH TR BASIC 4.967% 04/01/23		10/01/2019	Various		484,892	484,892	515,193	498,316		(734)		(734)		497,582		(12,690)	(12,690)	12,615	04/01/2023
05586C-AB-0	BMW VEHICLE LEASE TRUST ABS 2.970% 12/21/20		12/20/2019	Paydown		566,323	566,323	566,272	566,274		49		49		566,323				12,834	12/21/2020
05949A-WE-6	BANC OF AMERICA MORTGAGE SECUR 2004-9 3A1 6.500% 09/25/32		06/01/2019	Paydown		786,364	786,364	798,270	794,476		(8,112)		(8,112)		786,364				24,341	09/25/2032
05950T-AF-2	BANC OF AMERICA MORTGAGE SECUR 2006-B 4A1 3.840% 11/20/46		12/01/2019	Paydown		80,793	107,715	98,021	100,183		(19,390)		(19,390)		80,793				3,334	11/20/2046
06051G-BR-9	BANC OF AMERICA FUNDING CORP 2004-2 2A1 6.500% 07/20/32		12/01/2019	Paydown		166,794	166,794	168,998	168,250		(1,456)		(1,456)		166,794				3,134	07/20/2032
07384Y-JH-0	BEAR STEARNS ASSET BACKED SECU 2003-AC3 A1 4.500% 07/25/33		12/01/2019	Paydown		33,256	33,256	32,689	33,031		224		224		33,256				724	07/25/2033
07386H-DL-2	BEAR STEARNS ALT-A TRUST WHOLE CMO 03-5 3.897% 12/25/33		12/01/2019	Paydown		191,185	191,185	187,934	188,247		2,938		2,938		191,185				4,318	12/25/2033
125634-AQ-8	CLI FUNDING LLC ABS 3.380% 10/18/29		12/18/2019	Paydown		3,715,555	3,715,555	3,717,133	3,717,068		(1,513)		(1,513)		3,715,555				65,777	10/18/2029
12563L-AE-7	CLI FUNDING VI LLC SENIOR ABS 17-1 144A 3.620% 05/18/42		12/18/2019	Paydown		1,358,955	1,358,955	1,360,637	1,360,391		(1,436)		(1,436)		1,358,955				26,500	05/18/2042
12592U-AQ-5	CSMLT TRUST WHOLE CMO 15-1 144A 3.500% 05/25/45		12/01/2019	Paydown		1,502,819	1,502,819	1,440,123	1,440,661		62,158		62,158		1,502,819				34,563	05/25/2045
12631D-AX-1	COMM MORTGAGE TRUST SENIOR SENIOR CMBS 14-RE17 3.012% 05/10/47		05/01/2019	Paydown		5,322,344	5,322,344	5,327,334	5,324,259		(1,915)		(1,915)		5,322,344				47,114	05/10/2047
12637L-AL-3	CSMLT TRUST WHOLE CMO 152 144A 3.500% 08/28/45		12/01/2019	Paydown		3,064,615	3,064,615	2,937,242	2,938,527		126,089		126,089		3,064,615				74,373	08/28/2045
126408-GT-4	CSX CORP SENIOR CORP BND 3.700% 10/30/20		10/15/2019	Call 101.8952		5,825,349	5,717,000	5,971,292	5,784,577		(33,241)		(33,241)		5,751,337		(34,337)	(34,337)	310,477	10/30/2020
12648X-BY-5	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN1 144A 3.500% 09/25/44		12/01/2019	Paydown		1,039,937	1,039,937	1,053,106	1,051,787		(11,850)		(11,850)		1,039,937				24,234	09/25/2044
12649D-AD-5	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN2 3.000% 10/25/44		12/01/2019	Paydown		1,744,017	1,744,017	1,766,907	1,752,816		(8,799)		(8,799)		1,744,017				32,029	10/25/2044
12649D-AJ-2	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN2 144A 3.500% 10/25/44		12/01/2019	Paydown		1,597,158	1,597,158	1,586,415	1,586,320		10,838		10,838		1,597,158				35,743	10/25/2044
126650-AW-0	CVS CAREMARK CORP BASIC 5.298% 01/11/27		12/10/2019	Various		2,455,583	2,455,583	2,477,130	2,478,108		(22,524)		(22,524)		2,455,583				71,039	01/11/2027
126650-BC-3	CVS CAREMARK CORP SECURED CORP BND 5.880% 01/10/28		12/10/2019	Redemption 100.0000		668,557	668,557	734,689	719,657		(51,100)		(51,100)		668,557				21,484	01/10/2028
126650-BS-8	CVS CAREMARK CORP CORP BND 144A 7.507% 01/10/32		12/10/2019	Various		486,037	486,037	497,633	495,144		(9,108)		(9,108)		486,037				19,752	01/10/2032
126650-BV-1	CVS CAREMARK CORP SECURED CORP BND 144A 5.773% 01/10/33		12/10/2019	Redemption 100.0000		189,235	189,235	213,609	211,245		(22,010)		(22,010)		189,235				5,969	01/10/2033
12667F-RG-2	CWALT SERIES 2004J6 CLASS 2A1 6.500% 11/25/31		12/01/2019	Paydown		115,221	115,221	118,514	117,245		(2,024)		(2,024)		115,221				2,791	11/25/2031
12669B-UJ-9	RESIDENTIAL ASSET SEC TRUST WHOLE CMO 00-A6 B1 8.000% 10/25/30		12/01/2019	Paydown		214,017	214,017	182,985	190,108		23,909		23,909		214,017				7,452	10/25/2030
14313F-AA-7	CARMAX AUTO OWNER TRUST ABS 2.433% 08/15/19		03/15/2019	Paydown		724,789	724,789	724,789	724,789						724,789				2,682	08/15/2019
14315E-AB-6	CARMAX AUTO OWNER TRUST ABS 3.110% 02/15/22		12/15/2019	Paydown		461,024	461,024	461,020	461,019		4		4		461,024				10,826	02/15/2022
151020-AH-7	CELGENE CORP SENIOR CORP BND 3.250% 08/15/22		11/22/2019	Taxable Exchange		11,261,842	11,400,000	11,071,110	11,219,625		42,218		42,218		11,261,842				481,729	08/15/2022
151020-AR-5	CELGENE CORP SENIOR CORP BND 3.550% 08/15/22		11/22/2019	Taxable Exchange		9,988,624	10,000,000	9,972,900	9,985,140		3,484		3,484		9,988,624				460,653	08/15/2022
151020-BA-1	CELGENE CORP SENIOR CORP BND 3.250% 02/20/23		11/22/2019	Taxable Exchange		8,486,276	8,500,000	8,479,430	8,482,751		3,525		3,525		8,486,276				355,347	02/20/2023
166751-AJ-6	CHEVRO CORP SENIOR CORP BND 4.950% 03/03/19		03/03/2019	Various		19,000,000	19,000,000	19,431,312	19,014,156		(14,156)		(14,156)		19,000,000				470,250	03/03/2019
166764-BG-4	CHEVRON CORP SENIOR CORP BND 2.100% 05/16/21		11/06/2019	JP Morgan Securities		5,017,750	5,000,000	5,000,000	5,000,000						5,000,000		17,750	17,750	102,667	05/16/2021

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
17324V-AH-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO 15PS1 144A 3.750% 09/25/42		12/01/2019	Paydown		1,002,685	1,002,685	1,032,453	1,027,750		(25,064)		(25,064)		1,002,685				20,663	09/25/2042
17326Q-AA-1	CITIGROUP MTGE LOAN TRUST INC WHOLE CMO 3.000% 09/01/64		12/02/2019	Paydown		872,749	872,749	870,182	870,182		2,567		2,567		872,749				16,171	09/01/2064
17327D-AA-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO 3.250% 03/25/61		12/01/2019	Paydown		1,660,449	1,660,449	1,633,064	1,634,092		26,357		26,357		1,660,449				34,927	03/25/2061
200339-DW-6	COMERICA BANK CORP BND 2.500% 06/02/20		03/27/2019	W.R. BERKLEY PARENT		19,895,310	20,000,000	19,978,650	19,993,645		1,055		1,055		19,994,700		(99,390)	(99,390)	159,722	06/02/2020
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST SENIOR ABS 18-BGS 144A 3.560% 09/25/45		12/25/2019	Paydown		2,035,184	2,035,184	2,035,075	2,035,087		97		97		2,035,184				40,216	09/25/2045
20269D-AA-3	COMMONBOND STUDENT LOAN TRUST ABS 144A 3.210% 02/25/44		12/25/2019	Paydown		2,089,988	2,089,988	2,089,290	2,089,362		626		626		2,089,988				33,614	02/25/2044
210795-QA-1	UNITED AIRLINES INC SECURED CORP BND 6.250% 10/11/21		10/11/2019	Redemption 100.0000		362,235	362,235	380,346	372,540		(10,306)		(10,306)		362,235				16,980	10/11/2021
210795-QB-9	UNITED AIRLINES INC SECURED CORP BND 4.000% 10/29/24		10/29/2019	Redemption 100.0000		456,044	456,044	453,381	454,485		1,559		1,559		456,044				13,612	10/29/2024
210795-QC-7	UNITED AIRLINES INC SECURED CORP BND 5.500% 04/29/22		10/29/2019	Redemption 100.0000		90,149	90,149	90,149	90,149						90,149				3,719	04/29/2022
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 10/19/23		10/19/2019	Various		416,593	416,593	451,823	434,368		(17,775)		(17,775)		416,593				19,018	10/19/2023
21079U-AA-3	CONTINENTAL AIRLINES CORP BND 7.250% 11/10/19		07/31/2019	Various brokers																11/10/2019
210805-CQ-8	CONTINENTAL AIRLINES 1999-1 BASIC 6.545% 02/02/19		01/14/2019	Call 100.0000		398,844	398,844	344,003	398,162		286		286		398,448		396	396	11,747	02/02/2019
210805-CQ-8	CONTINENTAL AIRLINES 1999-1 BASIC 6.545% 02/02/19		02/02/2019	Various		1,294,052	1,294,052	1,275,633	1,293,715		337		337		1,294,052				43,322	02/02/2019
22541N-SW-0	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 02-A31 4.057% 11/25/32		12/01/2019	Paydown		139,824	139,824	134,930	135,392		4,432		4,432		139,824				3,589	11/25/2032
22541N-T5-8	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 03-8 5.750% 04/25/33		12/01/2019	Paydown		61,943	61,943	60,491	60,703		1,240		1,240		61,943				2,007	04/25/2033
233046-AD-3	DB MASTER FINANCE LLC SENIOR ABS 15-1 144A 3.980% 02/20/45		05/03/2019	Paydown		16,843,750	16,843,750	17,250,933	17,195,491		(351,741)		(351,741)		16,843,750				303,181	02/20/2045
233046-AE-1	DB MASTER FINANCE LLC ABS 3.629% 11/20/47		11/20/2019	Paydown		110,000	110,000	110,000	110,000						110,000				2,495	11/20/2047
23321P-GE-2	DLJ MORTGAGE ACCEPTANCE CORP 93-19 0.000% 01/25/24		12/01/2019	Paydown		2,711	2,711	2,718	2,715		(4)		(4)		2,711					01/25/2024
247358-AA-2	DELTA AIR LINES INC SECURED CORP BND 4.750% 05/07/20		11/07/2019	Various		1,129,183	1,129,183	1,171,568	1,139,451		(10,267)		(10,267)		1,129,183				40,547	05/07/2020
247361-ZH-4	DELTA AIR LINES INC SECURED CORP BND 4.950% 05/23/19		05/23/2019	Various		791,674	791,674	791,674	791,674						791,674				19,594	05/23/2019
24736W-AA-8	DELTA AIR LINES SECURED CORP BND 5.300% 04/15/19		04/15/2019	Maturity		739,881	739,881	739,881	739,881						739,881				19,607	04/15/2019
251510-BF-9	DEUTSCHE ALT-A SECURITIES INC WHOLE CMO 5.500% 10/25/33		12/01/2019	Paydown		652,170	652,170	681,129	675,389		(23,218)		(23,218)		652,170				23,182	10/25/2033
25272K-AD-5	DELL INTERNATIONAL LLC/EMC COR SECURED CORP BND 144A 4.420% 06/15/21		03/27/2019	W.R. BERKLEY PARENT		12,825,270	12,500,000	12,731,730	12,640,333		(13,644)		(13,644)		12,626,689		198,581	198,581	156,542	06/15/2021
25746U-BT-5	DOMINION RESOURCES INC CORP BND 4.104% 04/01/21		03/27/2019	W.R. BERKLEY PARENT		8,145,963	8,000,000	8,030,150	8,014,114		(1,434)		(1,434)		8,012,680		133,283	133,283	160,512	04/01/2021
25755T-AG-5	DOMINOS PIZZA MASTER ISSER LLC ABS 3.082% 07/25/47		07/25/2019	Paydown		112,500	112,500	112,500	112,500						112,500				1,734	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSER LLC ABS 4.118% 07/25/47		07/25/2019	Paydown		37,500	37,500	37,500	37,500						37,500				772	07/25/2047
260543-CC-5	DOW CHEMICAL CO CORP BND 4.250% 11/15/20		03/27/2019	W.R. BERKLEY PARENT		10,203,900	10,000,000	10,262,690	10,068,348		(9,787)		(9,787)		10,058,561		145,339	145,339	155,833	11/15/2020
260543-CF-8	DOW CHEMICAL CO CORP BND 4.125% 11/15/21		11/12/2019	Various		12,508,926	12,000,000	11,953,763	11,984,061		4,593		4,593		11,988,655		11,345	11,345	999,801	11/15/2021
260543-CM-3	DOW CHEMICAL CO SENIOR CORP BND 144A 4.550% 11/30/25		11/25/2019	Taxable Exchange		9,998,655	10,000,000	9,998,450	9,998,474		181		181		9,998,655				448,681	11/30/2025
29250R-AV-8	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP BND 4.375% 10/15/20		12/16/2019	Call 100.0000		7,000,000	7,000,000	7,054,290	7,020,719		(11,346)		(11,346)		7,009,373		(9,373)	(9,373)	494,876	10/15/2020
29285X-AD-4	ENGILITY CORP SENIOR CORP BND 8.875% 09/01/24		01/14/2019	Call 107.9510		17,900,435	16,582,000	17,948,193	17,827,309		(27,118)		(27,118)		17,800,190		(1,218,190)	(1,218,190)	1,862,129	09/01/2024

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
29379V-AP-8	ENTERPRISE PROD OPER LLC CORP BND 5.200% 09/01/20		03/27/2019	Various		20,691,898	20,000,000	19,944,618	19,987,859		1,674		1,674		19,989,533		702,365	702,365	595,111	09/01/2020
29977J-AM-8	EVERBANK MTGE LOAN TRUST SUB WHOLE CMO 13-1 144A 3.502% 04/25/43		12/01/2019	Paydown		199,637	199,637	203,154	202,847		(3,210)		(3,210)		199,637				4,214	04/25/2043
302471-CA-3	FRANCHISE MTG ACCEPT CO LLC 1998-BA A2 6.740% 11/15/20		07/01/2019	Paydown		133,692	163,165	129,149	99,531	53,562	(19,400)		34,162		133,692				992	11/15/2020
302471-CA-3	FRANCHISE MTG ACCEPT CO LLC 1998-BA A2 6.740% 11/15/20		12/01/2019	Security Withdraw																11/15/2020
33851F-AA-5	FLAGSTAR MORTGAGE TRUST SENIOR WHOLE CMO 18-6RR 144A 4.000% 10/25/48		12/01/2019	Paydown		2,731,135	2,731,135	2,706,384	2,706,788		24,347		24,347		2,731,135				66,857	10/25/2048
34531E-AD-8	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS 17-A 1.670% 06/15/21		12/15/2019	Paydown		767,294	767,294	759,831	760,814		6,480		6,480		767,294				6,647	06/15/2021
34532T-AA-0	FORD CREDIT AUTO OWNER TRUST ABS 2.503% 11/15/19		04/15/2019	Paydown		586,364	586,364	586,364	586,364						586,364				2,847	11/15/2019
345397-YL-1	FORD MOTOR CREDIT CO LLC SENIOR CORP BND 3.339% 03/28/22		01/31/2019	JP Morgan Securities		11,384,640	12,000,000	12,000,000	12,000,000						12,000,000		(615,360)	(615,360)	140,238	03/28/2022
36229R-LJ-6	GSR MORTGAGE LOAN TRUST 2003-1 B2 6.500% 01/25/34		12/01/2019	Paydown		45,452	45,452	46,389	45,728		(276)		(276)		45,452				1,617	01/25/2034
37045X-AR-7	GENERAL MOTORS FINANCIAL CO CORP BND 3.150% 01/15/20		12/16/2019	Call 100.0000		14,295,000	14,295,000	14,337,223	14,303,848		(9,056)		(9,056)		14,294,793		207	207	637,914	01/15/2020
37045X-CL-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP BND 4.150% 06/19/23		02/07/2019	SunTrust Capital Markets		9,936,200	10,000,000	9,982,680	9,984,367		357		357		9,984,724		(48,524)	(48,524)	59,944	06/19/2023
378272-AQ-1	GLENCORE FUNDING LLC SENIOR CORP BND 144A 3.875% 10/27/27		09/23/2019	Jefferies & Co.		5,122,100	5,000,000	4,966,430	4,969,737		2,135		2,135		4,971,872		150,228	150,228	176,528	10/27/2027
39121J-AH-3	GREAT RIVER SECURED CORP BND 144A 4.478% 07/01/30		07/01/2019	Call 100.0000		450,000	450,000	450,000	450,000						450,000				20,151	07/01/2030
41284L-AA-2	HARLEY MARINE FINANCING LLC SENIOR ABS 18-1 144A 5.682% 05/15/43		09/27/2019	Various		8,322,697	9,603,809	9,608,962	7,298,895	2,309,617	(263)		2,309,354		9,608,249		(1,285,552)	(1,285,552)	344,079	05/15/2043
41284L-AA-2	HARLEY MARINE FINANCING LLC SENIOR ABS 18-1 144A 5.682% 05/15/43		09/15/2019	Paydown		221,191	221,191	221,343	168,105	53,225	(139)		53,086		221,191				11,833	05/15/2043
423074-AS-2	HJ HEINZ CO SECURED CORP BND 144A 4.875% 02/15/25		09/26/2019	Tender		3,270,947	3,169,000	3,406,675	3,306,842		(39,529)		(39,529)		3,267,314		3,633	3,633	172,083	02/15/2025
437303-AA-8	HOME PARTNERS OF AMERICA TRUST ABS 2.887% 10/17/21		10/17/2019	Paydown		4,094,221	4,094,221	4,062,761	4,085,603		8,618		8,618		4,094,221				117,677	10/17/2021
43811B-AB-0	HONDA AUTO RECIEV OWNER TRUST ABS 1.460% 10/15/19		02/15/2019	Paydown		70,415	70,415	70,409	70,415						70,415				99	10/15/2019
43814T-AC-6	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 17-1 1.720% 07/21/21		03/21/2019	Paydown		622,629	622,629	616,768	617,852		4,777		4,777		622,629				1,770	07/21/2021
43814T-AC-6	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 17-1 1.720% 07/21/21		03/27/2019	W.R. BERKLEY PARENT		2,560,359	2,576,561	2,552,305	2,556,792		2,493		2,493		2,559,285		1,074	1,074	11,818	07/21/2021
44932G-AB-1	HYUNDAI AUTO LEASE SEC TRUST ABS 1.570% 08/17/20		06/15/2019	Paydown		326,807	326,807	326,786	326,803		4		4		326,807				1,455	08/17/2020
44933A-AA-5	HYUNDAI AUTO RECEIVABLES TRUST SENIOR ABS 18-B 2.795% 12/15/19		07/15/2019	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				8,769	12/15/2019
44935Q-AA-8	HYUNDAI AUTO LEASE SECURITIZAT ABS 2.371% 06/17/19		01/15/2019	Paydown		32,524	32,524	32,524	32,524						32,524				62	06/17/2019
45256V-AR-8	IMPAC SECURED ASSETS CORP ABS 06-2 2.222% 08/25/36		12/26/2019	Paydown		1,250,159	1,250,159	1,228,282	1,238,262		11,897		11,897		1,250,159				18,958	08/25/2036
460146-CG-6	INTL PAPER CO CORP BND 4.750% 02/15/22		12/20/2019	Various		5,585,385	5,284,000	5,465,365	5,358,625		(24,278)		(24,278)		5,334,347		(50,347)	(50,347)	639,524	02/15/2022
46630G-AG-0	JP MORGAN MORTGAGE TRUST 2007-A1 3A1 4.492% 07/25/35		12/01/2019	Paydown		674,336	674,336	663,879	665,018		9,318		9,318		674,336				14,123	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1 3.830% 04/25/37		12/01/2019	Paydown		23,751	23,751	21,955	22,202		1,549		1,549		23,751				493	04/25/2037
466330-AA-8	JP MORGAN REREMIC SENIOR WHOLE CMO 09-13A 144A 5.500% 01/26/36		11/01/2019	Paydown		1,294,301	1,294,301	1,330,703	1,310,533		(16,233)		(16,233)		1,294,301				45,902	01/26/2036
46641C-AN-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 144A 3.878% 01/25/44		12/01/2019	Paydown		375,808	375,808	388,844	386,675		(10,867)		(10,867)		375,808				9,730	01/25/2044

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
46643D-CS-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 14-OK4 4.000% 09/25/44		12/01/2019	Paydown		1,293,212	1,293,212	1,321,905	1,318,341		(25,129)		(25,129)		1,293,212				34,206	09/25/2044
46644V-BK-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 15-4 144A 3.000% 06/25/45		12/01/2019	Paydown		696,158	696,158	682,452	682,711		13,446		13,446		696,158				12,416	06/25/2045
46646B-AC-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 16-1 144A 3.500% 05/25/46		12/01/2019	Paydown		880,917	880,917	857,105	857,403		23,515		23,515		880,917				19,563	05/25/2046
46647J-AC-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 164 144A 3.500% 10/25/46		12/01/2019	Paydown		1,397,385	1,397,385	1,374,240	1,374,458		22,926		22,926		1,397,385				32,168	10/25/2046
46648H-AN-3	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 17-2 144A 3.500% 05/25/47		07/31/2019	Various brokers																05/25/2047
46650M-AE-7	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-8 144A 4.000% 01/25/49		12/01/2019	Paydown		6,526,282	6,526,282	6,569,621	6,566,648		(40,366)		(40,366)		6,526,282				176,948	01/25/2049
48283P-AA-9	KABBAGE FUNDINGS LLC SENIOR ABS 144A 4.571% 03/15/22		03/15/2019	Paydown		22,500,000	22,500,000	22,561,023	22,543,232		(43,232)		(43,232)		22,500,000				257,119	03/15/2022
487312-AA-8	KEENAN FORT DETRICK ENERGY MUNITAX BND REV 144A 6.093% 05/15/33		11/15/2019	Various		3,136,769	2,583,076	2,592,652	2,590,864		545,905		545,905		3,136,769				67,734	05/15/2033
526602-AA-5	LEONARD WOOD FAMILY COMM BASIC 5.124% 07/15/20		07/15/2019	Call 100.0000		357,682	357,682	357,682	357,682						357,682				13,804	07/15/2020
55265K-3Z-0	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-12 5.000% 12/25/33		12/01/2019	Paydown		35,825	35,825	34,656	34,895		930		930		35,825				970	12/25/2033
55265K-W4-7	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-11 5.250% 12/25/33		12/01/2019	Paydown		53,278	53,278	51,347	51,574		1,704		1,704		53,278				1,485	12/25/2033
576433-WQ-5	MASTR ADJUST RATE MTGE TRUST WHOLE CMO 3.994% 12/21/34		12/01/2019	Paydown		313,896	313,896	312,043	312,175		1,721		1,721		313,896				7,409	12/21/2034
576434-PX-6	MASTR ALTERNATIVE LOANS TRUST WHOLE CMO 5.500% 05/25/34		12/01/2019	Paydown		96,629	96,629	100,282	99,600		(2,971)		(2,971)		96,629				2,599	05/25/2034
576434-SG-0	MASTR ALTERNATIVE LOANS TRUST 2004-6 4A1 6.250% 07/25/34		12/01/2019	Paydown		812,404	812,404	821,253	816,765		(4,361)		(4,361)		812,404				24,521	07/25/2034
58769B-AD-6	MERCEDES-BENZ AUTO RECEIVABLES SENIOR ABS 16-1 1.260% 02/16/21		12/15/2019	Paydown		3,552,540	3,552,540	3,521,039	3,531,328		21,212		21,212		3,552,540				22,368	02/16/2021
58772R-AA-2	MERCEDES-BENZ AUTO RECEIVABLES ABS 2.350% 08/15/19		01/15/2019	Paydown		120,258	120,258	120,258	120,258						120,258				228	08/15/2019
589929-4H-8	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A6 4.160% 10/25/33		12/01/2019	Paydown		35,194	35,194	33,205	32,742		2,452		2,452		35,194				968	10/25/2033
589929-5W-4	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-G 2.574% 01/25/29		12/25/2019	Paydown		243,322	243,322	196,179	204,199		39,124		39,124		243,322				4,491	01/25/2029
589929-N5-3	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A2 5.045% 01/25/33		12/01/2019	Paydown		251,949	251,949	244,233	245,374		6,575		6,575		251,949				7,301	01/25/2033
59020U-HJ-7	MERRILL LYNCH MTGE INV TRUST WHOLE CMO 04-A3 4.740% 05/25/34		12/01/2019	Paydown		188,466	188,466	186,172	186,412		2,054		2,054		188,466				2,103	05/25/2034
59166B-AA-9	METLIFE SECURITIZATION TRUST SENIOR WHOLE CMO 171 144A 3.000% 04/25/55		12/01/2019	Paydown		1,198,847	1,198,847	1,211,301	1,210,919		(12,072)		(12,072)		1,198,847				20,628	04/25/2055
594918-BP-8	MICROSOFT CORP SENIOR CORP BND 1.550% 08/08/21		11/13/2019	STRATEGAS SECURITIES LLcC		22,160,004	22,249,000	21,856,209	22,024,513		73,814		73,814		22,098,327		61,677	61,677	437,780	08/08/2021
594918-BQ-6	MICROSOFT CORP SENIOR CORP BND 2.000% 08/08/23		11/21/2019	Arbor Research & Trading, LLC		5,030,500	5,000,000	4,985,050	4,989,933		1,896		1,896		4,991,828		38,672	38,672	129,722	08/08/2023
63946B-AE-0	NBC UNIVERSAL 4.375% 04/01/21		03/27/2019	Various		10,342,273	10,000,000	9,997,644	9,999,359		65		65		9,999,424		342,849	342,849	213,889	04/01/2021
65252R-AA-6	NEWTEK SMALL BUSINESS LN TRUST ABS 4.092% 02/25/41		02/25/2019	Paydown		4,085,919	4,085,919	4,085,919	4,085,919						4,085,919				32,137	02/25/2041
65478N-AB-1	NISSAN AUTO RECEIV OWNER TRST ABS 3.070% 10/15/21		12/15/2019	Paydown		372,797	372,797	372,795	372,794		2		2		372,797				9,631	10/15/2021
65479B-AB-6	NISSAN AUTO LEASE TRUST ABS 1.830% 12/16/19		07/15/2019	Paydown		571,532	571,532	571,491	571,514		18		18		571,532				3,426	12/16/2019
69337L-AC-6	PHMMC MTGE PASS THROUGH WHOLE CMO 08-CIM1 3.941% 05/25/38		12/01/2019	Paydown		291,428	291,428	288,546	288,914		2,514		2,514		291,428				11,911	05/25/2038
69348L-GE-3	PNC MORTGAGE SECURITIES CORP. 1996-PR1 A 0.000% 04/28/27		10/01/2019	Paydown		83	83	19	14		69		69		83					04/28/2027

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
69353R-EU-8	PNC BANK NATIONAL ASSOCIATION CORP BND 2.450% 11/05/20		03/27/2019	W.R. BERKLEY PARENT		6,977,306	7,000,000	7,000,680	7,000,228		(36)		(36)		7,000,191		(22,885)	(22,885)	67,647	11/05/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP SER O BASIC 5.952% 11/15/22		11/15/2019	Various		3,450,000	3,450,000	3,676,441	3,600,435		(32,033)		(32,033)		3,568,402		(118,402)	(118,402)	205,344	11/15/2022
72703P-AA-1	PLANET FITNESS MASTER ISSR LLC ABS 18-1 144A 4.262% 09/05/48		12/05/2019	Paydown		100,000	100,000	100,000	100,000						100,000				2,664	09/05/2048
760985-6B-2	RESIDENTIAL ASSET MORT PRO 2004-SL2 A2 6.500% 10/25/31		12/01/2019	Paydown		307,295	307,295	311,979	310,602		(3,308)		(3,308)		307,295				11,890	10/25/2031
76116A-AB-4	RESOLUTE ENERGY CORP SENIOR CORP BND 8.500% 05/01/20		04/01/2019	Call 100.0000		16,772,000	16,772,000	16,895,558	16,562,350	324,311	(20,018)		304,293		16,866,642		(94,642)	(94,642)	594,008	05/01/2020
784012-AA-4	SCF EQUIPMENT TRUST LLC SENIOR ABS 17-2 144A 3.410% 12/20/23		12/20/2019	Paydown		1,384,303	1,384,303	1,381,607	1,381,838		2,465		2,465		1,384,303				27,151	12/20/2023
78410T-AA-4	SCF EQUIPMENT TRUST LLC ABS 3.770% 01/20/23		12/20/2019	Paydown		2,004,327	2,004,327	2,003,903	2,004,095		232		232		2,004,327				41,566	01/20/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SECURED CORP BND 5.750% 05/15/24		02/14/2019	Sea Port Group Securities LLC		5,728,498	5,305,000	5,682,132	5,649,292		(8,052)		(8,052)		5,641,240		87,258	87,258	79,649	05/15/2024
797440-BT-0	SAN DIEGO G & E SECURED CORP BND 1.914% 02/01/22		08/01/2019	Redemption 100.0000		802,851	802,851	798,831	800,810		2,040		2,040		802,851				11,525	02/01/2022
81744F-DW-4	SEQUOIA MORTGAGE TRUST WHOLE CMO 04-9 2.802% 10/20/34		12/20/2019	Paydown		180,073	180,073	170,985	172,079		7,994		7,994		180,073				2,617	10/20/2034
81745L-AA-1	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 14-4 144A 3.000% 11/25/44		12/01/2019	Paydown		967,961	967,961	978,245	974,545		(6,585)		(6,585)		967,961				20,234	11/25/2044
81745N-AH-2	SEQUOIA MORTGAGE TRUST SUB WHOLE CMO 14-1 144A 3.919% 04/25/44		12/01/2019	Paydown		628,510	628,510	646,236	643,625		(15,114)		(15,114)		628,510				16,044	04/25/2044
83401A-AA-6	SOCIAL PROFESSIONAL LN PROGRAM SENIOR ABS 18-D 144A 3.120% 02/25/48		03/25/2019	Paydown		485,614	485,614	485,585	485,614						485,614				2,590	02/25/2048
83401A-AA-6	SOCIAL PROFESSIONAL LN PROGRAM SENIOR ABS 18-D 144A 3.120% 02/25/48		03/27/2019	W.R. BERKLEY PARENT		4,251,086	4,236,078	4,235,824	4,236,078						4,236,078		15,008	15,008	33,776	02/25/2048
83546D-AF-5	SONIC CAPITAL LLC SENIOR ABS 18-1 144A 4.026% 02/20/48		12/20/2019	Paydown		92,500	92,500	92,606	92,593		(93)		(93)		92,500				2,017	02/20/2048
84474Y-AA-4	SOUTHWEST AIR SOUTHWEST AIR 6.150% 08/01/22		08/01/2019	Various		1,082,181	1,082,181	1,084,925	1,083,333		(1,152)		(1,152)		1,082,181				50,516	08/01/2022
85208N-AA-8	SPRINT SPECTRUM CO LLC SENIOR ABS 16-1 144A 3.360% 03/20/28		12/20/2019	Redemption 100.0000		5,000,000	5,000,000	5,003,084	5,002,629		(2,629)		(2,629)		5,000,000				105,000	03/20/2028
86358E-YA-8	STRUCTURED ASSET INVESTMENT SENIOR ABS 05-9 2.382% 11/25/35		10/25/2019	Paydown		3,409,868	3,409,868	3,402,941	3,406,874		2,993		2,993		3,409,868				50,519	11/25/2035
86359A-G9-8	STRUCTURE ASSET SECURITIES WHOLE CMO 03-24A 4.635% 07/25/33		12/01/2019	Paydown		222,440	222,440	206,591	208,517		13,923		13,923		222,440				4,660	07/25/2033
87342R-AB-0	TACO BELL FUNDING LLC ABS 161 144A 4.377% 05/25/46		11/25/2019	Paydown		150,000	150,000	150,000	150,000						150,000				4,103	05/25/2046
87407P-AP-5	TAL ADVANTAGE LLC ABS 3.330% 05/20/22		12/20/2019	Paydown		550,000	550,000	549,759	549,894		106		106		550,000				9,921	05/20/2022
88315L-AA-6	TEXTAINER MARINE CONTAINERS LT ABS 4.110% 08/20/43		12/20/2019	Paydown		1,080,000	1,080,000	1,067,234	1,067,637		12,363		12,363		1,080,000				24,044	08/20/2043
88732J-AW-8	TIME WARNER CABLE INC SENIOR CORP BND 5.000% 02/01/20		03/27/2019	Various		10,189,880	10,000,000	9,821,097	9,973,455		5,743		5,743		9,979,198		210,682	210,682	327,778	02/01/2020
89173F-AA-8	TOWD POINT MORTGAGE TRUST SENIOR ABS 17-1 144A 2.750% 10/25/56		12/01/2019	Paydown		872,010	872,010	855,524	856,201		15,810		15,810		872,010				13,609	10/25/2056
89175T-AA-6	TOWD POINT MORTGAGE TRUST WHOLE CMO 3.000% 06/25/58		12/01/2019	Paydown		1,707,778	1,707,778	1,656,001	1,658,021		49,757		49,757		1,707,778				30,908	06/25/2058
89176E-AA-8	TOWD POINT MORTGAGE TRUST RES CMO 3.000% 01/25/58		12/01/2019	Paydown		1,131,767	1,131,767	1,131,038	1,130,687		1,080		1,080		1,131,767				17,245	01/25/2058
89231U-AD-9	TOYOTA AUTO REC OWNER TRUST SENIOR ABS 16-B 1.300% 04/15/20		07/15/2019	Paydown		258,939	258,939	258,130	258,663		276		276		258,939				993	04/15/2020
89412M-AC-0	TRAPEZA CDO LLC SENIOR ABS 3 144A 3.024% 01/20/34		07/22/2019	Paydown		366,840	366,840	356,523	358,068		8,772		8,772		366,840				12,481	01/20/2034
89413C-AA-5	TRAPEZA CDO LLC SENIOR ABS 10 144A 2.383% 07/06/41		10/07/2019	Paydown		1,046,144	1,046,144	922,568	930,717		115,427		115,427		1,046,144				25,728	07/06/2041

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
89655Y-AA-4	TRINITY RAIL LEASING LP ABS 144A 6.657% 06/16/29		12/16/2019	Paydown		499,975	499,975	499,975	499,975						499,975				17,931	06/16/2029
89656C-AA-1	TRINITY RAIL LEASING LP WHOLE CMO 5.194% 01/16/31		12/16/2019	Paydown		344,421	344,421	344,421	344,415		5		5		344,421				10,106	01/16/2031
89679H-AE-5	TRITON CONTAINER FINANCE LLC SENIOR ABS 17-2A 144A 3.620% 08/20/42		12/20/2019	Paydown		532,528	532,528	518,799	519,028		13,500		13,500		532,528				10,509	08/20/2042
89679H-AN-5	TRITON CONTAINER FINANCE LLC ABS 2018-2A 4.190% 06/22/43		12/20/2019	Paydown		1,640,000	1,640,000	1,643,821	1,643,695		(3,695)		(3,695)		1,640,000				37,221	06/22/2043
90131H-AR-6	21ST CENTURY FOX AMERICA INC SENIOR CORP BND 3.000% 09/15/22		03/20/2019	Taxable Exchange		3,149,247	3,175,000	3,126,962	3,147,727		1,520		1,520		3,149,247				52,123	09/15/2022
903293-BD-9	USG CORP SENIOR CORP BND 144A 5.500% 03/01/25		05/20/2019	Various		18,529,313	18,297,000	18,819,378	18,479,970	295,349	(37,683)		257,666		18,737,636		(208,324)	(208,324)	697,989	03/01/2025
903293-BD-9	USG CORP SENIOR CORP BND 144A 5.500% 03/01/25		05/28/2019	Call 101.0000		16,378,160	16,216,000	16,610,345	16,378,160	206,718	(32,895)		173,823		16,551,983		(335,983)	(335,983)	813,735	03/01/2025
903293-BE-7	USG CORP SENIOR CORP BND 144A 4.875% 06/01/27		05/28/2019	Call 101.0000		2,152,310	2,131,000	2,170,528	2,142,976	25,103	(2,052)		23,051		2,166,027		(35,027)	(35,027)	71,233	06/01/2027
90539J-AA-7	UNION BANKSHARES CORP CAPSEC CORP BND 5.000% 12/15/26		03/18/2019	STIFLE NICOLAUS & CO.		10,150,000	10,000,000	10,000,000	10,158,479		(150,605)		(150,605)		10,007,874		142,126	142,126	131,944	12/15/2026
90783X-AA-9	UNION PACIFIC RR 6.176% 01/02/31		07/02/2019	Various		2,527,875	2,527,875	2,678,224	2,668,666		(140,790)		(140,790)		2,527,875				82,287	01/02/2031
908594-AC-8	UNION TANK CAR PRIVATE PLACEMENT 4.710% 05/15/20		03/29/2019	Redemption 101.1179		2,757,762	2,727,273	2,727,273	2,727,273		30,490		30,490		2,757,762				47,814	05/15/2020
909319-AA-3	UNITED AIRLINES INC CORP BND 4.300% 02/15/27		08/15/2019	Redemption 100.0000		847,266	847,266	844,837	845,729		1,537		1,537		847,266				27,324	02/15/2027
90932P-AA-6	UNITED AIRLINES INC CORP BND 4.000% 04/11/26		10/11/2019	Redemption 100.0000		709,297	709,297	713,798	712,973		(3,676)		(3,676)		709,297				21,273	04/11/2026
90932P-AB-4	UNITED AIRLINES INC CORP BND 4.750% 04/11/22		10/11/2019	Redemption 100.0000		179,770	179,770	179,770	179,770						179,770				6,401	04/11/2022
91359P-AJ-9	UNIVERSAL HOSP SERV INC SECURED CORP BND 7.625% 08/15/20		02/04/2019	Call 100.0000		10,490,000	10,490,000	10,511,458	10,444,106	63,563	(930)		62,633		10,506,740		(16,740)	(16,740)	375,491	08/15/2020
92868L-AA-9	VOLKSWAGEN AUTO LOAN ENHANCED ABS 2.424% 07/22/19		02/20/2019	Paydown		201,827	201,827	201,827	201,827						201,827				609	07/22/2019
929227-Y8-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S3 5.500% 05/25/33		12/01/2019	Paydown		59,702	59,702	62,638	62,311		(2,608)		(2,608)		59,702				1,665	05/25/2033
92936T-AA-0	WF-RBS COMMERCIAL MTGE TRUST SENIOR CMBS 2.300% 06/15/45		12/01/2019	Paydown		1,519,770	1,519,770	1,534,253	1,522,316		(2,546)		(2,546)		1,519,770				14,878	06/15/2045
92940V-AA-9	WRG DEBT FUNDING II LLC ABS 4.458% 03/15/26		02/21/2019	Various		9,985,000	10,000,000	9,999,893	9,999,899		2		2		9,999,901		(14,901)	(14,901)	75,786	03/15/2026
93363P-AB-6	WAMU MORT PASSTHROUGH CER 2006-AR14 1A2 3.271% 11/25/36		12/01/2019	Paydown		1,667,728	1,717,023	1,374,090	1,518,995		148,732		148,732		1,667,728				31,707	11/25/2036
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-3 144A 3.500% 03/20/45		12/01/2019	Paydown		920,733	920,733	916,129	916,194		4,539		4,539		920,733				22,707	03/20/2045
97652Q-AE-9	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 14-2 3.500% 09/20/44		12/01/2019	Paydown		721,931	721,931	725,879	725,092		(3,161)		(3,161)		721,931				17,606	09/20/2044
97652U-AD-2	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 15-2 3.500% 02/20/45		12/01/2019	Paydown		902,776	902,776	910,111	909,045		(6,270)		(6,270)		902,776				21,945	02/20/2045
97654D-AC-0	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 15-5 144A 3.500% 08/20/45		12/01/2019	Paydown		3,396,220	3,396,220	3,377,350	3,377,605		18,615		18,615		3,396,220				81,351	08/20/2045
98160Y-AD-7	WORLD OMNI AUTO REC TRUST SENIOR ABS 15-B 1.490% 12/15/20		05/16/2019	Call 100.0000		8,542	8,542	8,540	8,541						8,542				53	12/15/2020
98160Y-AD-7	WORLD OMNI AUTO REC TRUST SENIOR ABS 15-B 1.490% 12/15/20		04/15/2019	Paydown		190,226	190,226	190,197	190,221		6		6		190,226				590	12/15/2020
BWR14M-EC-4	PETROS-PACESETTER NEBRASKA FUND II SENIOR ABS 7.000% 03/01/25		09/15/2019	Paydown		20,408	20,408	20,408	20,408						20,408				1,033	03/01/2025
009088-AB-1	AIR CANADA SENIOR CORP BND 144A 4.125% 12/15/27	A	12/15/2019	Redemption 100.0000		241,106	241,106	241,106	241,106						241,106				7,459	12/15/2027
009089-AA-1	AIR CANADA CORP BND 144A 4.125% 11/15/26	A	11/15/2019	Redemption 100.0000		541,092	541,092	533,285	535,863		5,229		5,229		541,092				16,740	11/15/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
06416C-AA-6	BANK OF NOVA SCOTIA SECURED LOCAL BND 2.125% 09/11/19	A	09/11/2019	Redemption 100.0000		2,975,000	2,975,000	2,980,087	2,976,000		(1,000)		(1,000)		2,975,000				63,219	09/11/2019
891145-W5-9	TORONTO-DOMINION BANK SECURED LOCAL BND 144A 2.250% 09/25/19	A	09/25/2019	Maturity		4,500,000	4,500,000	4,576,770	4,515,574		(15,574)		(15,574)		4,500,000				101,250	09/25/2019
892329-AP-8	TOYOTA CREDIT CANADA INC SENIOR CORP BND 2.250% 05/23/19		03/05/2019	CANADIAN IMPERIAL BANK		1,499,326	1,498,576	1,585,403	1,468,987		(2,284)		(2,284)	85,534	1,501,120	(51,117)	(1,794)	(52,911)	9,607	05/23/2019
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 4.500% 02/25/19	B	01/18/2019	WESTPAC BANKING CORPO		719,827	718,450	823,697	705,109		(454)		(454)	103,614	719,141	(89,127)	686	(88,441)	13,176	02/25/2019
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 4.500% 02/25/19	B	02/25/2019	Maturity		1,075,875	1,075,875	1,169,590	1,058,971		(3,163)		(3,163)	68,517	1,075,875	(48,450)		(48,450)	24,207	02/25/2019
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 4.250% 04/24/19	B	04/24/2019	Maturity		1,407,300	1,407,300	1,762,499	1,409,438		(1,596)		(1,596)	334,758	1,407,300	(335,300)		(335,300)	29,905	04/24/2019
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 3.750% 07/25/19	B	01/31/2019	AUST & NZ BANK GRP LTD		3,668,169	3,645,750	4,573,023	3,518,699		362		362	1,078,074	3,644,619	(952,517)	23,550	(928,967)	70,978	07/25/2019
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 3.750% 07/25/19	B	07/25/2019	Maturity		591,855	591,855	650,174	601,611		(3,405)		(3,405)	36,404	591,855	(42,755)		(42,755)	22,519	07/25/2019
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 3.750% 10/18/19	B	01/09/2019	COMMONW BANK AUSTRALIA		2,531,898	2,507,575	3,195,012	2,460,832		149		149	756,885	2,504,461	(713,405)	27,437	(685,968)	21,966	10/18/2019
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 3.750% 10/18/19	B	10/18/2019	Maturity		2,054,850	2,054,850	2,386,622	2,121,788		(10,613)		(10,613)	232,500	2,054,850	(288,825)		(288,825)	78,756	10/18/2019
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 3.750% 11/11/19	B	11/11/2019	Maturity		1,198,575	1,198,575	1,409,145	1,236,470		(4,605)		(4,605)	164,048	1,198,575	(197,338)		(197,338)	45,427	11/11/2019
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 4.000% 11/27/19	B	11/27/2019	Maturity		2,034,300	2,034,300	2,625,301	2,118,336		(6,513)		(6,513)	494,977	2,034,300	(572,500)		(572,500)	82,182	11/27/2019
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 3.250% 01/22/20	B	05/14/2019	WESTPAC BANKING CORPO		1,402,345	1,388,900	1,635,643	1,406,093		751		751	237,079	1,387,654	(256,270)	14,691	(241,579)	37,407	01/22/2020
000000-00-0	ANZ BANKING GROUP LTD/MELBOURN CORP BND 1.830% 05/09/23	B	10/04/2019	NAB DEXIA		3,403,540	3,380,250	3,747,750	3,520,000					227,750	3,380,250	(367,500)	23,290	(344,210)	82,398	05/09/2023
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 1.802% 05/16/23	B	09/04/2019	Citigroup Global Markets		3,420,035	3,395,250	3,724,750	3,520,000					204,750	3,395,250	(329,500)	24,785	(304,715)	74,697	05/16/2023
000000-00-0	NATIONAL AUSTRALIA BANK BND/CORP 1.850% 09/26/23	B	09/02/2019	AUST & NZ BANK GRP LTD		3,050,035	3,027,150	3,234,600	3,168,000					66,600	3,027,150	(207,450)	22,885	(184,565)	57,563	09/26/2023
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 1.877% 11/16/23	B	09/02/2019	AUST & NZ BANK GRP LTD		2,713,672	2,690,800	2,899,800	2,816,000					83,800	2,690,800	(209,000)	22,872	(186,128)	60,580	11/16/2023
00163G-AQ-0	ALM LOAN FUNDING ABS 7REFI 144A 3.482% 10/15/28	D	07/15/2019	Paydown		12,500,000	12,500,000	12,642,498	12,623,269		(123,269)		(123,269)		12,500,000				387,272	10/15/2028
00163G-AS-6	ALM LOAN FUNDING ABS 144A 4.501% 10/15/28	D	02/06/2019	R.W. BAIRD & CO.		6,969,000	7,000,000	7,119,000	7,105,086		1,009		1,009		7,106,095		(137,095)	(137,095)	111,217	10/15/2028
01448X-AA-3	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A 2.398% 03/23/35	D	12/23/2019	Paydown		2,063,014	2,063,014	1,825,767	1,888,643		174,371		174,371		2,063,014				55,743	03/23/2035
01448Y-AA-1	ALESCO PREFERRED FUNDING LTD SENIOR ABS 7-A1A 144A 2.218% 07/23/35	D	12/23/2019	Paydown		3,977,020	3,977,020	3,892,509	3,892,808		84,212		84,212		3,977,020				94,473	07/23/2035
01450D-AB-0	ALESCO PREFERRED FUNDING LTD SENIOR ABS 12 144A 2.321% 07/15/37	D	10/15/2019	Paydown		7,200,653	7,200,653	6,397,944	6,442,087		758,566		758,566		7,200,653				71,412	07/15/2037
01749T-AA-8	ALLEGRO CLO SENIOR ABS 4 144A 3.401% 01/15/29	D	07/15/2019	Paydown		5,000,000	5,000,000	5,017,500	5,016,356		(16,356)		(16,356)		5,000,000				151,875	01/15/2029
04965L-AL-2	ATRIUM CDO CORP MEZZANIN ABS 14A 144A 3.951% 08/23/30	D	01/01/2019	R.W. BAIRD & CO.		(86,400)					(3,462)		(3,462)		(3,462)		(82,938)	(82,938)	(78,105)	08/23/2030
05363X-AN-7	AVERY POINT CLO LTD ABS 2.982% 07/17/26	D	10/17/2019	Paydown		319,171	319,171	319,630	319,562		(391)		(391)		319,171				8,417	07/17/2026
09629E-AG-6	BLUEMOUNTAIN CLO LTD ABS 17-2A 4.116% 10/20/30	D	05/31/2019	R.W. BAIRD & CO.		3,168,032	3,200,000	3,200,000	3,200,000						3,200,000		(31,968)	(31,968)	95,184	10/20/2030
12479L-AA-8	CAL FUNDING II LTD ABS 144A 3.470% 10/25/27	D	12/25/2019	Paydown		658,500	658,500	657,188	657,920		580		580		658,500				12,377	10/25/2027
12479L-AC-4	CAL FUNDING II LTD ABS 3.350% 03/27/28	D	12/25/2019	Paydown		1,300,000	1,300,000	1,299,912	1,299,960		40		40		1,300,000				23,590	03/27/2028
12805P-AE-6	CAL FUNDING LTD SENIOR ABS 18-1 144A 3.960% 02/25/43	D	12/25/2019	Paydown		900,000	900,000	899,720	899,739		261		261		900,000				19,305	02/25/2043
14309Y-AN-4	CARLYLE GLOBAL MARKET STRATEG SENIOR ABS 12AR 144A 3.416% 01/20/29	D	04/22/2019	Paydown		12,000,000	12,000,000	12,129,600	12,103,021		(103,021)		(103,021)		12,000,000				246,513	01/20/2029

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
14311A-AY-8	CARLYLE GLOBAL MARKET STRATEGI ABS 2014-5A 4.251% 07/15/31	D	06/04/2019	R.W. BAIRD & CO.		9,835,000	10,000,000	10,000,000	10,000,000						10,000,000		(165,000)	(165,000)	275,102	07/15/2031
26251B-AQ-9	DRYDEN SENIOR LOAN FUND ABS 4.060% 08/15/30	D	05/31/2019	R.W. BAIRD & CO.		9,927,000	10,000,000	10,000,000	10,000,000						10,000,000		(73,000)	(73,000)	267,235	08/15/2030
277345-AL-8	EASTLAND CLO LTD SENIOR ABS 1A 144A 3.409% 05/01/22	D	05/07/2019	R.W. BAIRD & CO.		2,900,399	2,901,306	2,900,399	2,889,324	11,134	14		11,148		2,900,471		(72)	(72)	62,977	05/01/2022
277345-AL-8	EASTLAND CLO LTD SENIOR ABS 1A 144A 3.409% 05/01/22	D	05/01/2019	Paydown		3,231,700	3,231,700	3,230,690	3,218,353	12,402	945		13,347		3,231,700				50,944	05/01/2022
28852E-AA-7	ELLINGTON CLO I LTD ABS 3.610% 02/15/29	D	03/27/2019	Various		8,467,179	8,500,000	8,503,020	8,502,653		(103)		(103)		8,502,551		(35,372)	(35,372)	135,158	02/15/2029
37952U-AD-5	GLOBAL SC FINANCE SRL ABS 3.190% 07/17/29	D	12/17/2019	Paydown		1,100,000	1,100,000	1,099,770	1,099,867		133		133		1,100,000				19,007	07/17/2029
389669-AE-2	GRAYSON CLO LTD SENIOR ABS 2006 1A 144A 3.459% 11/01/21	D	11/01/2019	Paydown		6,816,388	6,816,388	6,816,388	6,684,013	132,374			132,374		6,816,388				178,007	11/01/2021
47048B-AM-2	JAMESTOWN CLO VII LTD SENIOR ABS 7R 144A 3.240% 07/25/27	D	05/31/2019	Credit Suisse		4,962,500	5,000,000	4,946,875	4,950,006		2,371		2,371		4,952,377		10,123	10,123	120,866	07/25/2027
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL 3.625% 07/02/24	D	05/17/2019	Redemption 103.2970		215,891	209,000	208,913	208,934		6,956		6,956		215,891				6,629	07/02/2024
67091R-AR-0	OCP CLO LTD ABS 15-8A 3.816% 04/17/27	C	02/01/2019	R.W. BAIRD & CO.		3,693,750	3,750,000	3,750,000	3,750,000						3,750,000		(56,250)	(56,250)	50,347	04/17/2027
74041C-AA-7	PREFERRED TERM SECURITIES BASIC 2.383% 09/26/34	D	12/26/2019	Various		10,012,119	10,012,119	9,785,826	9,780,440		231,679		231,679		10,012,119				221,570	09/26/2034
74041E-AA-3	PREFERRED TERM SECS XVI SENIOR ABS 16 144A 2.387% 03/23/35	D	12/23/2019	Paydown		3,345,864	3,345,864	2,933,904	2,982,037		363,827		363,827		3,345,864				89,588	03/23/2035
74041E-AA-3	PREFERRED TERM SECS XVI SENIOR ABS 16 144A 2.387% 03/23/35	D	06/23/2019	Redemption 100.0000		152,155	152,155	133,421	135,610		16,545		16,545		152,155				2,461	03/23/2035
74042E-AA-2	PREFERRED TERM SEC XVII SENIOR ABS 17 144A 2.294% 06/23/35	D	12/23/2019	Paydown		2,428,416	2,428,416	2,096,026	2,128,742		299,674		299,674		2,428,416				66,765	06/23/2035
74042H-AA-5	PREFERRED TERM SECS XIX SENIOR ABS 19 144A 2.244% 12/22/35	D	12/22/2019	Paydown		2,178,681	2,178,681	1,793,327	1,785,444		393,237		393,237		2,178,681				42,334	12/22/2035
74042H-AB-3	PREFERRED TERM SECURITIES XIX SENIOR ABS 19 144A 2.324% 12/22/35	D	12/22/2019	Paydown		20,082	20,082	18,099	18,097		1,985		1,985		20,082					12/22/2035
74042W-AB-0	PREFERRED TERM SECURITIES XVII SENIOR ABS 18 144A 2.367% 09/23/35	D	12/23/2019	Paydown		187,496	187,496	176,481	176,961		10,535		10,535		187,496				3,712	09/23/2035
74043A-AD-3	PREFERRED TERM XXII SENIOR ABS 23 144A 2.204% 12/22/36	D	12/23/2019	Paydown		360,050	360,050	338,222	338,352		21,698		21,698		360,050				7,000	12/22/2036
74043A-AD-3	PREFERRED TERM XXII SENIOR ABS 23 144A 2.204% 12/22/36	D	06/25/2019	Redemption 100.0000		85,636	85,636	80,444	69,590		16,046		16,046		85,636				2,252	12/22/2036
75620T-AR-9	RECETTE CLO LLC ABS 2015-1A 144A 2.886% 10/20/27	D	10/21/2019	Paydown		355,188	355,188	355,018	355,029		160		160		355,188				12,369	10/20/2027
77426N-AD-5	ROCKWALL CDO SUB ABS 2 144A 2.909% 08/01/24	D	11/01/2019	Paydown		1,000,000	1,000,000	987,910	988,996		11,004		11,004		1,000,000				24,270	08/01/2024
87970U-AS-5	TELOS CLO LTD SENIOR ABS 146R 144A 3.272% 01/17/27	D	10/17/2019	Paydown		1,150,226	1,150,226	1,153,217	1,152,593		(2,367)		(2,367)		1,150,226				35,205	01/17/2027
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.200% 07/21/21	D	08/27/2019	MARKET AXESS		9,286,250	10,000,000	9,815,000	9,192,100	682,548	31,095		713,643		9,905,743		(619,493)	(619,493)	217,250	07/21/2021
89413A-AA-9	TRAPEZA CDO LLC SENIOR ABS 9 144A 2.266% 01/27/40	D	10/28/2019	Paydown		334,466	334,466	299,556	301,884		32,582		32,582		334,466				6,234	01/27/2040
89707W-AA-6	TROPIC CDO CORP SENIOR ABS 04-3 144A 2.651% 07/15/34	D	07/15/2019	Call 100.0000		468,584	468,584	443,397	445,475		685		685		446,160		22,424	22,424	11,568	07/15/2034
89707W-AA-6	TROPIC CDO CORP SENIOR ABS 04-3 144A 2.651% 07/15/34	D	01/15/2019	Paydown		1,678,523	1,678,523	1,588,303	1,595,745		82,779		82,779		1,678,523				13,239	07/15/2034
89707Y-AB-0	TROPIC CDO CORP SENIOR ABS 4B 144A 2.561% 04/15/35	D	04/10/2019	Guggenheim Capital Markets		23,109,375	25,000,000	22,656,250	22,701,775		34,111		34,111		22,735,886		373,489	373,489	393,664	04/15/2035
92914N-AN-1	VOYA CLO LTD ABS 3.703% 01/18/29	D	02/01/2019	R.W. BAIRD & CO.		9,600,000	10,000,000	10,031,250	10,027,435		256		256		10,027,691		(427,691)	(427,691)	128,318	01/18/2029
G1773M-AC-1	SYMPHONY CLO LTD SENIOR ABS 9R 3.851% 10/16/28	D	07/05/2019	Call 100.0000		2,250,000	2,250,000	2,256,075	2,255,658		(409)		(409)		2,255,249		(5,249)	(5,249)	72,940	10/16/2028
G94014-AB-6	VOYA CLO LTD SENIOR ABS 16-2 4.066% 07/19/28	D	08/16/2019	Call 100.0000		7,000,000	7,000,000	7,137,813	7,112,316		(5,755)		(5,755)		7,106,561		(106,561)	(106,561)	273,256	07/19/2028

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						871,695,024	870,788,376	875,505,145	865,758,492	4,169,906	2,280,034		6,449,940	4,263,623	871,633,102	(4,838,954)	(2,358,643)	(7,197,597)	23,690,715	XXX
369604-BQ-5	GENERAL ELECTRIC CO 5.000% 12/31/49		05/21/2019	Various		31,116,451	33,701,000	30,138,693	30,246,669		8,852		8,852		30,255,521		860,930	860,930	482,251	12/31/2049
46625H-HA-1	JPMORGAN CHASE & CO CAPSEC CORP BND 5.379% 04/29/49		10/30/2019	Call 100.0000		6,277,000	6,277,000	6,998,145	6,277,000						6,277,000				381,755	04/29/2049
867914-BN-2	SUNTRUST BANKS INC CORP BND 5.050% 06/15/49		12/09/2019	Taxable Exchange		10,000,877	10,000,000	10,000,000	8,775,000	975,456	250,019		1,225,475		10,000,475		402	402	496,583	06/15/2049
867914-BP-7	SUNTRUST BANKS INC CAPSEC CORP BND 5.125% 12/31/49		12/09/2019	Taxable Exchange		29,178,692	30,000,000	30,000,000	25,451,400	4,109,788	(382,496)		3,727,292		29,178,692				1,511,875	12/31/2049
89356B-AA-6	TRANSCANADA TRUST JRSUB CORP BND 5.625% 05/20/75	A	08/28/2019	Morgan Stanley Dean Witter		5,137,500	5,000,000	5,297,300	5,262,179		(23,821)		(23,821)		5,238,358		(100,858)	(100,858)	218,750	05/20/2075
89356B-AB-4	TRANSCANADA TRUST JRSUB CORP BND 5.875% 08/15/76	A	08/13/2019	UBS Financial Securities		8,215,000	8,000,000	8,760,000	8,664,162		(34,187)		(34,187)		8,629,975		(414,975)	(414,975)	394,604	08/15/2076
4899999. Subtotal - Bonds - Hybrid Securities						89,925,520	92,978,000	91,194,138	84,676,410	5,085,244	(181,633)		4,903,611		89,580,021		345,499	345,499	3,485,818	XXX
8399997. Total - Bonds - Part 4						1,763,670,026	1,761,963,577	1,798,552,750	1,753,427,565	9,255,150	(1,272,557)		7,982,593	16,536,905	1,760,927,360	(17,019,701)	(1,972,954)	(18,992,655)	51,463,304	XXX
8399998. Total - Bonds - Part 5						1,197,610,578	1,182,353,173	1,199,046,780			(1,715,940)		(1,715,940)		1,196,104,054	(1,226,780)	(12,281,465)	(13,508,245)	37,121,236	XXX
8399999. Total - Bonds						2,961,280,604	2,944,316,750	2,997,599,530	1,753,427,565	9,255,150	(2,988,497)		6,266,653	16,536,905	2,957,031,414	(18,246,481)	(14,254,419)	(32,500,900)	88,584,540	XXX
313400-62-4	FREDDIE MAC PFD Series Z		03/29/2019	Various	2,209,854.000	21,315,455	0.00	7,513,504	7,513,504						7,513,504		13,801,951	13,801,951		
313586-75-2	FANNIE MAE PFD SERIES S		03/27/2019	Various	1,650,998.000	15,802,634	0.00	6,256,351	6,256,351						6,256,351		9,546,283	9,546,283		
33616C-86-0	FIRST REPUBLIC BANK		01/01/2019	Call 25.0000	(268,136.000)	(6,703,400)	0.00	(6,792,913)	(6,703,400)	(89,513)			(89,513)		(6,792,913)		89,513	89,513		
33616C-86-0	FIRST REPUBLIC BANK		12/28/2018	Redemption 25.0000	268,136.000	6,703,400	0.00	6,792,913	6,703,400	89,513			89,513		6,792,913		(89,513)	(89,513)	115,298	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						37,118,089	XXX	13,769,855	13,769,855						13,769,855		23,348,234	23,348,234	115,298	XXX
8999997. Total - Preferred Stocks - Part 4						37,118,089	XXX	13,769,855	13,769,855						13,769,855		23,348,234	23,348,234	115,298	XXX
8999998. Total - Preferred Stocks - Part 5						139,176,925	XXX	140,161,309							140,161,309		(984,383)	(984,383)	2,146,990	XXX
8999999. Total - Preferred Stocks						176,295,014	XXX	153,931,164	13,769,855						153,931,164		22,363,851	22,363,851	2,262,288	XXX
01749N-11-1	ALLEGRO MERGER CORP		11/11/2019	INSTINET LLC	8,634.000	2,806		3,022	2,590	432			432		3,022		(216)	(216)		
02133L-10-9	ALTA MESA RESOURCES		02/26/2019	Various	154,220.000	105,228		154,220	154,220						154,220		(48,992)	(48,992)		
05573H-10-8	BSB BANCORP INC		04/01/2019	Morgan Stanley	145,668.000	4,566,576		4,543,535	4,087,444	456,090			456,090		4,543,535		23,042	23,042		
089482-10-3	BIG ROCK PARTNERS ACQUISITION		05/24/2019	Morgan Stanley	202,748.000	2,113,706		1,258,458	2,068,030	(809,572)			(809,572)		1,258,458		855,248	855,248		
09216T-10-7	BLACK RIDGE ACQUISITION CORP		07/12/2019	Morgan Stanley	756,015.000	7,777,494		5,057,105	7,590,391	(2,533,285)			(2,533,285)		5,057,105		2,720,389	2,720,389		
16166A-10-3	CHASERG TECHNOLOGY ACQUISITI		11/13/2019	Various	223,294.000	2,293,737		2,132,458	2,161,486	(29,028)			(29,028)		2,132,458		161,279	161,279		
16166A-11-1	CHASERG TECHNOLOGY ACQUISITI		04/08/2019	Various	111,647.000	69,009		100,482	57,029	43,453			43,453		100,482		(31,474)	(31,474)		
24703L-20-2	DELL TECHNOLOGIES		01/03/2019	Morgan Stanley	17,455.000	771,204		771,186	853,026	(81,840)			(81,840)		771,186		18	18		
25470F-30-2	DISCOVERY COMMUNICATIONS C		01/30/2019	Various brokers	3,040.000	71,430		91,347	70,163	21,183			21,183		91,347		(19,917)	(19,917)		
257454-10-8	DOMINION ENERGY MIDSTREAM PART		01/29/2019	Various	548,719.000	9,399,229		10,065,567	9,898,891	166,676			166,676		10,065,567		(666,337)	(666,337)	161,672	
26885J-10-3	EQT GP HOLDINGS UNITS		01/15/2019	Various	766,304.000	15,326,253		15,301,502	15,287,765	13,738			13,738		15,301,502		24,751	24,751		
31421V-10-7	FEDERAL STREET ACQUISITION		01/09/2019	Corporate actions	1,698,903.000	17,270,567		12,934,652	17,192,898	(4,258,246)			(4,258,246)		12,934,652		4,335,915	4,335,915		
31811A-30-9	FINTECH ACQUISITION 111		01/08/2019	Various	198,484.000	1,983,812		1,984,840	1,984,840						1,984,840		(1,028)	(1,028)		
36255F-10-2	GS ACQUISITION UNITS CORP		12/10/2019	Various	97,680.000	1,013,461		916,564	957,264	(40,700)			(40,700)		916,564		96,897	96,897		
36255F-11-0	GS ACQUISITION UNITS CORP		01/24/2019	BTIG	30,476.000	34,742		56,381	38,165	18,216			18,216		56,381		(21,638)	(21,638)		
36255F-20-1	GS ACQUISITION UNITS CORP		03/07/2019	Bloomberg Tradebooks	1.000	10		10	10						10					
37518N-10-6	GIG CAPITAL INC		11/27/2019	Various	874,198.000	9,076,603		8,608,975	8,829,400	(220,425)			(220,425)		8,608,975		467,628	467,628		
382788-10-7	GORDON POINTE ACQUISITION UNIT		08/28/2019	INSTINET LLC	12,700.000	132,395		127,000	127,000						127,000		5,395	5,395		
38286G-10-9	GORES HOLDINGS 111 INC		12/31/2019	Various	53,466.000	547,220		511,491	517,016	(5,525)			(5,525)		511,491		35,729	35,729		
38286G-11-7	GORES HOLDINGS 111 INC		01/24/2019	BTIG	33,080.000	38,703		43,004	29,772	13,232			13,232		43,004		(4,301)	(4,301)		
420870-10-7	HAYMAKER ACQUISITION CORP		02/13/2019	Various	411,925.000	4,213,170		4,123,369		(4,123,369)			(4,123,369)				4,213,170	4,213,170		
48242A-10-4	KBL MERGER CORP		07/09/2019	Various	615,384.000	6,412,240		3,666,806	6,276,917	(2,610,111)			(2,610,111)		3,666,806		2,745,434	2,745,434		
502413-10-7	L-3 COMMUNICATIONS CORP		07/01/2019	Various	14,127.000	3,327,191		2,961,945	2,453,295	508,650			508,650		2,961,945		365,246	365,246	19,799	
52539T-10-7	LEISURE ACQUISITION UNITS		12/30/2019	Various	137,620.000	1,432,201		1,376,200	1,351,428	24,772			24,772		1,376,200		56,001	56,001		
540424-10-8	LOEWS CORP		01/07/2019	Various brokers	19,448.000	899,085		861,466	885,273	(23,807)			(23,807)		861,466		37,619	37,619		
55378M-10-7	MTECH ACQUISITION CORP		05/01/2019	Various	42,094.000	427,347		404,944	424,728	(19,784)			(19,784)		404,944		22,403	22,403		
553ESC-BC-7	MOMENTIVE PERFORMANCE MATERIAL		06/24/2019	Morgan Stanley	958,000.000	1		1		1			1		1		(1)	(1)		
578877-10-2	MBT FINANCIAL CORP		09/04/2019	Various	373,160.000	3,901,036		4,467,447	3,470,388	997,059			997,059		4,467,447		(566,410)	(566,410)	74,423	
60765P-10-3	MODERN MEDIA ACQUISITION UNITS		07/01/2019	Various	1,063,137.000	11,158,824		6,758,121	10,843,997	(4,085,876)			(4,085,876)		6,758,121		4,400,702	4,400,702		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
68373P-10-0	OPES ACQUISITION CORP OPES ACQUISITION CORP		11/25/2019	Various brokers	101,534.000	1,058,957		1,015,340	1,008,233	7,107			7,107		1,015,340		43,617	43,617		
68373P-11-8	OPES ACQUISITION CORP		11/05/2019	Various	120,187.000	24,526			34,854	(34,854)			(34,854)				24,526	24,526		
70957E-10-5	PENSARE ACQUISITION CORP		06/21/2019	Various	1,837,578.000	19,073,594		10,924,861	18,614,665	(7,689,804)			(7,689,804)		10,924,861		8,148,733	8,148,733		
74621Q-10-6	PURE ACQUISITION CORP		11/27/2019	Various	128,454.000	1,319,849		1,284,540	1,263,987	20,553			20,553		1,284,540		35,309	35,309		
75657Y-10-2	RED HAT INC		01/18/2019	Bloomberg Tradebooks	10,900.000	1,916,397		1,906,737	1,914,476	(7,739)			(7,739)		1,906,737		9,660	9,660		
78425V-10-4	SI FINANCIAL GROUP INC		05/21/2019	Various	267,680.000	3,646,638		3,646,859	3,407,566	239,293			239,293		3,646,859		(221)	(221)	32,097	
80862S-10-7	SCIENCE APPLICATIONS INTERNATI		01/15/2019	Various	72,221.000	4,622,117		4,640,152	4,600,478	39,674			39,674		4,640,152		(18,035)	(18,035)	16,483	
81728P-10-5	SENTINEL ENERGY SERVICES INC C		10/29/2019	Various	492,737.000	5,063,492		4,946,052	4,946,052						4,946,052		117,439	117,439		
84678A-12-2	SPARTAN ENERGY ACQUISITION UNI		10/21/2019	Various	5,907.000	5,146		8,861	5,730	3,131			3,131		8,861		(3,715)	(3,715)		
85619Q-10-3	STATE BANK FINANCIAL CORP		01/02/2019	Morgan Stanley	156,811.000	3,376,225		3,376,225	3,385,549	(9,325)			(9,325)		3,376,225					
88156Q-10-7	TESARO		01/23/2019	Morgan Stanley	25,923.000	1,944,225		1,906,482	1,924,783	(18,301)			(18,301)		1,906,482		37,743	37,743		
89615T-10-6	TRIDENT ACQUISITIONS CORP		12/04/2019	Various	611,920.000	6,414,107		6,058,838	6,100,842	(42,004)			(42,004)		6,058,838		355,269	355,269		
89653L-10-6	TRINITY MERGER UNITS (PROPOSED		10/31/2019	Various	854,699.000	8,946,435		8,510,387	8,538,443	(28,056)			(28,056)		8,510,387		436,048	436,048		
90130A-10-1	TWENTY-FIRST CENTURY-CL A-WI A		02/06/2019	Various	94,440.000	4,621,428		4,609,676	4,544,453	65,223			65,223		4,609,676		11,752	11,752		
92211L-10-5	VANTAGE ENERGY ACQ		04/23/2019	Morgan Stanley	1,810,845.000	18,528,989		14,401,953	18,198,992	(3,797,039)			(3,797,039)		14,401,953		4,127,036	4,127,036		
99FIRS-9C-2	FIRST REPUBLIC BANK 7% SERIES		01/01/2019	Corporate actions	268,136.000	115,298		115,298	115,298						115,298					
G8250R-10-3	SOCIAL CAPITAL		09/18/2019	Various	2,395,323.000	25,083,847		23,947,609	23,953,230	(5,621)			(5,621)		23,947,609		1,136,238	1,136,238		
G8250R-12-9	SOCIAL CAPITAL		07/11/2019	INSTINET LLC	8,256.000	18,534		12,962	5,944	7,018			7,018		12,962		5,572	5,572		
01626A-10-9	ALIGNVEST ACQUISITION II RESTR	A	05/29/2019	Morgan Stanley	242,244.000	1,831,844			1,776,243	(1,776,243)			(1,776,243)				1,831,844	1,831,844		
09557S-10-1	BLUE HILLS BANCORP INC	D	04/04/2019	Various	103,435.000	2,522,556		2,588,900	2,207,303	381,597			381,597		2,588,900		(66,344)	(66,344)	12,096	
71948P-11-8	PHUNWARE INC	D	04/05/2019	Various	33,692.000	9,130		33,692	8,602	25,090			25,090		33,692		(24,562)	(24,562)		
78516C-10-6	SABAN CAPITAL ACQUISITION	D	04/02/2019	Morgan Stanley	403,907.000	4,161,315		4,084,581	4,071,383	13,199			13,199		4,084,581		76,733	76,733		
91914J-10-2	VALERO ENERGY PARTNERS COMMON	D	01/11/2019	Various	1,042,727.000	44,048,404		43,919,424	43,971,798	(52,374)			(52,374)		43,919,424		128,981	128,981		
G1142P-10-4	BISON CAPITAL ACQUISITION CO	D	03/27/2019	Morgan Stanley	145,573.000	1,534,539		958,624	1,513,959	(555,335)			(555,335)		958,624		575,916	575,916		
G1154H-10-7	BELMOND LTD CLASS A	D	02/01/2019	Bloomberg Tradebooks	51,421.000	1,280,605		1,280,481	1,287,068	(6,587)			(6,587)		1,280,481		124	124		
G18920-10-1	CAPITOL INVESTMENT CORP IV	D	08/01/2019	Various	630,824.000	6,505,493		3,779,911	6,305,401	(2,525,490)			(2,525,490)		3,779,911		2,725,582	2,725,582		
G22707-12-2	COLLIER CREEK HOLDINGS UNITS	C	05/10/2019	Morgan Stanley	29,772.000	297,720		297,720	297,720						297,720					
G2345N-10-2	CM SEVEN STAR ACQUISITION CORP	D	05/02/2019	Morgan Stanley	347,347.000	3,602,944		3,505,476	3,508,205	(2,729)			(2,729)		3,505,476		97,468	97,468		
G2379F-10-8	CONSTELLATION ALPHA CAPITAL	D	03/27/2019	Morgan Stanley	425,910.000	4,421,873		2,018,192	4,348,541	(2,330,349)			(2,330,349)		2,018,192		2,403,681	2,403,681		
G2692M-11-1	DD3 ACQUISITION UNITS CORP	D	08/02/2019	Bloomberg Tradebooks	14,887.000	3,653		4,466	4,627	(161)			(161)		4,466		(813)	(813)		
G35006-13-2	ALBERTON ACQUISITION UNITS COR	D	12/04/2019	Jones Trading	80,429.000	19,126		31,367	20,107	11,260			11,260		31,367		(12,242)	(12,242)		
G4182A-10-2	GTY TECHNOLOGY HOLDINGS	D	02/20/2019	Morgan Stanley	526,472.000	5,419,302		5,351,577	5,291,044	60,534			60,534		5,351,577		67,724	67,724		
G6772P-10-0	ONE MADISON CORP	D	06/03/2019	Corporate actions	281,540.000	2,891,026		2,815,400	2,823,846	(8,446)			(8,446)		2,815,400		75,626	75,626		
G7126L-10-0	PLATINUM EAGLE ACQ	D	03/13/2019	Morgan Stanley	46,770.000	467,700		467,700	471,442	(3,742)			(3,742)		467,700					
G74760-10-2	REGALWOOD GLOBAL ENERGY	D	12/16/2019	Various	865,470.000	8,975,263		8,654,700	8,498,915	155,785			155,785		8,654,700		320,563	320,563		
G8857R-10-0	THUNDER BRIDGE ACQUISITION UNI	C	07/12/2019	Various	294,602.000	3,069,663		2,911,285	2,916,560	(5,275)			(5,275)		2,911,285		158,377	158,377		
G88950-10-3	TKK SYMPHONY ACQUISITION UNITS	D	12/24/2019	INSTINET LLC	241.000	2,480		2,297	2,326	(29)			(29)		2,297		183	183		
G89827-12-8	TPG PACE HOLDINGS UNITS CLASS	D	09/04/2019	Various	595,145.000	6,124,663		5,323,673	5,951,450	(627,777)			(627,777)		5,323,673		800,990	800,990		
G9145A-10-7	TWELVE SEAS INVESTMENT COMPANY TWELVE SEAS IV	D	11/15/2019	Various brokers	195,360.000	2,010,213		1,953,600	1,918,435	35,165			35,165		1,953,600		56,613	56,613		
G9366W-10-1	UNION ACQUISITION UNITS (PROPO	D	03/19/2019	Morgan Stanley	145,787.000	1,500,466		1,457,870	1,468,075	(10,205)			(10,205)		1,457,870		42,596	42,596		
Y37828-11-1	HUNTER MARITIME ACQUISITION CO	D	02/22/2019	Various	178,724.000	1,828,488		1,791,910	1,794,389	(2,479)			(2,479)		1,791,910		36,578	36,578		
Y37828-12-9	HUNTER MARITIME ACQUISITION EQ	D	03/26/2019	INSTINET LLC	20,935.000	9,074			3,559	(3,559)			(3,559)				9,049	9,049		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						312,682,623	XXX	269,704,407	304,761,368	(35,056,960)			(35,056,960)		269,704,407		42,978,190	42,978,190	316,570	XXX
02156C-10-1	ALTEX ENERGY LTD		09/20/2019	Capital Distribution	0.000	1,548,428		1,535,860	1,535,860					(12,568)	1,548,428	12,568		12,568		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,548,428	XXX	1,535,860	1,535,860					(12,568)	1,548,428	12,568		12,568		XXX
9799997. Total - Common Stocks - Part 4						314,231,051	XXX	271,240,267	306,297,228	(35,056,960)			(35,056,960)	(12,568)	271,252,835	12,568	42,978,190	42,990,758	316,570	XXX
9799998. Total - Common Stocks - Part 5						1,198,457,820	XXX	1,203,345,250							1,203,308,794	(36,456)	(4,850,976)	(4,887,432)	1,242,417	XXX
9799999. Total - Common Stocks						1,512,688,871	XXX	1,474,585,517	306,297,228	(35,056,960)			(35,056,960)	(12,568)	1,474,561,629	(23,888)	38,127,214	38,103,326	1,558,987	XXX
9899999. Total - Preferred and Common Stocks						1,688,983,885	XXX	1,628,516,681	320,067,083	(35,056,960)			(35,056,960)	(12,568)	1,628,492,793	(23,888)	60,491,065	60,467,177	3,821,275	XXX
9999999 - Totals						4,650,264,489	XXX	4,626,116,211	2,073,494,648	(25,801,810)	(2,988,497)		(28,790,307)	16,524,337	4,585,524,207	(18,270,369)	46,236,646	27,966,277	92,405,815	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
38380K-MW-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY CMO 17-163F 3.000% 03/20/47		09/03/2019	Vining Sparks IBG	12/01/2019	Paydown	1,549,070	1,570,370	1,549,070	1,549,070		(21,300)		(21,300)					9,123	645
38381Y-5V-2	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 19-132 3.000% 10/20/49		10/21/2019	FTN Financial Sec Corp	12/01/2019	Paydown	181,477	184,993	181,477	181,477		(3,516)		(3,516)					743	439
38381Y-ZA-5	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 19-119 3.000% 09/20/49		10/16/2019	FTN Financial Sec Corp	12/01/2019	Paydown	73,810	75,240	73,810	73,810		(1,430)		(1,430)					281	123
912828-PC-8	U.S. TREASURY NOTE SENIOR GOVT BND 2.625% 11/15/20		01/18/2019	Wells Fargo	12/03/2019	Goldman Sachs	2,000,000	2,000,781	2,018,203	2,000,434		(347)		(347)			17,769	17,769	55,240	9,862
912828-YE-4	U.S. TREASURY SENIOR GOVT BND 1.250% 08/31/24		08/30/2019	Morgan Stanley Dean Witter	12/03/2019	JP Morgan Securities	3,000,000	2,975,508	2,960,742	2,976,717		1,209		1,209			(15,974)	(15,974)	9,787	309
0599999. Subtotal - Bonds - U.S. Governments							6,804,357	6,806,892	6,783,302	6,781,508		(25,384)		(25,384)			1,795	1,795	75,174	11,378
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND 1.137% 02/06/23	B.	01/30/2019	AUST & NZ BANK GRP LTD	09/17/2019	Citigroup Global Markets	6,857,500	7,191,000	6,855,786	6,857,500						(333,500)	(1,714)	(335,214)	77,956	
1099999. Subtotal - Bonds - All Other Governments							6,857,500	7,191,000	6,855,786	6,857,500						(333,500)	(1,714)	(335,214)	77,956	
3132HT-3B-0	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A 3.000% 03/15/44		05/16/2019	FTN Financial Sec Corp	12/01/2019	Paydown	1,612,631	1,609,859	1,612,631	1,612,631		2,772		2,772					15,891	2,688
3132JO-VK-0	FREDDIEMAC STRIP AGENCY CMO 3.000% 08/15/49		07/18/2019	FTN Financial Sec Corp	12/01/2019	Paydown	560,516	571,726	560,516	560,516		(11,210)		(11,210)					4,057	1,401
3136B2-LX-8	FANNIE MAE SENIOR AGENCY CMO 18-50A 3.000% 07/25/48		07/24/2019	Vining Sparks IBG	12/01/2019	Paydown	3,918,837	3,945,167	3,918,837	3,918,837		(26,330)		(26,330)					30,316	9,144
3136B3-4T-4	FANNIE MAE SENIOR AGENCY CMO 19-9C 3.500% 09/25/48		05/09/2019	Vining Sparks IBG	12/01/2019	Paydown	184,719	186,566	184,719	184,719		(1,847)		(1,847)					2,161	233
3136B6-EQ-2	FANNIE MAE AGENCY CMO 2.500% 08/25/49		09/11/2019	FTN Financial Sec Corp	12/01/2019	Paydown	389,404	389,891	389,404	389,404		(487)		(487)					1,679	784
3136B7-CH-2	FANNIE MAE AGENCY CMO 2.500% 11/25/49		10/28/2019	FTN Financial Sec Corp	12/01/2019	Paydown	281,237	281,017	281,237	281,237		220		220					886	586
38378N-CE-1	GOVERNMENT NATIONAL MTGE ASSOC SENIOR CMBS 13-155 2.900% 09/16/53		11/07/2018	R.W. BAIRD & CO.	12/01/2019	Paydown	1,707,128	1,602,567	1,707,128	1,707,128		104,562		104,562					8,635	1,650
49151F-E9-7	KENTUCKY ST PPTY & BLDGS COMMN MUNITAX BND REV 2.393% 11/01/26		10/09/2019	Citigroup Global Markets	11/22/2019	BERKLEY LIFE	6,000,000	6,000,000	5,925,720	6,000,000							(74,280)	(74,280)	8,774	
64971X-JH-2	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV 3.350% 11/01/30		03/27/2019	Royal Bank of Canada	12/24/2019	BERKLEY NATIONAL INSURANCE CO.	3,830,000	3,830,000	3,979,064	3,830,000							149,064	149,064	89,814	
3199999. Subtotal - Bonds - U.S. Special Revenues							18,484,472	18,416,793	18,559,256	18,484,472		67,680		67,680			74,784	74,784	162,213	16,486
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-4 144A 3.500% 06/26/45		06/05/2019	FTN Financial Sec Corp	12/01/2019	Paydown	670,567	679,473	670,567	670,567		(8,906)		(8,906)					8,604	391
009098-AA-2	AMAZON.COM INC SECURED CORP BND 4.494% 11/10/39		05/08/2019	MESIROW FINANCIAL INC	11/10/2019	Redemption 100.0000	2,223	2,223	2,223	2,223									50	
025816-CG-2	AMERICAN EXPRESS COMPANY CORP BND 2.500% 07/30/24		07/25/2019	Royal Bank of Canada	07/30/2019	Arbor Research & Trading, LLC	5,000,000	4,983,900	4,985,000	4,983,908		8		8			1,092	1,092	347	
031652-BG-4	AMKOR TECH INC SENIOR CORP BND 6.375% 10/01/22		03/15/2019	Morgan Stanley Dean Witter	04/15/2019	Call 101.5940	37,704,000	38,392,991	38,305,002	38,297,414		(95,577)		(95,577)			(593,414)	(593,414)	1,896,291	1,115,017
032177-AE-7	AMSTED IND INC SENIOR CORP BND 144A 5.000% 03/15/22		05/30/2019	Wells Fargo	06/06/2019	Tender	9,922,000	10,063,885	10,062,892	10,060,956		(2,929)		(2,929)			1,937	1,937	110,243	104,732
04684T-AE-1	A10 SECURITIZATION LLC SENIOR CMBS 17-1 144A 2.650% 03/15/36		08/14/2019	Raymond James	12/15/2019	Paydown	17,555,275	17,555,275	17,555,275	17,555,275									77,759	1,292
049560-AR-6	ATMOS ENERGY CORP SENIOR CORP BND 2.625% 09/15/29		09/25/2019	JP Morgan Securities	09/27/2019	KBC FINANCIAL PRODUCTS	5,000,000	4,997,000	5,045,050	4,997,000							48,050	48,050		
05508W-AA-3	B&G FOODS INC SENIOR CORP BND 4.625% 06/01/21		09/16/2019	Morgan Stanley Dean Witter	10/10/2019	Call 100.0000	4,915,000	4,921,390	4,915,000	4,920,884		(506)		(506)			(5,884)	(5,884)	81,456	66,933
05584P-AD-9	BMW VEHICLE LEASE TRUST SENIOR ABS 17-2 2.070% 10/20/20		02/06/2019	Barclays Capital	12/20/2019	Paydown	34,318	34,141	34,318	34,318		177		177					505	36
05584P-AD-9	BMW VEHICLE LEASE TRUST SENIOR ABS 17-2 2.070% 10/20/20		02/06/2019	Barclays Capital	03/27/2019	W.R. BERKLEY PARENT	8,500,000	8,456,172	8,463,011	8,460,108		3,936		3,936			2,904	2,904	32,746	8,798
05948K-KQ-1	BANC OF AMERICA ALTERNATIVE LO 2004-1 3A1 6.000% 02/25/34		07/01/2019	JP Morgan Chase Bank	07/29/2019	JP Morgan Chase Bank	1		46,743								46,743	46,743		
091935-AD-8	BLACKBOARD INC SECURED CORP BND 144A 9.750% 10/15/21		11/04/2019	Bank of America	11/14/2019	Call 102.4375	9,704,000	9,956,304	9,940,535	9,949,761		(6,543)		(6,543)			(245,761)	(245,761)	312,752	52,563

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
095788-AA-9	BLUE OCEAN REG NOTE 9.000% 03/28/27		03/26/2019	ALTERNATIVE FUND	12/01/2019	Redemption 100.0000	1,497,885	1,497,885	1,497,885	1,497,885									50,171	
11043X-AA-1	BRITISH AIR 19-1 AA PTT CORP BND 3.300% 06/15/34		07/15/2019	Citigroup Global Markets	12/15/2019	Redemption 100.0000	1,893	1,893	1,893	1,893									24	
12505F-AF-8	OUTFRONT MEDIA CAPITAL LLC SENIOR CORP BND 5.875% 03/15/25		11/25/2019	JP Morgan Securities	12/18/2019	Call 102.9380	1,304,000	1,344,685	1,342,312	1,343,556		(1,129)		(1,129)			(39,556)	(39,556)	58,102	15,109
12528M-AC-3	CG-CCRE COMMERCIAL MTGE TRUST SUB SUB CMBS 14-FL1 144A 2.890% 06/15/31		09/16/2019	R.W. BAIRD & CO.	12/15/2019	Paydown	204,434	201,495	204,434	204,434		2,939		2,939					541	54
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A 3.500% 08/25/49		09/13/2019	Raymond James	11/01/2019	Paydown														
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A 3.500% 08/25/49		09/13/2019	Raymond James	12/01/2019	Redemption 100.0000	1,075,864	1,091,497	1,075,864	1,075,864		(15,634)		(15,634)					6,560	1,569
12592U-AQ-5	CSMLT TRUST WHOLE CMO 15-1 144A 3.500% 05/25/45		05/21/2019	FTN Financial Sec Corp	12/01/2019	Paydown	834,706	835,619	834,706	834,706		(913)		(913)					9,836	1,785
14315P-AA-3	CARMAX AUTO OWNER TRUST SENIOR ABS 19-3 2.257% 08/17/20		07/24/2019	Mitsubishi UF J Securities (US	12/15/2019	Paydown	2,949,512	2,949,512	2,949,512	2,949,512									14,003	
15135B-AF-8	CENTENE CORP SENIOR CORP BND 5.625% 02/15/21		09/30/2019	Barclays Capital	10/11/2019	Call 101.4063	18,027,000	18,293,800	18,280,514	18,273,889		(19,910)		(19,910)			(246,889)	(246,889)	411,250	129,569
17328B-AA-2	CITIGROUP MTGE LOAN TRUST INC SENIOR WHOLE CMO 2019-IMC1 A1 2.720% 07/25/49		08/23/2019	Citigroup Global Markets	12/25/2019	Paydown	478,634	478,374	478,634	478,634		260		260					2,440	976
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE HOLDIN SRSUB CORP BND 7.625% 03/15/20		02/11/2019	R.W. BAIRD & CO.	03/06/2019	Call 100.0000	10,925,000	10,957,775	10,925,000	10,956,597		(1,178)		(1,178)			(31,597)	(31,597)	395,690	340,154
20268C-AA-6	COMMONBOND STUDENT LOAN TRUST ABS 19-AGS 144A 2.540% 01/25/47		10/23/2019	Goldman Sachs	12/25/2019	Paydown	141,094	141,046	141,094	141,094		48		48					548	
233046-AE-1	DB MASTER FINANCE LLC ABS 3.629% 11/20/47		09/05/2019	R.W. BAIRD & CO.	11/20/2019	Paydown	25,000	25,744	25,000	25,000		(744)		(744)					227	48
235825-AD-8	DANA HOLDING CORP SENIOR CORP BND 6.000% 09/15/23		11/12/2019	Bank of America	11/25/2019	Morgan Stanley	16,880,000	17,268,240	17,259,800	17,259,685		(8,555)		(8,555)			115	115	188,499	163,173
254687-CL-8	WALT DISNEY CO 3.000% 09/15/22		03/20/2019	Taxable Exchange	11/26/2019	Taxable Exchange	3,175,000	3,149,247	3,154,068	3,154,068		4,821		4,821					65,088	
260543-CW-1	DOW CHEMICAL CO SENIOR CORP BND 144A 3.625% 05/15/26		05/22/2019	Various	11/25/2019	Taxable Exchange	10,000,000	9,998,530	9,998,580	9,998,579		49		49					186,285	1,208
29444U-AM-8	EQUINIX INC SENIOR CORP BND 5.375% 04/01/23		12/03/2019	Morgan Stanley	12/16/2019	Call 101.7920	20,240,000	20,618,311	20,602,701	20,598,175		(20,136)		(20,136)			(358,175)	(358,175)	589,347	190,515
31428X-BV-7	FEDEX CORP SENIOR CORP BND 3.100% 08/05/29		07/22/2019	JP Morgan Securities	08/22/2019	SunTrust Capital Markets	5,000,000	4,983,300	5,027,500	4,983,910		610		610			43,590	43,590	13,778	
316773-CY-4	FIFTH THIRD BANK (OHIO) SENIOR CORP BND 2.375% 01/28/25		10/23/2019	Royal Bank of Canada	11/15/2019	STRATEGAS SECURITIES LLcC	5,000,000	4,998,600	4,995,700	4,998,600							(2,900)	(2,900)	6,927	
31787A-AP-6	FINISAR CORPORATION SENIOR CORP BND 0.500% 12/15/36		10/09/2019	Wells Fargo	10/24/2019	Call 100.0000	39,900,000	39,864,090	39,900,000	39,864,168		78		78			35,832	35,832	70,942	64,283
319963-BN-3	FIRST DATA CORP SECURED CORP BND 144A 5.375% 08/15/23		07/25/2019	Various	08/05/2019	Call 102.6880	39,660,000	40,685,919	40,726,061	40,411,420		(274,498)		(274,498)			(751,420)	(751,420)	2,327,520	951,133
32008D-AA-4	FIRST DATA CORP SECURED CORP BND 144A 5.000% 01/15/24		04/10/2019	Various	08/05/2019	Call 102.5000	7,565,000	7,754,125	7,754,125	7,707,919		(46,206)		(46,206)			(142,919)	(142,919)	392,513	41,525
32008D-AB-2	FIRST DATA CORP SECURED CORP BND 144A 5.750% 01/15/24		03/20/2019	Wells Fargo	08/05/2019	Call 102.8750	4,961,000	5,122,233	5,103,629	5,081,843		(40,389)		(40,389)			(120,843)	(120,843)	304,170	53,090
34532D-AA-5	FORD CREDIT AUTO OWNER TRUST SENIOR ABS 19-B 2.387% 07/15/20		06/18/2019	Royal Bank of Canada	12/15/2019	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									6,135	
36254U-AD-2	GM FINANCIAL CONSUMER AUTO SENIOR ABS 17-2 144A 1.860% 12/16/21		01/30/2019	Bank of America	03/27/2019	W.R. BERKLEY PARENT	10,250,000	10,159,912	10,180,312	10,166,751		6,839		6,839			13,562	13,562	37,600	7,944
38013M-AD-8	GM FINANCIAL AUTO LEASING SENIOR ABS 17-2 2.020% 09/21/20		03/06/2019	Various	12/20/2019	Paydown	1,000,000	996,563	1,000,000	1,000,000		3,438		3,438					10,058	1,010
38013M-AD-8	GM FINANCIAL AUTO LEASING SENIOR ABS 17-2 2.020% 09/21/20		02/27/2019	Barclays Capital	03/27/2019	W.R. BERKLEY PARENT	13,795,000	13,745,424	13,745,098	13,748,851		3,427		3,427			(3,753)	(3,753)	28,640	8,515
38013M-AE-6	GM FINANCIAL AUTO LEASING SENIOR ABS 17-2 2.180% 06/21/21		05/29/2019	Citigroup Global Markets	12/20/2019	Paydown	480,830	479,609	480,830	480,830		1,221		1,221					6,115	320
38046X-AC-7	GOGO INTERMEDIATE HOLDINGS LLC SECURED CORP BND 144A 12.500% 07/01/22		04/23/2019	BTIG	05/15/2019	Call 107.4433	9,922,000	10,711,791	10,660,524	10,658,612		(53,179)		(53,179)			(736,612)	(736,612)	1,200,173	389,301

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
40434J-AC-4	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP BND 7.750% 01/15/22		01/24/2019	Wells Fargo	01/30/2019	Call 101.9380	45,041,000	46,018,028	45,913,895	45,882,681		(135,347)		(135,347)			(841,681)	(841,681)	2,571,749	1,469,142
428040-CG-2	HERTZ CORPORATION SENIOR CORP BND 7.375% 01/15/21		07/29/2019	Bank of America	08/12/2019	Call 100.0000	2,380,000	2,383,094	2,380,000	2,382,869		(225)		(225)			(2,869)	(2,869)	12,677	7,314
428040-CP-2	HERTZ CORPORATION SENIOR CORP BND 5.875% 10/15/20		07/19/2019	Morgan Stanley	08/12/2019	Call 100.0000	1,477,000	1,479,510	1,477,000	1,479,417		(93)		(93)			(2,417)	(2,417)	27,960	22,658
431475-AA-0	HILL-ROM HOLDINGS INC SENIOR CORP BND 144A 5.750% 09/01/23		09/30/2019	Various	10/07/2019	Call 102.8750	14,010,000	14,438,536	14,412,788	14,424,650		(13,886)		(13,886)			(414,650)	(414,650)	483,345	33,275
43814R-AC-0	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 16-4 1.210% 12/18/20		06/03/2019	BERKLEY LIFE	12/18/2019	Paydown	639,582	636,507	639,582	639,582		3,075		3,075					2,465	322
43814T-AC-6	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 17-1 1.720% 07/21/21		01/16/2019	Bank of America	03/21/2019	Paydown	2,220,935	2,203,497	2,220,935	2,220,935		17,438		17,438					6,314	2,865
43814T-AC-6	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 17-1 1.720% 07/21/21		01/16/2019	Bank of America	03/27/2019	W.R. BERKLEY PARENT	9,190,660	9,118,498	9,132,868	9,124,129		5,630		5,630			8,739	8,739	42,154	11,856
44891G-AE-4	HYUNDAI AUTO LEASE SEC TRUST SENIOR ABS 17-B 144A 2.130% 03/15/21		07/18/2019	Barclays Capital	12/15/2019	Paydown	576,236	575,898	576,236	576,236		338		338					4,932	239
448969-AA-3	HYUNDAI AUTO LEASE SECURITIZAT ABS 2.662% 03/13/20		02/12/2019	Citigroup Global Markets	03/15/2019	Paydown	1,708,236	1,708,236	1,708,236	1,708,236									2,906	
448969-AA-3	HYUNDAI AUTO LEASE SECURITIZAT ABS 2.662% 03/13/20		02/12/2019	Citigroup Global Markets	03/27/2019	W.R. BERKLEY PARENT	7,616,764	7,616,764	7,616,892	7,616,764							128	128	19,716	
45672W-AA-9	INFOR SOFTWARE PARENT LLC SENIOR CORP BND 144A 7.125% 05/01/21		05/10/2019	Morgan Stanley Dean Witter	05/24/2019	Call 100.0000	6,703,000	6,710,373	6,703,000	6,710,153		(220)		(220)			(7,153)	(7,153)	30,513	15,920
466112-AF-6	JBS USA LLC/JBS USA FINANCE IN SENIOR CORP BND 144A 7.250% 06/01/21		04/24/2019	Various	06/03/2019	Call 100.0000	27,419,000	27,534,808	27,419,000	27,419,000		(115,808)		(115,808)					993,939	780,949
46639G-AU-0	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 13-1 144A 2.500% 03/25/43		11/05/2019	R.W. BAIRD & CO.	12/01/2019	Paydown	292,513	292,381	292,513	292,513		132		132					609	122
46644M-AV-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 15-3 144A 3.000% 05/25/45		05/08/2019	BMO CAPITAL MARKETS GK	12/01/2019	Paydown	1,056,592	1,054,611	1,056,592	1,056,592		1,981		1,981					11,537	792
46647S-AJ-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A 3.500% 08/25/47		07/30/2019	FTN Financial Sec Corp	12/01/2019	Paydown	1,063,049	1,083,645	1,063,049	1,063,049		(20,597)		(20,597)					7,671	
46647S-AL-4	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A 3.000% 08/25/47		09/23/2019	R.W. BAIRD & CO.	12/01/2019	Paydown	863,581	870,058	863,581	863,581		(6,477)		(6,477)					4,353	1,727
46648C-AC-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-1 144A 3.500% 01/25/47		07/12/2019	R.W. BAIRD & CO.	12/01/2019	Paydown	738,899	752,638	738,899	738,899		(13,739)		(13,739)					6,642	1,078
46648H-AE-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-2 144A 3.500% 05/25/47		07/24/2019	FTN Financial Sec Corp	12/01/2019	Paydown	1,034,984	1,054,229	1,034,984	1,034,984		(19,244)		(19,244)					9,548	2,516
46648U-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A 3.000% 11/25/48		10/11/2019	Raymond James	12/01/2019	Paydown	1,986,949	1,999,057	1,986,949	1,986,949		(12,108)		(12,108)					7,311	2,484
46648U-AN-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A 3.500% 11/25/48		11/07/2019	Vining Sparks IBG	12/01/2019	Paydown	16,996	17,442	16,996	16,996		(446)		(446)					50	18
46649C-AA-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 18-4 144A 3.500% 10/25/48		08/28/2019	Raymond James	12/01/2019	Paydown	831,862	850,319	831,862	831,862		(18,457)		(18,457)					6,086	2,345
46649K-AC-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-5 144A 3.500% 10/25/48		11/07/2019	JP Morgan Securities	12/01/2019	Paydown	229,635	233,474	229,635	229,635		(3,839)		(3,839)					670	246
46649T-AA-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 18-3 144A 3.500% 09/25/48		08/21/2019	Raymond James	12/01/2019	Paydown	722,172	736,390	722,172	722,172		(14,218)		(14,218)					5,824	1,545
46651A-AC-6	JP MORGAN TRUST WHOLE CMO 19-LTV2 144A 3.500% 12/25/49		08/13/2019	FTN Financial Sec Corp	12/01/2019	Paydown	2,008,753	2,041,396	2,008,753	2,008,753		(32,642)		(32,642)					14,461	2,734
52729N-BX-7	LEVEL 3 PARENT LLC SENIOR CORP BND 5.750% 12/01/22		11/22/2019	Various	12/02/2019	Call 100.0000	39,456,000	39,545,037	39,456,000	39,456,045		(88,992)		(88,992)			(45)	(45)	567,180	392,062
532776-AZ-4	LIN TELEVISION CORP SENIOR CORP BND 5.875% 11/15/22		11/14/2019	Bank of America	11/22/2019	Call 101.4690	14,689,000	14,913,742	14,904,781	14,909,418		(4,324)		(4,324)			(220,418)	(220,418)	232,562	
55389P-AA-7	MVW OWNER TRUST SENIOR ABS 2019-1A 144A 2.890% 11/22/36		05/14/2019	Wells Fargo	12/20/2019	Paydown	895,930	895,647	895,930	895,930		283		283					8,710	
577081-BA-9	MATTEL INC SENIOR CORP BND 2.350% 08/15/21		11/18/2019	Citigroup Global Markets	12/20/2019	Call 100.8490	10,000,000	10,075,000	10,084,903	10,071,314		(3,686)		(3,686)			(71,314)	(71,314)	166,500	62,014
58772T-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS 3.010% 02/16/21		01/23/2019	SUMITOMO MITSUI FINANCIAL GROU	03/27/2019	W.R. BERKLEY PARENT	7,250,000	7,249,942	7,258,512	7,249,884		(58)		(58)			8,628	8,628	34,552	

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
59565X-AB-6	MIDCONTINENT COMMUNICATIONS IN SENIOR CORP BND 144A 6.875% 08/15/23		07/31/2019	SunTrust Capital Markets	08/15/2019	Call 103.4380	9,920,000	10,275,039	10,261,050	10,261,050		(13,989)		(13,989)			(341,050)	(341,050)	682,050	314,478
625383-AA-2	MULTI-COLOR CORP SENIOR CORP BND 144A 6.125% 12/01/22		03/29/2019	Guggenheim Capital Markets	07/31/2019	Call 103.0630	992,000	1,023,000	1,022,385	1,015,180		(7,820)		(7,820)			(23,180)	(23,180)	70,892	20,422
654747-AD-6	NISSAN AUTO REC OWNER TRUST SENIOR ABS 17-A 1.740% 08/16/21		01/09/2019	Bank of America	12/15/2019	Paydown	633,415	627,724	633,415	633,415		5,691		5,691					6,144	796
68233J-BE-3	ONCOR ELECTRIC DELIVERY CO SECURED CORP BND 144A 3.700% 11/15/28		05/22/2019	Various	11/21/2019	Taxable Exchange	10,000,000	10,413,610	10,394,465	10,394,465		(19,145)		(19,145)					191,167	8,531
682680-AX-1	ONEOK INC SENIOR CORP BND 2.750% 09/01/24		08/12/2019	JP Morgan Securities	08/26/2019	Arbor Research & Trading, LLC	5,000,000	4,990,350	5,022,900	4,990,383		33		33			32,517	32,517	4,965	
68285A-AC-4	ONSLOW BAY FINANCIAL LLC SUPSEN ABS 15-1 144A 2.750% 11/27/45		08/14/2019	FTN Financial Sec Corp	12/01/2019	Paydown	3,255,106	3,263,244	3,255,106	3,255,106		(8,138)		(8,138)					20,577	3,730
693456-AA-3	PMT LOAN TRUST SENIOR WHOLE CMO 13-J1 144A 3.500% 09/25/43		07/30/2019	Vining Sparks IBG	12/01/2019	Paydown	1,512,160	1,542,403	1,512,160	1,512,160		(30,243)		(30,243)					11,058	
72703P-AA-1	PLANET FITNESS MASTER ISSR LLC ABS 18-1 144A 4.262% 09/05/48		11/25/2019	Barclays Capital	12/05/2019	Paydown	19,700	20,100	19,700	19,700		(400)		(400)					210	191
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CO SENIOR CORP BND 144A 6.500% 02/01/22		01/24/2019	Wells Fargo	02/01/2019	Call 101.6250	49,610,000	50,421,124	50,416,163	50,414,892		(6,232)		(6,232)			(804,892)	(804,892)	2,418,488	1,585,453
76116A-AB-4	RESOLUTE ENERGY CORP SENIOR CORP BND 8.500% 05/01/20		02/05/2019	Various	04/01/2019	Call 100.0000	11,743,000	11,786,801	11,743,000	11,782,553		(4,248)		(4,248)			(39,553)	(39,553)	415,898	249,958
77714P-AB-5	SEMGROUP CORP SENIOR CORP BND 5.625% 07/15/22		10/31/2019	Various	12/23/2019	Call 101.4060	3,939,000	4,001,779	3,994,382	3,988,411		(13,368)		(13,368)			(49,411)	(49,411)	152,626	62,931
80874Y-AU-4	SCIENTIFIC GAMES INTER SENIOR CORP BND 10.000% 12/01/22		11/22/2019	Various	12/12/2019	Call 102.5000	33,409,000	34,407,448	34,244,225	34,219,165		(188,283)		(188,283)			(810,165)	(810,165)	2,607,758	1,552,413
816752-AC-3	SEMINOLE HARD ROCK ENTERTAINME SENIOR CORP BND 144A 5.875% 05/15/21		01/07/2019	Wells Fargo	02/04/2019	Call 101.4690	9,924,000	10,077,822	10,069,784	10,047,302		(30,520)		(30,520)			(123,302)	(123,302)	273,727	87,455
81746D-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A 3.500% 08/25/47		06/05/2019	R.W. BAIRD & CO.	12/01/2019	Paydown	789,480	800,088	789,480	789,480		(10,609)		(10,609)					8,476	384
81746D-AE-0	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A 3.000% 08/25/47		10/11/2019	Raymond James	12/01/2019	Paydown	671,189	675,699	671,189	671,189		(4,510)		(4,510)					2,322	839
81746K-AA-2	SEQUOIA MORTGAGE TRUST WHOLE CMO 17-2 144A 3.500% 02/25/47		06/05/2019	FTN Financial Sec Corp	12/01/2019	Paydown	805,502	816,200	805,502	805,502		(10,698)		(10,698)					8,852	470
81746V-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 18-3 144A 3.500% 03/25/48		06/25/2019	R.W. BAIRD & CO.	12/01/2019	Paydown	1,389,870	1,413,220	1,389,870	1,389,870		(23,350)		(23,350)					16,673	3,513
847788-AT-3	SPEEDWAY MOTORSPORTS INC SENIOR CORP BND 5.125% 02/01/23		10/22/2019	Bank of America	11/22/2019	Call 102.5630	689,000	707,534	706,659	704,661		(2,873)		(2,873)			(15,661)	(15,661)	28,547	8,043
85917D-AA-2	SOTERA HEALTH HOLDINGS LLC SENIOR CORP BND 144A 6.500% 05/15/23		11/26/2019	JP Morgan Securities	12/13/2019	Call 103.2500	13,617,000	14,076,574	14,059,553	14,052,621		(23,952)		(23,952)			(435,621)	(435,621)	511,394	27,080
86614R-AK-3	SUMMIT MATERIALS LLC/SUMMIT MA SENIOR CORP BND 8.500% 04/15/22		03/08/2019	Bank of America	03/15/2019	Call 104.6860	9,441,000	9,894,577	9,883,405	9,883,612		(10,965)		(10,965)			(442,612)	(442,612)	776,774	316,637
86881W-AA-0	SURGERY CENTER HOLDINGS INC SENIOR CORP BND 144A 8.875% 04/15/21		04/10/2019	Jefferies & Co.	04/25/2019	Call 104.4380	19,636,000	20,549,074	20,507,446	20,483,496		(65,578)		(65,578)			(847,496)	(847,496)	1,791,201	851,984
88033G-BW-9	TENET HLTHCR CORP SENIOR CORP BND 6.750% 02/01/20		01/22/2019	Barclays Capital	02/22/2019	Redemption 103.4100	9,922,000	10,264,309	10,260,340	10,260,340		(3,969)		(3,969)					373,935	319,985
89173F-AA-8	TOWD POINT MORTGAGE TRUST SENIOR ABS 17-1 144A 2.750% 10/25/56		03/01/2019	BMO CAPITAL MARKETS GK	12/01/2019	Paydown	2,583,975	2,536,232	2,583,975	2,583,975		47,743		47,743					29,879	790
89238K-AD-4	TOYOTA AUTO REC OWNER TRSUT SENIOR ABS 17-D 1.930% 01/18/22		05/28/2019	Citigroup Global Markets	12/15/2019	Paydown	206,536	205,528	206,536	206,536		1,008		1,008					1,984	166
893647-AR-8	TRANSDIGM INC SRSUB CORP BND 5.500% 10/15/20		02/28/2019	Various	03/15/2019	Call 100.0000	20,589,000	20,626,499	20,589,000	20,625,319		(1,179)		(1,179)			(36,319)	(36,319)	471,831	375,104
893647-AW-7	TRANSDIGM INC SRSUB CORP BND 6.000% 07/15/22		11/04/2019	RW Pressprich & Co	11/29/2019	Call 101.5000	14,184,000	14,427,914	14,396,760	14,404,311		(23,603)		(23,603)			(220,311)	(220,311)	527,172	258,400
896047-AH-0	TRIBUNE MEDIA COMPANY SENIOR CORP BND 5.875% 07/15/22		06/17/2019	Various	09/19/2019	Call 101.4690	8,779,000	8,946,089	8,907,964	8,881,160		(64,929)		(64,929)			(102,160)	(102,160)	478,538	147,359
903293-BE-7	USG CORP SENIOR CORP BND 144A 4.875% 06/01/27		05/06/2019	Bank of America	05/28/2019	Call 101.0000	36,061,000	36,458,171	36,421,610	36,455,320		(2,851)		(2,851)			(394,320)	(394,320)	1,205,411	738,799
911365-BB-9	UNITED RENTALS (NORTH AMERICA) SENIOR CORP BND 5.750% 11/15/24		04/26/2019	Morgan Stanley Dean Witter	05/28/2019	Call 102.8750	10,418,000	10,738,874	10,717,518	10,713,955		(24,919)		(24,919)			(295,955)	(295,955)	617,339	272,894

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
911365-BC-7	UNITED RENTALS (NORTH AMERICA) SECURED CORP BND 4.625% 07/15/23		10/29/2019	Bank of America	11/20/2019	Call 102.3130	18,516,000	18,965,667	18,944,275	18,946,511		(19,156)		(19,156)			(430,511)	(430,511)	725,624	247,084
91823K-AA-7	VFH PARENT LLC SECURED CORP BND 144A 6.750% 06/15/22		10/01/2019	Various	10/09/2019	Call 103.3750	26,679,000	27,616,447	27,579,416	27,592,096		(24,351)		(24,351)			(913,096)	(913,096)	1,470,680	504,227
92211W-AA-9	WORLDPAY LLC SENIOR CORP BND 144A 4.375% 11/15/25		06/18/2019	Various	08/01/2019	Morgan Stanley	7,624,000	7,888,750	7,974,239	7,874,873		(13,877)		(13,877)			99,366	99,366	70,416	6,329
92532W-AA-1	VERSUM MATERIALS INC SENIOR CORP BND 144A 5.500% 09/30/24		05/14/2019	UBS Financial Securities	10/16/2019	Call 109.0002	6,449,000	6,927,714	7,029,423	6,875,932		(51,782)		(51,782)			(426,932)	(426,932)	788,430	57,449
92840K-AA-4	VISTAJET MALTA FINANCE PLC SENIOR CORP BND 144A 7.750% 06/01/20		05/17/2019	Guggenheim Capital Markets	06/03/2019	Call 100.0000	2,555,000	2,558,833	2,555,000	2,555,000		(3,833)		(3,833)					100,106	92,956
94106L-BH-1	WASTE MANAGEMENT INC SENIOR CORP BND 3.200% 06/15/26		05/14/2019	Goldman Sachs	05/16/2019	Morgan Stanley Dean Witter	3,000,000	2,999,190	3,020,040	2,999,190							20,850	20,850		
98161V-AC-4	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 18-A 2.500% 04/17/23		10/28/2019	JP Morgan Securities	12/15/2019	Paydown	15,740	15,814	15,740	15,740		(74)		(74)					66	16
98162X-AA-3	WORLD OMNI AUTOMOBILE LEASE SE ABS 2.605% 03/16/20		03/05/2019	Mitsubishi UF J Securities (US	09/16/2019	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									6,175	
98162X-AA-3	WORLD OMNI AUTOMOBILE LEASE SE ABS 2.605% 03/16/20		03/05/2019	Mitsubishi UF J Securities (US	03/27/2019	W.R. BERKLEY PARENT	10,000,000	10,000,000	10,001,949	10,000,000							1,949	1,949	10,129	
98162Y-AA-1	WORLD OMNI AUTO REC TRUST ABS 2.726% 02/18/20		01/23/2019	Bank of America	03/15/2019	Paydown	2,839,662	2,839,662	2,839,662	2,839,662									5,486	
98162Y-AA-1	WORLD OMNI AUTO REC TRUST ABS 2.726% 02/18/20		01/23/2019	Bank of America	03/27/2019	W.R. BERKLEY PARENT	5,160,338	5,160,338	5,159,850	5,160,338							(488)	(488)	21,883	
009088-AA-3	AIR CANADA SECURED CORP BND 144A 3.750% 06/15/29	A	06/10/2019	UBS Financial Securities	12/15/2019	Redemption 100.0000	482,213	502,707	482,213	482,213		(20,494)		(20,494)					13,562	8,891
284902-AC-7	ELDORADO GOLD CORP SENIOR CORP BND 144A 6.125% 12/15/20	A	05/28/2019	Bank of America	06/12/2019	Call 100.0000	28,843,000	28,873,495	28,843,000	28,873,450		(45)		(45)			(30,450)	(30,450)	868,595	793,587
57701R-AD-4	MATTAMY GROUP CORP SENIOR CORP BND 144A 6.875% 12/15/23	A	12/11/2019	Bank of America	12/23/2019	Call 103.4380	15,324,000	15,864,937	15,850,839	15,845,058		(19,880)		(19,880)			(521,058)	(521,058)	1,068,234	517,983
68245X-AB-5	1011778 BC UNLIMITED LIABILITY SECURED CORP BND 144A 4.625% 01/15/22	A	09/30/2019	Various	10/07/2019	Call 100.0000	52,180,000	52,195,476	52,180,000	52,187,076		(8,400)		(8,400)			(7,076)	(7,076)	542,998	500,846
87952V-AL-0	TELESAT CANADA SENIOR CORP BND 144A 8.875% 11/15/24	A	09/30/2019	Bank of America	10/11/2019	Call 107.2678	9,170,000	9,848,580	9,836,459	9,834,300		(14,280)		(14,280)			(664,300)	(664,300)	996,515	309,710
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 1.970% 01/11/24	B	01/09/2019	COMMONW BANK AUSTRALIA	08/30/2019	Citigroup Global Markets	3,031,875	3,224,025	3,081,901	3,031,875						(192,150)	50,026	(142,124)	57,504	
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 2.040% 02/08/24	B	01/30/2019	AUST & NZ BANK GRP LTD	08/28/2019	AUST & NZ BANK GRP LTD	3,370,750	3,595,500	3,421,143	3,370,750						(224,750)	50,393	(174,357)	54,048	
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 1.929% 02/26/24	B	02/15/2019	Citigroup Global Markets	08/30/2019	Citigroup Global Markets	3,200,313	3,381,763	3,241,020	3,200,313						(181,450)	40,708	(140,742)	44,902	
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 2.041% 04/24/24	B	01/17/2019	WESTPAC BANKING CORPO	08/29/2019	WESTPAC BANKING CORPO	3,365,250	3,580,000	3,423,570	3,365,250						(214,750)	58,320	(156,430)	60,668	
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 1.810% 06/19/24	B	06/12/2019	Citigroup Global Markets	08/30/2019	Citigroup Global Markets	2,560,250	2,640,430	2,577,634	2,560,250						(80,180)	17,384	(62,796)	11,624	
00140R-AE-1	AIG CLO LTD MEZZANIN ABS 181 144A 4.873% 01/20/32	D	02/01/2019	R.W. BAIRD & CO.	05/31/2019	R.W. BAIRD & CO.	7,500,000	7,500,000	7,501,575	7,500,000							1,575	1,575	126,898	6,091
00164M-DU-4	ALM Loan Funding SENIOR ABS 12-RRR 144A 2.891% 04/16/27	D	05/03/2019	R.W. BAIRD & CO.	10/16/2019	Paydown	1,261,084	1,261,281	1,261,084	1,261,084		(197)		(197)					16,619	2,568
04965L-AL-2	ATRIUM CDO CORP MEZZANIN ABS 14A 144A 3.951% 08/23/30	D	08/30/2018	R.W. BAIRD & CO.	10/23/2018	R.W. BAIRD & CO.	12,000,000	11,835,600	11,922,000	11,839,062		3,462		3,462			82,938	82,938	90,444	11,485
05600L-AB-2	BMW FIN NV SENIOR CORP BND 144A 2.400% 08/14/24	D	08/07/2019	Barclays Capital	08/27/2019	Royal Bank of Canada	5,000,000	4,995,100	5,008,950	4,995,139		39		39			13,811	13,811	5,000	
15032T-AU-0	CEDAR FUNDING LTD SENIOR ABS 2R 144A 3.020% 06/09/30	D	03/06/2019	R.W. BAIRD & CO.	06/21/2019	R.W. BAIRD & CO.	11,000,000	10,790,313	10,983,500	10,793,981		3,669		3,669			189,519	189,519	180,864	82,127
36656A-AC-2	GARRISON BSL CLO LTD SENIOR ABS 18-1 144A 2.936% 07/17/28	D	02/21/2019	R.W. BAIRD & CO.	05/31/2019	Various	17,500,000	17,281,250	17,370,063	17,290,955		9,705		9,705			79,108	79,108	436,421	213,280
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC SENIOR CORP BND 144A 3.125% 07/26/24	D	07/23/2019	Bank of America	07/24/2019	Various brokers	2,000,000	1,990,100	2,002,000	1,990,100							11,900	11,900		
67054L-AC-1	ALTICE FRANCE SA (FRANCE) SECURED CORP BND 144A 6.250% 05/15/24	D	10/08/2019	Bank of America	10/15/2019	Call 103.1250	12,434,000	12,849,277	12,822,563	12,833,317		(15,960)		(15,960)			(399,317)	(399,317)	513,766	77,524

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
67106M-AN-3	OFSI FUND LTD SENIOR ABS 7R 144A 2.903% 10/18/26	D	02/22/2019	Royal Bank of Canada	03/27/2019	W.R. BERKLEY PARENT	14,126,043	14,107,679	14,090,785	14,108,339		661		661			(17,554)	(17,554)	98,200	56,321
67514R-AL-2	OCEAN TRAILS CLO ABS 4R 144A 2.805% 08/13/25	D	02/21/2019	Royal Bank of Canada	03/27/2019	W.R. BERKLEY PARENT	7,423,946	7,416,522	7,414,096	7,416,771		248		248			(2,674)	(2,674)	31,077	8,879
69689L-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS 2.785% 08/20/27	D	06/28/2019	Citigroup Global Markets	11/20/2019	Paydown	515,017	515,017	515,017	515,017									4,448	
69700V-AA-7	PALMER SQUARE LOAN FUNDING LTD ABS 3.016% 04/20/27	D	03/05/2019	Citigroup Global Markets	10/21/2019	Paydown	1,458,866	1,458,866	1,458,866	1,458,866									22,932	
80627D-AA-4	IHO VERWALTUNGS GMBH SECURED CORP BND 144A 4.125% 09/15/21	D	05/29/2019	Bank of America	06/06/2019	Call 102.0630	4,961,000	5,063,693	5,063,345	5,060,747		(2,945)		(2,945)			(99,747)	(99,747)	114,283	8,527
83609E-AU-4	SOUND POINT CLO LTD SENIOR ABS 8R 144A 2.861% 04/15/27	D	01/23/2019	R.W. BAIRD & CO.	03/27/2019	W.R. BERKLEY PARENT	20,000,000	19,934,000	19,937,540	19,937,793		3,793		3,793			(253)	(253)	143,866	20,263
92329V-AB-8	VENTURE CDO LTD SENIOR ABS 25 144A 3.100% 04/20/29	D	05/14/2019	R.W. BAIRD & CO.	12/13/2019	Call 100.0000	10,500,000	10,480,313	10,500,000	10,482,280		1,967		1,967			17,720	17,720	210,671	23,508
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,150,206,844	1,166,632,095	1,165,412,234	1,163,980,574		(1,758,236)		(1,758,236)		(893,280)	(12,356,330)	(13,249,610)	36,805,893	17,283,722
8399998. Total - Bonds							1,182,353,173	1,199,046,780	1,197,610,578	1,196,104,054		(1,715,940)		(1,715,940)		(1,226,780)	(12,281,465)	(13,508,245)	37,121,236	17,311,586
020002-85-3	ALLSTATE CORP		09/19/2019	Various	09/26/2019	Various	6,953.000	176,141	176,568	176,141							427	427		
020002-85-3	ALLSTATE CORP		10/09/2019	INSTINET LLC	10/15/2019	Call 25.0000	21,763.000	545,584	544,075	545,584							(1,509)	(1,509)	2,008	
020002-87-9	ALLSTATE CORP		09/12/2019	Various	10/09/2019	INSTINET LLC	4,620.000	117,132	117,124	117,132							(8)	(8)		
020002-87-9	ALLSTATE CORP		10/09/2019	INSTINET LLC	10/15/2019	Call 25.0000	73,243.000	1,841,514	1,831,075	1,841,514							(10,439)	(10,439)	12,951	
03748R-76-2	APARTMENT INVEST & MGMT CO		05/03/2019	INSTINET LLC	05/15/2019	INSTINET LLC	558.000	14,020	14,036	14,020							16	16		
03748R-76-2	APARTMENT INVEST & MGMT CO		05/07/2019	INSTINET LLC	05/16/2019	Call 25.0000	3,878.000	97,435	96,950	97,435							(485)	(485)	574	
042315-30-9	ARMOUR RESIDENTIAL REIT INC		07/23/2019	INSTINET LLC	07/29/2019	Various	85,638.000	2,149,553	2,141,022	2,149,553							(8,531)	(8,531)	13,142	
054937-20-6	BB&T CORP		08/05/2019	INSTINET LLC	08/30/2019	Various	51,463.000	1,301,671	1,292,812	1,301,671							(8,859)	(8,859)		
054937-20-6	BB&T CORP		08/27/2019	INSTINET LLC	09/03/2019	Redemption 25.0000	92,138.000	2,326,942	2,303,450	2,326,942							(23,492)	(23,492)	39,209	
054937-40-4	BB&T CORP		08/07/2019	Various	08/30/2019	INSTINET LLC	39,613.000	1,002,016	990,532	1,002,016							(11,484)	(11,484)		
054937-40-4	BB&T CORP		08/28/2019	Various	09/03/2019	Redemption 25.0000	541,122.000	13,683,049	13,528,050	13,683,049							(154,999)	(154,999)	196,262	
060505-34-4	BANK OF AMERICA CORP		08/26/2019	INSTINET LLC	09/05/2019	Various	15,209.000	381,619	380,275	381,619							(1,344)	(1,344)		
060505-34-4	BANK OF AMERICA CORP		09/04/2019	INSTINET LLC	09/09/2019	Call 25.0000	57,328.000	1,432,322	1,433,200	1,432,322							878	878	2,024	
14040H-60-0	CAPITAL ONE FIN CORP		11/29/2019	INSTINET LLC	12/03/2019	Call 25.0000	52,537.000	1,313,253	1,313,425	1,313,253							172	172	1,365	
14040H-70-9	CAPITAL ONE FIN CORP		11/26/2019	Various	12/02/2019	Tender	111,660.000	2,791,472	2,791,500	2,791,472							28	28	2,819	
14309L-20-1	CARLYLE GROUP INC		10/04/2019	INSTINET LLC	10/08/2019	Call 25.0000	292,131.000	7,393,350	7,303,275	7,393,350							(90,075)	(90,075)	99,254	
25150L-10-8	DEUTSCHE BANK CONTINGENT CAPIT		11/21/2019	Cantor Fitzgerald	12/30/2019	Call 25.0000	640,000.000	16,275,200	16,000,000	16,275,200							(275,200)	(275,200)	322,000	
36242H-50-0	GABELLI DIVIDEND & INCOME TRUS		12/20/2019	Various	12/26/2019	Call 25.0000	9,960.000	252,150	249,000	252,150							(3,150)	(3,150)	3,588	
456837-60-8	ING GROEP NV		06/11/2019	INSTINET LLC	06/17/2019	Call 25.0000	318,517.000	8,004,024	7,962,925	8,004,024							(41,099)	(41,099)	54,050	
46637G-12-4	JPMORGAN CHASE & CO		11/29/2019	INSTINET LLC	12/05/2019	Tender	29,317.000	732,361	732,925	732,361							564	564		
481246-70-0	JPMORGAN CHASE & CO		08/28/2019	INSTINET LLC	08/30/2019	INSTINET LLC	28,545.000	713,125	713,714	713,125							589	589		
48127A-16-1	JPMORGAN CHASE & CO		02/26/2019	Various	03/01/2019	Call 25.0000	33,643.000	840,260	841,075	840,260							815	815		
49446R-77-8	KIMCO REALTY CORP		12/27/2019	Various	12/31/2019	Call 25.0000	94,011.000	2,372,540	2,350,275	2,372,540							(22,265)	(22,265)	27,289	
69360J-64-4	PS BUSINESS PARKS INC		12/23/2019	Various	12/30/2019	Call 25.0000	47,357.000	1,193,842	1,183,925	1,193,842							(9,917)	(9,917)	12,244	
69360J-66-9	PS BUSINESS PARKS INC		12/24/2019	Various	12/30/2019	Call 25.0000	119,447.000	3,009,706	2,986,175	3,009,706							(23,531)	(23,531)	28,868	
74460W-60-2	PUBLIC STO		10/08/2019	INSTINET LLC	10/16/2019	Various	618.000	15,466	15,472	15,466							6	6	16	
74460W-82-6	PUBLIC STO		05/24/2019	INSTINET LLC	06/17/2019	INSTINET LLC	4,562.000	115,441	115,247	115,441							(194)	(194)		
74460W-82-6	PUBLIC STO		06/19/2019	INSTINET LLC	06/27/2019	Call 25.0000	72,336.000	1,820,051	1,808,400	1,820,051							(11,651)	(11,651)	15,105	
854502-70-5	STANLEY BLACK & DECKER INC		11/26/2019	INSTINET LLC	11/27/2019	INSTINET LLC	300.000	7,595	7,606	7,595							12	12		
854502-70-5	STANLEY BLACK & DECKER INC		12/06/2019	Various	12/13/2019	Call 25.0000	198,051.000	5,016,290	4,951,275	5,016,290							(65,015)	(65,015)	69,593	
857477-88-9	STATE STREET CORPORATION		12/06/2019	Various	12/16/2019	Call 25.0000	303,572.000	7,693,594	7,589,300	7,693,594							(104,294)	(104,294)	113,840	
89832Q-AB-5	TRUIST BANK TRUST FIN CORP PFD		12/09/2019	Taxable Exchange	12/11/2019	BICALT	10,000,000.000	10,000,877	10,000,877	10,000,877									244,083	244,083
89832Q-AC-3	TRUIST BANK TRUIST FIN CORP PFD		12/09/2019	Taxable Exchange	12/11/2019	BICALT	30,000,000.000	29,178,692	29,178,692	29,178,692									743,125	743,125
92343V-30-2	VERIZON COMMUNICATIONS		02/20/2019	Various	03/06/2019	Various	58,370.000	1,462,882	1,465,704	1,462,882							2,822	2,822		
92343V-30-2	VERIZON COMMUNICATIONS		03/08/2019	Various	03/12/2019	Call 25.0000	110,879.000	2,780,935	2,771,975	2,780,935							(8,960)	(8,960)	11,812	
94988N-20-7	WELLS FARGO REAL ESTATE INVEST		12/06/2019	Various	12/11/2019	Call 25.0000	336,369.000	8,504,858	8,409,225	8,504,858							(95,633)	(95,633)	107,218	
007924-30-1	AEGON NV	D	11/08/2019	Various	11/26/2019	Various	3,068.000	77,679	77,719	77,679							40	40		
007924-40-0	AEGON NV	D	06/11/2019	INSTINET LLC	06/17/2019	Call 25.0000	140,322.000	3,526,668	3,508,050	3,526,668							(18,618)	(18,618)	24,551	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								140,161,309	139,176,925	140,161,309							(984,383)	(984,383)	2,146,990	987,208

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
8999998. Total - Preferred Stocks								140,161,309	139,176,925	140,161,309							(984,383)	(984,383)	2,146,990	987,208
007786-10-6	AEROHIVE NETWORKS INC		07/19/2019	Various	08/13/2019	Morgan Stanley	401,846.000	1,781,354	1,788,215	1,781,354							6,861	6,861		
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		05/02/2019	Various	10/24/2019	Various	107,259.000	3,458,031	3,510,437	3,458,031							52,406	52,406		
008190-10-0	AFFILIATED COMPUTER SVCS INC		04/02/2019	Morgan Stanley	04/20/2019	Morgan Stanley	0.000												2,264	
019170-10-9	ALLIED ESPORTS ENTERTAINMENT I		08/12/2019	Morgan Stanley	08/13/2019	Morgan Stanley	4,121.000	40,274	40,277	40,274							3	3		
02079K-30-5	ALPHABET IN CL C		07/08/2019	Various	12/30/2019	Bloomberg Tradebooks	15,184.000	16,860,622	19,709,584	16,860,622							2,848,963	2,848,963		
02376R-10-2	AMERICAN AIRLINES GROUP		02/14/2019	Corporate actions	02/15/2019	Morgan Stanley	5,173.000		186,566								186,566	186,566		
03076K-10-8	AMERIS BANCORP		07/01/2019	Various	07/05/2019	Various	38,918.000	1,406,917	1,409,420	1,406,917							2,504	2,504	305	
030975-10-6	AMERIGAS PARTNERS UNITS		08/20/2019	Various	08/27/2019	Various	703,522.000	24,464,045	24,351,336	24,464,045							(112,710)	(112,710)	401,583	
032511-10-7	ANADARKO PETROLEUM CORP		08/08/2019	Various	08/12/2019	Various	373,766.000	25,899,050	26,571,309	25,899,050							672,259	672,259	40,533	
03350F-10-6	ANDEAVOR LOGISTICS UNITS		07/29/2019	Various	07/30/2019	Various	510,310.000	17,936,345	17,926,842	17,936,345							(9,503)	(9,503)		
03874P-10-1	ARATANA THERAPEUTICS INC		04/29/2019	Various	05/01/2019	INSTINET LLC	26,307.000	126,245	123,290	126,245							(2,955)	(2,955)		
04269E-10-7	ARQULE INC		12/10/2019	INSTINET LLC	12/23/2019	Bloomberg Tradebooks	1,734.000	34,298	34,910	34,298							612	612		
04269X-10-5	ARRAY BIOPHARMA INC COM STK		07/30/2019	Various	08/05/2019	Various	189,457.000	8,984,487	9,066,482	8,984,487							81,995	81,995		
05355N-10-9	AVEDRO INC		08/08/2019	Various	11/22/2019	Various	106,302.000	2,459,759	2,492,367	2,459,759							32,608	32,608		
054937-10-7	BB&T CORP		08/21/2019	Various	08/30/2019	Various	411,863.000	20,464,481	20,550,598	20,464,481							86,117	86,117		
05573H-10-8	BSB BANCORP INC		01/18/2019	Keefe Bruyette & Woods	04/01/2019	Morgan Stanley	24,755.000	799,091	776,050	799,091							(23,042)	(23,042)		
05586Y-11-4	B RILEY PRINCIPAL MERGER UNITS		04/29/2019	Morgan Stanley	09/27/2019	Various	99,220.000	69,454	47,389	69,454							(22,065)	(22,065)		
05586Y-20-5	B RILEY PRINCIPAL MERGER UNITS		04/09/2019	Morgan Stanley	04/29/2019	Morgan Stanley	198,440.000	1,984,400	1,984,400	1,984,400										
089482-10-3	BIG ROCK PARTNERS ACQUISITION		01/08/2019	BTIG	05/24/2019	Morgan Stanley	74,523.000	759,389	776,924	759,389							17,534	17,534		
09216T-10-7	BLACK RIDGE ACQUISITION CORP		07/10/2019	INSTINET LLC	08/12/2019	Morgan Stanley	4,121.000	42,261	42,480	42,261							219	219		
10319T-10-1	BOXWOOD MERGER CORP CLASS A		07/18/2019	MACQUARIE GROUP	08/27/2019	Various	143,768.000	1,413,239	1,442,489	1,413,239							29,249	29,249		
110122-10-8	BRISTOL-MYERS SQUIBB		12/31/2019	Morgan Stanley	12/31/2019	Morgan Stanley	173,160.000	9,490,819	9,555,674	9,490,819							64,855	64,855		
110122-15-7	BRISTOL-MYERS SQUIBB		11/22/2019	Morgan Stanley	11/25/2019	Morgan Stanley	148,460.000	316,220	316,220	316,220										
112585-10-4	BROOKFIELD ASSET MANAGEMENT IN		10/01/2019	Morgan Stanley	10/02/2019	Corporate actions	30,340.000	1,604,379	1,604,379	1,604,379										
118230-10-1	BUCKEYE PARTNERS LP		09/20/2019	Jones Trading	09/23/2019	INSTINET LLC	2,314.000	94,967	95,081	94,967							114	114		
124857-20-2	CBS CORP		10/29/2019	Various	10/30/2019	Bloomberg Tradebooks	33,045.000	1,193,139	1,182,122	1,193,139							(11,017)	(11,017)		
126117-10-0	CNA FINANCIAL CORP		11/04/2019	Various brokers	12/04/2019	Various	52,238.000	2,277,802	2,433,100	2,277,802							155,298	155,298	11,720	
12663P-10-7	CVR REFINING COMMON UNITS		01/18/2019	INSTINET LLC	01/30/2019	Various	8,831.000	92,478	92,721	92,478							243	243		
12739A-10-0	CADENCE BANCORPORATION		01/02/2019	Morgan Stanley	01/03/2019	Morgan Stanley	199,306.000	3,376,225	3,376,238	3,376,225							13	13		
151020-10-4	CELGENE CORP COMMON STOCK		11/19/2019	Various	11/22/2019	Morgan Stanley	148,460.000	14,766,718	16,038,134	14,766,718							1,271,415	1,271,415		
156710-10-5	CERADYNE INC.		04/26/2019	Morgan Stanley	04/26/2019	Morgan Stanley	1.000		9,528								9,528	9,528		
16166A-10-3	CHASERG TECHNOLOGY ACQUISITI		08/07/2019	Various	11/22/2019	Various	624,127.000	6,233,782	6,523,906	6,233,782							290,124	290,124		
165240-10-2	CHESAPEAKE LODGING TRUST REIT		09/17/2019	INSTINET LLC	09/19/2019	Various	1,970.000	54,594	54,950	54,594							356	356		
17143G-10-6	CHURCHILL CAPITAL II UNITS COR		10/25/2019	Various brokers	12/30/2019	Various brokers	49,250.000	502,843	506,772	502,843							3,929	3,929		
17143G-20-5	CHURCHILL CAPITAL II UNITS COR		06/27/2019	Morgan Stanley	11/04/2019	Bloomberg Tradebooks	98.000	980	1,058	980							78	78		
211171-10-3	CONTINENTAL BUILDING PRODUCTS		11/19/2019	INSTINET LLC	11/21/2019	INSTINET LLC	29,850.000	1,080,534	1,086,117	1,080,534							5,583	5,583		
212896-20-3	CONYERS PARK II ACQUISITION		07/18/2019	Goldman Sachs	10/14/2019	INSTINET LLC	9,915.000	99,150	107,030	99,150							7,880	7,880		
22052L-10-4	CORTEVA INC WHEN ISSUED		06/03/2019	Corporate actions	06/06/2019	Morgan Stanley	60,920.000	1,513,634	1,470,842	1,513,634							(42,792)	(42,792)		
224122-10-1	CRAFT BREW ALLIANCE INC		11/12/2019	Various	11/26/2019	Various	100,000.000	1,624,745	1,641,210	1,624,745							16,465	16,465		
225223-30-4	CRAY INC		07/26/2019	Various	09/24/2019	Various	166,707.000	5,795,857	5,823,041	5,795,857							27,185	27,185		
22564L-11-3	CRESCENT ACQUISITION UNITS COR		04/17/2019	Morgan Stanley	04/29/2019	Various	173,635.000	130,226	128,487	130,226							(1,739)	(1,739)		
22564L-20-4	CRESCENT ACQUISITION UNITS COR		03/08/2019	Credit Suisse	04/17/2019	Morgan Stanley	347,270.000	3,472,700	3,472,700	3,472,700										
23291E-10-9	DFB HEALTHCARE ACQUISITIONS CO		10/29/2019	Various	11/13/2019	Morgan Stanley	1,477,949.000	15,051,268	15,152,860	15,051,268							101,593	101,593		
233237-10-6	DNB FINANCIAL CORP		10/31/2019	Various	12/02/2019	Various	117,704.000	5,146,722	5,163,846	5,146,722							17,124	17,124	14,626	
25258L-10-9	DIAMOND EAGLE ACQUISITION UNIT		10/24/2019	Morgan Stanley	12/24/2019	Various	56,754.000	548,622	596,891	548,622							48,269	48,269		
25258L-11-7	DIAMOND EAGLE ACQUISITION UNIT		10/24/2019	Morgan Stanley	10/31/2019	INSTINET LLC	19,943.000	19,943	23,350	19,943							3,407	3,407		
25258L-20-8	DIAMOND EAGLE ACQUISITION UNIT		05/10/2019	Deutsche Bank	10/30/2019	Various	99,220.000	992,200	992,200	992,200										
25271C-10-2	DIAMOND OFFSHORE DRILLING		11/04/2019	Various brokers	12/04/2019	Various brokers	715.000	4,545	3,905	4,545							(640)	(640)		
254687-10-6	WALT DISNEY COMPANY (THE)		03/25/2019	Morgan Stanley	04/04/2019	Various	122,458.000	13,569,698	13,597,478	13,569,698							27,779	27,779		
25470F-10-4	DISCOVERY COMMUNICATIONS A		10/31/2019	Various	11/06/2019	Various	315,359.000	8,624,918	8,737,456	8,624,918							112,538	112,538		
25470F-30-2	DISCOVERY COMMUNICATIONS C		11/18/2019	Various	12/10/2019	Various	521,647.000	13,946,360	13,803,292	13,946,360							(143,068)	(143,068)		
257454-10-8	DOMINION ENERGY MIDSTREAM PART		01/23/2019	Various	01/29/2019	Corporate actions	123,916.000	2,115,656	2,123,165	2,115,656							7,509	7,509	40,805	
25746U-10-9	DOMINION RESOURCES INC		01/29/2019	Corporate actions	01/30/2019	Corporate actions	140,716.000	9,675,020	9,675,020	9,675,020										
260557-10-3	DOW INC WHEN ISSUED		04/02/2019	Morgan Stanley	04/11/2019	Various	120,687.000	6,396,535	6,396,982	6,396,535							446	446		
26078J-10-0	DOWDUPONT INC		05/31/2019	Various	06/04/2019	Various	544,824.000	25,387,309	18,990,350	25,387,309							(6,396,960)	(6,396,960)		
26614N-10-2	DUPONT DE NEMOURS INC-WI		06/03/2019	Corporate actions	06/06/2019	Morgan Stanley	60,920.000	4,172,294	4,215,087	4,172,294							42,792	42,792		

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
268664-10-9	EMC INSURANCE GROUP INC		05/09/2019	INSTINET LLC	09/23/2019	Corporate actions	37,701.000	1,353,526	1,353,526	1,353,526							3,710	3,710	17,342	
26885J-10-3	EQT GP HOLDINGS UNITS		01/10/2019	INSTINET LLC	01/15/2019	Corporate actions	42,952.000	856,929	859,040	856,929							2,111	2,111		
29363J-10-8	ENTEGRA FINANCIAL CORP		11/14/2019	Various	11/15/2019	Various	149,324.000	4,200,010	4,483,135	4,200,010							283,125	283,125		
30212P-30-3	EXPEDIA INC		07/29/2019	Corporate actions	07/30/2019	Morgan Stanley	125,561.000	16,227,635	16,227,758	16,227,635							123	123		
31620M-10-6	FIDELITY NATIONAL INFORMATION		08/01/2019	Morgan Stanley	10/14/2019	Various	53,059.000	6,833,530	6,833,130	6,833,530							(400)	(400)	161	
316394-10-5	FIDELITY SOUTHERN CORP		06/24/2019	Various	07/01/2019	Various	174,322.000	5,045,855	5,122,955	5,045,855							77,100	77,100	17,893	
316773-10-0	FIFTH THIRD BANCORP		03/26/2019	Morgan Stanley	04/23/2019	Various	1,078,776.000	29,381,992	29,381,478	29,381,992							(513)	(513)	210	
32008D-10-6	FIRST DATA CORPORATION		01/16/2019	Various	05/09/2019	Bloomberg Tradebooks	49,610.000	1,050,244	1,233,460	1,050,244							183,217	183,217		
320817-10-9	FIRST MERCHANTS CORP COM STK		09/04/2019	Morgan Stanley	09/05/2019	Morgan Stanley	86,851.000	3,304,053	3,297,870	3,304,053							(6,183)	(6,183)		
337738-10-8	FISERV INC		07/26/2019	Morgan Stanley	07/31/2019	Morgan Stanley	198.000	20,398	20,398	20,398										
33812L-10-2	FITBIT INC SAN FRANCISCO CA CO		11/01/2019	Bloomberg Tradebooks	11/26/2019	Morgan Stanley	29,500.000	210,789	206,348	210,789							(4,441)	(4,441)		
35137L-10-5	FOX CORP CLASS A WHEN ISSUED		09/27/2019	Various	10/14/2019	Various	254,984.000	5,386,094	9,107,834	5,386,094							3,721,740	3,721,740	31,310	
35137L-20-4	FOX CORP CLASS A WHEN ISSUED		10/18/2019	Various	12/30/2019	Various	88,755.000	2,967,985	3,086,457	2,967,985							118,472	118,472		
362409-10-4	GTY TECHNOLOGY HOLDINGS INC		02/20/2019	Morgan Stanley	02/21/2019	Morgan Stanley	526,472.000	5,351,577	5,351,577	5,351,577										
36251A-11-5	GX ACQUISITON UNITS CORP		07/17/2019	Morgan Stanley	10/08/2019	Various	198,440.000	138,908	114,617	138,908							(24,291)	(24,291)		
36251A-20-6	GX ACQUISITON UNITS CORP		05/21/2019	Morgan Stanley	07/17/2019	Morgan Stanley	396,880.000	3,968,800	3,968,800	3,968,800										
36255F-10-2	GS ACQUISITION UNITS CORP		02/05/2019	Various brokers	12/31/2019	Various	184,987.000	1,827,672	2,011,795	1,827,672							184,123	184,123		
375036-11-8	GIGCAPITAL2 UNITS INC		10/28/2019	Morgan Stanley	10/29/2019	Morgan Stanley	248,050.000	70,694	64,492	70,694							(6,203)	(6,203)		
375036-12-6	GIGCAPITAL2 UNITS INC		10/28/2019	Morgan Stanley	10/29/2019	Morgan Stanley	248,050.000	79,376	76,894	79,376							(2,482)	(2,482)		
375036-20-9	GIGCAPITAL2 UNITS INC		10/28/2019	Various	10/29/2019	Morgan Stanley	248,650.000	2,495,683	2,495,683	2,495,683										
37518N-10-6	GIG CAPITAL INC		09/05/2019	Various	11/27/2019	Morgan Stanley	124,389.000	1,294,889	1,306,321	1,294,889							11,431	11,431		
377322-10-2	GLAUKOS CORP		11/22/2019	Morgan Stanley	11/25/2019	Various	1,504.000	94,955	95,013	94,955							58	58		
37940X-10-2	GLOBAL PAYMENTS INC		09/18/2019	Morgan Stanley	09/19/2019	Morgan Stanley	97,241.000	15,930,382	15,930,382	15,930,382										
382872-11-7	GORES METROPOULOS UNITS INC		04/02/2019	Morgan Stanley	06/14/2019	Various	33,073.000	41,341	41,754	41,341							413	413		
382872-20-8	GORES METROPOULOS UNITS INC		02/01/2019	Deutsche Bank	04/03/2019	Morgan Stanley	99,220.000	992,200	992,200	992,200										
40418F-10-8	HFF INC CLASS A		05/30/2019	Bloomberg Tradebooks	06/28/2019	Bloomberg Tradebooks	2,210.000	96,240	101,382	96,240							5,142	5,142		
42087L-11-9	HAYMAKER ACQUISITION UNITS COR		07/23/2019	Morgan Stanley	09/09/2019	Various	66,146.000	82,683	82,275	82,683							(408)	(408)		
42087L-20-0	HAYMAKER ACQUISITION UNITS COR		06/07/2019	Morgan Stanley	07/26/2019	Morgan Stanley	198,440.000	1,984,400	1,984,400	1,984,400										
42227L-20-1	HEALTHCARE MERGER CORP		12/13/2019	Morgan Stanley	12/17/2019	Various	48,594.000	485,940	497,721	485,940							11,781	11,781		
42589C-11-2	HENNESSY CAPITAL ACQUISITION I		04/16/2019	Morgan Stanley	06/10/2019	Various	297,660.000	151,807	154,933	151,807							3,127	3,127		
42589C-20-3	HENNESSY CAPITAL ACQUISITION I		03/01/2019	INSTINET LLC	04/18/2019	Morgan Stanley	396,880.000	3,968,800	3,968,800	3,968,800										
42806J-10-6	HERTZ RENTAL CAR HOLD W/I		07/19/2019	Various	07/22/2019	Morgan Stanley	341,076.000	5,283,013	5,283,013	5,283,013										
42806J-11-4	HERTZ RENTAL CAR HOLD W/I		07/05/2019	Various	07/15/2019	Morgan Stanley	491,314.000	866,078	866,078	866,078										
448883-20-7	HYDROGENICS CORP		08/01/2019	Various	09/13/2019	Morgan Stanley	38,920.000	575,059	584,064	575,059							9,005	9,005		
453836-10-8	INDEPENDENT BANK CORP		04/04/2019	Morgan Stanley	04/05/2019	Various	35,766.000	2,939,129	2,939,269	2,939,129							139	139		
48238T-10-9	KAR AUCTION SERVICES INC		06/27/2019	Various	07/02/2019	Various	237,606.000	14,671,623	5,613,211	14,671,623							(9,058,413)	(9,058,413)		
493723-10-0	KEYW HOLDING CORP		04/23/2019	INSTINET LLC	06/18/2019	Various	52,707.000	588,488	594,139	588,488							5,651	5,651		
502413-10-7	L-3 COMMUNICATIONS CORP		06/28/2019	Various	07/01/2019	Morgan Stanley	87,586.000	21,775,227	21,424,252	21,775,227							(350,975)	(350,975)	24,600	
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/19/2019	Various	07/19/2019	Morgan Stanley	128,639.000	24,215,655	24,216,400	24,215,655							745	745		
51476X-11-3	LANDCADIA HOLDINGS II UNITS IN		07/11/2019	Morgan Stanley	08/09/2019	Various	99,220.000	89,298	79,631	89,298							(9,667)	(9,667)		
51476X-20-4	LANDCADIA HOLDINGS II UNITS IN		05/07/2019	Jefferies & Co.	07/11/2019	Morgan Stanley	297,660.000	2,976,600	2,976,600	2,976,600										
52471Y-10-6	LEGACYTEXAS FINANCIAL GROUP IN		10/31/2019	Bloomberg Tradebooks	11/04/2019	Morgan Stanley	3,573.000	152,213	154,911	152,213							2,698	2,698		
52539T-11-5	LEISURE ACQUISITION UNITS		05/21/2019	Morgan Stanley	05/24/2019	Various	18,355.000	10,279	10,744	10,279							465	465		
52539T-20-6	LEISURE ACQUISITION UNITS		05/14/2019	Various brokers	05/21/2019	Morgan Stanley	36,710.000	379,581	379,581	379,581										
53046P-10-9	LIBERTY EXPEDIA HOLDINGS INC S		07/19/2019	Various	07/29/2019	Various	650,282.000	29,581,999	31,226,318	29,581,999							1,644,319	1,644,319		
531172-10-4	LIBERTY PROPERTY TRUST		11/05/2019	Various	11/26/2019	Various	46,295.000	2,697,610	2,727,269	2,697,610							29,658	29,658		
53814L-10-8	LIVENT CORP		02/28/2019	Various	03/11/2019	Morgan Stanley	2,580.000	32,374	32,375	32,374							1	1		
540424-10-8	LOEWS CORP		10/08/2019	Various brokers	10/10/2019	Various brokers	105,977.000	5,137,599	5,281,893	5,137,599							144,293	144,293		
548862-10-1	LOXO ONCOLOGY INC		02/08/2019	Various	02/20/2019	Morgan Stanley	26,469.000	6,161,903	6,220,215	6,161,903							58,312	58,312		
552074-70-0	WILLIAM LYON HOMES CLASS A		11/06/2019	Various	11/20/2019	INSTINET LLC	32,957.000	659,009	681,110	659,009							22,100	22,100		
55264U-10-8	MB FINANCIAL INC		03/15/2019	Various	03/26/2019	Various	776,126.000	34,854,868	34,930,469	34,854,868							75,601	75,601		
55336V-10-0	MPLX		07/30/2019	Morgan Stanley	08/01/2019	Morgan Stanley	498,070.000	15,439,498	15,439,815	15,439,498							317	317		
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		07/12/2019	Corporate actions	07/15/2019	Morgan Stanley	35,823.000	401,469	401,469	401,469										
559663-11-7	MAGNOLIA OIL GAS CORP CLASS A		06/28/2019	Various brokers	07/12/2019	Various	124,025.000	403,081	403,108	403,081							27	27		
578877-10-2	MBT FINANCIAL CORP		08/16/2019	Various	09/04/2019	Morgan Stanley	201,926.000	2,033,855	2,112,480	2,033,855							78,625	78,625	22,267	
58471A-10-5	MEDIDATA SOLUTIONS INC		10/28/2019	Various	10/30/2019	Various	367,312.000	33,663,217	33,880,222	33,663,217							217,005	217,005		
60765P-10-3	MODERN MEDIA ACQUISITION UNITS		08/22/2019	Various	09/12/2019	Various	58,873.000	600,380	616,888	600,380							16,508	16,508		
609754-10-6	MONOCLE ACQUISITION UNITS CORP		03/06/2019	Morgan Stanley	12/09/2019	Various brokers	24,805.000	240,609	253,750	240,609							13,141	13,141		

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
609754-11-4	MONOCLE ACQUISITION UNITS CORP		03/06/2019	Morgan Stanley	03/26/2019	Various brokers	99,220.000	29,766	30,758	29,766							992	992		
609754-20-5	MONOCLE ACQUISITION UNITS CORP		02/07/2019	Various brokers	02/28/2019	Morgan Stanley	99,220.000	992,200	992,200	992,200										
61946M-10-0	MOSAIC ACQUISITION CORP CLASS		03/07/2019	Various	12/19/2019	Various	342,415.000	3,427,832	3,550,290	3,427,832							122,458	122,458		
624745-11-3	MUDRICK CAPITAL ACQUISITION CO		05/17/2019	Morgan Stanley	07/15/2019	INSTINET LLC	24,805.000	12,403	11,353	12,403							(1,049)	(1,049)		
624745-20-4	MUDRICK CAPITAL ACQ		05/14/2019	Various brokers	05/22/2019	Morgan Stanley	24,805.000	260,204	260,204	260,204										
62845B-10-4	MUTUALFIRST FINANCIAL INC		10/30/2019	Jones Trading	12/27/2019	Bloomberg Tradebooks	4,420.000	172,295	175,152	172,295							2,857	2,857	884	
629076-10-0	NEBULA ACQUISITION CLASS A COR		07/25/2019	Various	12/30/2019	Various	429,964.000	4,343,599	4,459,866	4,343,599							116,268	116,268		
63546L-10-2	NATIONAL COMMERCE CORP		02/12/2019	INSTINET LLC	03/11/2019	INSTINET LLC	7,045.000	301,537	295,947	301,537							(5,590)	(5,590)		
651290-10-8	NEWFIELD EXPLORATION COMPANY		02/13/2019	INSTINET LLC	02/14/2019	Various	9,922.000	168,624	166,374	168,624							(2,250)	(2,250)		
674001-20-1	OAKTREE CAPITAL GROUP UNITS CL		09/19/2019	Various	10/01/2019	Various	98,760.000	5,077,842	5,038,634	5,077,842							(39,208)	(39,208)	52,091	
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/12/2019	Morgan Stanley	08/13/2019	Morgan Stanley	66,624.000	3,084,691	3,084,691	3,084,691										
67984M-10-0	OLD LINE BANCSHARES INC		10/31/2019	Various	11/25/2019	Corporate actions	156,720.000	4,314,173	4,314,173	4,314,173									10,998	
682129-10-1	OMNOVA SOLUTIONS INC		11/15/2019	Various	11/15/2019	Various	83,639.000	834,098	839,826	834,098							5,729	5,729		
68827R-10-8	OSIRIS THERAPEUTICS INC		04/16/2019	Various	04/24/2019	Various	167,399.000	3,183,272	3,180,983	3,183,272							(2,289)	(2,289)		
69323K-10-0	PCM INC		06/28/2019	Various	09/04/2019	Various	61,063.000	2,119,580	2,140,690	2,119,580							21,111	21,111		
700517-10-5	PARK HOTELS & RESORTS		09/19/2019	Morgan Stanley	09/20/2019	Morgan Stanley	1,050.000	27,164	27,164	27,164										
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		11/04/2019	Various	11/05/2019	Various	490,211.000	7,770,900	7,795,539	7,770,900							24,639	24,639	1,064	
72582K-20-9	PIVOTAL INVESTMENT UNITS		07/12/2019	BTIG	11/04/2019	Morgan Stanley	99,150.000	991,500	991,500	991,500										
72583A-10-1	PIVOTAL ACQUISITION CORP		12/03/2019	Various	12/23/2019	Various	1,349,064.000	13,494,687	13,699,479	13,494,687							204,793	204,793		
72583A-11-9	PIVOTAL ACQUISITION CORP		03/27/2019	Morgan Stanley	03/27/2019	Morgan Stanley	248,050.000	99,220	94,258	99,220							(4,962)	(4,962)		
72583A-20-0	PIVOTAL ACQUISITION CORP		01/31/2019	Morgan Stanley	03/28/2019	Morgan Stanley	248,050.000	2,480,500	2,480,500	2,480,500										
727653-10-7	PLATINUM EAGLE ACQUISITION COR		03/13/2019	Morgan Stanley	03/15/2019	Morgan Stanley	46,770.000	467,700	467,700	467,700										
74317H-20-4	PROFICIENT ALPHA ACQUISITION U		05/30/2019	Various brokers	06/20/2019	Morgan Stanley	99,220.000	992,200	992,200	992,200										
743606-10-5	PROSPERITY BANCSHARES INC		11/01/2019	Morgan Stanley	11/05/2019	Morgan Stanley	1,886.000	132,473	132,510	132,473							38	38		
74933V-10-8	RA PHARMACEUTICALS INC		10/10/2019	INSTINET LLC	10/31/2019	INSTINET LLC	4,525.000	207,607	212,254	207,607							4,647	4,647		
749641-11-4	RMG ACQUISITION UNITS CORP		04/01/2019	Morgan Stanley	07/15/2019	Various	53,979.000	49,661	50,312	49,661							651	651		
749641-20-5	RMG ACQUISITION UNITS CORP		02/11/2019	Morgan Stanley	04/01/2019	Morgan Stanley	297,660.000	2,976,600	2,976,600	2,976,600										
75321W-10-3	RANPAK HOLDINGS CORP CLASS A		06/03/2019	Corporate actions	06/04/2019	Morgan Stanley	398,692.000	4,006,300	4,006,300	4,006,300										
756577-10-2	RED HAT INC		07/05/2019	Various	07/11/2019	Various	254,492.000	46,702,083	47,142,431	46,702,083							440,348	440,348		
76029L-10-0	REPAY HOLDINGS LTD CLASS A		07/12/2019	Corporate actions	07/16/2019	Morgan Stanley	122,223.000	1,202,447	1,202,447	1,202,447										
783859-10-1	S AND T BANCORP INC		12/02/2019	Morgan Stanley	12/04/2019	Various	132,736.000	4,760,405	4,760,430	4,760,405							25	25		
79466L-30-2	SALESFORCE.COM INC		08/01/2019	Morgan Stanley	08/05/2019	Morgan Stanley	121,965.000	18,829,711	18,829,711	18,829,711										
80821R-11-7	SCHULTZE SPECIAL PURPOSE ACQUI		07/19/2019	Morgan Stanley	08/06/2019	Various	63,005.000	18,902	19,438	18,902							537	537		
80821R-20-8	SCHULTZE SPECIAL PURPOSE ACQUI		06/27/2019	Morgan Stanley	07/19/2019	Morgan Stanley	63,005.000	640,761	640,761	640,761										
808625-10-7	SCIENCE APPLICATIONS INTERNATI		01/11/2019	INSTINET LLC	01/15/2019	Various	9,924.000	645,110	615,469	645,110							(29,640)	(29,640)	5,906	
81663A-10-5	SEMGROUP CORP CLASS A		10/23/2019	Various	10/23/2019	Various	147,677.000	2,422,190	2,396,372	2,422,190							(25,818)	(25,818)		
816883-10-2	SENDGRID INC		01/31/2019	Jones Trading	02/01/2019	Morgan Stanley	49,610.000	2,692,459	2,692,459	2,692,459										
81728P-10-5	SENTINEL ENERGY SERVICES INC C		10/01/2019	Various	11/20/2019	Various	1,203,696.000	12,171,897	12,387,714	12,171,897							215,817	215,817		
84652J-10-3	SPARK THERAPEUTICS INC		04/03/2019	Various	06/21/2019	Various	50,558.000	5,729,205	5,568,826	5,729,205							(160,379)	(160,379)		
860326-10-7	STEWARDSHIP FINANCIAL CORP COM		08/09/2019	Various	11/05/2019	Corporate actions	186,546.000	2,870,668	2,938,100	2,870,668							67,432	67,432	4,946	
867914-10-3	SUNTRUST BANKS SUNTRUST BANKS INC		12/06/2019	Various	12/09/2019	Various	1,493,048.000	96,491,433	96,522,861	96,491,433							31,428	31,428	398,273	
87167A-10-3	SYNTHORX INC		12/09/2019	INSTINET LLC	12/09/2019	INSTINET LLC	3,940.000	264,734	265,625	264,734							892	892		
872275-10-2	TCF FIN CORP		07/16/2019	Various	07/18/2019	Various	424,792.000	9,218,334	9,033,363	9,218,334							(184,971)	(184,971)	7,412	
87336U-10-5	TABLEAU SOFTWARE INC CLASS A		07/23/2019	Various	08/01/2019	Various	135,737.000	23,044,823	23,187,522	23,044,823							142,699	142,699		
874060-20-5	TAKEDA PHARMACEUTIC -SP		01/08/2019	Morgan Stanley	01/15/2019	Corporate actions	49,620.000	944,636	944,636	944,636										
874696-10-7	TALLGRASS ENERGY		08/28/2019	Morgan Stanley	09/20/2019	Bloomberg Tradebooks	983.000	19,010	19,320	19,010							310	310		
88633A-10-7	TIBR		03/06/2019	Bloomberg Tradebooks	04/29/2019	INSTINET LLC	4,961.000	49,536	49,981	49,536							445	445		
886547-10-8	TIFFANY		11/25/2019	INSTINET LLC	12/18/2019	Various	40,100.000	5,302,261	5,323,717	5,302,261							21,457	21,457		
891906-10-9	TOTAL SYSTEM SERVICES INC		09/17/2019	Various	09/18/2019	Various	123,333.000	16,360,028	16,352,709	16,360,028							(7,319)	(7,319)	15,712	
89615T-10-6	TRIDENT ACQUISITIONS CORP		03/26/2019	Mizuho Securities USA Inc.	12/04/2019	Morgan Stanley	80,149.000	816,718	840,189	816,718							23,470	23,470		
89628U-11-6	TRINE ACQUISITION UNITS CORP		05/09/2019	Morgan Stanley	06/07/2019	Morgan Stanley	99,220.000	69,454	66,104	69,454							(3,350)	(3,350)		
89628U-20-7	TRINE ACQUISITION UNITS CORP		03/15/2019	BTIG	05/10/2019	Morgan Stanley	198,440.000	1,984,400	1,984,400	1,984,400										
89653L-10-6	TRINITY MERGER UNITS (PROPOSED		11/12/2019	Various	11/15/2019	Various	868,984.000	8,956,668	9,112,140	8,956,668							155,472	155,472		
89653L-11-4	TRINITY MERGER UNITS (PROPOSED		08/12/2019	INSTINET LLC	08/28/2019	INSTINET LLC	73,725.000	31,333	41,252	31,333							9,919	9,919		
898320-10-9	TRUIST FINANCIAL CORP		12/09/2019	Corporate actions	12/12/2019	Various	708,726.000	37,106,512	37,108,663	37,106,512							2,151	2,151		
90130A-10-1	TWENTY-FIRST CENTURY-CL A-WI A		03/13/2019	Various	03/21/2019	Various	431,767.000	21,654,608	17,726,589	21,654,608							(3,928,020)	(3,928,020)		
90130A-20-0	TWENTY-FIRST CENTURY-CL A-WI B		02/20/2019	Various	02/21/2019	INSTINET LLC	38,696.000	1,919,582	1,941,821	1,919,582							22,240	22,240		
90130A-30-9	TWENTY-FIRST CENTURY-CL A-WI		03/19/2019	INSTINET LLC	03/22/2019	Morgan Stanley	109,324.000	5,442,313	5,442,313	5,442,313										

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
90138F-10-2	TWILIO INC		02/01/2019	Morgan Stanley	02/05/2019	Morgan Stanley	24,060.000	2,692,459	2,692,553	2,692,459							95	95		
902104-10-8	II-VI INC		03/04/2019	Various	07/05/2019	INSTINET LLC	8,984.000	318,342	331,565	318,342							13,223	13,223		
902681-10-5	UGI CORP		08/27/2019	Morgan Stanley	08/28/2019	Morgan Stanley	3,474.000	171,128	171,179	171,128							52	52		
910304-10-4	UNITED FINANCIAL BANCORP		10/31/2019	Various	11/04/2019	Various	408,979.000	5,662,485	5,385,959	5,662,485							(276,526)	(276,526)	27,960	
92211L-10-5	VANTAGE ENERGY ACQ		04/01/2019	Various	04/23/2019	Morgan Stanley	193,863.000	1,960,501	1,983,651	1,960,501							23,151	23,151		
92532W-10-3	VERSUM MATERIALS INC		04/10/2019	Various	05/21/2019	Various	125,150.000	6,191,963	6,227,237	6,191,963							35,274	35,274	2,666	
92927K-10-2	WABCO HOLDINGS INC		03/29/2019	Various	05/17/2019	Various	14,900.000	1,958,538	1,976,584	1,958,538							18,047	18,047		
930752-10-0	WAITR HOLDINGS INC		03/01/2019	Morgan Stanley	03/04/2019	Morgan Stanley	123,052.000	1,443,539	1,443,539	1,443,539										
930752-11-8	WAITR HOLDINGS INC		02/12/2019	Various	03/01/2019	Morgan Stanley	683,626.000	1,443,539	1,443,539	1,443,539										
950810-10-1	WESBANCO INC		11/25/2019	Corporate actions	11/27/2019	Morgan Stanley	122,931.000	4,314,173	4,314,185	4,314,173							12	12		
981558-10-9	WORLDPAY INC CLASS A		07/24/2019	Various	08/01/2019	Various	88,369.000	10,622,174	11,703,360	10,622,174							1,081,186	1,081,186		
99FIRS-9C-2	FIRST REPUBLIC BANK 7% SERIES		12/30/2018	Morgan Stanley	01/03/2019	Morgan Stanley	268,136.000													
99VBCR-ED-9	LIVENT CORP - W/I		03/01/2019	Morgan Stanley	03/08/2019	Morgan Stanley	1,389.000	17,446	17,446	17,446										
G57279-10-4	LUXOFT HOLDING INC		01/07/2019	INSTINET LLC	05/02/2019	Various	24,810.000	1,428,733	1,451,187	1,428,733							22,454	22,454		
G8250R-10-3	SOCIAL CAPITAL		10/17/2019	Various	10/28/2019	Various	967,081.000	10,016,600	10,124,482	10,016,600							107,881	107,881		
N96617-11-8	WRIGHT MEDICAL GROUP NV		12/09/2019	Various	12/20/2019	Various	163,075.000	4,812,452	4,906,507	4,812,452							94,055	94,055		
137576-10-4	CANFOR CORP		11/22/2019	Morgan Stanley	12/30/2019	Morgan Stanley	138,387.000	1,664,532	1,540,381	1,637,022						(27,510)	(96,641)	(124,151)		
292505-10-4	ENCANA CORP	A	02/14/2019	Morgan Stanley	02/19/2019	Morgan Stanley	25,185.000	157,910	157,910	157,910										
31943B-17-5	FIRST CAPITAL REALTY INC		06/13/2019	Morgan Stanley	06/21/2019	Morgan Stanley	1,000.000	9,527	7,793	8,928						(599)	(1,135)	(1,734)		
37989N-10-6	GLUSKIN SHEFF ASSOCIATES INC		03/25/2019	Morgan Stanley	06/10/2019	Morgan Stanley	49,610.000	527,923	529,539	529,427						1,504	111	1,615	7,881	
45823T-10-6	INTACT FINANCIAL CORP COM STK		12/10/2019	Morgan Stanley	12/10/2019	Corporate actions	52,696.000	5,446,505	5,446,504	5,446,505										
494549-70-2	KINDER MORGAN CANADA LIMITED		09/26/2019	Various	12/19/2019	Various	128,050.000	1,439,052	1,142,308	1,454,354						15,302	(312,046)	(296,744)	15,813	
706327-10-3	PEMBINA PIPELINE CORP		12/19/2019	Corporate actions	12/31/2019	Morgan Stanley	33,240.000	928,921	927,600	927,029						(1,892)	571	(1,321)		
834250-10-5	SOLIUM CAPITAL INC		03/12/2019	Various	05/09/2019	Various	148,830.000	2,122,554	2,116,925	2,106,596						(15,958)	10,329	(5,629)		
988909-10-7	ZCL COMPOSITES INC		01/22/2019	Various	04/11/2019	Morgan Stanley	248,050.000	1,853,295	1,861,818	1,845,992						(7,303)	15,825	8,522		
99VKKF-SW-9	INTACT FINANCIAL COR-SUB RCT		11/25/2019	Morgan Stanley	12/10/2019	Morgan Stanley	52,696.000	5,446,505	5,446,505	5,446,505										
084680-10-7	BERKSHIRE HILLS BANCORP INC	D	05/21/2019	Morgan Stanley	05/23/2019	Corporate actions	128,387.000	3,644,048	3,644,064	3,644,048							16	16		
095573-10-1	BLUE HILLS BANCORP INC	D	02/05/2019	Bloomberg Tradebooks	04/04/2019	Morgan Stanley	94,486.000	2,233,021	2,288,100	2,233,021							55,079	55,079	18,897	
68373P-20-9	OPES ACQUISITION COR	D	07/31/2019	Various brokers	11/04/2019	Morgan Stanley	63,159.000	663,170	663,170	663,170										
71948P-10-0	PHUNWARE INC	D	04/04/2019	Morgan Stanley	04/05/2019	Morgan Stanley	11,138.000		64,476								64,476	64,476		
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	D	10/31/2019	BTIG	12/18/2019	BTIG	49,250.000	2,876,348	2,934,348	2,876,348							58,000	58,000	46,295	
G0080J-10-4	ACT II GLOBAL ACQUISITION UNIT	D	05/17/2019	Morgan Stanley	12/20/2019	INSTINET LLC	17,661.000	169,811	179,653	169,811							9,842	9,842		
G0080J-11-2	ACT II GLOBAL ACQUISITION UNIT	D	04/26/2019	Morgan Stanley	05/17/2019	Morgan Stanley	198,440.000	1,984,400	1,984,400	1,984,400										
G0080J-12-0	ACT II GLOBAL ACQUISITION UNIT	C	05/17/2019	Morgan Stanley	06/12/2019	Various	99,220.000	76,399	68,619	76,399							(7,780)	(7,780)		
G04415-11-6	ANDINA ACQUISITION CORP III	C	01/29/2019	Various brokers	04/02/2019	Morgan Stanley	99,220.000	992,200	992,200	992,200										
G04415-12-4	ANDINA ACQUISITION CORP III RT	C	04/02/2019	Morgan Stanley	11/18/2019	Various	99,220.000	19,844	21,730	19,844							1,886	1,886		
G04415-13-2	ANDINA ACQUISITION CORP III RT	C	04/02/2019	Morgan Stanley	09/09/2019	Various	446.000	156	144	156							(12)	(12)		
G1154H-10-7	BELMOND LTD CLASS A	D	03/19/2019	Various	04/18/2019	Various	475,519.000	11,810,676	11,877,926	11,810,676							67,249	67,249		
G18920-10-1	CAPITOL INVESTMENT CORP IV	D	07/09/2019	Various	08/01/2019	Morgan Stanley	496,317.000	5,072,357	5,083,571	5,072,357							11,214	11,214		
G22707-11-4	COLLIER CREEK HOLDINGS UNITS	D	05/10/2019	Morgan Stanley	08/02/2019	Various	9,924.000	11,909	12,365	11,909							456	456		
G3362K-10-4	FELLAZO UNITS INC	C	07/25/2019	Maxim Group LLC	12/16/2019	Various	89,235.000	892,350	901,739	892,350							9,389	9,389		
G3770A-11-0	GALILEO ACQUISITION UNITS CORP	D	11/15/2019	Morgan Stanley	11/15/2019	Morgan Stanley	98,500.000	44,325	43,339	44,325							(986)	(986)		
G3770A-12-8	GALILEO ACQUISITION UNITS CORP	C	10/18/2019	Morgan Stanley	11/15/2019	Morgan Stanley	98,500.000	985,000	985,000	985,000										
G40981-13-9	GREENLAND ACQUISITION CORP	C	10/18/2019	Various	10/29/2019	Various	99,570.000	1,027,363	1,031,428	1,027,363							4,065	4,065		
G5223X-10-0	KAIXIN AUTO HOLDINGS	D	05/02/2019	Morgan Stanley	05/06/2019	Morgan Stanley	347,347.000	3,505,476	3,505,476	3,505,476										
G5463L-10-5	LEO HOLDINGS CORP CLASS A	D	07/10/2019	Various	07/24/2019	INSTINET LLC	917.000	9,380	9,401	9,380							21	21		
G5480U-10-4	LIBERTY GLOBAL PLC-A	D	09/10/2019	Various	09/12/2019	Various	295,683.000	7,320,643	7,543,465	7,320,643							222,822	222,822		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	10/15/2019	Various	12/13/2019	Various	558,815.000	14,304,916	13,647,136	14,304,916							(657,780)	(657,780)		
G56372-13-2	LONGEVITY ACQUISITION CORP	D	02/20/2019	INSTINET LLC	04/26/2019	INSTINET LLC	198.000	1,975	1,991	1,975							16	16		
G6455A-11-5	NETFIN ACQUISITION UNITS	D	08/19/2019	Morgan Stanley	09/04/2019	Various	99,545.000	32,850	28,886	32,850							(3,964)	(3,964)		
G6455A-12-3	NETFIN ACQUISITION UNITS	D	07/31/2019	Various brokers	08/19/2019	Morgan Stanley	347,025.000	3,470,250	3,470,250	3,470,250										
G6461G-10-6	NEW FRONTIER HEALTH CORP CLASS	D	12/19/2019	Corporate actions	12/24/2019	Corporate actions	809,558.000	8,282,523	8,282,523	8,282,523										
G6485P-10-8	NEW FRONTIER CORP CLASS A	D	12/06/2019	Various	12/19/2019	Various	879,642.000	8,986,520	9,063,974	8,986,520							77,453	77,453		
G67145-11-3	OAKTREE ACQUISITION CORP	D	10/22/2019	Morgan Stanley	10/29/2019	INSTINET LLC	9,915.000	7,932	9,171	7,932							1,239	1,239		
G67145-12-1	OAKTREE ACQUISITION CORP	D	07/18/2019	Credit Suisse	10/30/2019	Various	74,362.000	743,620	743,620	743,620										
G6772P-10-0	ONE MADISON CORP	D	05/14/2019	Various	06/03/2019	Corporate actions	117,152.000	1,190,900	1,202,989	1,190,900							12,089	12,089		
G7126L-10-0	PLATINUM EAGLE ACQ	D	03/15/2019	Morgan Stanley	03/19/2019	Morgan Stanley	46,770.000	467,700	477,238	467,700							9,538	9,538		
G74760-10-2	REGALWOOD GLOBAL ENERGY	D	07/30/2019	Various	12/16/2019	Corporate actions	462,713.000	4,748,266	4,798,685	4,748,266							50,419	50,419		

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
G78516-30-2	SC HEALTH UNITS CORP	D	07/12/2019	Credit Suisse	09/09/2019	Morgan Stanley	74,362.000	743,620	743,620	743,620										
G78516-40-1	SC HEALTH UNITS CORP	D	09/03/2019	Morgan Stanley	09/03/2019	Morgan Stanley	37,181.000	38,296	39,411	38,296							1,115	1,115		
G8857R-10-0	THUNDER BRIDGE ACQUISITION UNI	C	07/10/2019	INSTINET LLC	07/12/2019	Corporate actions	12,613.000	141,081	130,285	141,081							(10,797)	(10,797)		
G8857S-10-8	THUNDER BRIDGE ACQUISITION I	C	10/24/2019	Morgan Stanley	10/24/2019	Morgan Stanley	49,150.000	43,252	43,743	43,252							491	491		
G8857S-12-4	THUNDER BRIDGE ACQUISITION I	C	08/09/2019	Morgan Stanley Dean Witter	10/24/2019	Morgan Stanley	98,300.000	983,000	983,000	983,000										
G89827-10-2	TPG PACE HOLDINGS UNITS CLASS	C	09/20/2019	Piper Jaffray	09/27/2019	Morgan Stanley	73,875.000	787,508	787,508	787,508										
G89827-11-0	TPG PACE HOLDINGS UNITS CLASS	D	09/27/2019	Morgan Stanley	09/27/2019	Morgan Stanley	24,625.000	39,400	39,153	39,400							(247)	(247)		
G89827-12-8	TPG PACE HOLDINGS UNITS CLASS	D	10/08/2019	Various	11/22/2019	Various	2,383,117.000	24,449,018	24,535,899	24,449,018							86,881	86,881		
G9001E-10-2	LIBERTY LATIN AMERICA LTD CLAS	D	01/29/2019	Weeden & Co.	02/04/2019	INSTINET LLC	893.000	14,367	16,379	14,367							2,011	2,011		
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLAS	D	11/21/2019	Various	12/31/2019	INSTINET LLC	140,841.000	2,487,121	2,542,375	2,487,121							55,254	55,254		
G9145A-10-7	TWELVE SEAS INVESTMENT COMPANY TWELVE SEAS IV	D	12/11/2019	Various	12/26/2019	Various	1,203,443.000	12,299,789	12,417,316	12,299,789							117,527	117,527		
G94020-11-8	UNION ACQUISITION II UNITS (PR	C	10/18/2019	Morgan Stanley	12/13/2019	Morgan Stanley	197,000.000	1,970,000	1,970,000	1,970,000										
G94020-12-6	UNION ACQUISITION II UNITS (PR	D	12/09/2019	Morgan Stanley	12/09/2019	Morgan Stanley	197,000.000	59,100	65,009	59,100							5,909	5,909		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,203,345,250	1,198,457,820	1,203,308,794						(36,456)	(4,850,976)	(4,887,432)	1,242,417	
9799998. Total - Common Stocks								1,203,345,250	1,198,457,820	1,203,308,794						(36,456)	(4,850,976)	(4,887,432)	1,242,417	
9899999. Total - Preferred and Common Stocks								1,343,506,559	1,337,634,745	1,343,470,103						(36,456)	(5,835,359)	(5,871,815)	3,389,407	987,208
9999999 - Totals								2,542,553,339	2,535,245,323	2,539,574,157		(1,715,940)		(1,715,940)		(1,263,236)	(18,116,824)	(19,380,060)	40,510,643	18,298,794

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
0999999. Total Preferred Stocks										XXX	XXX
084423-10-2	W.R. Berkley Corp		00981		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	NO				3,543,750.000	2.9
1099999. Subtotal - Common Stock - Parent										XXX	XXX
00723*-10-6	Admiral Insurance Company		24856		2CIB1 - Investment in US Insurance Company SCA's	NO		712,812,459		2,000.000	100.0
000000-00-0	Berkley Assurance Company		39462		2CIB1 - Investment in US Insurance Company SCA's	NO		57,408,864		1,500,000.000	100.0
90839#-10-4	Berkley National Insurance Co		38911		2CIB1 - Investment in US Insurance Company SCA's	NO		56,887,494		6,250,000.000	100.0
08449#-10-8	Berkley Regional Insurance Co		29850		2CIB1 - Investment in US Insurance Company SCA's	NO		781,545,418		40,000.000	100.0
36867#-10-2	Gemini Insurance Company		10833		2CIB1 - Investment in US Insurance Company SCA's	NO		59,954,848		430,000.000	100.0
39032*-10-0	Great Divide Insurance Company		25224		2CIB1 - Investment in US Insurance Company SCA's	NO		73,674,968		6,000,000.000	100.0
49314@-10-6	Key Risk Insurance Company		10885		2CIB1 - Investment in US Insurance Company SCA's	NO		33,559,133		6,800,000.000	100.0
59831#-10-7	Midwest Employers Casualty Co		23612		2CIB1 - Investment in US Insurance Company SCA's	NO		112,347,701		107.000	100.0
000000-00-0	Preferred Employers Insurance Co		10900		2CIB1 - Investment in US Insurance Company SCA's	NO		49,095,353		3,500.000	100.0
08449@-10-0	Riverport Insurance Company		36684		2CIB1 - Investment in US Insurance Company SCA's	NO		44,481,355		50,000.000	100.0

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
85555#-10-6	StarNet Insurance Company		40045		2CIB1 - Investment in US Insurance Company SCA's	NO		121,294,048		600,000.000	100.0
000000-00-0	Intrepid Insurance Company		10749		2CIB1 - Investment in US Insurance Company SCA's	YES		35,261,639		200,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								2,138,323,280		XXX	XXX
000000-00-0	Berkley Life & Health Insurance Co		64890		2CIB1 - Investment in US Insurance Company SCA's	NO		194,520,033		10,346,657.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								194,520,033		XXX	XXX
08449@-20-9	Berkley LONDON HOLDINGS INC		00000		2CIB3 - Investments in non-insurance SCA Entities GAAP Basis	NO		419,548,397		75.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer								419,548,397		XXX	XXX
G9394#-10-4	WR Berkley Syndicate Holdings		00000		2CIB3 - Investments in non-insurance SCA Entities GAAP Basis	NO		25,466,137		100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub								25,466,137		XXX	XXX
75937#-10-6	Reinserco		00000		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	NO				1,000.000	100.0
G8871*-10-2	34 Leaderhall Street LTD		00000		2CIB3 - Investments in non-insurance SCA Entities GAAP Basis	NO		588,180,623		389,448,768.000	99.0
39678*-10-9	Greenwich Aero Group		00000		2CIB3 - Investments in non-insurance SCA Entities GAAP Basis	NO		150,964,954		449,022.000	100.0
60ALTE-XE-0	Altex Energy		00000		2CIB3 - Investments in non-insurance SCA Entities GAAP Basis	NO		4,772,416		5,870,091.000	7.7

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
P1654*-10-0	Berkley International Seg Columbia		00000		2CIB4 - Investments in Foreign Insurance Company SCA Entities	NO				699.000	
000000-00-0	Wr Berkley Mexico S.A		00000		2CIB4 - Investments in Foreign Insurance Company SCA Entities	NO				10.000	
1799999. Subtotal - Common Stock - Other Affiliates								743,917,992		XXX	XXX
1899999. Total Common Stocks								3,521,775,840		XXX	XXX
1999999 - Totals								3,521,775,840		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: $

2.Total amount of intangible assets nonadmitted $

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
31573#-10-8	Admiral Indemnity Company	Admiral Insurance Company		325,000.000	100.0
000000-00-0	American Mining Insurance Company	Berkley Regional Insurance Company		60,000.000	100.0
00405#-10-7	Acadia Insurance Company	Berkley Regional Insurance Company		500,000.000	100.0
08449#-21-5	Berkley Specialty Insurance Company	Berkley Regional Insurance Company		150,000.000	100.0
143843-10-0	Carolina Casualty Ins Company	Admiral Insurance Company		1,653,162.000	100.0
212169-10-6	Clermont Insurance Company	Admiral Insurance Company		210,000.000	100.0
08449@-10-0	Continental Western Insurance Company	Berkley Regional Insurance Company		1,000,000.000	100.0
318207-10-7	Firemans Insurance Company	Berkley Regional Insurance Company		100,000.000	100.0
63909*-10-0	Nautilus Insurance Company	Admiral Insurance Company		350,000.000	100.0
89567@-10-6	Tri State Insurance Company	Berkley Regional Insurance Company		1,000,000.000	100.0
90685#-10-9	Union Insurance Company	Berkley Regional Insurance Company		10,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. TREASURY SENIOR GOVT BND			08/21/2019	Wells Fargo	06/30/2020	500,230		(161)			500,000	500,391	26		1.875	1.782	JD	4,688	1,350
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						500,230		(161)			500,000	500,391	26		XXX	XXX	XXX	4,688	1,350
0599999. Total - U.S. Government Bonds						500,230		(161)			500,000	500,391	26		XXX	XXX	XXX	4,688	1,350
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
BOEING CO CP CASH			10/25/2019	JP Morgan Securities	03/04/2020	9,961,500		41,556			10,000,000	9,919,944			2.200	2.249	MAT		
COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND	0	B	04/30/2019	Various	04/09/2020	3,770,379		(70,926)		135,798	3,740,120	3,705,507	44,207		5.150	2.140	AO	93,728	11,700
AUST & NZ BANKING GROUP CASH/TD		D	09/06/2019	Citigroup Global Markets	01/14/2020	8,415,805					8,415,805	8,415,805	51,421		1.880	1.880	MAT		
CITIBANK OPERATING TD (HONG KO TD CASH		B	10/28/2019	CITIBANK KOREA INC.	01/29/2020	3,721,861				21,914	3,721,861	3,699,947	11,732		1.770	1.770	MAT		
CITIBANK OPERATING TD (HONG KO TD CASH		D	10/28/2019	CITIBANK KOREA INC.	01/29/2020	50,000,000					50,000,000	50,000,000	83,056		0.920	0.920	MAT		
AUST & NZ BANKING GROUP DN TD CASH		D	11/01/2019	AUST & NZ BANK GRP LTD	02/03/2020	3,800,000					3,800,000	3,800,000	10,753		1.670	1.670	MAT		
AUST & NZ BANKING GROUP DN TD CASH		B	11/15/2019	AUST & NZ BANK GRP LTD	02/17/2020	3,382,340		(7)		172,213	3,382,348	3,210,134	5,139		1.180	1.180	MAT		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						83,051,885		(29,377)		329,925	83,060,133	82,751,337	206,308		XXX	XXX	XXX	93,728	11,700
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						83,051,885		(29,377)		329,925	83,060,133	82,751,337	206,308		XXX	XXX	XXX	93,728	11,700
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						83,552,115		(29,538)		329,925	83,560,133	83,251,728	206,334		XXX	XXX	XXX	98,416	13,050
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						83,552,115		(29,538)		329,925	83,560,133	83,251,728	206,334		XXX	XXX	XXX	98,416	13,050
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						83,552,115		(29,538)		329,925	XXX	83,251,728	206,334		XXX	XXX	XXX	98,416	13,050

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CALLON PETROLEUM CALL-CPE 10@6 EXP 1/17/2019 9901CFRW9	CALLON PETROLEUM 13123X102	D2.2	Equity/Index.	US - Chicago Board	07/15/2019	01/17/2020	248	1,488	6		18,488		273		273	(18,215)						0/0
OMNOVA SOLUTIONS INC CALL-OMN 10@7.5 EXP 2/21/20 9901Z69X0	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index.	US - Chicago Board	07/03/2019	02/21/2020	2	15	8		501		526		526	25						0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											18,989		799	XXX	799	(18,190)					XXX	XXX
ADVANCED DISPOSAL SERVICES INC PUT -ADSW 100@30 EXP 1/17/20 9901N2Y32	ADVANCED DISPOSAL SERVICES INC 00790X101	D2.2	Equity/Index.	US - Chicago Board	11/04/2019	01/17/2020	50	1,500	30		277		1		1	(276)						0/0
ARQULE INC PUT -ARQL 100@17.5 EXP 4/17/20 9902FM9G4	ARQULE INC COM STK 04269E107	D2.2	Equity/Index.	US - Chicago Board	12/10/2019	04/17/2020	5	88	18		105					(105)						0/0
ARQULE INC PUT -ARQL 100@18 EXP 1/17/20 9902NZZM4	ARQULE INC COM STK 04269E107	D2.2	Equity/Index.	US - Chicago Board	12/10/2019	01/17/2020	490	8,820	18		5,409		5		5	(5,404)						0/0
ARQULE INC PUT -ARQL 100@19 EXP 4/17/20 99VM8FYF9	ARQULE INC COM STK 04269E107	D2.2	Equity/Index.	US - Chicago Board	12/17/2019	04/17/2020	98	1,862	19		1,523		1		1	(1,522)						0/0
AUDENTES THERAPEUTICS INC PUT -BOLD 100@40 EXP 2/21/20 9901YDJM1	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/03/2019	02/21/2020	130	5,200	40		3,232		1		1	(3,231)						0/0
AUDENTES THERAPEUTICS INC PUT -BOLD 100@45 EXP 2/21/20 9901YDJN9	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/10/2019	02/21/2020	34	1,530	45		1,343					(1,343)						0/0
AUDENTES THERAPEUTICS INC PUT -BOLD 100@45 EXP 5/15/20 9902RZ048	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/03/2019	05/15/2020	233	10,485	45		12,521		2		2	(12,519)						0/0
AUDENTES THERAPEUTICS INC PUT-BOLD 100@50 EXP 2/21/20 9901YDJP4	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/23/2019	02/21/2020	41	2,050	50		818					(818)						0/0
ENERGY TRANSFER EQUITY LP PUT -ET 100@12.5 EXP 1/17/20p 9903FF9P7	ENERGY TRANSFER EQUITY LP 29273V100	D2.2	Equity/Index.	US - Chicago Board	12/09/2019	01/17/2020	498	6,225	13		7,924		5		5	(7,919)						0/0
FITBIT INC SAN FRANCISCO CA CO PUT-FIT 100@6 EXP 05/15/2020 9902SMM91	FITBIT INC 33812L102	D2.2	Equity/Index.	US - Chicago Board	11/07/2019	05/15/2020	295	1,770	6		3,144		8,408		8,408	5,264						0/0
MEDICINES PUT MDCO 100@75 EXP 1/17/20 9902VS9Y4	MEDICINES CO COM STK 584688105	D2.2	Equity/Index.	US - Chicago Board	11/26/2019	01/17/2020	633	47,475	75		17,788		6		6	(17,782)						0/0
MEDICINES PUT -MDCO 100@75 EXP 2/21/20 9903BFBS2	MEDICINES CO COM STK 584688105	D2.2	Equity/Index.	US - Chicago Board	11/26/2019	02/21/2020	480	36,000	75		19,766		5		5	(19,761)						0/0
MEDICINES PUT MDCO 100@80 EXP 1/17/20 99030JLT3	MEDICINES CO COM STK 584688105	D2.2	Equity/Index.	US - Chicago Board	11/25/2019	01/17/2020	69	5,520	80		2,354		1		1	(2,353)						0/0
RA PHARMACEUTICALS INC PUT RARX 100@40 EXP 4/17/20 9902H2RJ0	RA PHARMACEUTICA 74933V108	D2.2	Equity/Index.	US - Chicago Board	11/21/2019	04/17/2020	630	25,200	40		33,134		6		6	(33,128)						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											109,338		8,441	XXX	8,441	(100,897)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											128,327		9,240	XXX	9,240	(119,087)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											18,989		799	XXX	799	(18,190)					XXX	XXX
0449999999. Total Purchased Options - Put Options											109,338		8,441	XXX	8,441	(100,897)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											128,327		9,240	XXX	9,240	(119,087)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
AIRCASTLE LTD CALL AYR 100 @ 35 EXP 1/17/20 9901N9YX1	AIRCASTLE LTD COM STK G0129K104	D2.2	Equity/Index.	US - Chicago Board	11/08/2019	01/17/2020	(11)	(385)	(35)		(104)					104						0/0
ARQULE INC CALL-ARQL 100@20 EXP 4/17/20 99VM8FYG7	ARQULE INC COM STK 04269E107	D2.2	Equity/Index.	US - Chicago Board	12/11/2019	04/17/2020	(496)	(9,920)	(20)		(14,051)		(4,409)		(4,409)	9,642						0/0
ARQULE INC CALL-ARQL 100@21 EXP 4/17/20 99VM8FYJ1	ARQULE INC COM STK 04269E107	D2.2	Equity/Index.	US - Chicago Board	12/17/2019	04/17/2020	(98)	(2,058)	(21)		(1,907)		(1)		(1)	1,906						0/0
AUDENTES THERAPEUTICS INC CALL-BOLD 100@60 EXP 1/17/20 99VM6DND3	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/23/2019	01/17/2020	(1)	(60)	(60)		(4)		(1)		(1)	3						0/0
AUDENTES THERAPEUTICS INC CALL-BOLD 100@60 EXP 2/21/20 9901YDJG4	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/23/2019	02/21/2020	(430)	(25,800)	(60)		(4,636)		(1,875)		(1,875)	2,761						0/0
AUDENTES THERAPEUTICS INC CALL-BOLD 100@60 EXP 5/15/20 99VM6DNQ4	AUDENTES THERAPEUTICS 05070R104	D2.2	Equity/Index.	US - Chicago Board	12/04/2019	05/15/2020	(5)	(300)	(60)		(222)		(46)		(46)	176						0/0
CALLON PETROLEUM CALL-CPE 10@8 EXP 1/17/2020 990ZMZ5G8	CALLON PETROLEUM 13123X102	D2.2	Equity/Index.	US - Chicago Board	07/15/2019	01/17/2020	(248)	(1,984)	(8)		(5,970)		(2)		(2)	5,968						0/0
FITBIT INC SAN FRANCISCO CA CO CALL-IT 10@8 EXP 5/15/2020 990315412	FITBIT INC 33812L102	D2.2	Equity/Index.	US - Chicago Board	11/07/2019	05/15/2020	(18)	(144)	(8)		(137)		(81)		(81)	56						0/0
MEDICINES CALL-MDCO 100@85 EXP 1/17/20 99030JLB2	MEDICINES CO COM STK 584688105	D2.2	Equity/Index.	US - Chicago Board	11/26/2019	01/17/2020	(702)	(59,670)	(85)		(8,677)		(3,510)		(3,510)	5,167						0/0
MEDICINES CALL-MDCO 100@85 EXP 2/21/20 9903BFBF0	MEDICINES CO COM STK 584688105	D2.2	Equity/Index.	US - Chicago Board	11/26/2019	02/21/2020	(480)	(40,800)	(85)		(4,368)		(2,400)		(2,400)	1,968						0/0
TIFFANY CALL-TIF 100@135 EXP 5/15/20 99VLL77H0	TIFFANY & CO COM STK 886547108	D2.2	Equity/Index.	US - Chicago Board	11/25/2019	05/15/2020	(98)	(13,230)	(135)		(4,847)		(1,719)		(1,719)	3,128						0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 10@30 EXP 1/17/20 99VHQF2D0	WRIGHT MEDICAL GROUPNV COM STK N96617118	D2.2	Equity/Index.	US - Chicago Board	12/23/2019	01/17/2020	(397)	(12,109)	(31)		(19,598)		(37,469)		(37,469)	(17,871)						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
WRIGHT MEDICAL GROUP NV CALL-WMGI 100@30 EXP 2/21/20 99VJKR154	WRIGHT MEDICAL GROUPNV COM STK N96617118	D2.2	Equity/Index.	US - Chicago Board	12/24/2019	02/21/2020	(36)	(1,080)	(30)		(2,141)		(2,483)		(2,483)	(342)						0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100@32.5 EXP 1/17/20 99VHQDLY8	WRIGHT MEDICAL GROUPNV COM STK N96617118	D2.2	Equity/Index.	US - Chicago Board	12/16/2019	01/17/2020	(98)	(3,185)	(33)		(927)		(2,425)		(2,425)	(1,498)						0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(67,589)		(56,421)	XXX	(56,421)	11,168					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(67,589)		(56,421)	XXX	(56,421)	11,168					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(67,589)		(56,421)	XXX	(56,421)	11,168					XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(67,589)		(56,421)	XXX	(56,421)	11,168					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other											60,738		(47,181)	XXX	(47,181)	(107,919)					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											60,738		(47,181)	XXX	(47,181)	(107,919)					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
ABBVIE INC CALL-ABBV 100867.5 EXP 9/20/19 9901M17F8	ABBIE INC 00287Y109	D2.2	Equity/Index	US - Chicago Board	06/25/2019	09/20/2019	09/12/2019	Closing Sale	60	4,050	68		16,997	22,322		16,997					5,325			0/0
ABBVIE INC CALL-ABBV 100867.5 EXP 9/20/19 9901M17F8	ABBIE INC 00287Y109	D2.2	Equity/Index	US - Chicago Board	06/25/2019	09/20/2019	09/13/2019	Closing Sale	40	2,700	68		11,331	15,378		11,331					4,047			0/0
ABBVIE INC CALL-ABBV 100867.5 EXP 9/20/19 9901M17F8	ABBIE INC 00287Y109	D2.2	Equity/Index	US - Chicago Board	06/25/2019	09/20/2019	09/17/2019	Closing Sale	98	6,615	68		27,761	39,636		27,761					11,875			0/0
ABBVIE INC CALL-ABBV 100867.5 EXP 9/20/19 9901M17F8	ABBIE INC 00287Y109	D2.2	Equity/Index	US - Chicago Board	06/25/2019	09/20/2019	09/19/2019	Closing Sale	50	3,375	68		14,164	21,973		14,164					7,809			0/0
ABBVIE INC CALL-ABBV 100877.5 EXP 9/20/19 990120401	ABBIE INC 00287Y109	D2.2	Equity/Index	US - Chicago Board	06/25/2019	09/20/2019	09/19/2019	Expiration	248	19,220	78		13,079			13,079					(13,079)			0/0
AEROHIVE NETWORKS INC CALL-HIVE 10082.5 EXP 10/18/19 9900IILKH6	AEROHIVE NETWORKS INC	D2.2	Equity/Index	US - Chicago Board	06/26/2019	10/18/2019	08/09/2019	Closing Sale	13	33	3		2,477	2,535		2,477					58			0/0
AEROHIVE NETWORKS INC CALL-HIVE 10082.5 EXP 7/19/19 99VF54531	AEROHIVE NETWORKS INC	D2.2	Equity/Index	US - Chicago Board	06/26/2019	07/19/2019	07/19/2019	Closing Sale	3	8	3		572	572		572								0/0
ARQULE INC CALL-ARQL 100819 EXP 4/17/20 99VM8FYD4	ARQULE INC 04269E107	D2.2	Equity/Index	US - Chicago Board	12/17/2019	04/17/2020	12/17/2019	Closing Sale	98	1,862	19		1,523	1,523		1,523								0/0
ARRAY BIOPHARMA INC COM STK CALL- ARRY 100 @ 43 EXP 01/17/ 9901TDDH4	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	06/17/2019	01/17/2020	06/17/2019	Closing Sale	139	5,977	43		61,235	67,041		61,235					5,806			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100897.5 EXP 1/17/20 99038PJ31	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	11/22/2019	01/17/2020	12/27/2019	Closing Sale	247	24,083	98		81,387	81,387		81,387								0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 12/20/19 9901D3GV9	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	11/04/2019	12/20/2019	11/06/2019	Closing Sale	246	11,808	48		221,410	221,386		221,410					(24)			0/0
CALLON PETROLEUM CALL-CPE 10086 EXP 10/18/19 9900III1J09	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	07/16/2019	10/18/2019	09/13/2019	Closing Sale	21	126	6		988	988		988								0/0
CALLON PETROLEUM CALL-CPE 10086 EXP 10/18/19 9900III1J09	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	07/17/2019	10/18/2019	10/17/2019	Expiration	21	126	6		891			891					(891)			0/0
CALLON PETROLEUM CALL-CPE 10086 EXP 10/18/19 9900III1J09	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	07/17/2019	10/18/2019	10/17/2019	Expiration	475	2,850	6		20,149			20,149					(20,149)			0/0
CALLON PETROLEUM CALL-CPE 10086 EXP 10/18/19 9900III1J09	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	09/13/2019	10/18/2019	10/17/2019	Expiration	21	126	6		967			967					(967)			0/0
CELGENE CORP CALL-CELG 100895 EXP 12/20/19 9902NZC72	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	10/03/2019	12/20/2019	11/18/2019	Closing Sale	250	23,750	95		140,260	361,983		140,260					221,723			0/0
CELGENE CORP CALL-CELG 100895 EXP 12/20/19 9902NZC72	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	10/03/2019	12/20/2019	11/20/2019	Closing Sale	250	23,750	95		140,260	311,984		140,260					171,724			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/21/2019	01/17/2020	09/11/2019	Closing Sale	98	9,555	98		26,464	41,597		26,464					15,133			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/22/2019	01/17/2020	09/11/2019	Closing Sale	148	14,430	98		39,991	62,820		39,991					22,829			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/22/2019	01/17/2020	11/04/2019	Closing Sale	50	4,875	98		13,510	55,947		13,510					42,437			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/23/2019	01/17/2020	11/04/2019	Closing Sale	195	19,013	98		53,878	218,193		53,878					164,315			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/04/2019	Closing Sale	1	98	98		331	1,119		331					788			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/06/2019	Closing Sale	1	98	98		331	1,155		331					824			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/06/2019	Closing Sale	245	23,888	98		78,867	282,960		78,867					204,092			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/22/2019	Closing Sale	55	5,363	98		17,705	18,123		17,705					418			0/0
CELGENE CORP CALL-CELG 100897.5 EXP 1/17/20 9900VYN45	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	08/27/2019	01/17/2020	11/22/2019	Closing Sale	192	18,720	98		63,682	63,264		63,682					(418)			0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
ELLIE MAE INC CALL-ELLI 100@100EXP 12/20/19 990YWNSP2	ELLIE MAE 28849P100	D2.2	Equity/Index	US - Chicago Board	02/12/2019	12/20/2019	05/17/2019	Expiration	11	1,100	100		891			891					(891)			0/0
II-VI INC CALL-IIVI 100@45 EXP 10/18/19 990OIMPXW0	II-VI INC 902104108	D2.2	Equity/Index	US - Chicago Board	05/13/2019	10/18/2019	10/17/2019	Expiration	50	2,250	45		5,777			5,777					(5,777)			0/0
L-3 COMMUNICATIONS CORP CALL-LLL 100@240 EXP 6/21/19 9901DZH96	L-3 COMMUNICATIONS 502413107	D2.2	Equity/Index	US - Chicago Board	05/20/2019	06/21/2019	06/21/2019	Closing Sale	3	720	240		1,623	1,848		1,623					225			0/0
L-3 COMMUNICATIONS CORP CALL-LLL 100@240 EXP 6/21/19 9901DZH96	L-3 COMMUNICATIONS 502413107	D2.2	Equity/Index	US - Chicago Board	05/21/2019	06/21/2019	06/21/2019	Closing Sale	40	9,600	240		24,862	24,637		24,862					(225)			0/0
L-3 COMMUNICATIONS CORP CALL-LLL 100@240 EXP 7/19/19 99VF50505	L-3 COMMUNICATIONS 502413107	D2.2	Equity/Index	US - Chicago Board	05/23/2019	07/19/2019	07/01/2019	Closing Sale	22	5,280	240		20,945	20,945		20,945					0			0/0
L3HARRIS TECHNOLOGIES INC CALL-LHX 100@240 EXP 7/19/19 990215ZT9	L3HARRIS TECHNOLOGIES 502431109	D2.2	Equity/Index	US - Chicago Board	07/01/2019	07/19/2019	07/18/2019	Closing Sale	22	5,280	240		20,945	20,945		20,945					0			0/0
LOEWS CORP CALL-L 100 @ 55 EXP 06/21/19 990ZYHJK1	LOEWS CORP 540424108	D2.2	Equity/Index	US - Chicago Board	06/07/2019	06/21/2019	06/21/2019	Expiration	198	10,890	55		5,057			5,057					(5,057)			0/0
LOEWS CORP CALL-L 100 @ 55 EXP 06/21/19 990ZYHJK1	LOEWS CORP 540424108	D2.2	Equity/Index	US - Chicago Board	06/10/2019	06/21/2019	06/21/2019	Expiration	99	5,445	55		2,033			2,033					(2,033)			0/0
OMNOVA SOLUTIONS INC CALL-OMN 10@7.5 EXP 11/15/19 99VH2B8G0	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/03/2019	11/15/2019	11/15/2019	Closing Sale	63	473	8		15,784	15,784		15,784					0			0/0
TIFFANY CALL-TIF 100@100 EXP 12/06/19 99G32XX59	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	10/29/2019	12/06/2019	10/30/2019	Closing Sale	5	500	100		14,028	14,028		14,028					0			0/0
VERSUM MATERIALS INC CALL-VSM 100@52.5 EXP 5/17/19 99014DZG9	VERSUM MATERIALS 92532W103	D2.2	Equity/Index	US - Chicago Board	04/08/2019	05/17/2019	04/10/2019	Closing Sale	20	1,050	53		589	589		589					0			0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													1,162,744	1,992,662		1,162,744	XXX				829,917			XXX
ABBVIE INC PUT *BBV 100@65 EXP 8/16/19 9900D8X33		D2.2	Equity/Index	US - Chicago Board	06/25/2019	08/16/2019	08/16/2019	Closing Sale	86	5,590	65		22,405	22,405		22,405					0			0/0
ANADARKO PETROLEUM CORP PUT - APC 100@65 EXP 6/21/16 9901C41D4	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/17/2019	06/21/2019	04/25/2019	Closing Sale	24	1,560	65		7,954	1,265		7,954					(6,689)			0/0
ANADARKO PETROLEUM CORP PUT - APC 100@65 EXP 6/21/16 9901C41D4	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/17/2019	06/21/2019	06/21/2019	Expiration	75	4,875	65		24,857			24,857					(24,857)			0/0
ANADARKO PETROLEUM CORP PUT - APC 100@65 EXP 6/21/16 9901C41D4	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/18/2019	06/21/2019	06/21/2019	Expiration	99	6,435	65		34,447			34,447					(34,447)			0/0
ARQULE INC PUT -ARQL 100@17.5 EXP 4/17/20 9902FM9G4	ARQULE INC 04269E107	D2.2	Equity/Index	US - Chicago Board	12/10/2019	04/17/2020	12/10/2019	Closing Sale	1	18	18		21	21		21					0			0/0
ARRAY BIOPHARMA INC COM STK PUT-ARRY 100@43 EXP 1/17/20 9901TDDN1	ARRAY BIOPHARMA INC 04269X105	D2.2	Equity/Index	US - Chicago Board	06/17/2019	01/17/2020	06/17/2019	Closing Sale	30	1,290	43		1,966	3,474		1,966					1,508			0/0
CELGENE CORP PUT CELG 100@87.5 EXP 10/1/19 9900VYGY6	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	05/01/2019	10/18/2019	10/17/2019	Expiration	248	21,700	88		37,031			37,031					(37,031)			0/0
CELGENE CORP PUT CELG 100@87.5 EXP 10/1/19 9900VYGY6	CELGENE CORP 151020104	D2.2	Equity/Index	US - Chicago Board	05/22/2019	10/18/2019	10/18/2019	Expiration	248	21,700	88		32,498			32,498					(32,498)			0/0
CRAY INC PUT -CRAY 100@35 EXP 5/17/19 99013M292	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/17/2019	05/17/2019	05/17/2019	Expiration	30	1,050	35		166			166					(166)			0/0
ENDOCYTE INC PUT ECYT 100@20 EXP 4/18/19 990ZDMYY6	ENDOCYTE INC 29269A102	D2.2	Equity/Index	US - Chicago Board	10/18/2018	04/18/2019	01/18/2019	Expiration	29	580	20	1,185				1,185					(1,185)			0/0
ENDOCYTE INC PUT ECYT 100@20 EXP 4/18/19 990ZDMYY6	ENDOCYTE INC 29269A102	D2.2	Equity/Index	US - Chicago Board	10/19/2018	04/18/2019	01/18/2019	Expiration	497	9,940	20	20,394				20,394		21,590			(20,394)			0/0
ENDOCYTE INC PUT ECYT 100@20 EXP 4/18/19 990ZDMYY6	ENDOCYTE INC 29269A102	D2.2	Equity/Index	US - Chicago Board	10/24/2018	04/18/2019	01/18/2019	Expiration	1	20	20	11				11					(11)			0/0
LOXO ONCOLOGY INC PUT -LOXO 100@200EXP 3/15/19 99VC4BKD4	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/30/2019	03/15/2019	03/14/2019	Expiration	32	6,400	200		1,633			1,633					(1,633)			0/0
LOXO ONCOLOGY INC PUT -LOXO 100@200EXP 3/15/19 99VC4BKD4	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/31/2019	03/15/2019	03/14/2019	Expiration	143	28,600	200		7,274			7,274					(7,274)			0/0
LOXO ONCOLOGY INC PUT -LOXO 100@230EXP 6/21/19 99VDMNRL1	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	02/08/2019	06/21/2019	03/15/2019	Expiration	20	4,600	230		511			511					(511)			0/0
MULTI-COLOR CORP PUT-LABL 100@45 EXP 7/19/19 99VF4CG99	MULTI-COLOR 625383104	D2.2	Equity/Index	US - Chicago Board	04/26/2019	07/19/2019	07/18/2019	Expiration	64	2,880	45		674			674					(674)			0/0

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MULTI-COLOR CORP PUT-LABL 100@45 EXP 7/19/19 99VF4CG99	MULTI-COLOR 625383104	D2.2	Equity/Index	US - Chicago Board	04/26/2019	07/19/2019	07/18/2019	Expiration	20	900	45		211			211					(211)			0/0
MULTI-COLOR CORP PUT-LABL 100@45 EXP 7/19/19 99VF4CG99	MULTI-COLOR 625383104	D2.2	Equity/Index	US - Chicago Board	04/29/2019	07/19/2019	07/18/2019	Expiration	64	2,880	45		674			674					(674)			0/0
RA PHARMACEUTICALS INC PUT RARX 100@40 EXP 4/17/20 9902H2RJ0	RA PHARMACEUTICALS INC 74933V108	D2.2	Equity/Index	US - Chicago Board	10/10/2019	04/17/2020	10/16/2019	Closing Sale	56	2,240	40		3,110	4,170		3,110					1,060			0/0
RA PHARMACEUTICALS INC PUT RARX 100@40 EXP 4/17/20 9902H2RJ0	RA PHARMACEUTICALS INC 74933V108	D2.2	Equity/Index	US - Chicago Board	10/10/2019	04/17/2020	10/31/2019	Closing Sale	21	840	40		1,166	1,144		1,166					(23)			0/0
RED HAT INC PUT RHT 100@182.5 EXP 5/10/19 990172DP4	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	05/08/2019	05/10/2019	05/10/2019	Expiration	5	913	183		28			28					(28)			0/0
RED HAT INC PUT-RHT 100@187.5 EXP 6/28/19 9901LPTF2	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/27/2019	06/28/2019	06/28/2019	Expiration	161	30,188	188		892			892					(892)			0/0
RED HAT INC PUT-RHT 100@187.5 EXP 6/28/19 9901LPTF2	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/28/2019	06/28/2019	06/28/2019	Expiration	20	3,750	188		111			111					(111)			0/0
SEMGROUP CORP CLASS A PUT - SEMG 100@12.5 EXP 1/17/20 99VHZKJB5	SEMGROUP CORP 77714PAB5	D2.2	Equity/Index	US - Chicago Board	10/24/2019	01/17/2020	12/09/2019	Closing Sale	492	6,150	13		7,891	7,829		7,891					(62)			0/0
SEMGROUP CORP CLASS A PUT - SEMG 100@12.5 EXP 1/17/20 99VHZKJB5	SEMGROUP CORP 77714PAB5	D2.2	Equity/Index	US - Chicago Board	11/15/2019	01/17/2020	12/09/2019	Closing Sale	6	75	13		32	95		32					63			0/0
TESARO PUT TSRO 100@70 EXP 1/18/19 990TFYNC2	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/03/2018	01/18/2019	01/17/2019	Expiration	1	70	70	26				26		26			(26)			0/0
TESARO PUT-TSRO 100@65 EXP 1/18/19 990TFYNB4	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/03/2018	01/18/2019	01/17/2019	Expiration	4	260	65	82				82					(82)			0/0
TESARO PUT-TSRO 100@65 EXP 1/18/19 990TFYNB4	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/03/2018	01/18/2019	01/17/2019	Expiration	50	3,250	65	1,027				1,027					(1,027)			0/0
TESARO PUT-TSRO 100@65 EXP 1/18/19 990TFYNB4	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/03/2018	01/18/2019	01/17/2019	Expiration	50	3,250	65	1,027				1,027					(1,027)			0/0
TESARO PUT-TSRO 100@65 EXP 1/18/19 990TFYNB4	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/04/2018	01/18/2019	01/17/2019	Expiration	4	260	65	271				271					(271)			0/0
TESARO PUT-TSRO 100@65 EXP 1/18/19 990TFYNB4	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/21/2018	01/18/2019	01/17/2019	Expiration	50	3,250	65	4,002				4,002		6,406			(4,002)			0/0
TESARO PUT-TSRO 100@65 EXP 3/15/19 990D7YJM7	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/04/2018	03/15/2019	02/15/2019	Expiration	49	3,185	65	2,845				2,845					(2,845)			0/0
TESARO PUT-TSRO 100@65 EXP 3/15/19 990D7YJM7	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/04/2018	03/15/2019	02/15/2019	Expiration	4	260	65	271				271					(271)			0/0
TESARO PUT-TSRO 100@65 EXP 3/15/19 990D7YJM7	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/06/2018	03/15/2019	02/15/2019	Expiration	46	2,990	65	3,433				3,433		609			(3,433)			0/0
TIFFANY PUT -TIF 100@100 EXP 11/15/19 99VGZY068	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	11/13/2019	11/15/2019	11/15/2019	Expiration	33	3,300	100		183			183					(183)			0/0
TIFFANY PUT -TIF 100@100 EXP 11/15/19 99VGZY068	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	11/14/2019	11/15/2019	11/15/2019	Expiration	21	2,100	100		95			95					(95)			0/0
UNITED TECH CORP PUT UTX 100@130 EXP 1/18/19 99006NP37	UNITED TECH CORP 913017109	D2.2	Equity/Index	US - Chicago Board	11/28/2018	01/18/2019	01/17/2019	Expiration	984	127,920	130	272,898				272,898		256,928			(272,898)			0/0
USG CORP PUT USG 100@42.5 EXP 1/18/19 990ZSF675	USG CORP 903293405	D2.2	Equity/Index	US - Chicago Board	10/25/2018	01/18/2019	01/17/2019	Expiration	347	14,748	43	19,815				19,815		6,775			(19,815)			0/0
VIRTU FINANCIAL INC CLASS A PUT -VIRT 100@15 EXP 10/18/19 99VKFHN97	VIRTU FINANCIAL INC 928254101	D2.2	Equity/Index	US - Chicago Board	10/04/2019	10/18/2019	10/17/2019	Expiration	200	3,000	15		4,608			4,608					(4,608)			0/0
VIRTU FINANCIAL INC CLASS A PUT -VIRT 100@15 EXP 10/18/19 99VKFHN97	VIRTU FINANCIAL INC 928254101	D2.2	Equity/Index	US - Chicago Board	10/07/2019	10/18/2019	10/18/2019	Expiration	200	3,000	15		3,108			3,108					(3,108)			0/0
WALT DISNEY COMPANY (THE) PUT DIS 100 @ 95 EXP 1/18/19 990T100Z8	WALT DISNEY COMPANY 254687106	D2.2	Equity/Index	US - Chicago Board	12/06/2018	01/18/2019	01/17/2019	Expiration	6	570	95	135				135					(135)			0/0
WALT DISNEY COMPANY (THE) PUT DIS 100 @ 95 EXP 1/18/19 990T100Z8	WALT DISNEY COMPANY 254687106	D2.2	Equity/Index	US - Chicago Board	12/07/2018	01/18/2019	01/17/2019	Expiration	43	4,085	95	1,356				1,356					(1,356)			0/0
WALT DISNEY COMPANY (THE) PUT DIS 100 @ 95 EXP 1/18/19 990T100Z8	WALT DISNEY COMPANY 254687106	D2.2	Equity/Index	US - Chicago Board	12/12/2018	01/18/2019	01/17/2019	Expiration	49	4,655	95	957				957					(957)			0/0
WALT DISNEY COMPANY (THE) PUT DIS 100 @ 95 EXP 1/18/19 990T100Z8	WALT DISNEY COMPANY 254687106	D2.2	Equity/Index	US - Chicago Board	12/13/2018	01/18/2019	01/17/2019	Expiration	50	4,750	95	877				877		884			(877)			0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												330,612	193,546	40,403		524,158	XXX	293,218			(483,756)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												330,612	1,356,290	2,033,065		1,686,902	XXX	293,218			346,161			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX

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0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants													1,162,744	1,992,662		1,162,744	XXX				829,917			XXX
0449999999. Total Purchased Options - Put Options												330,612	193,546	40,403		524,158	XXX	293,218			(483,756)			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												330,612	1,356,290	2,033,065		1,686,902	XXX	293,218			346,161			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
ABBVIE INC CALL-ABBV 100@75 EXP 9/20/19 9901203Z5	ABBVIE INC 00287Y109	D2.2	Equity/Index	US - Chicago Board	06/25/2019	09/20/2019	09/12/2019	Closing Purchase	(496)	(37,200)	(75)		(38,725)	(2,251)		(38,725)					36,474			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	04/23/2019	07/19/2019	07/18/2019	Expiration	(10)	(350)	(35)		(195)			(195)					195			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	04/23/2019	07/19/2019	07/18/2019	Expiration	(104)	(3,640)	(35)		(2,024)			(2,024)					2,024			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	04/23/2019	07/19/2019	07/18/2019	Expiration	(34)	(1,190)	(35)		(662)			(662)					662			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	04/23/2019	07/19/2019	07/18/2019	Expiration	(114)	(3,990)	(35)		(2,219)			(2,219)					2,219			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	04/23/2019	07/19/2019	07/18/2019	Expiration	(130)	(4,550)	(35)		(2,530)			(2,530)					2,530			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	04/25/2019	07/19/2019	07/18/2019	Expiration	(104)	(3,640)	(35)		(2,024)			(2,024)					2,024			0/0
ADVANCED DISPOSAL SERVICES INC CALL-ADSW 100@35 EXP 7/19/19 99004JS27	ADVANCED DISPOSAL SERVICES 00101NAB3	D2.2	Equity/Index	US - Chicago Board	05/03/2019	07/19/2019	07/18/2019	Expiration	(10)	(350)	(35)		(195)			(195)					195			0/0
AEROHIVE NETWORKS INC CALL-HIVE 10085 EXP 7/19/19 99VF56MD5	AEROHIVE NETWORKS INC 007786106	D2.2	Equity/Index	US - Chicago Board	06/27/2019	07/19/2019	07/18/2019	Expiration	(24)	(120)	(5)		(107)			(107)					107			0/0
AEROHIVE NETWORKS INC CALL-HIVE 10085 EXP 8/16/19 9901Z2SB8	AEROHIVE NETWORKS INC 007786106	D2.2	Equity/Index	US - Chicago Board	06/26/2019	08/16/2019	08/15/2019	Expiration	(45)	(225)	(5)		(201)			(201)					201			0/0
AIRCASTLE LTD CALL AYR 100 @ 35 EXP 1/17/20 9901N9YX1	AIRCASTLE LTD 009280AB7	D2.2	Equity/Index	US - Chicago Board	11/08/2019	12/20/2019	11/08/2019	Closing Purchase	(1)	(35)	(35)		(9)	(9)		(9)								0/0
AIRCASTLE LTD CALL AYR 100 @ 35 EXP 1/17/20 9901N9YX1	AIRCASTLE LTD 009280AB7	D2.2	Equity/Index	US - Chicago Board	11/11/2019	12/20/2019	11/11/2019	Closing Purchase	(10)	(350)	(35)		(95)	(95)		(95)								0/0
AIRCASTLE LTD CALL- AYR 100 @35 EXP 12/20/19 99VLDMHR3	AIRCASTLE LTD 009280AB7	D2.2	Equity/Index	US - Chicago Board	11/11/2019	12/20/2019	12/20/2019	Expiration	(20)	(700)	(35)		(89)			(89)					89			0/0
ANADARKO PETROLEUM CORP CALL-APC 100867.5 EXP 6/21/19 9901C40F0	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/17/2019	06/21/2019	04/25/2019	Closing Purchase	(24)	(1,620)	(68)		(2,786)	(13,440)		(2,786)					(10,654)			0/0
ANADARKO PETROLEUM CORP CALL-APC 100867.5 EXP 6/21/19 9901C40F0	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/17/2019	06/21/2019	06/10/2019	Closing Purchase	(75)	(5,063)	(68)		(8,707)	(9,588)		(8,707)					(881)			0/0
ANADARKO PETROLEUM CORP CALL-APC 100867.5 EXP 6/21/19 9901C40F0	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/18/2019	06/21/2019	06/10/2019	Closing Purchase	(88)	(5,940)	(68)		(12,132)	(11,250)		(12,132)					881			0/0
ANADARKO PETROLEUM CORP CALL-APC 100867.5 EXP 6/21/19 9901C40F0	ANADARKO PETROLEUM CORP 032511107	D2.2	Equity/Index	US - Chicago Board	04/18/2019	06/21/2019	06/21/2019	Closing Purchase	(11)	(743)	(68)		(1,516)	(1,516)		(1,516)								0/0
ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 09/20/19 99VJF9BF7	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/26/2019	09/20/2019	07/30/2019	Closing Purchase	(2)	(94)	(47)		(189)	(200)		(189)					(11)			0/0
ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 1/17/20 99VJF9F63	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/29/2019	01/17/2020	07/30/2019	Closing Purchase	(45)	(2,115)	(47)		(4,476)	(4,500)		(4,476)					(24)			0/0
ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 1/17/20 99VJF9F63	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/29/2019	01/17/2020	07/30/2019	Closing Purchase	(8)	(376)	(47)		(796)	(800)		(796)					(4)			0/0
ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 1/17/20 99VJF9F63	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/29/2019	01/17/2020	08/16/2019	Closing Purchase	(13)	(611)	(47)		(1,293)	(1,300)		(1,293)					(7)			0/0

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ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 12/20/19 99VJF98II0	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/26/2019	12/20/2019	07/30/2019	Closing Purchase	(58)	(2,726)	(47)		(5,479)	(5,800)		(5,479)					(321)			0/0
ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 12/20/19 99VJF98II0	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/26/2019	12/20/2019	07/30/2019	Closing Purchase	(165)	(7,755)	(47)		(15,586)	(16,500)		(15,586)					(914)			0/0
ARRAY BIOPHARMA INC COM STK CALL-ARRY 100847 EXP 12/20/19 99VJF98II0	ARRAY BIOPHARMA 04269X105	D2.2	Equity/Index	US - Chicago Board	07/26/2019	12/20/2019	08/16/2019	Closing Purchase	(54)	(2,538)	(47)		(5,101)	(5,400)		(5,101)					(299)			0/0
BELMOND LTD CLASS A CALL- BEL 100825 EXP 3/15/19 9900BXP13	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	01/16/2019	03/15/2019	03/14/2019	Expiration	(12)	(300)	(25)	(174)				(174)		814			174			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 1/18/19 99004PZJ8	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/14/2018	01/18/2019	01/17/2019	Expiration	(50)	(1,250)	(25)	(307)				(307)					307			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 1/18/19 99004PZJ8	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/14/2018	01/18/2019	01/17/2019	Expiration	(47)	(1,175)	(25)	(289)				(289)					289			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 1/18/19 99004PZJ8	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/24/2018	01/18/2019	01/17/2019	Expiration	(50)	(1,250)	(25)	(473)				(473)		1,361			473			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 2/15/19 99000KPM3	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/24/2018	02/15/2019	02/14/2019	Expiration	(30)	(750)	(25)	(434)				(434)		383			434			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 6/21/19 99VDKMCF4	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/14/2018	06/21/2019	05/17/2019	Expiration	(19)	(475)	(25)	(275)				(275)					275			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 6/21/19 99VDKMCF4	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/17/2018	06/21/2019	05/17/2019	Expiration	(5)	(125)	(25)	(72)				(72)					72			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 6/21/19 99VDKMCF4	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/18/2018	06/21/2019	05/17/2019	Expiration	(25)	(625)	(25)	(362)				(362)					362			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 6/21/19 99VDKMCF4	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	12/31/2018	06/21/2019	05/17/2019	Expiration	(99)	(2,475)	(25)	(2,917)				(2,917)					2,917			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 6/21/19 99VDKMCF4	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	01/18/2019	06/21/2019	05/17/2019	Expiration	(992)	(24,800)	(25)		(11,870)			(11,870)					11,870			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 6/21/19 99VDKMCF4	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	01/18/2019	06/21/2019	05/17/2019	Expiration	(99)	(2,475)	(25)		(1,432)			(1,432)					1,432			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 9/20/19 9900MZ7N8	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	01/22/2019	09/20/2019	05/17/2019	Expiration	(496)	(12,400)	(25)		(6,927)			(6,927)					6,927			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 9/20/19 9900MZ7N8	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	01/22/2019	09/20/2019	05/17/2019	Expiration	(198)	(4,950)	(25)		(3,854)			(3,854)					3,854			0/0
BELMOND LTD CLASS A CALL-BEL 100825 EXP 9/20/19 9900MZ7N8	BELMOND LTD G61154H107	D2.2	Equity/Index	US - Chicago Board	01/23/2019	09/20/2019	05/17/2019	Expiration	(24)	(600)	(25)		(455)			(455)					455			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100845 EXP 12/20/19 9901D3GS6	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	10/03/2019	12/20/2019	11/18/2019	Closing Purchase	(250)	(11,250)	(45)		(134,738)	(317,760)		(134,738)					(183,022)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100845 EXP 12/20/19 9901D3GS6	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	10/03/2019	12/20/2019	11/20/2019	Closing Purchase	(250)	(11,250)	(45)		(134,738)	(262,760)		(134,738)					(128,022)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/21/2019	01/17/2020	09/11/2019	Closing Purchase	(98)	(4,704)	(48)		(25,672)	(33,128)		(25,672)					(7,456)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/22/2019	01/17/2020	09/11/2019	Closing Purchase	(148)	(7,104)	(48)		(38,959)	(50,030)		(38,959)					(11,071)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/22/2019	01/17/2020	09/13/2019	Closing Purchase	(50)	(2,400)	(48)		(13,162)	(13,098)		(13,162)					64			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/23/2019	01/17/2020	09/13/2019	Closing Purchase	(48)	(2,304)	(48)		(12,924)	(12,574)		(12,924)					350			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/23/2019	01/17/2020	11/04/2019	Closing Purchase	(147)	(7,056)	(48)		(39,581)	(132,453)		(39,581)					(92,872)			0/0

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BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/04/2019	Closing Purchase	(99)	(4,752)	(48)		(27,754)	(89,203)		(27,754)					(61,449)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/06/2019	Closing Purchase	(201)	(9,648)	(48)		(56,350)	(182,918)		(56,350)					(126,569)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/26/2019	01/17/2020	11/06/2019	Closing Purchase	(2)	(96)	(48)		(569)	(1,820)		(569)					(1,251)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/27/2019	01/17/2020	11/06/2019	Closing Purchase	(43)	(2,064)	(48)		(12,489)	(39,132)		(12,489)					(26,642)			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	08/27/2019	01/17/2020	12/31/2019	Closing Purchase	(149)	(7,152)	(48)		(43,276)	(42,941)		(43,276)					335			0/0
BRISTOL-MYERS SQUIBB CALL-BMY 100848 EXP 1/17/20 9901FPK76	BRISTOL-MYERS SQUIBB 110122108	D2.2	Equity/Index	US - Chicago Board	09/13/2019	01/17/2020	12/31/2019	Closing Purchase	(98)	(4,704)	(48)		(25,770)	(28,243)		(25,770)					(2,474)			0/0
CALLON PETROLEUM CALL-CPE 10087 EXP 10/18/19 9900II1J17	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	07/16/2019	10/18/2019	09/13/2019	Closing Purchase	(21)	(147)	(7)		(377)	(377)		(377)								0/0
CALLON PETROLEUM CALL-CPE 10087 EXP 10/18/19 9900II1J17	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	07/17/2019	10/18/2019	10/17/2019	Expiration	(21)	(147)	(7)		(334)			(334)					334			0/0
CALLON PETROLEUM CALL-CPE 10087 EXP 10/18/19 9900II1J17	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	07/17/2019	10/18/2019	10/17/2019	Expiration	(475)	(3,325)	(7)		(7,562)			(7,562)					7,562			0/0
CALLON PETROLEUM CALL-CPE 10087 EXP 10/18/19 9900II1J17	CALLON PETROLEUM 13123X102	D2.2	Equity/Index	US - Chicago Board	09/13/2019	10/18/2019	10/17/2019	Expiration	(21)	(147)	(7)		(398)			(398)					398			0/0
CRAFT BREW ALLIANCE INC CALL-BREW 100817.5 EXP 02/20 9901YDTG3	CRAFT BREW ALLIANCE 224122101	D2.2	Equity/Index	US - Chicago Board	11/12/2019	02/21/2020	11/19/2019	Closing Purchase	(51)	(893)	(18)		(228)	(282)		(228)					(55)			0/0
CRAFT BREW ALLIANCE INC CALL-BREW 100817.5 EXP 02/20 9901YDTG3	CRAFT BREW ALLIANCE 224122101	D2.2	Equity/Index	US - Chicago Board	11/12/2019	02/21/2020	11/20/2019	Closing Purchase	(19)	(333)	(18)		(85)	(105)		(85)					(20)			0/0
CRAFT BREW ALLIANCE INC CALL-BREW 100817.5 EXP 02/20 9901YDTG3	CRAFT BREW ALLIANCE 224122101	D2.2	Equity/Index	US - Chicago Board	11/12/2019	02/21/2020	12/09/2019	Closing Purchase	(320)	(5,600)	(18)		(1,428)	(1,772)		(1,428)					(345)			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	06/12/2019	10/18/2019	10/17/2019	Expiration	(2)	(70)	(35)		(39)			(39)					39			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(9)	(315)	(35)		(355)			(355)					355			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(19)	(665)	(35)		(750)			(750)					750			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(23)	(805)	(35)		(908)			(908)					908			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(32)	(1,120)	(35)		(1,263)			(1,263)					1,263			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(115)	(4,025)	(35)		(4,538)			(4,538)					4,538			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	07/11/2019	10/18/2019	10/17/2019	Expiration	(9)	(315)	(35)		(175)			(175)					175			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	07/26/2019	10/18/2019	10/17/2019	Expiration	(19)	(665)	(35)		(85)			(85)					85			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	08/20/2019	10/18/2019	10/17/2019	Expiration	(32)	(1,120)	(35)		(153)			(153)					153			0/0
CRAY INC CALL-CRAY 100835 EXP 10/18/19 9900II10Z4	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	08/21/2019	10/18/2019	10/17/2019	Expiration	(23)	(805)	(35)		(103)			(103)					103			0/0
CRAY INC CALL-CRAY 100835 EXP 8/16/19 9901YLWN6	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	07/11/2019	08/16/2019	08/15/2019	Expiration	(2)	(70)	(35)		(19)			(19)		(20,452)			19			0/0
CRAY INC CALL-CRAY 100840 EXP 1/17/20 9901NNCV8	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	07/29/2019	01/17/2020	10/18/2019	Expiration	(31)	(1,240)	(40)		(138)			(138)					138			0/0
CRAY INC CRAY190621C000035000 9901D94V9	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/17/2019	06/21/2019	06/21/2019	Expiration	(61)	(2,135)	(35)		(2,619)			(2,619)					2,619			0/0
CRAY INC CRAY190621C000035000 9901D94V9	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/17/2019	06/21/2019	06/21/2019	Expiration	(5)	(175)	(35)		(222)			(222)					222			0/0
CRAY INC CRAY190621C000035000 9901D94V9	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/20/2019	06/21/2019	06/21/2019	Expiration	(60)	(2,100)	(35)		(4,868)			(4,868)					4,868			0/0
CRAY INC CRAY190621C000035000 9901D94V9	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/21/2019	06/21/2019	06/21/2019	Expiration	(149)	(5,215)	(35)		(9,977)			(9,977)					9,977			0/0
CRAY INC CRAY190621C000035000 9901D94V9	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/22/2019	06/21/2019	06/21/2019	Expiration	(20)	(700)	(35)		(1,489)			(1,489)					1,489			0/0

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CRAY INC CRAY190621000035000 9901D94V9	CRAY INC 225223304	D2.2	Equity/Index	US - Chicago Board	05/24/2019	06/21/2019	06/21/2019	Expiration	(29)	(1,015)	(35)			(999)		(999)					999			0/0
CVR REFINING COMMON UNITS CALL- CVRR 100811 EXP 2/15/19 99000V400	CVR REFINING COMMON 12663P107	D2.2	Equity/Index	US - Chicago Board	01/18/2019	02/15/2019	02/14/2019	Expiration	(10)	(110)	(11)			(95)		(95)					95			0/0
CVR REFINING COMMON UNITS CALL-CVRR 100812 EXP 6/21/19 990ZY1JK6	CVR REFINING COMMON 12663P107	D2.2	Equity/Index	US - Chicago Board	01/18/2019	06/21/2019	02/15/2019	Expiration	(5)	(60)	(12)			(72)		(72)					72			0/0
CVR REFINING COMMON UNITS CALL-CVRR 100820 EXP 1/17/19 990X2TMS4	CVR REFINING COMMON 12663P107	D2.2	Equity/Index	US - Chicago Board	01/18/2019	01/17/2020	02/15/2019	Expiration	(4)	(80)	(20)			(38)		(38)					38			0/0
CVR REFINING COMMON UNITS CALL-CVRR 100820 EXP 1/18/19 990X2TMH8	CVR REFINING COMMON 12663P107	D2.2	Equity/Index	US - Chicago Board	01/18/2019	01/18/2019	01/18/2019	Closing Purchase	(4)	(80)	(20)		(38)	(38)		(38)								0/0
ENDOCYTE INC CALL-ECYT 100824 EXP 4/18/19 990ZDMYJ9	ENDOCYTE INC 29269A102	D2.2	Equity/Index	US - Chicago Board	10/18/2018	04/18/2019	01/18/2019	Expiration	(29)	(696)	(24)	(1,067)				(1,067)					1,067			0/0
ENDOCYTE INC CALL-ECYT 100824 EXP 4/18/19 990ZDMYJ9	ENDOCYTE INC 29269A102	D2.2	Equity/Index	US - Chicago Board	10/19/2018	04/18/2019	01/18/2019	Expiration	(497)	(11,928)	(24)	(19,366)				(19,366)					19,366			0/0
ENDOCYTE INC CALL-ECYT 100824 EXP 4/18/19 990ZDMYJ9	ENDOCYTE INC 29269A102	D2.2	Equity/Index	US - Chicago Board	10/24/2018	04/18/2019	01/18/2019	Expiration	(1)	(24)	(24)	(19)				(19)					19			0/0
FITBIT INC SAN FRANCISCO CA CO CALL- IT 10008 EXP 5/15/2020 990315412	FITBIT INC 33812L102	D2.2	Equity/Index	US - Chicago Board	11/01/2019	05/15/2020	11/26/2019	Closing Purchase	(268)	(2,144)	(8)		(2,029)	(2,816)		(2,029)					(787)			0/0
FITBIT INC SAN FRANCISCO CA CO CALL-FIT 10009 EXP 5/15/20 990337P08	FITBIT INC 33812L102	D2.2	Equity/Index	US - Chicago Board	11/07/2019	05/15/2020	11/26/2019	Closing Purchase	(9)	(81)	(9)		(58)	(50)		(58)					8			0/0
GLAUKOS CORP CALL- GKOS 100855 EXP 8/16/19 9901XR7Z5	GLAUKOS CORP 377322102	D2.2	Equity/Index	US - Chicago Board	08/08/2019	08/16/2019	08/16/2019	Closing Purchase	(71)	(3,905)	(55)		(71,651)	(71,651)		(71,651)								0/0
HARRIS CORP CALL-HRS 100@ 165 EXP 6/21/19 99VHK64B8	HARRIS CORP 413875105	D2.2	Equity/Index	US - Chicago Board	05/14/2019	06/21/2019	06/21/2019	Closing Purchase	(25)	(4,125)	(165)		(43,986)	(43,986)		(43,986)								0/0
HARRIS CORP CALL-HRS 100@180 EXP 5/17/19 990ZQ5398	HARRIS CORP 413875105	D2.2	Equity/Index	US - Chicago Board	05/14/2019	05/17/2019	05/15/2019	Closing Purchase	(26)	(4,680)	(180)		(7,526)	(7,526)		(7,526)								0/0
HARRIS CORP CALL-HRS 100@185 EXP 6/21/19 9901DRZ45	HARRIS CORP 413875105	D2.2	Equity/Index	US - Chicago Board	05/20/2019	06/21/2019	06/21/2019	Closing Purchase	(4)	(740)	(185)		(1,677)	(1,921)		(1,677)					(244)			0/0
HARRIS CORP CALL-HRS 100@185 EXP 6/21/19 99Q1DRZ45	HARRIS CORP 413875105	D2.2	Equity/Index	US - Chicago Board	05/21/2019	06/21/2019	06/21/2019	Closing Purchase	(52)	(9,620)	(185)		(25,211)	(24,967)		(25,211)					244			0/0
HARRIS CORP CALL-HRS 100@185 EXP 7/19/19 99VJ051Y1	HARRIS CORP 413875105	D2.2	Equity/Index	US - Chicago Board	05/23/2019	07/19/2019	07/01/2019	Closing Purchase	(29)	(5,365)	(185)		(21,081)	(21,081)		(21,081)								0/0
HYDROGENICS CORP CALL-HYGS 100815 EXP 8/16/19 99000R6X1	HYDROGENICS CORP 448883207	D2.2	Equity/Index	US - Chicago Board	06/28/2019	08/16/2019	08/16/2019	Closing Purchase	(13)	(195)	(15)		(265)	(265)		(265)								0/0
HYDROGENICS CORP CALL-HYGS 100815 EXP 8/16/19 99000R6X1	HYDROGENICS CORP 448883207	D2.2	Equity/Index	US - Chicago Board	06/28/2019	08/16/2019	08/16/2019	Expiration	(26)	(390)	(15)		(529)			(529)					529			0/0
HYDROGENICS CORP CALL-HYGS 100815 EXP 8/16/19 99000R6X1	HYDROGENICS CORP 448883207	D2.2	Equity/Index	US - Chicago Board	07/10/2019	08/16/2019	08/16/2019	Expiration	(8)	(120)	(15)		(76)			(76)					76			0/0
KEYW HOLDING CORP CALL-KEYW 100812.5 EXP 5/17/19 99VD2P0P8	KEYW HOLDING CORP 493723100	D2.2	Equity/Index	US - Chicago Board	04/23/2019	05/17/2019	05/16/2019	Expiration	(23)	(288)	(13)		(103)			(103)					103			0/0
KEYW HOLDING CORP CALL-KEYW 100812.5 EXP 6/21/19 9901DY816	KEYW HOLDING CORP 493723100	D2.2	Equity/Index	US - Chicago Board	04/23/2019	06/21/2019	06/21/2019	Expiration	(1)	(13)	(13)		(4)			(4)					4			0/0
KEYW HOLDING CORP CALL-KEYW 100812.5 EXP 8/16/19 9900F86B3	KEYW HOLDING CORP 493723100	D2.2	Equity/Index	US - Chicago Board	04/22/2019	08/16/2019	06/21/2019	Expiration	(87)	(1,088)	(13)		(388)			(388)					388			0/0
L3HARRIS TECHNOLOGIES INC CALL-LHX 100@185 EXP 7/19/19 9902165H6	L3HARRIS TECHNOLOGIES 502431109	D2.2	Equity/Index	US - Chicago Board	07/01/2019	07/19/2019	07/19/2019	Closing Purchase	(29)	(5,365)	(185)		(21,081)	(20,791)		(21,081)					291			0/0
LOXO ONCOLOGY INC CALL-LOXO 100 @240EXP 3/15/19 990Z5TH68	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/30/2019	03/15/2019	01/31/2019	Closing Purchase	(32)	(7,680)	(240)		(287)	(657)		(287)					(370)			0/0
LOXO ONCOLOGY INC CALL-LOXO 100 @240EXP 3/15/19 990Z5TH68	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/31/2019	03/15/2019	01/31/2019	Closing Purchase	(1)	(240)	(240)		(19)	(21)		(19)					(1)			0/0
LOXO ONCOLOGY INC CALL-LOXO 100 @240EXP 3/15/19 990Z5TH68	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/31/2019	03/15/2019	01/31/2019	Closing Purchase	(66)	(15,840)	(240)		(784)	(1,355)		(784)					(571)			0/0
LOXO ONCOLOGY INC CALL-LOXO 100 @240EXP 3/15/19 990Z5TH68	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/31/2019	03/15/2019	03/14/2019	Expiration	(77)	(18,480)	(240)		(915)			(915)					915			0/0

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LOXO ONCOLOGY INC CALL-LOXO 100@230EXP 3/15/19 99VC4B0R5	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/08/2019	03/15/2019	02/19/2019	Closing Purchase	(40)	(9,200)	(230)		(21,478)	(20,000)		(21,478)					1,478			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@230EXP 3/15/19 99VC4B0R5	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/07/2019	03/15/2019	02/19/2019	Closing Purchase	(40)	(9,200)	(230)		(22,378)	(20,000)		(22,378)					2,378			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@230EXP 3/15/19 99VC4B0R5	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/10/2019	03/15/2019	02/19/2019	Closing Purchase	(37)	(8,510)	(230)		(19,337)	(18,500)		(19,337)					837			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@230EXP 3/15/19 99VC4B0R5	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/11/2019	03/15/2019	02/19/2019	Closing Purchase	(36)	(8,280)	(230)		(18,701)	(18,000)		(18,701)					701			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@230EXP 3/15/19 99VC4B0R5	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/11/2019	03/15/2019	02/25/2019	Closing Purchase	(3)	(690)	(230)		(1,558)	(1,500)		(1,558)					58			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@230EXP 3/15/19 99VC4B0R5	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/11/2019	03/15/2019	03/15/2019	Closing Purchase	(1)	(230)	(230)		(519)	(500)		(519)					19			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@240EXP 2/15/19 99VFZ3621	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	02/08/2019	02/15/2019	02/14/2019	Expiration	(20)	(4,800)	(240)		(89)			(89)					89			0/0
LOXO ONCOLOGY INC CALL-LOXO 100@240EXP 6/2119/ 990ZYLVN2	LOXO ONCOLOGY INC 548862101	D2.2	Equity/Index	US - Chicago Board	01/08/2019	06/21/2019	03/15/2019	Expiration	(11)	(2,640)	(240)		(654)			(654)					654			0/0
LUXOFT HOLDING INC CALL-LXFT 100@60 EXP 4/18/19 990ZF2SII9	LUXOFT HOLDING INC G57279104	D2.2	Equity/Index	US - Chicago Board	01/07/2019	04/18/2019	04/17/2019	Expiration	(161)	(9,660)	(60)		(1,707)			(1,707)					1,707			0/0
MAZOR ROBITICS LTD CALL-MZOR 100@60 EXP 2/15/19 99VBLQDF7	MAZOR ROBITICS 57886P103	D2.2	Equity/Index	US - Chicago Board	10/17/2018	02/15/2019	01/18/2019	Expiration	(63)	(3,780)	(60)	(911)				(911)					911			0/0
MAZOR ROBITICS LTD CALL-MZOR 100@60 EXP 2/15/19 99VBLQDF7	MAZOR ROBITICS 57886P103	D2.2	Equity/Index	US - Chicago Board	10/18/2018	02/15/2019	01/18/2019	Expiration	(30)	(1,800)	(60)	(434)				(434)					434			0/0
MAZOR ROBITICS LTD CALL-MZOR 100@60 EXP 2/15/19 99VBLQDF7	MAZOR ROBITICS 57886P103	D2.2	Equity/Index	US - Chicago Board	10/19/2018	02/15/2019	01/18/2019	Expiration	(496)	(29,760)	(60)	(6,952)				(6,952)		(8,297)			6,952			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@100EXP 10/18/19 99VGLTFII1	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	07/25/2019	10/18/2019	10/17/2019	Expiration	(1)	(100)	(100)		(4)			(4)					4			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@80 EXP 1/17/20 99VJ07II72	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	09/18/2019	01/17/2020	11/15/2019	Closing Purchase	(4)	(320)	(80)		(4,838)	(4,900)		(4,838)					(62)			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@85 EXP 1/17/20 99VHZPZS9	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	09/18/2019	01/17/2020	11/15/2019	Closing Purchase	(25)	(2,125)	(85)		(18,061)	(18,125)		(18,061)					(64)			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@90 EXP 1/17/20 9901PDRZ3	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	08/02/2019	01/17/2020	10/24/2019	Closing Purchase	(24)	(2,160)	(90)		(5,507)	(5,507)		(5,507)								0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@90 EXP 1/17/20 9901PDRZ3	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	08/02/2019	01/17/2020	11/15/2019	Closing Purchase	(53)	(4,770)	(90)		(12,161)	(11,925)		(12,161)					236			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@90 EXP 7/19/19 99VF38S62	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/12/2019	07/19/2019	07/19/2019	Closing Purchase	(134)	(12,060)	(90)		(25,771)	(25,771)		(25,771)								0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@95 EXP 1/17/20 9901PDS09	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	07/17/2019	01/17/2020	11/15/2019	Expiration	(1)	(95)	(95)		(49)			(49)					49			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@95 EXP 1/17/20 9901PDS09	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	07/24/2019	01/17/2020	11/15/2019	Expiration	(181)	(17,195)	(95)		(5,332)			(5,332)					5,332			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(5)	(475)	(95)		(174)			(174)					174			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(86)	(8,170)	(95)		(2,995)			(2,995)					2,995			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/13/2019	10/18/2019	10/17/2019	Expiration	(18)	(1,710)	(95)		(627)			(627)					627			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100@95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/14/2019	10/18/2019	10/17/2019	Expiration	(5)	(475)	(95)		(172)			(172)					172			0/0

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MEDIDATA SOLUTIONS INC CALL-MDSO 100$95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/25/2019	10/18/2019	10/17/2019	Expiration	(76)	(7,220)	(95)		(2,999)			(2,999)					2,999			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100$95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	06/25/2019	10/18/2019	10/17/2019	Expiration	(23)	(2,185)	(95)		(908)			(908)					908			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100$95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	07/15/2019	10/18/2019	10/17/2019	Expiration	(86)	(8,170)	(95)		(1,674)			(1,674)					1,674			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100$95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	07/15/2019	10/18/2019	10/17/2019	Expiration	(73)	(6,935)	(95)		(1,421)			(1,421)					1,421			0/0
MEDIDATA SOLUTIONS INC CALL-MDSO 100$95 EXP 10/18/19 99VGLG252	MEDIDATA SOLUTIONS 58471A105	D2.2	Equity/Index	US - Chicago Board	08/05/2019	10/18/2019	10/17/2019	Expiration	(86)	(8,170)	(95)		(970)			(970)					970			0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 11/15/19 99VH1Q1H5	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/03/2019	11/15/2019	11/15/2019	Closing Purchase	(10)	(100)	(10)		(145)	(145)		(145)								0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 7/19/19 99VHZMMC3	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/02/2019	07/19/2019	07/02/2019	Closing Purchase	(496)	(4,960)	(10)		(1,965)	(1,469)		(1,965)					496			0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 7/19/19 99VHZMMC3	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/03/2019	07/19/2019	07/18/2019	Expiration	(18)	(180)	(10)		(170)			(170)					170			0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 7/19/19 99VHZMMC3	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/02/2019	07/19/2019	07/18/2019	Expiration	(12)	(120)	(10)		(36)			(36)					36			0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 7/19/19 99VHZMMC3	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/02/2019	07/19/2019	07/18/2019	Expiration	(18)	(180)	(10)		(53)			(53)					53			0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 7/19/19 99VHZMMC3	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/02/2019	07/19/2019	07/18/2019	Expiration	(466)	(4,660)	(10)		(1,380)			(1,380)					1,380			0/0
OMNOVA SOLUTIONS INC CALL-OMN 100$10 EXP 7/19/19 99VHZMMC3	OMNOVA SOLUTIONS INC 682129101	D2.2	Equity/Index	US - Chicago Board	07/05/2019	07/19/2019	07/18/2019	Expiration	(12)	(120)	(10)		(54)			(54)					54			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$17.5 EXP 8/16/19 9900FCZC0	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/20/2019	08/16/2019	04/22/2019	Closing Purchase	(1)	(18)	(18)		(199)	(150)		(199)					49			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$17.5 EXP 8/16/19 9900FCZC0	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/20/2019	08/16/2019	05/17/2019	Closing Purchase	(4)	(70)	(18)		(798)	(600)		(798)					198			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 4/18/19 9900X7L69	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/19/2019	04/18/2019	04/17/2019	Expiration	(22)	(440)	(20)		(318)			(318)					318			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 4/18/19 9900X7L69	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/25/2019	04/18/2019	04/17/2019	Expiration	(70)	(1,400)	(20)		(662)			(662)					662			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 5/17/19 9902Q0SH9	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/19/2019	05/17/2019	05/16/2019	Expiration	(10)	(200)	(20)		(195)			(195)					195			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 5/17/19 9902Q0SH9	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/19/2019	05/17/2019	05/16/2019	Expiration	(30)	(600)	(20)		(584)			(584)					584			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 5/17/19 9902Q0SH9	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/20/2019	05/17/2019	05/16/2019	Expiration	(10)	(200)	(20)		(195)			(195)					195			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 5/17/19 9902Q0SH9	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/22/2019	05/17/2019	05/16/2019	Expiration	(99)	(1,980)	(20)		(1,432)			(1,432)					1,432			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 8/16/19 9900FCZD8	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	03/25/2019	08/16/2019	05/17/2019	Expiration	(5)	(100)	(20)		(97)			(97)					97			0/0
OSIRIS THERAPEUTICS INC CALL-OSIR 100$20 EXP 8/16/19 9900FCZD8	OSIRIS THERAPEUTICS INC 68827R108	D2.2	Equity/Index	US - Chicago Board	04/01/2019	08/16/2019	05/17/2019	Expiration	(4)	(80)	(20)		(78)			(78)					78			0/0
PCM INC CALL- PCMI 100$35 EXP 11/15/19 99VH18XX5	PCM INC 69323K100	D2.2	Equity/Index	US - Chicago Board	06/26/2019	11/15/2019	09/20/2019	Expiration	(20)	(700)	(35)		(1,239)			(1,239)					1,239			0/0
PCM INC CALL-PCMI 100$35 EXP 7/19/19 99VJ09R7	PCM INC 69323K100	D2.2	Equity/Index	US - Chicago Board	06/24/2019	07/19/2019	07/18/2019	Expiration	(215)	(7,525)	(35)		(4,679)			(4,679)					4,679			0/0
PCM INC CALL-PCMI 100$35 EXP 8/16/19 99VFQB862	PCM INC 69323K100	D2.2	Equity/Index	US - Chicago Board	06/28/2019	08/16/2019	08/15/2019	Expiration	(198)	(6,930)	(35)		(3,853)			(3,853)					3,853			0/0

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RED HAT INC 9900JP944	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	07/03/2019	08/16/2019	07/19/2019	Closing Purchase	(10)	(1,850)	(185)		(3,995)	(5,000)		(3,995)					(1,005)			0/0
RED HAT INC CALL- RHT 1008175 EXP 2/15/19 99VFPXL06	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/17/2019	02/15/2019	02/15/2019	Closing Purchase	(20)	(3,500)	(175)		(3,989)	(3,643)		(3,989)					347			0/0
RED HAT INC CALL- RHT 1008175 EXP 2/15/19 99VFPXL06	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/24/2019	02/15/2019	02/15/2019	Closing Purchase	(126)	(22,050)	(175)		(22,602)	(22,949)		(22,602)					(347)			0/0
RED HAT INC CALL- RHT 1008175 EXP 6/21/19 99VCVQ1X8	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	02/01/2019	06/21/2019	06/14/2019	Closing Purchase	(1)	(175)	(175)		(709)	(709)		(709)								0/0
RED HAT INC CALL- RHT 1008175 EXP 6/21/19 99VCVQ1X8	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	02/01/2019	06/21/2019	06/21/2019	Closing Purchase	(29)	(5,075)	(175)		(20,574)	(20,574)		(20,574)								0/0
RED HAT INC CALL-RHT 1008170 EXP 1/18/19 99V6LPG59	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	12/24/2018	01/18/2019	01/18/2019	Closing Purchase	(49)	(8,330)	(170)	(20,554)		(20,554)		(20,554)		9,021						0/0
RED HAT INC CALL-RHT 1008170 EXP 2/15/19 99VFQ6D18	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/17/2019	02/15/2019	02/15/2019	Closing Purchase	(30)	(5,100)	(170)		(18,884)	(18,884)		(18,884)								0/0
RED HAT INC CALL-RHT 1008172.5 EXP 1/18/19 99VFP6XC3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/03/2019	01/18/2019	01/18/2019	Closing Purchase	(10)	(1,725)	(173)		(2,495)	(2,495)		(2,495)								0/0
RED HAT INC CALL-RHT 1008172.5 EXP 1/4/19 9900G7492	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/02/2019	01/04/2019	01/02/2019	Closing Purchase	(10)	(1,725)	(173)		(2,495)	(2,495)		(2,495)								0/0
RED HAT INC CALL-RHT 1008175 EXP 1/18/19 990IIX8318	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	12/12/2018	01/18/2019	01/18/2019	Closing Purchase	(30)	(5,250)	(175)	(9,184)		(7,724)		(9,184)					1,460			0/0
RED HAT INC CALL-RHT 1008175 EXP 1/18/19 990IIX8318	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	12/19/2018	01/18/2019	01/18/2019	Closing Purchase	(10)	(1,750)	(175)	(1,995)		(2,575)		(1,995)					(580)			0/0
RED HAT INC CALL-RHT 1008175 EXP 1/18/19 990IIX8318	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	12/20/2018	01/18/2019	01/18/2019	Closing Purchase	(10)	(1,750)	(175)	(1,695)		(2,575)		(1,695)		(4,849)			(880)			0/0
RED HAT INC CALL-RHT 1008177.5 EXP 2/1/10C 9900BDJ22	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/31/2019	02/01/2019	01/31/2019	Closing Purchase	(10)	(775)	(78)		(445)	(445)		(445)								0/0
RED HAT INC CALL-RHT 1008177.5 EXP 2/15/19 99VG52CC5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	01/31/2019	02/15/2019	02/15/2019	Closing Purchase	(10)	(1,775)	(178)		(445)	(811)		(445)					(367)			0/0
RED HAT INC CALL-RHT 1008177.5 EXP 2/15/19 99VG52CC5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	02/01/2019	02/15/2019	02/15/2019	Closing Purchase	(20)	(3,550)	(178)		(1,989)	(1,623)		(1,989)					367			0/0
RED HAT INC CALL-RHT 1008180 EXP 1/18/19 99V6PT5F7	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	12/18/2018	01/18/2019	01/03/2019	Closing Purchase	(6)	(1,080)	(180)	(372)		(63)		(372)					309			0/0
RED HAT INC CALL-RHT 1008180 EXP 1/18/19 99V6PT5F7	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	12/18/2018	01/18/2019	01/04/2019	Closing Purchase	(4)	(720)	(180)	(248)		(42)		(248)		(445)			206			0/0
RED HAT INC CALL-RHT 1008180 EXP 12/20/19 99VHL0Y92	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	05/23/2019	12/20/2019	07/09/2019	Closing Purchase	(5)	(900)	(180)		(4,747)	(5,000)		(4,747)					(253)			0/0
RED HAT INC CALL-RHT 1008180 EXP 12/20/19 99VHL0Y92	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/25/2019	12/20/2019	07/09/2019	Closing Purchase	(3)	(540)	(180)		(2,848)	(3,000)		(2,848)					(152)			0/0
RED HAT INC CALL-RHT 1008180 EXP 12/20/19 99VHL0Y92	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/25/2019	12/20/2019	07/19/2019	Closing Purchase	(47)	(8,460)	(180)		(44,624)	(47,000)		(44,624)					(2,376)			0/0
RED HAT INC CALL-RHT 1008180 EXP 3/08/19 990004FR5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/05/2019	03/08/2019	03/08/2019	Closing Purchase	(2)	(360)	(180)		(399)	(399)		(399)								0/0
RED HAT INC CALL-RHT 1008180 EXP 3/15/19 990Z65TY7	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	02/13/2019	03/15/2019	03/15/2019	Closing Purchase	(10)	(1,800)	(180)		(995)	(987)		(995)					7			0/0
RED HAT INC CALL-RHT 1008180 EXP 3/15/19 990Z65TY7	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/06/2019	03/15/2019	03/15/2019	Closing Purchase	(20)	(3,600)	(180)		(3,189)	(1,975)		(3,189)					1,214			0/0
RED HAT INC CALL-RHT 1008180 EXP 3/15/19 990Z65TY7	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/07/2019	03/15/2019	03/15/2019	Closing Purchase	(75)	(13,500)	(180)		(6,185)	(7,406)		(6,185)					(1,221)			0/0
RED HAT INC CALL-RHT 1008180 EXP 3/22/19 9900RPLN9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/08/2019	03/22/2019	03/22/2019	Closing Purchase	(30)	(5,400)	(180)		(3,884)	(3,884)		(3,884)								0/0
RED HAT INC CALL-RHT 1008180 EXP 4/12/19 99010K190	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/19/2019	04/12/2019	03/22/2019	Closing Purchase	(90)	(16,200)	(180)		(24,951)	(28,571)		(24,951)					(3,620)			0/0
RED HAT INC CALL-RHT 1008180 EXP 4/12/19 99010K190	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/22/2019	04/12/2019	03/22/2019	Closing Purchase	(19)	(3,420)	(180)		(6,032)	(6,032)		(6,032)								0/0
RED HAT INC CALL-RHT 1008180 EXP 4/12/19 99010K190	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/22/2019	04/12/2019	04/15/2019	Closing Purchase	(90)	(16,200)	(180)		(28,571)	(24,951)		(28,571)					3,620			0/0
RED HAT INC CALL-RHT 1008180 EXP 4/18/19 9900XF601	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/22/2019	04/18/2019	04/18/2019	Closing Purchase	(109)	(19,620)	(180)		(34,603)	(34,603)		(34,603)								0/0
RED HAT INC CALL-RHT 1008182.5 EXP 3/2/19 9900TKYP9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/20/2019	03/29/2019	03/28/2019	Closing Purchase	(21)	(3,833)	(183)		(1,249)	(116)		(1,249)					1,132			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 3/2/19 9900TKYP9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/20/2019	03/29/2019	03/29/2019	Closing Purchase	(7)	(1,278)	(183)		(416)	(39)		(416)					377			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 3/2/19 9900TKYP9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/21/2019	03/29/2019	03/29/2019	Closing Purchase	(10)	(1,825)	(183)		(792)	(55)		(792)					736			0/0

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RED HAT INC CALL-RHT 1008182.5 EXP 3/2/19 9900TKYP9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/22/2019	03/29/2019	03/29/2019	Closing Purchase	(40)	(7,300)	(183)			(3,728)	(222)		(3,728)					3,507			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 3/2/19 9900TKYP9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/26/2019	03/29/2019	03/29/2019	Closing Purchase	(8)	(1,460)	(183)			(196)	(44)		(196)					151			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/1/19 99010K1B5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/26/2019	04/12/2019	04/12/2019	Closing Purchase	(4)	(730)	(183)			(278)	(22)		(278)					256			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/1/19 99010K1B5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/26/2019	04/12/2019	04/12/2019	Expiration	(57)	(10,403)	(183)			(3,968)			(3,968)					3,968			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/1/19 99010K1B5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/29/2019	04/12/2019	04/12/2019	Expiration	(57)	(10,403)	(183)			(6,273)			(6,273)					6,273			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/18/19 99VH273M3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/26/2019	04/18/2019	04/16/2019	Closing Purchase	(19)	(3,468)	(183)			(1,890)	(105)		(1,890)					1,784			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/18/19 99VH273M3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/29/2019	04/18/2019	04/16/2019	Closing Purchase	(1)	(183)	(183)			(114)	(6)		(114)					109			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/18/19 99VH273M3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/29/2019	04/18/2019	04/17/2019	Expiration	(1)	(183)	(183)			(114)			(114)					114			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/18/19 99VH273M3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/29/2019	04/18/2019	04/17/2019	Expiration	(48)	(8,760)	(183)			(5,494)			(5,494)					5,494			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/18/19 99VH273M3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/04/2019	04/18/2019	04/17/2019	Expiration	(1)	(183)	(183)			(99)			(99)					99			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/18/19 99VH273M3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/15/2019	04/18/2019	04/17/2019	Expiration	(100)	(18,250)	(183)			(2,951)			(2,951)					2,951			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/2/19 990124YV9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/05/2019	04/26/2019	04/26/2019	Expiration	(20)	(3,650)	(183)			(2,889)			(2,889)					2,889			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/2/19 990124YV9	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/11/2019	04/26/2019	04/26/2019	Expiration	(149)	(27,193)	(183)			(14,075)			(14,075)					14,075			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 4/5/19 9900YPMG5	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	03/29/2019	04/05/2019	04/05/2019	Closing Purchase	(50)	(9,125)	(183)			(2,373)	(2,373)		(2,373)								0/0
RED HAT INC CALL-RHT 1008182.5 EXP 5/1/19 990172CV2	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/29/2019	05/10/2019	05/13/2019	Closing Purchase	(30)	(5,475)	(183)			(1,784)	(1,523)		(1,784)					261			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 5/1/19 990172CV2	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/30/2019	05/10/2019	05/13/2019	Closing Purchase	(198)	(36,135)	(183)			(9,793)	(10,054)		(9,793)					(261)			0/0
RED HAT INC CALL-RHT 1008182.5 EXP 5/17/19 99VHKJH26	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	04/29/2019	08/17/2019	05/17/2019	Closing Purchase	(99)	(18,068)	(183)			(7,599)	(7,599)		(7,599)								0/0
RED HAT INC CALL-RHT 1008182.5 EXP 6/14/19 9901JTMF4	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/14/2019	06/14/2019	06/14/2019	Closing Purchase	(30)	(5,475)	(183)			(1,484)	(1,484)		(1,484)								0/0
RED HAT INC CALL-RHT 1008185 EXP 12/20/19 99VHK2T79	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/20/2019	12/20/2019	07/11/2019	Closing Purchase	(14)	(2,590)	(185)			(6,989)	(7,000)		(6,989)					(11)			0/0
RED HAT INC CALL-RHT 1008185 EXP 12/20/19 99VHK2T79	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/20/2019	12/20/2019	07/19/2019	Closing Purchase	(64)	(11,840)	(185)			(31,949)	(32,000)		(31,949)					(51)			0/0
RED HAT INC CALL-RHT 1008185 EXP 5/17/19 99VH25BV8	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	05/15/2019	05/17/2019	05/17/2019	Closing Purchase	(124)	(22,940)	(185)			(7,745)	(7,745)		(7,745)								0/0
RED HAT INC CALL-RHT 1008185 EXP 6/21/19 9902L8RY6	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	05/28/2019	06/21/2019	06/21/2019	Closing Purchase	(19)	(3,515)	(185)			(2,270)	(1,771)		(2,270)					499			0/0
RED HAT INC CALL-RHT 1008185 EXP 6/21/19 9902L8RY6	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	05/29/2019	06/21/2019	06/21/2019	Closing Purchase	(198)	(36,630)	(185)			(20,158)	(18,457)		(20,158)					1,701			0/0
RED HAT INC CALL-RHT 1008185 EXP 6/21/19 9902L8RY6	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	05/31/2019	06/21/2019	06/21/2019	Closing Purchase	(75)	(13,875)	(185)			(5,229)	(6,991)		(5,229)					(1,762)			0/0
RED HAT INC CALL-RHT 1008185 EXP 6/21/19 9902L8RY6	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/03/2019	06/21/2019	06/21/2019	Closing Purchase	(10)	(1,850)	(185)			(495)	(932)		(495)					(438)			0/0
RED HAT INC CALL-RHT 1008187.5 EXP 6/28/19 9901LPSF3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/24/2019	06/28/2019	06/28/2019	Closing Purchase	(41)	(7,688)	(188)			(2,236)	(2,656)		(2,236)					(420)			0/0

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RED HAT INC CALL-RHT 100@187.5 EXP 6/28/19 9901LPSF3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/25/2019	06/28/2019	06/28/2019	Closing Purchase	(41)	(7,688)	(188)			(3,003)	(2,656)		(3,003)					347			0/0
RED HAT INC CALL-RHT 100@187.5 EXP 6/28/19 9901LPSF3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/26/2019	06/28/2019	06/28/2019	Closing Purchase	(77)	(14,438)	(188)			(5,060)	(4,987)		(5,060)					72			0/0
RED HAT INC CALL-RHT 100@187.5 EXP 6/28/19 9901LPSF3	RED HAT INC 756577102	D2.2	Equity/Index	US - Chicago Board	06/26/2019	06/28/2019	06/28/2019	Expiration	(2)	(375)	(188)			(131)			(131)					131			0/0
SOCIAL CAPITAL CALL-IPOA 100@10 EXP 10/18/19 9902V0922	SOCIAL CAPITAL G8250R103	D2.2	Equity/Index	US - Chicago Board	09/26/2019	10/18/2019	10/18/2019	Closing Purchase	(200)	(2,000)	(10)			(14,392)	(14,392)		(14,392)								0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@105EXP 4/18/19 99VGRGX06	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	03/25/2019	04/18/2019	04/18/2019	Closing Purchase	(80)	(8,400)	(105)			(71,956)	(71,968)		(71,956)					(12)			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@105EXP 4/18/19 99VGRGX06	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	03/26/2019	04/18/2019	04/18/2019	Closing Purchase	(89)	(9,345)	(105)			(80,076)	(80,064)		(80,076)					12			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@105EXP 6/21/19 99VGRGY06	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	03/21/2019	06/21/2019	06/21/2019	Closing Purchase	(74)	(7,770)	(105)			(66,559)	(780)		(66,559)					65,779			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@105EXP 6/21/19 99VGRGY06	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	05/24/2019	06/21/2019	06/21/2019	Closing Purchase	(50)	(5,250)	(105)			(34,972)	(527)		(34,972)					34,445			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@105EXP 6/21/19 99VGRGY06	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	05/28/2019	06/21/2019	06/21/2019	Closing Purchase	(75)	(7,875)	(105)			(58,708)	(790)		(58,708)					57,918			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@110EXP 4/18/19 99VGRGXS2	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	04/02/2019	04/18/2019	04/18/2019	Closing Purchase	(73)	(8,030)	(110)			(32,080)	(31,113)		(32,080)					967			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@110EXP 4/18/19 99VGRGXS2	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	04/02/2019	04/18/2019	04/18/2019	Closing Purchase	(10)	(1,100)	(110)			(3,295)	(4,262)		(3,295)					(967)			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@115EXP 3/15/19 99VC3VZJ2	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	02/25/2019	03/15/2019	03/01/2019	Closing Purchase	(31)	(3,565)	(115)			(1,398)	(172)		(1,398)					1,226			0/0
SPARK THERAPEUTICS INC CALL-ONCE 100@115EXP 3/15/19 99VC3VZJ2	SPARK THERAPEUTICS INC 84652J103	D2.2	Equity/Index	US - Chicago Board	02/25/2019	03/15/2019	03/14/2019	Expiration	(167)	(19,205)	(115)			(7,530)			(7,530)					7,530			0/0
TALLGRASS ENERGY CALL-TGE 100@19 EXP 9/20/19 99VJZ6WP6	TALLGRASS ENERGY 874696107	D2.2	Equity/Index	US - Chicago Board	08/28/2019	09/20/2019	09/20/2019	Closing Purchase	(10)	(190)	(19)			(655)	(643)		(655)					11			0/0
TESARO CALL-TSRO 100@70 EXP 1/18/19 990TFYN32	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/20/2018	01/18/2019	01/18/2019	Closing Purchase	(28)	(1,960)	(70)	(13,145)		(13,145)			(13,145)		(1,007)						0/0
TESARO CALL-TSRO 100@70 EXP 2/15/19 99VFNYDN2	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	01/08/2019	02/15/2019	01/22/2019	Closing Purchase	(31)	(2,170)	(70)			(15,173)	(15,500)		(15,173)					(327)			0/0
TESARO CALL-TSRO 100@70 EXP 2/15/19 99VFNYDN2	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	01/08/2019	02/15/2019	01/23/2019	Closing Purchase	(65)	(4,550)	(70)			(31,815)	(32,500)		(31,815)					(685)			0/0
TESARO CALL-TSRO 100@70 EXP 2/15/19 99VFNYDN2	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	01/08/2019	02/15/2019	02/15/2019	Closing Purchase	(3)	(210)	(70)			(1,468)	(1,500)		(1,468)					(32)			0/0
TESARO CALL-TSRO 100@75 EXP 1/18/2019 990TFYN40	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/03/2018	01/18/2019	01/17/2019	Expiration	(4)	(300)	(75)	(58)					(58)					58			0/0
TESARO CALL-TSRO 100@75 EXP 1/18/2019 990TFYN40	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/03/2018	01/18/2019	01/17/2019	Expiration	(101)	(7,575)	(75)	(1,461)					(1,461)					1,461			0/0
TESARO CALL-TSRO 100@75 EXP 1/18/2019 990TFYN40	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/04/2018	01/18/2019	01/17/2019	Expiration	(4)	(300)	(75)	(107)					(107)		(1,625)			107			0/0
TESARO CALL-TSRO 100@75 EXP 3/15/19 99VFD4MJ8	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/06/2018	03/15/2019	02/15/2019	Expiration	(2)	(150)	(75)	(29)					(29)					29			0/0
TESARO CALL-TSRO 100@75 EXP 3/15/19 99VFD4MJ8	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/04/2018	03/15/2019	02/15/2019	Expiration	(49)	(3,675)	(75)	(783)					(783)					783			0/0
TESARO CALL-TSRO 100@75 EXP 3/15/19 99VFD4MJ8	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/04/2018	03/15/2019	02/15/2019	Expiration	(4)	(300)	(75)	(107)					(107)					107			0/0
TESARO CALL-TSRO 100@75 EXP 3/15/19 99VFD4MJ8	TESARO CALL-TSRO 881569107	D2.2	Equity/Index	US - Chicago Board	12/06/2018	03/15/2019	02/15/2019	Expiration	(46)	(3,450)	(75)	(632)					(632)		(1,277)			632			0/0
TIFFANY CALL- TIF 100 @ 100 EXP 11/15/ 99VHOFTL1	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	10/29/2019	11/15/2019	11/15/2019	Closing Purchase	(54)	(5,400)	(100)		(151,315)	(151,315)			(151,315)								0/0
TIFFANY CALL- TIF 1008135 EXP 12/06/19 99VLLH9Z6	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/29/2019	12/06/2019	12/06/2019	Expiration	(8)	(1,000)	(125)		(52)				(52)					52			0/0
TIFFANY CALL-TIF 1008100 EXP 12/06/19 99032XX59	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	10/29/2019	12/06/2019	10/30/2019	Closing Purchase	(5)	(500)	(100)		(14,022)	(14,028)			(14,022)					(6)			0/0
TIFFANY CALL-TIF 1008132 EXP 11/29/19 990334PC6	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/25/2019	11/29/2019	11/29/2019	Closing Purchase	(49)	(6,468)	(132)		(4,873)	(4,873)			(4,873)								0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
TIFFANY CALL-TIF 1008133 EXP 11/29/19 990334PD4	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/25/2019	11/29/2019	11/29/2019	Closing Purchase	(61)	(8,113)	(133)		(1,903)	(1,903)		(1,903)								0/0
TIFFANY CALL-TIF 1008133 EXP 12/06/19 9903340V3	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/25/2019	12/06/2019	12/09/2019	Closing Purchase	(25)	(3,325)	(133)		(1,259)	(1,306)		(1,259)					(48)			0/0
TIFFANY CALL-TIF 1008133 EXP 12/06/19 9903340V3	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	12/02/2019	12/06/2019	12/09/2019	Closing Purchase	(1)	(133)	(133)		(78)	(52)		(78)					26			0/0
TIFFANY CALL-TIF 1008133 EXP 12/06/19 9903340V3	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	12/03/2019	12/06/2019	12/09/2019	Closing Purchase	(3)	(399)	(133)		(178)	(157)		(178)					22			0/0
TIFFANY CALL-TIF 1008133 EXP 12/13/19 99VLN4M70	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/25/2019	12/13/2019	12/13/2019	Closing Purchase	(158)	(21,014)	(133)		(11,024)	(11,033)		(11,024)					(10)			0/0
TIFFANY CALL-TIF 1008133 EXP 12/13/19 99VLN4M70	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	12/03/2019	12/13/2019	12/13/2019	Closing Purchase	(1)	(133)	(133)		(79)	(70)		(79)					10			0/0
TIFFANY CALL-TIF 1008133 EXP 12/20/19 99VLWYKB7	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/25/2019	12/20/2019	12/18/2019	Closing Purchase	(49)	(6,517)	(133)		(2,914)	(2,914)		(2,914)								0/0
TIFFANY CALL-TIF 1008134 EXP 12/06/19 9903340W1	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/29/2019	12/06/2019	12/06/2019	Expiration	(7)	(938)	(134)		(94)			(94)					94			0/0
TIFFANY CALL-TIF 1008134 EXP 12/06/19 9903340W1	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	12/02/2019	12/06/2019	12/06/2019	Expiration	(1)	(134)	(134)		(20)			(20)					20			0/0
TIFFANY CALL-TIF 1008134 EXP 12/13/19 99034HS90	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/29/2019	12/13/2019	12/13/2019	Expiration	(29)	(3,886)	(134)		(796)			(796)					796			0/0
TIFFANY CALL-TIF 1008134 EXP 12/13/19 99034HS90	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	12/02/2019	12/13/2019	12/13/2019	Expiration	(10)	(1,340)	(134)		(245)			(245)					245			0/0
TRAVELPORT WORLDWIDE LTD CALL-TVPT 100815 EXP 6/21/19 99VDMS955	TRAVELPORT WORLDWIDE LTD G9019D104	D2.2	Equity/Index	US - Chicago Board	05/28/2019	06/21/2019	05/31/2019	Closing Purchase	(1)	(15)	(15)		(69)	(75)		(69)					(6)			0/0
TRAVELPORT WORLDWIDE LTD CALL-TVPT 100815 EXP 6/21/19 99VDMS955	TRAVELPORT WORLDWIDE LTD G9019D104	D2.2	Equity/Index	US - Chicago Board	05/28/2019	06/21/2019	06/03/2019	Closing Purchase	(24)	(360)	(15)		(1,655)	(1,800)		(1,655)					(145)			0/0
TRAVELPORT WORLDWIDE LTD CALL-TVPT 100815 EXP 6/21/19 99VDMS955	TRAVELPORT WORLDWIDE LTD G9019D104	D2.2	Equity/Index	US - Chicago Board	05/28/2019	06/21/2019	06/21/2019	Closing Purchase	(74)	(1,110)	(15)		(5,103)	(5,550)		(5,103)					(447)			0/0
USG CORP CALL-USG 100844.5 EXP 1/18/19 990ZSF550	USG CORP CALL-USG 1004744100	D2.2	Equity/Index	US - Chicago Board	10/04/2018	01/18/2019	01/17/2019	Expiration	(128)	(5,696)	(45)	(1,357)				(1,357)		(1,356)			1,357			0/0
VERSUM MATERIALS INC CALL-VSM 100847.5 EXP 3/15/19 990Z6DFH2	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	02/28/2019	03/15/2019	03/15/2019	Closing Purchase	(317)	(15,058)	(48)		(52,828)	(53,497)		(52,828)					(669)			0/0
VERSUM MATERIALS INC CALL-VSM 100847.5 EXP 3/15/19 990Z6DFH2	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	03/01/2019	03/15/2019	03/15/2019	Closing Purchase	(248)	(11,780)	(48)		(42,522)	(41,853)		(42,522)					669			0/0
VERSUM MATERIALS INC CALL-VSM 100847.5 EXP 4/18/19 99VGMM6H8	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	02/28/2019	04/18/2019	04/18/2019	Closing Purchase	(1)	(48)	(48)		(229)	(215)		(229)					15			0/0
VERSUM MATERIALS INC CALL-VSM 100847.5 EXP 4/18/19 99VGMM6H8	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	03/01/2019	04/18/2019	04/18/2019	Closing Purchase	(55)	(2,613)	(48)		(12,620)	(11,821)		(12,620)					800			0/0
VERSUM MATERIALS INC CALL-VSM 100847.5 EXP 4/18/19 99VGMM6H8	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	03/12/2019	04/18/2019	04/18/2019	Closing Purchase	(149)	(7,078)	(48)		(31,209)	(32,023)		(31,209)					(814)			0/0
VERSUM MATERIALS INC CALL-VSM 100852.5 EXP 5/17/19 99014DZG9	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	04/08/2019	05/17/2019	04/10/2019	Closing Purchase	(20)	(1,050)	(53)		(589)	(589)		(589)								0/0
VERSUM MATERIALS INC CALL-VSM 100852.5 EXP 5/17/19 99014DZG9	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	04/09/2019	05/17/2019	05/16/2019	Expiration	(20)	(1,050)	(53)		(389)			(389)					389			0/0
VERSUM MATERIALS INC CALL-VSM 100852.5 EXP 5/17/19 99014DZG9	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	04/08/2019	05/17/2019	05/16/2019	Expiration	(10)	(525)	(53)		(295)			(295)					295			0/0
VERSUM MATERIALS INC CALL-VSM 100852.5 EXP 5/17/19 99014DZG9	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	04/10/2019	05/17/2019	05/17/2019	Expiration	(10)	(525)	(53)		(195)			(195)					195			0/0
VERSUM MATERIALS INC CALL-VSM 100852.5 EXP 6/21/19 990100395	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	04/11/2019	06/21/2019	05/21/2019	Closing Purchase	(39)	(2,048)	(53)		(759)	(216)		(759)					543			0/0
VERSUM MATERIALS INC PUT VSM 100847.5 EXP 4/18/19 99VGMFQQ1	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	03/22/2019	04/18/2019	04/17/2019	Expiration	(99)	(4,703)	(48)		(2,917)			(2,917)					2,917			0/0
WABCO HOLDINGS INC CALL- WBC 1008130 EXP 4/18/19 99VGMH564	WABCO HOLDINGS INC 92927K102	D2.2	Equity/Index	US - Chicago Board	03/29/2019	04/18/2019	04/18/2019	Closing Purchase	(50)	(6,500)	(130)		(10,473)	(10,473)		(10,473)								0/0
WABCO HOLDINGS INC CALL-WBC 1008130 EXP 5/1719/ 99014F7G5	WABCO HOLDINGS INC 92927K102	D2.2	Equity/Index	US - Chicago Board	03/28/2019	05/17/2019	05/17/2019	Closing Purchase	(99)	(12,870)	(130)		(29,151)	(29,151)		(29,151)								0/0

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WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 11/15/19 99014FC38	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	11/05/2019	11/15/2019	11/14/2019	Expiration	(65)	(1,950)	(30)		(940)			(940)					940			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	11/05/2019	12/20/2019	12/20/2019	Closing Purchase	(5)	(150)	(30)		(97)	(28)		(97)					70			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	11/05/2019	12/20/2019	12/20/2019	Closing Purchase	(192)	(5,760)	(30)		(3,736)	(4,054)		(3,736)					(318)			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	12/05/2019	12/20/2019	12/20/2019	Closing Purchase	(246)	(7,380)	(30)		(5,648)	(5,194)		(5,648)					454			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	12/06/2019	12/20/2019	12/20/2019	Closing Purchase	(143)	(4,290)	(30)		(2,068)	(3,020)		(2,068)					(952)			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	12/13/2019	12/20/2019	12/20/2019	Closing Purchase	(237)	(7,110)	(30)		(5,797)	(5,004)		(5,797)					793			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	12/16/2019	12/20/2019	12/20/2019	Closing Purchase	(15)	(450)	(30)		(142)	(317)		(142)					(175)			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	12/19/2019	12/20/2019	12/20/2019	Closing Purchase	(59)	(1,770)	(30)		(1,443)	(1,246)		(1,443)					197			0/0
WRIGHT MEDICAL GROUP NV CALL-WMGI 100830 EXP 12/20/19C 99VLFZ520	WRIGHT MEDICAL GROUP 98235T115	D2.2	Equity/Index	US - Chicago Board	12/19/2019	12/20/2019	12/20/2019	Expiration	(1)	(30)	(30)		(24)			(24)					24			0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(85,605)	(2,335,372)	(2,672,401)		(2,420,977)	XXX	(27,729)			(251,427)			XXX
ALLERGAN PLC PUT AGN 1008160 EXP 8/16/19 9900DBYD3	ALLERGAN PLC G0177J108	D2.2	Equity/Index	US - Chicago Board	06/25/2019	08/16/2019	08/16/2019	Closing Purchase	(46)	(7,360)	(160)		(13,706)	(13,706)		(13,706)								0/0
ALLERGAN PLC PUT AGN 1008160 EXP 8/16/19 9900DBYD3	ALLERGAN PLC G0177J108	D2.2	Equity/Index	US - Chicago Board	06/25/2019	08/16/2019	08/16/2019	Closing Purchase	(53)	(8,480)	(160)		(15,792)	(15,792)		(15,792)								0/0
ANADARKO PETROLEUM CORP PUT APC 100860 EXP 6/21/19 9901C41B8	ANADARKO PETROLEUM 032511107	D2.2	Equity/Index	US - Chicago Board	04/17/2019	06/21/2019	04/25/2019	Closing Purchase	(24)	(1,440)	(60)		(2,412)	(380)		(2,412)					2,032			0/0
ANADARKO PETROLEUM CORP PUT APC 100860 EXP 6/21/19 9901C41B8	ANADARKO PETROLEUM 032511107	D2.2	Equity/Index	US - Chicago Board	04/17/2019	06/21/2019	06/21/2019	Expiration	(75)	(4,500)	(60)		(7,537)			(7,537)					7,537			0/0
ANADARKO PETROLEUM CORP PUT APC 100860 EXP 6/21/19 9901C41B8	ANADARKO PETROLEUM 032511107	D2.2	Equity/Index	US - Chicago Board	04/18/2019	06/21/2019	06/21/2019	Expiration	(99)	(5,940)	(60)		(11,783)			(11,783)					11,783			0/0
TALLGRASS ENERGY PUT-TGE 100819 EXP 9/20/19 99VJZYRQ9	TALLGRASS ENERGY 874696107	D2.2	Equity/Index	US - Chicago Board	08/28/2019	09/20/2019	09/19/2019	Expiration	(88)	(1,672)	(19)		(3,170)			(3,170)					3,170			0/0
TIFFANY PUT -TIF 1008100 EXP 11/15/19 99VGZY068	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	10/30/2019	11/15/2019	11/01/2019	Closing Purchase	(1)	(100)	(100)		(34)	(6)		(34)					29			0/0
TIFFANY PUT -TIF 1008100 EXP 11/15/19 99VGZY068	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	10/29/2019	11/15/2019	11/01/2019	Closing Purchase	(1)	(100)	(100)		(27)	(6)		(27)					22			0/0
TIFFANY PUT -TIF 1008100 EXP 11/15/19 99VGZY068	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	10/30/2019	11/15/2019	11/13/2019	Closing Purchase	(19)	(1,900)	(100)		(655)	(105)		(655)					550			0/0
TIFFANY PUT -TIF 1008100 EXP 11/15/19 99VGZY068	TIFFANY 886547108	D2.2	Equity/Index	US - Chicago Board	11/06/2019	11/15/2019	11/13/2019	Closing Purchase	(99)	(9,900)	(100)		(2,917)	(548)		(2,917)					2,368			0/0
UNITED TECH CORP PUT -UTX 1008115 EXP 1/18/19 99006NP03	UNITED TECH CORP 032511107	D2.2	Equity/Index	US - Chicago Board	11/28/2018	01/18/2019	01/17/2019	Expiration	(149)	(17,135)	(115)	(8,041)				(8,041)		(8,040)			8,041			0/0
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532M103	D2.2	Equity/Index	US - Chicago Board	02/27/2019	03/15/2019	03/14/2019	Expiration	(1)	(48)	(48)		(54)			(54)					54			0/0
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532M103	D2.2	Equity/Index	US - Chicago Board	02/27/2019	03/15/2019	03/14/2019	Expiration	(64)	(3,040)	(48)		(3,486)			(3,486)					3,486			0/0
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532M103	D2.2	Equity/Index	US - Chicago Board	02/27/2019	03/15/2019	03/14/2019	Expiration	(14)	(665)	(48)		(762)			(762)					762			0/0
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532M103	D2.2	Equity/Index	US - Chicago Board	02/28/2019	03/15/2019	03/14/2019	Expiration	(65)	(3,088)	(48)		(3,215)			(3,215)					3,215			0/0
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532M103	D2.2	Equity/Index	US - Chicago Board	02/28/2019	03/15/2019	03/14/2019	Expiration	(34)	(1,615)	(48)		(1,682)			(1,682)					1,682			0/0
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532M103	D2.2	Equity/Index	US - Chicago Board	03/01/2019	03/15/2019	03/14/2019	Expiration	(64)	(3,040)	(48)		(4,544)			(4,544)					4,544			0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
VERSUM MATERIALS INC PUT-VSM 100847.5 EXP 3/15/19 99OZ6DFV1	VERSUM MATERIALS INC 92532W103	D2.2	Equity/Index	US - Chicago Board	03/04/2019	03/15/2019	03/14/2019	Expiration	(1)	(48)	(48)		(64)			(64)					64			0/0
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(8,041)	(71,840)	(30,543)		(79,881)	XXX	(8,040)			49,339			XXX
0709999999. Subtotal - Written Options - Hedging Other												(93,646)	(2,407,212)	(2,702,944)		(2,500,858)	XXX	(35,769)			(202,088)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(85,605)	(2,335,372)	(2,672,401)		(2,420,977)	XXX	(27,729)			(251,427)			XXX
0939999999. Total Written Options - Put Options												(8,041)	(71,840)	(30,543)		(79,881)	XXX	(8,040)			49,339			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(93,646)	(2,407,212)	(2,702,944)		(2,500,858)	XXX	(35,769)			(202,088)			XXX
Long: Australian Dollar Short: British Pound		N/A		CITIGROUP INC	11/05/2019	11/07/2019	11/07/2019	Sale		241,207	2													0/0
Long: Australian Dollar Short: U.S. Dollar		N/A		CITIGROUP INC	01/29/2019	01/31/2019	01/31/2019	Sale		543,854	1													0/0
Long: Australian Dollar Short: U.S. Dollar		N/A		CITIGROUP INC	05/02/2019	05/06/2019	05/06/2019	Sale		699,920	1													0/0
Long: Australian Dollar Short: U.S. Dollar		N/A		CITIGROUP INC	12/12/2019	12/16/2019	12/16/2019	Sale		689,870	1													0/0
Long: Australian Dollar Short: U.S. Dollar		N/A		JPM	12/09/2019	12/11/2019	12/11/2019	Sale		5,648,227	1													0/0
Long: Australian Dollar Short: U.S. Dollar		N/A		JPM	12/09/2019	12/11/2019	12/11/2019	Sale		4,155,032	1													0/0
Long: Australian Dollar Short: U.S. Dollar		N/A		CITIGROUP INC	12/18/2019	12/20/2019	12/20/2019	Sale		3,018,356	1													0/0
Long: British Pound Short: Euro		N/A		CITIGROUP INC	09/26/2019	09/30/2019	09/30/2019	Sale		1,640,868	1													0/0
Long: British Pound Short: Euro		N/A		CITIGROUP INC	10/29/2019	10/30/2019	10/30/2019	Sale		1,668,474	1													0/0
Long: British Pound Short: Euro		N/A		JPM	11/12/2019	11/14/2019	11/14/2019	Sale		711,794	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	01/03/2019	01/07/2019	01/07/2019	Sale		191	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	01/17/2019	01/18/2019	01/18/2019	Sale		1,904,342	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	01/17/2019	01/18/2019	01/18/2019	Sale		19,236	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	02/04/2019	02/06/2019	02/06/2019	Sale		189	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	02/04/2019	02/06/2019	02/06/2019	Sale		2	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	02/04/2019	02/06/2019	02/06/2019	Sale		208	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	02/08/2019	02/12/2019	02/12/2019	Sale		4,492,269	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	02/08/2019	02/12/2019	02/12/2019	Sale		45,376	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	02/14/2019	02/19/2019	02/19/2019	Sale		5,000,000	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	03/01/2019	03/05/2019	03/05/2019	Sale		184	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	03/11/2019	03/13/2019	03/13/2019	Sale		52,312	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	03/11/2019	03/13/2019	03/13/2019	Sale		746,867	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	03/26/2019	03/28/2019	03/28/2019	Sale		3,172,912	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	04/09/2019	04/11/2019	04/11/2019	Sale		101,222	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	04/09/2019	04/11/2019	04/11/2019	Sale		10,020,976	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	04/02/2019	04/04/2019	04/04/2019	Sale		221	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	05/01/2019	05/03/2019	05/03/2019	Sale		186	1													0/0

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Long: British Pound Short: U.S. Dollar		N/A		JPM	05/13/2019	05/15/2019	05/15/2019	Sale		31,540	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	05/13/2019	05/15/2019	05/15/2019	Sale		3,122,422	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	06/12/2019	06/13/2019	06/13/2019	Sale		31,782	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	06/12/2019	06/14/2019	06/14/2019	Sale		2,408,253	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	06/04/2019	06/05/2019	06/05/2019	Sale		40	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	06/03/2019	06/05/2019	06/05/2019	Sale		152	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	07/09/2019	07/11/2019	07/11/2019	Sale		2,618	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	07/09/2019	07/11/2019	07/11/2019	Sale		259,185	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	07/01/2019	07/03/2019	07/03/2019	Sale		220	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	07/24/2019	07/25/2019	07/25/2019	Sale		1,483,129	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	07/29/2019	07/31/2019	07/31/2019	Sale		2,522,058	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	08/01/2019	08/05/2019	08/05/2019	Sale		248	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	08/08/2019	08/12/2019	08/12/2019	Sale		929,807	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	08/08/2019	08/12/2019	08/12/2019	Sale		9,392	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	08/30/2019	09/03/2019	09/03/2019	Sale		1,000,000	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	09/09/2019	09/11/2019	09/11/2019	Sale		238	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	09/09/2019	09/11/2019	09/11/2019	Sale		623,355	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	09/09/2019	09/11/2019	09/11/2019	Sale		6,297	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	09/11/2019	09/12/2019	09/12/2019	Sale		103	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	10/01/2019	10/03/2019	10/03/2019	Sale		243	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	10/09/2019	10/11/2019	10/11/2019	Sale		11,612	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	11/01/2019	11/04/2019	11/04/2019	Sale		1,000	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	11/12/2019	11/14/2019	11/14/2019	Sale		7,193	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	12/12/2019	12/16/2019	12/16/2019	Sale		1,969,635	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	12/10/2019	12/12/2019	12/12/2019	Sale		14,889	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	12/13/2019	12/17/2019	12/17/2019	Sale		635,150	1													0/0
Long: British Pound Short: U.S. Dollar		N/A		JPM	12/13/2019	12/17/2019	12/17/2019	Sale		15,997	1													0/0
Long: Euro Short: British Pound		N/A		CITIGROUP INC	07/19/2019	07/23/2019	07/23/2019	Sale		2,244,925	1													0/0
Long: Euro Short: British Pound		N/A		CITIGROUP INC	10/01/2019	10/03/2019	10/03/2019	Sale		334	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	02/14/2019	02/19/2019	02/19/2019	Sale		4,520,240	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	03/12/2019	03/14/2019	03/14/2019	Sale		521,775	1													0/0
Long: Euro Short: U.S. Dollar		N/A		JPM	03/22/2019	03/26/2019	03/26/2019	Sale		3,567,673	1													0/0
Long: Euro Short: U.S. Dollar		N/A		JPM	03/26/2019	03/28/2019	03/28/2019	Sale		57,942	1													0/0
Long: Euro Short: U.S. Dollar		N/A		JPM	04/02/2019	04/04/2019	04/04/2019	Sale		384	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	05/01/2019	05/03/2019	05/03/2019	Sale		6	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	05/02/2019	05/06/2019	05/06/2019	Sale		560,143	1													0/0

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Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	05/07/2019	05/09/2019	05/09/2019	Sale		223,512	1													0/0
Long: Euro Short: U.S. Dollar		N/A		JPM	05/22/2019	05/24/2019	05/24/2019	Sale		2,389,888	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	07/12/2019	07/16/2019	07/16/2019	Sale		1,127	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	08/01/2019	08/05/2019	08/05/2019	Sale		38	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	08/08/2019	08/12/2019	08/12/2019	Sale		1,679,325	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	09/03/2019	09/05/2019	09/05/2019	Sale		3,625,765	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	10/28/2019	10/30/2019	10/30/2019	Sale		166,464	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	11/06/2019	11/08/2019	11/08/2019	Sale		3,763,766	1													0/0
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	12/10/2019	12/12/2019	12/12/2019	Sale		19	1													0/0
Long: Japanese Yen Short: Singapore Dollar		N/A		JPM	09/13/2019	09/18/2019	09/18/2019	Sale		400,000	79													0/0
Long: Japanese Yen Short: Singapore Dollar		N/A		JPM	09/13/2019	09/18/2019	09/18/2019	Sale		291,225	0													0/0
Long: Japanese Yen Short: U.S. Dollar		N/A		JPM	08/28/2019	08/30/2019	08/30/2019	Sale		1,386,467	0													0/0
Long: Japanese Yen Short: U.S. Dollar		N/A		JPM	08/28/2019	08/30/2019	08/30/2019	Sale		1,000,000	106													0/0
Long: Japanese Yen Short: U.S. Dollar		N/A		JPM	09/13/2019	09/18/2019	09/18/2019	Sale		343,584	0													0/0
Long: Japanese Yen Short: U.S. Dollar		N/A		JPM	09/13/2019	09/18/2019	09/18/2019	Sale		250,000	108													0/0
Long: NORWEGIAN KRONER Short: U.S. Dollar		N/A		CITIGROUP INC	02/01/2019	02/05/2019	02/05/2019	Sale		3,495,426	8													0/0
Long: NORWEGIAN KRONER Short: U.S. Dollar		N/A		CITIGROUP INC	03/13/2019	03/15/2019	03/15/2019	Sale		3,951,480	9													0/0
Long: NORWEGIAN KRONER Short: U.S. Dollar		N/A		CITIGROUP INC	12/12/2019	12/16/2019	12/16/2019	Sale		945,832	9													0/0
Long: Singapore Dollar Short: U.S. Dollar		N/A		JPM	12/09/2019	12/11/2019	12/11/2019	Sale		1,500,000	1													0/0
Long: Singapore Dollar Short: U.S. Dollar		N/A		JPM	12/09/2019	12/11/2019	12/11/2019	Sale		1,102,544	1													0/0
Long: Swedish Krona Short: U.S. Dollar		N/A		CITIGROUP INC	02/01/2019	02/05/2019	02/05/2019	Sale		2,433,739	9													0/0
Long: Swedish Krona Short: U.S. Dollar		N/A		CITIGROUP INC	03/01/2019	03/05/2019	03/05/2019	Sale		60	9													0/0
Long: Swedish Krona Short: U.S. Dollar		N/A		CITIGROUP INC	12/12/2019	12/16/2019	12/16/2019	Sale		3,188,280	9													0/0
Long: U.S. Dollar Short: Australian Dollar		N/A		JPM	02/26/2019	02/28/2019	02/28/2019	Sale		723,238	1													0/0
Long: U.S. Dollar Short: Australian Dollar		N/A		CITIGROUP INC	03/22/2019	03/26/2019	03/26/2019	Sale		1,355,439	1													0/0
Long: U.S. Dollar Short: Australian Dollar		N/A		JPM	05/10/2019	05/14/2019	05/14/2019	Sale		357,888	1													0/0
Long: U.S. Dollar Short: Australian Dollar		N/A		CITIGROUP INC	09/19/2019	09/23/2019	09/23/2019	Sale		679,620	1													0/0
Long: U.S. Dollar Short: Australian Dollar		N/A		CITIGROUP INC	11/13/2019	11/15/2019	11/15/2019	Sale		683,210	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	02/06/2019	02/08/2019	02/08/2019	Sale		6,300,000	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	03/11/2019	03/13/2019	03/13/2019	Sale		10,000,000	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	03/18/2019	03/20/2019	03/20/2019	Sale		5,500,000	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	04/26/2019	04/30/2019	04/30/2019	Sale		4,637	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		JPM	05/10/2019	05/14/2019	05/14/2019	Sale		527,430	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	07/19/2019	07/23/2019	07/23/2019	Sale		87,987	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	08/19/2019	08/21/2019	08/21/2019	Sale		5,887,000	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	08/19/2019	08/21/2019	08/21/2019	Sale		5,000,000	1													0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	09/18/2019	09/20/2019	09/20/2019	Sale		6,206,749	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	10/01/2019	10/03/2019	10/03/2019	Sale		5,067	1													0/0
Long: U.S. Dollar Short: British Pound		N/A		JPM	10/09/2019	10/11/2019	10/11/2019	Sale		3,454,693	1													0/0
Long: U.S. Dollar Short: Canadian Dollar		N/A		JPM	02/26/2019	02/27/2019	02/27/2019	Sale		717,739	1													0/0
Long: U.S. Dollar Short: Canadian Dollar		N/A		JPM	05/10/2019	05/13/2019	05/13/2019	Sale		997,909	1													0/0
Long: U.S. Dollar Short: Canadian Dollar		N/A		JPM	10/09/2019	10/10/2019	10/10/2019	Sale		3,451,402	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	01/11/2019	01/15/2019	01/15/2019	Sale		1,957,946	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	02/14/2019	02/19/2019	02/19/2019	Sale		1,481,758	1													0/0
Long: U.S. Dollar Short: Euro		N/A		JPM	02/26/2019	02/28/2019	02/28/2019	Sale		3,172,425	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	03/18/2019	03/20/2019	03/20/2019	Sale		1,488	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	04/04/2019	04/08/2019	04/08/2019	Sale		119,701	1													0/0
Long: U.S. Dollar Short: Euro		N/A		JPM	05/13/2019	05/15/2019	05/15/2019	Sale		1,474,366	1													0/0
Long: U.S. Dollar Short: Euro		N/A		JPM	07/09/2019	07/11/2019	07/11/2019	Sale		4,651,212	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	07/09/2019	07/11/2019	07/11/2019	Sale		6,163,850	1													0/0
Long: U.S. Dollar Short: Euro		N/A		JPM	08/06/2019	08/08/2019	08/08/2019	Sale		590,314	1													0/0
Long: U.S. Dollar Short: Euro		N/A		JPM	10/09/2019	10/11/2019	10/11/2019	Sale		1,608,570	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	10/24/2019	10/28/2019	10/28/2019	Sale		149,331	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	11/01/2019	11/05/2019	11/05/2019	Sale		1,315,085	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	11/13/2019	11/15/2019	11/15/2019	Sale		1,099,689	1													0/0
Long: U.S. Dollar Short: Euro		N/A		JPM	11/12/2019	11/14/2019	11/14/2019	Sale		1,215,153	1													0/0
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	11/22/2019	11/26/2019	11/26/2019	Sale		681,979	1													0/0
Long: U.S. Dollar Short: Swiss Franc		N/A		CITIGROUP INC	02/06/2019	02/08/2019	02/08/2019	Sale		989,298	1													0/0
Long: U.S. Dollar Short: Swiss Franc		N/A		CITIGROUP INC	11/13/2019	11/15/2019	11/15/2019	Sale		501,360	1													0/0
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												236,966	(1,050,922)	(669,879)		(813,956)	XXX	257,449			144,073			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												236,966	(1,050,922)	(669,879)		(813,956)	XXX	257,449			144,073			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	9,240	(56,421)	9,240	9,240	(56,421)	9,240		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals				9,240	(56,421)	9,240	9,240	(56,421)	9,240		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				9,240	(56,421)						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
Branch Banking and Trust	Richmond, VA					(233,765)	XXX
Citibank New York	New York, NY					(7,385,304)	XXX
Citibank Hong Kong	Hong Kong, HK					29,066,311	XXX
Citibank Toronto	Toronto, CN					51,772,050	XXX
HSBC - Sydney, Australia	Sydney, AU					6,371,927	XXX
Key Bank	Portland, ME					2,021,991	XXX
Morgan Stanley	New York, NY					42,262,751	XXX
Bank of America	Charlotte, NC					(50,650,144)	XXX
Wells Fargo Bank	San Francisco, CA					(3,087,249)	XXX
JP Morgan Chase - New York	New York, NY					187,771,339	XXX
First Third Bank	Cincinnatti, OH					11,359,913	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			269,269,821	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			269,269,821	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			269,269,821	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	172,556,639	4.	April	231,001,479	7.	July	423,006,260	10.	October	139,984,579
2.	February	225,138,144	5.	May	245,773,908	8.	August	280,567,530	11.	November	272,479,697
3.	March	171,031,555	6.	June	388,191,924	9.	September	241,684,598	12.	December	269,269,821

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	UOB AUSTRALIA LTD DN TD CASH		10/08/2019	0.970	01/08/2020	2,420,986	5,469	
	AUST & NZ BANKING GROUP DN TD CASH		10/15/2019	0.970	01/15/2020	3,379,280	7,005	(2)
	AUST & NZ BANKING GROUP DN TD CASH		12/17/2019	1.650	03/05/2020	4,000,000	2,750	
	BANK OF WESTERN AUSTRALIA LTD DN TD CASH		11/04/2019	1.300	02/04/2020	3,597,596	7,432	
	AUST & NZ BANKING GROUP TD CASH		11/06/2019	1.670	02/06/2020	8,040,480	20,887	
	CITIBANK OPERATING TD (KOREA) CASH/TD		11/18/2019	1.110	02/18/2020	864,715	1,157	
	AUST & NZ BANKING GROUP TD CASH		11/25/2019	1.100	02/17/2020	1,099,680	1,226	
	CITIBANK OPERATING TD (LABUAN) TD CASH		11/21/2019	2.300	02/21/2020	1,466,813	3,842	
	AUST & NZ BANKING GROUP TD CASH		12/05/2019	1.660	03/05/2020	8,619,328	10,731	
	BANK OF WESTERN AUSTRALIA LTD TD CASH		12/12/2019	1.140	03/12/2020	2,052,717	1,300	
	AUST & NZ BANKING GROUP DN TD CASH		12/16/2019	1.100	03/16/2020	3,828,858	1,846	
	CITIBANK OPERATING TD (LABUAN) TD CASH		12/13/2019	0.450	02/13/2020	2,500,000	594	
	AUST & NZ BANKING GROUP DN TD CASH		12/19/2019	1.030	03/16/2020	1,349,300	495	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						43,219,753	64,734	(2)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						43,219,753	64,734	(2)
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						43,219,753	64,734	(2)
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						43,219,753	64,734	(2)
46699A-9A-6	JP MORGAN US GOV MMKKT FD STIF FUND		12/31/2019	0.000		36,091,275		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						36,091,275		
000000-00-0	WELLS FRG NBRSKA STIF FUND		12/26/2019	0.000		17,285,057	139,672	
BWROHN-RS-1	BANK OF WESTERN AUSTRALIA LTD STIF FUND		12/19/2019	0.000		21,178		
BWROJN-7M-4	AUST & NZ BANKING GROUP STIF FUND		12/16/2019	0.000		2,266		
BWROJR-8P-7	AUST & NZ BANKING GROUP STIF FUND		12/17/2019	0.000		317		
61747C-77-2	MSILF TREASURY SECURITIES		12/30/2019	0.000		379,448,592	385,897	
8699999. Subtotal - All Other Money Market Mutual Funds						396,757,410		525,569
8899999 - Total Cash Equivalents						476,068,438	64,734	525,567

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Prepaid Legal Deposit			554,240	644,732
4. Arkansas AR						
5. California CA	B	Multiple	7,699,496	7,577,416	631,030,473	666,979,401
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	D*de	1,646,111	1,729,065	1,860,287	1,988,386
9. District of Columbia DC						
10. Florida FL	B	D*fl			861,465	904,877
11. Georgia GA	B	All policyholders	26,152	26,798	30,268	35,039
12. Hawaii HI						
13. Idaho ID	B	WC for ID policyholders			262,323	303,672
14. Illinois IL	B	Workers' compensation			120,715	126,798
15. Indiana IN						
16. Iowa IA						
17. Kansas KS	B	Workers' compensation			139,087	148,664
18. Kentucky KY	B	Workers' compensation			104,608	107,191
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Property & casualty			192,046	201,724
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE	B	WC for NE Policy Holders			110,000	129,285
29. Nevada NV	B	Multiple	201,787	233,594	139,087	148,664
30. New Hampshire NH	B	All policyholders			500,000	502,090
31. New Jersey NJ						
32. New Mexico NM	B	Property & casualty			356,657	374,631
33. New York NY						
34. North Carolina NC	B	Multiple line for NC Policy holders			310,187	319,326
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	Multiple			29,415,913	30,669,918
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	All policyholders			811,538	799,653
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	B	Multiple lines Guam policy holders			78,456	80,393
54. Puerto Rico PR	B	Multiple lines PR policy holders			1,139,352	1,297,030
55. U.S. Virgin Islands VI	B	Multiple lines VI policy holders			556,712	554,684
56. Northern Mariana Islands MP						
57. Canada CAN	B	Multiple	40,439,540	40,536,767	152,015,756	152,812,945
58. Aggregate Alien and Other OT	XXX	XXX			263,365,679	274,240,118
59. Subtotal	XXX	XXX	50,013,086	50,103,640	1,083,954,849	1,133,369,221
DETAILS OF WRITE-INS						
5801. US Department of Labor	B	Longshore & Harbor Workers' Compensation			509,313	514,844
5802. London, England	B	Pledged for Lloyds Capital			262,856,366	273,725,274
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			263,365,679	274,240,118

ALPHABETICAL INDEX

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