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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
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, Wilmington, DE, US 19801
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 475 Steamboat Road
(Street and Number)
Greenwich, CT, US 06830, 203-542-3800
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 475 Steamboat Road
(Street and Number)
Greenwich, CT, US 06830, 203-542-3800
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.berkley.com

Statutory Statement Contact Bertman Adam Braud Jr., 515-473-3000
(Name) (Area Code) (Telephone Number)
BBraudjr@wrberkley.com, 515-473-3015
(E-mail Address) (FAX Number)

OFFICERS

President William Robert Berkley Jr.
Treasurer Richard Mark Baio
Secretary Philip Stanley Welt

OTHER

Bertman Adam Braud Jr., Assistant Treasurer
Aaron Pearce #, Assistant Secretary
Susan Paula Tingleff, Assistant Treasurer

DIRECTORS OR TRUSTEES

William Robert Berkley (Executive Chairman)
William Robert Berkley Jr.
Philip Stanley Welt
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.
President

Philip Stanley Welt
Secretary

Richard Mark Baio
Treasurer

Subscribed and sworn to before me this
1 day of February, 2022

Maria C. Rundbaken

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.....

MARIA C. RUNDBAKEN NOTARY PUBLIC CONNECTICUT

MARIA C RUNDBAKEN
NOTARY PUBLIC
CONNECTICUT
MY COMMISSION EXPIRES
APRIL 30, 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)	11,675,582,299		11,675,582,299	9,201,422,176
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	234,976,441		234,976,441	178,357,753
	2.2 Common stocks	5,614,549,427		5,614,549,427	4,168,709,775
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens	52,542,847		52,542,847	53,593,322
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	55,569,122		55,569,122	57,542,733
	4.2 Properties held for the production of income (less $ encumbrances)	322,828,927	13,683,121	309,145,806	343,750,500
	4.3 Properties held for sale (less $ encumbrances)	72,378,086		72,378,086	73,972,245
5.	Cash ($ 110,547,082 , Schedule E - Part 1), cash equivalents ($ 128,130,477 , Schedule E - Part 2) and short-term investments ($ 20,601,309 , Schedule DA)	259,278,868		259,278,868	2,110,039,749
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	2,519,959,581		2,519,959,581	2,364,407,551
9.	Receivable for securities	19,425,086		19,425,086	13,138,531
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)	20,827,090,684	13,683,121	20,813,407,563	18,564,934,334
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	69,458,341		69,458,341	66,216,809
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,234,139,028	13,629,193	2,220,509,836	2,116,998,653
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 199,629 earned but unbilled premiums)	12,817,743	935,396	11,882,347	7,810,241
	15.3 Accrued retrospective premiums ($ 3,471,143) and contracts subject to redetermination ($)	3,471,143		3,471,143	3,350,666
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	219,821,751		219,821,751	155,777,078
	16.2 Funds held by or deposited with reinsured companies	12,616,795		12,616,795	16,320,419
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	66,834,424		66,834,424	28,526,153
18.2	Net deferred tax asset	288,368,052		288,368,052	248,815,747
19.	Guaranty funds receivable or on deposit	20,047		20,047	19,115
20.	Electronic data processing equipment and software	25,052,817	19,271,526	5,781,291	4,747,300
21.	Furniture and equipment, including health care delivery assets ($)	36,475,127	36,475,127		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	79,456,568	2,970,391	76,486,177	275,019,063
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	31,517,436	19,427,695	12,089,741	11,185,653
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,907,139,955	106,392,448	23,800,747,507	21,499,721,230
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	23,907,139,955	106,392,448	23,800,747,507	21,499,721,230
	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	31,517,436	19,427,695	12,089,741	11,185,653
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)	31,517,436	19,427,695	12,089,741	11,185,653

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	10,084,424,636	9,150,984,178
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	(18,172,207)	128,810,716
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	2,162,926,598	1,988,650,662
4.	Commissions payable, contingent commissions and other similar charges	107,713,748	101,060,487
5.	Other expenses (excluding taxes, licenses and fees)	229,269,760	241,217,506
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	42,205,497	42,386,385
7.1	Current federal and foreign income taxes (including $ 18,751,611 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 $ 636,994,963 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)	3,797,872,865	3,147,108,085
10.	Advance premium	805,253	343,226
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	3,139,248	2,113,473
12.	Ceded reinsurance premiums payable (net of ceding commissions)	341,137,600	285,976,673
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	48,981,074	49,178,046
14.	Amounts withheld or retained by company for account of others	19,624,600	18,965,658
15.	Remittances and items not allocated	21,177,106	13,060,533
16.	Provision for reinsurance (including $ 422,364 certified) (Schedule F, Part 3, Column 78)	9,361,542	10,604,784
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	6,256,181	(5,980,864)
19.	Payable to parent, subsidiaries and affiliates	59,586,852	67,345,525
20.	Derivatives	573,951	325,956
21.	Payable for securities	21,710,099	12,061,706
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	44,618,583	57,387,832
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,983,212,986	15,311,600,566
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	16,983,212,986	15,311,600,566
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	2,919,199,078	2,890,296,925
35.	Unassigned funds (surplus)	3,855,325,443	3,254,813,739
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)	6,817,534,521	6,188,120,664
38.	TOTALS (Page 2, Line 28, Col. 3)	23,800,747,507	21,499,721,230
	DETAILS OF WRITE-INS		
2501.	Deposit liabilities	33,865,313	36,760,470
2502.	Liabilities for short sales at market value	595,073	9,721,999
2503.	Miscellaneous liabilities	8,840,655	9,422,898
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,317,542	1,482,466
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	44,618,583	57,387,832
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)	7,351,980,300	6,295,612,178
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	3,564,606,494	3,303,612,814
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	864,751,357	790,119,978
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	2,243,886,861	1,969,596,603
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	6,673,244,712	6,063,329,396
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	678,735,588	232,282,782
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	531,537,041	680,878,224
10.	Net realized capital gains or (losses) less capital gains tax of $ 18,751,611 (Exhibit of Capital Gains (Losses))	74,497,218	51,078,266
11.	Net investment gain (loss) (Lines 9 + 10)	606,034,259	731,956,490
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,942,540 amount charged off $ 5,659,568)	(3,717,028)	(3,899,750)
13.	Finance and service charges not included in premiums	5,595,185	4,684,302
14.	Aggregate write-ins for miscellaneous income	19,202,521	(28,271,531)
15.	Total other income (Lines 12 through 14)	21,080,678	(27,486,979)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,305,850,525	936,752,293
17.	Dividends to policyholders	6,797,652	10,260,369
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,299,052,873	926,491,924
19.	Federal and foreign income taxes incurred	258,711,318	154,501,949
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,040,341,556	771,989,975
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,188,120,664	6,013,061,988
22.	Net income (from Line 20)	1,040,341,556	771,989,975
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (1,383,386)	87,734,144	(130,517,465)
25.	Change in net unrealized foreign exchange capital gain (loss)	(82,296,717)	116,424,463
26.	Change in net deferred income tax	38,168,919	24,511,802
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	15,185,042	18,933,640
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	1,243,242	(2,186,784)
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	28,902,153	(24,194,910)
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(500,000,000)	(600,000,000)
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	135,517	97,957
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	629,413,857	175,058,677
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	6,817,534,521	6,188,120,664
	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	19,837,498	(27,033,064)
1402.	Miscellaneous income	(1,261,035)	(2,032,606)
1403.	Gain or (loss) on furniture and equipment	626,058	794,139
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	19,202,521	(28,271,531)
3701.	Deferred revenue on investments	135,517	97,957
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)	135,517	97,957

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	7,949,068,209	6,334,134,505
2.	Net investment income	598,449,475	754,921,968
3.	Miscellaneous income	617,122	(1,248,054)
4.	Total (Lines 1 through 3)	8,548,134,806	7,087,808,419
5.	Benefit and loss related payments	2,882,478,740	2,355,280,235
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,896,729,988	2,578,691,499
8.	Dividends paid to policyholders	5,771,877	9,678,905
9.	Federal and foreign income taxes paid (recovered) net of $ 18,751,611 tax on capital gains (losses)	315,771,200	172,944,107
10.	Total (Lines 5 through 9)	6,100,751,804	5,116,594,745
11.	Net cash from operations (Line 4 minus Line 10)	2,447,383,002	1,971,213,674
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,871,182,649	4,010,782,687
	12.2 Stocks	1,423,242,688	1,511,116,510
	12.3 Mortgage loans	1,050,475	973,987
	12.4 Real estate	187,233,774	1,292,615
	12.5 Other invested assets	151,313,783	244,898,206
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(46,883)	(326,634)
	12.7 Miscellaneous proceeds	9,648,392	9,240
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,643,624,878	5,768,746,611
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,884,982,408	4,214,978,465
	13.2 Stocks	2,838,206,758	1,554,076,133
	13.3 Mortgage loans		
	13.4 Real estate	102,645,459	2,428,244
	13.5 Other invested assets	295,832,103	259,745,246
	13.6 Miscellaneous applications	6,286,555	66,777,969
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,127,953,283	6,098,006,057
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)	(4,484,328,405)	(329,259,446)
	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		(26,538,639)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	46,790,662	145,713,275
	16.6 Other cash provided (applied)	232,975,184	(188,552,946)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	186,184,522	(360,804,860)
	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)	(1,850,760,882)	1,281,149,368
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,110,039,742	828,890,374
	19.2 End of period (Line 18 plus Line 19.1)	259,278,860	2,110,039,742

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

20.0001. Investments transferred to parent as a dividend	453,209,338	454,286,724
20.0002. Investment conversions and taxable exchanges	126,928,678	185,398,710
20.0003. Restricted stock units contributed as capital from parent	28,902,153	

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	85,320,697	38,132,589	44,686,004	78,767,282
2.	Allied lines	57,945,058	28,978,994	32,881,450	54,042,601
3.	Farmowners multiple peril	9,460,881	5,004,965	4,821,514	9,644,331
4.	Homeowners multiple peril	56,737,227	18,155,878	34,092,445	40,800,660
5.	Commercial multiple peril	724,076,356	362,408,031	382,492,082	703,992,305
6.	Mortgage guaranty				
8.	Ocean marine	41,981,642	13,269,324	16,461,679	38,789,287
9.	Inland marine	254,640,591	101,696,862	127,403,704	228,933,748
10.	Financial guaranty	2,795,081	2,645,409	2,731,367	2,709,123
11.1	Medical professional liability - occurrence	8,946,323	3,596,269	4,181,753	8,360,839
11.2	Medical professional liability - claims-made	180,109,751	63,883,337	86,532,580	157,460,508
12.	Earthquake	2,341,127	1,132,437	1,237,077	2,236,487
13.	Group accident and health	14,417,043	3,341,733	4,266,805	13,491,971
14.	Credit accident and health (group and individual)				
15.	Other accident and health	19,366,178	45,655,314	18,235,092	46,786,400
16.	Workers' compensation	1,134,990,366	433,462,124	450,666,046	1,117,786,444
17.1	Other liability - occurrence	1,936,490,497	746,899,055	912,249,547	1,771,140,005
17.2	Other liability - claims-made	1,312,580,464	491,895,615	691,566,168	1,112,909,912
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	160,572,288	69,565,603	85,448,679	144,689,213
18.2	Products liability - claims-made	27,919,366	10,603,316	13,386,131	25,136,552
19.1, 19.2	Private passenger auto liability	18,230,103	7,756,391	11,182,880	14,803,615
19.3, 19.4	Commercial auto liability	858,038,898	323,334,044	426,390,689	754,982,254
21.	Auto physical damage	245,089,252	90,605,248	115,434,815	220,259,685
22.	Aircraft (all perils)	899,516	(4,962)	5,661	888,894
23.	Fidelity	36,775,253	16,161,764	16,899,584	36,037,433
24.	Surety	115,687,940	55,738,008	63,510,364	107,915,583
26.	Burglary and theft	4,771,711	2,106,256	2,859,733	4,018,235
27.	Boiler and machinery	34,751	(65,181)	(154,807)	124,377
28.	Credit		23,634	27,178	(3,544)
29.	International	6,386,033	3,786,540	4,329,967	5,842,606
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	70,435,645	21,996,404	19,103,578	73,328,471
32.	Reinsurance - nonproportional assumed liability	396,298,576	122,536,499	150,259,501	368,575,574
33.	Reinsurance - nonproportional assumed financial lines	9,407,196	5,864,325	6,499,307	8,772,214
34.	Aggregate write-ins for other lines of business	209,999,270	56,942,258	68,184,294	198,757,234
35.	TOTALS	8,002,745,080	3,147,108,085	3,797,872,865	7,351,980,300
	DETAILS OF WRITE-INS				
3401.	Excess workers' compensation	209,999,270	56,942,258	68,184,294	198,757,234
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)	209,999,270	56,942,258	68,184,294	198,757,234

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	44,214,537	471,467			44,686,004
2.	Allied lines	32,819,722	61,728			32,881,450
3.	Farmowners multiple peril	4,821,514				4,821,514
4.	Homeowners multiple peril	34,087,538	4,907			34,092,445
5.	Commercial multiple peril	382,147,349	344,733			382,492,082
6.	Mortgage guaranty					
8.	Ocean marine	16,507,050	(45,372)			16,461,679
9.	Inland marine	122,202,374	5,201,330			127,403,704
10.	Financial guaranty	2,731,367				2,731,367
11.1	Medical professional liability - occurrence	4,181,753				4,181,753
11.2	Medical professional liability - claims-made	86,532,580				86,532,580
12.	Earthquake	1,237,077				1,237,077
13.	Group accident and health	4,266,805				4,266,805
14.	Credit accident and health (group and individual)					
15.	Other accident and health	18,148,862	86,230			18,235,092
16.	Workers' compensation	450,305,471	360,575			450,666,046
17.1	Other liability - occurrence	862,405,028	49,844,520			912,249,547
17.2	Other liability - claims-made	564,965,741	126,600,427			691,566,168
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	83,644,727	1,803,952			85,448,679
18.2	Products liability - claims-made	13,158,262	227,868			13,386,131
19.1, 19.2	Private passenger auto liability	11,182,880				11,182,880
19.3, 19.4	Commercial auto liability	426,152,232	238,456			426,390,689
21.	Auto physical damage	115,286,970	147,845			115,434,815
22.	Aircraft (all perils)	5,661				5,661
23.	Fidelity	14,139,361	2,760,222			16,899,584
24.	Surety	58,769,279	4,741,085			63,510,364
26.	Burglary and theft	2,803,336	56,397			2,859,733
27.	Boiler and machinery	(348,149)	193,342			(154,807)
28.	Credit	27,178				27,178
29.	International	4,329,967				4,329,967
30.	Warranty					
31.	Reinsurance - nonproportional assumed property	19,103,578				19,103,578
32.	Reinsurance - nonproportional assumed liability	150,259,501				150,259,501
33.	Reinsurance - nonproportional assumed financial lines	6,499,307				6,499,307
34.	Aggregate write-ins for other lines of business	52,457,795	15,726,499			68,184,294
35.	TOTALS	3,589,046,653	208,826,212			3,797,872,865
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					3,797,872,865
	DETAILS OF WRITE-INS					
3401.	Excess Workers' Compensation	52,457,795	15,726,499			68,184,294
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)	52,457,795	15,726,499			68,184,294

(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	3,463,610	75,732,294	19,261,012	376,496	12,759,724	85,320,697
2.	Allied lines	867,968	66,121,907	4,158,587	(683,945)	13,887,349	57,945,058
3.	Farmowners multiple peril		10,241,494		4,198	776,415	9,460,881
4.	Homeowners multiple peril	60,667,329	870,817	3,218,069	1,581,097	6,437,892	56,737,227
5.	Commercial multiple peril	19,738,830	832,061,428	10,317,155	5,901,339	132,139,717	724,076,356
6.	Mortgage guaranty						
8.	Ocean marine	6,972,522	55,435,282	10,814,436	1,178,272	30,062,326	41,981,642
9.	Inland marine	15,156,688	275,292,040	1,784,099	2,564,483	35,027,753	254,640,591
10.	Financial guaranty	14,128		3,026,799		245,846	2,795,081
11.1	Medical professional liability - occurrence		8,316,504	695,663	18,982	46,863	8,946,323
11.2	Medical professional liability - claims-made	3,954,972	192,467,765	5,594,415	765,065	21,142,336	180,109,751
12.	Earthquake		347,459	2,112,272	105,899	12,704	2,341,127
13.	Group accident and health	7,022,996	5,551,857	2,023,874		181,685	14,417,043
14.	Credit accident and health (group and individual)						
15.	Other accident and health	18,391,055	577,153	504,287		106,318	19,366,178
16.	Workers' compensation	375,513	1,171,365,020	(500,045)	689,835	35,560,285	1,134,990,366
17.1	Other liability - occurrence	155,138,436	1,999,977,281	107,239,590	50,862,778	275,002,032	1,936,490,497
17.2	Other liability - claims-made	855,985,642	1,076,421,934	141,759,495	105,231,355	656,355,252	1,312,580,464
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	1,650,504	155,015,175	5,732,110	1,133,798	691,702	160,572,288
18.2	Products liability - claims-made	1,874	30,126,194	42,640	2,694,212	(442,870)	27,919,366
19.1, 19.2	Private passenger auto liability	11,188,360	2,495,809	4,933,818		387,883	18,230,103
19.3, 19.4	Commercial auto liability	7,261,976	887,469,747	8,696,972	6,435,210	38,954,587	858,038,898
21.	Auto physical damage	14,566,604	264,147,823	120,923	7,913,453	25,832,645	245,089,252
22.	Aircraft (all perils)					(899,516)	899,516
23.	Fidelity	27,868,157	12,746,550	1,194,196	975,164	4,058,485	36,775,253
24.	Surety	104,680,995	40,359,641	38,154	3,122,301	26,268,549	115,687,940
26.	Burglary and theft	5,279,190	591,237		44,674	1,054,041	4,771,711
27.	Boiler and machinery	433,849	25,683,406	6,032	4,276	26,084,259	34,751
28.	Credit						
29.	International			8,286,494		1,900,460	6,386,033
30.	Warranty						
31.	Reinsurance - nonproportional assumed property	XXX	38,724,074	46,928,510	3,172,189	12,044,751	70,435,645
32.	Reinsurance - nonproportional assumed liability	XXX	(916,745)	328,707,796	(84,049,239)	15,541,714	396,298,576
33.	Reinsurance - nonproportional assumed financial lines	XXX		12,109,457		2,702,261	9,407,196
34.	Aggregate write-ins for other lines of business		218,451,856	9,050	184,166	8,277,470	209,999,270
35.	TOTALS	1,320,681,198	7,445,675,000	728,815,861	110,226,059	1,382,200,920	8,002,745,080
	DETAILS OF WRITE-INS						
3401.	Excess Workers' Compensation		218,451,856	9,050	184,166	8,277,470	209,999,270
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)		218,451,856	9,050	184,166	8,277,470	209,999,270

(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				5	6	7	8
		1	2	3	4				
		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	1,176,529	37,699,411	25,939,990	12,935,950	39,305,542	31,801,769	20,439,723	25.9
2.	Allied lines	607,975	59,181,424	18,524,169	41,265,230	20,176,809	24,890,685	36,551,354	67.6
3.	Farmowners multiple peril		(1,870,024)	(5,003,755)	3,133,731	3,238,380	4,242,908	2,129,203	22.1
4.	Homeowners multiple peril	33,774,189	5,539,158	11,242,210	28,071,136	12,881,360	15,853,757	25,098,739	61.5
5.	Commercial multiple peril	4,267,838	433,342,318	108,852,330	328,757,826	644,031,776	576,587,573	396,202,029	56.3
6.	Mortgage guaranty								
8.	Ocean marine	1,039,156	18,345,240	7,433,033	11,951,363	40,820,062	36,589,410	16,182,015	41.7
9.	Inland marine	1,750,050	115,430,204	14,224,988	102,955,266	50,453,971	48,445,913	104,963,324	45.8
10.	Financial guaranty		440,345		440,345	3,678,970	1,513,970	2,605,345	96.2
11.1	Medical professional liability - occurrence		3,920,888		3,920,888	12,809,611	12,582,836	4,147,663	49.6
11.2	Medical professional liability - claims-made	1,009,751	60,372,603	14,780,868	46,601,486	209,128,647	189,260,507	66,469,625	42.2
12.	Earthquake		792,820	29,410	763,410	1,511,859	1,512,860	762,409	34.1
13.	Group accident and health	593,745	1,976,721	(80,728)	2,651,194	10,541,599	4,983,675	8,209,118	60.8
14.	Credit accident and health (group and individual)								
15.	Other accident and health	5,597,222	103,291,874		108,889,096	36,436,925	91,699,073	53,626,949	114.6
16.	Workers' compensation	10,070	595,005,185	44,341,129	550,674,126	1,658,084,187	1,630,205,825	578,552,488	51.8
17.1	Other liability - occurrence	15,017,277	582,775,258	95,785,393	502,007,143	2,707,799,984	2,383,515,547	826,291,580	46.7
17.2	Other liability - claims-made	124,700,017	194,993,503	113,243,438	206,450,082	1,449,907,172	1,136,577,737	519,779,516	46.7
17.3	Excess workers' compensation								
18.1	Products liability - occurrence		23,747,601	258,051	23,489,550	180,206,700	175,498,272	28,197,978	19.5
18.2	Products liability - claims-made		3,867,239	131,874	3,735,365	27,085,056	23,414,050	7,406,371	29.5
19.1, 19.2	Private passenger auto liability	2,126,169	4,458,384	180,271	6,404,282	14,327,606	14,589,814	6,142,074	41.5
19.3, 19.4	Commercial auto liability	4,298,781	299,363,426	18,719,815	284,942,391	767,837,150	709,495,448	343,284,093	45.5
21.	Auto physical damage	7,157,152	106,395,629	12,874,224	100,678,556	20,269,540	13,216,059	107,732,037	48.9
22.	Aircraft (all perils)	38,114	7,491,922	5,473,930	2,056,106	5,863,143	7,186,712	732,536	82.4
23.	Fidelity	6,212,705	4,235,026	199,552	10,248,179	30,533,018	25,627,260	15,153,937	42.1
24.	Surety	10,109,385	(653,290)	12,475,271	(3,019,176)	6,938,115	(1,810,467)	5,729,406	5.3
26.	Burglary and theft	59,155	385,245		444,400	5,159,378	4,821,003	782,775	19.5
27.	Boiler and machinery		3,085,705	3,226,250	(140,544)	(624,039)	(30,460)	(734,123)	(590.2)
28.	Credit					1,219	2,604	(1,385)	39.1
29.	International		631,967	240,745	391,222	3,689,862	3,821,543	259,541	4.4
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX	50,485,365	14,023,286	36,462,080	97,546,350	76,959,997	57,048,433	77.8
32.	Reinsurance - nonproportional assumed liability	XXX	151,934,643	(2,037,760)	153,972,402	1,155,752,480	1,096,372,652	213,352,230	57.9
33.	Reinsurance - nonproportional assumed financial lines	XXX	10,164,367	414	10,163,953	16,573,276	12,627,427	14,109,802	160.8
34.	Aggregate write-ins for other lines of business		51,835,008	1,966,011	49,868,997	852,458,930	798,928,219	103,399,707	52.0
35.	TOTALS	219,545,281	2,928,665,166	517,044,411	2,631,166,036	10,084,424,636	9,150,984,178	3,564,606,494	48.5
	DETAILS OF WRITE-INS								
3401.	Excess workers' compensation		51,835,008	1,966,011	49,868,997	852,458,930	798,928,219	103,399,707	52.0
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)		51,835,008	1,966,011	49,868,997	852,458,930	798,928,219	103,399,707	52.0

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	219,933	31,562,664	8,765,151	23,017,445	933,706	14,241,647	(1,112,743)	39,305,542	3,775,808
2.	Allied lines	196,822	32,062,066	20,534,506	11,724,382	(23,329)	13,704,126	5,228,371	20,176,809	3,802,534
3.	Farmowners multiple peril		1,404,898	(4,328)	1,409,227		1,829,153		3,238,380	790,114
4.	Homeowners multiple peril	8,191,577	2,802,231	4,379,151	6,614,657	4,865,227	2,964,116	1,562,639	12,881,360	1,557,197
5.	Commercial multiple peril	5,095,528	502,668,896	71,765,885	435,998,539	5,266,724	234,458,300	31,691,787	644,031,776	215,786,692
6.	Mortgage guaranty									
8.	Ocean marine	1,171,428	23,148,800	8,813,218	15,507,011	7,214,886	42,819,991	24,721,826	40,820,062	2,947,816
9.	Inland marine	712,559	59,836,091	29,951,645	30,597,005	2,305,747	25,870,871	8,319,652	50,453,971	6,596,524
10.	Financial guaranty		748,464		748,464	18,247	2,912,259		3,678,970	116,073
11.1	Medical professional liability - occurrence		1,451,519	(1)	1,451,521		11,446,324	88,234	12,809,611	5,427,719
11.2	Medical professional liability - claims-made	590,365	93,577,004	4,521,054	89,646,315	1,387,961	143,365,868	25,271,498	209,128,647	62,996,208
12.	Earthquake		1,055,936	11,659	1,044,277	10	484,294	16,722	1,511,859	54,161
13.	Group accident and health	5,260,071	2,387,848	1,125,000	6,522,919	1,058,478	2,998,547	38,345	(a) 10,541,599	1,328,160
14.	Credit accident and health (group and individual)									
15.	Other accident and health	2,361,002	4,900,548	(2,250,000)	9,511,550	1,598,379	25,136,996	(190,000)	(a) 36,436,925	599,702
16.	Workers' compensation	111,932	1,062,492,283	150,728,850	911,875,365	329,505	859,811,805	113,932,488	1,658,084,187	315,477,951
17.1	Other liability - occurrence	71,347,946	997,287,009	138,816,965	929,817,989	199,009,274	1,954,851,874	375,879,152	2,707,799,984	743,036,924
17.2	Other liability - claims-made	200,889,081	461,993,254	220,084,045	442,798,291	723,301,018	957,620,955	673,813,093	1,449,907,172	386,314,362
17.3	Excess workers' compensation									
18.1	Products liability - occurrence		65,270,416	946,131	64,324,285	852,664	116,360,468	1,330,717	180,206,700	100,153,996
18.2	Products liability - claims-made		7,906,119	1,969,327	5,936,792	10,738	20,756,952	(380,574)	27,085,056	17,777,312
19.1, 19.2	Private passenger auto liability	1,474,432	3,688,736	164,863	4,998,304	2,547,167	7,055,592	273,458	14,327,606	1,426,143
19.3, 19.4	Commercial auto liability	5,256,307	450,777,629	15,537,750	440,496,186	8,129,365	336,471,655	17,260,056	767,837,150	129,335,840
21.	Auto physical damage	952,181	19,100,412	2,107,899	17,944,694	308,239	1,023,349	(993,258)	20,269,540	4,678,197
22.	Aircraft (all perils)	154,684	19,712,740	16,877,410	2,990,015	118,866	7,658,200	4,903,938	5,863,143	2,377,188
23.	Fidelity	1,894,491	5,525,366	141,290	7,278,568	12,192,706	11,513,933	452,190	30,533,018	2,592,687
24.	Surety	(21,411,055)	1,414,517	1,180,474	(21,177,013)	26,657,364	11,310,317	9,852,554	6,938,115	23,454,199
26.	Burglary and theft	100,120	3,153,865	1,006,501	2,247,484	2,075,641	855,569	19,316	5,159,378	1,278,547
27.	Boiler and machinery		1,532,202	2,157,097	(624,896)	59,325	779,103	837,571	(624,039)	(168,829)
28.	Credit						1,219		1,219	53,505
29.	International		5,177,444	1,490,769	3,686,675	1,321	1,867		3,689,862	254
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX	93,400,493	35,386,313	58,014,179	XXX	30,918,795	(8,613,376)	97,546,350	2,810,245
32.	Reinsurance - nonproportional assumed liability	XXX	639,245,800	40,784,138	598,461,662	XXX	604,563,011	47,272,192	1,155,752,480	83,079,711
33.	Reinsurance - nonproportional assumed financial lines	XXX	5,552,035	1,228,334	4,323,701	XXX	14,891,909	2,642,333	16,573,276	100,623
34.	Aggregate write-ins for other lines of business		645,707,886	19,508,820	626,199,067		232,172,336	5,912,472	852,458,930	43,369,038
35.	TOTALS	284,569,404	5,246,545,169	797,729,914	4,733,384,659	1,000,219,232	5,690,851,400	1,340,030,654	10,084,424,636	2,162,926,598
	DETAILS OF WRITE-INS									
3401.	Excess Workers Compensation		645,707,886	19,508,820	626,199,067		232,172,336	5,912,472	852,458,930	43,369,038
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)		645,707,886	19,508,820	626,199,067		232,172,336	5,912,472	852,458,930	43,369,038

(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	109,837,948			109,837,948
	1.2 Reinsurance assumed	653,508,467			653,508,467
	1.3 Reinsurance ceded	98,444,444			98,444,444
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	664,901,970			664,901,970
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		205,015,271		205,015,271
	2.2 Reinsurance assumed, excluding contingent		1,331,703,030		1,331,703,030
	2.3 Reinsurance ceded, excluding contingent		405,412,327		405,412,327
	2.4 Contingent - direct		4,824,950		4,824,950
	2.5 Contingent - reinsurance assumed		68,224,664		68,224,664
	2.6 Contingent - reinsurance ceded		7,026,138		7,026,138
	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)		1,197,329,451		1,197,329,451
3.	Allowances to managers and agents	1,559,532	2,339,528		3,899,059
4.	Advertising	707,194	2,597,737		3,304,932
5.	Boards, bureaus and associations	344,300	27,142,356		27,486,656
6.	Surveys and underwriting reports	2,536,603	4,885,390		7,421,993
7.	Audit of assureds' records	1,575,629	2,732,277		4,307,906
8.	Salary and related items:				
	8.1 Salaries	128,460,007	592,037,230	23,706,968	744,204,206
	8.2 Payroll taxes	8,462,073	35,593,688	1,481,204	45,536,964
9.	Employee relations and welfare	23,315,520	97,369,718	4,082,380	124,767,618
10.	Insurance	1,436	1,083,118	3,428	1,087,982
11.	Directors' fees				
12.	Travel and travel items	2,170,117	6,272,096	242,504	8,684,717
13.	Rent and rent items	13,006,993	43,938,286	1,807,073	58,752,353
14.	Equipment	100,232	4,091,464	37,009	4,228,704
15.	Cost or depreciation of EDP equipment and software	2,322,049	25,124,565	1,621,735	29,068,350
16.	Printing and stationery	1,863,433	4,882,279	188,263	6,933,975
17.	Postage, telephone and telegraph, exchange and express	2,924,288	5,560,718	332,939	8,817,945
18.	Legal and auditing	4,337,137	15,414,937	481,567	20,233,641
19.	Totals (Lines 3 to 18)	193,686,543	871,065,386	33,985,071	1,098,737,000
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		111,939,101		111,939,101
	20.2 Insurance department licenses and fees		20,313,976		20,313,976
	20.3 Gross guaranty association assessments		(97,963)		(97,963)
	20.4 All other (excluding federal and foreign income and real estate)	1,149,687	7,642,537		8,792,224
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	1,149,687	139,797,652		140,947,339
21.	Real estate expenses			1,545,424	1,545,424
22.	Real estate taxes			810,675	810,675
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	5,013,156	35,694,371		40,707,528
25.	Total expenses incurred	864,751,357	2,243,886,861	36,341,169	(a) 3,144,979,387
26.	Less unpaid expenses - current year	2,162,926,598			2,162,926,598
27.	Add unpaid expenses - prior year	1,988,650,662			1,988,650,662
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)	690,475,421	2,243,886,861	36,341,169	2,970,703,451
	DETAILS OF WRITE-INS				
2401.	Charitable contributions	34,400	121,563		155,963
2402.	Consulting expenses	4,229,381	31,818,064		36,047,445
2403.	Misc expenses, including loss prevention	749,375	3,754,744		4,504,119
2498.	Summary of remaining write-ins for Line 24 from overflow page				
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	5,013,156	35,694,371		40,707,528

(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) 8,238,711	10,132,181
1.1	Bonds exempt from U.S. tax	(a) 42,558,232	37,890,325
1.2	Other bonds (unaffiliated)	(a) 210,480,218	216,654,786
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 6,691,827	6,669,467
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	25,990,762	25,967,464
2.21	Common stocks of affiliates	35,525,125	35,525,125
3.	Mortgage loans	(c) 3,500,417	3,723,129
4.	Real estate	(d) 22,367,196	22,367,196
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 1,398,621	1,287,085
7	Derivative instruments	(f)	
8.	Other invested assets	216,838,497	216,838,497
9.	Aggregate write-ins for investment income	979,996	979,996
10.	Total gross investment income	574,569,601	578,035,250
11.	Investment expenses		(g) 35,530,494
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 810,675
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 10,157,040
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		46,498,209
17.	Net investment income (Line 10 minus Line 16)		531,537,041
	DETAILS OF WRITE-INS		
0901.	Investment management fee	979,996	979,996
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)	979,996	979,996
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 $ 10,478,813 accrual of discount less $ 64,294,150 amortization of premium and less $ 20,633,333 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ 161,218 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 $ 612,466 accrual of discount less $ 1,459,363 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 $ 10,157,040 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	1,298,326		1,298,326	8,200,635	
1.1	Bonds exempt from U.S. tax	(2,626,454)		(2,626,454)		
1.2	Other bonds (unaffiliated)	(614,137)	8,551,618	7,937,481	2,244,983	(49,669,940)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	129,197		129,197	(9,110,755)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	57,356,224	419,231	57,775,455	58,072,983	(182,532)
2.21	Common stocks of affiliates		34,547	34,547	(16,648,458)	(4,210,593)
3.	Mortgage loans					
4.	Real estate	54,199,528		54,199,528		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(46,883)	(58,057)	(104,940)		(247,219)
7.	Derivative instruments	1,380,203		1,380,203	(39,380)	
8.	Other invested assets	(16,572,998)	(5,302,788)	(21,875,786)	42,839,544	(4,806,669)
9.	Aggregate write-ins for capital gains (losses)	(4,264,489)	(634,246)	(4,898,735)	791,214	(23,179,762)
10.	Total capital gains (losses)	90,238,517	3,010,305	93,248,822	86,350,766	(82,296,715)
	DETAILS OF WRITE-INS					
0901.	Gains and losses from short sales	(4,264,489)		(4,264,489)	791,214	
0902.	FX Gains and Losses on Cash		(642,138)	(642,138)		
0903.	Foreign currency translation adjustments		7,892	7,892		(23,179,762)
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(4,264,489)	(634,246)	(4,898,735)	791,214	(23,179,762)

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	13,683,121	16,056,484	2,373,363
	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)	13,683,121	16,056,484	2,373,363
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	13,629,193	15,936,840	2,307,647
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	935,396	750,582	(184,813)
	15.3 Accrued retrospective premiums and contracts subject to redetermination		72,424	72,424
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.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	19,271,526	21,773,356	2,501,830
21.	Furniture and equipment, including health care delivery assets	36,475,127	36,039,028	(436,099)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	2,970,391	6,912,637	3,942,246
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	19,427,695	24,036,138	4,608,443
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	106,392,448	121,577,490	15,185,042
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	106,392,448	121,577,490	15,185,042
	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	19,427,695	24,036,138	4,608,443
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)	19,427,695	24,036,138	4,608,443

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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 Commissioner of Insurance of the State of Delaware 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.

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 #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 1,040,341,556	$ 771,989,975
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Non tabular loss reserve discount	65	4	2	$ (11,435,464)	$ 67,920,671
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,051,777,020	$ 704,069,304
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 6,817,534,521	$ 6,188,120,664
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Non tabular loss reserve discount	65	3	1	$ 188,600,380	$ 200,035,844
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,628,934,142	$ 5,988,084,820

The Company entered into an intercompany reinsurance pooling agreement (Pooling Agreement) with nineteen of its U.S. property and casualty insurance subsidiaries (Pool Affiliates), effective January 1, 2013. Amendments to the Pooling Agreement were made on September 28, 2016 and November 11, 2021 to include three subsequently formed or acquired U.S. property and casualty insurance subsidiaries that were added to the agreement by the Company (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 Policy

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.

NOTES TO FINANCIAL STATEMENTS

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-thantemporary 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, adjusted for NAIC SAP (see Schedule D, Part 6, Section 1).

Investment in approximately 2.9% of its ultimate parent, W. R. Berkley Corporation ("WRB"), and other noninsurance 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.

NOTE 2 Accounting Changes and Corrections of Errors

There were no material changes in accounting principles or correction of errors during current or prior year.

NOTE 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:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original Amount of Admitted Goodwill	5 Admitted Goodwill as of the Reporting Date	6 Amount of Goodwill Amortized During the Reporting Period	7 Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Intrepid Insurance Company	07/21/2016	$ 15,504,348	$ 5,499,607	$ 2,497,738	$ 549,961	7.20%

B. Statutory Merger

Not applicable.

C. Impairment Loss

Not applicable.

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$ 6,417,638,651	XXX
Less:		
(2) Admitted Positive Goodwill	$ 2,635,228	XXX
(3) Admitted EDP Equipment & Operating System Software	$ 5,642,297	XXX
(4) Admitted Net Deferred Taxes	$ 293,652,415	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	$ 6,115,708,712	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$ 611,570,871	XXX
(7) Current period reported Admitted Goodwill	XXX	$ 2,497,738
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	0.0%

NOTE 4 Discontinued Operations

Not applicable.

NOTE 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%.

Current Year	Prior Year

NOTES TO FINANCIAL STATEMENTS

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total.

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

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan Agreement - Not applicable.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting - Not applicable.

(7) Allowance for credit losses - Not applicable.

(8) Mortgage Loans Derecognized as a Result of Foreclosure - Not applicable.

B. Debt Restructuring
Not applicable.

C. Reverse Mortgages
Not applicable.

D. Loan-Backed Securities

(1) 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:

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 - 2
Aggregated Intent and Ability to Retain	$174,696	$0	$167,660

(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:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
05950TAF2	$ 174,696	$ 174,696	$ -	$ 174,696	$ 167,660	12/31/2009

(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 otherthan-temporary impairment for non-interest related declines with a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months $ 13,478,191
2. 12 Months or Longer $ 11,285,735

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

1. Less than 12 Months $ 1,928,034,442
2. 12 Months or Longer $ 698,850,097

(5) 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 Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

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

J. Real Estate
Not applicable.

K. Low Income Housing tax Credits (LIHTC)
The Company has investments in low income housing tax credit investments of $8,015,392 as of December 31, 2021. 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 $791,667 as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
j. On deposit with states	$ 924,668,263	$ -	$ -	$ -	$ 924,668,263	$ 883,922,451	$ 40,745,812
k. On deposit with other regulatory bodies	$ 337,940,570	$ -	$ -	$ -	$ 337,940,570	$ 398,785,979	$ (60,845,409)
o. Total Restricted Assets	$ 1,262,608,833	$ -	$ -	$ -	$ 1,262,608,833	$ 1,282,708,430	$ (20,099,597)

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

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate) - Not applicable.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements - 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	$ 26,221,541	$ 26,221,541	$ -	$ -	$ 26,221,541
d. Totals (a+b+c)	$ 26,221,541	$ 26,221,541	$ -	$ -	$ 26,221,541

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	52	0
2. Aggregate Amount of Investment Income	$ 16,185,582	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable.

NOTE 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 the its admitted assets.

B. The Company did not recognized any impairment write downs 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.

NOTE 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 current or prior year.

NOTE 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.

NOTES TO FINANCIAL STATEMENTS

(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, 2021 and 2020, the notional amount of long options outstanding was $0 and $12,043,250, respectively. As of December 31, 2021 and 2020, the notional amount of short options outstanding was $30,289,650 and $3,167,250, respectively.

(4) The Company reported in its annual statement the following amounts, relating to short sales; liabilities of $595,073 and $9,721,999 (page 3, line 2502 + line 20, col. 1 and 2, respectively), a net realized loss of $4,264,489 (page 12-Exhibit of Capital Gains and Losses, line 0901, col. 3) and a net change in unrealized gain of $791,214 (page 12-Exhibit of Capital Gains and Losses, line 0901, col. 4). The schedules shown below show the summary totals:

Gross Realized Gain (Losses) on Short Sales for the current year:

	Gains	Losses	Net Gain (Loss)
Total Bonds	$ -	$ -	$ -
Total Preferred Stocks	2,369	-	2,369
Total Common Stocks	215,362	4,482,221	(4,266,859)
Gross Realized Gain (Losses) on Short Sales	$ 217,731	$ 4,482,221	$(4,264,489)

Unrealized Gain (Losses) on Short Sales for the current year:

	Gains	Losses	Net Gain (Loss)
Total Bonds	$ -	$ -	$ -
Total Preferred Stocks	-	-	-
Total Common Stocks	7,247	75,674	(68,427)
Gross unrealized Gain (Losses) on Short Sales	$ 7,247	$ 75,674	$ (68,427)

Unrealized Gain (Losses) on Short Sales for the prior year:

	Gains	Losses	Net Gain (Loss)
Total Bonds	$ -	$ -	$ -
Total Preferred Stocks	-	-	-
Total Common Stocks	31,385	891,026	(859,641)
Gross unrealized Gain (Losses) on Short Sales	$ 31,385	$ 891,026	$ (859,641)

Change in Unrealized Gain (Losses) for the current year:

	Gains	Losses	Net Gain (Loss)
Total Bonds	$ -	$ -	$ -
Total Preferred Stocks	-	-	-
Total Common Stocks	(24,137)	(815,351)	791,214
Gross unrealized Gain (Losses) on Short Sales	$ (24,137)	$ (815,351)	$ 791,214

(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.

NOTE 9 Income Taxes

The Tax Cuts and Jobs Act of 2017 (the "Tax Act") was enacted on December 22, 2017. The Tax Act provided for a reduction of the U.S. corporate income tax rate from 35% to 21% effective January 1, 2018. The U.S. tax law requires insurance reserves to be discounted for tax purposes. The Tax Act modified this computation. The IRS issued revised discount factors to be applied to the 2017 reserves, which increased the beginning of the 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 2020 tax provision includes no current year GILTI tax expense and a GILTI tax benefit of $3.6 million, resulting from a true up of the preceding year.

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2020			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	$ 433,242,270	$ 5,783,672	$ 439,025,943	$ 388,737,385	$ 6,614,315	$ 395,351,700	$ 44,504,885	$ (830,643)	$ 43,674,243
(b) Statutory Valuation Allowance Adjustment	$ 29,110,488	$ -	$ 29,110,488	$ 26,106,856		$ 26,106,856	$ 3,003,632	$ -	$ 3,003,632
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 404,131,783	$ 5,783,672	$ 409,915,455	$ 362,630,529	$ 6,614,315	$ 369,244,844	$ 41,501,254	$ (830,643)	$ 40,670,611
(d) Deferred Tax Assets Nonadmitted									
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 404,131,783	$ 5,783,672	$ 409,915,455	$ 362,630,529	$ 6,614,315	$ 369,244,844	$ 41,501,254	$ (830,643)	$ 40,670,611
(f) Deferred Tax Liabilities	$ 88,145,852	$ 33,401,552	$ 121,547,404	$ 85,669,764	$ 34,759,333	$ 120,429,097	$ 2,476,088	$ (1,357,781)	$ 1,118,307
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 315,985,931	$ (27,617,880)	$ 288,368,052	$ 276,960,765	$ (28,145,018)	$ 248,815,747	$ 39,025,166	$ 527,139	$ 39,552,305

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components per SSAP No. 101

	As of End of Current Period			12/31/2020			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
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 265,136,921	$ 54,934	$ 265,191,855	$ 232,729,187	$ 152,533	$ 232,881,720	$ 32,407,734	$ (97,599)	$ 32,310,135
(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)	$ 31,786,945	$ -	$ 31,786,945	$ 28,786,497		$ 28,786,497	$ 3,000,448	$ -	$ 3,000,448
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 31,786,945	$ -	$ 31,786,945	$ 28,786,497		$ 28,786,497	$ 3,000,448	$ -	$ 3,000,448
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 976,162,269	XXX	XXX	$ 889,643,994	XXX	XXX	$ 86,518,275
(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.	$ 107,207,916	$ 5,728,739	$ 112,936,655	$ 101,114,845	$ 6,461,782	$ 107,576,627	$ 6,093,071	$ (733,043)	$ 5,360,028
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 404,131,783	$ 5,783,672	$ 409,915,455	$ 362,630,529	$ 6,614,315	$ 369,244,844	$ 41,501,254	$ (830,643)	$ 40,670,611

3. Other Admissibility Criteria

	2021	2020
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	346.000%	371.000%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 6,520,887,438	$ 5,931,509,918

4. Impact of Tax Planning Strategies

	As of End of Current Period		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(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)	$ 404,131,783	$ 5,783,672	$ 362,630,529	$ 6,614,315	$ 41,501,254	$ (830,643)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies			0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 404,131,783	$ 5,783,672	$ 362,630,529	$ 6,614,315	$ 41,501,254	$ (830,643)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies			0.000%	0.000%	0.000%	0.000%

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.

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) 12/31/2020	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 263,276,780	$ 131,711,602	$ 131,565,178
(b) Foreign	$ (4,565,462)	$ 22,790,347	$ (27,355,809)
(c) Subtotal	$ 258,711,318	$ 154,501,949	$ 104,209,369
(d) Federal income tax on net capital gains	$ 18,751,611	$ 12,978,136	$ 5,773,475
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 277,462,929	$ 167,480,085	$ 109,982,844
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 179,213,540	$ 162,685,378	$ 16,528,162
(2) Unearned premium reserve	$ 159,510,660	$ 132,178,540	$ 27,332,120
(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	$ 22,342,414	$ 25,531,273	$ (3,188,859)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward	$ 29,110,488	$ 26,106,856	$ 3,003,632
(13) Other (including items <5% of total ordinary tax assets)	$ 43,065,169	$ 42,235,338	$ 829,831
(99) Subtotal	$ 433,242,270	$ 388,737,385	$ 44,504,885
(b) Statutory valuation allowance adjustment	$ 29,110,488	$ 26,106,856	$ 3,003,632
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 404,131,783	$ 362,630,529	$ 41,501,254
(e) Capital:			
(1) Investments	$ 5,728,739	$ 6,461,782	$ (733,043)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total ordinary tax assets)	$ 54,934	$ 152,533	$ (97,599)
(99) Subtotal	$ 5,783,672	$ 6,614,315	$ (830,643)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 5,783,672	$ 6,614,315	$ (830,643)
(i) Admitted deferred tax assets (2d + 2h)	$ 409,915,455	$ 369,244,844	$ 40,670,611
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Partnership basis difference	$ 49,249,258	$ 40,590,588	$ 8,658,670
(2) Due and accrued dividends	191,120	200,047	$ (8,927)
(3) Market discount on bonds	2,712,111	2,363,020	$ 349,091
(4) Tax Act loss reserve discount transition	19,807,920	24,759,900	$ (4,951,980)
(5) Other (including items <5% of total ordinary tax liabilities)	16,185,443	17,756,208	$ (1,570,765)
(99) Subtotal	$ 88,145,852	$ 85,669,763	$ 2,476,089
(b) Capital:			
(1) Unrealized Gains	$ 31,770,403	$ 33,153,789	$ (1,383,386)
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)	$ 1,631,148	$ 1,605,544	$ 25,604
(99) Subtotal	$ 33,401,552	$ 34,759,333	$ (1,357,781)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 121,547,404	$ 120,429,096	$ 1,118,308
4. Net deferred tax assets/liabilities (2i - 3c)	$ 288,368,052	$ 248,815,748	$ 39,552,304

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

	Current year	Prior year	Change
Total Deferred Tax Assets	$ 390,107,535	$ 344,484,944	$ 45,622,591
Total Deferred Tax Liabilities	101,739,483	95,669,197	6,070,286
Net Deferred Tax Asset (Liabilitiy)	$ 288,368,052	$ 248,815,747	$ 39,552,305
Change in net deferred income taxes			$ 38,168,919

	Current Year	
	Amount	Effective Tax Rate (%)
Statutory Income Before Taxes	$ 276,738,942	21.00%
Tax Exempt Interest	(5,981,851)	-0.45%
Dividends Received Deduction	(10,382,513)	-0.79%
Other Permanent Differences	(11,808,582)	-0.90%
Foreign Tax (Credit)	(4,565,462)	-0.35%
Low Income Housing Credits	(6,569,490)	-0.50%
Change in Nonadmitted Assets	3,188,859	0.24%
Liability to Subsidiaries for Excess Admitted Tax Assets	(1,325,892)	-0.10%
Total Statutory Income Taxes	$ 239,294,010	18.20%
Federal and foreign income taxes incurred	$ 277,462,929	21.10%
Change in net deferred income taxes	(38,168,919)	-2.90%
Total Statutory Income Taxes	$ 239,294,010	18.20%

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

1. The Company has a foreign tax credit carryforward of $29 million for which a valuation allowance has been established, due to the uncertainty of realization. The Company has no net operating loss or capital loss or alternative minimum tax carry-forwards.

NOTES TO FINANCIAL STATEMENTS

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
2021	254,799,851	18,751,611	273,551,463
2020	145,475,248	20,132,416	165,607,664
2019	-	23,710,967	23,710,967

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 (RTT)

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.

I. Alternative Minimum Tax (AMT) Credit

The Company has no Alternative Minimum Tax Credits.

NOTE 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

In 2021 the Company made capital contributions to W. R. Berkley Syndicate Limited of $140,053,734.

C. Transactions with related party who are not reported on Schedule Y - Not applicable.

D. Amounts Due to or from Related Parties

The Company reported $79,456,568 and $281,931,700 due from affiliates as of December 31, 2021 and 2020, 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 $59,586,852 and $67,345,525 due to affiliates as of December 31, 2021 and 2020, respectively.

E. 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).

F. 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 $40,000,000 to W. R. Berkley Syndicate 1967 "(WRB Syndicate"), as managed by W. R. Berkley Syndicate Management Limited, a wholly owned subsidiary. At December 31, 2021, 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.

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company

The Company deducted $437,954,344 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.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities - None				
b. SSAP No. 97 8b(ii) Entities				
W. R. Berkley Corp. Common Stock	2.9%	$ 437,954,344	$ -	$ 437,954,344
Reinservco, Inc.	100.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(ii) Entities	XXX	$ 437,954,344	$ -	$ 437,954,344
c. SSAP No. 97 8b(iii) Entities				
34 Leadenhall Street Ltd.	99.0%	$ 624,157,047	$ 624,157,047	$ -
Altex Energy Ltd.	8.0%	$ 5,086,543	$ 5,086,543	$ -
Berkley London Holdings, Inc.	100.0%	$ 304,359,017	$ 304,359,017	$ -
Greenwich Aero Group, Inc.	100.0%	$ 151,662,063	$ 151,662,063	$ -
W. R. Berkley Sydicate Holdings	100.0%	$ 41,548,025	$ 41,548,025	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ 1,126,812,695	$ 1,126,812,695	$ -
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 8bi entities) (b+c+d)	XXX	$ 1,564,767,039	$ 1,126,812,695	$ 437,954,344
f. Aggregate Total (a+ e)	XXX	$ 1,564,767,039	$ 1,126,812,695	$ 437,954,344

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resub-mission Required Yes/No	Code **
a. SSAP No. 97 8a Entities - None						
b. SSAP No. 97 8b(ii) Entities						
W.R. Berkley Corp Common Stock C	S1	09/28/2017	$ -	Yes	Yes	
Reinservco, Inc.	S1	09/28/2017	$ -	Yes	Yes	
Total SSAP No. 97 8b(ii) Entities	XXX	XXX		XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
34 Leadenhall Street Ltd.	S2	08/31/2021	$ 626,551,057	Yes	Yes	
Altex Energy Ltd.	S2	08/31/2021	$ 4,467,299	Yes	Yes	
Berkley London Holdings, Inc.	S2	09/07/2021	$ 307,917,791	Yes	Yes	
Greenwich Aero Group, Inc.	S2	08/31/2021	$ 156,044,540	Yes	Yes	
W. R. Berkley Sydicate Holdings	S2	09/07/2021	$ 9,656,160	Yes	Yes	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 1,104,636,847	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Berkley International Seguros Columbia S. A.	S1	09/28/2017	$ -	Yes	Yes	
Total SSAP No. 97 8b(iv) Entities	XXX	XXX		XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 1,104,636,847	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 1,104,636,847	XXX	XXX	XXX

N. Investment in Insurance SCAs

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

O. SCA or SSAP 48 Entity Loss Tracking

Not applicable.

NOTE 11 Debt

Not applicable.

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

A. Defined Benefit Plan

The Company currently has no Employee Retirement Plan.

B. Investment Policies

The Company currently has no Employee Retirement Plan.

C. The fair value of each class of plan assets

The Company currently has no Employee Retirement Plan.

D. Return Assumptions

The Company currently has no Employee Retirement Plan.

E. Defined Contribution Plan

The Company currently has no Employee Retirement Plan.

F. Multiemployer Plans

Not applicable.

G. Consolidated/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. Postemployment Benefits and Compensated Absences

The Company currently has no Employee Retirement Plan.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not applicable.

NOTE 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, 2021, statutory surplus was $6,817,534,522 and net income excluding capital gains was $965,844,338. The Company may pay dividends of $965,844,338 during 2022 without prior approval of the Insurance Commissioner.

D. Dates and Amounts of Dividends Paid
The Company paid total dividends of $500,000,000 to W. R. Berkley Corporation during 2021, the total amount was paid on March 30, 2021.

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, The portion of unassigned funds (surplus) represented by cumulative unrealized losses is $564,737,854 plus applicable deferred taxes expense of $31,770,404 for a net balance of $532,967,450.

K. The Company issued the following surplus debentures or similar obligations - Not applicable.

L. The impact of any restatement due to prior quasi-reorganizations is as follows - Not applicable.

M. Date of Quasi-Reorganization - Not applicable.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments
See Note 10 F.

B. Assessments
(1)
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 $28,064 and a related premium tax benefit asset of $20,047. 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:

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	19,115
b. Decreases current period:	$	-
c. Increases current period:	$	932
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	20,047

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

	Direct
(1) The company estimates the amount paid for the year ending December 31, 2021 to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits as no more than:	$ 10,000,000
(2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period	0-25 Claims
(3) Indicate whether claim count information is disclosed per claim or per claimant	Per Claim

NOTES TO FINANCIAL STATEMENTS

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.

NOTE 15 Leases

A. Lessee Operating Lease:

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

(2) At January 1, 2021, the minimum aggregate rental commitments are as follows:

	Operating Leases
2022	$ 33,088,115
2023	$ 32,515,103
2024	$ 27,903,973
2025	$ 20,106,645
2026	$ 16,866,381
Thereafter	$ 62,103,566
Total	$ 192,583,784

(3) Rental expense for the current year and the prior year was $37,952,136 and $37,624,048, 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.

(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 Leases

(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 $15,549,690 and $30,912,136. The cost, carrying value and accumulated depreciation of real estate leased to others were $474,620,769, $412,750,386 and $50,556,140, respectively.

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of the end of current period are as follows:

	Operating Leases
2022	$ 58,772,835
2023	$ 55,749,048
2024	$ 54,826,385
2025	$ 52,251,635
2026	$ 50,176,066
Thereafter	$ 630,260,741
Total	$ 902,036,710

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

(2) Leveraged Leases
Not applicable.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
Not applicable.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
Not applicable.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable.

NOTE 20 Fair Value Measurements

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

(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 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

NOTES TO FINANCIAL STATEMENTS

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 for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ -	$ 82,457,803	$ -	$ -	$ 82,457,803
Preferred stock, non affiliates	$ -	$ 234,976,441	$ -	$ -	$ 234,976,441
Common stock, non affiliates	$ 1,834,780,825	$ 16,488,455	$ -	$ -	$ 1,851,269,280
Total assets at fair value/NAV	$ 1,834,780,825	$ 333,922,699	$ -	$ -	$ 2,168,703,524

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ 541,591	$ 32,360	$ -	$ -	$ 573,951
Liabilities for short sales	$ 595,073	$ -	$ -	$ -	$ 595,073
Total liabilities at fair value	$ 1,136,664	$ 32,360	$ -	$ -	$ 1,169,024

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

Description	Ending Balance as of Prior Quarter End	Transfers into 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	Ending Balance for Current Quarter End
a. Assets										
Bonds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Common Stocks	$ -	$ -	$ -	$ -	$ 1,016	$ (1,016)	$ -	$ -	$ -	$ -
Total Assets	$ -	$ -	$ -	$ -	$ 1,016	$ (1,016)	$ -	$ -	$ -	$ -

(3) Policy on Transfers Into and Out of Level 3 – Transfers between levels are assumed to occur at the beginning of the period.

(4) Inputs and Techniques Used for Fair Value
See A.1 above for description

(5) Derivatives

Description	Ending Balance as of Prior Quarter End	Transfers into 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	Ending Balance for Current Quarter End
Derivative Assets	$ -	$ -	$ -	$ 921,490	$ 13,054	$ (934,544)	$ (0)
Derivative Liabilities	$ (325,956)	$ -	$ -	$ 458,713	$ (52,435)	$ (654,273)	$ (573,951)
Total	$ (325,956)	$ -	$ -	$ 1,380,203	$ (39,380)	$(1,588,817)	$ (573,951)

B. Other Fair Value Disclosures
Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets at fair value:							
Bonds	$ 11,838,870,087	$ 11,675,582,311	$ -	$ 11,838,870,087	$ -	$ -	$ -
Preferred Stock - Non affiliates	$ 234,976,441	$ 234,976,440	$ -	$ 234,976,441	$ -	$ -	$ -
Common Stock - Non affiliates	$ 1,851,269,282	$ 1,851,269,281	$ 1,834,780,827	$ 16,488,455	$ -	$ -	$ -
Common Stock - Affiliates	$ 4,201,234,479	$ 3,763,280,135	$ 437,954,344	$ -	$ 3,763,280,135	$ -	$ -
Mortgage Loans	$ 52,542,847	$ 52,542,847	$ -	$ 52,542,847	$ -	$ -	$ -
Cash Equivalent	$ 128,130,476	$ 128,130,479	$ -	$ 128,130,476	$ -	$ -	$ -
Short Term Investments	$ 20,318,329	$ 20,601,309	$ -	$ 20,318,329	$ -	$ -	$ -
Other Invested Assets - Non affiliates	$ 1,042,500,412	$ 1,042,500,412	$ -	$ -	$ 1,042,500,412	$ -	$ -
Other Invested Assets - Affiliates	$ 1,485,388,305	$ 1,477,459,163	$ -	$ -	$ 1,485,388,305	$ -	$ -
Total Assets	$ 20,855,230,658	$ 20,246,342,376	$ 2,272,735,171	$ 12,291,326,635	$ 6,291,168,851	$ -	$ -
Liabilities:							
Liabilities for short sales	$ 595,073	$ 595,073	$ 595,073	$ -	$ -		
Derivatives	$ 573,951	$ 573,951	$ 541,591	$ 32,360	$ -		
Total Liabilities	$ 1,169,024	$ 1,169,024	$ 1,136,664	$ 32,360	$ -		

D. Not Practicable to Estimate Fair Value
Not applicable.

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

NOTE 21 Other Items

A. Unusual or Infrequent Items
Not applicable.

B. Troubled Debt Restructuring: Debtors
Not applicable.

C. Other Disclosures
Not applicable.

D. Business Interruption Insurance Recoveries
Not applicable.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime Mortgage Related Risk Exposure

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 current year end the Company has not recorded any paid losses, incurred losses, case reserves or IBNR reserves for losses relating to subprime mortgage risks.

G. Insurance-Linked Securities (ILS) Contracts

Not applicable.

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

Not applicable.

NOTE 22 Events Subsequent

Subsequent events have been considered through February 25, 2022, the date of issuance of these statutory financial statements.

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

NOTE 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.

Individual Reinsurers Who Are Members of a Group

Group Code	FEIN	Reinsurer Name	Unsecured Amount
3483	13-3031176	Partner Reinsurance Company of the US	$ 240,048,595
0361	13-4924125	Munich Reins Amer Inc	$ 227,397,010

B. Reinsurance Recoverable in Dispute - Not applicable.

C. Reinsurance Assumed and Ceded

(1)

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 3,432,136,879	$ 542,981,568	$ 68,433,576	$ 27,190,405	$ 3,363,703,303	$ 515,791,163
b. All Other	$ 295,246,868	$ 66,423,763	$ 568,561,387	$ 141,183,586	$ (273,314,519)	$ (74,759,822)
c. Total	$ 3,727,383,747	$ 609,405,331	$ 636,994,963	$ 168,373,991	$ 3,090,388,784	$ 441,031,340
d. Direct Unearned Premium Reserve						$ 707,484,080

(2)

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 102,151,607	$ 1,419,570	$ 2,664,606	$ 100,906,571
b. Sliding Scale Adjustments				
c. Other Profit Commission Arrangements				
d. TOTAL	$ 102,151,607	$ 1,419,570	$ 2,664,606	$ 100,906,571

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

D. Uncollectible Reinsurance - Not applicable.

E. Commutation of Reinsurance Reflected in Income and Expenses - Not applicable.

F. Retroactive Reinsurance

(1)

	Reported Company	
	Assumed	Ceded
a. Reserves Transferred:		
1. Initial Reserves	$ 11,470,488	$ -
2. Adjustments - Prior Year (s)	$ 5,794,160	$ -
3. Adjustments - Current Year	$ (379)	$ -
4. Current Total	$ 17,264,269	$ -
b. Consideration Paid or Received:		
1. Initial Consideration	$ 11,470,488	$ -
2. Adjustments - Prior Year (s)		
3. Adjustments - Current Year		
4. Current Total	$ 11,470,488	$ -
c. Paid Losses Reimbursed or Recovered:		
1. Prior Year (s)	$ 15,782,183	$ -
2. Current Year	$ 164,544	$ -
3. Current Total	$ 15,946,727	$ -
d. Special Surplus from Retroactive Reinsurance:		
1. Initial Surplus Gain or Loss		
2. Adjustments - Prior Year (s)	$ (5,794,160)	$ -
3. Adjustments - Current Year	$ 379	$ -
4. Current Year Restricted Surplus	$ 5,793,781	$ -
5. Cumulative Total Transferred to Unassigned Funds		

NOTES TO FINANCIAL STATEMENTS

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

Company	Assumed Amount	Ceded Amount
Minnesota Healthcare	$ 582,973	
Florida Auto Wholesalers Association	$ 148,673	
Kentucky Association of Health Care Facilities	$ 658,129	
North Carolina Construction Industries	$ (72,233)	
Total	$ 1,317,542	$ -

f. Total Paid Loss/LAE amounts recoverable (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), any amounts more than 90 days overdue (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), and for amounts recoverable the collateral held (for unauthorized and certified reinsurers) as respects amounts recoverable from unauthorized and certified reinsurers - 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	Interest Income	Cash Recoveries	Deposit Balance
December 31, 2016 balance	$ -	$ -	$ 48,488,276
2017 Activity	$ (454,331)	$ 2,541,696	$ 45,492,249
2018 Activity	$ 1,985,642	$ 4,533,230	$ 42,944,661
2019 Activity	$ 1,237,415	$ 4,541,978	$ 39,640,098
2020 Activity	$ 506,510	$ 3,386,138	$ 36,760,470
2021 Activity	$ 177,144	$ 3,072,301	$ 33,865,313

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

Effective October 1, 2020 the Company entered into a loss portfolio transfer agreement ("LPTA") with its affiliate W. R. Berkley Syndicate Management Limited, acting as agent for and on behalf of the members of Lloyd's Syndicate 1967 for business bound prior to October 1, 2020 ("WRBSML"), in which WRBSML will cede to the Company and the Company will reinsure 100% of COVID-19 Exposures arising under the Loss Portfolio (as defined in Section 1.1 of the LPTA) and subject to and in accordance with the terms of the LPTA. As part of the transaction, WRBSML paid $183.2 million and transferred liabilities of $177.8 million to the Company.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not applicable.

K. Reinsurance Credit

Not applicable.

NOTE 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. Medical loss ratio rebates required pursuant to the Public Health Service Act. - None.

E. Calculation of Non-admitted Accrued Retrospective Premiums

The Company does not have nonadmitted accrued retrospective premiums receivable as of current year end.

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

NOTE 25 Change 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 (in thousands).

	2021	2020
Net reserves at beginning of year	$ 11,139,636	$ 10,183,501
Net provision for loss and loss adjustment expenses:		
Current year	4,429,565	3,923,017
Prior years	(39,889)	38,484
Net decrease (increase) in discount for prior years	39,682	132,232
Subtotal, net provision	4,429,358	4,093,733
Net payments for claims		
Current year	784,708	700,706
Prior years	2,536,933	2,436,892
	3,321,641	3,137,598
Net reserves at end of period	12,247,352	11,139,636
Ceded reserves at end of period	2,310,736	1,941,536
Gross reserves at end of period	$ 14,558,088	$ 13,081,171

Incurred losses and loss adjustment expenses attributable to insured events of prior years decreased by $39,889,000 as of December 31, 2021 as a result of reexamination of unpaid losses and loss adjustment expenses

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.

Effective October 1, 2020, BIC entered into a loss portfolio transfer agreement ("LPTA") with its affiliate W. R. Berkley Syndicate Management Limited, acting as agent for and on behalf of the members of Lloyd's Syndicate 1967 ("WRBSML"), in which WRBSML cedes to BIC and BIC reinsures 100% of COVID-19 Exposures arising under all policies of insurance and reinsurance underwritten by or on behalf of WRBSML attaching to business bound prior to October 1, 2020 other than certain intergroup reinsurances in accordance with the terms of the LPTA. Pursuant to the LPTA, BIC is entitled to ceded reinsurance recoverables received by WRBSML and BIC shall offset such recoverables from reinsurance losses payable to WRBMSL.

As of December 31, 2021 BIC had recorded $188.8 million of incurred COVID-19 losses under the LPTA, of which $150.9 million were paid and $37.9 million were case and IBNR reserves.

NOTES TO FINANCIAL STATEMENTS

The COVID-19 global pandemic has impacted, and may further impact, the Company's results through its effect on claim frequency and severity. Loss cost trends have been impacted and may be further impacted by COVID-19 related claims in certain lines of business. Losses incurred from COVID-19-related claims have been offset, to a certain extent, by lower claim frequency in certain lines of our businesses; however, as the economy and legal systems have reopened, the benefit of lower claim frequency has begun to abate. Although as populations have continued to be vaccinated against the virus and the effects of the pandemic have receded in many jurisdictions, most particularly the United States, it remains too early to determine the ultimate net impact of COVID-19 on the Company. New variants of the COVID-19 virus, including the "Omicron" variant, and the slowing of vaccination rates among certain populations continue to create risks with respect to loss costs and the potential for renewed impact of the other effects of COVID-19 associated with economic conditions, inflation, and social distancing and work from home rules.

Most of the COVID-19-related claims reported to the Company to date involve certain short-tailed lines of business, including contingency and event cancellation, business interruption, and film production delay. The Company has also received COVID-19-related claims for longer-tailed casualty lines of business such as workers' compensation and other liability; however, the estimated incurred loss impact for these reported claims are not material at this time. Given the continuing uncertainty regarding the pandemic's pervasiveness, the future impact that the pandemic may have on claim frequency and severity remains uncertain at this time.

The Company has estimated the potential COVID-19 impact to its contingency and event cancellation, workers' compensation, and other lines of business under a number of possible scenarios; however, due to COVID-19's continued evolving impact, there remains a high degree of uncertainty around the Company's COVID-19 reserves. In addition, should the pandemic continue or worsen as a result of the new COVID-19 variants or otherwise, governments in the jurisdictions where we operate may renew their efforts to expand policy coverage terms beyond the policy's intended coverage. Accordingly, losses arising from these actions, and the other factors described above, could exceed the Company's reserves established for those related policies.

As of December 31, 2021, Berkley Insurance Company had recognized losses for COVID-19-related claims activity, net of reinsurance, of approximately $272 million. Such $272 million of COVID-19- related losses included $237 million of reported losses and $35 million of IBNR. For the twelve months ended December 31, 2021, Berkley Insurance Company recognized current accident year losses for COVID-19-related claims activity, net of reinsurance, of approximately $58 million.

NOTE 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 Affiliates	NAIC Code Number	Effective date
Acadia Insurance Company	31325	January 1, 2013
Admiral Insurance Company	24856	January 1, 2013
Berkley Casualty Company	15911	January 1, 2013
Berkley Assurance Company	39462	January 1, 2013
Berkley National Insurance Company	38911	January 1, 2013
Berkley Regional Insurance Company	29580	January 1, 2013
Berkley Specialty Insurance Company	31295	January 1, 2013
Carolina Casualty Insurance Company	10510	January 1, 2013
Continental Western Insurance Company	10804	January 1, 2013
Firemen's Insurance Company of Washington, D.C.	21784	January 1, 2013
Gemini Insurance Company	10833	January 1, 2013
Great Divide Insurance Company	25224	January 1, 2013
Key Risk Insurance Company	10885	January 1, 2013
Midwest Employers Casualty Company	23612	January 1, 2013
Nautilus Insurance Company	17370	January 1, 2013
Riverport Insurance Company	36684	January 1, 2013
StarNet Insurance Company	40045	January 1, 2013
Tri-State Insurance Company of Minnesota	31003	January 1, 2013
Union Insurance Company	25844	January 1, 2013
Intrepid Casualty Company	17182	November 11, 2021
Intrepid Insurance Company	10749	July 21, 2016
Intrepid Specialty Insurance Company	17181	November 11, 2021

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 reinsurance 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, hte 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 Code Number	Effective date
Admiral Indemnity Company	44318	January 1, 2013
Clermont Insurance Company	33480	January 1, 2013
Preferred Employers Insurance Company	10900	January 1, 2013
Union Standard Lloyd's	43435	January 1, 2013

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

Not applicable.

NOTE 29 Participating Policies

Not applicable.

NOTE 30 Premium Deficiency Reserves

Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 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 Billed Recoverables on Paid Claims

Annual Statement Line of Business (ASL)		3	4	5	6
1	2				
ASL #	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
174	Other Liability - Claims Made	$ 14,981,377	$ 5,236,000	$ -	$ 5,236,000
Total		$ 14,981,377	$ 5,236,000	$ -	$ 5,236,000

(2) Unsecured Amounts of High Deductibles

a. Total high deductibles and billed recoverables on paid claims (Should equal total line for Column 6 for A(1) above)	$ 5,236,000
b. Collateral on balance sheet (Must be equal to or greater than zero)	
c. Collateral off balance sheet (Must be equal to or greater than zero)	
d. Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (Must be equal to or greater than zero)	$ 5,236,000
e. Percentage unsecured	100.0%

(3) High Deductible Recoverables Amounts on Paid Claims

a. Amount of overdue nonadmitted (either due to aging or collateral)	
b. Total over 90 days overdue admitted	
c. Total overdue (a+b)	

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 500,000
Counterparty 2	$ 500,000
Counterparty 3	$ 250,000
Counterparty 4	$ 250,000
Counterparty 5	$ 250,000
Counterparty 6	$ 250,000
Counterparty 7	$ 250,000
Counterparty 8	$ 250,000
Counterparty 9	$ 250,000
Counterparty 10	$ 250,000

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which Are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer - None.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

A. Tabular Discount

Reserves for workers' compensation claims have been discounted on a tabular basis using the 1970 US Life Mortality Table at 2.5% as of December 31, 2021 and 2020 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, 2021 and 2020 is $178,026,987 and $178,535,806, respectively. The amount of discount for case and IBNR reserves at December 31, 2021 is as follows:

	Tabular Discount Included in Schedule P, Part 1		
Schedule P Lines of Business	Case	IBNR	Total
Workers' Compensation	$ 13,583,956	$ 717,484	$ 14,301,440
Excess workers' Compensation	77,681,997	56,843,600	$ 134,525,597
Total Workers' Compensation	91,265,953	57,561,084	148,827,037
Reinsurance Nonproportional Assumed Liability	18,836,251	10,363,700	29,199,950
Total Tabular Discount	$ 110,102,204	$ 67,924,784	$ 178,026,987

The Company recognized $9,147,004 of interest accretion in the Statement of Income for the current year related to tabular discount on page 3, line 2.

B. Nontabular Discount

Workers' compensation unpaid losses have been discounted on a non-tabular basis using a rate of 2.5% as of December 31, 2021 and 2020, 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, 2021 and December 31, 2020 is $188,600,380 and $200,035,844, respectively. The amount of discount at December 31, 2021 for case and IBNR reserves is as follows:

	Non Tabular Discount		
Schedule P Lines of Business	Case	IBNR	Total
Workers' Compensation	$ 1,805,919	549,344	$ 2,355,263
Excess workers' Compensation	114,096,735	34,839,624	148,936,359
Total Workers' Compensation	115,902,654	35,388,968	151,291,622
Reinsurance Nonproportional Assumed Liability	30,231,388	7,077,370	37,308,758
Total Non Tabular Discount	$ 146,134,041	42,466,338	$ 188,600,380

C. Change in Discount Assumptions - Not applicable.

NOTE 33 Asbestos/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:

NOTES TO FINANCIAL STATEMENTS

(1) Direct

	2017	2018	2019	2020	2021
a. Beginning reserves:					
b. Incurred losses and loss adjustment expense:					
c. Calendar year payments for losses and loss adjustment expenses:					
d. Ending reserves:					

(2) Assumed Reinsurance

	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 31,742,930	$ 30,953,304	$ 31,190,094	$ 25,656,484	$ 22,704,542
b. Incurred losses and loss adjustment expense:	$ 494,251	$ 1,483,732	$ (4,607,010)	$ (1,703,930)	$ (907,668)
c. Calendar year payments for losses and loss adjustment expenses:	$ 1,283,877	$ 1,246,942	$ 926,600	$ 1,248,012	$ 1,300,364
d. Ending reserves:	$ 30,953,304	$ 31,190,094	$ 25,656,484	$ 22,704,542	$ 20,496,510

(3) Net of Ceded Reinsurance

	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 18,720,929	$ 18,365,466	$ 17,480,131	$ 14,535,234	$ 12,140,480
b. Incurred losses and loss adjustment expense:	$ 134,575	$ (78,806)	$ (2,396,488)	$ (1,830,610)	$ 1,646,220
c. Calendar year payments for losses and loss adjustment expenses:	$ 490,038	$ 806,529	$ 548,409	$ 564,144	$ 890,716
d. Ending reserves:	$ 18,365,466	$ 17,480,131	$ 14,535,234	$ 12,140,480	$ 12,895,984

B. State the amount of the ending reserves for Bulk + IBNR included in A (Loss & LAE):

(1) Direct Basis:	
(2) Assumed Reinsurance Basis:	$ 10,284,244
(3) Net of Ceded Reinsurance Basis:	$ 7,543,596

C. State the amount of the ending reserves for loss adjustment expenses included in A (Case, Bulk + IBNR):

(1) Direct Basis:	
(2) Assumed Reinsurance Basis:	$ 6,197,781
(3) Net of Ceded Reinsurance Basis:	$ 2,303,053

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:

(1) Direct

	2017	2018	2019	2020	2021
a. Beginning reserves:					
b. Incurred losses and loss adjustment expense:					
c. Calendar year payments for losses and loss adjustment expenses:					
d. Ending reserves:					

(2) Assumed Reinsurance

	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 18,025,935	$ 20,399,945	$ 16,660,255	$ 19,732,063	$ 18,217,388
b. Incurred losses and loss adjustment expense:	$ 3,064,163	$ (3,165,391)	$ 4,375,590	$ (1,398,029)	$ (4,136,046)
c. Calendar year payments for losses and loss adjustment expenses:	$ 690,153	$ 574,299	$ 1,303,782	$ 116,646	$ 817,857
d. Ending reserves:	$ 20,399,945	$ 16,660,255	$ 19,732,063	$ 18,217,388	$ 13,263,485

(3) Net of Ceded Reinsurance

	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 11,829,704	$ 11,316,609	$ 10,940,652	$ 8,969,563	$ 7,255,536
b. Incurred losses and loss adjustment expense:	$ (118,835)	$ (98,561)	$ (1,561,535)	$ (1,444,225)	$ 826,222
c. Calendar year payments for losses and loss adjustment expenses:	$ 394,260	$ 277,396	$ 409,554	$ 269,802	$ 537,693
d. Ending reserves:	$ 11,316,609	$ 10,940,652	$ 8,969,563	$ 7,255,536	$ 7,544,065

E. State the amount of the ending reserves for Bulk + IBNR included in D (Loss & LAE):

(1) Direct Basis:	
(2) Assumed Reinsurance Basis:	$ 3,418,240
(3) Net of Ceded Reinsurance Basis:	$ 1,933,943

F. State the amount of the ending reserves for loss adjustment expenses included in D (Case, Bulk + IBNR):

(1) Direct Basis:	
(2) Assumed Reinsurance Basis:	$ 4,511,606
(3) Net of Ceded Reinsurance Basis:	$ 2,762,114

NOTE 34 Subscriber Savings Accounts

Not applicable.

NOTE 35 Multiple Peril Crop Insurance

Not applicable.

NOTE 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, 2 and 3.

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 [X] No [ ]

2.2 If yes, date of change: 03/16/2021

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. 12/31/2018

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). 06/05/2020

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 depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

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 .....

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 Corp Actuary, 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 19

12.13 Total book/adjusted carrying value ..... $ 1,901,625,239

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 [X] No [ ]

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
122244333	American Riviera Bank	Underwriting decision or claim	1,265,910
071025661	BMO Harris Bank NA	Underwriting decision or claim	3,100,000
021300077	KeyBank	Underwriting decision or claim	13,500,000
031207607	PNC Bank	Underwriting decision or claim	10,864,460
062006505	Servisfirst bank	Underwriting decision or claim	150,000
101000695	UMB Bank National Association	Underwriting decision or claim	500,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a 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: ..... $ 328,467

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 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 25.03) ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

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

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

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

25.06 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]

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

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

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

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

26.1 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 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
26.27 FHLB Capital Stock $
26.28 On deposit with states $ 924,668,263
26.29 On deposit with other regulatory bodies $ 337,940,570
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

27.2 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 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 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.

28.1 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]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. 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]

29.01 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
JP Morgan Chase Bank	4 Metro Tech - 16th floor - Mail Code NY1-C512, Brooklyn, NY 11245
RBC Dexia	155 Wellington Street West, 3rd Floor, Toronto, ON Canada M5V3L3
Citibank	388 Greenwich Street, 24th Floor, New York, NY 10013
Wells Fargo	90 South 7th Street, Minneapolis, MN 55402

GENERAL INTERROGATORIES

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

29.05 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

29.0597 For those firms/individuals listed in the table for Question 29.05, 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]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 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

30.1 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]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 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

31. 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 (+)
31.1 Bonds	11,697,683,834	11,860,689,368	163,005,534
31.2 Preferred stocks	234,976,441	234,976,441	
31.3 Totals	11,932,660,275	12,095,665,809	163,005,534

31.4 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.

32.1 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 [ ]

32.2 If the answer to 32.1 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]

32.3 If the answer to 32.2 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

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

33.2 If no, list exceptions:

34. 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]

35. 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]

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 23,235,586

38.2 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	10,922,614

39.1 Amount of payments for legal expenses, if any? ..... $ 4,766,035

39.2 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
CLIFFORD CHANCE LLP	1,917,106

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 29,071

40.2 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	18,000
IOWA INSURANCE INSTITUTE	8,374

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	60,278,371	75,380,089
2.2	Premium Denominator	7,351,980,300	6,295,612,178
2.3	Premium Ratio (2.1/2.2)	0.008	0.012
2.4	Reserve Numerator	71,408,283	147,071,078
2.5	Reserve Denominator	16,027,051,892	14,415,553,641
2.6	Reserve Ratio (2.4/2.5)	0.004	0.010

3.1 Did the reporting entity issue participating policies during the calendar year? Yes [X] No [ ]

3.2 If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21 Participating policies $ 6,772,179
3.22 Non-participating policies $ 1,313,909,019

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, 2021, the Company had the following group-wide reinsurance protections in place: a) for Excess Worker's Compensation business - catastrophe excess of loss for $525 million excess of $25 million including California earthquake; b) for Primary Worker's Compensation business - catastrophe excess of loss for $540 million excess of $10 million. Our reinsurance program is a shared cover for both excess and primary workers' compensation business.

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, 2021, the Company had in place a group-wide catastrophe excess of loss reinsurance program protecting limits up to 495 million, covering primary business written by its US affiliates and Lloyd's Syndicate. The attachment points vary amongst 15.0M, 17.5M or 20.0M, depending on the specific peril being covered.

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 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

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

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

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

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 $ 6,731,879
12.12 Unpaid underwriting expenses (including loss adjustment expenses) $ 374,057

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 [X]

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 [X] No [ ]

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

12.61 Letters of credit $ 59,511,298
12.62 Collateral and other funds $ 36,306,818

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 24,000,000

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 catastrophic covers) or 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 [ ]

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

14.5 If the answer to 14.4 is no, please explain:
Method 1 allocations (above) are entirely contained in the respective cedant reinsurance contracts. Method 2 (above) are not entirely contained in the respective cedant reinsurance contracts. The Company believes that the allocations under Method 2 are based upon sound accounting principles, are fair and objective and have been consistently applied.

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	$ 1,316,097
17.12	Unfunded portion of Interrogatory 17.11	$ 1,316,097
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 515,109
17.14	Case reserves portion of Interrogatory 17.11	$ 669,490
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 1,316,097
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 2021	2 2020	3 2019	4 2018	5 2017
	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)	6,833,407,362	5,489,887,915	5,075,276,206	4,693,095,177	4,480,832,431
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	749,003,714	620,703,353	549,917,531	499,615,509	554,135,087
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,036,460,649	958,061,716	884,673,793	874,497,848	929,582,516
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	450,747,243	466,811,942	361,176,474	357,684,446	321,658,577
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	425,553,092	351,025,393	349,249,076	294,163,906	265,345,408
6.	Total (Line 35)	9,495,172,059	7,886,490,318	7,220,293,080	6,719,056,885	6,551,554,019
	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)	5,637,878,056	4,468,374,984	4,270,814,844	3,982,903,043	3,789,671,138
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	650,108,436	560,490,927	504,931,063	451,286,205	506,712,971
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	833,190,373	765,292,624	712,102,766	704,723,091	730,224,781
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	405,426,798	427,108,646	328,237,860	325,283,478	297,388,971
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	476,141,417	406,100,308	315,251,403	258,342,545	270,507,774
12.	Total (Line 35)	8,002,745,080	6,627,367,490	6,131,337,935	5,722,538,361	5,594,505,635
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	678,735,588	232,282,782	326,810,039	367,807,550	374,117,141
14.	Net investment gain or (loss) (Line 11)	606,034,259	731,956,490	442,362,604	947,499,317	647,086,727
15.	Total other income (Line 15)	21,080,678	(27,486,979)	4,439,595	48,333,657	3,207,782
16.	Dividends to policyholders (Line 17)	6,797,652	10,260,369	11,328,804	10,790,631	7,733,276
17.	Federal and foreign income taxes incurred (Line 19)	258,711,318	154,501,949	160,719,615	252,896,618	317,816,772
18.	Net income (Line 20)	1,040,341,556	771,989,975	601,563,820	1,099,953,276	698,861,602
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	23,800,747,507	21,499,721,230	19,894,550,068	18,700,265,930	18,358,561,611
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	2,220,509,836	2,116,998,653	1,763,661,107	1,626,761,872	1,589,081,597
	20.2 Deferred and not yet due (Line 15.2)	11,882,347	7,810,241	4,739,621	3,887,516	7,121,662
	20.3 Accrued retrospective premiums (Line 15.3)	3,471,143	3,350,666	2,858,113	2,787,479	2,843,751
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	16,983,212,986	15,311,600,566	13,881,488,080	13,112,335,999	12,878,958,730
22.	Losses (Page 3, Line 1)	10,084,424,636	9,150,984,178	8,302,434,466	7,949,902,013	7,761,653,111
23.	Loss adjustment expenses (Page 3, Line 3)	2,162,926,598	1,988,650,662	1,881,066,624	1,768,717,920	1,731,428,930
24.	Unearned premiums (Page 3, Line 9)	3,797,872,865	3,147,108,085	2,815,352,773	2,632,789,713	2,608,501,930
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)	6,817,534,521	6,188,120,664	6,013,061,988	5,587,929,931	5,479,602,882
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	2,447,383,002	1,971,213,674	1,234,628,119	1,466,748,047	1,213,504,472
	Risk-Based Capital Analysis					
28.	Total adjusted capital	6,630,177,528	5,989,156,203	5,746,039,998	5,305,844,790	5,203,011,242
29.	Authorized control level risk-based capital	1,832,384,487	1,545,275,298	1,452,542,042	1,383,320,998	1,310,353,646
	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)	56.1	49.6	53.9	53.9	56.1
31.	Stocks (Lines 2.1 & 2.2)	28.1	23.4	24.0	23.5	24.5
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.3	0.3	0.3	0.3	0.3
33.	Real estate (Lines 4.1, 4.2 & 4.3)	2.1	2.6	2.8	3.0	1.9
34.	Cash, cash equivalents and short-term investments (Line 5)	1.2	11.4	4.7	4.3	2.8
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)			0.0	0.0	0.0
37.	Other invested assets (Line 8)	12.1	12.7	14.2	15.0	14.2
38.	Receivables for securities (Line 9)	0.1	0.1	0.0	0.0	0.1
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)	3,763,280,135	3,534,931,824	3,521,775,840	3,344,623,764	3,375,143,799
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	1,477,459,163	1,303,075,715	1,450,278,280	1,312,108,298	1,387,683,330
48.	Total of above Lines 42 to 47	5,240,739,298	4,838,007,539	4,972,054,120	4,656,732,062	4,762,827,129
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)	76.9	78.2	82.7	83.3	86.9

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	87,734,144	(130,517,465)	149,099,348	(248,832,675)	(104,640,663)
52.	Dividends to stockholders (Line 35)	(500,000,000)	(600,000,000)	(400,000,000)	(623,750,000)	(677,830,015)
53.	Change in surplus as regards policyholders for the year (Line 38)	629,413,857	175,058,677	425,132,057	108,327,048	(13,440,850)
	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)	1,915,666,152	1,913,084,366	1,905,301,591	1,873,138,687	1,710,530,062
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	330,635,595	249,223,369	272,734,189	269,662,165	311,772,223
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	505,053,616	405,933,451	444,867,373	521,123,715	505,144,533
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	184,270,708	47,117,556	102,762,371	134,537,974	103,350,260
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	212,584,375	246,535,056	246,074,882	226,616,300	203,647,283
59.	Total (Line 35)	3,148,210,447	2,861,893,798	2,971,740,406	3,025,078,841	2,834,444,361
	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)	1,628,225,313	1,620,030,743	1,627,643,809	1,573,680,950	1,447,400,432
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	259,042,814	221,636,927	252,724,448	246,161,977	296,891,152
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	373,829,617	354,724,122	368,926,273	380,351,698	405,586,326
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	169,469,857	41,046,016	93,664,838	123,655,016	95,357,767
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	200,598,435	217,625,295	224,170,979	208,112,168	188,611,775
65.	Total (Line 35)	2,631,166,036	2,455,063,103	2,567,130,347	2,531,961,809	2,433,847,453
	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)	48.5	52.5	49.1	47.7	47.4
68.	Loss expenses incurred (Line 3)	11.8	12.6	13.0	12.3	13.0
69.	Other underwriting expenses incurred (Line 4)	30.5	31.3	32.4	33.5	33.0
70.	Net underwriting gain (loss) (Line 8)	9.2	3.7	5.5	6.5	6.6
	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)	27.8	30.1	31.4	32.5	33.3
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	60.2	65.0	62.1	60.0	60.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	117.4	107.1	102.0	102.4	102.1
	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)	(37,096)	29,803	39,107	(34,007)	(39,769)
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)	(0.6)	0.5	0.7	(0.6)	(0.7)
	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)	257,415	173,654	59,526	(33,808)	(153,278)
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)	4.3	3.1	1.1	(0.6)	(2.9)

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 2021 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	3,463,610	3,249,210		1,985,987	1,176,529	1,199,373	1,153,639		1,846	5,637	1,286,063	10,352
2.1 Allied lines	213,772	170,826		96,065	(19,000)	(24,642)	(23,329)		29	105	20,212	5,128
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood	654,196	454,683		366,514	626,975	823,797	196,822				36,296	14,220
3. Farmowners multiple peril											1,834	
4. Homeowners multiple peril	60,667,329	43,250,120		33,592,933	33,774,189	39,563,191	13,056,804	10,361	68,533	76,748	14,165,294	1,327,603
5.1 Commercial multiple peril (non-liability portion)	6,660,183	6,056,802		3,486,090	2,573,223	1,068,992	4,453,068	35,692	121,105	80,931	1,547,443	186,153
5.2 Commercial multiple peril (liability portion)	13,078,647	9,734,864		6,599,964	1,694,615	5,591,071	5,909,185	129,241	1,045,032	1,619,549	2,627,415	299,933
6. Mortgage guaranty												
8. Ocean marine	6,972,522	7,049,116		1,160,832	1,039,156	5,332,118	8,386,310			1	1,390,040	52,562
9. Inland marine	15,156,688	12,125,435	185,441	8,183,142	1,750,050	2,230,274	3,018,306		(5,769)	(4,558)	2,211,864	355,366
10. Financial guaranty	14,128	14,133		286		16,672	18,247				5,433	
11. Medical professional liability	3,954,972	3,404,889		1,589,888	1,009,751	1,090,859	1,978,326		(5,521)		716,092	
12. Earthquake						(11)	10				(1,352)	
13. Group accident and health (b)	7,022,996	6,990,962		61,009	593,745	5,822,156	6,318,549	1,894	17,435	103,822	1,005,823	143,593
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	1,579,124	1,609,220		52,273	490,683	(1,983,989)	787,403					
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)	16,811,931	17,930,312		7,222,770	5,106,539	2,104,071	3,171,978	136,964	(127,462)	241,147	7,368,604	403,985
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	375,513	457,034	198,307	127,857	10,070	55,471	441,438	1,103,547	1,112,361	133,197	54,766	46,974
17.1 Other Liability - occurrence	155,138,436	138,238,013		78,759,171	15,017,277	57,889,846	270,357,220	3,801,602	3,427,818	24,245,420	30,577,429	1,818,817
17.2 Other Liability - claims made	855,985,642	723,269,970		476,487,263	124,700,017	417,922,393	924,190,100	21,375,470	28,388,460	84,355,750	108,565,450	16,731,843
17.3 Excess workers' compensation												
18. Products liability	1,652,378	1,345,748		881,971		468,906	863,402		(4,644)	4,444	254,645	351
19.1 Private passenger auto no-fault (personal injury protection)	1,051,212	846,291		549,463	99,282	(204,565)	104,034				1,668,111	26,387
19.2 Other private passenger auto liability	10,137,148	7,388,002		5,495,736	2,026,887	4,437,254	3,917,565	41,651	60,284	92,500	509,198	225,044
19.3 Commercial auto no-fault (personal injury protection)	133,444	92,868		63,889	20,326	67,988	24,939	7,453	11,253	11,436	15,190	3,587
19.4 Other commercial auto liability	7,128,532	7,188,742		2,953,061	4,278,455	5,920,878	13,360,733	348,369	508,609	1,397,518	850,426	245,557
21.1 Private passenger auto physical damage	14,110,078	10,211,017		7,697,870	7,072,993	7,807,789	1,171,921				2,675,657	315,037
21.2 Commercial auto physical damage	456,527	385,408		250,403	84,159	96,554	88,499	6,222	4,203	13,450	132,447	15,398
22. Aircraft (all perils)					38,114	5,307	273,551	7,668	(26,671)	42,706		
23. Fidelity	27,868,157	25,591,540		14,480,270	6,212,705	10,334,759	14,087,198	39,167	240,575	382,663	3,731,375	641,815
24. Surety	104,680,995	100,095,027	1,790,248	51,670,780	10,109,385	18,953,403	5,246,309	6,165,676	7,579,213	13,385,084	27,568,243	2,723,809
26. Burglary and theft	5,279,190	4,842,745		2,894,613	59,155	817,744	2,175,761		17,308	54,464	767,649	126,436
27. Boiler and machinery	433,849	322,057		257,453		(44,018)	59,324				88,577	11,895
28. Credit				516,525								
29. International						1,325	1,325					
30. Warranty												
34. Aggregate write-ins for other lines of business												1,091
35. TOTALS (a)	1,320,681,198	1,132,315,035	2,173,996	707,484,080	219,545,281	587,364,966	1,284,788,636	33,210,978	42,433,997	126,242,015	209,840,221	25,732,937
DETAILS OF WRITE-INS												
3401.												
3402. Aggregate write-ins for other												1,091
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												1,091

(a) Finance and service charges not included in Lines 1 to 35 $ 113,306

(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							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
01-0471706	31325	Acadia Ins Co	IA	386,149		300,898	300,898		101,854	186,663				
22-2235730	24856	Admiral Ins Co	DE	796,469		445,418	445,418		94,081	383,399				
59-1993236	39462	Berkley Assur Co	IA	288,529		102,990	102,990		91,654	192,979				
63-0866690	15911	Berkley Casualty Company	IA	107,586		117,535	117,535		27,202	47,081				
75-2191453	38911	Berkley Natl Ins Co	IA	559,383		223,431	223,431		133,740	276,640				
43-1432586	29580	Berkley Regional Ins Co	IA	180,101		92,008	92,008		61,580	91,025				
01-0471707	31295	Berkley Specialty Ins Co	DE	145,219		56,082	56,082		39,748	74,318				
59-0733942	10510	Carolina Cas Ins Co	IA	374,528		132,237	132,237		104,016	163,855				
42-0594770	10804	Continental Western Ins Co	IA	292,022		222,377	222,377		98,212	132,955				
53-0067060	21784	Firemens Ins Co of Washington DC	DE	194,186		134,761	134,761		56,719	79,799				
22-3410959	10833	Gemini Ins Co	DE	882,066		468,661	468,661		82,277	375,227				
45-0397186	25224	Great Divide Ins Co	ND	320,061	72	293,828	293,900		171,400	133,915				
38-3464412	10749	Intrepid Ins Co	IA	63,583		12,838	12,838		38,308	33,916				
56-2060285	10885	Key Risk Ins Co	IA	132,780		85,983	85,983		25,565	63,370				
31-1169435	23612	Midwest Employers Cas Co	DE	276,770		1,025,934	1,025,934		31,477	86,625				
86-0528184	17370	Nautilus Ins Co	AZ	732,956		430,257	430,257		127,533	345,027				
41-1654112	36684	Riverport Ins Co	IA	46,251		53,347	53,347		61,059	22,549				
22-3590451	40045	StarNet Ins Co	IA	395,381	261	243,929	244,191		107,614	184,713				
41-1232071	31003	Tri State Ins Co Of MN	IA	255,663		113,918	113,918		177,085	97,648				
47-0547953	25844	Union Ins Co	IA	348,690		233,861	233,861		111,186	160,449				
0199999. Affiliates - U.S. Intercompany Pooling				6,778,374	333	4,790,295	4,790,629		1,742,310	3,132,155				
52-1772985	44318	Admiral Ind Co	DE	78,709		102,540	102,540		20,114	41,335				
75-1571461	33480	Clermont Ins Co	IA	18,137		28,620	28,620		3,915	8,225				
91-1874671	10900	Preferred Employers Ins Co	CA	144,656		145,922	145,922		43,210	55,582				
75-1934190	43435	Union Standard Lloyds	TX	7,522		3,532	3,532		2,234	3,647				
0399999. Affiliates - U.S. Non-Pool - Other				249,024		280,614	280,614		69,474	108,789				
0499999. Total - U.S. Non-Pool				249,024		280,614	280,614		69,474	108,789				
AA-3190117	00000	Queens Isl Ins Co Ltd	BMU	9,498					2,670					
0599999. Affiliates - Other (Non-U.S.) - Captive				9,498					2,670					
00-0000000	00000	Berkley Argentina de Reaseguros SA	ARG	4,792		1,182	1,182		3,840	1,923				
00-0000000	00000	Berkley International ART SA	ARG		518	56	574							
00-0000000	00000	Berkley Intl do Brasil Seguros SA	BRA	215	6	22	29		350	145				
00-0000000	00000	Berkley Intl Fianzas Mex SA	MEX	27,138		2,349	2,349		7,269	13,744				
00-0000000	00000	Berkley Intl Seguros Colombia SA	COL	16,276		758	758		6,978	15,351	1,297			
00-0000000	00000	Berkley Intl Seguros Mex SA	MEX	21,667		4,067	4,067		5,268	10,927				
AA-2130053	00000	Berkley Intl Seguros SA	ARG		525	66	591			634				
00-0000000	00000	Berkley Intl Seguros SA (Uruguay)	URY	46					34	13				
AA-1120103	00000	Lloyds Synd #1967	GBR	106,855	(69,518)	65,608	(3,910)		51,256	67,092				
AA-1490003	00000	WR Berkley Europe AG	LIE	231,869	34,207	250,544	284,751		103,652	81,410				
0699999. Affiliates - Other (Non-U.S.) - Other				408,860	(34,261)	324,652	290,390		178,647	191,239	1,297			
0799999. Total - Other (Non-U.S.)				418,358	(34,261)	324,652	290,390		181,317	191,239	1,297			
0899999. Total - Affiliates				7,445,756	(33,928)	5,395,561	5,361,633		1,993,102	3,432,183	1,297			
13-3333609	32220	21ST CENTURY N AMER INS CO	NY	11		721	721				3			
00-0000000	00000	5314 Ins Co LLC	HI	1,760						580				
06-1313252	42544	ACADEMIC HLTH PROFESSIONALS INS	NY	511		2,549	2,549		(41)	297				
38-3207001	10166	Accident Fund Ins Co of America	MI	1,464		1	1		467	732				
85-1940387	16835	Accredited Specialty Ins Co	AZ	19					17					
95-2371728	22667	ACE American Ins Co	PA	2,589	179	18,582	18,760	11	577	972				
06-0237820	20699	ACE Prop & Cas Ins Co	PA		(22)	206	184				5			
39-0491540	14184	ACUITY A MUT INS CO	WI			218	218							
05-0254496	10014	AFFILIATED FM INS CO	RI	100					56	48				
56-1951009	10389	Agent Alliance Insurance Company	AL			296	296							
20-5233538	12833	AIX Specialty Ins Co	DE	12						5				
92-0077654	38733	Alaska Natl Ins Co	AK	115					12	29				

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			444	444							
13-5592052	15334	Alliance National Insurance Company	NY			1,100	1,100							
95-3187355	35300	Allianz Global Risks US Ins Co	IL	9,118					2,185	5,258				
95-4387273	19489	Allied World Assur Co US Inc	DE	8,956	319	6,333	6,652		1,773	3,702				
06-1182357	22730	Allied World Ins Co	NH		(3)	80	77							
02-0493244	10690	Allied World Natl Assur Co	NH	41					5	5				
26-0023979	32450	ALPS PROP & CAS INS CO	MT			14	14							
13-2872766	33189	Alterra Excess & Surplus Ins Co	DE			3	3							
42-6054959	19100	AMCO Ins Co	IA	270					130	177				
36-2661954	10103	American Agricultural Ins Co	IN	129					1					
23-0342560	20427	American Cas Co Of Reading Pa	PA			841	841							
31-0912199	35351	American Empire Surplus Lines Ins Co	OH	94		21,660	21,660	(107)	(32)					
39-1835307	10386	AMERICAN FAMILY INS CO	WI	277					27	153				
39-0273710	19275	American Family Mutual Ins Co	WI	397		1,055	1,055							
20-0167220	11590	American Forest Casualty Co Risk Retention Group	VT	8										
75-1817901	43494	AMERICAN HALLMARK INS CO OF TX	TX	905	2	106	108		487	789				
13-5124990	19380	American Home Assur Co	NY	80	(5)	4,739	4,734		44	86				
20-5239410	12841	AMERICAN INTEGRITY INS CO OF FL	FL	259		12	12		73	57				
35-1603234	40088	AMERICAN INTER FIDELITY EXCH	IN											
31-0715697	23469	American Modern Home Insurance Company	OH	325					62	1				
35-0145825	60895	American United Life Ins Co	IN			47	47				66			
36-3141762	40142	American Zurich Ins Co	IL			252	252							
38-1869912	19488	Amerisure Ins Co	MI			98	98							
38-0829210	23396	Amerisure Mut Ins Co	MI	251		40	40			80				
23-2240321	42390	Amguard Insurance Co	PA			63	63							
04-3227818	10017	Arbella Indemnity Ins Co	MA	539		131	131		33	264				
04-3022050	17000	ARBELLA MUT INS CO	MA	13										
43-0990710	11150	Arch Ins Co	MO	22,419	367	27,599	27,966		4,783	9,492	3			
36-2545393	21199	Arch Specialty Ins Co	MO	39		22	22		12	26				
36-3534039	44148	Architects And Engineers Ins Co RRG	DE			59	59	(131)						
92-0090419	16926	ARECA INS EXCH	AK	11										
37-0301640	19860	ARGONAUT GREAT CENTRAL INS CO	IL			53	53							
94-1390273	19801	Argonaut Ins Co	IL	1,589		3,270	3,270		431	920				
21-0448855	13900	ARI INS CO	PA											
13-5358230	24678	Arrowood Indem Co (CT Indem)	DE			226	226							
84-0583213	23752	ASCOT Ins Co	CO	52					47	47				
05-0420799	45055	Ascot Specialty Ins Co	RI	81					18	24				
75-2344200	43460	Aspen Amer Ins Co	TX	(214)	275		275		(28)	6				
06-1463851	10717	Aspen Specialty Ins Co	ND	24		862	862		11	17				
82-4910916	16427	Ategrity Specialty Ins Co	DE	(6)					11	4				
13-4934590	19895	Atlantic Mut Ins Co	NY		4	1,581	1,585							
13-3362309	27154	ATLANTIC SPECIALTY INS CO	NY	4,673	1	15	16		781	2,783				
38-0315280	18988	Auto-Owners Ins Co	MI	54					6	32				
13-3352329	22390	Aventus Ins Co	TX			5	5				1			
13-3594502	33022	AXA INS CO	NY	212	187	38	225		375	11				
39-1338397	37273	AXIS INS CO	IL	889		1,033	1,033		69	279				
51-0434766	20370	Axis Reins Co	NY	165	1	117	118		74	98				
56-2295242	15610	Axis Specialty Ins Co	CT	10,445		5,070	5,070		2,891	5,129				
63-0941128	26620	Axis Surplus Ins Co	IL	660	268	12,113	12,380		39	221				
39-0143380	13420	BADGER MUT INS CO	WI	168										
43-1393691	29513	Bar Plan Mutual Insurance Company	MO			87	87							
44-0242480	13821	Barton Mutual Ins Co	MO	306						135				
04-2656602	37540	BEAZLEY INS CO INC	CT	60		5	5		25	37				
23-1502700	21970	Bedivere Ins Co	PA			33	33							

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
75-1509104	32875	BRITISH AMER INS CO	TX			1	1							
27-2583356	13788	BROADLINE RRG INC	VT	450		5	5			224				
94-1088926	10779	California Earthquake Authority	CA	165										
57-0133332	10464	CANAL INS CO	SC			99	99							
59-2790499	32930	CAPACITY INS CO	FL	78					6	29				
39-0971527	10472	CAPITOL IND CORP	WI	149					(15)					
46-4293009	16091	CAPSTONE INS CO LLC (Captive)	HI											
47-0436961	10561	Catholic Relief Insurance Company Of Am	VT	1,671		655	655			705				
20-4929941	19518	Catlin Ins Co	TX		(1)	310	309							
34-4202015	20176	CELINA MUT INS CO	OH	479	(5)	66	61		74	137				
00-0000000	13710	CENTRA HLTH IND CO LLC	VT	374		7	7							
34-4202560	20230	Central Mut Ins Co	OH	139		151	151			66				
31-0936702	36951	Century Surety Co	OH	3				600		1				
13-3531373	10006	Cerity Insurance Company	NY			85	85							
06-0291290	25615	Charter Oak Fire Ins Co	CT	4		710	710			1				
00-0000000	10565	CHILD DIMENSIONS INS CO	VT	393						163				
22-2320779	38989	CHUBB CUSTOM INS CO	NJ	188		7	7		113	122				
22-3291862	12777	Chubb Indem Ins Co	NY	456					223	298				
22-2405591	41386	Chubb Ins Co Of NJ	NJ	64	2	2,243	2,244							
66-0600740	30953	CHUBB INS CO OF PR	PR	115						75				
39-0712210	18767	CHURCH MUT INS CO	WI											
95-6043013	22675	CIGNA SPECIALTY INS CO	CA											
31-0542366	10677	Cincinnati Ins Co	OH	254		200	200		15	93				
55-0879311	12172	CLAIM PROFESSIONALS LIAB INS CO RRG	VT	305					22	94				
52-0266645	20532	Clarendon Natl Ins Co	TX		13	282	296		155					
56-1690558	37745	CLEAR BLUE SPECIALTY INS CO (Maiden Spec Ins Co)	NC			784	784							
47-5424186	15872	CM Vantage Specialty Ins Co	WI	152					27	70				
95-2467198	20435	CNA CAS OF CA	IL	250					157	231				
54-1423096	39993	Colony Ins Co	VA	7,583		2,497	2,497		1,647	4,744				
34-1266871	36927	COLONY SPECIALTY INS CO	OH			946	946							
13-1938623	19410	Commerce & Industry Ins Co	NY								8			
75-6187465	28789	COMMONWEALTH LLOYDS INS CO	TX											
23-0902445	17485	COMMUNITY INS CO	PA	61					3	27				
06-1117483	15890	CONNECTICUT MEDICAL INS CO	CT	391		358	358			129				
41-1735322	00000	Construction Services Group	MN	186	85	599	684							
03-0310577	10075	Consumer Specialties Ins Co Rrg	VT	192					18	13				
36-2114545	20443	Continental Cas Co	IL	720		3,804	3,804		178	324				
13-5010440	35289	Continental Ins Co	PA	319					35	88				
22-2476313	42625	CONTINENTAL INS CO OF NJ	NJ											
03-0492846	11535	Conventus Inter Insurance Exchange	NJ	254		140	140	1	111	135				
66-0257478	18163	COOPERATIVA D SEGUROS MULTIPLES PR	PR	28						11				
76-0717405	12042	COOPERATIVE OF AMER PHYSICIANS INS CO	HI			9	9	7						
37-0807507	20990	Country Mut Ins Co	IL	271						109				
45-3967296	14160	COVERYS RRG INC	DC			148	148							
22-2464174	42471	Crum & Forster Insurance Company	NJ	62		2	2			16				
13-3545069	44520	Crum & Forster Specialty Insurance Co	DE	10,406		4,887	4,887		1,702	4,571				
52-1347628	00000	CTIA Indemnity Company, LLC	WA	36										
21-0434400	13684	CUMBERLAND MUT FIRE INS CO	NJ	1,254					56					
39-0972608	10847	CUMIS INS SOCIETY INC	IA	15										
94-2698799	40975	DENTISTS INS CO	CA	124										
42-1207150	42587	Depositors Ins Co	IA											
41-0694754	00000	Diocese of Winona	MN	36	27	45	72							
06-1313745	44440	Discover Reinsurance Company	IN			761	761							
95-3014772	34495	DOCTORS CO AN INTERINS EXCH	CA			123	123							

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
23-1336198	13692	Donegal Mut Ins Co	PA	1,812		965	965		93	724				
00-0000000	15552	DRAGON RISK LTD CO	VT			16	16							
99-0185322	37265	DTRIC INS CO LTD	HI	213										
72-1555554	11702	Echelon Prop & Cas Ins Co	IL		29	146	175	32	545					
41-1694818	00000	Elim Care	MN											
03-0350908	10641	ENDURANCE AMER INS CO	DE	1,718	5	505	510		608	1,096				
75-1844564	41718	Endurance Amer Specialty Ins Co	DE	307	291	1,351	1,643	(131)	61	153				
35-2293075	11551	Endurance Assur Corp	DE	105	89	3,045	3,134			16				
41-1563136	43630	ENDURANCE RISK SOLUTIONS ASSUR CO	DE	46						17				
25-6038677	26271	Erie Ins Exch	PA	3						1				
54-1132719	39020	Essex Insurance Company	DE			520	520							
36-2950161	35378	Evanston Ins Co	IL	25		206	206	138		7				
22-3520347	10851	Everest Ind Ins Co	DE	8						2				
22-2660372	10120	Everest Natl Ins Co	DE	4,491	(10)	16,294	16,284		1,143	2,278				
13-2912259	35181	Executive Risk Indemnity Inc.	DE	684		1,037	1,037		110	257				
05-0316605	21482	Factory Mut Ins Co	RI	12,132	838	7,483	8,321		4,049	5,779				
74-1280541	24384	Fairmont Specialty Ins Co	CA			145	145							
38-6056228	21547	Farm Buereau Gen Ins Co of MI	MI	4						1				
38-1316179	21555	FARM BUREAU MUT INS CO OF MI	MI	476										
71-0232167	13757	Farm Bureau Mutual Ins Co of Arkansas	AR	38										
42-0331872	13773	Farm Bureau Prop & Cas Ins Co	IA	2,149		33	33		225	719				
14-1415410	13803	Farm Family Cas Ins Co	NY			470	470							
38-0530690	30341	FARMERS & MERCHANTS MUT FIRE INS CO	MI					14						
95-2575893	21652	Farmers Insurance Exchange	CA	6,439		2,462	2,462			2,315				
81-0283203	28436	FARMERS UNION MUT INS CO	MT	8						2				
65-0078381	33472	FCCI COMMERCIAL INS CO	FL	21						5				
59-1365094	10178	FCCI INS CO	FL	26		38	38		(1)	8				
26-1437870	13098	FIRST BENEFITS INS MUT INC	NC	433										
36-0901240	13587	First Chicago Ins Co	IL	29					26	24				
13-1963496	20281	Federal Insurance Co	IN	22		388	388		25	16				
41-0417460	13935	FEDERATED MUT INS CO	MN	16					15	14				
13-3046577	39306	Fidelity & Deposit Co of MD	IL	(312)	824	132	956		(13)	34				
42-1091525	35386	Fidelity & Guar Ins Co	IA			1,366	1,366							
68-0111081	31453	Financial Pacific Insurance Company	CA			299	299		(25)					
06-1325038	39136	Finial Reins Co	CT			89	89							
68-0004569	11380	FIREMANS FUND IND CORP	NJ											
94-1610280	21873	FIREMANS FUND INS CO	CA	31		(96)	(96)		15	21				
99-0218317	41742	FIRST INS CO OF HI LTD	HI	108					11	5				
38-3299471	10657	First Mercury Ins Co	DE											
59-6614702	33383	First Professionals Ins Co	FL					58						
04-2198460	21822	FIRST STATE INS CO	CT											
43-1429637	27626	Firstcomp Insurance Company	NE		1	4,640	4,642							
20-4191006	13025	FIVE POINTE PROFESSIONAL LIAB INS CO	DE	220						109				
00-0000000	00000	Florida Health Sciences Center Inc (Captive)	FL	500						207				
59-2810665	34150	FLORIDA LAWYERS MUT INS CO	FL			10	10	(1)						
20-2610293	10132	Florida Peninsula Insurance Company	FL	171		623	623							
00-0000000	00000	Florida Physicians Ins Co LLC	SC	141						94				
37-0277830	13978	Florists' Mutual Ins Co	IL											
38-0555290	13986	FRANKENMUTH MUT INS CO	MI	10					2	6				
75-6013587	22209	FREEDOM SPECIALTY INS CO	OH	486		1,543	1,543		39	209				
13-3309199	20559	GENERAL SECURITY IND CO OF AZ	AZ	127						40				
06-0876629	37362	General Star Ind Co	DE		62		62							
13-5617450	11231	Generali US Branch	NY						10					
58-0537066	11258	Georgia Casualty And Surety Company	GA											

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	Georgia Underwriting Association	GA	39										
13-6107326	11266	GLOBAL Reins Corp USB	NY											
22-3733783	11092	Global Liberty Insurance Co of New York	NY			95	95	2						
94-2567927	39861	GOLDEN BEAR INS CO	CA	2,933		232	232		504	1,454				
53-0075853	22063	Government Employees Insurance Company	MD			597	597							
59-2734127	16870	Granada Insurance Company	FL			2,601	2,601							
31-1432675	10322	Grange Indemnity Ins Co	OH	6						1				
91-6025140	22101	Grange Insurance Association	WA	99		14	14			9				
31-4192970	14060	GRANGE MUT CAS CO	OH	2,417		152	152		109	1,097				
13-5274760	25984	GRAPHIC ARTS MUT INS CO	NY	15					7	10				
72-0824217	36307	GRAY INS CO	LA	5					5	3				
31-1769414	11136	Grange Ins Co of Michigan	OH	15						10				
52-0332240	14087	Grangers Mutual Ins Co	MD	(6)		25	25							
95-1542353	26832	Great Amer Alliance Ins Co	OH			15	15							
15-6020948	26344	GREAT AMER ASSUR CO	OH	80		1,749	1,749			50				
13-5539046	22136	Great Amer Ins Co Of NY	NY	35						20				
31-0954439	37532	Great Amer E&S Ins Co	OH	2,181	(5)	2,147	2,141		60	1,063				
31-0501234	16691	Great American Ins Co	OH	14,485	148	8,754	8,902	(69)	1,922	5,903	7,652			
38-0682230	30384	GREAT LAKES MUT INS CO	MI											
41-0729473	20303	GREAT NORTHERN INS CO	IN											
13-5117400	22187	GREATER NY MUT INS CO	NY	22		36	36			6				
95-1479095	22322	Greenwich Ins Co	DE	331	320	79	399		193	611				
42-0245990	14117	Grinnell Mut Reins Co	IA	456		98	98							
38-2907623	36650	GUARANTEE CO OF N AMER USA	MI											
66-0407057	17779	GUARDIAN INS CO INC	VI	42						26				
42-0645088	15032	GUIDEONE MUT INS CO	IA			70	70							
42-1409999	13984	GuideOne Prop and Cas Ins Co	IA	593		131	131		112	259				
43-6028696	22217	Gulf Insurance Company	CT			271	271							
81-3496202	16052	Gulf States Ins Co	LA	485		21	21		149	39				
47-0718164	34037	HALLMARK INS CO	AZ	886		2,247	2,247		171	420				
13-5129825	22292	Hanover Ins Co	NH	59	1	2,067	2,067			28				
52-0424840	14141	HARFORD MUT INS CO	MD			3,128	3,128							
23-2253669	42900	Harleysville Ins Co of New Jersey	NJ	46						34				
23-0902325	14168	Harleysville Mutual Insurance Company	PA			414	414							
04-1989660	26182	HARLEYSVILLE WORCESTER INS CO	OH	64					32	48				
06-0383030	22357	HARTFORD ACCIDENT & IND CO	CT							3				
06-0294398	29424	HARTFORD CAS INS CO	IN	739					60	261				
06-0383750	19682	Hartford Fire Ins Co	CT	12,216	165	7,671	7,836		1,484	5,775				
06-1008026	37478	Hartford Ins Co of the Midwest	IN	55										
30-0409219	41343	HDI GLOBAL INS CO	IL	31	(5)	153	149							
20-1937561	14336	Healthcare Captive Ins Co (Captive)	AZ	470										
61-0904881	35904	HEALTH CARE IND INC	CO	3,931										
46-0694063	14407	Heritage Property & Casualty Co	FL	1,302					209	547				
74-1296673	22489	Highlands Ins Co	TX			301	301							
00-0000000	11422	Hills Ins Co Inc (Captive)	VT	475										
52-1568827	34452	Homeland Ins Co of New York	NY	2					2	1				
00-0000000	00000	Homerisk Captive Ins Co	GA	329						54				
22-2819825	30660	Home State Insurance Company	NJ		183		183		2					
57-1219330	12536	Homeowners Of America Ins Co	TX	1,080		81	81		388	410				
74-2195939	42374	Houston Cas Co	TX	613		411	411		387	491				
20-8249009	12936	HOUSTON SPECIALTY INS CO	TX	209					136	176				
13-5150451	25054	Hudson Ins Co	DE	6,553	3,167	508	3,675		2,084	2,336				
75-1637737	37079	Hudson Specialty Ins Co	NY	43		61	61	(1)	33	31	11			
52-1739109	10048	Hyundai Marine & Fire Ins Co Ltd	CA	126					(1)					

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
03-0311204	11268	ICI Mutual Ins Co	VT	471					60	205				
37-0344310	23817	Illinois Natl Ins Co	IL											
37-1237560	42927	ILLINOIS STATE BAR ASSN MUT INS CO	IL	189		88	88	56	40	87				
36-2759195	27960	Illinois Union Ins Co (GATX)	IL			607	607							
75-2928878	11090	Incline Casualty Co	TX	1,557					668	983				
00-0000000	14015	IMI Assur Inc	HI							248				
13-2930697	35408	Imperium Ins Co	TX											
64-0838376	18468	Indemnity National Ins Co	MS	558					102	262				
06-1346380	36940	INDIAN HARBOR INS CO	DE	(9)	53		53		10	35				
35-0409130	22624	INDIANA FARMERS MUT INS CO	IN	3,212	22	95	117		307	1,444				
35-0410420	14265	Indiana Lumbermens Mut Ins Co	IN			16	16							
13-5540698	19429	Insurance Co Of The State Of PA	IL			2,242	2,242							
95-2769232	27847	Insurance Co Of The West	CA	75		672	672		13	25				
13-5339725	18341	Insurance Corp of NY	NY			57	57							
22-1964136	21083	International Insurance Company	IL			200	200							
46-2208559	15080	IQS Ins Risk Retention Group Inc	VT	88						22				
41-0121640	23647	IRONSHORE IND INC	MN	13		298	298		9	6				
94-1264187	25445	IRONSHORE SPECIALTY INS CO	AZ	2		1	1							
36-2883612	32921	ISMIE Mutual Insurance Company	IL			4,622	4,622	183						
22-2824607	12203	James River Ins Co	OH	101,203	(1,652)	23,659	22,007		11,507	45,315				
43-1537164	38920	KINSALE INS CO	AR	6,123	26	555	581		786	2,626				
13-3554471	37800	KOOKMIN BEST INS CO LTD	NY											
11-2510035	38148	LANCER IND CO	NY			5	5							
36-6077839	26077	LANCER INS CO	IL	2						1				
73-0994137	33138	Landmark Amer Ins Co	NH	216					10	97				
25-0611340	27529	LAUNDRY OWNERS MUT LIAB INS ASSN	PA			1	1							
95-3281051	36706	LAWYERS MUT INS CO	CA	279	1	127	128	77	21	26				
56-1181351	36013	LAWYERS MUT LIAB INS CO OF NC	NC	216		257	257	60	113	109				
00-0000000	14124	LCA Ins Co Inc	VT											
47-5474073	16023	Lemonade Ins Co	NY	73					39	51				
25-1149494	19437	Lexington Ins Co	DE	461	11	156	167		124	178				
22-2227331	19917	Liberty Ins Underwriters Inc	IL	1,930		1,861	1,861		82	1,298				
04-1924000	23035	Liberty Mut Fire Ins Co	WI	231					35	97				
04-1543470	23043	Liberty Mut Ins Co	MA	13	88	22,949	23,038	19	(445)					
04-3390891	10725	Liberty Surplus Ins Corp	NH			42	42							
95-3290010	40550	LIO Ins CO	CA	351					237	306				
23-0813860	14400	LITITZ MUT INS CO	PA											
04-1560700	14435	Lumber Mutual Insurance Company	MA			274	274							
75-1808614	41351	LUMBERMENS INS OF TX	TX			1,065	1,065							
43-0799570	23108	Lumbermen's Underwriting Alliance	MO			202	202							
58-1449198	42617	MAG MUT INS CO	GA	561		248	248							
66-0470284	43052	MAPFRE PRAICO INS CO	PR	105						51				
54-1398877	28932	Markel Amer Ins Co	VA			835	835							
36-3101262	38970	Markel Ins Co	IL	246		626	626							
00-0000000	10408	Mary Cap Ins Inc (Captive)	VT							474				
48-0215780	14451	MARYSVILLE MUT INS CO	KS											
04-2217600	22306	MASSACHUSETTS BAY INS CO	NH											
58-2281249	10784	MAXUM CAS INS CO	CT	(3)		708	708							
51-0097283	26743	Maxum Indemnity Company	CT	11		818	818							
03-0354178	10697	MCIC VT INC RRG	VT	2,222		2,697	2,697							
94-2298312	32433	MEDICAL INS EXCH OF CA	CA					22						
01-0355669	36277	MEDICAL MUT INS CO OF ME	ME	339	1	950	951	95						
56-1122874	32522	MEDICAL MUT INS CO OF NC	NC	875				50	148	441				
04-2595783	10206	MEDICAL PROFESSIONAL MUT INS CO	MA			2,638	2,638	136						

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
27-2813188	13793	MEDMAL DIRECT INS CO	FL	7										
95-2848960	27553	Mercury Ins Co	CA	118										
73-0556513	23418	Mid Continent Cas Co	OH			264	264							
04-1619070	23434	MIDDLESEX INS CO	WI	8										
41-0417260	23574	MIDWEST FAMILY MUT INS CO	IA	248										
37-1370035	10895	MIDWEST INS CO	IL	11										
25-1819197	14575	Millers Capital Ins Co	PA	38					13	10				
37-0420520	14583	MILLERS FIRST INS CO	IL											
41-1422201	42234	Minnesota Lawyers Mut Ins Co	MN	101					47	76				
64-0732289	27669	MISSISSIPPI FARM BUREAU CAS INS CO	MS											
43-1427497	27642	MISSOURI HOSPITAL PLAN	MO	(40)										
22-3818012	20362	Mitsui Sumitomo Ins Co of Amer	NY	(309)	400	6	406		(11)	73				
13-3467153	22551	Mitsui Sumitomo Ins USA Inc	NY	310	19	130	149		147	119				
01-0021090	15997	MMG INS CO	ME											
41-1702826	00000	MN Manufacturers Group	MN	200	63	184	246			(1)				
35-1322669	32506	MONROE GUAR INS CO	IN	20						9				
81-6059981	00000	Montana Association Of Counties	MT											
52-0424870	14613	MONTGOMERY MUT INS CO	MA			5	5							
41-0299900	13331	Motorists Commercial Mut Ins Co	OH	29						13				
31-4259550	14621	Motorists Mut Ins Co	OH	706		753	753		35	315				
38-0855585	22012	Motors Ins Corp	MI											
85-0425546	10177	MOUNTAIN STATES IND CO	NM											
00-0000000	10422	MPC INS LTD	VT	155						44				
66-0774694	14153	MULTINATIONAL INSURANCE COMPANY	PR	144					78	99				
23-6200024	14664	MUTUAL BENEFIT INS CO	PA	631						12				
86-0312181	32832	Mutual Ins Co Of Arizona	AZ	252					53	116				
91-0217580	14761	MUTUAL OF ENUMCLAW INS CO	OR	1,480		626	626		216	672				
AA-9995032	00000	Mutual Marine Office Inc	NY		(50)		(50)							
05-0394576	43001	NARRAGANSETT BAY INS CO	RI			300	300		413					
06-0493340	67814	Nassau Life Ins Co (Phoenix Life)	NY			48	48				25			
47-0247300	23663	National American Ins Co	OK	15		44	44			1				
38-0865250	11991	National Cas Co	OH	107						46				
06-0464510	20478	NATIONAL FIRE INS CO OF HARTFORD	IL											
47-0355979	20087	National Ind Co	NE											
34-1607395	32620	National Interstate Ins Co	OH	2,830		1,028	1,028		263	1,141				
99-0345306	11051	NATIONAL INTERSTATE INS CO OF HI INC	OH	337					39	154				
75-2816775	22608	National Specialty Ins Co	TX	434					340	487				
36-2704643	21881	NATIONAL SURETY CORP	IL											
62-0729866	20141	NATIONAL TRUST INS CO	IN	25						10				
25-0687550	19445	National Union Fire Ins Co of Pitts	PA	34		7,973	7,972		10	13				
22-2940485	32298	National Union Fire Insurance Company Of LA	LA			1,918	1,918							
42-1015537	28223	NATIONWIDE AGRIBUSINESS INS CO	IA	36		1,016	1,016		34	29				
31-4177100	23787	Nationwide Mut Ins Co	OH	7,475	18	708	726		2,422	3,670				
31-0970750	37877	NATIONWIDE PROP & CAS INS CO	OH	118					49	58				
13-3138390	42307	Navigators Ins Co	NY	40		1,137	1,138	31		13				
13-3536448	36056	NAVIGATORS SPECIALTY INS CO	NY											
88-0435762	11020	Nevada Contractors Ins Co Inc	NV											
02-0584391	11260	Nevada Mut Ins Co Inc	NV	26					(14)					
02-0172170	23841	New Hampshire Ins Co	IL	6		1,864	1,864		704	8				
15-0398170	14834	New York Central Mut Fire Ins Co	NY	116										
13-2703894	16608	NEW YORK MARINE & GENERAL INSURANCE COMPANY	NY	241					158	241				
11-3184672	20690	New York Municipal Insurance Reciprocal	NY			503	503							
11-2971880	34843	New York Schools Ins Recip	NY	94	(13)	516	503			30				
00-0000000	10431	Nittany Ins Co (Captive)	VT	2,250		99	99			1,119				

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
52-1479893	27905	NLC Mutual Insurance Company	VT	2,462	85	13,022	13,107		675	403				
45-0216631	34592	Nodak Mutual Ins Co	ND	230		5	5			100				
02-0311919	29874	NORTH AMER SPECIALTY INS CO	NH											
22-1964135	21105	NORTH RIVER INS CO	NJ			937	937							
41-0446480	14850	North Star Mut Ins Co	MN	6,237		513	513	(2)	259	2,785				
16-1140177	42552	Nova Cas Co	NY			59	59							
31-0926059	35602	Obsidian Ins Co	OH	86						9				
85-1663261	16871	Obsidian Specialty Ins Co	DE	1,852		2	2		265	935				
31-0947214	37176	OHIO BAR LIAB INS CO	OH	30						1				
31-0396250	24074	OHIO CAS INS CO	NH			207	207							
00-0000000	00000	Ohio Plan Risk Management Inc	OH	73					49	64				
73-0540035	21563	Oklahoma Farm Bureau Mut Ins Co	OK	514										
65-1161309	11579	OLD GLORY INS CO	TX	221						125				
25-0410420	24147	Old Republic Ins Co	PA	73		8,110	8,110		2	52				
26-0211369	12954	Olympus Insurance Company	FL	(1)	(129)	696	567		65					
93-0242980	14907	OREGON MUT INS CO	OR	250	4	11	15		1					
95-2379438	20338	Palomar Specialty Ins Co	OR											
36-3584321	44130	PARATRANSIT RRG GRP INS CO	TN	34					5	15				
13-3031176	38636	Partner Reins Co Of The US	NY											
37-6028411	24228	PEKIN INS CO	IL	66					13	28				
52-6043587	14958	PENINSULA INS CO	MD			475	475							
24-0686200	14982	PENN MILLERS INS CO	PA			43	43							
25-1580785	32441	PENN NATL SECURITY INS CO	PA	2,257					112	1,060				
23-1642962	12262	Pennsylvania Manufacturers Asn Ins Co	PA	599		898	898			64				
23-0961349	14990	PENNSYLVANIA NATL MUT CAS INS CO	PA	(20)					8	6				
59-3774485	11968	PENNSYLVANIA PHYSICIANS RECIP INSUR	PA											
42-0223390	13714	PHARMACISTS MUT INS CO	IA	694										
23-1738402	18058	PHILADELPHIA IND INS CO	PA	4,258		637	637		581	6				
06-0303275	25623	PHOENIX INS CO	CT			94	94							
27-3867083	13995	Physicians Casualty RRG Inc	AL			91	91							
91-1160717	40738	PHYSICIANS INS A MUT CO	WA	(1)										
13-4235490	11588	PHYSICIANS INS CO	FL											
11-2585889	41467	Physicians Reciprocal Insurers	NY	285		2,593	2,593							
00-0000000	15605	Picasso Insurance LLC	TN											
35-0293730	21296	Pinnacle National Ins Co	TX			272	272							
73-1088591	39594	PLICO INC	OK					1						
04-2800590	14737	Plymouth Rock Assurance Corp	MA	36										
04-3292991	10394	Plymouth Rock Home Assur Co	MA		5	26	30							
20-5732453	13132	PORT AUTHORITY INS CAPTIVE ENTITY LL	DC	198						82				
36-3030511	37257	Praetorian Ins Co	PA		26	299	324							
15-0420080	15024	Preferred Mutual Insurance Company	NY	41		11	11		(136)	16				
36-3521189	44083	Preferred Physicians Medical RRG Inc	MO	(35)	99	1,514	1,613							
47-0580977	36234	Preferred Professional Ins Co	NE			100	100							
20-8287105	12873	Privilege Uws Reciprocal Exchange	FL			268	268	(67)						
42-1520773	11127	Professional Solutions Ins Co	IA	13		981	981		(10)					
26-1142659	13038	Progressive Property Ins Co	FL	606	73	883	957		370	69				
00-0000000	11373	ProMedica Indemnity Corp	VT	305						229				
35-6021485	12416	Protective Ins Co	IN	78		472	472			13				
26-1865258	13149	Protective Specialty Ins Co	IN			1	1							
62-1074045	00000	Public Entity Partners	TN			2	2							
13-1188550	15059	Public Service Ins Co	IL			28	28							
22-2311816	39217	QBE Ins Corp	PA	28		144	144		7	6				
55-0789681	11515	QBE SPECIALTY INS CO	ND											
04-1752900	15067	Quincy Mutual Fire Insurance Company	MA			22	22							

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
41-0246603	16330	RAM MUT INS CO	MN	736		223	223		65	222				
75-6043791	29300	Redpoint County Mut Ins Co	TX	176	1	2	3		134	137	7			
23-0580680	24457	Reliance Ins Co	PA			27	27							
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	16					(1)	7				
75-1221537	24538	Republic Underwriters Ins Co	TX		49	2,025	2,074		(1,185)		339			
20-3805292	12471	Retailers Ins Co	MI	353					6					
37-0915434	13056	RLI Ins Co	IL	12,901	1,046	10,179	11,225		2,484	5,762				
06-1149847	28053	Rockhill Ins Co	AZ											
54-0837857	10214	ROCKINGHAM MUT INS CO	VA											
36-2722478	26980	ROYAL INS CO OF AMER	IL			696	696							
16-0366830	22314	RSUI Indemnity Co	NH	20,092	339	14,513	14,852		2,348	9,517				
39-0271985	15091	RURAL MUT INS CO	WI	256		1	1		11	104				
00-0000000	12828	RVC INS CO INC	NY			34	34							
74-0619495	21733	RVOS FARM MUT INS CO	TX		(14)		(14)							
46-3943172	15341	SAFEPOINT INS CO	FL		(340)	738	398							
43-0727872	15105	Safety Natl Cas Corp	MO	835						197				
75-1444207	30058	SCOR Reins Co (Gen Sec Assur)	NY											
31-1024978	41297	Scottsdale Ins Co	OH	185	49	5,321	5,371	58	51	36				
39-0355180	22543	SECURA INS A MUT CO	WI	139		77	77							
22-1272390	12572	SELECTIVE INS CO OF AMER	NJ		(2)	2								
56-1285899	39926	Selective Ins Co of the Southeast	IN											
13-2941133	10936	Seneca Ins Co Inc	NY			4	4							
39-0333950	24988	Sentry Ins A Mut Co	WI	877		1,660	1,660		120	296				
36-2674180	21180	Sentry Select Ins Co	WI	16										
41-1459789	11347	SFM Mutual Ins Co	MN	231										
41-0945051	00000	Shafer Contracting Co.	MN	75	146	20	166							
13-2997499	38776	Sirius America Ins Co	NY	844	318	105	423		216					
85-2094945	16820	Sirius Specialty Ins Co	NH	175					125	151				
39-0711880	15261	Society Mutual Ins Co	WI	567					40					
22-3212260	00000	Somerset County Joint Insurance Fund	NJ			539	539							
13-2554270	11126	Sompo American Ins Co	NY	1,919		42	42		420	799				
57-0359825	15164	South Carolina Farm Bureau Mut Ins Co	SC	38					11	8				
20-2380774	10136	Southern Fidelity Ins Co	FL	315										
63-0350861	19178	Southern Guaranty Insurance Company	WI			35	35							
54-6048396	15709	SOUTHERN STATES INS EXCH	VA	3					3	2				
58-1025758	12610	SOUTHERN TRUST INS CO	GA	2,082					251	864				
03-0332239	10474	SPECIALTY TRANSPORTATION INS CO INC	VT			750	750							
93-0928517	24376	SPINNAKER INS CO	IL	258	67	81	148	2	328	227	78			
43-2035217	11844	St Johns Insurance Company	FL	76		143	143	(1)						
41-0406690	24767	St Paul Fire & Marine Ins Co	CT			919	919							
41-1230819	30481	St Paul Surplus Lines Ins Co	DE											
38-2626205	18023	STAR INS CO	MI	6,153					2,975	4,645				
75-1670124	38318	Starr Indem & Liab Co	TX	4,378		11,481	11,482		750	2,033				
26-3622499	13604	STARR SURPLUS LINES INS CO	TX	2,288		1,488	1,488		339	1,070				
95-1429618	25496	STARSTONE NATL INS CO	DE	243					59					
51-0335732	44776	STARSTONE SPECIALTY INS CO	DE	10					9	5				
31-4316080	25135	State Automobile Mut Ins Co	OH											
75-1980552	12831	STATE NATL INS CO INC	TX											
62-0965320	33049	State Volunteer Mutual Insurance Company	TN	622		1,403	1,403	14	248	216				
52-0981481	26387	STEADFAST INS CO	IL											
03-0325429	10534	SUPERIOR GUAR INS CO	VT	737		500	500			674				
57-0768836	12157	SUSSEX INS CO	IL		12	194	206							

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	Sustainable Assurance Co (Captive)	VT	25										
85-2094463	16848	Sutton Specialty Ins Co	OK	407		1	1		137	283				
00-0000000	12131	SUTTER INS SERV CORP (Captive)	HI	58										
13-1675535	25364	Swiss Rein Amer Corp	NY						(45)					
04-2451053	12866	T.H.E. Insurance Company	LA			59	59							
00-0000000	10426	TALL PINES INS CO	VT	18						9				
02-0449082	42376	Technology Ins Co Inc	DE			23	23							
03-0312906	10113	TERRA INS CO RRG	VT	528		762	762							
74-2439728	27170	Texas Builders Insurance Company	TX			177	177							
74-1959190	36331	Texas Lawyers Insurance Exchange	TX	248		111	111		(32)	51	151			
74-2773314	10393	Texas Medical Liability Trust	TX			16	16		(5)					
31-1241230	23280	THE CINCINNATI IND CO	OH			551	551							
65-1316588	13037	THE CINCINNATI SPECIALTY UNDERWRITER	DE	8										
23-0969320	17930	The Philadelphia Contributionship for the Ins of Houses from Loss by Fire	PA	522					95	293				
00-0000000	10531	THREE RIVERS INS CO	VT			5	5							
94-1517098	25534	TIG Ins Co	CA	11		1,736	1,747							
03-0313001	10084	Title Industry Assurance Company Rrg	VT	509		445	445		106	247				
13-6108722	12904	Tokio Marine & Nichido Fire Ins Co (USB)	NY	509	(37)	3,561	3,524			172	75			
13-4032666	10945	Tokio Marine Amer Ins Co	NY	1,065					214	24				
23-2423138	23850	TOKIO MARINE SPECIALTY INS CO	DE	1,134		3	3		208	492				
95-3934261	18031	TOPA INS CO	CA	34						2				
56-1543230	29050	TOWER HILL PREFERRED INS CO	FL	1		7	7		35					
59-3600233	11027	Tower Hill Prime Ins Co	FL	124						52				
86-0601634	34002	TRANS CITY CAS INS CO	AZ	325										
13-5616275	19453	Transatlantic Rein Co	NY	32		148	148		(10)	(1)				
00-0000000	10493	TRANSFIN INS LTD	VT											
36-1877247	20494	TRANSPORTATION INS CO	IL			450	450							
75-6015738	21075	Transverse Ins Co	TX	1,888		225	225		289	1,168				
06-0907370	22535	Travelers Cas & Surety Co of Amer	CT			3	3							
06-1203698	29696	Travelers Excess & Surplus Lines Co	CT	82		92	92		9	26				
06-0566050	25658	Travelers Ind Co	CT	1,559		5,243	5,243		67	513				
58-6020487	25666	Travelers Ind Co Of Amer	CT	109		325	325		13	31				
76-0002592	41262	TRAVELERS LLOYDS INS CO	TX	54					4	26				
36-2719165	25674	Travelers Prop Cas Co Of Amer	CT	6,124		6,326	6,326		1,047	2,400				
06-1286274	36161	Travelers Prop Cas Ins Co	CT			2,569	2,569							
06-0907370	31194	Travelers Property Casualty Corp	CT	2,886		1,531	1,531		278	1,465				
66-0437064	40568	TRIPLE S PROPIEDAD INC	PR	296						171				
82-1704480	16188	Trisura Specialty Ins Co	OK	226					71	4				
06-1184984	27120	TRUMBULL INS CO	CT	1,438	9	508	517			297				
06-0732738	29459	Twin City Fire Ins Co	IN	129						51				
00-0000000	00000	U.S. Aviation Insurance Group	NY			27	27							
13-2988846	37893	Ullico Cas Co	DE											
65-0145688	35319	UNITED AUTOMOBILE INS CO	FL	(64)										
03-0308423	10020	UNITED EDUCATORS INS RRG INC	VT	5,841	1	895	896		731	1,973				
14-1709872	29963	United Farm Family Ins Co	NY	6						3				
42-0644327	13021	United Fire & Cas Co	IA	4	44		44			2				
82-0105660	18939	United Heritage Property and Casualty Co	ID	146										
23-1581485	13064	UNITED NATL INS CO	PA		2		2							
13-5459190	21113	United States Fire Ins Co	DE	36					21	22				
23-1383313	25895	UNITED STATES LIAB INS CO	PA		2		2							
65-0789077	10861	Universal Property And Casualty Ins Co	FL	808					169	123				
00-0000000	11468	UNIVERSITY FL HLTHCARE ED INS CO	VT	516						256				
48-0288500	15296	UPLAND MUT INS INC	KS											

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
86-2059921	16988	Upland Specialty Insurance Company	TX	1,359		201	201		460	808				
25-1844144	11018	UPMC HLTH BENEFITS INC	PA	143						3				
52-0515280	25887	US Fidelity & Guaranty Co	CT											
15-0476540	15326	UTICA FIRST INS CO	NY	63										
15-0476880	25976	Utica Mutual Insurance Company	NY	42		4	4			12				
75-1771221	43478	UTICA NATL INS CO OF TX	TX	78					9	29				
23-1620527	20508	VALLEY FORGE INS CO	PA	(9)					(9)					
81-0474306	24470	Valor Insurance Company Inc	MT		1		1							
86-0114294	21172	Vanliner Ins Co	MO	1,034		633	633		528	753				
82-3022673	16275	Vantage Risk Specialty Ins Co	IL	214					151	160				
00-0000000	00000	Veritas Ins Co (Captive)	VT	100						50				
54-0502500	26034	VIRGINIA FARM BUREAU MUT INS CO	VA			51	51							
36-3186541	40827	Virginia Surety Co Inc	IL			3,327	3,327							
39-0698170	15350	West Bend Mut Ins Co	WI	29		628	628		24	9				
24-0757710	17892	WEST BRANCH MUT INS CO	PA											
20-0306953	11972	WEST VIRGINIA MUT INS CO	WV	58		58	58							
92-0040526	10030	WESTCHESTER FIRE INS CO	PA	86		57	57		(2)	14				
58-2139927	10172	WESTCHESTER SURPLUS LINES INS CO	GA			1,828	1,828							
34-0613930	26131	WESTERN RESERVE MUT CAS CO	OH	82										
02-0266622	13196	Western World Insurance Company, Inc.	NH						22					
48-0921045	39845	Westport Ins Corp	MO			172	172							
75-6017952	24554	XL Ins Amer Inc	DE	717						188				
13-3787296	40193	XL Ins Co Of NY	NY	540	5	30	34			131				
13-1290712	20583	XL Reins America Inc	NY	1,249	43	136	179		883	820				
85-0277191	37885	XL Specialty Ins Co	DE			161	161							
95-1651549	13269	Zenith Ins Co	CA			80	80							
36-4233459	16535	Zurich Amer Ins Co	NY	22,424	6	15,661	15,667		4,947	9,085				
36-2781080	27855	Zurich Amer Ins Co of IL	IL		(3)	7,014	7,011							
0999999. Total Other U.S. Unaffiliated Insurers				458,454	8,707	440,695	449,402	1,074	76,421	198,629	8,273			
00-0000000	00000	Illinois Counties Risk Management Trust	IL	457					410	401				
AA-9992118	00000	National Workers Comp Reins Pool	NY	(1,100)		113	113			500				
00-0000000	00000	North Carolina Joint Underwriting Association	NC											
74-6189303	30040	Texas Windstorm Insurance Association	TX	165					33	24				
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				(478)		113	113		443	925				
92-0156464	00000	Alaska Municipal League Joint Ins Association Inc (AMLJIA)	AK	1,090					48	517				
AA-9992063	00000	ALLIANCE OF SCHOOLS COOP INS PROGRAM	CA	795		805	805			394				
AA-9995011	00000	American Nuclear Insurers	CT								147			
86-1002052	14324	ARIZONA COUNTIES INS POOL	AZ	1,075		2	2			533				
86-0606335	14328	Arizona Municipal Risk Retention Pool	AZ	7,777	(425)	7,752	7,327		3,094	4,132				
00-0000000	00000	Association of Washington Cities	WA											
68-0586158	00000	California Charter Schools Joint Power Authority	CA	950						471				
95-3299345	00000	California Joint Powers Ins Authority	CA	805		135	135			399				
94-3171417	00000	California Sanitation Risk Mgmt Authority	CA	419					350	411				
90-0615493	00000	California Schools Risk Mgmt Joint Powers Authority (CSRM)	CA			4,660	4,660							
00-0000000	00000	CSAC Excess Insurance Authority	CA			1,538	1,538				228			
59-6946237	00000	Florida Asssociation of Counties Trust	FL			800	800							
AA-9995100	00000	Guy Carpenter & Co Umbrella Quota Share Prgm	PA	4,084	30	595	626		959	1,722				
00-0000000	00000	Kansas Educational Risk Management Pool LLC	KS			74	74							
38-2290294	00000	Michigan Municipal Risk Mgmt Authority	MI	706		83	83		171	169				
41-6175477	00000	Minnesota Counties Intergovernmental Trust	MN											
81-0460841	00000	Montana School Group Ins Authority	MT	707		76	76			350				
85-0203345	00000	New Mexico Association of Counties	NM	3,650										
00-0000000	00000	Oklahoma Rural Water Association Assurance Group	OK	174						72				
AA-9990003	00000	Regional Treaty Serv	RI	2,671	1,874	13,882	15,756		90		1,528			

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
57-1035985	00000	South Carolina Counties Property and Liability Trust	SC			150	150							
AA-9995131	00000	SPECIAL CAS ACCIDENT REINS FACILITY	NJ			2,603	2,603							
58-1747111	44075	States Self Insurers RRG	VT	3,139	(29)	3,639	3,610			1,453				
80-0541133	00000	Suburban School Cooperative Insurance Pool	IL	182					173	182				
62-6251137	00000	Tennessee School Board Risk Management Trust Fund	TN											
AA-9990000	00000	Virginia School Boards Association	VA			53	53							
91-1420537	00000	Washington Counties Risk Pool	WA			2,595	2,595							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				28,224	1,450	39,441	40,891		4,885	10,805	1,904			
1299999. Total - Pools and Associations				27,746	1,450	39,554	41,004		5,328	11,730	1,904			
00-0000000	00000	AA Insurance Limited	NZL	224					25	(1)				
AA-5324113	00000	ABCI Ins Co Ltd	HKG	32	5	369	374		15	1				
AA-1990007	00000	ABSA INS CO LTD	ZAF											
AA-4660012	00000	Abu Dhabi National Takaful Co P.S.C.	ARE	166					51	83				
AA-4660010	00000	ABU DHABI NATL INS CO	ARE	1,894	1	141	142		353	657				
00-0000000	00000	ACE American Fire And Marine Insurance Co Korea	KOR		1	36	37							
00-0000000	00000	Acromas Insurance Company Limited	GBR			166	166							
AA-3190346	00000	ADHEALTH LTD	BMU	225										
AA-8230004	00000	Advantage Ins Co Ltd	GIB			906	906							
AA-3774105	00000	Advocate Ins Resources SPC	CYM	1,275		5,230	5,230			167				
AA-1120255	00000	Ageas Insurance Ltd	GBR			239	239							
AA-5760048	00000	AIA Singapore Private Ltd	SGP	62						(5)				
AA-1930055	00000	AIG Australia Ltd	AUS	46		3,765	3,765		367	20				
AA-2280022	00000	AIG Chile Compania De Seguros Generales S.A.	CHL	165						100				
AA-1580086	00000	AIG General Ins Co Ltd	JPN											
AA-9240025	00000	AIG Ins Co China Ltd	CHN	23						2				
AA-5320036	00000	AIG Insurance Hong Kong Limited	HKG			35	35		48					
AA-5660042	00000	AIG Philippines Ins Inc	PHL	22					41					
AA-2230018	00000	AIG Seguros Brasil SA	BRA	694					514	567				
AA-1580015	00000	Aioi Nissay Dowa Ins Co Ltd	JPN	5,413	5	6,495	6,500		447	1,894				
AA-4430010	00000	AL AHLEIA INS CO S A K	KWT											
AA-4660015	00000	AL AIN AHLIA INS CO	ARE	77						37				
AA-4660024	00000	Al Buhaira National Ins Co	ARE											
AA-4660022	00000	Al Fujairah National Ins Co	ARE	24					4	6				
AA-4530025	00000	Al Khaleej Takaful Ins Co Q.P.S.C. (DSM:AKHI)	QAT	50					21	33				
AA-4530004	00000	Al Koot Ins & Reins Co SAQ	QAT											
AA-4490007	00000	Al Madina Ins Co SAOG	OMN	68					10	19				
AA-4560013	00000	Al Rajhi Co for Cooperative Ins	SAU	441					148	395				
AA-4660001	00000	AL SAGR NATL INS CO	ARE	32		13	13			7				
AA-4660000	00000	AL WATHBA NATIONAL INS CO	ARE	17						6				
AA-1560028	00000	ALBERTA MOTOR ASSN INS CO	CAN	92		59	59		21	8				
AA-2184103	00000	ALIANZA SEGUROS Y REASEGURO	BOL	69					19	39				
AA-4560012	00000	Alinma Tokio Marine	SAU											
AA-4660029	00000	Alliance Ins P.S.C	ARE	15						7				
AA-2134109	00000	Allianz Argentina Compania de Seguros SA	ARG	22										
AA-1930610	00000	Allianz Australia Ltd	AUS	440		21	21		11	188				
AA-2330039	00000	Allianz Colombia SA	COL	61		10	10		4	33				
00-0000000	00000	Allianz General Laos	LAO	18	6		6		34					
00-0000000	00000	Allianz Jingdong General Ins Co Ltd	CHN	30					15					
00-0000000	00000	Allianz Re Argentina SA	ARG	186						44				
AA-4560000	00000	Allianz Saudi Fransi Co-operative Ins Co	SAU											
AA-1864106	00000	Allianz Sigorta AS	TUR	394					90	207				
AA-5480019	00000	Allianz, Malaysia	MYS	258	3	2	6		(80)	1				
AA-3194128	00000	Allied World Assurance Co Ltd	BMU	543		1,637	1,637		374	322				
AA-1560030	00000	Allstate Ins Co Of Canada	CAN	158		217	217		12					

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-3190235	00000	American Unity Group Ltd (Captive)	BMU	790						328				
00-0000000	00000	AmGeneral Ins Berhad	MYS	49					5	6				
AA-1864104	00000	Anadolu Anonim Turk Sigorta	TUR	67					8	30				
00-0000000	00000	Anbao Ins Pte Ltd	SGP											
00-0000000	00000	Ansvar Insurance Limited	AUS	42		1	1		47	12				
00-0000000	00000	China Pacific Anxin Agricultural Ins Co Ltd	CHN	193		5	5		29	50				
00-0000000	00000	Arabia Falcon Ins Co SAOG	OMN	84		67	67			20				
00-0000000	00000	Arabian Shield Cooperative Ins Co	SAU	83	22		22		22	18				
AA-1120053	00000	Arch Ins Co (Europe) Ltd	GBR	(19)		74	74							
AA-3194126	00000	Arch Reins Ltd	BMU	8,957	6	7,257	7,263		1,734	3,229				
00-0000000	00000	ARCHIPELAGO INSURANCE PTE LTD	SGP											
AA-3190932	00000	Argo Re Ltd	BMU			1,823	1,823							
AA-2530005	00000	ASEGURADORA AGRICOLA	SLV	45										
AA-2480013	00000	ASEGURADORA DEL SUR CA	ECU	129					9	68				
AA-2580014	00000	ASEGURADORA GENERAL	GTM	25						5				
AA-2730032	00000	Aseguradora Interacciones SA Grupo Financiero Inte	MEX			2,554	2,554							
AA-2580000	00000	Aseguradora Rural SA	GTM											
AA-2531003	00000	Aseguradora Suiza Salvadore?a, S.A.	SLV	12										
AA-2880005	00000	Aseguradora Tajy Propiedad Cooperativa SA de Segur	PRY	21						11				
AA-2884103	00000	Aseguradora Yacyreta S.A. de Seguros y Reaseguros	PRY	21						12				
00-0000000	00000	ASEGURADORES ARGENTINOS COMPA??A DE REASEGUROS S.A.	ARG			167	167							
AA-9240047	00000	Asia Pacific Prop & Cas Ins Co Ltd	CHN											
AA-1120337	11680	Aspen Ins UK Ltd	GBR	2,631	1	15	16		756	1,404				
00-0000000	00000	ASSA COMPANIA DE SEGUROS (NICARAGUA)	NIC	36						17				
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	497		37	37		10	224				
00-0000000	00000	ASSA COMPA?IA DE SEGUROS SA	CRI	137						4				
AA-1930000	00000	Assetinsure Pty Ltd	AUS	22		35	35			11				
AA-3190004	00000	Associated Electric & Gas Ins Services L	BMU	5,276					128	2,393				
AA-3664100	00000	Assuria N.V.	SUR											
00-0000000	00000	Audley Ins Co Sdn Bhd	BRN											
AA-1930029	00000	Australian Reins Pool Corp	AUS	164										
00-0000000	00000	Auto & General Insurance Company Limited	AUS	445		49	49			78				
00-0000000	00000	Avant Insurance Limited	AUS	585		138	138							
AA-1560390	00000	Aviva Ins Co of Canada (Toronto General)	CAN			197	197							
AA-5760037	00000	Aviva Ltd	SGP			158	158							
AA-5480025	00000	Axa Affin General Ins Berhad	MYS	127	(1)	17	16		21	22				
AA-5324103	00000	AXA China Region Ins Co Ltd	HKG											
AA-2330027	00000	AXA Colpatria Seguros S A	COL	367		96	96		96	224				
AA-1320023	00000	AXA Global P&C	FRA			1	1							
AA-4190005	00000	AXA Ins (Gulf) B.S.C.	BHR	(37)					(69)					
00-0000000	00000	AXA Ins Co (Hong Kong)	HKG	302		50	50		11	69				
AA-5760016	00000	AXA Ins Singapore Pte Ltd	SGP			2	2							
AA-2730011	00000	AXA SEGUROS MEXICO	MEX											
00-0000000	00000	AXA Tianping Property & Casualty Ins Co Ltd	CHN	107					51	40				
AA-3194139	14927	Axis Specialty Ltd	BMU	67	82	242	324			13				
AA-2980055	00000	B S E BANCO DE SEGUROS DEL ESTADO	URY	156		41	41		20	118				
AA-4190058	00000	BAHRAIN KUWAIT INS CO B S C	BHR	148	1	8	9		5	77				
AA-4190000	00000	Bahrain National Ins Co	BHR	136					25	40				
AA-5340006	00000	Bajaj Allianz General Ins Co Ltd	IND	245					135	78				
AA-5780015	00000	Bangkok Insurance Public Company Limited	THA	868	143	282	425		1,036	403				
00-0000000	00000	Bank Of China Insurance Company Limited	CHN	502	2	62	64		41	118				
00-0000000	00000	Banner Indemnity, Ltd (Captive)	CYM	868						432				
00-0000000	00000	Bao Viet Insurance	VNM	8	15	6	20		19	4				
AA-7140008	00000	Bao Viet Tokio Marine Ins Co Ltd	VNM	3	3		3		6	1				

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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	Batan Insurance Company, SPC, Ltd.	CYM											
00-0000000	00000	BBVA SEGUROS COLOMBIA S.A.	COL			19	19		8					
AA-1560048	00000	BCAA INS CO	CAN	1,533		193	193		874	401	129			
00-0000000	00000	BCHPA Captive Insurance Company Ltd	CAN	85						29				
AA-3774161	00000	BCHS Ins Ltd (Captive)	CYM	1,055										
AA-2280024	00000	BCI Seguros Vida SA	CHL	128		130	130		42	64				
AA-3770269	00000	Beaumont Ind Co Ltd	CYM	150										
AA-5480012	00000	Berjaya Sompo Ins Berhad	MYS	268		154	154		28	40				
00-0000000	00000	Bharti AXA General Ins	IND											
00-0000000	00000	BHP Billiton Marine & General Insurance Pty Ltd	AUS	199						67				
00-0000000	00000	BIDV Ins Corp (BIC)	VNM	4					7	2				
AA-2180005	00000	BISA SEGUROS Y REASEGUROS SA	BOL	151		60	60		6	47				
00-0000000	00000	Blue Cross (Asia-Pacific) Insurance Limited	HKG	7						1				
AA-3191197	00000	BMC INS CO LTD	BMU	155						79				
00-0000000	00000	Bohai Property Insurance Co Ltd	CHN			2	2							
AA-2130030	00000	Boston Compa?ia Argentina de Seguros S.A.	ARG	31						2				
AA-4430000	00000	Boubyan Takaful Ins Co K.S.C.P	KWT	83						19				
00-0000000	00000	BPI/MS INSURANCE CORPORATION	PHL	77		93	93		38					
AA-1990925	00000	Bryte Ins Co Ltd	ZAF	18	(63)	505	442	2	19		343			
AA-3771002	00000	C.M.M.C Ins Co Ltd (Captive)	CYM	843						208				
AA-1560006	00000	CAA INS CO (ONTARIO)	CAN			4	4							
AA-2130024	00000	CAJA DE SEGUROS DE VIDA SA	ARG											
AA-1930880	00000	Calliden Grp Ltd	AUS											
00-0000000	00000	Campu Lonpac Insurance PLC	KHM	117	(2)	25	23		38	56				
AA-3770302	00000	Capital Region Ins Co (Captive)	CYM	375		5,197	5,197			156				
AA-5280021	00000	Cathay Century Ins Co Ltd	TWN	292	16	39	54		22	32				
AA-1930110	00000	CATHOLIC CHURCH INS LTD	AUS	256		40	40		648	107				
00-0000000	00000	Caymich Insurance Company Ltd	CYM			17,359	17,359							
AA-3770170	00000	CCHS IND CO LTD	CYM			10	10							
00-0000000	00000	Centriq Ins Co Ltd	ZAF	4	47	213	260	(2)			10			
66-0673291	00000	Century Insurance Company (Guam) Limited	GUM	235										
00-0000000	00000	Century Insurance Company Limited	AUS											
AA-2730055	00000	CESCE Fianzas Mexico, S.A. de C.V.	MEX	48										
AA-8884101	00000	Ceylinco Ins Co Ltd	LKA	59					110	10				
AA-1930019	00000	CGU Insurance Limited	AUS	2		18,456	18,456			2				
00-0000000	00000	Changjiang P&C Insurance Co Ltd	CHN			41	41							
00-0000000	00000	Channel Marker Ins Co, SPC (Captive)	CYM	60						45				
00-0000000	00000	China BOCOM Insurance Co Ltd	CHN	31					20	23				
AA-9240028	00000	China Continent Property & Casualty Insurance Co Ltd	CHN	(3)										
00-0000000	00000	China Life Prop & Cas Ins Co Ltd	CHN	3,418		317	317		448	935				
00-0000000	00000	China Merchant Insurance Co Ltd	HKG	17		54	54							
AA-5320027	00000	China Pacific Ins Co (Hong Kong) Ltd	HKG	203		16	16		11	71				
AA-9240125	00000	CHINA PACIFIC INS CO LTD	CHN		4	136	140							
AA-9240021	00000	China Pacific Property Insuance Company Ltd	CHN	195		39	39		12	58				
00-0000000	00000	China Ping An Ins (Hong Kong) Co Ltd	HKG	1,545	(49)	1,622	1,573		387	391				
AA-4470003	00000	CHINA TAIPING INS (MACAU) CO LTD	MAC							5				
AA-5320100	00000	CHINA TAIPING INS HK CO LTD	HKG											
AA-5760000	00000	China Taiping Ins Singapore Pvt Ltd	SGP	93					121	32				
AA-9240031	00000	China United Ins Ltd	CHN	69	7	13	19							
AA-4560017	00000	Chubb Arabia Cooperative Ins Co	SAU	46						5				
AA-3190002	00000	Chubb Bermuda Ins Ltd	BMU	71	6	8,417	8,422		21	12				
AA-1120810	00000	Chubb European Grp SE	GBR			665	665							
AA-1930014	00000	Chubb Ins Australia Ltd	AUS	49					612	28				
AA-1930014	00000	CHUBB INS CO OF AUSTRALIA LTD	AUS											

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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	Chubb Ins Japan	JPN			34	34							
00-0000000	00000	Chubb Ins Malaysia Berhad	MYS											
AA-2130056	00000	Chubb Seguros Argentina SA	ARG	25					19	20				
AA-2230029	00000	Chubb Seguros Brasil S.A	BRA	1,341					794	868				
AA-2280035	00000	Chubb Seguros Chile SA	CHL											
AA-2480019	00000	Chubb Seguros Ecuador SA	ECU	211						121				
AA-2730007	00000	Chubb Seguros Mexico SA	MEX	853					(1,075)	488				
AA-3190770	00000	Chubb Tempest Reins Co Ltd	BMU	52		10,881	10,881			2				
AA-5280020	00000	CHUNG KUO INS CO LTD	TWN	143	13	33	46		43	54				
AA-2830000	00000	CIA INTERNACIONAL DE SEGUROS, S.A.	PAN	73					55	53				
00-0000000	00000	CITIC Ltd	HKG	2						1				
AA-3770246	00000	Clifton Cas Ins Co Ltd	CYM			(361)	(361)							
00-0000000	00000	CML NZ LTD	NZL	278		30	30		278	53				
AA-9240040	00000	CNPC CAPTIVE INS CO LTD	CHN	53					4					
00-0000000	00000	Coal Mines Insurance Pte Ltd	AUS	357						77				
AA-1320035	00000	Colisee Re	FRA	7					6	2				
00-0000000	00000	Commercial Professional Ins Co LTD (Captive)	BMU	475						236				
AA-3770339	00000	Community Ins Serv Co	CYM	584		7	7			389				
AA-6120000	00000	Compagnie DAssurance Des Hydrocarbues	DZA											
AA-6120115	00000	Compagnie Centrale de Reassurance (CCR)	DZA			2	2							
AA-2480007	00000	COMPANIA DE SEGUROS CONDOR SA	ECU	13										
AA-2284106	00000	Compania de Seguros Generales Las Americas SA	CHL	(9)					21	3				
AA-2280018	00000	Compania De Seguros Generales Penta Security SA	CHL	36		146	146							
AA-2430006	00000	COMPANIA DE SEGUROS LA COLONIAL SA	DOM	235		2	2		114	127				
AA-2184101	00000	Compania de Seguros Y Reaseguros Fortaleza SA	BOL	77						41				
AA-2330008	00000	Compa?ia Mundial de Seguros SA	COL											
00-0000000	00000	Concord Ins Co Ltd	HKG	2						1				
00-0000000	00000	CONFEDERACION DEL CANADA DOMINICANA S.A.	DOM											
00-0000000	00000	Connecticut Healthcare Ins Co (Captive)	CYM	433						325				
00-0000000	00000	Continental Ins Lanka Ltd	LKA	24					44	8				
00-0000000	00000	CONTINENTAL REINS CO LTD	NGA	10				(4)						
AA-3771001	00000	CONTROLLED RISK INS CO LTD	CYM	1,872										
00-0000000	00000	Cook Children's Ind Co (Captive)	CYM	113						84				
AA-1121090	00000	Covea Insurance PLC	GBR											
AA-2181010	00000	CREDINFORM INTL DE SEGUROS SA	BOL	448					3,707	309				
00-0000000	00000	CTBC Ins Co Ltd	TWN	24					5	10				
00-0000000	00000	Dah Sing Ins Co (1976) Ltd	HKG	1,018	198	1,140	1,338		127	83				
AA-1580020	00000	Daido Fire And Marine Ins Co Ltd	JPN	55						31				
AA-4530006	00000	Damaan Islamic Ins Co	QAT											
AA-4660025	00000	Dar Al Takaful PJSC	ARE	1										
AA-5424100	00000	DB INS CO LTD	KOR	91	3	6	8		41	53				
AA-5780030	00000	DEVES INS CO LTD	THA	11					21	3				
AA-5780035	00000	DHIPAYA INS CO LTD	THA	56	6	2	7		105	13				
AA-4490001	00000	DHOFAR INS CO (SAOG)	OMN	14						7				
AA-3191411	00000	Dillards Ins Co Ltd	BMU	24						2				
00-0000000	00000	Doha Ins Co QSC	QAT	92					13	30				
AA-4660003	00000	Dubai Islamic Ins & Reinsurance Co (Aman) P.S.C.	ARE	66						22				
00-0000000	00000	Durham Cas Co Ltd (Captive)	BMU	225						112				
AA-1120520	00000	Ecclesiastical Ins Office PLC	GBR			1	1							
AA-1560524	00000	Echelon General Ins Co	CAN			47	47							
00-0000000	00000	ECUATORIANO SUIZA COMPANIA DE SEGUROS	ECU	4										
00-0000000	00000	EEH, SPC (Captive)	CYM	1,300										
AA-2880006	00000	EL COMMERCIO PARAGUAY SA	PRY	2					1	3				
AA-2930005	00000	EL PACIFICO PERUANO SUIZA CIA SEG Y REA	PER	967		93	93		525	529				

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-2134104	00000	El Surco Co De Seguros SA	ARG		1	4	5							
AA-4660230	00000	EMIRATES INS CO	ARE	665					140	263				
AA-6640490	00000	Employee's Comp Ins Resid Scheme Bureau	HKG	17						3				
00-0000000	00000	Enaya Ins Co	KWT	3					2					
AA-3194130	00000	Endurance Specialty Ins Ltd	BMU	69						12				
00-0000000	00000	Energas Insurance Company Ltd (Captive)	MYS	134	(5)	(27)	(32)		134	(496)				
AA-3160013	00000	ENERGY INS MUT LTD	BRB	2,655		4,200	4,200		524	1,561				
00-0000000	00000	Epsilon Ins Broking Services Pty Ltd	AUS	64						43				
AA-5760060	00000	EQ Insurance Company Ltd	SGP	25	5	44	49		187	18				
AA-2481002	00000	EQUINOCCIAL DE SEGUROS SA	ECU	80										
00-0000000	00000	Equity Red Star	GBR			855	855							
00-0000000	00000	ERGO Insurance Pte Ltd	SGP	7		55	56		101					
00-0000000	00000	ERIC Ins Ltd	AUS	238		29	29							
AA-1120149	00000	Esure Ins Ltd	GBR			400	400							
AA-5760062	00000	Etiqa Ins Pte Ltd	SGP	258	16	79	94		266	32				
AA-5480035	00000	Etiqa Insurance Berhad	MYS	772	7	290	297		(7)	35				
AA-9160004	00000	Eurasia Ins Co JSC	KAZ											
AA-1560052	00000	EVEREST INS CO OF CANADA	CAN	73					36	51				
00-0000000	00000	Fairfirst Ins Ltd	LKA	67					125	44				
AA-5780130	00000	Falcon Ins Public Co Ltd	THA	113		10	10		212	14				
AA-1560350	00000	FARM MUTUAL REINSURANCE PLAN INC	CAN	23		99	99		7					
00-0000000	00000	FEDERACION PATRONAL REASEGUROS S.A.	ARG	105					38	34				
AA-2681002	00000	FICOHSA SEGUROS	HND	84					7	21				
00-0000000	00000	Fidelidade Mundial Insurance Macau	MAC	45						23				
00-0000000	00000	Fidelity United Ins Co	ARE	24						2				
00-0000000	00000	Finablr PLC	GBR		6		6							
AA-5760026	00000	First Capital Ins Ltd	SGP	10		94	94		19					
AA-5280025	00000	FIRST INS CO LTD	TWN	74					4	10				
00-0000000	00000	Flagstaff Insurance Company Ltd	MYS	805		500	500		754	441				
AA-1120610	00000	FM Ins Coy Ltd	GBR	156					73	87				
AA-9700001	00000	Forte Ins (Cambodia) Plc	KHM	97					182					
AA-5780062	00000	FPG Ins (Thailand) Public Co Ltd	THA	782	353	75	427		1,448	255				
00-0000000	00000	Fresenius Medical Care Risk Management Grp, Ltd	BMU											
AA-5280027	00000	FUBON INS CO LTD	TWN	1,507	21	1,373	1,395		96	238				
00-0000000	00000	Fubon Ins Vietnam Co. Ltd	VNM	18					35	11				
00-0000000	00000	Funde Property & Casualty Ins Co Ltd	CHN	61					25	29				
AA-3690010	00000	FURNESS ANCHORAGE GEN INS LTD	TTO	23						6				
00-0000000	00000	Future Generali India Ins Co Ltd	IND											
00-0000000	00000	GALICIA SEGUROS SA	ARG	57										
AA-3770123	00000	GEISINGER ASSUR CO LTD	CYM			108	108							
AA-3430007	00000	General Accident Ins Co Jamaica Ltd	JAM	12						9				
AA-2830008	00000	GENERAL DE SEGUROS	PAN	6		904	904							
00-0000000	00000	General De Seguros SAB	MEX	16										
AA-5340310	00000	General Ins Corp of India	IND	69						(8)				
AA-1120033	00000	GENERAL STAR INTL IND LTD	GBR											
00-0000000	00000	Generali China Insurance Company Ltd Beijing	CHN	602	69	2,007	2,076		170	149				
AA-1120680	00000	Global General & Reins Co Ltd	GBR	23					21	14				
00-0000000	00000	Global Micronesia Ins Corp	JPN	117					4	18				
00-0000000	00000	Great Eastern General Ins (Malaysia) Berhad	MYS	85		5	5		18	17				
AA-5760035	00000	Great Eastern General Ins Ltd	SGP	1,097	228	883	1,111		1,883	287				
AA-8800000	00000	GREEN DELTA INS CO LTD	BGD											
AA-3770251	00000	Greenleaf Ins Co Ltd	CYM	197						98				
AA-3770245	00000	Greenspring Financial Ins Ltd	CYM	1,080										
AA-1560148	00000	Groupe Ledor Inc, Mutuelle D'Assurance	CAN			34	34		(9)					

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-2730056	00000	Grupo Mexicano de Seguros SA de CV	MEX	463		1	1		3	85				
AA-2730790	00000	GRUPO NACIONAL PROVINCIAL	MEX	858						316				
00-0000000	00000	Guardrisk Ins Co Ltd	ZAF	(6)	2	138	140	31	(18)		124			
00-0000000	00000	Guild Insurance Ltd	AUS	2,145		126	126		10	5				
AA-4430380	00000	Gulf Ins Group	KWT	329					13	85				
00-0000000	00000	Guoren Property & Casualty Ins Co Ltd	CHN	(2)		4	4							
00-0000000	00000	H.Savy Ins Co Ltd	SYC											
00-0000000	00000	Hamden Assurance Co Ltd (Captive)	BMU											
AA-1780104	00000	Hamilton Insurance Designated Activity Co	IRL	776					499	341				
AA-5420070	00000	Hanwha Gen Ins Co Ltd	KOR	2	1	256	257							
AA-3190907	00000	Hartford HealthCare Ind Serv Ltd	BMU	548						411				
AA-5340021	00000	HDFC Ergo Gen Ins Co Ltd	IND	830	10	7	17		1,559	465				
AA-1380074	00000	HDI-Gerling Verzekeringen N.V.	NLD	3,473		1,174	1,174			22				
AA-3774192	00000	Health Alliance Assur Co (Captive)	CYM			3,764	3,764							
AA-3770196	00000	HEALTH SYSTEMS INS LTD	CYM	588		1,264	1,264			50				
AA-1560132	00000	Healthcare Ins Recip of CN	CAN			578	578							
00-0000000	00000	Heritage Ins Ltd	CAN	3										
AA-5420027	00000	Heungkuk Fire & Marine Ins Co Ltd	KOR	22	6	3	9		37	2				
00-0000000	00000	HL Assurance Pte Ltd	SGP	5					9					
AA-1990018	00000	Hollard Ins Co Ltd	ZAF	11	3	194	197	8	2		26			
00-0000000	00000	Hollard Insurance Company Pty Ltd	AUS	120		305	305			51				
AA-5320075	00000	Hong Leong Ins (Asia) Ltd	HKG	207	4	21	24		129	83				
AA-5280035	00000	Hotai Ins Co Ltd	TWN	941	(1)	269	268		174	320				
00-0000000	00000	Howard University Capitol Ins Co Ltd (Captive)	CYM	228						113				
00-0000000	00000	Huahai Property & Casualty Ins Co Ltd	CHN	2,129					536	479				
00-0000000	00000	Huatai Insurance Company Of China Ltd	CHN	101	108	587	695		(26)					
00-0000000	00000	Hyundai Hicar Direct, Korea	KOR			110	110							
00-0000000	00000	Hyundai Insurance Company Limited	CHN	13	4	5	9		4					
AA-1580084	00000	Hyundai Marine & Fire Ins Co Ltd - Japan Branch	JPN	262					221	64				
AA-5420015	00000	Hyundai Marine & Fire Ins Co Ltd - Korea Branch	KOR	820	4	10	13		334	333				
AA-5760053	00000	IAG Re Singapore PTE Ltd	SGP			1	1							
AA-5344106	00000	ICICI Lombard General Ins Co Ltd	IND	362	17		17		454	99				
00-0000000	00000	Idemitsu Sunrise Insurance Company Ltd	GGY	1										
AA-5344110	00000	IFFCO TOKIO General Ins Co Ltd	IND	510		123	123		94	39				
00-0000000	00000	Infinity General Insurance PLC	KHM	344	10	21	31		78	146				
AA-2381000	00000	INSTITUTO NACIONAL DE SEGUROS	CRI	104		1	1			55				
AA-2780001	00000	INSTITUTO NICARAGUENSE DE SEGUROS	NIC	8					6	7				
AA-1930680	00000	Insurance Australia Ltd	AUS	349		3,099	3,099			31				
00-0000000	00000	Insurance Commission Of Western Australia	AUS	808		52	52			(2)				
AA-1561037	00000	INSURANCE CORP OF BRITISH COLUMBIA	CAN			43	43							
00-0000000	00000	Ins Co Of North America, Taiwan Branch	TWN	51						4				
AA-1560480	00000	INTACT INS CO	CAN			2,104	2,104							
AA-3770054	00000	INTEL HEALTH SVCS INS CO LTD	CYM	134						66				
AA-3770474	00000	Integrated Health Ins Ltd (Captive)	CYM	1,170						878				
AA-1340041	00000	INTL INS CO OF HANNOVER SE	DEU	3						1				
AA-4660006	00000	Islamic Arab Ins Co. (Salama) PJSC	ARE											
AA-3770237	00000	Island Heritage Ins Co Ltd	CYM	9										
AA-2230440	00000	Itau Seguros SA	BRA											
00-0000000	00000	Jubilee Ins (Mauritius) Ltd	MUS	24					46	10				
AA-5424101	00000	K B INS CO LTD	KOR	3		18	18							
AA-5424101	00000	KB Ins	KOR	5,506	3	966	969		1,433	2,449				
AA-4430001	00000	KFH Takaful Ins Co. K.S.C.	KWT	20						8				
00-0000000	00000	KING PRICE INS CO LTD	ZAF	8	24	17	41		7					
00-0000000	00000	King Wai Ins Public Co Ltd	THA	67	9	6	15		126	16				

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-5420050	00000	Korean Reins Co	KOR	5,594	354	5,731	6,085		1,710	1,511				
00-0000000	00000	Krungthai Panich Ins PCL	THA	953	80	233	313		584	347				
AA-1580050	00000	Kyoei Fire & Marine Ins Co Ltd	JPN	454		18	18			123				
00-0000000	00000	LA BOLIVIANA	BOL	178		142	142			77				
AA-2334100	00000	La Equidad Seguros De Vida Organismo Cooperativo	COL	54		2	2		11	17				
AA-2130005	00000	LA HOLANDO SUDAMERICANA CO	ARG	22						19				
AA-2130064	00000	LA MERIDIONAL COMPA?IA DE SEGUROS	ARG	131					101	107				
AA-2884104	00000	La Paraguaya de Seguros SAECA	PRY											
AA-2930007	00000	LA POSITIVA SEGUROS Y REASEGUROS S A	PER	113		38	38			39				
AA-2330118	00000	LA PREVISORA S A CODE SEGUROS	COL	915		4	4		(1,559)	498				
00-0000000	00000	Land Bank Ins (SOC) Ltd	ZAF								1			
AA-1440060	00000	Lansforsakringar Sak	SWE	346	11	22	33			84				
AA-1930044	00000	Law Cover Insurance Pty Ltd	AUS	274		44	44			132				
00-0000000	00000	Legal Practitioners Liability Committee	AUS	97						47				
AA-9504100	00000	LES ASSURANCES LEGER SA	HTI	44						16				
AA-5760031	00000	Lexon Ins PTE Ltd	SGP											
AA-5480066	00000	Liberty Ins Berhad	MYS	271		628	628		51	63				
AA-5320110	00000	Liberty International Ins Ltd	HKG			63	63							
00-0000000	00000	Liberty Mut Ins Co (Aus)	AUS	(2)		131	131							
AA-2330026	00000	Liberty Seguros Colombia	COL	623		33	33		47	362				
AA-2480015	00000	Liberty Seguros S.A.	ECU											
AA-3190917	00000	Liberty Specialty Markets Bermuda Ltd	BMU	2,341		473	473		1,124	1,481				
AA-3774129	00000	LifeBridge Ins Co Ltd (Captive)	CYM											
00-0000000	00000	Lifetime Support Authority	AUS	186		755	755							
AA-1120051	00000	Liverpool Victoria Ins Co Ltd	GBR			393	393							
AA-1126033	00000	Lloyds Synd #0033	GBR			124	124		(302)	(36)				
AA-1122000	00000	Lloyds Synd #0260	GBR			427	427							
AA-1126435	00000	Lloyds Synd #0435	GBR			1	1							
AA-1126457	00000	Lloyds Synd #0457	GBR			45	45		(110)	(13)				
AA-1126510	00000	Lloyds Synd #0510	GBR		1,469	124	1,593	153	(319)	(790)				
AA-1126623	00000	Lloyds Synd #0623	GBR			124	124		(302)	(36)				
AA-1127183	00000	Lloyds Synd #1183	GBR			56	56		(138)	(16)				
AA-1127200	00000	Lloyds Synd #1200	GBR											
AA-1127206	00000	Lloyds Synd #1206	GBR			68	68		(165)	(20)				
AA-1123000	00000	Lloyds Synd #1919	GBR											
AA-1128001	00000	Lloyds Synd #2001	GBR			56	56		(138)	(16)				
AA-1128010	00000	Lloyds Synd #2010	GBR											
AA-1120104	00000	Lloyds Synd #2012	GBR			23	23		(55)	(7)				
AA-1128488	00000	Lloyds Synd #2488	GBR			45	45		(110)	(13)				
AA-1128623	00000	Lloyds Synd #2623	GBR	112					129	78				
AA-1128987	00000	Lloyds Synd #2987	GBR			124	124		(319)	(790)				
AA-1120075	00000	Lloyds Synd #4020	GBR			124	124		(302)	(36)				
AA-1126004	00000	Lloyds Synd #4444	GBR	11		23	23		(55)	(2)				
AA-1126006	00000	Lloyds Synd #4472	GBR			554	554		(302)	(36)				
AA-1126003	00000	Lloyds Synd #5000	GBR			68	68		(165)	(20)				
AA-1120181	00000	Lloyds Synd #5886	GBR			199	199							
AA-1990006	00000	LOMBARD INS CO LTD	ZAF	(1)	(5)	6		9	2		180			
AA-5480030	00000	LONPAC INSURANCE BHD	MYS	3,312	7	1,594	1,602		612	1,165				
AA-5420010	00000	Lotte Non Life Ins Co Ltd	KOR	5		91	91		9					
00-0000000	00000	Lumley General Insurance NZ Limited	AUS			7	7							
00-0000000	00000	MAA GENERAL ASSURANCE PHILIPPINES INC	PHL	28					52	9				
AA-5660039	00000	MALAYAN GRP OF INS CO	PHL	16	27	164	191							
00-0000000	00000	Manufactured Homes Insurance Agency Pty Ltd	AUS	186										
00-0000000	00000	MAPFRE Atlas Compania De Seguros S.A.	ECU											

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	MAPFRE HONDURAS	HND	7						1				
00-0000000	00000	MAPFRE LA CENTROAMERICANA - EL SALVADOR	SLV	41						18				
00-0000000	00000	MAPFRE NICARAGUA	NIC	12						2				
AA-2831003	00000	Mapfre Panama SA	PAN	52		185	185		35	36				
00-0000000	00000	MAPFRE PARAGUAY	PRY	34						8				
AA-2931000	00000	Mapfre Peru Compania de Segurosy Reaseguros	PER	3,146		1,935	1,935		1,475	3,355				
AA-2330025	00000	MAPFRE SEGUROS GEN DE COLOMBIA S A	COL	(3)		820	820							
AA-2232001	00000	Mapfre Seguros Gerais SA	BRA											
AA-2584102	00000	MAPFRE Seguros Guatemala SA	GTM											
AA-2980005	00000	MAPFRE Uruguay Seguros SA	URY	26						10				
00-0000000	00000	Marble Re Corp	FSM											
AA-3190829	00000	MARKEL BERMUDA LTD	BMU	159		3,982	3,982							
AA-1121425	10744	Markel Intl Ins Co Ltd	GBR			30	30							
AA-6840002	00000	Mauritian Eagle Ins Co Ltd	MUS	181					339	45				
00-0000000	00000	Mauritius Union Assurance Co Ltd	MUS	398		30	30		720	101				
AA-1523160	00000	MAX Canada Ins Co	CAN	93										
00-0000000	00000	McLaren Ins Co	CYM			3	3							
00-0000000	00000	MDA National Insurance Pty Ltd	AUS	647		375	375			183				
00-0000000	00000	Medical Insurance Australia Pty Ltd	AUS	1,187		3,850	3,850		44	(2)				
AA-1964104	00000	Medical Insurance Society Limited	NZL	130		260	260							
AA-4560004	00000	Mediterranean & Gulf Cooperative Ins & Reinsurance Co SJSC	SAU	22										
AA-1580066	00000	Meiji Yasuda General Ins	JPN	293					100	81				
AA-5420060	00000	MERITZ FIRE & MARINE INS CO LTD	KOR	1	10	229	239							
AA-5420032	00000	MG NON LIFE INS CO LTD	KOR	73	14	66	80		138					
AA-5324106	00000	Min Xin Ins Co Ltd	HKG	27					13	18				
00-0000000	00000	Mips Insurance Pty Ltd	AUS	3,757		7,537	7,537		2,895	1,710				
AA-1580085	00000	MITSUI Sumitomo Ins Co Ltd	JPN	6,990	77	5,520	5,597		872	1,905				
00-0000000	00000	MOMENTUM SHORT TERM INS CO	ZAF			3	3							
00-0000000	00000	Motor Accident Commission	AUS	423		515	515			140				
00-0000000	00000	Motor Insurers Bureau of HK	HKG	14										
AA-3770426	00000	Mount Sinai Medical Center of FL Guarantee Corp (Captive)	CYM	2,250						192				
00-0000000	00000	MPI Generali Insurans Berhad	MYS	285	29	56	85		16	16				
AA-5480067	00000	MSIG Ins (Malaysia) Berhad	MYS	513		10	10		42	185				
AA-5320050	00000	MSIG Insurance (Hong Kong) Ltd	HKG	339	12	388	400		13					
AA-5780004	00000	MSIG Insurance (Thailand) Co Ltd	THA	916	350	171	520		1,409	51				
00-0000000	00000	MSIG Insurance (Vietnam) Co Ltd	VNM	266		34	34		63	39				
00-0000000	00000	MSIG Insurance Co Ltd	SGP	379	2	578	580		135	54				
AA-5280040	00000	MSIG Mingtai Insurance Co. Ltd	TWN	97					15	38				
AA-5784104	00000	Muang Thai Public	THA	1,406	78	661	739		794	115				
00-0000000	00000	Munich Re do Brasil Reaseguradora SA	BRA	264					143	79				
AA-1990640	00000	Mutual & Federal Ins Co Limited	ZAF	7		1	1		5					
00-0000000	00000	MUTUAL & FEDERAL RISK FINANCING LTD	ZAF	11	(59)	237	178	21	(9)		47			
00-0000000	00000	Nacion Reaseguros S.A. (Captive)	ARG	290		206	206		159	226				
AA-2130040	00000	NACION SEGUROS DE VIDA S A	ARG	89					180	7				
AA-2180000	00000	NACIONAL SEGUROS PATRIMONIALES Y FIANZAS S.A	BOL	71					5	42				
00-0000000	00000	Namibia National Reins Corp	NAM	11										
AA-5280010	00000	Nan Shan General Ins	TWN	123		8	8		47	51				
AA-4660019	00000	National General Ins Co (P.S.C.)	ARE	128		1	1		34	57				
00-0000000	00000	National Insurance Company Berhad	BRN	190					88	15				
AA-4660014	00000	National Takaful Co (Watania) PJSC	ARE	174					14	95				
AA-5780065	00000	NAVAKIJ INS CO LTD	THA	91		10	10		30					
00-0000000	00000	Network Int Holdings Plc	GBR							20				
AA-5340660	00000	New India Assur Co Ltd	IND	320					94	188				
00-0000000	00000	New India Assur Co Ltd - Abu Dhabi Branch	ARE	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-1580047	00000	Nikkaren	JPN											
00-0000000	00000	Nipponkoa Ins Co (China) Ltd	CHN	19										
00-0000000	00000	Nominal Defendant	AUS											
AA-5420029	00000	Nonghyup Prop & Cas Ins Co Ltd	KOR	18					34	3				
00-0000000	00000	Noor Takaful General PJSC	ARE	50					11	20				
AA-1560247	00000	NORTHBRIDGE GEN INS CORP	CAN			39	39							
AA-1560210	00000	NORTHBRIDGE IND INS CORP	CAN											
00-0000000	00000	NorthShore University Health System Ins Intl (Captive)	CYM	1,950						506				
AA-3774150	00000	NORTHWESTERN MEMORIAL INS CO	CYM	3,722		12,480	12,480			1,544				
00-0000000	00000	NSW Self Insurance Corp	AUS	1,041						502				
00-0000000	00000	NTI Limited	AUS	2,261		972	972		340	194				
00-0000000	00000	OAKHURST INS CO LTD	ZAF								3			
AA-3190128	00000	OIL CAS INS LTD	BMU	281					47	122				
00-0000000	00000	Old Mutual (South Africa) Ltd	ZAF	8	7	221	228	10	6		267			
AA-4660005	00000	Oman Ins Co	ARE	195	7	20	27		40	57				
AA-4490009	00000	OMAN QATAR INS CO SAOG	OMN	93										
AA-4490006	00000	Oman United Ins Co SAOG	OMN	82					(5)	14				
00-0000000	00000	One Re Ltd	GBR						(8)					
00-0000000	00000	OnePath General Insurance Pty Limited	AUS			9	9							
AA-3190898	00000	Ordway Indemnity Ltd	BMU	170						46				
AA-4660002	00000	Orient Ins PJSC	ARE	370		6	6		18	127				
00-0000000	00000	Orient Ins Sri Lanka	LKA	11					21	7				
AA-4660028	00000	Orient UNB Takaful PJSC	ARE	255					6	39				
AA-5340720	00000	ORIENTAL INS CO LTD	IND	27					22					
AA-2280034	00000	ORION SEGUROS GENERALES S.A.	CHL	99						32				
00-0000000	00000	Pacific & Orient Ins Co Berhad	MYS	100		7	7		21	48				
00-0000000	00000	Pacific International Insurance Limited	NZL			38	38							
00-0000000	00000	Pacific MMI Insurance Company Ltd	PNG	33		10	10			7				
AA-1320034	00000	Paris Re (France)	FRA	(4)										
AA-1780078	00000	Partner Reins Europe SE	IRL	2,889		56	56	67	525	1,368				
AA-2884108	00000	Patria SA de Seguros y Reaseguros	PRY	15		105	105							
00-0000000	00000	Pen Underwriting Group Pty Ltd	AUS	12,355		6,734	6,734			243				
00-0000000	00000	Petrolimex Joint Stock Insurance Company	VNM											
AA-5660027	00000	PGA Sompo Japan Ins Inc, of Manila, Philippines	PHL	55					21	2				
AA-5660078	00000	Philippines First Ins Co Inc.	PHL											
AA-9240019	00000	PICC Property & Casualty Company Limited	CHN	1,097	89	688	777		342	30				
AA-3770312	00000	Pineapple Ins Co	CYM	310						233				
00-0000000	00000	Pioneer Ins Co Ltd	BGD											
AA-5660080	00000	Pioneer Insurance & Surety Corporation	PHL	132	24	129	153		223	47				
00-0000000	00000	Plus Guard Kyosai	JPN	5					(34)	1				
AA-3190134	00000	PMG Assurance Ltd	BMU	43						22				
AA-5660068	00000	PNB GEN INSURERS CO	PHL											
00-0000000	00000	Pomorum Ins Co Ltd	BMU	57		8	8			21				
00-0000000	00000	Post & Telecommunication JS Ins Co	VNM	67					126	52				
00-0000000	00000	Prime Ins Co Ltd	BGD							1				
AA-5481000	00000	Progressive Ins Bhd	MYS	285	(17)	226	208		62	51				
AA-2130009	00000	PROVINCIA PREVISIONAL S A DE SEGUROS DE VIDA	ARG											
00-0000000	00000	Provincia/Vanguardia Cia. De Seguros	ARG	(1)		86	86							
AA-5660004	00000	Prudential Guarantee Assurance	PHL	133	(6)	5	(1)		55	12				
AA-5320037	00000	Prudential Hong Kong Ltd	HKG	411	12	110	122		(4)	10				
00-0000000	00000	PT Arthagraha General Ins	IDN											
AA-5364112	00000	Pt Asuransi Adira Dinamika	IDN	10										
00-0000000	00000	PT Asuransi Asoka Mas	IDN	20	24		24		37	14				
AA-5360016	00000	PT Asuransi Astra Buana	IDN	441	35	185	221		308	311				

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	PT Asuransi AXA Indonesia	IDN	81	4		4		152					
00-0000000	00000	PT Asuransi Candi Utama	IDN	4					7	3				
AA-5360015	00000	PT Asuransi Central Asia	IDN	219	2	130	132		53	125				
AA-5360075	00000	PT Asuransi FPG Indonesia	IDN	40	220	137	357		74	7				
00-0000000	00000	PT Asuransi Harta Aman Pratama	IDN	21	10		10		39					
00-0000000	00000	PT Asuransi Mitra Pelindung Mustika	IDN	77	6	34	40		145	53				
00-0000000	00000	PT ASURANSI MSIG INDONESIA	IDN	(3)	3	116	120		42	52				
AA-5364106	00000	PT Asuransi Multi Artha Guna	IDN	12	1	10	11		22	1				
AA-5360082	00000	PT Asuransi Sinar Mas Dipta	IDN	106		6	6		199	55				
AA-5364104	00000	PT Asuransi Tugu Pratama	IDN	68					128	18				
AA-5360120	00000	PT Asuransi Wahana Tata	IDN											
00-0000000	00000	PT Chubb General Ins Indonesia	IDN		17	2	18							
00-0000000	00000	PT Lippo General Ins	IND	60		87	87							
AA-5360041	00000	PT Reasuransi Indonesia Utama (Persero)	IDN	345	10	430	440		448	318				
AA-5364100	00000	PT REASURANSI NASIONAL INDONESIA	IDN	349		1	1			62				
00-0000000	00000	PT Reasuransi Nusantara Makmur	IDN			17	17							
AA-5360037	00000	PT Sompo Japan Insurance Indonesia	IDN	147	314	56	370		264					
AA-5360002	00000	PT TUGU PRATAMA INDONESIA	IDN	389	4	880	884		148	135				
00-0000000	00000	PT Tugu Reasuransi Indonesia	IDN	417		548	548		(4)					
AA-2130063	00000	PUNTO SUR SOCIEDAD ARGENTINA DE REASEGUROS	ARG	77					49	53				
00-0000000	00000	PVI Ins Corp	VNM	374	2	37	39		409	187				
AA-4530810	00000	Qatar Ins Co	QAT	307					61	168				
AA-5480063	00000	QBE Ins (Malaysia) Berhad	MYS						(18)					
AA-5760009	00000	QBE Ins (Singapore) Pte Ltd	SGP			1	1							
AA-1930810	00000	QBE INS GRP LTD	AUS	35										
AA-3774145	00000	Quality Alliance Assur Co	CYM	(26)						77				
00-0000000	00000	QUANTA INS LTD	NGA					9						
00-0000000	00000	Queensland Building Service Authority	AUS	9,137		1,094	1,094		538	3,348				
00-0000000	00000	Quest Ins Grp Ltd	NZL	616					504	590				
00-0000000	00000	RAA Insurance Ltd	AUS	252		124	124			(1)				
AA-1930018	00000	RAC Insurance Pty Ltd	AUS	983		519	519			(2)				
AA-1930046	00000	RACQ Insurance Ltd	AUS	1,540		1,230	1,230		359	638				
00-0000000	00000	RACT Insurance PTY LTD	AUS	72						(2)				
AA-1580005	00000	Rakuten General Ins Co Ltd	JPN	205						58				
00-0000000	00000	Ray Sigorta AS	TUR	127					74	97				
AA-1560127	00000	Red River Valley Mutual Ins Co	CAN	216		59	59							
AA-5340023	00000	Reliance General Ins Co Ltd	IND	42		4	4		78	21				
AA-3770371	00000	Renaissance Quality Ins Ltd	CYM			6	6							
AA-2130066	00000	REUNION RE	ARG	342		60	60		16	127				
AA-3390003	00000	RF&G Ins Co Ltd	BLZ			3	3							
AA-5480046	00000	RHB Ins Berhad	MYS	21		4	4		1	3				
AA-2930006	00000	RIMAC INTERNACIONAL CIA SEG Y REASEG	PER	405		3	3		30	133				
AA-2930003	00000	RIMAC INTERNACIONAL CO	PER	1										
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	177						54				
AA-1121275	00000	Royal & Sun Alliance Ins Plc	GBR			159	159							
00-0000000	00000	Royal & Sun Alliance Insurance Plc (Singapore Branch)	SGP			28	28		(5)					
00-0000000	00000	Royal Seguros SA	PRY											
00-0000000	00000	Royal Sundaram General Ins Co Ltd	IND	451		29	30		151	261				
AA-3130010	00000	Royalstar Assurance Ltd	BHS	8						6				
00-0000000	00000	Rush Univ Med Centr Ins Co Ltd	CYM	1,007						963				
AA-1080790	00000	Sabre Ins Co Ltd	GBR			217	217							
00-0000000	00000	SAHL Ins Co Ltd (Captive)	ZAF											
00-0000000	00000	Sai Gon-Hanoi Insurance Corporation	VNM			92	92		39					

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-1930027	00000	SAICORP	AUS	157					663	84				
AA-5420022	00000	Samsung Fire & Marine Ins Co Ltd	KOR	32	2	135	137		12	9				
00-0000000	00000	Samsung Reinsurance Pte Ltd	SGP			59	59							
AA-2134119	00000	Sancor Cooperativa de Seguros Ltd	ARG	673					656	427				
00-0000000	00000	SANCOR SEGUROS S.A. (Captive)	PRY											
00-0000000	00000	Sanguard Auto Ins Co Ltd	CHN			1	1							
AA-1990905	00000	SANTAM INS LTD	ZAF	187		2,938	2,938		(14)		5			
AA-1569737	00000	SASKATCHEWAN GOV INS	CAN	141		244	245		32					
AA-4560022	00000	Saudi Arabian Co-op Ins	SAU	107					9	12				
AA-4190001	00000	SAUDI NATL INS CO	BHR	17					6	9				
00-0000000	00000	SCHS Ins Co Ltd	CYM	125		1	1			21				
AA-1320031	00000	SCOR Global P&C SE	FRA	80					11	30				
AA-1584108	00000	Secom General Ins Co Ltd	JPN	154						37				
AA-2734106	00000	Seguros Afirme SA De CV Afirme Grupo Financiero	MEX	61						12				
AA-2580009	00000	Seguros Agromercantil SA	GTM	141						54				
AA-2730029	00000	Seguros Atlas SA	MEX	752		115	115		156	352				
AA-2730038	00000	Seguros Banorte Generali SA de CV Grp Fin Banorte	MEX	321						205				
AA-2430015	00000	Seguros Banreservas SA	DOM	61					58	54				
AA-2330016	00000	SEGUROS CARIBE S A	COL											
00-0000000	00000	SEGUROS DEL PAIS	HND	50					42	41				
AA-2480012	00000	Seguros del Pichincha S.A. Compa?ia de Seguros y Reaseguros	ECU											
AA-2530004	00000	Seguros e Inversiones SA	SLV											
AA-2580002	00000	SEGUROS EL ROBLE S A	GTM	53										
AA-2580010	00000	Seguros G&T SA	GTM	130		137	137		23	68				
AA-2330024	00000	Seguros Generales Suramericana S.A.	COL	1,953		2,215	2,215		947	1,187				
AA-2730019	00000	Seguros Inbursa S A	MEX	744					(917)	332				
00-0000000	00000	Seguros Oriente S.A.	ECU	54					17	23				
AA-2480011	00000	SEGUROS SUCRE S A	ECU											
00-0000000	00000	SEGUROS SURA	DOM	24					5	7				
AA-2430013	00000	Seguros Universal	DOM	96						5				
AA-2581001	00000	SEGUROS UNIVERSALES S A	GTM	111						27				
AA-4530000	00000	SEIB INS & REINS CO LLC	QAT	81						33				
00-0000000	00000	Sharq Ins L.L.C.	QAT	14						1				
AA-5280045	00000	SHIN KONG FIRE & MARINE INS CO LTD	TWN	18					17	7				
00-0000000	00000	ShinKong Ins Co Ltd	TWN	636		15	15		102	204				
AA-3770365	00000	Sih Cayman Spc Group Ltd (Captive)	CYM	510						126				
00-0000000	00000	Sime Darby Ins Pte Ltd	MYS	60		37	37			15				
00-0000000	00000	SMG Seguros	ARG	24						10				
AA-4190020	00000	Solidarity Bahrain B.S.C.	BHR	356					83	168				
AA-5780018	00000	Sompo Ins (Thailand) Public Co Ltd	THA	57		4	4		17	4				
00-0000000	00000	Sompo Ins China Co Ltd	CHN	352	71		71		2	3				
00-0000000	00000	Sompo Ins Hong Kong Co Ltd	HKG	135	6	2	8		232	29				
00-0000000	00000	Sompo Sigorta A.S.	TUR	129						64				
AA-5760043	00000	Sompo Ins Singapore Pte Ltd	SGP	302		13	13		396	21				
AA-1580110	00000	Sompo Japan Nipponkoa Ins Inc	JPN	5,812	(66)	2,670	2,604		463	3,740				
00-0000000	00000	Sony Assur Inc	JPN	245		266	266		12	69				
AA-5280050	00000	South China Insurance Co Ltd	TWN	93		97	97		1	17				
00-0000000	00000	Southeast Ins Public Co LTD	THA	1,260	155	382	537		1,100	199				
AA-3190423	00000	SPORTING ARMS INS LTD	BMU											
00-0000000	00000	Sri Lanka Ins	LKA	3					5	1				
00-0000000	00000	Stampede Insurance Ltd	BRB											
00-0000000	00000	Standard Insurance Limited of Johannesburg	ZAF											
AA-9200002	00000	Standard Insurance Sdn Bhd	BRN	66		27	27							
AA-3190942	00000	Starr Ins & Reins Ltd	BMU	10						4				

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	Starr International Ins (Asia) Ltd	HKG	7						3				
AA-9240013	00000	Starr Property & Casualty Ins (China) Co Ltd	CHN	1,156	48	260	308		(39)	294				
AA-1120093	00000	Starstone Ins Ltd	GBR											
AA-6840004	00000	State Ins Co of Mauritius Ltd (SICOM)	MUS	324					608	127				
00-0000000	00000	Stena Insurance AG (Captive)	CHE	(1)		58	58							
00-0000000	00000	Stronghold Ins Co Inc	PHL						(3)					
AA-3190990	00000	SUMIT INS CO LTD	BMU	420						280				
00-0000000	00000	Sun General Ins Inc	BRB	46						20				
AA-5320125	00000	SUN HUNG KAI PROP INS LTD	HKG											
00-0000000	00000	Suncorp Metway Insurance Limited	AUS	8,557		5,940	5,940		1,892	1,195				
AA-9240003	00000	Sunshine P&C	CHN	18	10	9	19							
00-0000000	00000	SURA SEGUROS SURAMERICANA PANAMA	PAN	26										
00-0000000	00000	Swan General Ltd	MUS	13	1	56	57		16	6				
00-0000000	00000	Swiss Re Brasil Resseguros SA	BRA						203	299				
AA-1460021	00000	Swiss Re Corporate Solutions LTD	CHE	69					10	18				
AA-1370020	00000	Swiss Re Intl SE	LUX											
AA-5480048	00000	Syarikat Takaful Malaysia Berhad	MYS	733		7	7		186	279				
AA-5280055	00000	TAIAN INS CO LTD	TWN	94		153	153		17	39				
AA-3770141	00000	Tailored Risk Assurance Co Ltd (Captive)	CYM	1,695										
AA-9240029	00000	Taiping General Ins Co Ltd	CHN	2	3	3	6							
AA-5280065	00000	Taiwan Fire & Marine Ins Co Ltd	TWN	22		51	51		29	13				
00-0000000	00000	Takaful Brunei AM SDN BHD	BRN	9	46	284	330		17	3				
AA-4190011	00000	Takaful Int Co. B.S.C.	BHR	192	6		6		18	55				
AA-4490005	00000	Takaful Oman Ins SAOG	OMN	9						3				
AA-5324107	00000	Target Ins Co Ltd	HKG											
AA-5344100	00000	Tata AIG General Ins Co Ltd	IND	30	41		41		56	25				
AA-3770105	00000	TCH Ins Co Ltd (Captive)	CYM	107						53				
00-0000000	00000	TELESURE INVESTMENT HLDG (PTY) LTD	ZAF											
AA-3770046	00000	Terrapin Ins Co	CYM	465		14	14			218				
AA-1930003	00000	Territory Insurance Office	AUS	278		605	605			(1)				
00-0000000	00000	Thai Ins Public Company LTD	THA		260	149	410		(1)					
00-0000000	00000	ThaiSri Insurance Co Ltd	THA	316	20	92	112		155	7				
AA-4560100	00000	The Co for Cooperative Ins (Tawuniya)	SAU	342					13	62				
AA-1580064	00000	The Federation of Japanese Consumer Cooperatives	JPN	909						(3)				
00-0000000	00000	The Lion of Africa Ins Co Ltd	ZAF	1	(21)	30	9	40	8					
AA-5480011	00000	THE PACIFIC INS BERHAD	MYS	1,780	92	379	471		564	916				
00-0000000	00000	The Pacific Ins Co Ltd	HKG			39	39							
AA-5320115	00000	The People's Ins Co of China Hong Kong Ltd	HKG											
AA-9240110	00000	The Ping An Property And Casualty Ins Co of China Ltd	CHN	3,629	12	145	156		461	998				
AA-5780168	00000	The Viriyah Ins Co Ltd	THA											
AA-1580095	00000	TOA Reins Co Ltd (The)	JPN	334	1	1,310	1,310		56	200				
AA-5321001	00000	Tokio Marine & Fire Ins Co Hong Kong Ltd	HKG	17					1	6				
AA-1580100	00000	Tokio Marine & Nichido Fire Ins Co Ltd	JPN	1,127	18	7,610	7,629		188	386				
AA-5780001	00000	Tokio Marine Ins (Thailand) Public Co Ltd	THA	865		60	60		625	126				
AA-5760005	00000	Tokio Marine Ins Singapore Ltd	SGP	432	104	26	130		676	142				
00-0000000	00000	Tokio Marine Insurans (Malaysia) Berhad	MYS		64	15	79							
AA-5760038	00000	Tokio Marine Life Ins Singapore Ltd	SGP		80		80							
AA-2230007	00000	Tokio Marine Seguradora SA	BRA	3,661					1,997	1,681				
AA-1960655	00000	Tower Ins Ltd	NZL											
00-0000000	00000	Tradewise Insurance Company Limited	GIB			97	97							
AA-3774164	00000	Trinity Assurance Ltd (Captive)	CYM	753		4	4			375				
00-0000000	00000	TROPICAL REINS CO (PVT) LTD	ZAF			24	24							
00-0000000	00000	Trust House Insurance Company Iraq	IRQ	538						482				
AA-5480080	00000	Tune Ins Malaysia Berhad	MYS	37						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
00-0000000	00000	UBL Insurers LTD	PAK	7					14	3				
AA-5660010	00000	UCPB GEN INS CO INC	PHL	10	2		2		18	1				
00-0000000	00000	Uniassurances S.A.	HTI	11						5				
00-0000000	00000	UNICO Sigorta AS	TUR	8						2				
AA-8884103	00000	Union Assurance Plc	LKA			4	4							
AA-1241002	00000	UNION ATLANTIQUE DE REASS UNAT RE	BEL	15						7				
AA-4660016	00000	Union Ins Co PSC	ARE	14					6	9				
AA-5341025	00000	UNITED INDIA INS CO LTD	IND	33					4	17				
00-0000000	00000	United Ins Co of Vietnam	VNM	442	1	3	4		570	132				
AA-4661025	00000	United Ins Co P.S.C.	ARE											
AA-3771000	00000	United Insurance Company	CYM		28	729	757	1						
AA-5760065	00000	UNITED OVERSEAS INS LTD	SGP	223		30	30		333	53				
00-0000000	00000	Urtrust Ins Co Ltd	CHN						(24)					
AA-3190870	00000	Validus Reins Ltd	BMU											
AA-1931002	00000	Victorian Managed Insurance Authority	AUS	1,241					283	694				
00-0000000	00000	Vietnam National Aviation Insurance Company	VNM											
AA-4490004	00000	Vision Ins SAOG	OMN	9										
00-0000000	00000	WA Gov't Treasury Managed Fund	AUS	346		190	190			(2)				
AA-4560006	00000	Walaa Cooperative Ins Co	SAU	516					125	221				
AA-4560005	00000	Wataniya Ins Co	SAU	56					20	15				
AA-3191250	00000	Watford Re Ltd	BMU	1,690					371	1,149				
00-0000000	00000	Well Link General Ins Co Ltd	HKG	114										
AA-2830009	00000	WESTERN INS CO INC	PAN								7			
AA-1930056	00000	Westpac General Insurance Ltd	AUS	25		26	26							
00-0000000	00000	Weststar Ins Ltd	MYS	3										
AA-3770253	00000	Western Reserve Assur Co Ltd SPC (Captive)	CYM	175						87				
AA-8310002	00000	White Rock Ins Co PCC Ltd Cell SWR14029	GGY											
AA-3191315	00000	XL Bermuda Ltd	BMU			1,022	1,022							
00-0000000	00000	XL Ins Co SE Singapore Branch	SGP		2	3	4							
00-0000000	00000	XL Ins Co SE, Hong Kong Branch	HKG	68					17					
00-0000000	00000	XL Ins Co SE-Australia Branch	AUS	26					146	13				
AA-1780072	00000	XL Re Europe SE	IRL			2,707	2,708							
00-0000000	00000	XL Resseguros	BRA	144		113	113							
00-0000000	00000	Yingda Taihe Property Insurance Company Limited	CHN	(1)		156	156							
00-0000000	00000	YNI Capital Ins Co Ltd	GGY	23		1	1		44					
AA-9240030	00000	Yong An Ins Co Ltd	CHN			359	359							
AA-1930050	00000	Youi Pty Ltd	AUS	61		89	89							
AA-1580120	00000	Zenkyoren	JPN	640		188	188			153				
00-0000000	00000	Zheshang Property & Casualty Insurance Co Ltd	CHN	11					1					
00-0000000	00000	Zking Prop & Cas Ins Co Ltd	CHN			1	1							
AA-1930995	00000	Zurich Australian Insurance Ltd	AUS	2,259		247	247		1,957	7,070				
AA-2234101	00000	ZURICH BRASIL SEGUROS S.A.	BRA	541		1,248	1,248		382	256				
AA-2734111	00000	Zurich Compania de Seguros SA	MEX	89						3				
00-0000000	00000	Zurich General Ins Co (China) Limited	CHN	238		333	333		157	176				
00-0000000	00000	Zurich General Ins Malaysia Berhad	MYS	111		351	351							
00-0000000	00000	Zurich General Takaful Malaysia Berhad	MYS	160		9	10		74	68				
AA-5760009	00000	Zurich Ins (Singapore) PTE Ltd	SGP	9					17					
AA-5324112	00000	Zurich Ins Co (Hong Kong)	HKG	29					7	112				
AA-1560999	00000	ZURICH INS CO LTD	CAN	22					17	5				
1399999. Total Other Non-U.S. Insurers				242,535	5,599	229,234	234,833	346	59,883	84,841	1,143			
9999999 Totals				8,174,491	(18,172)	6,105,044	6,086,871	1,420	2,134,734	3,727,384	12,617			

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

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)	
75-2191453	38911	Berkley Natl Ins Co	IA																
43-1432586	29580	Berkley Regional Ins Co	IA		8,893	334		29,587	395	2,462	42	3,703		36,523		9,368		27,155	18,541
45-0397186	25224	Great Divide Ins Co	ND			72								72		(164)		236	
22-3590451	40045	StarNet Ins Co	IA													(20)		20	
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					8,893	406		29,587	395	2,462	42	3,703		36,595		9,274		27,321	18,541
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
AA-1120103	00000	Lloyds Synd #1967	GBR		(10)	(390)		452		(32)		297		327		1,582		(1,254)	
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other					(10)	(390)		452		(32)		297		327		1,582		(1,254)	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					(10)	(390)		452		(32)		297		327		1,582		(1,254)	
0899999. Total Authorized - Affiliates					8,883	16		30,039	395	2,430	42	4,000		36,922		10,855		26,067	18,541
95-2371728	22667	ACE American Ins Co	PA		3	11		1,104	29	84		1		1,229		(5)		1,233	
06-0237820	20699	ACE Prop & Cas Ins Co	PA		5	349	(79)	2,175	135	2,191	56		7	4,835		5		4,830	81
95-3187355	35300	Allianz Global Risks US Ins Co	IL		813	130		9				58		197		179		18	
41-1366075	90611	Allianz Life Ins Co of N Amer	MN							89				89				89	
94-6078058	21911	Allianz Re America Inc (SanFranRe)	CA					4	2	1				7				7	
06-1182357	22730	Allied World Ins Co	NH																
36-2661954	10103	American Agricultural Ins Co	IN		3,971	700	1	2,470	69	670	2			3,912		333		3,579	
52-2048110	19720	American Alt Ins Corp	DE			13								13				13	
74-0484030	60739	American Natl Ins Co	TX			4		591	14	851				1,461				1,461	
35-0145825	60895	American United Life Ins Co	IN					1,592		203				1,795				1,795	
38-0829210	23396	Amerisure Mut Ins Co	MI					26		11	1			38				38	
06-1430254	10348	Arch Reins Co	DE		28,240	748	23	6,080	272	28,274	939	14,218		50,555		3,759		46,796	
94-1390273	19801	Argonaut Ins Co	IL																
84-0583213	23752	ASCOT Ins Co	CO		(104)	455		1,196						1,650		6		1,644	
75-2344200	43460	Aspen Amer Ins Co	TX		74	(13)		210	37					233		27		206	
13-3594502	33022	AXA INS CO	NY		111			3		54		28		85		(172)		257	
39-1338397	37273	AXIS INS CO	IL		14		1	445	14	231		22		713				712	
51-0434766	20370	Axis Reins Co	NY		24,745	5,407	1,409	27,715	2,748	40,978	3,680	11,571	(880)	92,628		5,088		87,540	
04-2656602	37540	BEAZLEY INS CO INC	CT																
38-0397420	80659	Canada Life Assur Co USB	MI					2,027		407				2,434				2,434	
13-3531373	10006	Cerity Insurance Company	NY			1		162	2	21	1			187				187	
22-3291862	12777	Chubb Indem Ins Co	NY			13		664		68				746		(2)		747	
31-0542366	10677	Cincinnati Ins Co	OH		5,996	12		45	9	2,989	437	1,791		5,284		1,167		4,118	22
36-2994662	36552	Coliseum Reins Co	DE																
06-0303370	62308	Connecticut Gen Life Ins Co	CT			3		195		54				251				251	
36-2114545	20443	Continental Cas Co	IL			(1)	1												
13-5010440	35289	Continental Ins Co	PA			8	1	31	13	27	22			101				101	
38-2145898	33499	Dorinco Reins Co	MI			1		106		9				117				117	
39-0264050	21458	Employers Ins of Wausau	WI			7		78	1	4	1			91				91	
42-0234980	21415	Employers Mut Cas Co	IA					(32)	58	3	2			30		(3)		33	
35-2293075	11551	Endurance Assur Corp	DE		29,157	279	247	3,496	838	16,519	2,765	8,802		32,946		4,137		28,809	577
22-2005057	26921	Everest Reins Co	DE		47,549	24,293	655	49,135	2,873	20,783	1,160	14,284	(253)	112,930		6,242		106,688	40
05-0316605	21482	Factory Mut Ins Co	RI		27,898	1,604	40	2,414	124	1,599	223	13,953	351	20,307		4,288		16,020	
14-1415410	13803	Farm Family Cas Ins Co	NY																
13-1963496	20281	Federal Insurance Co	IN		(136)	14		2,292	86	227	6			2,626		(118)		2,744	
13-3046577	39306	Fidelity & Deposit Co of MD	IL		104	(17)		297	52					333		40		292	
06-1325038	39136	Finial Reins Co	CT																
04-1867050	69140	First Allmerica Fin Life Ins Co	MA							89				89				89	
13-2673100	22039	General Reins Corp	DE		47,649	5,981	1,671	31,751	4,588	47,819	6,281	22,740		120,830		17,762		103,068	

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
13-1958482	11967	General Star Natl Ins Co	DE			4	1	55	40	146	123			369				369	
54-0283385	65536	Genworth Life & Annuity Ins Co	VA					1,609						1,609				1,609	
95-1479095	22322	Greenwich Ins Co	DE		144	(23)		405	71					453		57		397	
06-0383750	19682	Hartford Fire Ins Co	CT			41	7	3,680	441	266	61			4,496		3		4,493	
06-0384680	11452	Hartford Steam Boil Inspec & Ins Co	CT		1,850			16		684	243	1,058		2,001		477		1,524	
74-2195939	42374	Houston Cas Co	TX					3		45				47				47	
13-2930697	35408	Imperium Ins Co	TX																
23-0723970	22713	Insurance Co of North Amer	PA			13		316		146				476				476	
01-0233346	65838	John Hancock Life Ins Co (USA)	MI					14		225				238				238	
22-2227331	19917	Liberty Ins Underwriters Inc	IL																
04-1543470	23043	Liberty Mut Ins Co	MA		59,869	4,035	829	13,761	1,960	57,015	7,662	33,499		118,762		11,604		107,158	
23-2023242	33855	Lincoln Gen Ins Co	PA			59		(289)		289				59		424		(365)	
36-3347420	23876	Mapfre Ins Co	NJ		63	26		47	2	52		3		130		36		94	
06-1481194	10829	MARKEL GLOBAL REINS CO	DE		20,017	539	57	2,399	157	17,433	1,337	3,662		25,584		2,059		23,524	
36-3101262	38970	Markel Ins Co	IL		210	109	89	179	120	202	146	53		898		96		802	
04-2482364	16187	Metromile Ins Co	DE			19		66	34	16	7			142				142	
22-3818012	20362	Mitsui Sumitomo Ins Co of Amer	NY		319	8		571	101					680		177		504	
13-3467153	22551	Mitsui Sumitomo Ins USA Inc	NY					2	2	10	3			19				19	
38-0855585	22012	Motors Ins Corp	MI			4				89				93				93	
13-4924125	10227	Munich Reins Amer Inc	DE		84,451	6,785	1,883	60,733	4,180	128,245	6,347	37,220	(6)	245,387		17,990		227,397	
06-0493340	67814	Nassau Life Ins Co (Phoenix Life)	NY																
38-0865250	11991	National Cas Co	OH			7		81	1					89				89	
47-0355979	20087	National Ind Co	NE		202			2,423	1,544	19,029		30		23,026				23,026	
75-2816775	22608	National Specialty Ins Co	TX											1				1	
31-4177110	23779	NATIONWIDE MUT FIRE INS CO	OH							4	1			5				5	
31-4177100	23787	Nationwide Mut Ins Co	OH		10,401	28	1	627	26	6,082	230	4,617	11	11,624		964		10,659	
06-1053492	41629	New England Reins Corp	CT			8		816	140	694	313			1,971				1,971	
47-0698507	23680	Odyssey Reins Co	CT		31,769	3,307	509	8,598	832	21,862	1,063	12,767		48,938		8,832		40,106	
25-0410420	24147	Old Republic Ins Co	PA					6	10	3	1			21				21	
04-1590940	11835	PartnerRe America Ins Co-Index	DE		705			1		372	101	341		816		76		739	
13-3031176	38636	Partner Reins Co Of The US	NY		138,543	7,562	1,292	53,650	4,199	119,406	9,835	68,192	17	264,154		23,991		240,162	114
23-1642962	12262	Pennsylvania Manufacturers Asn Ins Co	PA			7		455		43				505				505	
23-1620930	12319	Philadelphia Reins Corp	PA			36								36				36	
06-0493340	67814	Phoenix Life Ins Co (Home Life)	NY																
36-3030511	37257	Praetorian Ins Co	PA					260						260				260	
05-0204450	24295	Providence Washington Ins Co	RI					44	1	90	41			175				175	
22-2311816	39217	QBE Ins Corp	PA		58	1		10	(4)	(263)	(40)			(296)		5		(302)	
23-1641984	10219	QBE Reins Corp	PA		16	(75)	3	420	73	2				423		(87)		510	
23-1740414	22705	R&Q Reins Co (NYIE)	PA					108	1	57	6			172				172	
41-0451140	67105	Reliastar Life Ins Co	MN			64		2,779		818				3,662				3,662	
52-1952955	10357	Renaissance Reins US Inc	MD		937	1,612	434	6,363	1,409	22,242	2,940	2,671		37,672		193		37,480	
30-0703280	15529	RenaissanceRe Europe AG USB	NY		444	1,064	296	2,907	323	2,025	166	12		6,793		394		6,398	
43-1235868	93572	RGA Reins Co	MO		625							199		199				199	
16-0366830	22314	RSUI Indemnity Co	NH			6		333		133				472				472	
75-1444207	30058	SCOR Reins Co	NY		12,816	2,526	161	6,989	414	4,479	591	805		15,965		2,430		13,536	1,343
13-2941133	10936	Seneca Ins Co Inc	NY					26		21	5			52				52	
39-0333950	24988	Sentry Ins A Mut Co	WI					9	1	15	8			34				34	
59-2048400	39152	Service American Ind Co	OK							89				89				89	
13-2997499	38776	Sirius Americа Ins Co	NY		(266)	525	43	97	(10)	37	36			729		35		694	
41-0406690	24767	St Paul Fire & Marine Ins Co	CT			4		1,914	42	338	187			2,485				2,485	
75-1670124	38318	Starr Indem & Liab Co	TX			13	1	16	9	29	25			93				93	

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
06-0839705	82627	Swiss Re Life & Health Amer Inc	MO			(1)				89				88				88	
13-1675535	25364	Swiss Rein Amer Corp	NY		46,406	11,578	2,913	52,200	3,952	96,830	9,596	23,091	(841)	199,318		6,144		193,175	1,701
94-1517098	25534	TIG Ins Co (Clearwater)	CA			97	34	648	77	187	28			1,071	29			1,071	
13-2918573	42439	TOA Reins Co of Amer	DE		15,458	446	107	3,256	475	7,187	1,104	7,490		20,065		4,620		15,445	
13-4032666	10945	Tokio Marine Amer Ins Co (TOKFM)	NY					1,080		12				1,092				1,092	
31-4423946	10952	Transamerica Cas Ins Co	IA			1		19						21				21	
13-5616275	19453	Transatlantic Rein Co	NY		73,327	8,585	3,250	52,005	7,905	99,791	10,524	30,861	(330)	212,592		13,776		198,817	107
06-0566050	25658	Travelers Ind Co	CT						1	8	15			24				24	
06-1117063	34894	Trenwick Amer Reins Corp	CT																
42-0644327	13021	United Fire & Cas Co	IA		81	(7)		189	34					216		36		179	
13-5459190	21113	United States Fire Ins Co	DE			1		84	18	67	76			247				247	
01-0278678	62235	Unum Life Ins Co of Amer	ME					522						522				522	
13-2668999	20931	WELLFLEET NY INS CO	NY			1		16	4	1	3			25				25	
92-0040526	10030	WESTCHESTER FIRE INS CO	PA					3		37				41				41	
48-0921045	39845	Westport Ins Corp	MO					108	16	120	108			351				351	4,694
36-0947200	62413	Wilcac Life Ins Co	IL					1,067		77				1,144				1,144	
13-1290712	20583	XL Reins America Inc	NY		12,781	762	2,227	3,818	705	12,446	68	5,411		25,437	2,220	2,455		22,982	252
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					727,313	89,782	18,110	423,795	41,272	783,579	68,538	319,451	(1,923)	1,742,603	2,248	139,521		1,603,083	8,932
AA-9991500	00000	Illinois Mine Subsidence Fund	IL		64							27		27		7		20	
AA-9991501	00000	Indiana Mine Subsidence Fund	IN		20							12		12		8		4	
AA-9991414	00000	INDIANA WORKERS COMP	IN			309		1,086		1,330				2,724		(268)		2,993	
AA-9991502	00000	Kentucky Mine Subsidence Fund	KY		1							1		1		1			
AA-9991213	00000	Massachusetts Fair Plan	MA		207														
AA-9991421	00000	Massachusetts Workers Comp	MA		(37)	740	(46)	3,402	169	4,166	154			8,584		1,410		7,174	
AA-9991159	00000	Michigan Catastrophic Claims Assn	MI		129							47		47		(54)		102	
AA-9992118	00000	National Workers Comp Reins Pool	NY		1,222	8,879	(9)	71,069		86,914				166,854		3,381		163,473	
AA-9991220	00000	New York Fair Plan	NY		39							19		19				19	
AA-9991139	00000	North Carolina Reins Facility	NC		15							12		12				12	
AA-9991443	00000	TENNESSEE WORKERS COMP	TN		(35)	1,459	523	5,647	692	6,915	631			15,868		3,580		12,288	
AA-9991506	00000	West Virginia Mine Subsidence Fund	WV		3							1		1		1			
AA-9991450	00000	WISCONSIN WORKERS COMP	WI			137		545		668				1,350				1,350	
41-1357750	10181	Workers Compensation Reins Assn	MN		998	427		4,862		174	9			5,473		813		4,659	
1099999. Total Authorized - Pools - Mandatory Pools					2,624	11,952	468	86,612	861	100,167	793	119		200,972		8,878		192,094	
AA-9995000	00000	American Accident Reins Grp I	NY			31		1,500		239				1,770				1,770	16
AA-9995001	00000	American Accident Reins Grp II	NY			31		791		215				1,037				1,037	10
AA-9995050	00000	Pinehurst Accident Reins Grp	NJ			116		2,550		371				3,038				3,038	32
1199999. Total Authorized - Pools - Voluntary Pools						178		4,842		825				5,845				5,845	57
AA-3194168	14673	Aspen Bermuda Ltd	BMU													(24)		24	
AA-1120337	11680	Aspen Ins UK Ltd	GBR																
AA-3194139	14927	Axis Specialty Ltd	BMU		1,041	149		838	22	312	21			1,342		315		1,028	
AA-1120355	00000	CX Reins Co Ltd	GBR			10		5		5	2			22		(6)		28	15
AA-3194122	14034	DaVinci Reins Ltd	BMU		1	12		24				5		41		(4)		44	
AA-3194130	13921	Endurance Specialty Ins Ltd (MONTP)	BMU																
AA-1340125	10241	Hannover Ruck SE	DEU		7,161	945	207	5,484	986	3,527	481	3,515		15,144		2,109		13,035	
AA-3190871	14925	Lancashire Ins Co Ltd	BMU		994	438		1,343	7	211	15			2,014		189		1,826	
AA-1122000	00000	Lloyds of London	GBR			141	44	617	138	587	61			1,588	110			1,588	
AA-1126033	00000	Lloyds Synd #0033	GBR		2,024	2,508	66	1,798	235	2,587	247	192	(70)	7,562	1,004	(19)		7,581	
AA-1128003	00000	Lloyds Synd #0051	GBR							5	2			7				7	
AA-1123000	00000	Lloyds Synd #0055	GBR																
AA-1122000	00000	Lloyds Synd #0056	GBR		11														

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		
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AA-1126138	00000	Lloyds Synd #0138	GBR																
AA-1122000	00000	Lloyds Synd #0153	GBR																
AA-1126006	00000	Lloyds Synd #0190	GBR		(57)	431	390	101	(71)	73	32	86		1,043	682	2,298		(1,254)	
AA-1128987	00000	Lloyds Synd #0250	GBR							6	2			9				9	
AA-1126382	00000	Lloyds Synd #0382	GBR																
AA-1126435	00000	Lloyds Synd #0435	GBR		1,460	3,330	47	624	99	2,011	72	667	(68)	6,782	1,791	496		6,286	
AA-1126457	00000	Lloyds Synd #0457	GBR		177					21		107		128		115		13	
AA-1126510	00000	Lloyds Synd #0510	GBR		390	171		59	21	197		36		484		(225)		709	
AA-1126566	00000	Lloyds Synd #0566	GBR		5,635	192	8	1,058	57	1,018	3	3,323		5,659	3	5,235		424	
AA-1126570	00000	Lloyds Synd #0570	GBR																
AA-1126609	00000	Lloyds Synd #0609	GBR		397	31		1,190	130	41	1	6		1,400	5	71		1,329	
AA-1126623	00000	Lloyds Synd #0623	GBR		638	104	4	797	63	71	36	75	(22)	1,129		161		968	
AA-1123000	00000	Lloyds Synd #0683	GBR					2		43				45				45	
AA-1126727	00000	Lloyds Synd #0727	GBR		234	5		177	12	320	1		(38)	478	3	(21)		499	
AA-1126780	00000	Lloyds Synd #0780	GBR		100	2,052	(42)	935	80	1,394	55	152	(73)	4,553	1,027	(589)		5,143	
AA-1126958	00000	Lloyds Synd #0958	GBR		183	1		14	1					15		27		(13)	
AA-1127036	00000	Lloyds Synd #1036	GBR		416	(142)	10			32	1	226		127		107		20	
AA-1127084	00000	Lloyds Synd #1084	GBR		3,124	102	9	625	42	1,336	42	613	(143)	2,626	15	725		1,901	
AA-1127084	00000	Lloyds Synd #1096	GBR		14														
AA-1127183	00000	Lloyds Synd #1183	GBR		272	(150)	29	529	75	47		131		661		(86)		747	
AA-1127200	00000	Lloyds Synd #1200	GBR		16							11		11		8		2	
AA-1127206	00000	Lloyds Synd #1206	GBR																
AA-1127209	00000	Lloyds Synd #1209	GBR					3		56				60		60		60	
AA-1127218	00000	Lloyds Synd #1218	GBR					60	5					65		(96)		161	
AA-1127225	00000	Lloyds Synd #1225	GBR		102							45		45		27		18	
AA-1120085	00000	Lloyds Synd #1274	GBR		524		3	265	21	124	4	266		683		570		113	
AA-1127301	00000	Lloyds Synd #1301	GBR		137			75		1				77		2		74	
AA-1127414	00000	Lloyds Synd #1414	GBR		1,523	1,520	4	1,067	38	399	6	809	(42)	3,802	779	1,036		2,766	
AA-1120102	00000	Lloyds Synd #1458	GBR		10,607	5,671	644	9,286	1,086	8,582	844	5,632	(78)	31,668	1,034	5,514		26,154	
AA-1122000	00000	Lloyds Synd #1618	GBR		564					26	4	119		149		85		64	
AA-1120156	00000	Lloyds Synd #1686	GBR		679	71	23	303	91	1,450	284	346		2,567		256		2,311	
AA-1120157	00000	Lloyds Synd #1729	GBR		79	(896)	896			209	95			304		(24)		328	
AA-1123000	00000	Lloyds Synd #1856	GBR		544					3		37		39		32		7	
AA-1127861	00000	Lloyds Synd #1861	GBR		747			26	20	128	32	111		317		35		282	
AA-1120096	00000	Lloyds Synd #1880	GBR		705	214		313		(9)		323		841		125		716	
AA-1120109	00000	Lloyds Synd #1882	GBR													(7)		7	
AA-1120054	00000	Lloyds Synd #1886	GBR		96							23		23		48		(25)	
AA-1120083	00000	Lloyds Synd #1910	GBR																
AA-1120124	00000	Lloyds Synd #1945	GBR		2,850	450	5	398	28	1,752	243	1,301	25	4,201		634		3,567	
AA-1120186	00000	Lloyds Synd #1947	GBR		60											7		(7)	
AA-1120084	00000	Lloyds Synd #1955	GBR		2,331	522	24	826	84	2,324	81	689	(25)	4,525		487		4,038	
AA-1120106	00000	Lloyds Synd #1969	GBR		175	200		90	1	4	(1)			294		53		241	
AA-1123000	00000	Lloyds Synd #2000	GBR																
AA-1128001	00000	Lloyds Synd #2001	GBR		5,269	204	60	1,414	183	2,454	446	1,988		6,750	15	1,132		5,618	
AA-1128003	00000	Lloyds Synd #2003	GBR		7,579	1,707	58	3,140	279	4,597	490	2,514	113	12,897	257	2,112		10,784	
AA-1120071	00000	Lloyds Synd #2007	GBR							1				1		(59)		60	
AA-1128010	00000	Lloyds Synd #2010	GBR		(54)	7	10	496	58	3		1		575		(121)		697	
AA-1120104	00000	Lloyds Synd #2012	GBR													35		(35)	
AA-1120158	00000	Lloyds Synd #2014	GBR		409	4,484	288	4,849	549	3,643	501	403	(7)	14,712	1,031	317		14,395	
AA-1128003	00000	Lloyds Synd #2020	GBR		124					7				7				7	
AA-1120164	00000	Lloyds Synd #2088	GBR			30						(21)		9		35		(26)	

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-1128121	00000	Lloyds Synd #2121	GBR		1,757	(212)	15	139	3	120	26	236		328		275		53	
AA-1120112	00000	Lloyds Synd #2232	GBR		1,156			896		1,709		617		3,222		259		2,963	
AA-3194126	00000	Lloyds Synd #2357	GBR		211											(19)		19	
AA-1120097	00000	Lloyds Synd #2468	GBR			11						(8)		3		13		(9)	
AA-1128488	00000	Lloyds Synd #2488	GBR		7	222	65	358				57		702		15		687	
AA-1128623	00000	Lloyds Synd #2623	GBR		3,192	373	79	1,606	82	1,468	73	372	(73)	3,981		781		3,200	
AA-1120182	00000	Lloyds Synd #2689	GBR		13											1			
AA-1128987	00000	Lloyds Synd #2987	GBR		25,096	9,300	994	14,519	792	13,880	1,352	7,656	(93)	48,401	2,626	6,844		41,557	
AA-1120179	00000	Lloyds Synd #2988	GBR		2,475	227	1	76	45	1,111	158	1,041	29	2,687		227		2,459	
AA-1123000	00000	Lloyds Synd #2999	GBR																
AA-1129000	00000	Lloyds Synd #3000	GBR		785	(127)	10	29		19		6		(65)		(18)		(47)	
AA-1120082	00000	Lloyds Synd #3010	GBR		1	(65)	5							(60)		(106)		46	
AA-1129210	00000	Lloyds Synd #3210	GBR																
AA-1120113	00000	Lloyds Synd #3334	GBR							1				1		(3)		4	
AA-1120055	00000	Lloyds Synd #3623	GBR		25							77		77		(25)		102	
AA-1120098	00000	Lloyds Synd #3624	GBR		332	1,033	125	943	172	1,156	111	16		3,555		174		3,381	
AA-1120116	00000	Lloyds Synd #3902	GBR													(19)		19	
AA-1126005	00000	Lloyds Synd #4000	GBR		979	5		33	7	72	3	612		732		496		236	
AA-1120075	00000	Lloyds Synd #4020	GBR		722	913	20	197	27	354	21	582	1	2,116	463	199		1,917	
AA-1120086	00000	Lloyds Synd #4141	GBR		4					234		1	(18)	217		(2)		219	
AA-1120067	00000	Lloyds Synd #4242	GBR		395	93		6		1				100		29		71	
AA-1126004	00000	Lloyds Synd #4444	GBR		4,716	736		2,323	128	2,314	211	1,675		7,387	301	346		7,040	
AA-1126006	00000	Lloyds Synd #4472	GBR		16,103	2,924	658	7,338	493	8,407	717	7,053	(58)	27,532	17	5,286		22,247	
AA-1120090	00000	Lloyds Synd #4711	GBR		5,594	57		28	106	2,018	301	1,141	7	3,658		324		3,334	
AA-1126003	00000	Lloyds Synd #5000	GBR													(5)		5	
AA-1120080	00000	Lloyds Synd #5151	GBR																
AA-1120163	00000	Lloyds Synd #5678	GBR		157	61		677	132	594	69	60		1,594		178		1,416	
AA-1120181	00000	Lloyds Synd #5886	GBR		361	195		245		4	(1)	(4)		439		(121)		559	
AA-1840000	12324	Mapfre Re Co De Reaseguros SA	ESP		11,037	1,564	27	6,129	174	2,519	152	2,185		12,751		2,711		10,040	
AA-3190829	00000	MARKEL BERMUDA LTD	BMU		683	301	(11)	815	64	285	76	17		1,547	2	113		1,434	
AA-1121425	10744	Markel Intl Ins Co Ltd	GBR		2,062			172		797		1,420		2,389		789		1,599	
AA-3190686	13787	Partner Reins Co Ltd	BMU		5,011	327		1,594	45	741	40	16		2,763		1,111		1,651	
AA-3190339	14033	Renaissance Reins Ltd	BMU		86	140		581	15	235	11	78		1,061		(868)		1,929	179
AA-1121270	00000	River Thames Ins Co Ltd	GBR			23	3	228	25	239	122			640	17			640	
AA-1120962	10679	SPRE Ltd	GBR					4	3	8	12			27				27	
AA-3190870	00000	Validus Reins Ltd	BMU		5,325	633	7	2,513	72	6,474	234	2,506		12,438		1,160		11,278	519
1299999. Total Authorized - Other Non-U.S. Insurers					147,566	43,246	4,787	80,282	6,728	84,359	7,789	51,141	(631)	277,701	11,183	43,261		234,440	713
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					886,386	145,174	23,365	625,569	49,255	971,360	77,163	374,711	(2,554)	2,264,044	13,431	202,515		2,061,528	28,244
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
AA-3190999	00000	East Isles Reins Ltd - Cell EC03	BMU		(2)														
AA-3190117	00000	Queens Isl Ins Co Ltd	BMU		100,712	1,893		9,063	2,828	80,259	310	63,801		158,155		16,850		141,305	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive					100,711	1,893		9,063	2,828	80,259	310	63,801		158,155		16,850		141,305	
00-0000000	00000	Berkley Argentina de Reaseguros SA (UNAFFIL)	ARG		47							15		15		47		(33)	
00-0000000	00000	Berkley Intl Fianzas Mex SA	MEX			248								248				248	
00-0000000	00000	Berkley Intl Seguros Mex SA	MEX																
AA-1490003	00000	WR Berkley Europe AG	LIE		631	(81)		36				560		515		574		(60)	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					678	166		36				575		777		622		155	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					101,389	2,060		9,099	2,828	80,259	310	64,376		158,932		17,471		141,460	

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
2299999. Total Unauthorized - Affiliates					101,389	2,060		9,099	2,828	80,259	310	64,376		158,932		17,471		141,460	
20-4127930	16269	84 Indemnity Co	DE																154
63-1087220	00000	Alabama Trucking Assoc WC Fund	AL			1		2,309	216	2,347				4,873				4,873	5,654
63-1061602	00000	Alabama Workers Compensation Self Ins Fund	AL		868	21		124	16	549				710		(6)		716	908
63-0262164	19135	Alfa Mut Ins Co	AL	4				9	4	11	8			32				32	
71-6149993	00000	Arkansas Self-Insurance Trust	AR					30	4	61				95				95	98
71-6152468	00000	Arkansas Trucking Assoc Self-Insds Fund	AR		2,661	51		3,256	165	947				4,419				4,419	6,396
06-1463851	10717	Aspen Specialty Ins Co	ND																
63-0855365	00000	Associated Gen Cont Self-Insd Fund	AL		1,398	25		406	59	796				1,285		9		1,276	2,559
81-4762330	00000	Crossroads Health Services Reciprocal	VT		1,992	42		386	13	1,389				1,830				1,830	480
23-2153760	39675	Excalibur Reins Corp	PA					30						30				30	24
00-0000000	00000	Jude Assurance Inc	UT		305	17		14	2			256		289		239		50	
65-0131982	34932	Mapfre Ins Co of FL	FL		2					1				1		(14)		15	
95-1728812	23604	Mission Ins Co	CA																
64-0807951	00000	Mississippi Truck, Food & Fuel Self-Insurers Fund	MS		226			1		83		94		178		(1)		179	157
95-2488300	23671	National Amer Ins Co of CA	CA	4		2		2	2	2	3			10				10	
13-6109222	12491	Rochdale Ins Co	NY	4		(3)	3												
13-2959091	36285	United Americas Ins Co	NY	4				43		116	40			200				200	
02-0349547	38032	US Intl Reins Co	NH					43						43				43	
04-1029440	19577	Villanova Ins Co	PA					270		19				290				290	
52-6197137	00000	WorkersFirst CompFund	AL		604	7		19	20	145				191				191	956
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					8,056	164	3	6,944	498	6,466	50	350		14,475		227		14,249	17,387
AA-3190906	00000	Aeolus Re Ltd	BMU		716	8,104		3,443		188		4		11,738		108		11,630	
AA-1930055	00000	AIG Australia Ltd	AUS																
AA-1580015	00000	Aioi Nissay Dowa Ins Co Ltd	JPN	4		10	1	1		26	26			64				64	
AA-2134109	00000	Allianz Argentina Compania de Seguros SA	ARG		109			12		47		15		74		75		(1)	
AA-1344102	00000	Allianz Global Corp & Specialty SE	DEU		210	9	12	260	48					330		8		322	
AA-1960043	00000	Allianz New Zealand Ltd	NZL																
AA-1464104	00000	Allianz Risk Transfer	LIE		359	358		209	15	31	(4)			609		175		434	
AA-1340026	00000	Allianz SE	DEU																
00-0000000	00000	Allianz Versicherungs AG	DEU																
AA-1780093	00000	Allied World Assur Co (Europe) DAC	IRL					30		(6)				24				24	
AA-3194128	00000	Allied World Assurance Co Ltd	BMU		308	57	1	1,717	38	1,373	86			3,271		125		3,146	
AA-1560118	00000	Arch Ins Canada Ltd	CAN																
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		15														
AA-3190932	00000	Argo Re Ltd	BMU																
AA-1360015	00000	Assicurazioni Gen SPA	ITA			(128)		18						(110)		(49)		(61)	35
98-0444855	00000	Assurex Global Reins LTD	BMU		201	68		157	69	563				856		40		816	29
AA-1930029	00000	Australian Reins Pool Corp	AUS		330							76		76		58		18	
AA-1560390	00000	Aviva Ins Co of Canada (Toronto General)	CAN	4				26		17	3			46				46	
AA-1340055	00000	AXA Versicherung AG	DEU			30		2						32				32	3
AA-1784115	00000	AXIS Re SE	IRL		675			53		373		408		834		1,166		(331)	
AA-1780047	00000	CANADA LIFE RE IRELAND DESIGNATED ACTIVITY CO	IRL													(8)		8	
AA-3190913	00000	Canopius Reins AG	CHE																
AA-1120089	00000	Catalina Worthing Ins Ltd (EXCES)	GBR							2	3			5	1			5	
AA-1120089	00000	Catalina Worthing Ins Ltd (EXCES)	GBR	4		56	3	57	17	55	61			249				249	

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-3191241	00000	CATCo-Re Ltd	BMU		372	21								21		(453)		474	
AA-1460018	00000	Catlin Re Switzerland Ltd	CHE		735	285		112	4	287		26		715		104		611	
AA-9240012	00000	China Prop & Cas Reins Co Ltd	CHN		997	126		702	20	268	19			1,135		334		802	
AA-9240020	00000	China Reins Grp Corp	CHN		8	1								1		(2)		3	
AA-1120810	00000	Chubb European Grp SE	GBR																
AA-1560196	00000	Chubb Ins Co of Canada	CAN		38			727				13		740		145		595	
AA-3190770	00000	Chubb Tempest Reins Co Ltd	BMU		484	85	1	185	6	515		236		1,028		287		741	118
AA-1240052	00000	Cie Europeenne d'Assur Indust (CEAI)	BEL																
AA-1320035	00000	Colisee Re	FRA	4				76		72	18			166		(2)		168	
AA-1120191	00000	Convex Insurance UK Limited	GBR		413	71		6						77		19		58	
AA-1340028	00000	DEVK RE	DEU		192	15		41	2	106		93		257		114		144	
AA-1120495	00000	Dominion Ins Co Ltd	GBR																
00-0000000	00000	DUAL New Zealand LTD	NZL		(1)														
AA-3194130	00000	Endurance Specialty Ins Ltd	BMU		87	34				(30)	32	7		42		(73)		115	
AA-1340029	00000	EUROPAISCHE REISEVERSICHERUNG AG	DEU		(117)	(21)								(21)				(21)	
AA-3194101	00000	Everest Reins Bermuda Ltd	BMU		690				3	261	3	468		735		874		(139)	
AA-1780122	00000	Everest Reins Co (Ireland) DAC	IRL		461	67		105	4	183		22		380		95		286	
AA-3770152	00000	First Employers Ins Co SPC	CYM		201	68		157	69	563				856		40		816	148
AA-1580035	00000	Fuji Fire and Marine Ins Co	JPN	4				26		11	1			38				38	
AA-5340310	00000	General Ins Corp of India	IND		1,464	241		1,341	38	501	38			2,160		611		1,549	
AA-1930285	00000	General Re Australia Ltd	AUS		161							64		64		79		(15)	
AA-1340145	00000	General Reins AG	DEU																
00-0000000	00000	Global Core Ins SPC	CYM		3,994	114		620	124	2,227				3,085				3,085	923
00-0000000	00000	Gold Shield Ins Intl Ltd	CYM																
AA-3190060	00000	Hannover Re (Bermuda) Ltd	BMU		7,830	594		1,806	56	1,342	(2)	2,027		5,824		1,863		3,961	
AA-1780044	00000	Hannover Re (Ireland) DAC	IRL					53		(11)				42				42	
AA-1440044	00000	Hansa Foretag Forsakrings AB	SWE	4				11	2	7	4			24				24	
AA-1120431	00000	Harper Ins Ltd UKB	GBR	4		81	1	10	1	20	11			125				125	
AA-1120982	00000	HCC International Ins Co	GBR			20						(14)		6		23		(17)	
AA-1460080	00000	Helvetia Schweizerische Versicherungs	CHE		17,125	1,592	454	6,604	726	13,189	1,394	7,181		31,141		4,467		26,674	1,223
AA-3190875	00000	Hiscox Ins Co (Bermuda) Ltd	BMU			35		59						94				94	
AA-8310008	00000	HUMBOLDT RE LTD	GGY		4					2				2		4		(2)	
AA-1120812	00000	Ins Corp of Singapore (UK) Ltd	GBR	4										1				1	
AA-3190463	00000	IPCRE Ltd	BMU																
AA-2230425	00000	IRB Brasil Resseguros SA	BRA		451			56		191		321		568		456		112	
AA-8310006	00000	KELVIN RE LTD	GGY		4					3				2		4		(2)	
AA-1720058	00000	Keskinainen Vahinkovakuutusyhtio Pohjant	FIN					51						52				52	
AA-5420050	00000	Korean Reins Co	KOR		15,532	2,569	504	16,965	1,547	18,880	2,314	391	71	43,241		4,372		38,869	
AA-1120066	00000	Lancashire Ins Co UK LTD	GBR		87	25		167	8					201		109		92	
AA-1120855	00000	Liberty Mut Ins Europe PLC (Liberty Re)	GBR																
AA-3191451	00000	Lifson Re Ltd	BMU		152,425	2,475	262	12,192	486	40,669	4,426	68,048		128,558		45,234		83,324	
AA-3160108	00000	London Life and Cas (Barbados) Corp	BRB													7		(7)	
AA-5420010	00000	Lotte Non Life Ins Co Ltd	KOR	4															
AA-3191239	00000	LUMEN RE LTD	BMU		1,436	160		886	25	336	24			1,431		447		984	
AA-1460019	00000	MS Amlin AG	CHE		1,351	278	34	842	35	(392)	58	507		1,363		270		1,093	
AA-1460019	00000	MS Amlin AG (Zurich)	CHE		171			3		5		87		95		51		44	
00-0000000	00000	MS Amlin PLC	GBR							2				2				2	
AA-1340165	00000	Munchener Ruckversicherungs-Gesellschaft	DEU		145	51	57	1,161	624	968	485			3,345		(70)		3,415	
AA-1120011	00000	Munich Reins Co UK Gen Branch	GBR							5				5				5	
AA-1120011	00000	Munich Reins Co UK Gen Branch	GBR	4		325	5	20	3	18	9			380				380	
AA-1460100	00000	New Reins Co	CHE																

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-1121145	00000	Pacific & Gen Ins Co Ltd	GBR		362			41		155		266		461		400		61	
AA-1320034	00000	Paris Re (France)	FRA																
AA-5760006	00000	Partner Re Asia Pte Ltd	SGP		2,912	(291)		260		2		1,416		1,386		1,171		215	
AA-1780078	00000	Partner Reins Europe SE	IRL		2,651	622	53	1,312	106	2,115		934		5,141		627		4,514	75
AA-3770398	00000	Pillar Ins Ltd	CYM					40	1	854				896		(1,386)		2,282	283
AA-3190134	00000	PMG Assurance Ltd	BMU			(2)								(2)				(2)	
AA-1340190	00000	Provinzial Rheinland Holding Aktiengesel	DEU			32		2						35				35	
AA-3191298	00000	Qatar Reins Co Ltd	BMU		(2)	2,229	43	5,856	384	1,520	227	(16)		10,243		324		9,919	
AA-1120481	00000	QBE Ins (Europe) Ltd	GBR			17								17		9		8	
AA-1120145	00000	QBE Re (Europe) Limited	GBR																
AA-1780070	00000	QBE Reins (Europe) Ltd	IRL													(20)		20	
AA-1120925	00000	R&Q Ludgate No 1 Ltd	GBR																
AA-1340004	00000	R&V Versicherung AG	DEU		2,525	1,825	81	2,879	153	(296)	94	220		4,956		570		4,386	20
00-0000000	00000	RCI Ltd	CYM							134				134		(76)		210	138
00-0000000	00000	Regional Insurance Company Limited	BMU					650	47	2,483	96			3,276				3,276	
AA-1460023	00000	RenaissanceRe Europe AG	CHE		117	226	15	704	58	1,483	106	84	1	2,678		423		2,255	21
AA-3191238	00000	RenaissanceRe Specialty US Ltd	BMU		78,524	1,527	736	15,757	1,632	55,939	4,357	35,311		115,260		11,296		103,964	
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		2	8	10			(67)	3	(1)		(46)		(1)		(45)	
AA-1320031	00000	SCOR Global P&C SE	FRA	4		7		187	136	419	349			1,098				1,098	
AA-1464100	00000	SCOR Switzerland AG	CHE																
AA-3191321	00000	Sirius Bermuda Ins Co Ltd	BMU		148	(12)		429	76					493		58		435	
AA-1440076	00000	Sirius Intl Ins Corp	SWE		(22)			8	1					9				9	
AA-1580110	00000	Sompo Japan Nipponkoa Ins Inc	JPN																
AA-1580110	00000	Sompo Japan Nipponkoa Ins Inc	JPN	4		1	1	23	1					25				25	
AA-1121360	00000	Sovereign Marine & General Ins Co Ltd	GBR																
00-0000000	00000	Swiss Re Brasil Resseguros SA	BRA		100											39		(39)	
AA-1370021	00000	Swiss Re Europe SA	LUX		2,550	414	207	724	166	1,038		183		2,733		1,051		1,682	16
AA-1460146	00000	SWISS REINS CO	CHE		183	113	28	2,477	400			85		3,103		39		3,064	
AA-5324100	00000	Taiping Reins Co Ltd	HKG		1,015	116		582	18	190	11	(11)		907		256		650	4
AA-1580080	00000	Taisei Fire and Marine Ins Co Ltd	JPN	4										1				1	
00-0000000	00000	Talbot Underwriting (Captive)	GBR		55			6		24		30		60		56		3	
AA-9240110	00000	The Ping An Property And Casualty Ins Co of China Ltd	CHN		43							15		15				15	
AA-1121575	00000	Tenecom Ltd	GBR	4		22		12		3	1			38				38	
AA-1340225	00000	Transatlantische Beteiligungs AG	DEU	4		(1)	1			8	4			12				12	
AA-1120159	00000	TransRe London Ltd	GBR									(14)		(14)		17		(31)	
AA-5760040	00000	Union (2009) Ltd	SGP																
AA-1460006	00000	Validus Reins (Switzerland) Ltd	CHE		743			19		219		739		978		263		714	
AA-2830009	00000	WESTERN INS CO INC	PAN			2		(7)		7				2		11		(9)	
AA-3191315	00000	XL Bermuda Ltd	BMU		1,668	340	7	924	172	1,259	48	643		3,392		971		2,421	
AA-1120049	00000	XL Catlin Ins Co (UK) Ltd	GBR					214		(43)				171				171	
AA-1121547	00000	XL Ins Co SE	GBR																
AA-1780072	00000	XL Re Europe SE	IRL		29	117	40	1,055	194	964	200	7		2,579		45		2,534	
AA-3190759	00000	XL Re Latin America Ltd	CHE		383			43		164		197		404		261		142	
AA-1124128	00000	Zurich Ins PLC UKB	GBR																
2699999. Total Unauthorized - Other Non-U.S. Insurers					303,648	25,086	2,559	85,174	7,421	151,576	14,479	120,059	72	406,425	1	77,461		328,964	3,074
00-0000000	00000	Amerind Re	NM		1,514			260	4	479	19	700		1,464		260		1,204	
00-0000000	00000	National CompMetric Inc Cell Captive	NC		(7)	58		130	17	466				671				671	266
AA-8310002	00000	White Rock Ins Co PCC Ltd Cell SWR14029	GGY		(8)	200		257						457		44		413	

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					1,499	258		647	22	945	19	700		2,592		303		2,288	266
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					413,092	27,310	2,561	101,216	10,748	238,301	14,839	184,784	72	579,832	1	95,159		484,673	20,460
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		1,431	85		671	19	76	(1)			851		306		545	
CR-3194126	00000	Arch Reins Ltd	BMU		1,973	244	2	296	12	915		594		2,064		604		1,460	
CR-1320152	00000	Chubb European Grp SE	GBR		293	29		44	2	115		24		214		99		115	
CR-3194122	14034	DaVinci Reins Ltd	BMU		1,304	293		872		26				1,192		350		841	
CR-3194130	00000	Endurance Specialty Ins Ltd	BMU		114											(30)		30	
CR-3194101	00000	Everest Reins Bermuda Ltd	BMU		14,378	1,976	325	3,306	354	10,985	786	6,348	26	24,106		2,809		21,297	11
CR-1340125	10241	Hannover Ruck SE	DEU		108,686	11,328	1,413	46,272	3,075	71,810	10,079	44,685	2	188,665		21,476		167,189	
CR-3190875	00000	Hiscox Ins Co (Bermuda) Ltd	BMU		2,053	223	10	208	6			1,203		1,650		452		1,197	
CR-1340165	00000	Munchener Ruckversicherungs-Gesellschaft	DEU		46,965	1,999	1,197	12,451	2,161	38,001	4,316	19,480		79,606		10,092		69,514	
CR-1460100	00000	New Reins Co	CHE													14		(14)	
CR-1780078	00000	Partner Reins Europe SE	IRL		10,473	771	14	2,135	78	5,684		4,263		12,945		5,756		7,189	
CR-3190339	14033	Renaissance Reins Ltd	BMU		2,547	1,100	31	3,935	(90)	774		157		5,908		1,018		4,890	
CR-1460023	00000	RenaissanceRe Europe AG	CHE		15	4		4		47	7		(211)	(149)				(148)	
CR-1460146	00000	SWISS REINS CO	CHE													26		(26)	
CR-1120159	00000	TransRe London Ltd	GBR		572	108		103	4	194		35		444		168		276	
CR-3191315	00000	XL Bermuda Ltd	BMU		647					798	90	9		897		19		878	
4099999. Total Certified - Other Non-U.S. Insurers					191,451	18,160	2,993	70,297	5,622	129,424	15,278	76,799	(182)	318,392		43,160		275,232	11
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					191,451	18,160	2,993	70,297	5,622	129,424	15,278	76,799	(182)	318,392		43,160		275,232	11
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					1,490,928	190,645	28,919	797,083	65,625	1,339,085	107,281	636,295	(2,665)	3,162,267	13,433	340,834		2,821,433	48,715
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					1,499	258		647	22	945	19	700		2,592		303		2,288	266
9999999 Totals					1,492,427	190,903	28,919	797,730	65,646	1,340,031	107,300	636,995	(2,665)	3,164,859	13,433	341,138		2,823,721	48,981

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
75-2191453	Berkley Natl Ins Co								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-1432586	Berkley Regional Ins Co					27,909	8,614		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45-0397186	Great Divide Ins Co					(164)	236		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451	StarNet Ins Co					(20)	20		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling				XXX		27,725	8,870		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					327			327	393	393				3		
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other				XXX		327			327	393	393				XXX		
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX		327			327	393	393				XXX		
0899999. Total Authorized - Affiliates				XXX		28,052	8,870		327	393	393				XXX		
95-2371728	ACE American Ins Co					(5)	1,233		1,229	1,474	(5)	1,479		1,479	1		53
06-0237820	ACE Prop & Cas Ins Co					86	4,749		4,835	5,802	86	5,716		5,716	1		206
95-3187355	Allianz Global Risks US Ins Co					179	18	4	193	231	179	53		53	2		2
41-1366075	Allianz Life Ins Co of N Amer						89		89	106		106		106	2		4
94-6078058	Allianz Re America Inc (SanFranRe)						7		7	9		9		9	6		1
06-1182357	Allied World Ins Co														3		
36-2661954	American Agricultural Ins Co					333	3,579		3,912	4,695	333	4,362		4,362	4		231
52-2048110	American Alt Ins Corp						13		13	16		16		16	2		1
74-0484030	American Natl Ins Co						1,461	292	1,169	1,402		1,402		1,402	3		67
35-0145825	American United Life Ins Co						1,795		1,795	2,154		2,154		2,154	2		88
38-0829210	Amerisure Mut Ins Co						38		38	46		46		46	3		2
06-1430254	Arch Reins Co					3,759	46,796		50,555	60,666	3,759	56,907		56,907	2		2,333
94-1390273	Argonaut Ins Co														3		
84-0583213	ASCOT Ins Co					6	1,644		1,650	1,980	6	1,974		1,974	6		276
75-2344200	Aspen Amer Ins Co					27	206		233	280	27	253		253	3		12
13-3594502	AXA INS CO					(172)	257		85	102	(172)	274		274	2		11
39-1338397	AXIS INS CO						712		713	855		855		855	2		35
51-0434766	Axis Reins Co		630	0001		5,717	86,911	22	92,606	111,127	5,088	106,040	630	105,410	2	26	4,322
04-2656602	BEAZLEY INS CO INC														3		
38-0397420	Canada Life Assur Co USB						2,434		2,434	2,920		2,920		2,920	2		120
13-3531373	Cerity Insurance Company						187		187	225		225		225	4		12
22-3291862	Chubb Indem Ins Co					(2)	747		746	895	(2)	897		897	1		32
31-0542366	Cincinnati Ins Co					1,189	4,096		5,284	6,341	1,189	5,153		5,153	2		211
36-2994662	Coliseum Reins Co														6		
06-0303370	Connecticut Gen Life Ins Co						251		251	302		302		302	2		12
36-2114545	Continental Cas Co														3		
13-5010440	Continental Ins Co						101	20	81	97		97		97	3		5
38-2145898	Dorinco Reins Co						117		117	141		141		141	3		7
39-0264050	Employers Ins of Wausau						91		91	109		109		109	3		5
42-0234980	Employers Mut Cas Co					(3)	33		30	36	(3)	39		39	3		2
35-2293075	Endurance Assur Corp					4,714	28,232		32,946	39,535	4,714	34,822		34,822	3		1,671

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)
22-2005057	Everest Reins Co					6,282	106,648	1	112,929	135,515	6,282	129,232		129,232	2		5,299
05-0316605	Factory Mut Ins Co					4,288	16,020	16	20,292	24,350	4,288	20,062		20,062	2		823
14-1415410	Farm Family Cas Ins Co														3		
13-1963496	Federal Insurance Co					(118)	2,744		2,626	3,151	(118)	3,269		3,269	1		118
13-3046577	Fidelity & Deposit Co of MD					40	292		333	399	40	359		359	2		15
06-1325038	Finial Reins Co														4		
04-1867050	First Allmerica Fin Life Ins Co						89		89	106		106		106	4		6
13-2673100	General Reins Corp					17,762	103,068	46	120,783	144,940	17,762	127,178		127,178	1		4,578
13-1958482	General Star Natl Ins Co						369		369	443		443		443	1		16
54-0283385	Genworth Life & Annuity Ins Co						1,609		1,609	1,930		1,930		1,930	5		137
95-1479095	Greenwich Ins Co					57	397		453	544	57	487		487	3		23
06-0383750	Hartford Fire Ins Co					3	4,493		4,496	5,396	3	5,392		5,392	2		221
06-0384680	Hartford Steam Boil Inspec & Ins Co					477	1,524		2,001	2,401	477	1,924		1,924	1		69
74-2195939	Houston Cas Co						47		47	57		57		57	1		2
13-2930697	Imperium Ins Co														4		
23-0723970	Insurance Co of North Amer						476		476	571		571		571	1		21
01-0233346	John Hancock Life Ins Co (USA)						238		238	286		286		286	2		12
22-2227331	Liberty Ins Underwriters Inc														3		
04-1543470	Liberty Mut Ins Co					11,604	107,158	5	118,757	142,508	11,604	130,905		130,905	3		6,283
23-2023242	Lincoln Gen Ins Co					59			59	71	71				6		
36-3347420	Mapfre Ins Co					36	94		130	156	36	120		120	3		6
06-1481194	MARKEL GLOBAL REINS CO					2,059	23,524		25,583	30,700	2,059	28,640		28,640	3		1,375
36-3101262	Markel Ins Co					96	802		898	1,078	96	982		982	3		47
04-2482364	Metromile Ins Co						142		142	170		170		170	6		24
22-3818012	Mitsui Sumitomo Ins Co of Amer					177	504		680	816	177	640		640	2		26
13-3467153	Mitsui Sumitomo Ins USA Inc						19		19	23		23		23	2		1
38-0855585	Motors Ins Corp						93		93	111		111		111	5		8
13-4924125	Munich Reins Amer Inc					17,990	227,397	8	245,380	294,456	17,990	276,465		276,465	2		11,335
06-0493340	Nassau Life Ins Co (Phoenix Life)														6		
38-0865250	National Cas Co						89		89	107		107		107	2		4
47-0355979	National Ind Co						23,026		23,026	27,631		27,631		27,631	1		995
75-2816775	National Specialty Ins Co						1		1	1		1		1	3		
31-4177110	NATIONWIDE MUT FIRE INS CO						5		5	6		6		6	2		
31-4177100	Nationwide Mut Ins Co					964	10,659		11,624	13,948	964	12,984		12,984	2		532
06-1053492	New England Reins Corp						1,971		1,971	2,366		2,366		2,366	6		331
47-0698507	Odyssey Reins Co					8,832	40,106	2	48,936	58,723	8,832	49,891		49,891	3		2,395
25-0410420	Old Republic Ins Co						21		21	25		25		25	2		1
04-1590940	PartnerRe America Ins Co-Index					76	739		816	979	76	902		902	2		37
13-3031176	Partner Reins Co Of The US					24,105	240,049	58	264,096	316,916	24,105	292,810		292,810	3		14,055
23-1642962	Pennsylvania Manufacturers Asn Ins Co						505		505	606		606		606	3		29
23-1620930	Philadelphia Reins Corp						36		36	43		43		43	6		6
06-0493340	Phoenix Life Ins Co (Home Life)														6		
36-3030511	Praetorian Ins Co						260		260	312		312		312	3		15
05-0204450	Providence Washington Ins Co						175		175	210		210		210	6		29

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)
22-2311816	QBE Ins Corp					(296)									3		
23-1641984	QBE Reins Corp					(87)	510		423	508	(87)	595		595	3		29
23-1740414	R&Q Reins Co (NYIE)						172		172	206		206		206	6		29
41-0451140	Reliastar Life Ins Co						3,662		3,662	4,394		4,394		4,394	3		211
52-1952955	Renaissance Reins US Inc					193	37,480	9	37,664	45,196	193	45,004		45,004	2		1,845
30-0703280	RenaissanceRe Europe AG USB					394	6,398		6,793	8,151	394	7,757		7,757	2		318
43-1235868	RGA Reins Co						199		199	239		239		239	2		10
16-0366830	RSUI Indemnity Co						472		472	566		566		566	2		23
75-1444207	SCOR Reins Co					3,773	12,192		15,965	19,159	3,773	15,385		15,385	2		631
13-2941133	Seneca Ins Co Inc						52		52	62		62		62	3		3
39-0333950	Sentry Ins A Mut Co						34		34	40		40		40	2		2
59-2048400	Service American Ind Co						89		89	106		106		106	4		6
13-2997499	Sirius America Ins Co					35	694	2	727	873	35	837		837	3		40
41-0406690	St Paul Fire & Marine Ins Co						2,485		2,485	2,982		2,982		2,982	1		107
75-1670124	Starr Indem & Liab Co						93	19	75	90		90		90	3		4
06-0839705	Swiss Re Life & Health Amer Inc						88		88	106		106		106	2		4
13-1675535	Swiss Rein Amer Corp					7,845	191,474	19	199,300	239,160	7,845	231,315		231,315	2		9,484
94-1517098	TIG Ins Co (Clearwater)						1,071	214	857	1,028		1,028		1,028	6		144
13-2918573	TOA Reins Co of Amer					4,620	15,445		20,065	24,078	4,620	19,458		19,458	2		798
13-4032666	Tokio Marine Amer Ins Co (TOKFM)						1,092		1,092	1,310		1,310		1,310	1		47
31-4423946	Transamerica Cas Ins Co						21		21	25		25		25	3		1
13-5616275	Transatlantic Rein Co					13,883	198,710	80	212,513	255,015	13,883	241,133		241,133	2		9,886
06-0566050	Travelers Ind Co						24		24	28		28		28	1		1
06-1117063	Trenwick Amer Reins Corp														6		
42-0644327	United Fire & Cas Co					36	179		216	259	36	222		222	3		11
13-5459190	United States Fire Ins Co						247		247	296		296		296	3		14
01-0278678	Unum Life Ins Co of Amer						522		522	627		627		627	3		30
13-2668999	WELLFLEET NY INS CO						25		25	30		30		30	1		1
92-0040526	WESTCHESTER FIRE INS CO						41		41	49		49		49	1		2
48-0921045	Westport Ins Corp					351			351	421	421				2		
36-0947200	Wilcac Life Ins Co						1,144		1,144	1,373		1,373		1,373	3		66
13-1290712	XL Reins America Inc					2,707	22,730	440	24,997	29,997	2,707	27,290		27,290	3		1,310
0999999. Total Authorized - Other U.S. Unaffiliated Insurers			630	XXX		144,072	1,598,531	1,256	1,741,644	2,089,972	143,821	1,946,151	630	1,945,521	XXX	26	83,654
AA-9991500	Illinois Mine Subsidence Fund					7	20		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501	Indiana Mine Subsidence Fund					8	4		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991414	INDIANA WORKERS COMP					(268)	2,993		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502	Kentucky Mine Subsidence Fund					1			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					1,410	7,174		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	Michigan Catastrophic Claims Assn					(54)	102		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992118	National Workers Comp Reins Pool					3,381	163,473		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991220	New York Fair Plan						19		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	North Carolina Reins Facility						12		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

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-9991443	TENNESSEE WORKERS COMP					3,580	12,288		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506	West Virginia Mine Subsidence Fund					1			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991450	WISCONSIN WORKERS COMP						1,350		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1357750	Workers Compensation Reins Assn					813	4,659		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX		8,878	192,094		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995000	American Accident Reins Grp I					16	1,754		1,770	2,124	16	2,109		2,109	3		101
AA-9995001	American Accident Reins Grp II					10	1,027		1,037	1,244	10	1,234		1,234	3		59
AA-9995050	Pinehurst Accident Reins Grp					32	3,006		3,038	3,645	32	3,614		3,614	3		173
1199999. Total Authorized - Pools - Voluntary Pools				XXX		57	5,787		5,845	7,014	57	6,956		6,956	XXX		334
AA-3194168	Aspen Bermuda Ltd					(24)	24				(24)	24		24	3		1
AA-1120337	Aspen Ins UK Ltd														3		
AA-3194139	Axis Specialty Ltd					315	1,028		1,342	1,611	315	1,296		1,296	2		53
AA-1120355	CX Reins Co Ltd					9	13	4	18	21	9	12		12	6		2
AA-3194122	DaVinci Reins Ltd		41	0002		37	3		41	49	(4)	53	41	11	2	2	
AA-3194130	Endurance Specialty Ins Ltd (MONTP)														3		
AA-1340125	Hannover Ruck SE		55	0003		2,164	12,980	3	15,142	18,170	2,109	16,061	55	16,006	2	2	656
AA-3190871	Lancashire Ins Co Ltd					189	1,826		2,014	2,417	189	2,229		2,229	3		107
AA-1122000	Lloyds of London	1,588				1,588		38	1,550	1,860		1,860	1,588	272	3	76	13
AA-1126033	Lloyds Synd #0033	7,581				7,562		201	7,361	8,834	(19)	8,853	7,581	1,272	3	364	61
AA-1128003	Lloyds Synd #0051	7				7			7	8		8	7	1	3		
AA-1123000	Lloyds Synd #0055														3		
AA-1122000	Lloyds Synd #0056														3		
AA-1126138	Lloyds Synd #0138														3		
AA-1122000	Lloyds Synd #0153														3		
AA-1126006	Lloyds Synd #0190	(1,254)				1,043		135	908	1,090	1,090		(1,254)	1,254	3	(60)	60
AA-1128987	Lloyds Synd #0250	9				9			9	11		11	9	2	3		
AA-1126382	Lloyds Synd #0382														3		
AA-1126435	Lloyds Synd #0435	6,286				6,782		358	6,424	7,708	496	7,212	6,286	927	3	302	44
AA-1126457	Lloyds Synd #0457	13				128			128	154	115	39	13	26	3	1	1
AA-1126510	Lloyds Synd #0510	709				484		2	482	578	(225)	804	709	94	3	34	5
AA-1126566	Lloyds Synd #0566	424				5,659		1	5,658	6,790	5,235	1,555	424	1,131	3	20	54
AA-1126570	Lloyds Synd #0570														3		
AA-1126609	Lloyds Synd #0609	1,329				1,400		1	1,399	1,678	71	1,607	1,329	279	3	64	13
AA-1126623	Lloyds Synd #0623	968				1,129			1,129	1,354	161	1,194	968	225	3	46	11
AA-1123000	Lloyds Synd #0683	45				45			45	54		54	45	9	3	2	
AA-1126727	Lloyds Synd #0727	499				478		1	477	572	(21)	593	499	95	3	24	5
AA-1126780	Lloyds Synd #0780	5,143				4,553		207	4,346	5,216	(589)	5,805	5,143	662	3	247	32
AA-1126958	Lloyds Synd #0958	(13)				15			15	18	18		(13)	13	3	(1)	1
AA-1127036	Lloyds Synd #1036	20				127			127	152	107	45	20	25	3	1	1
AA-1127084	Lloyds Synd #1084	1,901				2,626		17	2,609	3,131	725	2,406	1,901	505	3	91	24
AA-1127084	Lloyds Synd #1096														3		
AA-1127183	Lloyds Synd #1183	747				661			661	793	(86)	880	747	132	3	36	6
AA-1127200	Lloyds Synd #1200	2				11			11	13	8	4	2	2	3		

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-1127206	Lloyds Synd #1206														3		
AA-1127209	Lloyds Synd #1209	60				60			60	72		72	60	12	3	3	1
AA-1127218	Lloyds Synd #1218	161				65			65	78	(96)	174	161	13	3	8	1
AA-1127225	Lloyds Synd #1225	18				45			45	54	27	27	18	9	3	1	
AA-1120085	Lloyds Synd #1274	113				683			683	819	570	249	113	137	3	5	7
AA-1127301	Lloyds Synd #1301	74				77			77	92	2	90	74	15	3	4	1
AA-1127414	Lloyds Synd #1414	2,766				3,802		156	3,646	4,375	1,036	3,339	2,766	573	3	133	28
AA-1120102	Lloyds Synd #1458	26,154				31,668		216	31,452	37,742	5,514	32,229	26,154	6,075	3	1,255	292
AA-1122000	Lloyds Synd #1618	64				149			149	179	85	94	64	30	3	3	1
AA-1120156	Lloyds Synd #1686	2,311				2,567			2,567	3,081	256	2,825	2,311	513	3	111	25
AA-1120157	Lloyds Synd #1729	328				304			304	365	(24)	389	328	61	3	16	3
AA-1123000	Lloyds Synd #1856	7				39			39	47	32	15	7	8	3		
AA-1127861	Lloyds Synd #1861	282				317			317	380	35	345	282	63	3	14	3
AA-1120096	Lloyds Synd #1880	716				841		1	840	1,008	125	883	716	167	3	34	8
AA-1120109	Lloyds Synd #1882	7									(7)	7	7		3		
AA-1120054	Lloyds Synd #1886	(25)				23			23	28	28		(25)	25	3	(1)	1
AA-1120083	Lloyds Synd #1910														3		
AA-1120124	Lloyds Synd #1945	3,567				4,201			4,201	5,041	634	4,407	3,567	840	3	171	40
AA-1120186	Lloyds Synd #1947	(7)											(7)	7	3		
AA-1120084	Lloyds Synd #1955	4,038				4,525			4,525	5,430	487	4,942	4,038	905	3	194	43
AA-1120106	Lloyds Synd #1969	241				294			294	353	53	300	241	59	3	12	3
AA-1123000	Lloyds Synd #2000														3		
AA-1128001	Lloyds Synd #2001	5,618				6,750		3	6,747	8,096	1,132	6,964	5,618	1,346	3	270	65
AA-1128003	Lloyds Synd #2003	10,784				12,897		92	12,805	15,366	2,112	13,254	10,784	2,469	3	518	119
AA-1120071	Lloyds Synd #2007	60				1			1	1	(59)	60	60		3	3	
AA-1128010	Lloyds Synd #2010	697				575			575	690	(121)	812	697	115	3	33	6
AA-1120104	Lloyds Synd #2012	(35)											(35)	35	3	(2)	2
AA-1120158	Lloyds Synd #2014	14,395				14,712		206	14,506	17,407	317	17,090	14,395	2,695	3	691	129
AA-1128003	Lloyds Synd #2020	7				7			7	8		8	7	1	3		
AA-1120164	Lloyds Synd #2088	(26)				9		6	3	4	4		(26)	26	3	(1)	1
AA-1128121	Lloyds Synd #2121	53				328			328	394	275	119	53	66	3	3	3
AA-1120112	Lloyds Synd #2232	2,963				3,222			3,222	3,867	259	3,608	2,963	644	3	142	31
AA-3194126	Lloyds Synd #2357	19									(19)	19	19		3	1	
AA-1120097	Lloyds Synd #2468	(9)				3		2	1	1	1		(9)	9	3		
AA-1128488	Lloyds Synd #2488	687				702			702	843	15	827	687	140	3	33	7
AA-1128623	Lloyds Synd #2623	3,200				3,981			3,981	4,777	781	3,997	3,200	796	3	154	38
AA-1120182	Lloyds Synd #2689														3		
AA-1128987	Lloyds Synd #2987	41,557				48,401		563	47,839	57,406	6,844	50,562	41,557	9,005	3	1,995	432
AA-1120179	Lloyds Synd #2988	2,459				2,687			2,687	3,224	227	2,997	2,459	537	3	118	26
AA-1123000	Lloyds Synd #2999														3		
AA-1129000	Lloyds Synd #3000	(47)				(65)					(18)	18	(47)	65	3	(2)	3
AA-1120082	Lloyds Synd #3010	46				(60)					(106)	106	46	60	3	2	3
AA-1129210	Lloyds Synd #3210														3		
AA-1120113	Lloyds Synd #3334	4				1			1	1	(3)	5	4		3		

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-1120055	Lloyds Synd #3623	102				77			77	92	(25)	117	102	15	3	5	1
AA-1120098	Lloyds Synd #3624	3,381				3,555			3,555	4,266	174	4,092	3,381	711	3	162	34
AA-1120116	Lloyds Synd #3902	19									(19)	19	19		3	1	
AA-1126005	Lloyds Synd #4000	236				732			732	878	496	383	236	146	3	11	7
AA-1120075	Lloyds Synd #4020	1,917				2,116		93	2,023	2,428	199	2,229	1,917	312	3	92	15
AA-1120086	Lloyds Synd #4141	219				217			217	260	(2)	263	219	43	3	11	2
AA-1120067	Lloyds Synd #4242	71				100		4	96	115	29	85	71	15	3	3	1
AA-1126004	Lloyds Synd #4444	7,040				7,387		75	7,312	8,774	346	8,428	7,040	1,387	3	338	67
AA-1126006	Lloyds Synd #4472	22,247				27,532		155	27,377	32,853	5,286	27,567	22,247	5,320	3	1,068	255
AA-1120090	Lloyds Synd #4711	3,334				3,658			3,658	4,390	324	4,066	3,334	732	3	160	35
AA-1126003	Lloyds Synd #5000	5									(5)	5	5		3		
AA-1120080	Lloyds Synd #5151														3		
AA-1120163	Lloyds Synd #5678	1,416				1,594			1,594	1,913	178	1,735	1,416	319	3	68	15
AA-1120181	Lloyds Synd #5886	559				439		7	432	519	(121)	639	559	80	3	27	4
AA-1840000	Mapfre Re Co De Reaseguros SA					2,711	10,040		12,751	15,301	2,711	12,590		12,590	3		604
AA-3190829	MARKEL BERMUDA LTD					113	1,434	10	1,537	1,845	113	1,732		1,732	3		83
AA-1121425	Markel Intl Ins Co Ltd					789	1,599		2,389	2,866	789	2,077		2,077	3		100
AA-3190686	Partner Reins Co Ltd					1,111	1,651		2,763	3,315	1,111	2,204		2,204	3		106
AA-3190339	Renaissance Reins Ltd		72	0004		(617)	1,677		1,061	1,273	(689)	1,962	72	1,890	2	3	77
AA-1121270	River Thames Ins Co Ltd		62	0005		62	578	116	524	629		629	62	567	6	3	79
AA-1120962	SPRE Ltd		15	0006		15	12		27	32		32	15	18	6	1	2
AA-3190870	Validus Reins Ltd		8,812	0007		10,492	1,946	30	12,408	14,889	1,679	13,210	8,812	4,398	3	423	211
1299999. Total Authorized - Other Non-U.S. Insurers		189,858	9,057	XXX		242,890	34,812	2,701	275,126	330,151	42,653	287,497	198,915	88,582	XXX	9,547	4,172
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		189,858	9,686	XXX		423,950	1,840,094	3,957	2,022,941	2,427,529	186,925	2,240,605	199,544	2,041,060	XXX	9,573	88,161
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														6		
AA-3190117	Queens Isl Ins Co Ltd				194,184	158,155			158,155	189,786	16,850	172,936	172,936		2	7,090	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive				XXX	194,184	158,155			158,155	189,786	16,850	172,936	172,936		XXX	7,090	
00-0000000	Berkley Argentina de Reaseguros SA (UNAFFIL)					15			15	18	18				6		
00-0000000	Berkley Intl Fianzas Mex SA						248	248							6		
00-0000000	Berkley Intl Seguros Mex SA														6		
AA-1490003	WR Berkley Europe AG					515			515	618	574	43		43	2		2
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX		529	248	248	529	635	592	43		43	XXX		2
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	194,184	158,684	248	248	158,684	190,421	17,442	172,979	172,936	43	XXX	7,090	2
2299999. Total Unauthorized - Affiliates				XXX	194,184	158,684	248	248	158,684	190,421	17,442	172,979	172,936	43	XXX	7,090	2
20-4127930	84 Indemnity Co														6		
63-1087220	Alabama Trucking Assoc WC Fund					4,873			4,873	5,848	5,654	194		194	6		27
63-1061602	Alabama Workers Compensation Self Ins Fund					710			710	852	852				6		
63-0262164	Alfa Mut Ins Co						13	13	19	22		22		22	3		1
71-6149993	Arkansas Self-Insurance Trust					95			95	114	98	16		16	6		2

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; 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)
.71-6152468	Arkansas Trucking Assoc Self-Insds Fund					4,419			4,419	5,302	5,302				6		
.06-1463851	Aspen Specialty Ins Co														3		
.63-0855365	Associated Gen Cont Self-Insd Fund					1,285			1,285	1,542	1,542				6		
.81-4762330	Crossroads Health Services Reciprocal				2,740	1,830			1,830	2,197	480	1,716	1,716		6	86	
.23-2153760	Excalibur Reins Corp					24	6	6	24	29	24	5		5	6		1
.00-0000000	Jude Assurance Inc		208	0008		289			289	347	239	108	108		6	5	
.65-0131982	Mapfre Ins Co of FL					(14)	15	1			(14)	14		14	3		1
.95-1728812	Mission Ins Co														6		
.64-0807951	Mississippi Truck, Food & Fuel Self-Insurers Fund		80	0009		178			178	213	156	58	58		6	3	
.95-2488300	National Amer Ins Co of CA						5	5	5	6		6		6	6		1
.13-6109222	Rochdale Ins Co														3		
.13-2959091	United Americas Ins Co						44	44	156	187		187		187	6		26
.02-0349547	US Intl Reins Co						43	43							6		
.04-1029440	Villanova Ins Co						290	290							6		
.52-6197137	WorkersFirst CompFund					191			191	229	229				6		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			288	XXX	2,740	13,880	415	402	14,074	16,888	14,562	2,326	1,882	445	XXX	94	59
.AA-3190906	Aeolus Re Ltd				14,604	11,738			11,738	14,086	108	13,978	13,978		6	699	
.AA-1930055	AIG Australia Ltd														3		
.AA-1580015	Aioi Nissay Dowa Ins Co Ltd						12	12	52	63		63		63	2		3
.AA-2134109	Allianz Argentina Compania de Seguros SA					74			74	89	75	14		14	6		2
.AA-1344102	Allianz Global Corp & Specialty SE		321	0010		329			329	395	8	387	321	66	2	13	3
.AA-1960043	Allianz New Zealand Ltd														6		
.AA-1464104	Allianz Risk Transfer		570	0011		609			609	731	175	556	556		2	23	
.AA-1340026	Allianz SE														2		
.00-0000000	Allianz Versicherungs AG														2		
.AA-1780093	Allied World Assur Co (Europe) DAC						24	24							3		
.AA-3194128	Allied World Assurance Co Ltd		4,211	0012		3,271			3,271	3,926	125	3,801	3,801		3	182	
.AA-1560118	Arch Ins Canada Ltd														2		
.AA-1120053	Arch Ins Co (Europe) Ltd						1	1							2		
.AA-1780091	Arch Reins Europe Underwriting DAC														3		
.AA-3194126	Arch Reins Ltd														2		
.AA-3190932	Argo Re Ltd														3		
.AA-1360015	Assicurazioni Gen SPA					(110)					(14)	14		14	3		1
.98-0444855	Assurex Global Reins LTD		2,448	0013		856			856	1,028	69	959	959		6	48	
.AA-1930029	Australian Reins Pool Corp					58	18	18	58	69	58	12		12	6		2
.AA-1560390	Aviva Ins Co of Canada (Toronto General)						26	26	20	24		24		24	3		1
.AA-1340055	AXA Versicherung AG					3	28	32							2		
.AA-1784115	AXIS Re SE					834			834	1,001	1,001				2		
.AA-1780047	CANADA LIFE RE IRELAND DESIGNATED ACTIVITY CO					(8)	8				(8)	8		8	6		1
.AA-3190913	Canopius Reins AG														3		
.AA-1120089	Catalina Worthing Ins Ltd (EXCES)						5	5							6		
.AA-1120089	Catalina Worthing Ins Ltd (EXCES)		29	0014		29	104	121	128	154		154	29	125	6	1	17
.AA-3191241	CATCo-Re Ltd					(453)	474	21			(453)	453		453	6		63

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-1460018	Catlin Re Switzerland Ltd		252	0015		356	359	359	356	427	104	323	252	71	3	12	3
AA-9240012	China Prop & Cas Reins Co Ltd		1,867	0016		1,135			1,135	1,362	334	1,029	1,029		3	49	
AA-9240020	China Reins Grp Corp					(2)	3	1			(2)	2		2	3		
AA-1120810	Chubb European Grp SE														1		
AA-1560196	Chubb Ins Co of Canada					145	595	595	145	174	145	29		29	1		1
AA-3190770	Chubb Tempest Reins Co Ltd		920	0017		1,028			1,028	1,233	405	829	829		1	30	
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)														6		
AA-1320035	Colisee Re					(2)	78	76	90	108	(2)	110		110	6		15
AA-1120191	Convex Insurance UK Limited					19	58	58	19	23	19	4		4	4		
AA-1340028	DEVK RE					114	144	144	114	137	114	23		23	3		1
AA-1120495	Dominion Ins Co Ltd														6		
00-0000000	DUAL New Zealand LTD														6		
AA-3194130	Endurance Specialty Ins Ltd		175	0018	34	42			42	51	(73)	124	124		2	5	
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG					(21)									6		
AA-3194101	Everest Reins Bermuda Ltd		555	0019		735			735	882	874	8	8		2		
AA-1780122	Everest Reins Co (Ireland) DAC					95	286	286	95	114	95	19		19	2		1
AA-3770152	First Employers Ins Co SPC		2,427	0020		856			856	1,028	188	840	840		6	42	
AA-1580035	Fuji Fire and Marine Ins Co						26	26	13	15		15		15	3		1
AA-5340310	General Ins Corp of India		3,565	0021		2,160			2,160	2,591	611	1,981	1,981		5	99	
AA-1930285	General Re Australia Ltd					64			64	76	76				1		
AA-1340145	General Reins AG														1		
00-0000000	Global Core Ins SPC				4,554	3,085			3,085	3,702	923	2,779	2,779		6	139	
00-0000000	Gold Shield Ins Intl Ltd														6		
AA-3190060	Hannover Re (Bermuda) Ltd		7,680	0022		5,824			5,824	6,988	1,863	5,125	5,125		2	210	
AA-1780044	Hannover Re (Ireland) DAC						42	42							2		
AA-1440044	Hansa Foretag Forsakrings AB						13	13	11	13		13		13	6		2
AA-1120431	Harper Ins Ltd UKB						94	94	32	38		38		38	6		5
AA-1120982	HCC International Ins Co					6		4	2	2	2				2		
AA-1460080	Helvetia Schweizerische Versicherungs		31,006	0023		31,141		7	31,134	37,360	5,690	31,670	31,006	664	3	1,488	32
AA-3190875	Hiscox Ins Co (Bermuda) Ltd		129	0024		94			94	113		113	113		3	5	
AA-8310008	HUMBOLDT RE LTD					2			2	3	3				4		
AA-1120812	Ins Corp of Singapore (UK) Ltd						1	1							6		
AA-3190463	IPCRE Ltd														6		
AA-2230425	IRB Brasil Resseguros SA					456	112	112	456	547	456	91		91	4		5
AA-8310006	KELVIN RE LTD					2			2	3	3				4		
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant						52	52							6		
AA-5420050	Korean Reins Co		38,818	0025		43,190	51	51	43,190	51,828	4,372	47,456	38,818	8,638	3	1,863	415
AA-1120066	Lancashire Ins Co UK LTD					109	92	92	109	130	109	22		22	3		1
AA-1120855	Liberty Mut Ins Europe PLC (Liberty Re)														3		
AA-3191451	Lifson Re Ltd				322,905	128,558			128,558	154,270	45,234	109,036	109,036		6	5,452	
AA-3160108	London Life and Cas (Barbados) Corp														3		
AA-5420010	Lotte Non Life Ins Co Ltd														6		
AA-3191239	LUMEN RE LTD		2,400	0026		1,431			1,431	1,717	447	1,270	1,270		3	61	
AA-1460019	MS Amlin AG		1,236	0027		1,363			1,363	1,636	270	1,365	1,236	129	3	59	6

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; 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-1460019	MS Amlin AG (Zurich)					51	44	44	51	62	51	10		10	3		
00-0000000	MS Amlin PLC						2	2							5		
AA-1340165	Munchener Ruckversicherungs-Gesellschaft		6,401	0028		3,345		3	3,343	4,011	(70)	4,081	4,081		2	167	
AA-1120011	Munich Reins Co UK Gen Branch						5	5							6		
AA-1120011	Munich Reins Co UK Gen Branch						352	352	27	33		33		33	6		5
AA-1460100	New Reins Co														2		
AA-1121145	Pacific & Gen Ins Co Ltd					400	61	61	400	480	400	80		80	6		11
AA-1320034	Paris Re (France)														6		
AA-5760006	Partner Re Asia Pte Ltd					1,171	215	215	1,171	1,405	1,171	234		234	3		11
AA-1780078	Partner Reins Europe SE		6,544	0029		5,141			5,141	6,170	702	5,468	5,468		3	262	
AA-3770398	Pillar Ins Ltd		2,836	0030		896			896	1,075	(1,103)	2,178	2,178		4	109	
AA-3190134	PMG Assurance Ltd		1	0031		(2)									4		
AA-1340190	Provinzial Rheinland Holding Aktiengesel						35	35							6		
AA-3191298	Qatar Reins Co Ltd		24,317	0032		10,243			10,243	12,291	324	11,967	11,967		3	574	
AA-1120481	QBE Ins (Europe) Ltd					9	8	11	6	7	7				3		
AA-1120145	QBE Re (Europe) Limited														3		
AA-1780070	QBE Reins (Europe) Ltd					(20)	20				(20)	20		20	6		3
AA-1120925	R&Q Ludgate No 1 Ltd														6		
AA-1340004	R&V Versicherung AG		5,419	0033		4,956			4,956	5,947	590	5,357	5,357		2	220	
00-0000000	RCI Ltd					62	72	72	62	74	62	12		12	6		2
00-0000000	Regional Insurance Company Limited				3,839	3,276			3,276	3,932		3,932	3,839	93	6	192	13
AA-1460023	RenaissanceRe Europe AG		3,040	0034		2,678			2,678	3,213	443	2,770	2,770		1	100	
AA-3191238	RenaissanceRe Specialty US Ltd		112,366	0035		115,260			115,260	138,312	11,296	127,015	112,366	14,650	2	4,607	601
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					(46)					(1)	1		1	2		
AA-1320031	SCOR Global P&C SE		1,762	0036		330			1,098	1,318		1,318	1,318		2	54	
AA-1464100	SCOR Switzerland AG														2		
AA-3191321	Sirius Bermuda Ins Co Ltd		1,402	0037		493			493	591	58	533	533		3	26	
AA-1440076	Sirius Intl Ins Corp						9	9							3		
AA-1580110	Sompo Japan Nipponkoa Ins Inc														2		
AA-1580110	Sompo Japan Nipponkoa Ins Inc						25	25							2		
AA-1121360	Sovereign Marine & General Ins Co Ltd														6		
00-0000000	Swiss Re Brasil Resseguros SA														6		
AA-1370021	Swiss Re Europe SA		1,889	0038		2,733		5	2,728	3,274	1,067	2,206	1,889	317	2	77	13
AA-1460146	SWISS REINS CO		2,952	0039		2,991	112	112	2,991	3,589	39	3,550	2,952	598	2	121	25
AA-5324100	Taiping Reins Co Ltd		1,167	0040		907		2	905	1,085	261	825	825		3	40	
AA-1580080	Taisei Fire and Marine Ins Co Ltd														6		
00-0000000	Talbot Underwriting (Captive)					56	3	3	56	67	56	11		11	6		2
AA-9240110	The Ping An Property And Casualty Ins Co of China Ltd						15	15							6		
AA-1121575	Tenecom Ltd						34	34	4	4		4		4	6		1
AA-1340225	Transatlantische Beteiligungs AG								12	15		15		15	6		2
AA-1120159	TransRe London Ltd					(14)									2		
AA-5760040	Union (2009) Ltd														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					263	714	714	263	316	263	53		53	3		3
AA-2830009	WESTERN INS CO INC					2			2	2	2				6		
AA-3191315	XL Bermuda Ltd		2,405	0041		3,375	16	29	3,363	4,036	971	3,065	2,405	660	3	115	32
AA-1120049	XL Catlin Ins Co (UK) Ltd						171	171							3		
AA-1121547	XL Ins Co SE														3		
AA-1780072	XL Re Europe SE		3,572	0042		2,579			2,579	3,094	45	3,049	3,049		3	146	
AA-3190759	XL Re Latin America Ltd					261	142	142	261	314	261	52		52	3		3
AA-1124128	Zurich Ins PLC UKB														6		
2699999. Total Unauthorized - Other Non-U.S. Insurers			274,684	XXX	345,936	400,517	4,763	4,333	402,379	482,855	80,267	402,588	375,087	27,501	XXX	17,294	1,306
00-0000000	Amerind Re				3,000	1,464			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	National CompMetric Inc Cell Captive				1,604	671			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310002	White Rock Ins Co PCC Ltd Cell SWR14029				610	457			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2799999. Total Unauthorized - Protected Cells				XXX	5,215	2,592			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			274,972	XXX	542,861	573,081	5,426	4,983	575,137	690,164	112,271	577,894	549,905	27,989	XXX	24,478	1,367
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	13	2,173	0043		851			851	1,021	306	715	715		3	34	
CR-3194126	Arch Reins Ltd		683	0044		1,287	777		2,064	2,477	604	1,873	683	1,190	2	28	49
CR-1320152	Chubb European Grp SE					99	115	115	99	119	99	20		20	1		1
CR-3194122	DaVinci Reins Ltd	421				771	421		1,192	1,430	350	1,079	421	659	2	17	27
CR-3194130	Endurance Specialty Ins Ltd	6				(24)	24				(30)	30	6	24	2		1
CR-3194101	Everest Reins Bermuda Ltd		15,887	0045		18,707	5,399	10	24,096	28,915	2,820	26,095	15,887	10,208	2	651	419
CR-1340125	Hannover Ruck SE	16,719				38,195	150,470		188,665	226,398	21,476	204,922	16,719	188,203	2	685	7,716
CR-3190875	Hiscox Ins Co (Bermuda) Ltd		258	0046		710	939		1,650	1,980	452	1,527	258	1,269	3	12	61
CR-1340165	Munchener Ruckversicherungs-Gesellschaft		9,214	0047		19,307	60,299	11	79,595	95,514	10,092	85,422	9,214	76,207	2	378	3,125
CR-1460100	New Reins Co														2		
CR-1780078	Partner Reins Europe SE		5,959	0048		11,715	1,230	11	12,934	15,521	5,756	9,765	5,959	3,806	3	286	183
CR-3190339	Renaissance Reins Ltd	893	85	0049		1,996	3,912		5,908	7,089	1,018	6,072	978	5,094	2	40	209
CR-1460023	RenaissanceRe Europe AG		128	0050		(149)									1		
CR-1460146	SWISS REINS CO														2		
CR-1120159	TransRe London Ltd					168	276	276	168	201	168	34		34	2		1
CR-3191315	XL Bermuda Ltd		826	0051		845	52		897	1,077	19	1,058	826	232	3	40	11
4099999. Total Certified - Other Non-U.S. Insurers		18,052	35,213	XXX		94,478	223,913	422	318,118	381,742	43,131	338,611	51,666	286,945	XXX	2,173	11,802
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		18,052	35,213	XXX		94,478	223,913	422	318,118	381,742	43,131	338,611	51,666	286,945	XXX	2,173	11,802
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		

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)
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		207,910	319,871	XXX	542,861	1,091,510	2,069,433	9,362	2,916,196	3,499,435	342,327	3,157,109	801,115	2,355,993	XXX	36,223	101,329
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	5,215	2,592			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		207,910	319,871	XXX	548,075	1,094,101	2,069,433	9,362	2,916,196	3,499,435	342,327	3,157,109	801,115	2,355,993	XXX	36,223	101,329

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	
.75-2191453	Berkley Natl Ins Co																YES	
.43-1432586	Berkley Regional Ins Co	334						334			334						YES	
.45-0397186	Great Divide Ins Co	72						72			72						YES	
.22-3590451	StarNet Ins Co																YES	
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		406						406			406						XXX	
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
.AA-1120103	Lloyds Synd #1967	(390)						(390)			(390)						YES	
0699999. Total Authorized - Affiliates - Other (Non-U.S.) - Other		(390)						(390)			(390)						XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		(390)						(390)			(390)						XXX	
0899999. Total Authorized - Affiliates		16						16			16						XXX	
.95-2371728	ACE American Ins Co	11						11			11						YES	
.06-0237820	ACE Prop & Cas Ins Co	91	184			(4)	179	271			271			66.3		(1.6)	YES	
.95-3187355	Allianz Global Risks US Ins Co	110			19		19	130	19	19	110			14.9			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	701						701			701		757	0.0	0.0	0.0	YES	
.52-2048110	American Alt Ins Corp	13						13			13						YES	
.74-0484030	American Natl Ins Co				4	1	4	4			4	4		101.3	101.3	14.1	NO	
.35-0145825	American United Life Ins Co																YES	
.38-0829210	Amerisure Mut Ins Co																YES	
.06-1430254	Arch Reins Co	105	666				666	772			772			86.4			YES	
.94-1390273	Argonaut Ins Co																YES	
.84-0583213	ASCOT Ins Co	455						455			455						YES	
.75-2344200	Aspen Amer Ins Co	(13)						(13)			(13)						YES	
.13-3594502	AXA INS CO																YES	
.39-1338397	AXIS INS CO	1						1			1						YES	
.51-0434766	Axis Reins Co	6,276	430		86	24	539	6,815			6,815	109	1,033	7.9	1.4	0.3	YES	109
.04-2656602	BEAZLEY INS CO INC																YES	
.38-0397420	Canada Life Assur Co USB																YES	
.13-3531373	Cerity Insurance Company	1						1			1		1	0.0	0.0	0.0	YES	
.22-3291862	Chubb Indem Ins Co	13						13			13						YES	
.31-0542366	Cincinnati Ins Co	12						12			12						YES	
.36-2994662	Coliseum Reins Co																YES	
.06-0303370	Connecticut Gen Life Ins Co	3						3			3		7	0.0	0.0	0.0	YES	
.36-2114545	Continental Cas Co													100.0	100.0	100.0	NO	
.13-5010440	Continental Ins Co					8	8	8			8	8		99.9	99.9	99.9	NO	
.38-2145898	Dorinco Reins Co	1						1			1		1	0.0	0.0	0.0	YES	
.39-0264050	Employers Ins of Wausau	6	1				1	7			7			12.0			YES	
.42-0234980	Employers Mut Cas Co																YES	
.35-2293075	Endurance Assur Corp	526						526			526						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
22-2005057	Everest Reins Co	23,930	1,011		6		1,018	24,948			24,948	7	5,614	4.1	0.0	0.0	YES	7
05-0316605	Factory Mut Ins Co	1,425	132	7		80	218	1,644			1,644	80	216	13.3	4.3	4.8	YES	80
14-1415410	Farm Family Cas Ins Co																YES	
13-1963496	Federal Insurance Co	14						14			14		37				YES	
13-3046577	Fidelity & Deposit Co of MD	(17)						(17)			(17)						YES	
06-1325038	Finial Reins Co																YES	
04-1867050	First Allmerica Fin Life Ins Co													(3.2)		(3.2)	YES	
13-2673100	General Reins Corp	5,108	1,965	346	221	12	2,544	7,652			7,652	232	289	33.2	2.9	0.2	YES	232
13-1958482	General Star Natl Ins Co	4				1	1	5			5	1	3	15.8	9.3	15.8	YES	1
54-0283385	Genworth Life & Annuity Ins Co																YES	
95-1479095	Greenwich Ins Co	(23)						(23)			(23)						YES	
06-0383750	Hartford Fire Ins Co	32	24			(7)	16	48			48		11	34.0		(15.1)	YES	
06-0384680	Hartford Steam Boil Inspec & Ins Co																YES	
74-2195939	Houston Cas Co																YES	
13-2930697	Imperium Ins Co																YES	
23-0723970	Insurance Co of North Amer	8	5				5	13			13		20	37.4			YES	
01-0233346	John Hancock Life Ins Co (USA)																YES	
22-2227331	Liberty Ins Underwriters Inc																YES	
04-1543470	Liberty Mut Ins Co	4,522	195	123	12	12	342	4,864			4,864	24	664	7.0	0.4	0.2	YES	24
23-2023242	Lincoln Gen Ins Co	59						59			59						YES	
36-3347420	Mapfre Ins Co	26						26			26						YES	
06-1481194	MARKEL GLOBAL REINS CO	421	173			2	175	596			596	2		29.4	0.4	0.4	YES	2
36-3101262	Markel Ins Co	198						198			198						YES	
04-2482364	Metromile Ins Co	19						19			19						YES	
22-3818012	Mitsui Sumitomo Ins Co of Amer	8						8			8						YES	
13-3467153	Mitsui Sumitomo Ins USA Inc	1						1			1						YES	
38-0855585	Motors Ins Corp		1	3			4	4			4			100.0			YES	
13-4924125	Munich Reins Amer Inc	6,234	2,393	4	31	7	2,435	8,669			8,669	38	1,537	28.1	0.4	0.1	YES	38
06-0493340	Nassau Life Ins Co (Phoenix Life)																YES	
38-0865250	National Cas Co	6	1				1	7			7			16.2			YES	
47-0355979	National Ind Co																YES	
75-2816775	National Specialty Ins Co													100.0	100.0	100.0	NO	
31-4177110	NATIONWIDE MUT FIRE INS CO																YES	
31-4177100	Nationwide Mut Ins Co	29						29			29		299				YES	
06-1053492	New England Reins Corp	8						8			8						YES	
47-0698507	Odyssey Reins Co	2,078	1,550	177	6	5	1,738	3,816			3,816	11	2	45.5	0.3	0.1	YES	11
25-0410420	Old Republic Ins Co																YES	
04-1590940	PartnerRe America Ins Co-Index																YES	
13-3031176	Partner Reins Co Of The US	7,850	704	12	6	282	1,004	8,854			8,854	288	506	11.3	3.1	3.2	YES	288
23-1642962	Pennsylvania Manufacturers Asn Ins Co	6	1	1			1	7			7		16	15.4	0.0	0.0	YES	
23-1620930	Philadelphia Reins Corp	36						36			36						YES	
06-0493340	Phoenix Life Ins Co (Home Life)																YES	
36-3030511	Praetorian Ins Co																YES	
05-0204450	Providence Washington Ins Co																YES	
22-2311816	QBE Ins Corp	1						1			1						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
23-1641984	QBE Reins Corp	(72)						(72)			(72)		(52)				YES	
23-1740414	R&Q Reins Co (NYIE)																YES	
41-0451140	Reliastar Life Ins Co	31	9	25			34	64			64		29	52.5	0.0	0.0	YES	
52-1952955	Renaissance Reins US Inc	1,551	453		24	19	495	2,046			2,046	43	68	24.2	2.0	0.9	YES	43
30-0703280	RenaissanceRe Europe AG USB	1,350	10				10	1,360			1,360			0.7			YES	
43-1235868	RGA Reins Co																YES	
16-0366830	RSUI Indemnity Co	6						6			6		2	0.0	0.0	0.0	YES	
75-1444207	SCOR Reins Co	2,423	179	85			264	2,687			2,687		2,206	9.8			YES	
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	558				10	10	568			568	10	1	1.7	1.7	1.7	YES	10
41-0406690	St Paul Fire & Marine Ins Co	3	1				1	4			4		3	16.8		(1.1)	YES	
75-1670124	Starr Indem & Liab Co					15	15	15			15	15		99.9	99.9	99.9	NO	
06-0839705	Swiss Re Life & Health Amer Inc	(2)	1				1	(1)			(1)			(112.2)		0.0	YES	
13-1675535	Swiss Rein Amer Corp	12,749	1,248	401	90	2	1,741	14,491			14,491	93	420	12.0	0.6	0.0	YES	93
94-1517098	TIG Ins Co (Clearwater)	8		(22)		145	123	131	29	12	102	133	384	94.1	27.4	110.2	NO	
13-2918573	TOA Reins Co of Amer	553						553			553		348				YES	
13-4032666	Tokio Marine Amer Ins Co (TOKFM)																YES	
31-4423946	Transamerica Cas Ins Co	1						1			1						YES	
13-5616275	Transatlantic Rein Co	8,913	2,517	8	388	10	2,922	11,835			11,835	398	372	24.7	3.3	0.1	YES	398
06-0566050	Travelers Ind Co																YES	
06-1117063	Trenwick Amer Reins Corp																YES	
42-0644327	United Fire & Cas Co	(7)						(7)			(7)						YES	
13-5459190	United States Fire Ins Co	1						1			1						YES	
01-0278678	Unum Life Ins Co of Amer																YES	
13-2668999	WELLFLEET NY INS CO	1						1			1						YES	
92-0040526	WESTCHESTER FIRE INS CO																YES	
48-0921045	Westport Ins Corp																YES	
36-0947200	Wilcac Life Ins Co																YES	
13-1290712	XL Reins America Inc	756	31	2		2,199	2,233	2,989	2,220	2,196	769	3	165	74.7	0.4	73.6	YES	3
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		89,122	13,884	1,171	894	2,820	18,770	107,892	2,268	2,227	105,624	1,499	14,957	17.4	1.2	2.6	XXX	1,338
AA-9991500	Illinois Mine Subsidence Fund																YES	
AA-9991501	Indiana Mine Subsidence Fund																YES	
AA-9991414	INDIANA WORKERS COMP	309						309			309						YES	
AA-9991502	Kentucky Mine Subsidence Fund																YES	
AA-9991213	Massachusetts Fair Plan																YES	
AA-9991421	Massachusetts Workers Comp	694						694			694						YES	
AA-9991159	Michigan Catastrophic Claims Assn																YES	
AA-9992118	National Workers Comp Reins Pool	8,871						8,871			8,871						YES	
AA-9991220	New York Fair Plan																YES	
AA-9991139	North Carolina Reins Facility																YES	
AA-9991443	TENNESSEE WORKERS COMP	1,982						1,982			1,982						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-9991506	West Virginia Mine Subsidence Fund																YES	
AA-9991450	WISCONSIN WORKERS COMP	137						137			137						YES	
41-1357750	Workers Compensation Reins Assn	351	76				76	427			427			17.8			YES	
1099999. Total Authorized - Pools - Mandatory Pools		12,344	76				76	12,420			12,420			0.6			XXX	
AA-9995000	American Accident Reins Grp I	31						31			31		16	0.0	0.0	0.0	YES	
AA-9995001	American Accident Reins Grp II	31						31			31		16	0.0	0.0	0.0	YES	
AA-9995050	Pinehurst Accident Reins Grp	116						116			116		21	0.0	0.0	0.0	YES	
1199999. Total Authorized - Pools - Voluntary Pools		178						178			178		53	0.0	0.0	0.0	XXX	
AA-3194168	Aspen Bermuda Ltd																YES	
AA-1120337	Aspen Ins UK Ltd																YES	
AA-3194139	Axis Specialty Ltd	149						149			149		168	0.0	0.0		YES	
AA-1120355	CX Reins Co Ltd			(10)		20	10	10			10	20		96.9	201.7	201.3	NO	
AA-3194122	DaVinci Reins Ltd	12						12			12			0.0		0.0	YES	
AA-3194130	Endurance Specialty Ins Ltd (MONTP)																YES	
AA-1340125	Hannover Ruck SE	1,192	(79)	26		13	(40)	1,152			1,152	13	21	(3.5)	1.1	1.1	YES	13
AA-3190871	Lancashire Ins Co Ltd	438						438			438		139	0.0			YES	
AA-1122000	Lloyds of London	15	12	(33)	144	47	170	185	110	71	76	120	32	91.8	112.0	25.1	NO	
AA-1126033	Lloyds Synd #0033	1,492		78		1,004	1,082	2,574	1,004	1,004	1,570		99	42.0		39.0	YES	
AA-1128003	Lloyds Synd #0051																YES	
AA-1123000	Lloyds Synd #0055																YES	
AA-1122000	Lloyds Synd #0056																YES	
AA-1126138	Lloyds Synd #0138																YES	
AA-1122000	Lloyds Synd #0153																YES	
AA-1126006	Lloyds Synd #0190	408	7	346		59	413	821	682	675	138			50.3		7.2	YES	
AA-1128987	Lloyds Synd #0250																YES	
AA-1126382	Lloyds Synd #0382																YES	
AA-1126435	Lloyds Synd #0435	1,581	5			1,791	1,796	3,376	1,791	1,791	1,585		39	53.2		53.0	YES	
AA-1126457	Lloyds Synd #0457																YES	
AA-1126510	Lloyds Synd #0510	138	23		10		33	171	10	10	161			19.2			YES	
AA-1126566	Lloyds Synd #0566	177	18	1		3	22	199	3	3	196			11.2	0.0	1.7	YES	
AA-1126570	Lloyds Synd #0570																YES	
AA-1126609	Lloyds Synd #0609	23		4		5	9	32	5	5	27			29.1	0.6	15.8	YES	
AA-1126623	Lloyds Synd #0623	107				2	2	109			109	2	63	1.7	1.0	1.7	YES	2
AA-1123000	Lloyds Synd #0683																YES	
AA-1126727	Lloyds Synd #0727	2				3	3	6	3	3	2			60.2		60.2	YES	
AA-1126780	Lloyds Synd #0780	854		120		1,036	1,156	2,010	1,027	1,027	983	9	118	57.5	0.8	51.5	YES	9
AA-1126958	Lloyds Synd #0958	1						1			1						YES	
AA-1127036	Lloyds Synd #1036	4		(137)			(137)	(132)			(132)			103.3			YES	
AA-1127084	Lloyds Synd #1084	123		(97)	70	15	(12)	111	85	85	26			(11.1)		13.5	YES	
AA-1127084	Lloyds Synd #1096																YES	
AA-1127183	Lloyds Synd #1183	5		(126)			(126)	(121)			(121)			104.3			YES	
AA-1127200	Lloyds Synd #1200																YES	
AA-1127206	Lloyds Synd #1206																YES	
AA-1127209	Lloyds Synd #1209																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-1127218	Lloyds Synd #1218																YES	
AA-1127225	Lloyds Synd #1225																YES	
AA-1120085	Lloyds Synd #1274	42		(39)			(39)	3			3			(1,275.4)			YES	
AA-1127301	Lloyds Synd #1301																YES	
AA-1127414	Lloyds Synd #1414	744	1			779	780	1,524	779	779	745			51.2		51.1	YES	
AA-1120102	Lloyds Synd #1458	3,952	757	529	(2)	1,080	2,364	6,316	1,033	1,033	5,283	45	193	37.4	0.8	17.1	YES	45
AA-1122000	Lloyds Synd #1618																YES	
AA-1120156	Lloyds Synd #1686	94						94			94						YES	
AA-1120157	Lloyds Synd #1729																YES	
AA-1123000	Lloyds Synd #1856																YES	
AA-1127861	Lloyds Synd #1861																YES	
AA-1120096	Lloyds Synd #1880	209			5		5	214	5	5	209			2.3			YES	
AA-1120109	Lloyds Synd #1882																YES	
AA-1120054	Lloyds Synd #1886																YES	
AA-1120083	Lloyds Synd #1910																YES	
AA-1120124	Lloyds Synd #1945	455						455			455						YES	
AA-1120186	Lloyds Synd #1947																YES	
AA-1120084	Lloyds Synd #1955	427		119			119	546			546			21.8	0.0		YES	
AA-1120106	Lloyds Synd #1969	200						200			200		55				YES	
AA-1123000	Lloyds Synd #2000																YES	
AA-1128001	Lloyds Synd #2001	204		45		15	60	264	15	15	249			22.7		5.6	YES	
AA-1128003	Lloyds Synd #2003	1,258	3	45	201	257	506	1,764	445	445	1,319	13	321	28.7	0.8	14.6	YES	13
AA-1120071	Lloyds Synd #2007													100.0	100.0	100.0	NO	
AA-1128010	Lloyds Synd #2010	2		15			15	17			17			87.2			YES	
AA-1120104	Lloyds Synd #2012																YES	
AA-1120158	Lloyds Synd #2014	3,187	148	407		1,031	1,586	4,773	1,031	1,031	3,741		19	33.2	0.0	21.6	YES	
AA-1128003	Lloyds Synd #2020																YES	
AA-1120164	Lloyds Synd #2088				30		30	30	30	30				100.0			YES	
AA-1128121	Lloyds Synd #2121	8		(205)			(205)	(197)			(197)			103.9			YES	
AA-1120112	Lloyds Synd #2232																YES	
AA-3194126	Lloyds Synd #2357																YES	
AA-1120097	Lloyds Synd #2468				11		11	11	11	11				100.0			YES	
AA-1128488	Lloyds Synd #2488	287						287			287						YES	
AA-1128623	Lloyds Synd #2623	452						452			452		287	0.0	0.0	0.0	YES	
AA-1120182	Lloyds Synd #2689																YES	
AA-1128987	Lloyds Synd #2987	6,481	372	627	176	2,637	3,812	10,294	2,802	2,796	7,492	16	2,267	37.0	0.2	25.6	YES	16
AA-1120179	Lloyds Synd #2988	227						227			227						YES	
AA-1123000	Lloyds Synd #2999																YES	
AA-1129000	Lloyds Synd #3000	19		(137)			(137)	(117)			(117)			116.5			YES	
AA-1120082	Lloyds Synd #3010	2		(62)			(62)	(60)			(60)			103.3			YES	
AA-1129210	Lloyds Synd #3210																YES	
AA-1120113	Lloyds Synd #3334																YES	
AA-1120055	Lloyds Synd #3623																YES	
AA-1120098	Lloyds Synd #3624	960		198			198	1,158			1,158			17.1			YES	
AA-1120116	Lloyds Synd #3902																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-1126005	Lloyds Synd #4000	5						5			5		17				YES	
AA-1120075	Lloyds Synd #4020	469	2			463	465	933	463	463	470			49.8		49.6	YES	
AA-1120086	Lloyds Synd #4141																YES	
AA-1120067	Lloyds Synd #4242	71			22		22	93	22	22	71			23.2			YES	
AA-1126004	Lloyds Synd #4444	270		90	75	301	467	736	376	376	360			63.4		40.9	YES	
AA-1126006	Lloyds Synd #4472	2,472		334	126	650	1,110	3,582	142	142	3,440	634	368	31.0	16.6	18.1	YES	634
AA-1120090	Lloyds Synd #4711	57						57			57			(0.5)			YES	
AA-1126003	Lloyds Synd #5000																YES	
AA-1120080	Lloyds Synd #5151																YES	
AA-1120163	Lloyds Synd #5678	61						61			61						YES	
AA-1120181	Lloyds Synd #5886	162			33		33	195	33	33	162			16.7			YES	
AA-1840000	Mapfre Re Co De Reaseguros SA	1,449	45	97			142	1,592			1,592		1,335	8.9	0.0		YES	
AA-3190829	MARKEL BERMUDA LTD	210	33		3	45	81	290	2	2	288	45	40	27.8	13.8	15.3	YES	45
AA-1121425	Markel Intl Ins Co Ltd																YES	
AA-3190686	Partner Reins Co Ltd	327						327			327		305	0.0	0.0		YES	
AA-3190339	Renaissance Reins Ltd	160	(20)				(20)	140			140			(14.4)			YES	
AA-1121270	River Thames Ins Co Ltd	15				10	11	26	17	4	8	7		41.2	81.8	40.5	NO	
AA-1120962	SPRE Ltd																YES	
AA-3190870	Validus Reins Ltd	489			151		151	640	151	151	489		36	23.5			YES	
1299999. Total Authorized - Other Non-U.S. Insurers		32,149	1,328	2,237	1,054	11,265	15,884	48,034	12,077	12,011	35,956	924	5,924	33.1	2.2	23.5	XXX	777
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		133,809	15,288	3,408	1,949	14,085	34,730	168,539	14,345	14,238	154,194	2,423	20,934	20.6	1.4	8.4	XXX	2,115
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	1,893						1,893			1,893						YES	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive		1,893						1,893			1,893						XXX	
00-0000000	Berkley Argentina de Reaseguros SA (UNAFFIL)																YES	
00-0000000	Berkley Intl Fianzas Mex SA	248						248			248						YES	
00-0000000	Berkley Intl Seguros Mex SA																YES	
AA-1490003	WR Berkley Europe AG	(81)						(81)			(81)						YES	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		166						166			166						XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		2,060						2,060			2,060						XXX	
2299999. Total Unauthorized - Affiliates		2,060						2,060			2,060						XXX	
20-4127930	84 Indemnity Co																YES	
63-1087220	Alabama Trucking Assoc WC Fund	1						1			1						YES	
63-1061602	Alabama Workers Compensation Self Ins Fund	21						21			21						YES	
63-0262164	Alfa Mut Ins Co													0.0		0.0	YES	
71-6149993	Arkansas Self-Insurance Trust																YES	
71-6152468	Arkansas Trucking Assoc Self-Insds Fund	51						51			51						YES	
06-1463851	Aspen Specialty Ins Co																YES	
63-0855365	Associated Gen Cont Self-Insd Fund	25						25			25						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
81-4762330	Crossroads Health Services Reciprocal	42						42			42						YES	
23-2153760	Excalibur Reins Corp																YES	
00-0000000	Jude Assurance Inc	17						17			17		38				YES	
65-0131982	Mapfre Ins Co of FL																YES	
95-1728812	Mission Ins Co																YES	
64-0807951	Mississippi Truck, Food & Fuel Self-Insurers Fund																YES	
95-2488300	National Amer Ins Co of CA					2	2	2			2	2		99.9	99.9	99.9	NO	
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	7						7			7						YES	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		165				2	2	167			167	2	38	1.0	0.8	1.0	XXX	
AA-3190906	Aeolus Re Ltd	8,104						8,104			8,104						YES	
AA-1930055	AIG Australia Ltd																YES	
AA-1580015	Aioi Nissay Dowa Ins Co Ltd				11		11	11			11	11		100.0	100.0		NO	
AA-2134109	Allianz Argentina Compania de Seguros SA																YES	
AA-1344102	Allianz Global Corp & Specialty SE			21			21	21			21			99.1			YES	
AA-1960043	Allianz New Zealand Ltd																YES	
AA-1464104	Allianz Risk Transfer	357	1				1	358			358			0.2			YES	
AA-1340026	Allianz SE																YES	
00-0000000	Allianz Versicherungs AG																YES	
AA-1780093	Allied World Assur Co (Europe) DAC																YES	
AA-3194128	Allied World Assurance Co Ltd	58						58			58						YES	
AA-1560118	Arch Ins Canada Ltd																YES	
AA-1120053	Arch Ins Co (Europe) Ltd																YES	
AA-1780091	Arch Reins Europe Underwriting DAC																YES	
AA-3194126	Arch Reins Ltd																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	68						68			68						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-1780047	CANADA LIFE RE IRELAND DESIGNATED ACTIVITY CO																YES	
AA-3190913	Canopius Reins AG																YES	
AA-1120089	Catalina Worthing Ins Ltd (EXCES)							1			(1)						YES	
AA-1120089	Catalina Worthing Ins Ltd (EXCES)	2	1	(31)	55	31	56	59			59	86		96.2	146.7	52.7	NO	
AA-3191241	CATCo-Re Ltd	21						21			21						YES	
AA-1460018	Catlin Re Switzerland Ltd	91	195				195	285			285			68.3			YES	
AA-9240012	China Prop & Cas Reins Co Ltd	126						126			126		32	0.0	0.0		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-9240020	China Reins Grp Corp	1						1			1						YES	
AA-1120810	Chubb European Grp SE																YES	
AA-1560196	Chubb Ins Co of Canada																YES	
AA-3190770	Chubb Tempest Reins Co Ltd	87						87			87						YES	
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)																YES	
AA-1320035	Colisee Re																YES	
AA-1120191	Convex Insurance UK Limited	71						71			71			(0.5)			YES	
AA-1340028	DEVK RE	16						16			16						YES	
AA-1120495	Dominion Ins Co Ltd																YES	
00-0000000	DUAL New Zealand LTD																YES	
AA-3194130	Endurance Specialty Ins Ltd	34						34			34						YES	
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG	(21)						(21)			(21)						YES	
AA-3194101	Everest Reins Bermuda Ltd																YES	
AA-1780122	Everest Reins Co (Ireland) DAC	67						67			67						YES	
AA-3770152	First Employers Ins Co SPC	68						68			68						YES	
AA-1580035	Fuji Fire and Marine Ins Co																YES	
AA-5340310	General Ins Corp of India	241						241			241		43	0.0	0.0		YES	
AA-1930285	General Re Australia Ltd																YES	
AA-1340145	General Reins AG																YES	
00-0000000	Global Core Ins SPC	114						114			114						YES	
00-0000000	Gold Shield Ins Intl Ltd																YES	
AA-3190060	Hannover Re (Bermuda) Ltd	123	471				471	594			594		15	79.3	0.0		YES	
AA-1780044	Hannover Re (Ireland) DAC																YES	
AA-1440044	Hansa Foretag Forsakrings AB	(4)				4	4					4		1,055.9		1,052.7	YES	4
AA-1120431	Harper Ins Ltd UKB				82		82	82			82	82		100.0	99.9		NO	
AA-1120982	HCC International Ins Co				20		20	20	20			20		100.0			YES	20
AA-1460080	Helvetia Schweizerische Versicherungs	1,611	399		15	21	435	2,046			2,046	36	56	21.3	1.7	1.0	YES	36
AA-3190875	Hiscox Ins Co (Bermuda) Ltd	35						35			35						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																YES	
AA-8310006	KELVIN RE LTD																YES	
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant																YES	
AA-5420050	Korean Reins Co	3,040		33			33	3,073			3,073			1.1			YES	
AA-1120066	Lancashire Ins Co UK LTD	25						25			25						YES	
AA-1120855	Liberty Mut Ins Europe PLC (Liberty Re)																YES	
AA-3191451	Lifson Re Ltd	2,704	14	19			33	2,737			2,737			1.2			YES	
AA-3160108	London Life and Cas (Barbados) Corp																YES	
AA-5420010	Lotte Non Life Ins Co Ltd																YES	
AA-3191239	LUMEN RE LTD	160						160			160		45	0.0	0.0		YES	
AA-1460019	MS Amlin AG	146	56	110			166	312			312			53.2			YES	
AA-1460019	MS Amlin AG (Zurich)																YES	
00-0000000	MS Amlin PLC																YES	
AA-1340165	Munchener Ruckversicherungs-Gesellschaft	92	3		13		16	108			108	13		15.1	11.9		YES	13

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-1120011	Munich Reins Co UK Gen Branch																YES	
AA-1120011	Munich Reins Co UK Gen Branch				329		329	329			329	329		100.0	100.0		NO	
AA-1460100	New Reins Co																YES	
AA-1121145	Pacific & Gen Ins Co Ltd																YES	
AA-1320034	Paris Re (France)																YES	
AA-5760006	Partner Re Asia Pte Ltd	(291)						(291)			(291)						YES	
AA-1780078	Partner Reins Europe SE	681				(6)	(6)	675			675			(0.8)		(0.8)	YES	
AA-3770398	Pillar Ins Ltd																YES	
AA-3190134	PMG Assurance Ltd	(2)						(2)			(2)						YES	
AA-1340190	Provinzial Rheinland Holding Aktiengesel				33		33	33			33	33		100.0	100.0		NO	
AA-3191298	Qatar Reins Co Ltd	2,264		7			7	2,271			2,271			0.3			YES	
AA-1120481	QBE Ins (Europe) Ltd					17	17	17			17	17		100.0	100.0	100.0	NO	
AA-1120145	QBE Re (Europe) Limited																YES	
AA-1780070	QBE Reins (Europe) Ltd																YES	
AA-1120925	R&Q Ludgate No 1 Ltd																YES	
AA-1340004	R&V Versicherung AG	1,596	86	225			311	1,906			1,906			16.3			YES	
00-0000000	RCI Ltd																YES	
00-0000000	Regional Insurance Company Limited																YES	
AA-1460023	RenaissanceRe Europe AG	123	5	113	1		118	241			241	1		49.0	0.5	0.1	YES	1
AA-3191238	RenaissanceRe Specialty US Ltd	2,155	40	67			108	2,263			2,263		130	4.8	0.0		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	18						18			18						YES	
AA-1320031	SCOR Global P&C SE	7						7			7						YES	
AA-1464100	SCOR Switzerland AG																YES	
AA-3191321	Sirius Bermuda Ins Co Ltd	(12)						(12)			(12)						YES	
AA-1440076	Sirius Intl Ins Corp																YES	
AA-1580110	Sompo Japan Nipponkoa Ins Inc																YES	
AA-1580110	Sompo Japan Nipponkoa Ins Inc					1	1	2			2	1		82.0	82.0	81.8	NO	
AA-1121360	Sovereign Marine & General Ins Co Ltd																YES	
00-0000000	Swiss Re Brasil Resseguros SA																YES	
AA-1370021	Swiss Re Europe SA	405		193		23	216	621			621	23		34.9	3.8	3.8	YES	23
AA-1460146	SWISS REINS CO	141						141			141						YES	
AA-5324100	Taiping Reins Co Ltd	106			11		11	116	11		106	11		9.1	10.0		YES	11
AA-1580080	Taisei Fire and Marine Ins Co Ltd													100.0	100.0	100.0	NO	
00-0000000	Talbot Underwriting (Captive)																YES	
AA-9240110	The Ping An Property And Casualty Ins Co of China Ltd																YES	
AA-1121575	Tenecom Ltd				22		22	22			22	22		100.0	100.0		NO	
AA-1340225	Transatlantische Beteiligungs AG	(7)				7	7					7		(7,075,120.0)		(7,075,120.0)	YES	7
AA-1120159	TransRe London Ltd								19	19	(19)						YES	
AA-5760040	Union (2009) Ltd																YES	
AA-1460006	Validus Reins (Switzerland) Ltd																YES	
AA-2830009	WESTERN INS CO INC	2						2			2						YES	
AA-3191315	XL Bermuda Ltd	284			63		63	347	63		284	63		18.1	22.0		NO	

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-1120049	XL Catlin Ins Co (UK) Ltd																YES	
AA-1121547	XL Ins Co SE																YES	
AA-1780072	XL Re Europe SE	149		9			9	158			158			5.5			YES	
AA-3190759	XL Re Latin America Ltd																YES	
AA-1124128	Zurich Ins PLC UKB																YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		25,055	1,270	766	654	(100)	2,590	27,644	114	19	27,531	790	323	9.4	2.8	(0.4)	XXX	116
00-0000000	Amerind Re																YES	
00-0000000	National CompMetric Inc Cell Captive	58						58			58						YES	
AA-8310002	White Rock Ins Co PCC Ltd Cell SWR14029	200						200			200						YES	
2799999. Total Unauthorized - Protected Cells		258						258			258						XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		27,280	1,270	766	654	(98)	2,591	29,871	114	19	29,758	792	361	8.7	2.6	(0.3)	XXX	116
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	85						85			85		25	0.0	0.0		YES	
CR-3194126	Arch Reins Ltd	246			(1)		(1)	246			246			(0.2)			YES	
CR-1320152	Chubb European Grp SE	29						29			29						YES	
CR-3194122	DaVinci Reins Ltd	293						293			293						YES	
CR-3194130	Endurance Specialty Ins Ltd																YES	
CR-3194101	Everest Reins Bermuda Ltd	2,249	2		50		52	2,301			2,301	50		2.3	2.2		YES	50
CR-1340125	Hannover Ruck SE	11,293	1,122	326			1,448	12,741			12,741		357	11.4			YES	
CR-3190875	Hiscox Ins Co (Bermuda) Ltd	234						234			234						YES	
CR-1340165	Munchener Ruckversicherungs-Gesellschaft	2,852	290		31	23	344	3,196			3,196	54		10.8	1.7	0.7	YES	54
CR-1460100	New Reins Co																YES	
CR-1780078	Partner Reins Europe SE	732			53		53	785			785	53		6.7	6.7		YES	53
CR-3190339	Renaissance Reins Ltd	754	377				377	1,131			1,131			33.3			YES	
CR-1460023	RenaissanceRe Europe AG	4						4			4			9.7			YES	
CR-1460146	SWISS REINS CO																YES	
CR-1120159	TransRe London Ltd	89			19		19	108			108	19		17.8	17.8		YES	19
CR-3191315	XL Bermuda Ltd																YES	
4099999. Total Certified - Other Non-U.S. Insurers		18,860	1,792	326	152	23	2,293	21,153			21,153	176	382	10.8	0.8	0.1	XXX	176
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		18,860	1,792	326	152	23	2,293	21,153			21,153	176	382	10.8	0.8	0.1	XXX	176
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	

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
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		179,949	18,350	4,500	2,755	14,010	39,615	219,564	14,459	14,258	205,105	3,391	21,677	18.0	1.5	6.4	XXX	2,406
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		258						258			258						XXX	
9999999 Totals		180,207	18,350	4,500	2,755	14,010	39,615	219,822	14,459	14,258	205,363	3,391	21,677	18.0	1.5	6.4	XXX	2,406

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)
63-0866690	Berkley Casualty Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2191453	Berkley Natl Ins Co	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
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
95-3187355	Allianz Global Risks US 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
13-3594502	AXA 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
13-3531373	Cerity Insurance Company	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
31-0542366	Cincinnati 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

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)
35-2293075	Endurance Assur Corp	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
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
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
13-2930697	Imperium Ins 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
22-2227331	Liberty Ins Underwriters Inc	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
04-1590940	PartnerRe America Ins Co-Index	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
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

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)
.06-0493340	Phoenix Life Ins Co (Home Life)	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
.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
.30-0703280	RenaissanceRe Europe AG USB	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
.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
.13-2668999	WELLFLEET NY INS CO	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

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-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
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
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-3194130	Endurance Specialty Ins Ltd (MONTP)	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-1128003	Lloyds Synd #0051	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000	Lloyds Synd #0055	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000	Lloyds Synd #0056	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126138	Lloyds Synd #0138	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000	Lloyds Synd #0153	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-1128987	Lloyds Synd #0250	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-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

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-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-1127084	Lloyds Synd #1096	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-1127200	Lloyds Synd #1200	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-1127301	Lloyds Synd #1301	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-1122000	Lloyds Synd #1618	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
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-1120054	Lloyds Synd #1886	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-1120186	Lloyds Synd #1947	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-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-3194126	Lloyds Synd #2357	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-1120182	Lloyds Synd #2689	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-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-1126005	Lloyds Synd #4000	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
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 Argentina de Reaseguros SA (UNAFFIL)	XXX	XXX	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

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)
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
63-1061602	Alabama Workers Compensation Self Ins 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
06-1463851	Aspen Specialty Ins Co	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
00-0000000	Jude Assurance Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
65-0131982	Mapfre Ins Co of FL	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
64-0807951	Mississippi Truck, Food & Fuel Self-Insurers Fund	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
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-2134109	Allianz Argentina Compania de Seguros SA	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-1960043	Allianz New Zealand Ltd	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
00-0000000	Allianz Versicherungs AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780093	Allied World Assur Co (Europe) DAC	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

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-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-1780047	CANADA LIFE RE IRELAND DESIGNATED ACTIVITY CO	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-1120191	Convex Insurance UK Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340028	DEVK 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
00-0000000	DUAL New Zealand 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
AA-1780122	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
AA-1340145	General Reins AG	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-1780044	Hannover Re (Ireland) DAC	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
AA-1120431	Harper Ins Ltd UKB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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

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-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-1120066	Lancashire Ins Co UK 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-3191451	Lifson Re Ltd	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-5420010	Lotte Non Life Ins Co Ltd	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
AA-1460019	MS Amlin AG (Zurich)	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-1120011	Munich Reins Co UK Gen Branch	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460100	New Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121145	Pacific & Gen Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320034	Paris Re (France)	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-1340190	Provinzial Rheinland Holding Aktiengesel	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-1120145	QBE Re (Europe) Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780070	QBE Reins (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-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-1464100	SCOR Switzerland AG	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

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-1121360	Sovereign Marine & General Ins Co Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	Swiss Re Brasil Resseguros SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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-9240110	The Ping An Property And Casualty Ins Co of China Ltd	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-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-1120049	XL Catlin Ins Co (UK) 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
AA-1124128	Zurich Ins PLC UKB	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
00-0000000	National CompMetric Inc Cell Captive	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		545	272	401.1	100.0		545						
CR-3194126	Arch Reins Ltd	3	10/01/2014	20.0		1,460	292	46.8	100.0		1,460						
CR-1320152	Chubb European Grp SE	2	01/01/2021	10.0		115	11					115					
CR-3194122	DaVinci Reins Ltd	4	10/31/2018	50.0		841	421	50.0	100.0		841						
CR-3194130	Endurance Specialty Ins Ltd	3	07/01/2015	20.0		30	6	20.0	100.0		30						
CR-3194101	Everest Reins Bermuda Ltd	3	10/01/2014	20.0		21,297	4,259	74.6	100.0		21,297		10				10
CR-1340125	Hannover Ruck SE	2	10/01/2014	10.0		167,189	16,719	10.0	100.0		167,189						
CR-3190875	Hiscox Ins Co (Bermuda) Ltd	3	01/01/2017	20.0		1,197	239	21.6	100.0		1,197						
CR-1340165	Munchener Ruckversicherungs-Gesellschaft	2	10/01/2014	10.0		69,514	6,951	13.3	100.0		69,514		11				11
CR-1460100	New Reins Co	2	07/01/2019	10.0		(14)	(1)										
CR-1780078	Partner Reins Europe SE	3	01/01/2020	20.0		7,189	1,438	82.9	100.0		7,189		11				11
CR-3190339	Renaissance Reins Ltd	3	10/31/2018	20.0		4,890	978	20.0	100.0		4,890						

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)
CR-1460023	RenaissanceRe Europe AG	3	04/01/2015	20.0		(148)	(30)	(86.2)	(431.1)		640						
CR-1460146	SWISS REINS CO	2	01/01/2018	10.0		(26)	(3)										
CR-1120159	TransRe London Ltd	3	01/01/2016	20.0		276	55					276	4				
CR-3191315	XL Bermuda Ltd	3	01/01/2019	20.0		878	176	94.1	100.0		878						
4099999. Total Certified - Other Non-U.S. Insurers				XXX		275,232	31,784	XXX	XXX		275,669	391	35				31
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX		275,232	31,784	XXX	XXX		275,669	391	35				31
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX		275,232	31,784	XXX	XXX		275,669	391	35				31
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX		275,232	31,784	XXX	XXX		275,669	391	35				31

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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
63-0866690	Berkley Casualty Company		XXX	XXX				XXX	XXX	
75-2191453	Berkley Natl Ins Co		XXX	XXX				XXX	XXX	
43-1432586	Berkley Regional Ins Co		XXX	XXX				XXX	XXX	
45-0397186	Great Divide Ins 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	
95-3187355	Allianz Global Risks US Ins Co		XXX	XXX	4		4	XXX	XXX	4
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		292	292	XXX	XXX	292
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	
13-3594502	AXA INS CO		XXX	XXX				XXX	XXX	
39-1338397	AXIS INS CO		XXX	XXX				XXX	XXX	
51-0434766	Axis Reins Co	22	XXX	XXX	22		22	XXX	XXX	22
04-2656602	BEAZLEY INS CO INC		XXX	XXX				XXX	XXX	
38-0397420	Canada Life Assur Co USB		XXX	XXX				XXX	XXX	
13-3531373	Cerity Insurance Company		XXX	XXX				XXX	XXX	
22-3291862	Chubb Indem Ins Co		XXX	XXX				XXX	XXX	
31-0542366	Cincinnati 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	2	XXX	XXX		20	20	XXX	XXX	20
38-2145898	Dorinco Reins Co		XXX	XXX				XXX	XXX	
39-0264050	Employers Ins of Wausau		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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
42-0234980	Employers Mut Cas Co		XXX	XXX				XXX	XXX	
35-2293075	Endurance Assur Corp		XXX	XXX				XXX	XXX	
22-2005057	Everest Reins Co	1	XXX	XXX	1		1	XXX	XXX	1
05-0316605	Factory Mut Ins Co	16	XXX	XXX	16		16	XXX	XXX	16
14-1415410	Farm Family Cas Ins Co		XXX	XXX				XXX	XXX	
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	46	XXX	XXX	46		46	XXX	XXX	46
13-1958482	General Star Natl Ins Co		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	
13-2930697	Imperium Ins 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	
22-2227331	Liberty Ins Underwriters Inc		XXX	XXX				XXX	XXX	
04-1543470	Liberty Mut Ins Co	5	XXX	XXX	5		5	XXX	XXX	5
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				XXX	XXX	
13-4924125	Munich Reins Amer Inc	8	XXX	XXX	8		8	XXX	XXX	8
06-0493340	Nassau Life Ins Co (Phoenix Life)		XXX	XXX				XXX	XXX	
38-0865250	National Cas Co		XXX	XXX				XXX	XXX	
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	2	XXX	XXX	2		2	XXX	XXX	2
25-0410420	Old Republic Ins Co		XXX	XXX				XXX	XXX	
04-1590940	PartnerRe America Ins Co-Index		XXX	XXX				XXX	XXX	
13-3031176	Partner Reins Co Of The US	58	XXX	XXX	58		58	XXX	XXX	58

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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
23-1642962	Pennsylvania Manufacturers Asn Ins Co		XXX	XXX				XXX	XXX	
23-1620930	Philadelphia Reins Corp		XXX	XXX				XXX	XXX	
06-0493340	Phoenix Life Ins Co (Home Life)		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	
41-0451140	Reliastar Life Ins Co		XXX	XXX				XXX	XXX	
52-1952955	Renaissance Reins US Inc	9	XXX	XXX	9		9	XXX	XXX	9
30-0703280	RenaissanceRe Europe AG USB		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		XXX	XXX				XXX	XXX	
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	2	XXX	XXX	2		2	XXX	XXX	2
41-0406690	St Paul Fire & Marine Ins Co		XXX	XXX				XXX	XXX	
75-1670124	Starr Indem & Liab Co	3	XXX	XXX		19	19	XXX	XXX	19
06-0839705	Swiss Re Life & Health Amer Inc		XXX	XXX				XXX	XXX	
13-1675535	Swiss Rein Amer Corp	19	XXX	XXX	19		19	XXX	XXX	19
94-1517098	TIG Ins Co (Clearwater)	27	XXX	XXX		214	214	XXX	XXX	214
13-2918573	TOA Reins Co of Amer		XXX	XXX				XXX	XXX	
13-4032666	Tokio Marine Amer Ins Co (TOKFM)		XXX	XXX				XXX	XXX	
31-4423946	Transamerica Cas Ins Co		XXX	XXX				XXX	XXX	
13-5616275	Transatlantic Rein Co	80	XXX	XXX	80		80	XXX	XXX	80
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	
13-2668999	WELLFLEET NY INS CO		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	1	XXX	XXX	440		440	XXX	XXX	440
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		300	XXX	XXX	711	545	1,256	XXX	XXX	1,256
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	

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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-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	
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	
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	4	XXX	XXX		4	4	XXX	XXX	4
AA-3194122	DaVinci Reins Ltd		XXX	XXX				XXX	XXX	
AA-3194130	Endurance Specialty Ins Ltd (MONTP)		XXX	XXX				XXX	XXX	
AA-1340125	Hannover Ruck SE	3	XXX	XXX	3		3	XXX	XXX	3
AA-3190871	Lancashire Ins Co Ltd		XXX	XXX				XXX	XXX	
AA-1122000	Lloyds of London	24	XXX	XXX		38	38	XXX	XXX	38
AA-1126033	Lloyds Synd #0033		XXX	XXX	201		201	XXX	XXX	201
AA-1128003	Lloyds Synd #0051		XXX	XXX				XXX	XXX	
AA-1123000	Lloyds Synd #0055		XXX	XXX				XXX	XXX	
AA-1122000	Lloyds Synd #0056		XXX	XXX				XXX	XXX	
AA-1126138	Lloyds Synd #0138		XXX	XXX				XXX	XXX	
AA-1122000	Lloyds Synd #0153		XXX	XXX				XXX	XXX	
AA-1126006	Lloyds Synd #0190		XXX	XXX	135		135	XXX	XXX	135
AA-1128987	Lloyds Synd #0250		XXX	XXX				XXX	XXX	
AA-1126382	Lloyds Synd #0382		XXX	XXX				XXX	XXX	
AA-1126435	Lloyds Synd #0435		XXX	XXX	358		358	XXX	XXX	358
AA-1126457	Lloyds Synd #0457		XXX	XXX				XXX	XXX	
AA-1126510	Lloyds Synd #0510		XXX	XXX	2		2	XXX	XXX	2
AA-1126566	Lloyds Synd #0566		XXX	XXX	1		1	XXX	XXX	1
AA-1126570	Lloyds Synd #0570		XXX	XXX				XXX	XXX	
AA-1126609	Lloyds Synd #0609		XXX	XXX	1		1	XXX	XXX	1

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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1126623	Lloyds Synd #0623		XXX	XXX				XXX	XXX	
AA-1123000	Lloyds Synd #0683		XXX	XXX				XXX	XXX	
AA-1126727	Lloyds Synd #0727		XXX	XXX	1		1	XXX	XXX	1
AA-1126780	Lloyds Synd #0780	2	XXX	XXX	207		207	XXX	XXX	207
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	17		17	XXX	XXX	17
AA-1127084	Lloyds Synd #1096		XXX	XXX				XXX	XXX	
AA-1127183	Lloyds Synd #1183		XXX	XXX				XXX	XXX	
AA-1127200	Lloyds Synd #1200		XXX	XXX				XXX	XXX	
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-1127301	Lloyds Synd #1301		XXX	XXX				XXX	XXX	
AA-1127414	Lloyds Synd #1414		XXX	XXX	156		156	XXX	XXX	156
AA-1120102	Lloyds Synd #1458	9	XXX	XXX	216		216	XXX	XXX	216
AA-1122000	Lloyds Synd #1618		XXX	XXX				XXX	XXX	
AA-1120156	Lloyds Synd #1686		XXX	XXX				XXX	XXX	
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	1		1	XXX	XXX	1
AA-1120109	Lloyds Synd #1882		XXX	XXX				XXX	XXX	
AA-1120054	Lloyds Synd #1886		XXX	XXX				XXX	XXX	
AA-1120083	Lloyds Synd #1910		XXX	XXX				XXX	XXX	
AA-1120124	Lloyds Synd #1945		XXX	XXX				XXX	XXX	
AA-1120186	Lloyds Synd #1947		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	3		3	XXX	XXX	3
AA-1128003	Lloyds Synd #2003	3	XXX	XXX	92		92	XXX	XXX	92
AA-1120071	Lloyds Synd #2007		XXX	XXX				XXX	XXX	
AA-1128010	Lloyds Synd #2010		XXX	XXX				XXX	XXX	
AA-1120104	Lloyds Synd #2012		XXX	XXX				XXX	XXX	
AA-1120158	Lloyds Synd #2014		XXX	XXX	206		206	XXX	XXX	206
AA-1128003	Lloyds Synd #2020		XXX	XXX				XXX	XXX	
AA-1120164	Lloyds Synd #2088		XXX	XXX	6		6	XXX	XXX	6
AA-1128121	Lloyds Synd #2121		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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1120112	Lloyds Synd #2232		XXX	XXX				XXX	XXX	
AA-3194126	Lloyds Synd #2357		XXX	XXX				XXX	XXX	
AA-1120097	Lloyds Synd #2468		XXX	XXX	2		2	XXX	XXX	2
AA-1128488	Lloyds Synd #2488		XXX	XXX				XXX	XXX	
AA-1128623	Lloyds Synd #2623		XXX	XXX				XXX	XXX	
AA-1120182	Lloyds Synd #2689		XXX	XXX				XXX	XXX	
AA-1128987	Lloyds Synd #2987	3	XXX	XXX	563		563	XXX	XXX	563
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-1126005	Lloyds Synd #4000		XXX	XXX				XXX	XXX	
AA-1120075	Lloyds Synd #4020		XXX	XXX	93		93	XXX	XXX	93
AA-1120086	Lloyds Synd #4141		XXX	XXX				XXX	XXX	
AA-1120067	Lloyds Synd #4242		XXX	XXX	4		4	XXX	XXX	4
AA-1126004	Lloyds Synd #4444		XXX	XXX	75		75	XXX	XXX	75
AA-1126006	Lloyds Synd #4472	127	XXX	XXX	155		155	XXX	XXX	155
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	
AA-1120163	Lloyds Synd #5678		XXX	XXX				XXX	XXX	
AA-1120181	Lloyds Synd #5886		XXX	XXX	7		7	XXX	XXX	7
AA-1840000	Mapfre Re Co De Reaseguros SA		XXX	XXX				XXX	XXX	
AA-3190829	MARKEL BERMUDA LTD	9	XXX	XXX	10		10	XXX	XXX	10
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	1	XXX	XXX		116	116	XXX	XXX	116
AA-1120962	SPRE Ltd		XXX	XXX				XXX	XXX	
AA-3190870	Validus Reins Ltd		XXX	XXX	30		30	XXX	XXX	30
1299999. Total Authorized - Other Non-U.S. Insurers		185	XXX	XXX	2,543	158	2,701	XXX	XXX	2,701
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		485	XXX	XXX	3,253	703	3,957	XXX	XXX	3,957
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
AA-3190999	East Isles Reins Ltd - Cell EC03		XXX	XXX	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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190117	Queens Isl Ins Co Ltd				XXX	XXX	XXX		XXX	
1999999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Captive					XXX	XXX	XXX		XXX	
00-0000000	Berkley Argentina de Reaseguros SA (UNAFFIL)				XXX	XXX	XXX		XXX	
00-0000000	Berkley Intl Fianzas Mex SA		248		XXX	XXX	XXX	248	XXX	248
00-0000000	Berkley Intl Seguros Mex SA				XXX	XXX	XXX		XXX	
AA-1490003	WR Berkley Europe AG				XXX	XXX	XXX		XXX	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other			248		XXX	XXX	XXX	248	XXX	248
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)			248		XXX	XXX	XXX	248	XXX	248
2299999. Total Unauthorized - Affiliates			248		XXX	XXX	XXX	248	XXX	248
20-4127930	84 Indemnity Co				XXX	XXX	XXX		XXX	
63-1087220	Alabama Trucking Assoc WC Fund				XXX	XXX	XXX		XXX	
63-1061602	Alabama Workers Compensation Self Ins Fund				XXX	XXX	XXX		XXX	
63-0262164	Alfa Mut Ins Co		13		XXX	XXX	XXX	13	XXX	13
71-6149993	Arkansas Self-Insurance Trust				XXX	XXX	XXX		XXX	
71-6152468	Arkansas Trucking Assoc Self-Insds Fund				XXX	XXX	XXX		XXX	
06-1463851	Aspen Specialty Ins Co				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		6		XXX	XXX	XXX	6	XXX	6
00-0000000	Jude Assurance Inc				XXX	XXX	XXX		XXX	
65-0131982	Mapfre Ins Co of FL		15		XXX	XXX	XXX	1	XXX	1
95-1728812	Mission Ins Co				XXX	XXX	XXX		XXX	
64-0807951	Mississippi Truck, Food & Fuel Self-Insurers Fund				XXX	XXX	XXX		XXX	
95-2488300	National Amer Ins Co of CA		5		XXX	XXX	XXX	5	XXX	5
13-6109222	Rochdale Ins Co				XXX	XXX	XXX		XXX	
13-2959091	United Americas Ins Co		44		XXX	XXX	XXX	44	XXX	44
02-0349547	US Intl Reins Co		43		XXX	XXX	XXX	43	XXX	43
04-1029440	Villanova Ins Co		290		XXX	XXX	XXX	290	XXX	290
52-6197137	WorkersFirst CompFund				XXX	XXX	XXX		XXX	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			415		XXX	XXX	XXX	402	XXX	402
AA-3190906	Aeolus Re Ltd				XXX	XXX	XXX		XXX	
AA-1930055	AIG Australia Ltd				XXX	XXX	XXX		XXX	
AA-1580015	Aioi Nissay Dowa Ins Co Ltd	2	12	2	XXX	XXX	XXX	12	XXX	12
AA-2134109	Allianz Argentina Compania de Seguros SA				XXX	XXX	XXX		XXX	
AA-1344102	Allianz Global Corp & Specialty SE				XXX	XXX	XXX		XXX	
AA-1960043	Allianz New Zealand Ltd				XXX	XXX	XXX		XXX	
AA-1464104	Allianz Risk Transfer				XXX	XXX	XXX		XXX	
AA-1340026	Allianz SE				XXX	XXX	XXX		XXX	
00-0000000	Allianz Versicherungs AG				XXX	XXX	XXX		XXX	
AA-1780093	Allied World Assur Co (Europe) DAC		24		XXX	XXX	XXX	24	XXX	24

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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3194128	Allied World Assurance Co Ltd				XXX	XXX	XXX		XXX	
AA-1560118	Arch Ins Canada Ltd				XXX	XXX	XXX		XXX	
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				XXX	XXX	XXX		XXX	
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		18		XXX	XXX	XXX	18	XXX	18
AA-1560390	Aviva Ins Co of Canada (Toronto General)		26		XXX	XXX	XXX	26	XXX	26
AA-1340055	AXA Versicherung AG	6	28	6	XXX	XXX	XXX	32	XXX	32
AA-1784115	AXIS Re SE				XXX	XXX	XXX		XXX	
AA-1780047	CANADA LIFE RE IRELAND DESIGNATED ACTIVITY CO		8		XXX	XXX	XXX		XXX	
AA-3190913	Canopius Reins AG				XXX	XXX	XXX		XXX	
AA-1120089	Catalina Worthing Ins Ltd (EXCES)		5		XXX	XXX	XXX	5	XXX	5
AA-1120089	Catalina Worthing Ins Ltd (EXCES)	17	104	17	XXX	XXX	XXX	121	XXX	121
AA-3191241	CATCo-Re Ltd		474		XXX	XXX	XXX	21	XXX	21
AA-1460018	Catlin Re Switzerland Ltd		359		XXX	XXX	XXX	359	XXX	359
AA-9240012	China Prop & Cas Reins Co Ltd				XXX	XXX	XXX		XXX	
AA-9240020	China Reins Grp Corp		3		XXX	XXX	XXX	1	XXX	1
AA-1120810	Chubb European Grp SE				XXX	XXX	XXX		XXX	
AA-1560196	Chubb Ins Co of Canada		595		XXX	XXX	XXX	595	XXX	595
AA-3190770	Chubb Tempest Reins Co Ltd				XXX	XXX	XXX		XXX	
AA-1240052	Cie Europeenne d'Assur Indust (CEAI)				XXX	XXX	XXX		XXX	
AA-1320035	Colisee Re		78		XXX	XXX	XXX	76	XXX	76
AA-1120191	Convex Insurance UK Limited		58		XXX	XXX	XXX	58	XXX	58
AA-1340028	DEVK RE		144		XXX	XXX	XXX	144	XXX	144
AA-1120495	Dominion Ins Co Ltd				XXX	XXX	XXX		XXX	
00-0000000	DUAL New Zealand LTD				XXX	XXX	XXX		XXX	
AA-3194130	Endurance Specialty Ins Ltd				XXX	XXX	XXX		XXX	
AA-1340029	EUROPAISCHE REISEVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-3194101	Everest Reins Bermuda Ltd				XXX	XXX	XXX		XXX	
AA-1780122	Everest Reins Co (Ireland) DAC		286		XXX	XXX	XXX	286	XXX	286
AA-3770152	First Employers Ins Co SPC				XXX	XXX	XXX		XXX	
AA-1580035	Fuji Fire and Marine Ins Co		26		XXX	XXX	XXX	26	XXX	26
AA-5340310	General Ins Corp of India				XXX	XXX	XXX		XXX	
AA-1930285	General Re Australia Ltd				XXX	XXX	XXX		XXX	
AA-1340145	General Reins AG				XXX	XXX	XXX		XXX	
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)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1780044	Hannover Re (Ireland) DAC		42		XXX	XXX	XXX	42	XXX	42
AA-1440044	Hansa Foretag Forsakrings AB	1	13	1	XXX	XXX	XXX	13	XXX	13
AA-1120431	Harper Ins Ltd UKB	16	94	16	XXX	XXX	XXX	94	XXX	94
AA-1120982	HCC International Ins Co	4		4	XXX	XXX	XXX	4	XXX	4
AA-1460080	Helvetia Schweizerische Versicherungs	7		7	XXX	XXX	XXX	7	XXX	7
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		112		XXX	XXX	XXX	112	XXX	112
AA-8310006	KELVIN RE LTD				XXX	XXX	XXX		XXX	
AA-1720058	Keskinainen Vahinkovakuutusyhtio Pohjant		52		XXX	XXX	XXX	52	XXX	52
AA-5420050	Korean Reins Co		51		XXX	XXX	XXX	51	XXX	51
AA-1120066	Lancashire Ins Co UK LTD		92		XXX	XXX	XXX	92	XXX	92
AA-1120855	Liberty Mut Ins Europe PLC (Liberty Re)				XXX	XXX	XXX		XXX	
AA-3191451	Lifson Re Ltd				XXX	XXX	XXX		XXX	
AA-3160108	London Life and Cas (Barbados) Corp				XXX	XXX	XXX		XXX	
AA-5420010	Lotte Non Life Ins Co Ltd				XXX	XXX	XXX		XXX	
AA-3191239	LUMEN RE LTD				XXX	XXX	XXX		XXX	
AA-1460019	MS Amlin AG				XXX	XXX	XXX		XXX	
AA-1460019	MS Amlin AG (Zurich)		44		XXX	XXX	XXX	44	XXX	44
00-0000000	MS Amlin PLC		2		XXX	XXX	XXX	2	XXX	2
AA-1340165	Munchener Ruckversicherungs-Gesellschaft	3		3	XXX	XXX	XXX	3	XXX	3
AA-1120011	Munich Reins Co UK Gen Branch		5		XXX	XXX	XXX	5	XXX	5
AA-1120011	Munich Reins Co UK Gen Branch	66	352	66	XXX	XXX	XXX	352	XXX	352
AA-1460100	New Reins Co				XXX	XXX	XXX		XXX	
AA-1121145	Pacific & Gen Ins Co Ltd		61		XXX	XXX	XXX	61	XXX	61
AA-1320034	Paris Re (France)				XXX	XXX	XXX		XXX	
AA-5760006	Partner Re Asia Pte Ltd		215		XXX	XXX	XXX	215	XXX	215
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-1340190	Provinzial Rheinland Holding Aktiengesel	7	35	7	XXX	XXX	XXX	35	XXX	35
AA-3191298	Qatar Reins Co Ltd				XXX	XXX	XXX		XXX	
AA-1120481	QBE Ins (Europe) Ltd	3	8	3	XXX	XXX	XXX	11	XXX	11
AA-1120145	QBE Re (Europe) Limited				XXX	XXX	XXX		XXX	
AA-1780070	QBE Reins (Europe) Ltd		20		XXX	XXX	XXX		XXX	
AA-1120925	R&Q Ludgate No 1 Ltd				XXX	XXX	XXX		XXX	
AA-1340004	R&V Versicherung AG				XXX	XXX	XXX		XXX	
00-0000000	RCI Ltd		72		XXX	XXX	XXX	72	XXX	72
00-0000000	Regional Insurance Company Limited				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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-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-1464100	SCOR Switzerland AG				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				XXX	XXX	XXX		XXX	
AA-1580110	Sompo Japan Nipponkoa Ins Inc		25		XXX	XXX	XXX	25	XXX	25
AA-1121360	Sovereign Marine & General Ins Co Ltd				XXX	XXX	XXX		XXX	
00-0000000	Swiss Re Brasil Resseguros SA				XXX	XXX	XXX		XXX	
AA-1370021	Swiss Re Europe SA	5		5	XXX	XXX	XXX	5	XXX	5
AA-1460146	SWISS REINS CO		112		XXX	XXX	XXX	112	XXX	112
AA-5324100	Taiping Reins Co Ltd	2		2	XXX	XXX	XXX	2	XXX	2
AA-1580080	Taisei Fire and Marine Ins Co Ltd				XXX	XXX	XXX		XXX	
00-0000000	Talbot Underwriting (Captive)		3		XXX	XXX	XXX	3	XXX	3
AA-9240110	The Ping An Property And Casualty Ins Co of China Ltd		15		XXX	XXX	XXX	15	XXX	15
AA-1121575	Tenecom Ltd	4	34	4	XXX	XXX	XXX	34	XXX	34
AA-1340225	Transatlantische Beteiligungs AG	1		1	XXX	XXX	XXX		XXX	
AA-1120159	TransRe London Ltd				XXX	XXX	XXX		XXX	
AA-5760040	Union (2009) Ltd				XXX	XXX	XXX		XXX	
AA-1460006	Validus Reins (Switzerland) Ltd		714		XXX	XXX	XXX	714	XXX	714
AA-2830009	WESTERN INS CO INC				XXX	XXX	XXX		XXX	
AA-3191315	XL Bermuda Ltd	13	16	13	XXX	XXX	XXX	29	XXX	29
AA-1120049	XL Catlin Ins Co (UK) Ltd		171		XXX	XXX	XXX	171	XXX	171
AA-1121547	XL Ins Co SE				XXX	XXX	XXX		XXX	
AA-1780072	XL Re Europe SE				XXX	XXX	XXX		XXX	
AA-3190759	XL Re Latin America Ltd		142		XXX	XXX	XXX	142	XXX	142
AA-1124128	Zurich Ins PLC UKB				XXX	XXX	XXX		XXX	
2699999. Total Unauthorized - Other Non-U.S. Insurers		158	4,763	158	XXX	XXX	XXX	4,333	XXX	4,333
00-0000000	Amerind Re				XXX	XXX	XXX		XXX	
00-0000000	National CompMetric Inc Cell Captive				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)		158	5,426	159	XXX	XXX	XXX	4,983	XXX	4,983
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		

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 and Reciprocal Jurisdiction 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 and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
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		
CR-3194126	Arch Reins Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1320152	Chubb European Grp SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	115	115
CR-3194122	DaVinci Reins Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194130	Endurance Specialty Ins Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194101	Everest Reins Bermuda Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10
CR-1340125	Hannover Ruck SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190875	Hiscox Ins Co (Bermuda) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1340165	Munchener Ruckversicherungs-Gesellschaft	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	11
CR-1460100	New Reins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1780078	Partner Reins Europe SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	11
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	276	276
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	422	422
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	422	422
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		643	5,426	159	3,253	703	3,957	4,983	422	9,362
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		643	5,426	159	3,253	703	3,957	4,983	422	9,362

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	021000089	Citibank N A	630
0002	1	021000089	Citibank N A	41
0003	1	021000089	Citibank N A	55
0004	1	021000089	Citibank N A	72
0005	1	021000089	Citibank N A	62
0006	1	021000089	Citibank N A	15
0007	3	021000021	JPMorgan Chase Bank	8,812
0008	1	043318092	First National Bank of Pennsylvania	208
0009	1	065300279	Trustmark National Bank	80
0010	1	026003337	Bayerische Landesbank	321
0011	1	026007993	UBS AG Stamford Branch	570
0012	3	021000089	Citibank N A	3,211
0012	3	021000089	Citibank N A	1,000
0013	1	111000753	Comerica Bank	2,448
0014	1	021000089	Citibank N A	29
0015	2	026009632	MUFG Bank Ltd New York Branch	42
0015	2	021000089	Citibank N A	42
0015	2	021000021	JPMorgan Chase Bank	42
0015	2	021000021	JPMorgan Chase Bank	42
0015	2	121000248	Well Fargo Bank N A	42
0015	2	026009593	Bank of America N A	42
0016	1	021000089	Citibank N A	1,867
0017	3	021000089	Citibank N A	920
0018	3	026004307	Mizuho Bank Ltd	175
0019	1	121000248	Well Fargo Bank N A	555
0020	1	111000753	Comerica Bank	2,427
0021	1	026008073	Credit Agricole Corporate and Investment Bank	3,565
0022	3	026008808	UniCredit Bank AG	2,068
0022	1	061050057	DZ Bank AG	2,511
0022	1	026008073	Credit Agricole Corporate and Investment Bank	3,101
0023	3	026009179	Credit Suisse AG	13,651
0023	3	026010786	Nordea Bank Abp	17,355
0024	1	021000089	Citibank N A	129
0025	3	026009917	Australia and New Zealand Banking Group Limited	3,385
0025	3	021000089	Citibank N A	35,433
0026	1	026009179	Credit Suisse AG	2,400
0027	2	026007689	BNP Paribas	20
0027	2	026008044	Commerzbank A G	20
0027	2	026007728	National Australia Bank Ltd	22
0027	2	026002574	Barclays Bank PLC	24
0027	2	026015037	Lloyds Bank Corporate Markets plc	24
0027	2	026007689	BNP Paribas	203
0027	2	026008044	Commerzbank A G	203
0027	2	026007728	National Australia Bank Limited	225
0027	2	026002574	Barclays Bank PLC	248
0027	2	026015037	Lloyds Bank Corporate Markets plc	248
0028	1	026007689	BNP Paribas	3,849
0028	3	021000089	Citibank N A	2,552

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
0029	3	026009179	Credit Suisse AG	3,940
0029	1	071000288	Bank of Montreal	2,603
0030	1	021000018	The Bank of New York Mellon	2,836
0031	1	026009632	MUFG Bank Ltd New York Branch	1
0032	1	026009632	MUFG Bank Ltd New York Branch	9,075
0032	1	021000021	JPMorgan Chase Bank	15,242
0033	3	021000089	Citibank N A	5,419
0034	3	021000089	Citibank N A	3,040
0035	3	021000089	Citibank N A	112,366
0036	1	026007689	BNP Paribas	1,762
0037	1	021000089	Citibank N A	392
0037	1	026010786	Nordea Bank Abp	1,010
0038	3	026009593	Bank of America N A	1,889
0039	1	021001033	Deutsche Bank Trust Company Americas	2,952
0040	1	026009917	Australia and New Zealand Banking Group Limited	1,167
0041	1	021000089	Citibank N A	1,370
0041	1	121000248	Well Fargo Bank N A	1,034
0042	3	026009632	MUFG Bank Ltd New York Branch	976
0042	3	021000089	Citibank N A	2,596
0043	1	021000089	Citibank N A	2,173
0044	3	026009593	Bank of America N A	145
0044	1	021000089	Citibank N A	538
0045	3	121000248	Well Fargo Bank N A	6,348
0045	2	021001088	HSBC Bank USA NA	18
0045	2	021001033	Deutsche Bank Trust Company Americas	14
0045	2	026015037	Lloyds Bank Corporate Markets plc	14
0045	2	026008044	Commerzbank A G	11
0045	2	021000021	JPMorgan Chase Bank	11
0045	2	026004093	Royal Bank of Canada	11
0045	2	121000248	Well Fargo Bank N A	18
0045	2	026002574	Barclays Bank PLC	18
0045	2	021000089	Citibank N A	18
0045	2	021000018	The Bank of New York Mellon	11
0045	1	026002574	Barclays Bank PLC	9,394
0046	1	021000089	Citibank N A	258
0047	3	021000089	Citibank N A	9,214
0048	3	026009179	Credit Suisse AG	5,959
0049	1	021000089	Citibank N A	85
0050	1	021000089	Citibank N A	128
0051	1	121000248	Well Fargo Bank N A	826
Total				319,871

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.	Queens Isl Ins Co Ltd	41.000	100,712
2.	Hannover Ruck SE	39.000	3,285
3.	Lifson Re Ltd	39.000	1,714
4.	Everest Reins Bermuda Ltd	39.000	1,191
5.	Liberty Mut Ins Co	39.000	714

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.	Partner Reins Co Of The US	264,154	138,543	Yes [ ] No [X]
7.	Munich Reins Amer Inc	245,387	84,451	Yes [ ] No [X]
8.	Transatlantic Rein Co	212,592	73,327	Yes [ ] No [X]
9.	Hannover Ruck SE	203,809	115,847	Yes [ ] No [X]
10.	Swiss Rein Amer Corp	199,318	46,406	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)	20,813,407,563		20,813,407,563
2.	Premiums and considerations (Line 15)	2,235,863,326		2,235,863,326
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	219,821,751	207,401,923	427,223,674
4.	Funds held by or deposited with reinsured companies (Line 16.2)	12,616,795		12,616,795
5.	Other assets	519,038,073		519,038,073
6.	Net amount recoverable from reinsurers		2,822,999,593	2,822,999,593
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	23,800,747,507	3,030,401,516	26,831,149,023
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	12,229,179,027	2,122,273,960	14,351,452,987
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	379,189,005	(2,664,605)	376,524,401
11.	Unearned premiums (Line 9)	3,797,872,865	636,875,496	4,434,748,360
12.	Advance premiums (Line 10)	805,253		805,253
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	3,139,248		3,139,248
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	341,137,600	332,259,282	673,396,882
15.	Funds held by company under reinsurance treaties (Line 13)	48,981,074	(48,981,074)	
16.	Amounts withheld or retained by company for account of others (Line 14)	19,624,600		19,624,600
17.	Provision for reinsurance (Line 16)	9,361,542	(9,361,542)	
18.	Other liabilities	153,922,771		153,922,771
19.	Total liabilities excluding protected cell business (Line 26)	16,983,212,986	3,030,401,516	20,013,614,502
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	6,817,534,521	XXX	6,817,534,521
22.	Totals (Line 38)	23,800,747,507	3,030,401,516	26,831,149,024

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	33,783,221	XXX	14,417,043	XXX		XXX		XXX		XXX		XXX		XXX	2,061,151	XXX	17,305,027	XXX
2. Premiums earned	60,278,371	XXX	13,491,971	XXX		XXX		XXX		XXX		XXX		XXX	28,413,582	XXX	18,372,818	XXX
3. Incurred claims	61,836,067	102.6	8,209,118	60.8			171,771								51,168,658	180.1	2,286,520	12.4
4. Cost containment expenses	22,429	0.0															22,429	0.1
5. Incurred claims and cost containment expenses (Lines 3 and 4)	61,858,496	102.6	8,209,118	60.8			171,771								51,168,658	180.1	2,308,949	12.6
6. Increase in contract reserves																		
7. Commissions (a)	10,221,575	17.0	2,586,843	19.2											78,902	0.3	7,555,830	41.1
8. Other general insurance expenses	1,575,723	2.6	1,037,044	7.7													538,679	2.9
9. Taxes, licenses and fees	796,808	1.3	266,316	2.0											1	0.0	530,491	2.9
10. Total other expenses incurred	12,594,105	20.9	3,890,202	28.8											78,903	0.3	8,625,000	46.9
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(14,174,230)	(23.5)	1,392,651	10.3			(171,771)								(22,833,979)	(80.4)	7,438,869	40.5
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(14,174,230)	(23.5)	1,392,651	10.3			(171,771)								(22,833,979)	(80.4)	7,438,869	40.5
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	22,501,897	4,266,805						11,043,344	7,191,748
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year	22,501,897	4,266,805						11,043,344	7,191,748
5. Total premium reserves, prior year	48,997,047	3,341,733						37,395,775	8,259,540
6. Increase in total premium reserves	(26,495,150)	925,072						(26,352,431)	(1,067,791)
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	46,978,524	10,541,599						32,928,792	3,508,134
2. Total prior year	96,682,748	4,983,675		(171,771)				85,481,037	6,389,807
3. Increase	(49,704,224)	5,557,923		171,771				(52,552,245)	(2,881,673)
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	84,622,536	1,830,954						80,180,979	2,610,604
1.2 On claims incurred during current year	26,917,755	820,241						23,539,924	2,557,590
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	12,015,985	4,589,585						6,822,059	604,341
2.2 On claims incurred during current year	34,962,539	5,952,014						26,106,732	2,903,793
3. Test:									
3.1 Line 1.1 and 2.1	96,638,521	6,420,539						87,003,038	3,214,945
3.2 Claim reserves and liabilities, December 31, prior year	96,682,748	4,983,675		(171,771)				85,481,037	6,389,807
3.3 Line 3.1 minus Line 3.2	(44,227)	1,436,863		171,771				1,522,002	(3,174,862)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	8,657,173	7,575,732						504,287	577,153
2. Premiums earned	34,029,658	6,683,188						26,826,396	520,074
3. Incurred claims	58,257,472	2,373,605		171,771				55,529,647	182,449
4. Commissions	1,847,148	1,581,020						78,902	187,226
B. Reinsurance Ceded:									
1. Premiums written	288,003	181,685						22,261	84,058
2. Premiums earned	281,780	182,179						22,034	77,567
3. Incurred claims	2,291,643	(13,357)						2,305,000	
4. Commissions	106,318							22,261	84,058

(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			
	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	131,991	20,387	35,679	8,210	9,565	731	(13,977)	147,907	XXX
2. 2012	4,532,713	617,811	3,914,902	2,322,741	389,975	336,585	41,146	166,185	5,699	44,252	2,388,691	XXX
3. 2013	5,130,019	748,301	4,381,718	2,384,973	366,217	341,054	33,631	179,645	6,542	46,896	2,499,283	XXX
4. 2014	5,643,455	800,232	4,843,223	2,471,833	346,144	337,884	31,153	204,213	6,277	75,195	2,630,356	XXX
5. 2015	6,004,874	829,836	5,175,038	2,530,296	373,035	376,129	36,675	222,542	7,000	58,480	2,712,257	XXX
6. 2016	6,459,972	906,380	5,553,592	2,737,060	458,860	402,843	50,215	239,297	9,617	59,355	2,860,508	XXX
7. 2017	6,545,876	892,357	5,653,519	2,566,337	389,017	358,585	42,304	254,986	11,836	66,748	2,736,752	XXX
8. 2018	6,616,798	924,786	5,692,012	2,278,538	360,918	292,176	31,279	245,960	18,418	61,831	2,406,059	XXX
9. 2019	6,941,940	995,597	5,946,344	1,855,855	241,608	212,589	23,119	231,767	15,270	39,721	2,020,212	XXX
10. 2020	7,504,054	1,194,095	6,309,959	1,352,306	156,433	112,385	11,556	193,880	5,935	29,073	1,484,647	XXX
11. 2021	8,795,446	1,451,143	7,344,304	769,094	146,304	33,371	4,474	135,779	2,757	18,204	784,708	XXX
12. Totals	XXX	XXX	XXX	21,401,025	3,248,896	2,839,278	313,762	2,083,818	90,083	485,777	22,671,380	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	1,126,034	129,975	324,243	68,873	47,933	7,697	32,943	4,355	49,292	525	3,419	1,369,019	XXX
2. 2012	110,853	3,657	50,682	12,182	10,494	697	9,667	711	5,205	83	276	169,571	XXX
3. 2013	102,880	5,476	69,305	16,321	12,659	847	13,896	1,053	6,698	209	524	181,533	XXX
4. 2014	145,908	10,758	127,508	34,397	18,540	1,221	20,663	1,197	9,256	323	1,883	273,979	XXX
5. 2015	205,482	24,865	164,321	38,965	31,801	2,082	28,512	1,715	13,259	421	11,441	375,328	XXX
6. 2016	431,883	57,901	239,821	50,292	44,783	3,066	44,031	2,713	20,810	619	5,855	666,738	XXX
7. 2017	511,021	72,251	347,949	67,122	60,065	5,329	68,297	4,736	36,223	856	11,983	873,263	XXX
8. 2018	642,425	130,264	506,848	113,180	85,489	9,658	104,094	9,503	47,532	1,819	16,739	1,121,966	XXX
9. 2019	751,231	118,175	751,083	145,873	107,517	10,889	159,492	13,966	76,449	3,534	11,289	1,553,334	XXX
10. 2020	776,234	127,513	1,406,435	295,485	98,857	10,523	251,508	20,695	121,359	4,492	17,220	2,195,684	XXX
11. 2021	878,175	121,772	2,745,971	497,971	86,138	7,137	412,814	32,990	199,595	7,286	22,640	3,655,537	XXX
12. Totals	5,682,127	802,607	6,734,166	1,340,660	604,276	59,145	1,145,917	93,634	585,679	20,166	103,270	12,435,952	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	119,750		XXX	1,131,679	117,590
2. 2012	3,012,411	454,149	2,558,261	66.5	73.5	65.3	11,095			134,601	23,875
3. 2013	3,111,111	430,295	2,680,816	60.6	57.5	61.2	2,137			148,251	31,145
4. 2014	3,335,805	431,470	2,904,336	59.1	53.9	60.0	3,813			224,449	45,718
5. 2015	3,572,342	484,757	3,087,585	59.5	58.4	59.7	3,809			302,165	69,354
6. 2016	4,160,529	633,283	3,527,246	64.4	69.9	63.5	9,520			553,991	103,227
7. 2017	4,203,465	593,450	3,610,015	64.2	66.5	63.9	5,861			713,736	153,666
8. 2018	4,203,064	675,039	3,528,025	63.5	73.0	62.0	5,756			900,074	216,137
9. 2019	4,145,982	572,436	3,573,546	59.7	57.5	60.1	7,917			1,230,350	315,068
10. 2020	4,312,963	632,632	3,680,332	57.5	53.0	58.3	8,295			1,751,376	436,013
11. 2021	5,260,936	820,691	4,440,245	59.8	56.6	60.5	10,650			2,993,753	651,134
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	188,600		XXX	10,084,425	2,162,927

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	One Year	Two Year
1. Prior	6,479,110	6,388,899	6,286,658	6,225,747	6,149,911	6,106,128	6,051,332	6,056,896	6,001,400	5,973,258	(28,142)	(83,638)
2. 2012	2,340,539	2,391,121	2,380,322	2,389,905	2,391,528	2,407,098	2,401,317	2,394,260	2,404,437	2,397,113	(7,324)	2,853
3. 2013	XXX	2,516,833	2,474,345	2,464,944	2,473,603	2,506,698	2,510,970	2,510,150	2,508,749	2,503,904	(4,846)	(6,246)
4. 2014	XXX	XXX	2,737,644	2,700,907	2,701,589	2,696,776	2,694,927	2,705,473	2,709,155	2,702,927	(6,228)	(2,546)
5. 2015	XXX	XXX	XXX	2,889,672	2,837,007	2,801,197	2,820,132	2,860,995	2,865,602	2,864,125	(1,477)	3,130
6. 2016	XXX	XXX	XXX	XXX	3,074,432	3,070,402	3,115,583	3,157,566	3,234,685	3,284,189	49,504	126,623
7. 2017	XXX	XXX	XXX	XXX	XXX	3,233,160	3,193,191	3,195,645	3,262,270	3,338,906	76,636	143,261
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,195,061	3,140,635	3,169,868	3,263,956	94,088	123,321
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,342,807	3,238,063	3,293,465	55,402	(49,342)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,652,889	3,388,180	(264,709)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,132,002	XXX	XXX
										12. Totals	(37,096)	257,415

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	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	1,229,955	2,188,599	2,911,145	3,409,988	3,770,568	4,044,061	4,256,450	4,415,914	4,554,987	XXX	XXX
2. 2012	480,934	986,445	1,377,690	1,654,016	1,868,415	2,009,639	2,101,521	2,160,295	2,210,707	2,228,205	XXX	XXX
3. 2013	XXX	543,089	1,050,385	1,436,946	1,767,147	1,986,386	2,136,161	2,225,844	2,278,688	2,326,179	XXX	XXX
4. 2014	XXX	XXX	615,899	1,170,646	1,581,518	1,885,117	2,125,119	2,271,493	2,370,236	2,432,420	XXX	XXX
5. 2015	XXX	XXX	XXX	614,370	1,184,472	1,625,286	1,973,390	2,234,203	2,385,890	2,496,715	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	660,843	1,309,438	1,809,087	2,179,308	2,418,899	2,630,828	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	699,058	1,373,160	1,846,786	2,259,194	2,493,602	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	651,007	1,343,436	1,805,476	2,178,517	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	660,992	1,321,797	1,803,716	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	575,766	1,296,703	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	651,687	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,105,259	2,280,027	1,590,242	1,175,756	904,025	701,557	546,623	461,775	382,575	307,356
2. 2012	1,276,160	842,566	491,950	325,474	228,600	156,918	112,681	82,336	66,741	49,032
3. 2013	XXX	1,344,017	824,215	493,965	328,428	227,158	161,155	114,489	99,027	67,114
4. 2014	XXX	XXX	1,448,075	890,961	594,736	381,182	251,858	189,573	152,283	114,565
5. 2015	XXX	XXX	XXX	1,608,798	1,027,470	611,051	389,546	278,417	216,876	154,502
6. 2016	XXX	XXX	XXX	XXX	1,661,816	1,021,104	669,253	427,297	319,823	233,924
7. 2017	XXX	XXX	XXX	XXX	XXX	1,734,959	1,097,093	689,591	466,627	348,100
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,750,787	1,060,740	699,356	492,806
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,892,048	1,139,922	755,597
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,292,487	1,349,110
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,641,607

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			3		2			5	XXX
2. 2012	50,810	2,373	48,437	24,839	2,035	3,846	24	930	12	9	27,542	216
3. 2013	61,503	1,318	60,185	24,898		3,243		1,050	1	280	29,189	268
4. 2014	73,135	1,332	71,803	26,470		5,809		1,100		14	33,379	310
5. 2015	107,245	3,685	103,560	61,734	37	9,414	17	1,251		22	72,346	330
6. 2016	155,482	1,317	154,166	95,418	52	14,485	4	1,571		9	111,417	343
7. 2017	107,452	3,036	104,416	77,967	6,818	10,725	67	1,651		2	83,458	378
8. 2018	35,040	2,629	32,411	22,599	2,979	1,980	34	962		5,723	22,528	285
9. 2019	19,503	1,368	18,135	11,215	366	525	12	627	1	4	11,988	348
10. 2020	31,876	1,665	30,212	18,406	299	256	8	1,019	5	101	19,370	567
11. 2021	58,030	7,599	50,432	32,638	11,392	134	25	2,668	2	9	24,021	932
12. Totals	XXX	XXX	XXX	396,185	23,977	50,418	191	12,831	21	6,173	435,245	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	12	8	18		2		2					26	
2. 2012	14		72		1		8		1			97	
3. 2013	27		91		6		10		2			136	
4. 2014	151		131		21		15		3			321	1
5. 2015	264		112		22		12		2			412	
6. 2016	1,005	2	402		243		52		16			1,716	3
7. 2017	737	(84)	954	2	65		106		19			1,963	
8. 2018	860	1	436	7	47		57	1	9			1,402	2
9. 2019	252	74	616	3	34		55		21			899	6
10. 2020	1,258	143	1,145	12	39		138	1	378			2,802	20
11. 2021	7,818	4,230	5,683	1,538	86		201	5	682	2		8,694	213
12. Totals	12,398	4,375	9,659	1,563	568		656	8	1,133	2		18,468	245

	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	22	4
2. 2012	29,710	2,071	27,639	58.5	87.3	57.1				86	11
3. 2013	29,326	1	29,325	47.7	0.1	48.7				118	18
4. 2014	33,700		33,700	46.1		46.9				283	38
5. 2015	72,812	54	72,758	67.9	1.5	70.3				375	37
6. 2016	113,191	59	113,132	72.8	4.5	73.4				1,404	311
7. 2017	92,224	6,803	85,421	85.8	224.1	81.8				1,773	190
8. 2018	26,950	3,021	23,929	76.9	114.9	73.8				1,289	113
9. 2019	13,344	457	12,887	68.4	33.4	71.1				790	109
10. 2020	22,640	468	22,173	71.0	28.1	73.4				2,248	555
11. 2021	49,910	17,194	32,716	86.0	226.3	64.9				7,733	961
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	16,120	2,348

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	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)	
1. Prior	XXX	XXX	XXX	39							39	XXX
2. 2012	8,771	36	8,735	5,155		1		3			5,159	5
3. 2013	10,893	18	10,875	5,487	24	16	1	4			5,481	6
4. 2014	7,628	14	7,614	3,478		141		7			3,625	6
5. 2015	15,092	850	14,241	5,933	424	503	52	51			6,011	5
6. 2016	29,484	5,368	24,116	13,280	2,231	750	150	127		4	11,776	9
7. 2017	22,848	3,745	19,102	12,048	2,063	524	102	182		5	10,588	35
8. 2018	19,834	2,474	17,360	9,090	1,151	508	73	221			8,594	50
9. 2019	21,359	368	20,991	9,514	74	554	1	334		19	10,327	124
10. 2020	20,085	359	19,725	6,744	12	93		339		42	7,164	138
11. 2021	15,369	356	15,013	1,773	2	7		368		16	2,145	335
12. Totals	XXX	XXX	XXX	72,540	5,983	3,097	379	1,634	1	86	70,910	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	43	5										39	
2. 2012	57		18									75	
3. 2013	13		23									37	
4. 2014	16		52		2		1		1			71	
5. 2015	155	5	141	6	7	1	6	1	4			301	
6. 2016	287	30	270	17	10	2	10	2	4			529	1
7. 2017	493	50	403	30	10	2	23	3	5			848	1
8. 2018	606	60	820	73	20	2	57	8	14			1,373	
9. 2019	854	13	1,382	30	51		70	3	196			2,507	3
10. 2020	640	1	2,978	56	55		63	6	282			3,954	11
11. 2021	1,998	1	3,516	62	40		76	7	458			6,019	105
12. Totals	5,163	165	9,602	273	195	7	306	30	963		1	15,753	121

	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	39	
2. 2012	5,234		5,234	59.7	0.5	59.9				75	
3. 2013	5,543	26	5,518	50.9	140.7	50.7				36	
4. 2014	3,696		3,696	48.5	2.1	48.5				68	3
5. 2015	6,800	489	6,312	45.1	57.5	44.3				285	16
6. 2016	14,737	2,432	12,305	50.0	45.3	51.0				509	20
7. 2017	13,687	2,251	11,437	59.9	60.1	59.9				816	33
8. 2018	11,335	1,367	9,968	57.1	55.3	57.4				1,293	80
9. 2019	12,955	122	12,833	60.7	33.1	61.1				2,193	314
10. 2020	11,194	75	11,118	55.7	20.9	56.4				3,561	393
11. 2021	8,236	72	8,164	53.6	20.2	54.4				5,452	567
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	14,327	1,426

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	322	2,553	5,597	(6)	41		15	3,413	XXX
2. 2012	369,506	9,891	359,614	248,586	5,647	26,967	837	22,705	8	2,012	291,767	18,420
3. 2013	382,893	8,218	374,675	236,708	2,832	27,302	576	23,112	19	2,351	283,694	18,328
4. 2014	407,888	10,111	397,777	246,555	1,996	26,226	255	25,878	11	5,017	296,397	18,955
5. 2015	420,029	6,691	413,338	247,440	2,108	26,269	121	27,296	1	2,093	298,775	20,081
6. 2016	426,715	8,210	418,505	248,358	3,762	23,919	593	23,182		2,176	291,104	18,207
7. 2017	443,429	9,214	434,215	250,893	3,813	23,839	362	23,450		2,092	294,007	16,899
8. 2018	481,777	13,397	468,380	254,027	5,070	27,306	918	25,516		2,685	300,860	17,713
9. 2019	530,582	24,119	506,463	228,987	11,450	19,235	574	25,163	1	2,335	261,358	18,785
10. 2020	611,075	37,231	573,844	108,810	1,033	8,033	196	20,553		2,404	136,167	14,306
11. 2021	789,341	34,352	754,989	62,457	790	2,063	47	16,954		1,833	80,637	17,156
12. Totals	XXX	XXX	XXX	2,133,141	41,055	216,756	4,474	233,850	39	25,014	2,538,179	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	2,871	40	1,149	13	344	16	170	14	110		292	4,560	120
2. 2012	1,792	3	303		868		24		91			3,075	10
3. 2013	926		832	5	61		104	1	28		15	1,946	15
4. 2014	947		378	8	79		90	1	81		15	1,566	20
5. 2015	6,730	14	923	18	787	1	166	2	320		3	8,891	47
6. 2016	15,177	110	2,219	53	927	13	538	6	580		36	19,259	89
7. 2017	30,143	527	4,494	114	2,303	168	1,137	12	1,221		77	38,478	205
8. 2018	67,182	4,602	8,683	540	7,241	411	1,979	117	2,628		189	82,043	501
9. 2019	87,919	2,722	27,638	1,807	9,942	654	5,568	116	5,180		264	130,947	799
10. 2020	111,670	2,410	61,072	3,200	8,749	255	11,823	106	10,108	4	341	197,447	1,261
11. 2021	130,677	5,111	236,911	11,501	7,313	204	31,139	574	20,311	1	690	408,960	5,703
12. Totals	456,034	15,538	344,601	17,260	38,614	1,722	52,738	948	40,660	5	1,922	897,173	8,770

	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	3,967	593
2. 2012	301,337	6,495	294,842	81.6	65.7	82.0				2,092	983
3. 2013	289,074	3,433	285,641	75.5	41.8	76.2				1,754	193
4. 2014	300,234	2,271	297,964	73.6	22.5	74.9				1,317	249
5. 2015	309,930	2,264	307,666	73.8	33.8	74.4				7,621	1,270
6. 2016	314,900	4,537	310,362	73.8	55.3	74.2				17,233	2,026
7. 2017	337,480	4,995	332,485	76.1	54.2	76.6				33,996	4,482
8. 2018	394,562	11,658	382,903	81.9	87.0	81.8				70,723	11,320
9. 2019	409,632	17,326	392,305	77.2	71.8	77.5				111,028	19,919
10. 2020	340,818	7,205	333,613	55.8	19.4	58.1				167,131	30,316
11. 2021	507,824	18,227	489,597	64.3	53.1	64.8				350,975	57,985
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	767,837	129,336

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	64,917	8,602	3,755	(89)	3,152	286	(14,520)	63,025	XXX
2. 2012	1,044,126	198,598	845,528	519,937	98,480	50,663	5,929	43,439	3,283	6,680	506,346	48,838
3. 2013	1,253,550	241,509	1,012,041	556,306	132,652	56,845	9,294	43,744	3,235	8,669	511,714	53,869
4. 2014	1,421,759	260,959	1,160,800	581,986	115,741	59,870	9,621	50,849	3,163	13,429	564,180	57,348
5. 2015	1,542,011	269,056	1,272,955	578,462	117,407	62,408	10,819	54,439	3,214	12,117	563,869	58,502
6. 2016	1,652,743	298,496	1,354,247	596,029	123,962	65,068	12,380	56,365	1,299	12,069	579,821	57,916
7. 2017	1,647,888	228,869	1,419,019	575,404	104,521	64,844	10,534	63,710	6,286	9,060	582,617	58,773
8. 2018	1,599,621	158,322	1,441,300	545,860	73,349	64,332	8,223	62,601	5,564	5,809	585,657	57,130
9. 2019	1,518,855	91,353	1,427,502	453,650	31,936	56,337	4,359	58,745	3,508	3,556	528,929	55,355
10. 2020	1,329,602	52,782	1,276,820	313,938	7,411	37,207	1,156	47,400	681	1,289	389,297	44,688
11. 2021	1,365,634	49,562	1,316,072	134,454	2,347	14,493	227	31,639	220	235	177,791	44,421
12. Totals	XXX	XXX	XXX	4,920,943	816,409	535,821	72,452	516,083	30,739	58,394	5,053,247	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	761,243	86,442	182,399	33,500	11,400	986	6,544	158	35,297	16	2,242	875,780	3,568
2. 2012	50,853	1,093	21,770	5,887	1,399	31	2,085	31	2,501		234	71,566	285
3. 2013	31,614	1,562	27,209	8,201	1,975	35	2,748	51	2,699		381	56,396	332
4. 2014	50,719	4,616	40,792	9,573	3,075	223	4,312	103	3,502		769	87,886	482
5. 2015	52,214	8,239	53,603	10,773	3,698	102	5,881	105	4,174		841	100,352	616
6. 2016	91,933	9,936	63,498	14,482	4,573	57	8,101	97	5,458		994	148,991	867
7. 2017	99,606	14,293	71,015	12,889	6,825	268	8,836	40	7,358		2,048	166,151	1,294
8. 2018	115,611	15,595	77,398	10,269	9,669	392	10,936	83	8,684		2,956	195,958	1,670
9. 2019	151,804	9,420	91,582	5,546	14,721	386	15,917	115	12,646		2,944	271,201	2,475
10. 2020	204,016	19,933	158,479	4,734	21,943	538	21,900	90	17,347		4,029	398,390	3,653
11. 2021	216,940	1,446	340,408	4,443	29,502	193	34,441		32,801		4,315	648,011	11,506
12. Totals	1,826,553	172,576	1,128,154	120,296	108,781	3,213	121,701	872	132,466	16	21,753	3,020,682	26,748

	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	88,510		XXX	735,190	52,081
2. 2012	692,647	114,735	577,912	66.3	57.8	68.3	7,801			57,843	5,922
3. 2013	723,140	155,030	568,110	57.7	64.2	56.1	1,944			47,116	7,336
4. 2014	795,106	143,039	652,066	55.9	54.8	56.2	3,279			74,044	10,563
5. 2015	814,879	150,658	664,221	52.8	56.0	52.2	3,692			83,112	13,547
6. 2016	891,024	162,212	728,812	53.9	54.3	53.8	8,677			122,336	17,978
7. 2017	897,599	148,830	748,769	54.5	65.0	52.8	5,585			137,855	22,711
8. 2018	895,090	113,475	781,615	56.0	71.7	54.2	5,661			161,484	28,813
9. 2019	855,400	55,271	800,130	56.3	60.5	56.1	7,809			220,611	42,781
10. 2020	822,231	34,544	787,687	61.8	65.4	61.7	8,072			329,756	60,562
11. 2021	834,679	8,877	825,802	61.1	17.9	62.7	10,263			541,197	96,551
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	151,292		XXX	2,510,543	358,847

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	2,247	144	1,727	16	565		67	4,378	XXX
2. 2012	586,646	75,012	511,634	285,156	67,839	30,991	1,532	31,132	471	8,196	277,436	18,142
3. 2013	654,456	84,175	570,281	267,916	33,890	31,782	1,123	32,943	398	11,980	297,230	17,610
4. 2014	669,174	68,157	601,017	331,058	54,197	32,577	1,342	38,400	603	9,516	345,893	18,221
5. 2015	702,314	82,293	620,021	317,267	54,185	33,989	1,554	37,992	943	10,231	332,565	17,697
6. 2016	715,449	88,123	627,326	328,032	57,721	34,646	1,748	41,991	1,852	13,700	343,348	16,402
7. 2017	739,167	101,473	637,695	323,382	44,334	31,331	2,015	44,490	1,294	17,095	351,560	17,388
8. 2018	760,616	114,482	646,133	349,029	74,571	25,908	1,932	41,578	907	10,878	339,104	17,065
9. 2019	772,525	124,275	648,250	276,938	23,656	19,868	825	37,511	4,030	12,071	305,805	16,109
10. 2020	765,791	99,306	666,485	288,445	36,664	10,030	503	36,856	297	5,259	297,865	15,674
11. 2021	839,256	134,023	705,233	198,769	72,430	3,420	1,540	25,561	583	1,853	153,197	12,166
12. Totals	XXX	XXX	XXX	2,968,239	519,632	256,268	14,131	369,018	11,380	100,846	3,048,381	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	6,961	1,264	1,899	(23)	3,454	383	3,845	(3)	985		101	15,523	152
2. 2012	1,661		733	2	323		1,455		311		13	4,480	31
3. 2013	3,776	(5)	1,346	13	958		1,568		549		37	8,187	47
4. 2014	11,250	38	2,422	36	869	2	1,619		1,004		93	17,089	68
5. 2015	13,895	(2)	2,760	62	1,807		2,165	9	1,402		120	21,959	91
6. 2016	29,302	7,333	5,633	(31)	2,521	7	3,404	85	2,152	24	790	35,594	200
7. 2017	43,448	3,002	7,460	246	4,478	93	6,436	113	3,490	21	547	61,838	351
8. 2018	55,212	342	14,469	1,493	8,769	180	10,915	345	5,547	88	2,353	92,464	577
9. 2019	72,038	4,199	32,112	3,813	9,752	52	17,431	487	9,040	264	2,786	131,556	852
10. 2020	100,862	22,982	40,048	3,835	8,981	2,508	26,077	730	12,940	23	4,875	158,829	1,083
11. 2021	169,361	32,614	130,844	22,245	6,161	(23)	39,016	739	23,644	1,154	6,992	312,298	3,337
12. Totals	507,765	71,766	239,725	31,692	48,073	3,203	113,931	2,504	61,065	1,574	18,706	859,818	6,789

	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	7,618	7,905
2. 2012	351,762	69,845	281,917	60.0	93.1	55.1				2,392	2,088
3. 2013	340,838	35,421	305,417	52.1	42.1	53.6				5,112	3,075
4. 2014	419,199	56,217	362,982	62.6	82.5	60.4				13,599	3,491
5. 2015	411,276	56,751	354,525	58.6	69.0	57.2				16,595	5,364
6. 2016	447,680	68,739	378,941	62.6	78.0	60.4				27,633	7,961
7. 2017	464,515	51,118	413,397	62.8	50.4	64.8				47,660	14,178
8. 2018	511,427	79,859	431,568	67.2	69.8	66.8				67,846	24,618
9. 2019	474,689	37,327	437,362	61.4	30.0	67.5				96,137	35,419
10. 2020	524,237	67,542	456,695	68.5	68.0	68.5				114,092	44,737
11. 2021	596,777	131,283	465,494	71.1	98.0	66.0				245,347	66,951
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	644,032	215,787

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	(49)		(112)					(162)	XXX
2. 2012	1,267	7	1,260	138	1	422		45			604	10
3. 2013	3,652	34	3,618	2,417		700		88			3,205	41
4. 2014	3,615	30	3,586	664		265		80			1,009	31
5. 2015	4,289	101	4,188	2,228	17	779	7	191			3,174	5
6. 2016	4,439	759	3,679	2,083	8	795		10			2,879	
7. 2017	5,093	165	4,929	900		425		36			1,361	
8. 2018	5,678	(188)	5,866	1,642		670		17			2,329	
9. 2019	6,186	74	6,112	505		194		17			716	
10. 2020	7,143	72	7,071	65		39		21			126	
11. 2021	6,958	49	6,910	41		17		3			61	
12. Totals	XXX	XXX	XXX	10,634	26	4,193	7	508			15,302	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		275		33		1					364	24
2. 2012	25		20		12		55		1			112	1
3. 2013			110		4		78		1			193	1
4. 2014	425		167		42		89		5			729	3
5. 2015			549	(7)	11		216	(3)	66			852	
6. 2016	100		456	(3)	98		176	(1)	10			844	
7. 2017	51		549	4	82		212	1	12			902	
8. 2018	402		1,752	19	169		676	7	39			3,012	
9. 2019	296		1,906	20	179		736	8	43			3,131	
10. 2020			2,757	21	63		1,038	8	61			3,888	
11. 2021	98		2,905	33	66		1,121	11	66	1		4,210	
12. Totals	1,451		11,446	88	759		4,397	32	305	2		18,236	29

	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	330	34
2. 2012	717	1	716	56.6	13.7	56.8				45	68
3. 2013	3,398		3,398	93.1	0.0	93.9				110	83
4. 2014	1,738		1,738	48.1	0.1	48.5				592	137
5. 2015	4,040	14	4,026	94.2	14.3	96.1				556	296
6. 2016	3,727	4	3,723	84.0	0.5	101.2				559	285
7. 2017	2,268	5	2,263	44.5	3.2	45.9				597	305
8. 2018	5,367	27	5,341	94.5	(14.2)	91.0				2,135	877
9. 2019	3,876	29	3,847	62.7	39.0	62.9				2,182	949
10. 2020	4,044	30	4,013	56.6	41.5	56.8				2,736	1,152
11. 2021	4,316	45	4,271	62.0	91.4	61.8				2,969	1,241
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	12,809	5,427

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	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	2,442	433	37	13	376			2,409	XXX
2. 2012	127,412	7,512	119,900	54,248	670	18,833	202	3,587			75,795	966
3. 2013	118,941	11,146	107,796	72,997	3,967	16,850	484	2,807	1		88,201	800
4. 2014	106,079	7,343	98,736	54,358	6,431	13,090	387	3,823	4		64,449	748
5. 2015	103,739	9,139	94,601	71,365	17,428	13,251	2,141	2,538	22		67,563	728
6. 2016	100,809	9,585	91,224	39,199	4,902	14,669	675	2,696			50,986	649
7. 2017	96,040	7,326	88,714	35,369	12,664	12,688	3,715	2,501			34,180	633
8. 2018	104,314	9,680	94,634	18,234	817	9,606	88	2,069			29,004	429
9. 2019	124,007	13,423	110,584	14,395	778	7,796	274	3,312			24,451	459
10. 2020	145,488	19,122	126,366	8,085	357	4,080	171	1,773			13,410	386
11. 2021	179,599	24,946	154,654	2,307	319	899	12	354			3,228	275
12. Totals	XXX	XXX	XXX	372,999	48,766	111,799	8,162	25,834	27		453,677	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	1,824	94	729	21	213	22	223	3	299			3,148	116
2. 2012	1,916	113	1,842	1,299	408	31	499	183	117			3,157	32
3. 2013	3,031	113	1,815	406	827	19	498	47	240			5,825	27
4. 2014	3,011	150	2,551	732	755	11	522	5	260			6,202	49
5. 2015	10,646	678	4,351	986	953	178	798	(78)	575			15,558	44
6. 2016	10,495	283	4,457	627	1,613	2	1,153	84	635			17,357	46
7. 2017	8,695	7	6,337	860	1,771	239	1,534	98	651			17,785	56
8. 2018	9,971	84	9,186	970	1,264	11	2,383	116	596			22,217	68
9. 2019	13,843	1,547	18,573	2,634	2,567	173	4,615	302	1,704			36,646	128
10. 2020	16,086	1,242	37,388	7,664	3,410	112	8,240	861	4,089	1		59,333	163
11. 2021	14,650	211	57,524	9,072	3,661	59	13,357	1,028	6,074	1		84,895	198
12. Totals	94,168	4,521	144,754	25,272	17,443	856	33,820	2,650	15,241	2		272,125	927

	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	2,439	709
2. 2012	81,451	2,498	78,953	63.9	33.3	65.8				2,346	811
3. 2013	99,064	5,038	94,026	83.3	45.2	87.2				4,327	1,498
4. 2014	78,371	7,720	70,651	73.9	105.1	71.6				4,681	1,521
5. 2015	104,478	21,357	83,122	100.7	233.7	87.9				13,333	2,225
6. 2016	74,917	6,573	68,344	74.3	68.6	74.9				14,042	3,315
7. 2017	69,546	17,581	51,965	72.4	240.0	58.6				14,166	3,620
8. 2018	53,308	2,087	51,221	51.1	21.6	54.1				18,102	4,115
9. 2019	66,805	5,708	61,097	53.9	42.5	55.2				28,234	8,412
10. 2020	83,150	10,408	72,743	57.2	54.4	57.6				44,568	14,765
11. 2021	98,826	10,702	88,124	55.0	42.9	57.0				62,891	22,004
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	209,129	62,996

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	397	2	35	4	36	1	6	461	XXX
2. 2012	127,732	54,788	72,944	43,987	12,475	7,736	1,244	2,794	41	2,251	40,757	XXX
3. 2013	130,966	70,358	60,608	60,578	21,629	7,897	2,629	2,378	299	2,111	46,296	XXX
4. 2014	131,936	63,818	68,118	45,759	14,853	4,764	1,264	2,923	492	1,798	36,838	XXX
5. 2015	125,600	63,599	62,001	62,271	27,817	3,792	1,295	3,758	585	1,467	40,123	XXX
6. 2016	121,705	76,512	45,193	77,550	47,713	7,434	4,143	2,750	621	4,339	35,257	XXX
7. 2017	119,684	83,102	36,582	46,399	30,017	5,505	2,545	2,342	453	958	21,232	XXX
8. 2018	109,374	75,692	33,682	51,592	33,918	5,460	3,409	2,855	593	1,117	21,988	XXX
9. 2019	74,935	45,162	29,774	23,092	10,045	1,051	269	2,534	459	189	15,903	XXX
10. 2020	85,336	54,909	30,427	18,446	8,615	198	121	2,355	438	114	11,825	XXX
11. 2021	93,288	53,542	39,746	8,895	4,545	246	114	987	144	4	5,324	XXX
12. Totals	XXX	XXX	XXX	438,967	211,630	44,120	17,039	25,710	4,126	14,354	276,003	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	768	367	631	69	778	556	71	2	123		80	1,376	43
2. 2012	98	14	345	84	123	28	34	6	43		14	511	16
3. 2013	286	187	528	154	48	12	68	12	116	12	36	670	16
4. 2014	292	691	541	173	158	66	40	10	79	2	25	168	21
5. 2015	769	316	590	193	257	80	46	13	198	22	5	1,235	29
6. 2016	3,693	1,932	2,340	1,172	862	505	164	88	187	16	42	3,534	51
7. 2017	2,809	1,757	3,553	2,080	568	435	211	172	248	57		2,887	57
8. 2018	16,656	13,750	10,678	7,620	1,891	1,475	507	392	601	89	15	7,006	82
9. 2019	2,569	687	7,502	3,681	174		42	46	558	198		6,234	54
10. 2020	7,473	2,107	13,644	9,158	122	47	(13)	4	571	148		10,333	85
11. 2021	10,306	6,040	18,299	6,079	151	116	41	59	951	193		17,262	261
12. Totals	45,720	27,848	58,651	30,463	5,132	3,320	1,212	805	3,674	737	217	51,216	715

	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	962	414
2. 2012	55,161	13,893	41,268	43.2	25.4	56.6				345	166
3. 2013	71,898	24,933	46,965	54.9	35.4	77.5				473	196
4. 2014	54,557	17,551	37,005	41.4	27.5	54.3				(31)	199
5. 2015	71,680	30,322	41,358	57.1	47.7	66.7				849	386
6. 2016	94,981	56,190	38,791	78.0	73.4	85.8				2,929	605
7. 2017	61,635	37,517	24,118	51.5	45.1	65.9				2,525	362
8. 2018	90,240	61,246	28,994	82.5	80.9	86.1				5,964	1,042
9. 2019	37,523	15,385	22,138	50.1	34.1	74.4				5,704	530
10. 2020	42,797	20,638	22,159	50.2	37.6	72.8				9,853	481
11. 2021	39,876	17,291	22,585	42.7	32.3	56.8				16,487	774
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	46,060	5,156

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	23,883	2,598	15,205	7,924	2,685		(18)	31,250	XXX
2. 2012	750,620	93,507	657,112	358,276	51,262	115,465	21,921	25,055	470	1,656	425,143	11,623
3. 2013	875,744	116,621	759,123	387,802	52,892	99,764	3,518	31,618	82	1,480	462,691	12,808
4. 2014	1,088,807	142,138	946,669	395,357	43,992	99,143	2,135	35,374	52	1,408	483,694	13,148
5. 2015	1,165,540	148,589	1,016,952	415,107	45,358	116,100	4,889	36,062		915	517,022	12,372
6. 2016	1,306,081	170,990	1,135,092	425,484	53,028	104,325	1,518	40,337		498	515,599	12,810
7. 2017	1,380,478	173,576	1,206,902	453,550	46,148	95,880	1,172	38,435	5	527	540,541	12,297
8. 2018	1,439,790	170,377	1,269,413	386,988	68,246	72,237	1,185	38,574	9	867	428,358	11,785
9. 2019	1,589,685	207,251	1,382,433	257,322	27,281	45,722	495	34,282	81	130	309,469	11,265
10. 2020	1,811,179	300,525	1,510,654	134,871	24,724	14,648	220	24,913	187	197	149,300	7,839
11. 2021	2,079,300	306,208	1,773,092	25,202	1,568	2,916	7	14,819	128	147	41,234	5,512
12. Totals	XXX	XXX	XXX	3,263,841	417,098	781,404	44,986	322,154	1,015	7,807	3,904,301	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	52,220	11,285	39,805	9,908	17,897	1,933	14,157	2,440	1,846			100,360	1,142
2. 2012	9,990	(194)	10,736	1,675	4,243	191	3,310	150	735			27,192	167
3. 2013	29,133	2,419	21,303	5,413	6,174	502	4,727	147	1,439	1		54,293	297
4. 2014	28,783	1,208	46,839	17,544	8,833	106	8,118	221	1,845	23		75,316	407
5. 2015	57,917	6,851	51,036	18,298	15,046	275	10,371	311	2,706	15	101	111,327	595
6. 2016	111,124	6,152	79,215	16,977	20,584	505	17,444	713	4,737	11	2	208,746	1,002
7. 2017	146,117	11,529	102,759	17,943	26,495	1,197	26,156	905	8,659		(50)	278,612	1,154
8. 2018	173,508	23,265	161,833	25,123	34,066	331	38,486	1,650	12,637	16	11	370,145	1,780
9. 2019	232,120	48,655	277,678	45,544	39,196	348	59,418	2,358	20,516	32	18	531,991	2,151
10. 2020	136,094	20,254	508,544	86,770	28,906	332	90,392	1,160	31,085	75	18	686,430	2,058
11. 2021	91,629	7,392	854,112	130,684	14,369	306	147,261	5,267	42,574	(127)	12	1,006,424	2,695
12. Totals	1,068,634	138,817	2,153,861	375,879	215,810	6,026	419,842	15,322	128,780	46	112	3,450,835	13,448

	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	70,833	29,527
2. 2012	527,811	75,477	452,335	70.3	80.7	68.8				19,245	7,947
3. 2013	581,959	64,975	516,984	66.5	55.7	68.1				42,604	11,689
4. 2014	624,290	65,280	559,010	57.3	45.9	59.1				56,870	18,447
5. 2015	704,346	75,998	628,348	60.4	51.1	61.8				83,804	27,523
6. 2016	803,249	78,904	724,346	61.5	46.1	63.8				167,210	41,536
7. 2017	898,052	78,898	819,153	65.1	45.5	67.9				219,404	59,208
8. 2018	918,329	119,826	798,503	63.8	70.3	62.9				286,952	83,193
9. 2019	966,255	124,795	841,460	60.8	60.2	60.9				415,599	116,393
10. 2020	969,453	133,723	835,730	53.5	44.5	55.3				537,614	148,816
11. 2021	1,192,882	145,224	1,047,658	57.4	47.4	59.1				807,665	198,759
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,707,798	743,037

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	8,343	2,701	991	86	1,078	443		7,182	XXX
2. 2012	493,337	79,680	413,657	244,694	39,705	53,783	8,831	11,881	879	(21)	260,942	4,320
3. 2013	575,514	108,122	467,392	301,302	77,348	65,637	15,083	17,828	1,814	132	290,521	4,681
4. 2014	606,443	132,019	474,424	269,423	68,614	69,230	15,630	18,168	1,229	(278)	271,348	5,506
5. 2015	687,491	144,832	542,659	261,176	69,528	77,255	14,954	24,424	2,197	165	276,176	6,298
6. 2016	810,685	160,645	650,040	389,237	119,994	109,707	28,142	37,158	5,514	82	382,452	7,404
7. 2017	868,146	197,447	670,699	272,787	79,811	85,907	19,601	40,356	3,428	44	296,210	7,998
8. 2018	943,100	292,489	650,611	200,668	59,128	65,188	14,438	36,015	4,442	(344)	223,862	8,059
9. 2019	1,083,454	387,186	696,268	179,531	78,332	51,245	15,756	38,138	5,647	44	169,179	8,932
10. 2020	1,309,025	509,982	799,042	77,174	29,793	29,577	8,404	29,129	4,713	(167)	92,970	8,654
11. 2021	1,803,757	692,400	1,111,357	17,498	6,299	5,897	1,154	17,954	1,624		32,271	7,776
12. Totals	XXX	XXX	XXX	2,221,831	631,253	614,417	142,080	272,128	31,931	(343)	2,303,113	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	30,265	4,300	12,766	4,313	3,918	1,383	3,044	872	1,562	509		40,177	103
2. 2012	12,659	1,790	7,795	3,074	1,696	409	1,332	317	761	78		18,574	29
3. 2013	10,728	952	6,894	2,204	1,212	278	2,444	784	1,093	188		17,964	51
4. 2014	12,022	1,875	16,843	5,427	3,426	772	3,182	751	1,553	296		27,904	79
5. 2015	25,365	6,548	29,355	7,847	6,050	1,335	5,395	1,263	2,633	384		51,420	132
6. 2016	99,395	26,661	47,875	13,478	9,100	1,839	7,533	1,339	4,498	567		124,517	266
7. 2017	81,514	29,552	97,181	28,043	10,748	2,709	14,643	3,096	12,151	767		152,069	380
8. 2018	103,547	36,138	152,692	61,767	16,152	6,735	25,316	6,399	11,809	1,621		196,857	627
9. 2019	126,891	52,494	200,367	87,164	24,183	9,376	38,019	10,134	19,096	3,011		246,377	1,147
10. 2020	74,579	25,993	386,816	173,307	21,706	6,546	59,541	17,563	30,658	4,221		345,671	1,851
11. 2021	85,919	33,781	722,338	287,188	20,186	5,371	93,091	23,835	49,189	5,857		614,691	3,687
12. Totals	662,883	220,084	1,680,921	673,813	118,378	36,756	253,542	66,353	135,003	17,499		1,836,222	8,352

	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	34,418	5,760
2. 2012	334,600	55,085	279,515	67.8	69.1	67.6				15,589	2,984
3. 2013	407,137	98,653	308,485	70.7	91.2	66.0				14,465	3,499
4. 2014	393,847	94,594	299,252	64.9	71.7	63.1				21,563	6,341
5. 2015	431,653	104,057	327,596	62.8	71.8	60.4				40,324	11,096
6. 2016	704,504	197,535	506,969	86.9	123.0	78.0				107,132	17,385
7. 2017	615,286	167,007	448,279	70.9	84.6	66.8				121,099	30,970
8. 2018	611,387	190,668	420,719	64.8	65.2	64.7				158,334	38,523
9. 2019	677,469	261,913	415,556	62.5	67.6	59.7				187,600	58,777
10. 2020	709,181	270,540	438,641	54.2	53.0	54.9				262,096	83,575
11. 2021	1,012,070	365,108	646,962	56.1	52.7	58.2				487,288	127,403
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,449,907	386,314

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	11,205	2,209	1,180	218	651	49	7,420	10,560	XXX
2. 2020	341,829	24,199	317,631	164,053	26,032	4,884	420	12,045	(254)	2,223	154,784	XXX
3. 2021	419,361	54,949	364,412	145,444	36,858	2,282	1,006	10,120	54	1,215	119,928	XXX
4. Totals	XXX	XXX	XXX	320,703	65,099	8,345	1,644	22,816	(151)	10,857	285,272	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	13,086	3,434	8,694	2,544	1,865	(5)	376	(2)	1,970	56	1,255	19,964	229
2. 2020	44,228	30,450	13,549	236	1,094	145	417	18	2,084	18	1,182	30,505	335
3. 2021	71,586	26,385	38,204	9,691	2,106	861	2,217	696	5,357	190	1,572	81,647	2,193
4. Totals	128,900	60,269	60,448	12,472	5,065	1,001	3,010	712	9,411	264	4,008	132,116	2,757

	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	15,802	4,161
2. 2020	242,353	57,065	185,289	70.9	235.8	58.3				27,091	3,413
3. 2021	277,317	75,741	201,576	66.1	137.8	55.3				73,714	7,933
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	116,607	15,508

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	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	(455)	285	53	25	510		1,623	(202)	XXX
2. 2020	209,211	18,800	190,411	93,593	9,466	631	296	9,168		16,062	93,630	312
3. 2021	246,846	26,722	220,124	100,243	9,457	384	327	9,145		10,294	99,988	2,953
4. Totals	XXX	XXX	XXX	193,381	19,208	1,068	649	18,824		27,978	193,415	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	(2,238)	17	(282)	(61)	72	5	(22)	(49)	348		641	(2,035)	616
2. 2020	671	118	(424)	(1,030)	143	9	(225)	(298)	884		1,184	2,249	312
3. 2021	21,621	1,972	2,038	98	444	38	450	9	2,305	7	6,405	24,734	2,953
4. Totals	20,053	2,108	1,332	(993)	658	52	203	(339)	3,538	7	8,231	24,949	3,881

	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	(2,477)	442
2. 2020	104,440	8,562	95,878	49.9	45.5	50.4				1,158	1,091
3. 2021	136,631	11,909	124,722	55.4	44.6	56.7				21,589	3,145
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	20,271	4,678

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	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	3,016	6,315	7,023	59	3,964	7	8,657	7,623	XXX
2. 2020	152,282	21,687	130,595	19,019	6,592	293	1	2,770	(142)	434	15,632	XXX
3. 2021	173,545	29,694	143,852	416	(37)	85		876	1	2,596	1,414	XXX
4. Totals	XXX	XXX	XXX	22,452	12,869	7,401	60	7,610	(134)	11,687	24,669	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	(23,632)	429	16,252	1,500	2,220	50	4,702	7	5,411	2	39,782	2,966	86
2. 2020	1,355	162	16,128	1,882	95	1	3,008	5	2,148	2	5,582	20,682	32
3. 2021	9,701	730	29,294	6,923	98		4,472	5	3,973	9	2,651	39,870	78
4. Totals	(12,577)	1,322	61,674	10,305	2,413	51	12,182	17	11,532	12	48,015	63,517	196

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(9,310)	12,275
2. 2020	44,816	8,502	36,314	29.4	39.2	27.8				15,439	5,243
3. 2021	48,915	7,631	41,284	28.2	25.7	28.7				31,342	8,528
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	37,471	26,047

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	1,483	(1)	144		29			1,656	XXX
2. 2020	119,946	17,475	102,471	43,551	8	152		2,225			45,920	XXX
3. 2021	62,884	45	62,839	26,787	(82)	24		2,129			29,022	XXX
4. Totals	XXX	XXX	XXX	71,821	(74)	320		4,383			76,599	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			Number of Claims Outstanding Direct and Assumed
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	296	(1,125)	752	(161)	28		16		46			2,424	
2. 2020	8,498		1,024	51	20		67		911			10,468	
3. 2021	6,116		29,017	(42)	35		268		591			36,069	
4. Totals	14,910	(1,125)	30,794	(152)	83		351		1,548			48,962	

	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	2,334	90
2. 2020	56,447	59	56,388	47.1	0.3	55.0				9,471	997
3. 2021	64,968	(124)	65,092	103.3	(273.4)	103.6				35,175	894
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	46,980	1,982

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. 2012	(158)	732	(890)	478	99	6		26	1		410	XXX
3. 2013	3,411	1,191	2,220	1,360	829	1					531	XXX
4. 2014	5,400	1,807	3,593	913	278			338	30		943	XXX
5. 2015	6,777	1,371	5,407	5,041	2,005			225	(105)		3,366	XXX
6. 2016	10,783	5,529	5,254	1,873	715			661	207		1,612	XXX
7. 2017	7,774	3,479	4,295	5,579	2,493			448	168		3,366	XXX
8. 2018	7,700	2,757	4,943	2,498	784			668	140		2,241	XXX
9. 2019	7,961	2,199	5,762	949	304			266	88		823	XXX
10. 2020	7,640	1,780	5,860	173	18			176	10		322	XXX
11. 2021	7,621	1,778	5,843	140	28			216	2		327	XXX
12. Totals	XXX	XXX	XXX	19,004	7,553	6		3,023	540		13,940	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. 2012	4		1									5	
3. 2013	38		2									40	
4. 2014	11	1	1									10	
5. 2015	130	50										80	
6. 2016	1,011	312										698	
7. 2017	340	130										210	
8. 2018	893	294										599	
9. 2019	1,122	377										745	
10. 2020	1,251	251										1,000	
11. 2021	378	75										302	
12. Totals	5,178	1,491	3									3,691	

	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. 2012	515	100	415	(327.1)	13.7	(46.6)				5	
3. 2013	1,400	830	571	41.0	69.7	25.7				40	
4. 2014	1,263	310	953	23.4	17.1	26.5				10	
5. 2015	5,396	1,949	3,447	79.6	142.2	63.7				80	
6. 2016	3,545	1,234	2,311	32.9	22.3	44.0				698	
7. 2017	6,367	2,791	3,576	81.9	80.2	83.2				210	
8. 2018	4,058	1,218	2,840	52.7	44.2	57.5				599	
9. 2019	2,337	769	1,568	29.4	35.0	27.2				745	
10. 2020	1,600	278	1,322	20.9	15.6	22.6				1,000	
11. 2021	734	105	629	9.6	5.9	10.8				302	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,691	

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	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	2	(25)	2		22			50	XXX
2. 2012	61,369	16,371	44,998	29,265	2,283	410	144	346			27,593	XXX
3. 2013	67,445	15,433	52,012	40,205	9,417	599	85	567			31,869	XXX
4. 2014	69,406	10,768	58,638	29,292	2,110	1,194	31	409			28,754	XXX
5. 2015	57,490	10,995	46,495	37,691	1,047	932	32	256			37,801	XXX
6. 2016	57,036	4,458	52,578	30,447	1,138	798	41	211			30,278	XXX
7. 2017	60,019	3,859	56,160	47,708	12,362	626	224	170			35,919	XXX
8. 2018	59,937	8,492	51,445	46,635	16,138	578	69	367			31,373	XXX
9. 2019	72,563	16,530	56,033	51,846	24,602	432	31	557			28,202	XXX
10. 2020	83,730	15,585	68,145	34,490	5,285	331	57	818			30,297	XXX
11. 2021	89,908	16,007	73,901	9,114	358	49	14	633			9,424	XXX
12. Totals	XXX	XXX	XXX	356,697	74,715	5,952	728	4,355			291,561	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	861	317	(503)	(351)	5	3						395	XXX
2. 2012	828	757			1							73	XXX
3. 2013	738		11		10		1		1			761	XXX
4. 2014	653		84		91		9		2			839	XXX
5. 2015	823		153	1	119		17		4			1,115	XXX
6. 2016	1,625	3	611		161	6	28		8			2,423	XXX
7. 2017	2,966	279	678	4	117	14	17		13			3,493	XXX
8. 2018	44,201	34,003	788	15	218	7	71	1	33			11,285	XXX
9. 2019	(1,606)	(3,098)	(8,703)	(10,272)	179	(44)	135	4	160			3,574	XXX
10. 2020	25,472	1,377	6,039	428	203	27	330	25	112			30,300	XXX
11. 2021	16,838	1,748	31,761	1,561	70	10	777	155	128			46,098	XXX
12. Totals	93,401	35,387	30,919	(8,613)	1,175	24	1,385	186	460			100,357	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	392	3
2. 2012	30,850	3,184	27,666	50.3	19.4	61.5				72	1
3. 2013	42,133	9,502	32,631	62.5	61.6	62.7				749	12
4. 2014	31,734	2,141	29,593	45.7	19.9	50.5				737	102
5. 2015	39,995	1,080	38,915	69.6	9.8	83.7				975	140
6. 2016	33,890	1,188	32,702	59.4	26.7	62.2				2,233	191
7. 2017	52,295	12,883	39,412	87.1	333.8	70.2				3,361	132
8. 2018	92,891	50,233	42,658	155.0	591.6	82.9				10,971	314
9. 2019	43,002	11,225	31,777	59.3	67.9	56.7				3,060	514
10. 2020	67,796	7,199	60,597	81.0	46.2	88.9				29,706	594
11. 2021	59,368	3,847	55,522	66.0	24.0	75.1				45,290	808
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	97,546	2,810

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		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	28,803	3,278	1,384	214	1,260			27,955	XXX
2. 2012	235,085	5,653	229,432	124,507	5,987	5,020	231	2,978	22		126,264	XXX
3. 2013	270,368	9,434	260,934	100,338	4,671	5,854	241	2,560	246	4	103,594	XXX
4. 2014	278,721	12,208	266,513	145,451	4,910	5,937	15	2,858	358	192	148,963	XXX
5. 2015	266,112	11,898	254,214	150,979	15,543	4,845	300	2,304	39	3	142,245	XXX
6. 2016	251,906	15,101	236,805	139,670	20,595	4,735	271	1,488	11	47	125,014	XXX
7. 2017	241,265	15,568	225,697	87,847	3,928	3,007	133	1,647	5	1	88,435	XXX
8. 2018	239,325	13,310	226,016	68,341	2,520	993	181	1,228	1	1	67,860	XXX
9. 2019	257,389	12,165	245,224	45,041	12,189	639	3	935	5		34,419	XXX
10. 2020	319,611	14,976	304,635	19,557	85	180	1	980		1,121	20,631	XXX
11. 2021	384,213	16,169	368,043	2,518	29	3		628			3,119	XXX
12. Totals	XXX	XXX	XXX	913,050	73,736	32,597	1,591	18,866	687	1,370	888,500	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	259,458	25,159	78,192	20,255	7,323	1,872	1,597	10	8,585		291	307,859	XXX
2. 2012	29,942		6,020	115	394		226	13	492			36,944	XXX
3. 2013	19,880	242	7,056	(46)	473		349	(5)	246			27,814	XXX
4. 2014	34,094	1,169	14,173	875	612		997	94	595			48,333	XXX
5. 2015	41,017	1,744	15,706	723	1,242	94	957	79	605			56,886	XXX
6. 2016	58,982	4,383	26,956	3,193	1,075	132	1,952	284	1,054			82,027	XXX
7. 2017	86,323	9,249	37,057	3,260	2,139	174	2,764	256	1,355			116,702	XXX
8. 2018	48,858	1,080	53,309	4,095	1,305	58	4,848	354	1,160			103,894	XXX
9. 2019	45,488	231	70,015	3,861	573	5	4,775	344	1,373			117,784	XXX
10. 2020	32,177	37	119,597	5,242	480	2	12,274	523	2,771			161,495	XXX
11. 2021	15,797	30	183,739	5,879	121		19,777	576	3,453			216,402	XXX
12. Totals	672,016	43,323	611,819	47,451	15,737	2,337	50,517	2,528	21,690		291	1,276,141	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	31,240		XXX	260,996	15,623
2. 2012	169,577	6,369	163,208	72.1	112.7	71.1	3,294			32,552	1,098
3. 2013	136,757	5,349	131,408	50.6	56.7	50.4	193			26,547	1,074
4. 2014	204,717	7,421	197,296	73.4	60.8	74.0	533			45,690	2,110
5. 2015	217,654	18,523	199,131	81.8	155.7	78.3	116			54,140	2,631
6. 2016	235,911	28,870	207,041	93.7	191.2	87.4	843			77,518	3,666
7. 2017	222,141	17,004	205,137	92.1	109.2	90.9	276			110,596	5,829
8. 2018	180,043	8,289	171,754	75.2	62.3	76.0	94			96,898	6,901
9. 2019	168,840	16,637	152,202	65.6	136.8	62.1	108			111,303	6,373
10. 2020	188,015	5,889	182,126	58.8	39.3	59.8	223			146,273	14,999
11. 2021	226,035	6,513	219,522	58.8	40.3	59.6	388			193,239	22,776
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	37,309		XXX	1,155,752	83,079

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(57)		1		(2)			(59)	XXX
2. 2012	2,586	3	2,583	1,057		72		35			1,163	XXX
3. 2013	3,491	268	3,223	791	2	40		23			852	XXX
4. 2014	5,597	573	5,024	2,817	509	70		21	63		2,335	XXX
5. 2015	3,929	192	3,737	714	7	37		12	1		754	XXX
6. 2016	1,441	102	1,339	237	1	9	1				243	XXX
7. 2017	2,620	1,022	1,598	604	3	37	7	40	15		656	XXX
8. 2018	4,060	1,330	2,730	347	1	6	1	34	6,520		(6,135)	XXX
9. 2019	5,518	1,276	4,242	10,842	237			62	41		10,626	XXX
10. 2020	3,818	1,725	2,093	2				3	1		4	XXX
11. 2021	11,316	2,544	8,772	1				2			2	XXX
12. Totals	XXX	XXX	XXX	17,354	759	272	10	228	6,642		10,443	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	2,649	47	292		16		32		5			2,948	XXX
2. 2012	3											4	XXX
3. 2013	10		1									11	XXX
4. 2014	11		34	5	1							41	XXX
5. 2015	3		54	26	1		1					33	XXX
6. 2016	53		297	143			1		1			209	XXX
7. 2017	81	1	1,229	720	1		2		1			593	XXX
8. 2018	115	25	486	127			4	1	2			456	XXX
9. 2019	2,599	1,150	872	26			11	1	2			2,308	XXX
10. 2020	27	6	3,916	478			8	1	1			3,467	XXX
11. 2021	1		7,710	1,119			12	1	1			6,604	XXX
12. Totals	5,552	1,228	14,892	2,642	19		73	4	13			16,674	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	2,895	53
2. 2012	1,167		1,167	45.1		45.2				3	
3. 2013	866	2	864	24.8	0.8	26.8				11	1
4. 2014	2,953	577	2,377	52.8	100.6	47.3				40	1
5. 2015	821	34	787	20.9	17.6	21.1				31	1
6. 2016	598	145	452	41.5	143.0	33.8				207	2
7. 2017	1,996	746	1,250	76.2	73.0	78.2				590	4
8. 2018	995	6,674	(5,680)	24.5	502.0	(208.0)				450	5
9. 2019	14,388	1,454	12,934	260.8	114.0	304.9				2,295	12
10. 2020	3,957	486	3,471	103.6	28.2	165.8				3,459	8
11. 2021	7,727	1,121	6,606	68.3	44.1	75.3				6,591	13
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	16,573	101

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	546	92	6,645	48	293		1	7,344	XXX
2. 2012	107,721	1,457	106,263	26,845	281	13,254		1,958		(505)	41,776	713
3. 2013	115,242	512	114,730	29,006	498	15,282	(215)	2,388	241	(515)	46,152	995
4. 2014	98,197	604	97,593	22,741		8,680		2,218		(8)	33,639	839
5. 2015	102,004	1,138	100,866	20,834	163	10,717	48	2,165		34	33,505	851
6. 2016	105,879	1,435	104,444	23,157	376	7,722	22	2,501		(91)	32,982	1,042
7. 2017	108,568	1,578	106,990	20,924	527	9,793	22	1,973		6	32,141	644
8. 2018	110,277	1,138	109,140	17,736	662	6,624	184	2,230		(495)	25,745	644
9. 2019	117,963	810	117,153	5,037	48	3,137	3	1,542		3	9,666	576
10. 2020	125,331	1,041	124,289	1,908	39	1,124	1	1,174		(6)	4,167	477
11. 2021	143,944	637	143,307	358		347		665		1	1,369	312
12. Totals	XXX	XXX	XXX	169,092	2,686	83,327	113	19,106	241	(1,576)	268,485	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	4,594	638	5,026	1,134	2,399	530	2,958	852	398			12,222	181
2. 2012	1,271		662	23	982		500	11	93			3,474	15
3. 2013	1,966		1,569	21	870		1,031	11	174			5,578	34
4. 2014	1,432		1,823	22	388		1,274	12	155			5,038	24
5. 2015	4,775	9	2,353	28	1,511	1	1,749	12	249			10,587	43
6. 2016	3,076	49	3,031	63	2,281	3	2,407	17	923		1	11,585	73
7. 2017	11,940	119	7,067	145	2,448	6	4,720	34	146			26,017	88
8. 2018	9,456	52	8,499	81	3,787	37	5,533	24	864			27,944	123
9. 2019	13,179	27	15,799	83	5,131	1	8,892	39	2,208		1	45,059	138
10. 2020	8,498	46	27,471	(328)	2,349		13,471	(31)	3,936		9	56,038	129
11. 2021	5,084	5	43,914	60	1,071		21,086	60	5,789		2	76,819	154
12. Totals	65,271	946	117,213	1,331	23,217	578	63,622	1,042	14,934		13	280,361	1,002

	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	7,848	4,374
2. 2012	45,565	315	45,250	42.3	21.6	42.6				1,910	1,564
3. 2013	52,287	556	51,730	45.4	108.6	45.1				3,514	2,064
4. 2014	38,711	34	38,677	39.4	5.6	39.6				3,234	1,805
5. 2015	44,353	261	44,092	43.5	22.9	43.7				7,091	3,496
6. 2016	45,097	530	44,568	42.6	36.9	42.7				5,995	5,591
7. 2017	59,011	853	58,158	54.4	54.0	54.4				18,743	7,274
8. 2018	54,729	1,041	53,688	49.6	91.4	49.2				17,822	10,122
9. 2019	54,925	200	54,724	46.6	24.7	46.7				28,868	16,191
10. 2020	59,932	(273)	60,204	47.8	(26.2)	48.4				36,251	19,787
11. 2021	78,315	126	78,189	54.4	19.8	54.6				48,933	27,887
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	180,207	100,154

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	12		56		1			69	XXX
2. 2012	10,808	176	10,632	3,749		944		129			4,823	52
3. 2013	14,875	108	14,767	2,788		610		198			3,596	47
4. 2014	12,476	100	12,376	951		379		106			1,436	58
5. 2015	13,720	113	13,607	1,288	2,332	1,208		239			403	78
6. 2016	16,292	150	16,142	6,593	3,399	2,852		368			6,414	126
7. 2017	17,630	181	17,449	6,220	2,694	2,055		337			5,918	127
8. 2018	19,121	202	18,919	3,643	2,834	2,743		395		(51)	3,947	103
9. 2019	23,261	1,728	21,534	2,535	1,738	595		191			1,583	88
10. 2020	23,449	868	22,581	738		627		164			1,529	98
11. 2021	24,695	(442)	25,137	5		107		60			171	67
12. Totals	XXX	XXX	XXX	28,523	12,997	12,177		2,186		(51)	29,888	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	(18)	411	16	6		268	54	30			663	15
2. 2012	18		86	1	8		93	2	9			210	2
3. 2013	13		129	(27)	27		158	5	16			365	2
4. 2014			215				241		20			476	1
5. 2015		404	314		8		356		38			312	3
6. 2016	1,845	589	540		320		557		64			2,738	8
7. 2017	595	467	757		25		687		86			1,683	5
8. 2018	1,966	491	1,457		320		1,009		133			4,395	10
9. 2019	554	36	3,584	25	286		2,092	12	568			7,010	11
10. 2020	1,267		5,703	(231)	499		2,960	(76)	975			11,711	19
11. 2021	1,648		7,572	(165)	659		4,012	(37)	1,209			15,300	37
12. Totals	7,906	1,969	20,768	(381)	2,157		12,432	(40)	3,148			44,862	113

	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	414	249
2. 2012	5,035	2	5,033	46.6	1.3	47.3				103	107
3. 2013	3,939	(22)	3,961	26.5	(20.4)	26.8				168	197
4. 2014	1,912		1,912	15.3		15.5				215	261
5. 2015	3,451	2,736	715	25.2	2,418.9	5.3				(90)	401
6. 2016	13,139	3,987	9,152	80.6	2,659.8	56.7				1,796	941
7. 2017	10,762	3,160	7,601	61.0	1,747.6	43.6				885	798
8. 2018	11,667	3,325	8,341	61.0	1,645.7	44.1				2,932	1,462
9. 2019	10,404	1,812	8,592	44.7	104.9	39.9				4,076	2,934
10. 2020	12,933	(307)	13,240	55.2	(35.4)	58.6				7,201	4,510
11. 2021	15,270	(202)	15,471	61.8	45.6	61.5				9,385	5,916
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	27,085	17,777

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	133							133	XXX
2. 2020	607	5	603	238							238	XXX
3. 2021	580	5	576	33							33	XXX
4. Totals	XXX	XXX	XXX	405							405	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	627		2,190						60			2,877	
2. 2020	112		561						19			692	
3. 2021	9		180						37			226	
4. Totals	749		2,931						116			3,795	

	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	2,817	60
2. 2020	930		930	153.1		154.3				673	19
3. 2021	260		260	44.8		45.1				189	37
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,679	116

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. 2020												
3. 2021												
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. 2020													
3. 2021													
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. 2020											
3. 2021											
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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	2,120	3,926	4,844	5,164	5,347	5,106	5,207	5,187	5,113	5,105	(8)	(82)
2. 2012	25,566	23,540	24,674	25,022	25,602	25,862	26,010	25,763	26,721	26,720	(1)	957
3. 2013	XXX	29,019	27,838	28,281	28,392	29,001	29,116	29,087	28,270	28,275	5	(812)
4. 2014	XXX	XXX	29,258	28,799	29,955	31,974	32,629	32,492	32,637	32,597	(39)	105
5. 2015	XXX	XXX	XXX	58,011	59,652	69,886	71,727	71,153	71,621	71,505	(116)	352
6. 2016	XXX	XXX	XXX	XXX	101,743	103,332	109,126	109,597	112,476	111,545	(931)	1,948
7. 2017	XXX	XXX	XXX	XXX	XXX	87,699	80,706	82,097	83,932	83,751	(181)	1,654
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	23,251	23,533	23,380	22,959	(422)	(575)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,373	12,429	12,241	(188)	(133)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,417	20,780	(637)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,369	XXX	XXX
										12. Totals	(2,517)	3,415

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

1. Prior	1,242	330	303	676	969	1,203	989	928	922	930	8	2
2. 2012	4,464	5,739	5,161	5,026	5,163	5,332	5,286	5,322	5,293	5,231	(62)	(91)
3. 2013	XXX	5,203	5,544	5,695	5,668	5,716	5,605	5,573	5,572	5,514	(58)	(59)
4. 2014	XXX	XXX	5,170	4,013	3,973	4,069	3,889	3,795	3,748	3,689	(59)	(105)
5. 2015	XXX	XXX	XXX	5,697	4,412	5,388	6,219	6,113	6,203	6,257	53	143
6. 2016	XXX	XXX	XXX	XXX	13,028	11,932	12,068	12,008	12,177	12,175	(2)	167
7. 2017	XXX	XXX	XXX	XXX	XXX	12,677	11,459	11,160	11,202	11,250	48	89
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,634	9,365	9,810	9,733	(77)	368
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,494	12,251	12,304	53	810
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,219	10,498	278	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,338	XXX	XXX
										12. Totals	183	1,323

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

1. Prior	274,579	280,208	288,565	299,356	297,645	300,656	303,741	304,838	302,966	302,873	(93)	(1,965)
2. 2012	221,099	237,010	255,906	269,604	271,027	271,097	273,114	271,985	272,203	272,053	(151)	68
3. 2013	XXX	233,601	254,964	275,022	274,401	264,946	264,307	263,278	262,431	262,519	88	(759)
4. 2014	XXX	XXX	251,072	272,060	282,652	280,783	277,404	276,774	273,103	272,015	(1,088)	(4,759)
5. 2015	XXX	XXX	XXX	271,430	270,331	275,440	283,426	283,935	282,387	280,051	(2,336)	(3,884)
6. 2016	XXX	XXX	XXX	XXX	275,409	274,137	285,287	289,409	286,364	286,600	236	(2,809)
7. 2017	XXX	XXX	XXX	XXX	XXX	287,999	289,040	295,108	301,321	307,814	6,493	12,706
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	303,207	318,056	337,930	354,760	16,830	36,704
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,965	342,854	361,964	19,110	21,999
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394,357	302,956	(91,401)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	452,332	XXX	XXX
										12. Totals	(52,312)	57,301

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

1. Prior	2,312,963	2,321,226	2,271,263	2,241,824	2,178,924	2,141,294	2,123,907	2,106,204	2,051,811	2,029,099	(22,712)	(77,105)
2. 2012	537,601	542,544	547,720	546,619	550,221	549,267	546,324	542,561	541,596	538,665	(2,931)	(3,896)
3. 2013	XXX	573,510	558,672	554,703	547,367	547,701	540,118	536,517	533,051	527,312	(5,738)	(9,205)
4. 2014	XXX	XXX	658,174	652,158	637,778	625,248	620,045	609,882	605,920	605,641	(279)	(4,241)
5. 2015	XXX	XXX	XXX	733,962	701,505	656,788	644,526	625,094	619,797	613,552	(6,246)	(11,542)
6. 2016	XXX	XXX	XXX	XXX	720,117	715,520	706,218	676,425	667,792	674,607	6,815	(1,818)
7. 2017	XXX	XXX	XXX	XXX	XXX	774,935	750,325	699,269	684,457	691,045	6,588	(8,224)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	788,132	728,941	720,516	724,927	4,411	(4,014)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	796,012	730,296	741,401	11,105	(54,611)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	746,505	735,933	(10,572)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	778,071	XXX	XXX
										12. Totals	(19,559)	(174,656)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	377,101	372,247	383,804	375,727	376,823	374,121	368,358	370,455	369,000	368,161	(838)	(2,293)
2. 2012	261,512	251,942	248,577	248,791	249,408	248,493	247,225	251,093	251,392	250,945	(447)	(147)
3. 2013	XXX	281,085	275,171	268,462	271,118	273,247	272,264	273,020	271,676	272,323	647	(697)
4. 2014	XXX	XXX	322,253	317,336	321,995	323,973	319,280	322,014	321,589	324,182	2,593	2,168
5. 2015	XXX	XXX	XXX	312,420	306,615	307,697	309,986	312,916	313,502	316,075	2,573	3,159
6. 2016	XXX	XXX	XXX	XXX	337,737	320,643	326,844	326,980	333,420	336,675	3,256	9,695
7. 2017	XXX	XXX	XXX	XXX	XXX	348,124	348,317	359,974	356,571	366,732	10,160	6,757
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	369,461	369,586	379,867	385,438	5,571	15,852
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	380,251	386,831	395,105	8,274	14,854
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,053	407,219	(17,833)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	418,027	XXX	XXX
										12. Totals	13,955	49,347

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	9,246	8,187	10,660	6,330	6,803	6,614	6,638	6,627	6,910	6,771	(140)	143
2. 2012	7	469	598	507	641	671	755	728	722	671	(52)	(58)
3. 2013	XXX	1,676	1,434	1,902	1,538	2,422	3,359	3,515	3,304	3,309	6	(206)
4. 2014	XXX	XXX	2,248	1,666	1,611	1,351	1,953	1,471	1,651	1,652	1	181
5. 2015	XXX	XXX	XXX	2,622	2,537	1,713	1,530	2,511	3,689	3,768	79	1,257
6. 2016	XXX	XXX	XXX	XXX	2,403	3,490	3,555	3,322	3,988	3,703	(286)	380
7. 2017	XXX	XXX	XXX	XXX	XXX	2,971	2,785	2,739	2,634	2,215	(418)	(524)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,445	3,612	5,076	5,285	208	1,672
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,728	3,494	3,788	294	59
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,029	3,932	(97)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,203	XXX	XXX
										12. Totals	(403)	2,905

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

1. Prior	155,440	143,297	129,122	125,645	126,437	121,744	124,431	125,552	126,823	126,850	26	1,298
2. 2012	70,298	78,810	76,716	78,827	76,573	76,866	77,070	75,552	75,335	75,248	(87)	(304)
3. 2013	XXX	68,221	75,694	70,157	78,158	78,463	80,806	84,273	88,151	90,981	2,829	6,707
4. 2014	XXX	XXX	57,184	55,195	57,536	59,023	62,891	66,695	67,026	66,572	(453)	(123)
5. 2015	XXX	XXX	XXX	49,070	58,488	66,388	67,775	69,158	75,053	80,031	4,978	10,873
6. 2016	XXX	XXX	XXX	XXX	52,582	59,406	62,739	68,025	65,982	65,013	(969)	(3,012)
7. 2017	XXX	XXX	XXX	XXX	XXX	52,065	52,414	51,263	47,047	48,813	1,766	(2,450)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	48,411	51,705	49,043	48,557	(486)	(3,149)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,462	60,809	56,081	(4,729)	(2,381)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,053	66,881	(172)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,696	XXX	XXX
										12. Totals	2,704	7,459

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

1. Prior	44,619	41,011	42,273	40,319	40,320	39,604	41,499	41,792	42,082	42,477	395	685
2. 2012	34,124	40,933	38,192	36,885	35,758	35,927	38,184	38,305	38,267	38,472	205	168
3. 2013	XXX	45,677	45,851	46,644	45,900	45,130	44,598	44,545	44,584	44,783	199	238
4. 2014	XXX	XXX	35,422	35,997	34,057	34,107	34,810	34,777	34,637	34,498	(139)	(279)
5. 2015	XXX	XXX	XXX	37,410	40,921	40,668	40,418	39,312	38,583	38,009	(573)	(1,302)
6. 2016	XXX	XXX	XXX	XXX	38,846	38,265	36,752	36,275	35,653	36,491	838	216
7. 2017	XXX	XXX	XXX	XXX	XXX	22,686	22,031	21,618	21,920	22,039	120	421
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	26,819	26,372	26,559	26,219	(340)	(153)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,761	21,923	19,703	(2,220)	(1,058)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,867	19,819	(1,048)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,985	XXX	XXX
										12. Totals	(2,564)	(1,066)

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

1. Prior	1,427,126	1,368,909	1,343,489	1,351,735	1,362,121	1,346,521	1,319,177	1,325,315	1,315,225	1,313,421	(1,805)	(11,895)
2. 2012	411,668	425,773	422,830	416,602	418,293	432,397	431,445	429,152	430,656	427,015	(3,641)	(2,137)
3. 2013	XXX	443,612	451,690	443,392	455,991	473,897	481,528	474,706	482,897	484,011	1,113	9,304
4. 2014	XXX	XXX	528,498	518,506	508,206	509,352	522,105	524,089	524,523	521,866	(2,657)	(2,223)
5. 2015	XXX	XXX	XXX	569,570	565,072	540,863	558,590	575,677	579,382	589,595	10,213	13,918
6. 2016	XXX	XXX	XXX	XXX	625,274	612,047	616,521	643,588	663,109	679,283	16,174	35,695
7. 2017	XXX	XXX	XXX	XXX	XXX	672,806	675,952	710,498	743,797	772,064	28,267	61,565
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	696,019	702,453	708,451	747,317	38,865	44,864
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	790,606	765,288	786,776	21,488	(3,830)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	872,133	779,994	(92,139)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	990,265	XXX	XXX
										12. Totals	15,879	145,262

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

1. Prior	439,722	429,883	416,916	409,062	400,354	404,316	421,559	431,098	438,332	443,888	5,555	12,790
2. 2012	269,693	287,342	269,769	276,285	262,537	261,952	263,788	265,253	266,661	267,831	1,170	2,578
3. 2013	XXX	270,997	261,404	264,629	267,722	278,256	286,352	292,559	290,185	291,566	1,380	(993)
4. 2014	XXX	XXX	265,407	255,708	273,617	266,019	261,276	278,725	279,011	281,056	2,045	2,331
5. 2015	XXX	XXX	XXX	294,960	287,779	288,825	287,455	301,700	302,081	303,120	1,039	1,420
6. 2016	XXX	XXX	XXX	XXX	338,141	347,275	373,733	403,382	441,318	471,395	30,077	68,012
7. 2017	XXX	XXX	XXX	XXX	XXX	370,757	365,239	357,267	390,321	399,967	9,646	42,700
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	360,911	350,027	354,715	378,958	24,243	28,930
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,786	370,860	366,980	(3,880)	194
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	428,342	387,788	(40,554)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	587,300	XXX	XXX
										12. Totals	30,721	157,963

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110,415	86,900	79,540	(7,360)	(30,874)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,721	170,924	(797)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	186,342	XXX	XXX
										4. Totals	(8,157)	(30,874)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,950	12,305	10,516	(1,789)	(5,434)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,012	85,826	(3,186)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,279	XXX	XXX
										4. Totals	(4,976)	(5,434)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,225	27,133	22,329	(4,804)	(18,897)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,136	31,256	(1,880)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,444	XXX	XXX
										4. Totals	(6,684)	(18,897)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,779	10,125	8,520	(1,605)	(259)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,123	53,253	1,130	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,372	XXX	XXX
										4. Totals	(476)	(259)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	100	65	48	68	73	67	67	67	72	67	(5)	
2. 2012	163	363	429	410	401	394	390	389	389	390	1	1
3. 2013	XXX	593	922	(442)	839	693	594	575	571	570	(1)	(5)
4. 2014	XXX	XXX	1,906	3,014	866	655	654	657	646	645	(1)	(11)
5. 2015	XXX	XXX	XXX	2,805	3,816	3,736	3,181	3,175	3,128	3,117	(10)	(58)
6. 2016	XXX	XXX	XXX	XXX	2,275	2,571	1,934	1,851	1,855	1,857	2	5
7. 2017	XXX	XXX	XXX	XXX	XXX	2,103	3,279	3,493	3,429	3,295	(134)	(197)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,342	2,134	2,277	2,313	35	179
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,307	1,454	1,391	(64)	83
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,133	1,156	23	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	414	XXX	XXX
										12. Totals	(154)	(3)

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	19,594	19,945	18,555	17,565	17,927	17,994	18,235	18,271	18,352	18,288	(64)	17
2. 2012	33,401	31,192	26,207	27,189	26,190	26,567	26,542	26,383	28,153	27,319	(833)	937
3. 2013	XXX	52,940	33,884	33,574	32,566	32,813	32,477	31,854	33,273	32,063	(1,210)	209
4. 2014	XXX	XXX	30,945	25,687	27,011	28,449	28,893	29,407	29,956	29,182	(774)	(225)
5. 2015	XXX	XXX	XXX	37,558	34,553	38,701	38,576	38,540	39,344	38,655	(689)	115
6. 2016	XXX	XXX	XXX	XXX	27,595	34,130	34,093	33,622	33,613	32,483	(1,130)	(1,139)
7. 2017	XXX	XXX	XXX	XXX	XXX	35,605	40,555	42,567	42,874	39,229	(3,645)	(3,338)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	47,560	43,240	41,040	42,258	1,219	(982)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,429	27,706	31,059	3,353	(4,369)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,151	59,668	6,517	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,761	XXX	XXX
										12. Totals	2,744	(8,775)

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	1,139,206	1,122,055	1,123,095	1,101,306	1,102,699	1,104,911	1,078,419	1,088,823	1,092,159	1,078,301	(13,858)	(10,523)
2. 2012	158,929	145,597	148,737	142,075	160,654	165,496	159,660	157,293	160,409	160,810	402	3,518
3. 2013	XXX	155,777	142,769	134,178	121,941	132,953	129,545	132,405	131,324	129,118	(2,206)	(3,287)
4. 2014	XXX	XXX	166,020	171,695	170,806	185,615	185,368	185,945	196,051	194,899	(1,152)	8,955
5. 2015	XXX	XXX	XXX	154,041	151,602	159,540	165,857	199,262	202,556	196,451	(6,106)	(2,812)
6. 2016	XXX	XXX	XXX	XXX	143,156	151,969	158,277	177,837	208,211	205,007	(3,204)	27,170
7. 2017	XXX	XXX	XXX	XXX	XXX	139,466	146,457	162,491	182,343	202,490	20,147	39,999
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	147,775	145,996	162,174	169,521	7,347	23,525
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140,891	143,912	150,074	6,162	9,183
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,136	178,723	(4,414)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	216,039	XXX	XXX
										12. Totals	3,118	95,728

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

1. Prior	7,124	7,638	8,248	13,951	12,594	12,927	15,273	14,469	14,160	13,371	(788)	(1,097)
2. 2012	1,072	1,028	1,176	1,062	1,290	1,277	1,182	1,180	1,178	1,132	(45)	(48)
3. 2013	XXX	1,339	1,180	924	1,032	1,017	946	942	866	841	(25)	(101)
4. 2014	XXX	XXX	1,709	1,878	2,462	2,622	2,612	3,167	2,495	2,419	(76)	(748)
5. 2015	XXX	XXX	XXX	1,012	1,526	1,380	1,313	1,369	741	777	35	(592)
6. 2016	XXX	XXX	XXX	XXX	621	414	478	523	285	452	167	(71)
7. 2017	XXX	XXX	XXX	XXX	XXX	569	479	775	704	1,224	520	449
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,225	906	1,129	805	(324)	(101)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,988	4,147	12,911	8,764	8,923
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,275	3,468	(807)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,603	XXX	XXX
										12. Totals	7,420	6,613

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	178,043	183,671	168,396	163,076	156,349	163,513	159,220	154,822	155,986	161,262	5,276	6,440
2. 2012	40,509	41,505	45,027	47,270	45,734	44,936	44,175	43,006	43,053	43,199	146	194
3. 2013	XXX	41,784	46,741	48,834	52,444	53,135	52,884	51,893	50,511	49,409	(1,102)	(2,484)
4. 2014	XXX	XXX	50,848	47,965	45,840	43,946	42,905	38,742	37,893	36,305	(1,588)	(2,437)
5. 2015	XXX	XXX	XXX	50,788	48,546	48,344	44,560	40,351	41,346	41,678	332	1,327
6. 2016	XXX	XXX	XXX	XXX	52,937	53,009	50,278	46,466	43,788	41,143	(2,645)	(5,322)
7. 2017	XXX	XXX	XXX	XXX	XXX	55,354	58,668	58,668	57,114	56,039	(1,074)	(2,629)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	53,484	53,456	52,003	50,594	(1,409)	(2,861)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,166	55,179	50,974	(4,205)	(8,192)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,873	55,095	(6,778)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,735	XXX	XXX
										12. Totals	(13,048)	(15,966)

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

1. Prior	23,419	18,675	14,147	11,872	10,868	9,717	9,134	8,605	8,261	8,245	(16)	(360)
2. 2012	8,518	9,950	8,297	6,982	6,464	5,994	5,837	5,934	4,960	4,895	(65)	(1,039)
3. 2013	XXX	6,732	5,724	4,863	4,161	3,624	3,803	3,803	3,799	3,747	(52)	(56)
4. 2014	XXX	XXX	6,658	4,676	3,916	3,197	2,956	2,326	1,872	1,786	(86)	(540)
5. 2015	XXX	XXX	XXX	7,105	7,500	4,961	4,542	3,710	2,305	438	(1,866)	(3,272)
6. 2016	XXX	XXX	XXX	XXX	10,817	12,916	13,799	9,270	8,046	8,720	674	(550)
7. 2017	XXX	XXX	XXX	XXX	XXX	10,688	11,725	8,051	6,799	7,178	379	(873)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	12,277	10,775	8,309	7,813	(496)	(2,961)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,867	10,545	7,834	(2,711)	(6,033)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,021	12,101	(920)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,203	XXX	XXX
										12. Totals	(5,160)	(15,683)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,683	1,784	3,394	1,610	1,711
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	332	911	579	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	222	XXX	XXX
										4. Totals	2,189	1,711

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2021	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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	2,698	3,981	4,520	4,947	5,035	5,042	5,067	5,076	5,079	33	
2. 2012	13,478	21,747	23,614	24,071	25,090	25,407	25,543	25,566	26,674	26,625	168	48
3. 2013	XXX	15,911	25,739	27,137	27,847	28,410	28,697	28,839	28,150	28,141	199	69
4. 2014	XXX	XXX	18,646	25,589	27,963	29,907	31,050	31,787	32,127	32,279	218	91
5. 2015	XXX	XXX	XXX	39,776	52,683	65,169	67,978	69,394	70,616	71,095	240	90
6. 2016	XXX	XXX	XXX	XXX	60,677	89,558	99,883	105,531	109,554	109,846	241	99
7. 2017	XXX	XXX	XXX	XXX	XXX	50,705	68,904	75,419	79,706	81,807	265	113
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	16,450	19,672	21,430	21,566	202	81
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,073	10,894	11,362	233	109
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,795	18,356	427	120
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,355	532	187

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

1. Prior	000	227	248	307	457	655	749	832	852	891	(2)	
2. 2012	2,221	4,361	4,434	4,685	4,781	4,829	5,069	5,110	5,152	5,156	3	2
3. 2013	XXX	2,694	4,675	5,009	5,183	5,303	5,379	5,422	5,465	5,477	6	
4. 2014	XXX	XXX	1,449	2,403	2,810	3,145	3,373	3,537	3,594	3,619	3	3
5. 2015	XXX	XXX	XXX	1,499	2,080	2,777	5,161	5,542	5,779	5,960	3	2
6. 2016	XXX	XXX	XXX	XXX	6,393	8,041	10,274	10,931	11,308	11,649	7	1
7. 2017	XXX	XXX	XXX	XXX	XXX	5,391	8,208	9,478	9,928	10,406	34	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,082	6,020	7,555	8,373	37	13
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,485	7,908	9,993	100	21
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,435	6,825	104	23
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,778	187	43

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

1. Prior	000	127,489	204,482	257,111	276,336	286,912	290,657	291,996	295,050	298,423	910	
2. 2012	57,879	126,822	185,779	225,547	250,132	261,574	266,811	267,813	268,924	269,069	12,932	5,478
3. 2013	XXX	63,282	126,723	174,791	220,488	241,193	250,902	259,359	260,202	260,601	12,863	5,450
4. 2014	XXX	XXX	59,876	127,696	195,983	231,901	258,810	266,339	269,502	270,530	13,100	5,835
5. 2015	XXX	XXX	XXX	62,979	127,302	184,278	227,445	254,127	266,549	271,479	13,427	6,607
6. 2016	XXX	XXX	XXX	XXX	61,075	130,975	190,145	238,280	257,924	267,922	12,237	5,881
7. 2017	XXX	XXX	XXX	XXX	XXX	67,270	136,378	195,068	240,793	270,557	11,752	4,942
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	69,885	146,658	213,762	275,345	12,089	5,123
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,719	153,799	236,196	11,788	6,198
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,601	115,613	8,117	4,928
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,683	6,441	5,012

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

1. Prior	000	243,722	444,181	594,959	730,790	834,704	915,266	993,444	1,055,292	1,115,451	9,164	
2. 2012	96,173	236,065	324,568	373,152	406,483	425,876	442,211	450,816	459,780	466,191	34,188	14,365
3. 2013	XXX	98,411	248,145	333,457	384,900	418,389	437,441	450,455	461,264	471,205	37,726	15,811
4. 2014	XXX	XXX	124,762	288,901	383,905	442,894	476,028	494,739	508,370	516,494	39,690	17,176
5. 2015	XXX	XXX	XXX	114,469	291,792	388,878	445,198	480,248	499,081	512,644	39,943	17,943
6. 2016	XXX	XXX	XXX	XXX	117,719	306,429	410,267	467,941	501,876	524,755	40,135	16,914
7. 2017	XXX	XXX	XXX	XXX	XXX	128,831	329,033	434,164	491,927	525,193	41,239	16,240
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	143,112	356,183	463,625	528,620	40,573	14,887
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	155,796	356,822	473,692	38,141	14,739
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,424	342,578	28,420	12,615
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,373	20,438	12,477

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	118,999	212,572	262,325	298,073	323,265	335,143	345,371	349,811	353,624	2,977	
2. 2012	100,036	149,418	177,089	200,109	214,734	229,764	235,729	240,871	246,002	246,776	10,846	7,265
3. 2013	XXX	116,742	165,387	193,694	216,229	240,196	250,002	259,985	261,939	264,685	10,092	7,471
4. 2014	XXX	XXX	144,152	204,237	235,014	267,228	282,565	295,353	300,711	308,097	10,128	8,025
5. 2015	XXX	XXX	XXX	122,897	184,926	217,024	249,323	269,093	280,976	295,517	9,347	8,259
6. 2016	XXX	XXX	XXX	XXX	129,239	206,392	242,580	270,747	286,273	303,209	8,388	7,814
7. 2017	XXX	XXX	XXX	XXX	XXX	138,825	223,696	261,795	288,989	308,364	8,850	8,187
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	149,326	233,108	270,583	298,433	8,619	7,869
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,682	226,165	272,325	7,944	7,313
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168,827	261,307	6,560	8,031
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,219	4,421	4,408

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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	5,175	5,738	5,991	5,878	5,969	6,256	6,274	6,569	6,407	32	
2. 2012	(14)	8	34	287	363	538	546	549	556	559	3	6
3. 2013	XXX	20	62	538	731	1,596	2,268	2,395	3,111	3,117	8	32
4. 2014	XXX	XXX	10	60	706	752	814	895	918	929	4	24
5. 2015	XXX	XXX	XXX	31	78	331	579	911	2,043	2,983	3	2
6. 2016	XXX	XXX	XXX	XXX	84	830	1,019	1,697	1,849	2,869		
7. 2017	XXX	XXX	XXX	XXX	XXX	108	153	240	752	1,325		
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	73	453	869	2,312		
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	180	699		
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	104		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58		

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

1.	Prior	000	40,679	71,141	92,747	106,684	111,654	118,487	121,479	121,967	124,000	443	
2.	2012	2,637	18,228	36,360	47,129	58,948	64,722	68,004	70,428	71,282	72,208	232	702
3.	2013	XXX	2,392	14,441	40,704	54,160	63,997	73,675	75,099	75,983	85,395	187	586
4.	2014	XXX	XXX	3,781	9,769	20,289	34,610	51,136	58,071	59,952	60,631	189	510
5.	2015	XXX	XXX	XXX	2,147	14,697	36,809	45,132	54,380	62,190	65,047	198	486
6.	2016	XXX	XXX	XXX	XXX	1,801	11,643	32,411	42,651	45,787	48,291	176	427
7.	2017	XXX	XXX	XXX	XXX	XXX	1,410	7,604	18,655	24,585	31,679	101	476
8.	2018	XXX	XXX	XXX	XXX	XXX	XXX	1,519	9,308	19,881	26,935	82	279
9.	2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,881	9,718	21,139	97	234
10.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,588	11,637	36	187
11.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,875	6	71

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

1.	Prior	000	20,675	29,054	34,444	36,389	37,413	40,378	40,416	40,798	41,224	XXX	XXX
2.	2012	12,267	20,245	28,456	31,626	33,112	34,187	37,069	37,566	37,693	38,004	XXX	XXX
3.	2013	XXX	14,739	25,497	35,247	40,053	42,137	43,276	43,691	43,824	44,217	XXX	XXX
4.	2014	XXX	XXX	9,683	18,091	25,949	28,576	33,316	34,274	34,386	34,406	XXX	XXX
5.	2015	XXX	XXX	XXX	11,611	19,668	28,638	31,316	36,222	37,076	36,950	XXX	XXX
6.	2016	XXX	XXX	XXX	XXX	14,158	20,242	28,307	31,590	32,422	33,128	XXX	XXX
7.	2017	XXX	XXX	XXX	XXX	XXX	9,274	14,415	17,140	18,372	19,343	XXX	XXX
8.	2018	XXX	XXX	XXX	XXX	XXX	XXX	7,378	14,583	17,080	19,725	XXX	XXX
9.	2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,527	12,292	13,829	XXX	XXX
10.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,938	9,908	XXX	XXX
11.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,481	XXX	XXX

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

1.	Prior	000	322,635	584,690	806,921	949,507	1,039,367	1,101,314	1,152,239	1,186,342	1,214,907	7,042	
2.	2012	22,828	74,441	161,528	234,608	293,898	335,328	366,673	385,600	396,286	400,558	4,459	6,997
3.	2013	XXX	22,734	89,223	163,530	257,085	333,380	372,087	400,561	420,459	431,155	4,424	8,087
4.	2014	XXX	XXX	26,287	89,454	183,103	267,383	342,127	397,657	428,616	448,372	4,374	8,367
5.	2015	XXX	XXX	XXX	31,025	94,157	187,717	292,710	385,739	440,228	480,960	4,169	7,608
6.	2016	XXX	XXX	XXX	XXX	24,141	101,141	211,971	323,426	416,282	475,262	4,049	7,759
7.	2017	XXX	XXX	XXX	XXX	XXX	32,453	142,687	275,433	409,901	502,111	3,963	7,180
8.	2018	XXX	XXX	XXX	XXX	XXX	XXX	35,987	137,099	262,207	389,793	3,537	6,468
9.	2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,382	147,455	275,268	3,016	6,098
10.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,506	124,574	1,761	4,020
11.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,543	727	2,090

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

1.	Prior	000	109,868	196,220	268,540	304,198	340,524	366,990	382,533	398,215	404,763	1,370	
2.	2012	15,580	75,611	122,017	165,010	197,884	221,804	232,924	243,958	248,013	249,940	902	3,389
3.	2013	XXX	13,659	63,393	122,255	179,205	204,788	247,018	258,375	267,782	274,507	1,030	3,600
4.	2014	XXX	XXX	19,801	82,134	138,272	177,407	202,521	219,382	242,422	254,409	1,006	4,421
5.	2015	XXX	XXX	XXX	21,197	83,184	147,030	192,709	222,412	244,501	253,949	1,265	4,901
6.	2016	XXX	XXX	XXX	XXX	21,849	92,718	190,475	245,811	288,744	350,808	1,457	5,681
7.	2017	XXX	XXX	XXX	XXX	XXX	27,048	85,085	154,658	238,566	259,282	1,417	6,201
8.	2018	XXX	XXX	XXX	XXX	XXX	XXX	18,563	90,447	148,129	192,289	1,305	6,127
9.	2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,089	87,866	136,688	1,077	6,708
10.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,193	68,554	765	6,038
11.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,942	202	3,887

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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	51,532	61,491	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,174	142,485	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,862	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	13,611	12,899		
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,729	84,461		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,842		

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	21,106	24,772	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,425	12,720	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	4,515	6,142	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(39,629)	43,695	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,894	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	8	38	63	68	67	67	67	67	67	XXX	XXX
2. 2012			191	328	380	384	384	384	384	384	XXX	XXX
3. 2013	XXX		9	(529)	767	531	531	531	531	531	XXX	XXX
4. 2014	XXX	XXX	106	1,912	570	570	638	637	635	635	XXX	XXX
5. 2015	XXX	XXX	XXX	1,276	2,171	2,526	3,008	3,008	3,008	3,037	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	63	522	993	1,132	1,132	1,158	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	132	3,107	3,090	3,087	3,085	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	103	1,223	1,556	1,713	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425	644	645	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87	156	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112	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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	13,552	14,774	15,626	16,484	17,170	17,684	17,559	17,865	17,893	XXX	XXX
2. 2012	6,019	17,479	21,151	23,901	24,929	25,162	25,695	25,827	27,069	27,247	XXX	XXX
3. 2013	XXX	8,747	21,456	29,381	30,648	31,297	31,580	31,807	31,318	31,302	XXX	XXX
4. 2014	XXX	XXX	9,937	17,494	23,281	25,889	27,169	27,828	28,154	28,345	XXX	XXX
5. 2015	XXX	XXX	XXX	12,893	23,052	29,301	35,097	36,715	37,404	37,545	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	7,579	18,266	26,040	28,255	29,501	30,067	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	7,730	21,468	32,530	34,646	35,749	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	10,842	21,434	28,671	31,006	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,287	22,757	27,645	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,166	29,480	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,791	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	145,858	303,066	420,255	515,127	585,020	644,290	693,476	727,461	754,156	XXX	XXX
2. 2012	2,444	7,338	29,543	45,197	70,178	87,074	97,664	107,117	121,063	123,308	XXX	XXX
3. 2013	XXX	910	9,493	28,615	46,166	62,642	75,794	85,823	94,246	101,280	XXX	XXX
4. 2014	XXX	XXX	1,988	21,831	44,034	67,772	96,278	116,340	133,605	146,463	XXX	XXX
5. 2015	XXX	XXX	XXX	3,658	22,197	41,564	69,357	103,412	119,797	139,980	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	4,763	27,765	45,301	76,993	94,857	123,538	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	1,980	16,878	34,221	70,434	86,793	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,781	29,985	49,369	66,633	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,889	19,481	33,488	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,015	19,651	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,492	XXX	XXX

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

1. Prior	000	1,937	4,138	6,007	7,904	6,707	10,819	10,429	10,485	10,428	XXX	XXX
2. 2012	132	618	927	951	1,167	1,172	1,172	1,173	1,173	1,129	XXX	XXX
3. 2013	XXX	232	498	609	860	866	886	912	854	830	XXX	XXX
4. 2014	XXX	XXX	38	1,023	1,973	1,892	2,330	2,471	2,343	2,378	XXX	XXX
5. 2015	XXX	XXX	XXX	314	835	807	1,057	1,117	744	744	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	40	97	193	278	226	243	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	51	324	453	570	631	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	253	192	275	351	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	574	10,606	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		2	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	44,017	72,108	95,977	107,838	125,171	134,457	137,401	142,387	149,438	839	
2. 2012	455	4,318	14,452	21,947	30,223	34,129	37,785	38,635	39,166	39,818	234	464
3. 2013	XXX	622	6,418	14,484	24,613	31,510	35,881	39,979	43,722	44,005	251	710
4. 2014	XXX	XXX	657	4,652	10,758	17,372	23,695	28,538	30,992	31,421	221	594
5. 2015	XXX	XXX	XXX	364	2,824	9,650	18,911	23,201	27,769	31,341	200	608
6. 2016	XXX	XXX	XXX	XXX	2,065	5,834	13,139	21,117	27,293	30,481	197	772
7. 2017	XXX	XXX	XXX	XXX	XXX	1,705	5,479	12,782	21,964	30,168	173	383
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	881	6,478	11,660	23,514	173	348
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	854	3,629	8,123	146	292
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,302	2,992	105	243
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705	44	114

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

1. Prior	000	3,136	4,762	5,132	5,579	6,828	7,150	7,490	7,544	7,612	33	
2. 2012	191	1,014	3,920	4,468	4,715	4,950	5,043	5,243	4,687	4,694	17	33
3. 2013	XXX	46	1,853	2,126	2,258	2,552	3,013	3,383	3,397	3,399	9	36
4. 2014	XXX	XXX	227	315	682	899	1,171	1,330	1,330	1,330	14	43
5. 2015	XXX	XXX	XXX	224	469	1,052	2,261	1,771	1,653	164	12	63
6. 2016	XXX	XXX	XXX	XXX	145	2,136	5,050	6,593	5,872	6,047	29	89
7. 2017	XXX	XXX	XXX	XXX	XXX	272	3,516	3,483	3,591	5,581	39	83
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	163	602	1,299	3,552	25	68
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(237)	665	1,392	11	66
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	971	1,365	9	70
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112	1	29

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	444	577	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158	238	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	333	544	41	24	8	33	99	70	10	21
2. 2012	9,373	445	57	125	3	94	150	117	29	80
3. 2013	XXX	9,489	159	226	11	171	198	149	75	101
4. 2014	XXX	XXX	6,299	279	179	886	860	272	202	146
5. 2015	XXX	XXX	XXX	7,353	931	1,627	1,836	490	380	124
6. 2016	XXX	XXX	XXX	XXX	25,555	5,383	4,772	1,049	1,257	453
7. 2017	XXX	XXX	XXX	XXX	XXX	26,753	6,805	2,576	2,102	1,058
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,136	2,149	756	485
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,501	700	667
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,618	1,270
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,340

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

1. Prior	640	34	15	66	164	133	62	25	9	
2. 2012	1,548	956	564	(30)	117	83	48	120	90	18
3. 2013	XXX	1,497	541	351	247	167	115	95	71	23
4. 2014	XXX	XXX	1,992	1,009	685	479	265	172	115	53
5. 2015	XXX	XXX	XXX	2,462	1,541	953	509	281	237	141
6. 2016	XXX	XXX	XXX	XXX	3,245	2,484	912	454	395	261
7. 2017	XXX	XXX	XXX	XXX	XXX	4,459	2,102	903	618	392
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,132	2,107	1,376	796
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620	2,515	1,419
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,360	2,979
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,523

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

1. Prior	102,978	58,841	23,449	12,531	8,270	6,654	4,865	3,132	1,541	1,291
2. 2012	78,655	35,711	19,305	10,911	5,483	2,699	1,777	931	518	327
3. 2013	XXX	87,910	48,192	27,560	17,960	5,737	2,785	1,722	848	931
4. 2014	XXX	XXX	86,574	47,687	26,367	12,690	6,144	4,170	1,518	459
5. 2015	XXX	XXX	XXX	112,710	51,669	27,248	15,715	5,961	2,340	1,069
6. 2016	XXX	XXX	XXX	XXX	110,730	55,710	31,635	16,257	6,689	2,697
7. 2017	XXX	XXX	XXX	XXX	XXX	119,890	62,699	28,068	11,811	5,505
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	130,225	58,716	24,627	10,005
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,287	66,055	31,283
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	240,693	69,589
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	255,975

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

1. Prior	815,374	728,707	559,717	465,187	380,047	313,687	269,596	254,212	211,332	171,174
2. 2012	280,806	172,576	93,833	70,156	61,997	48,787	39,405	32,888	25,773	18,987
3. 2013	XXX	304,192	161,750	106,583	81,171	62,894	47,568	38,442	31,651	22,771
4. 2014	XXX	XXX	326,548	185,605	133,945	91,585	71,268	56,410	47,989	37,091
5. 2015	XXX	XXX	XXX	404,595	241,843	139,430	102,242	74,738	63,160	50,766
6. 2016	XXX	XXX	XXX	XXX	367,248	201,430	144,324	87,843	65,707	59,947
7. 2017	XXX	XXX	XXX	XXX	XXX	384,530	215,277	126,492	83,374	70,451
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	371,351	171,941	102,887	82,374
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	389,769	164,663	106,524
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	347,717	182,570
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	383,591

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	222,449	140,408	88,442	58,996	39,205	23,963	15,682	13,551	8,820	5,770
2. 2012	101,807	65,722	36,772	21,388	12,996	8,162	4,847	4,466	3,083	2,185
3. 2013	XXX	97,984	58,399	37,792	21,568	13,539	8,230	5,986	3,969	2,900
4. 2014	XXX	XXX	90,293	57,869	34,468	20,420	11,923	7,148	4,873	4,005
5. 2015	XXX	XXX	XXX	103,626	60,542	39,237	22,250	14,581	8,235	4,854
6. 2016	XXX	XXX	XXX	XXX	107,229	56,022	36,846	21,563	14,484	8,983
7. 2017	XXX	XXX	XXX	XXX	XXX	108,606	60,414	43,709	23,402	13,537
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	101,907	61,050	40,332	23,546
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,907	72,036	45,242
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,392	61,559
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,877

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,102	1,005	551	465	308	293	280	273	271	275
2. 2012	21	437	273	94	145	77	174	148	127	75
3. 2013	XXX	1,452	1,207	747	281	222	63	208	182	188
4. 2014	XXX	XXX	2,086	1,541	817	477	698	512	291	256
5. 2015	XXX	XXX	XXX	2,209	2,011	910	731	761	813	774
6. 2016	XXX	XXX	XXX	XXX	2,081	1,601	1,352	976	1,202	635
7. 2017	XXX	XXX	XXX	XXX	XXX	2,587	2,418	1,836	1,393	756
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,640	2,343	2,126	2,402
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,665	2,982	2,613
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,945	3,765
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,982

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

1. Prior	86,163	56,250	26,102	16,022	9,754	4,372	2,978	1,410	810	928
2. 2012	49,005	36,259	22,101	17,813	7,320	3,271	1,677	1,051	891	859
3. 2013	XXX	48,338	27,795	13,168	8,179	4,597	3,323	2,716	2,756	1,860
4. 2014	XXX	XXX	42,728	30,415	18,040	7,258	3,087	3,127	2,349	2,337
5. 2015	XXX	XXX	XXX	33,698	20,733	11,409	6,714	4,074	4,111	4,241
6. 2016	XXX	XXX	XXX	XXX	34,853	20,578	9,466	9,426	7,010	4,899
7. 2017	XXX	XXX	XXX	XXX	XXX	38,688	26,116	18,360	10,927	6,913
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	34,894	26,685	15,668	10,482
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,778	28,558	20,252
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,484	37,103
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,780

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

1. Prior	19,486	9,190	5,745	2,356	676	485	397	487	617	631
2. 2012	15,189	10,797	5,301	2,596	937	471	366	214	265	289
3. 2013	XXX	14,990	7,714	4,634	2,398	1,301	574	326	382	431
4. 2014	XXX	XXX	11,948	7,496	4,283	2,399	1,052	627	543	398
5. 2015	XXX	XXX	XXX	12,057	7,783	6,076	2,034	1,347	667	430
6. 2016	XXX	XXX	XXX	XXX	10,955	7,820	3,140	1,893	2,080	1,243
7. 2017	XXX	XXX	XXX	XXX	XXX	10,114	4,746	2,838	2,275	1,512
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	10,168	6,800	5,418	3,172
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,261	6,269	3,817
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,870	4,469
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,202

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

1. Prior	861,474	591,720	390,972	284,149	216,230	159,359	114,870	80,240	58,539	41,614
2. 2012	302,096	229,762	132,979	84,952	59,272	42,790	31,657	22,940	17,777	12,221
3. 2013	XXX	321,669	233,511	136,990	91,956	64,809	50,288	33,426	30,168	20,470
4. 2014	XXX	XXX	410,857	289,079	188,208	125,800	88,204	61,018	49,540	37,192
5. 2015	XXX	XXX	XXX	457,136	338,527	198,566	125,359	89,823	66,533	42,798
6. 2016	XXX	XXX	XXX	XXX	498,176	345,393	241,272	159,743	110,192	78,970
7. 2017	XXX	XXX	XXX	XXX	XXX	511,501	366,158	233,670	159,777	110,067
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	553,711	388,371	263,079	173,546
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	631,096	429,264	289,194
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	752,689	511,006
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	865,422

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

1. Prior	250,569	148,777	93,831	54,012	32,176	18,475	13,334	8,043	12,406	10,624
2. 2012	183,279	129,605	76,696	51,876	28,228	15,061	9,133	5,756	5,916	5,735
3. 2013	XXX	187,965	130,711	69,952	45,503	32,137	19,282	11,112	10,491	6,350
4. 2014	XXX	XXX	197,950	116,228	84,237	53,779	25,666	24,707	19,692	13,847
5. 2015	XXX	XXX	XXX	232,620	148,563	87,009	51,105	38,365	32,705	25,640
6. 2016	XXX	XXX	XXX	XXX	260,041	170,769	99,503	57,899	50,042	40,592
7. 2017	XXX	XXX	XXX	XXX	XXX	287,816	196,007	125,528	91,556	80,685
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	288,810	195,215	141,456	109,842
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289,919	208,069	141,088
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	360,351	255,488
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	504,406

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,616	14,134	6,528
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,788	13,712
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,034

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,734	(172)	(194)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,618	679
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,382

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,289	28,099	19,447
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,994	17,248
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,838

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,091	3,238	930
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,469	1,040
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,327

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	100	58	10						5	
2. 2012	163	161	154	9	2	1	1			1
3. 2013	XXX	592	849	47	19	109	9	5	2	2
4. 2014	XXX	XXX	1,671	993	282	74	4	3	1	1
5. 2015	XXX	XXX	XXX	648	438	523				
6. 2016	XXX	XXX	XXX	XXX	1,590	1,030				
7. 2017	XXX	XXX	XXX	XXX	XXX	1,133				
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,235	390	322	205	132	17	(139)	(145)	(150)	(152)
2. 2012	14,819	5,184	745	207	83	33	39	154	847	
3. 2013	XXX	15,616	2,411	955	259	469	329	(313)	1,211	12
4. 2014	XXX	XXX	11,298	1,037	157	558	27	393	1,067	93
5. 2015	XXX	XXX	XXX	7,288	1,610	1,480	868	348	884	169
6. 2016	XXX	XXX	XXX	XXX	8,033	4,743	2,964	1,891	1,262	639
7. 2017	XXX	XXX	XXX	XXX	XXX	10,625	3,603	3,204	4,400	690
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	14,824	6,311	(526)	843
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,385	(593)	1,700
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,357	5,917
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,821

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	574,405	417,249	322,817	225,461	178,524	142,623	101,761	86,716	77,663	67,033
2. 2012	139,674	99,167	72,903	46,179	39,154	26,159	16,826	9,692	8,691	6,644
3. 2013	XXX	136,702	96,416	66,267	39,879	27,428	17,956	15,274	12,051	7,677
4. 2014	XXX	XXX	143,704	93,915	67,323	43,129	26,823	20,679	17,399	14,527
5. 2015	XXX	XXX	XXX	123,454	92,080	58,125	34,341	31,251	24,918	16,050
6. 2016	XXX	XXX	XXX	XXX	118,935	80,128	48,091	43,088	41,475	25,582
7. 2017	XXX	XXX	XXX	XXX	XXX	111,590	85,626	56,834	46,157	36,490
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	127,901	75,648	65,581	53,862
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,686	89,496	70,760
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	161,018	126,437
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197,660

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

1. Prior	2,277	1,758	1,292	2,665	913	1,483	636	534	437	325
2. 2012	911	277	103	5	18	8	4	2		
3. 2013	XXX	982	561	136	51	25	17	16	2	1
4. 2014	XXX	XXX	958	458	201	78	51	142	14	30
5. 2015	XXX	XXX	XXX	525	245	164	146	207	(7)	29
6. 2016	XXX	XXX	XXX	XXX	278	220	254	202	42	156
7. 2017	XXX	XXX	XXX	XXX	XXX	510	25	192	114	512
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,843	257	481	363
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,510	2,322	857
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,246	3,445
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,602

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	108,146	88,551	55,646	37,995	27,318	21,127	16,252	10,039	7,798	5,998
2. 2012	33,474	29,383	17,408	10,657	7,962	6,390	4,498	2,583	1,785	1,128
3. 2013	XXX	35,134	26,089	16,943	12,095	8,998	7,104	3,681	3,587	2,567
4. 2014	XXX	XXX	42,844	32,922	22,174	14,649	11,241	7,010	4,676	3,063
5. 2015	XXX	XXX	XXX	45,233	31,761	24,959	16,521	9,889	6,541	4,062
6. 2016	XXX	XXX	XXX	XXX	42,217	38,598	27,883	16,069	11,328	5,358
7. 2017	XXX	XXX	XXX	XXX	XXX	46,091	40,518	29,943	18,736	11,608
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	47,719	37,578	25,108	13,927
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,683	41,067	24,569
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,498	41,302
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64,880

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

1. Prior	17,554	13,173	6,852	5,088	3,954	2,736	1,895	1,025	627	608
2. 2012	7,199	6,216	2,348	1,391	1,010	877	657	510	244	176
3. 2013	XXX	5,495	3,164	2,115	1,349	738	687	237	378	309
4. 2014	XXX	XXX	6,265	4,102	2,868	1,796	1,341	1,021	541	456
5. 2015	XXX	XXX	XXX	5,317	4,296	2,819	2,024	1,325	867	670
6. 2016	XXX	XXX	XXX	XXX	7,685	6,640	4,269	2,396	1,581	1,097
7. 2017	XXX	XXX	XXX	XXX	XXX	6,978	4,735	3,724	2,355	1,443
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,597	7,127	4,507	2,467
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,252	9,141	5,639
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,213	8,970
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,785

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,177	978	2,190
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	166	561
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	49	13	14	3	1	2				
2. 2012	124	163	166	166	168	168	168	168	168	168
3. 2013	XXX	149	191	198	198	198	198	199	199	199
4. 2014	XXX	XXX	166	212	216	216	217	217	218	218
5. 2015	XXX	XXX	XXX	177	227	236	237	239	240	240
6. 2016	XXX	XXX	XXX	XXX	190	228	235	236	241	241
7. 2017	XXX	XXX	XXX	XXX	XXX	195	253	260	264	265
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	154	184	197	202
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	189	223	233
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	317	427
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	532

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	29	15	6	4	2					
2. 2012	40	6	4	3						
3. 2013	XXX	36	7	4	1	1	1			
4. 2014	XXX	XXX	50	7	4	2	2	2	1	1
5. 2015	XXX	XXX	XXX	53	12	4	3	1		
6. 2016	XXX	XXX	XXX	XXX	46	13	10	8	5	3
7. 2017	XXX	XXX	XXX	XXX	XXX	68	13	7	2	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	46	11	7	2
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	15	6
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96	20
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	20	4	16	(1)						
2. 2012	201	217	217	215	216	216	216	216	216	216
3. 2013	XXX	242	264	268	268	268	268	268	268	268
4. 2014	XXX	XXX	278	299	306	308	310	310	310	310
5. 2015	XXX	XXX	XXX	307	328	330	330	330	330	330
6. 2016	XXX	XXX	XXX	XXX	315	334	340	341	343	343
7. 2017	XXX	XXX	XXX	XXX	XXX	347	373	378	377	378
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	261	281	284	285
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	321	342	348
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513	567
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	932

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	6	1	1	(3)				(1)		
2. 2012	3	3	3	3	3	3	3	3	3	3
3. 2013	XXX	3	5	5	6	6	6	6	6	6
4. 2014	XXX	XXX	2	3	3	3	3	3	3	3
5. 2015	XXX	XXX	XXX	1	2	2	3	3	3	3
6. 2016	XXX	XXX	XXX	XXX	5	7	7	7	7	7
7. 2017	XXX	XXX	XXX	XXX	XXX	14	31	32	33	34
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13	33	36	37
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58	92	100
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83	104
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	8	29	27	2	1	1	1	2	2	
2. 2012										
3. 2013	XXX	2	1	1						
4. 2014	XXX	XXX	1							
5. 2015	XXX	XXX	XXX	2	1	1				
6. 2016	XXX	XXX	XXX	XXX	3	1	1	1	1	1
7. 2017	XXX	XXX	XXX	XXX	XXX	17	4	2	2	1
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	10	5	2	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	11	3
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	11
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	8	35	(2)	(3)	(81)	1				
2. 2012	4	5	6	5	5	5	5	5	5	5
3. 2013	XXX	5	6	6	6	6	6	6	6	6
4. 2014	XXX	XXX	6	6	6	6	6	6	6	6
5. 2015	XXX	XXX	XXX	4	4	4	4	4	4	5
6. 2016	XXX	XXX	XXX	XXX	8	10	10	10	9	9
7. 2017	XXX	XXX	XXX	XXX	XXX	32	35	35	35	35
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	28	51	50	50
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112	124	124
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139	138
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	335

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,893	268	423	(25)	108	41	58	(35)	5	67
2. 2012	9,305	11,952	12,450	12,706	12,847	12,902	12,920	12,926	12,931	12,932
3. 2013	XXX	8,873	11,830	12,376	12,633	12,759	12,809	12,847	12,855	12,863
4. 2014	XXX	XXX	8,742	12,066	12,583	12,860	13,019	13,065	13,088	13,100
5. 2015	XXX	XXX	XXX	9,188	12,317	12,875	13,197	13,345	13,393	13,427
6. 2016	XXX	XXX	XXX	XXX	8,187	11,126	11,761	12,061	12,185	12,237
7. 2017	XXX	XXX	XXX	XXX	XXX	6,948	10,740	11,309	11,614	11,752
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,984	11,135	11,768	12,089
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,085	11,107	11,788
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,856	8,117
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,441

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,126	1,077	628	330	202	153	120	125	126	120
2. 2012	3,825	936	536	268	108	43	22	15	10	10
3. 2013	XXX	3,827	1,040	528	262	129	67	25	19	15
4. 2014	XXX	XXX	4,386	1,069	541	268	107	54	31	20
5. 2015	XXX	XXX	XXX	4,304	1,136	626	293	133	79	47
6. 2016	XXX	XXX	XXX	XXX	3,962	1,133	582	274	151	89
7. 2017	XXX	XXX	XXX	XXX	XXX	3,241	1,143	612	356	205
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,311	1,342	819	501
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,466	1,426	799
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,697	1,261
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,703

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,784	(848)	38	(678)	23	58	85	(63)	2	23
2. 2012	17,977	18,299	18,400	18,402	18,417	18,418	18,420	18,421	18,421	18,420
3. 2013	XXX	17,058	18,169	18,271	18,302	18,686	18,326	18,326	18,323	18,328
4. 2014	XXX	XXX	17,441	18,833	18,875	18,910	18,938	18,945	18,949	18,955
5. 2015	XXX	XXX	XXX	18,717	19,899	20,002	20,060	20,075	20,077	20,081
6. 2016	XXX	XXX	XXX	XXX	16,812	17,975	18,141	18,180	18,204	18,207
7. 2017	XXX	XXX	XXX	XXX	XXX	13,440	16,637	16,805	16,895	16,899
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	16,117	17,502	17,669	17,713
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,245	18,665	18,785
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,236	14,306
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,156

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	12,744	5,276	2,106	(1,129)	478	642	582	539	383	287
2. 2012	19,728	30,424	32,415	32,929	33,430	33,720	33,929	34,157	34,145	34,188
3. 2013	XXX	21,459	33,953	35,530	36,458	37,044	37,340	37,567	37,647	37,726
4. 2014	XXX	XXX	23,573	35,166	37,589	38,616	39,195	39,487	39,606	39,690
5. 2015	XXX	XXX	XXX	22,552	35,784	37,919	38,919	39,466	39,772	39,943
6. 2016	XXX	XXX	XXX	XXX	23,457	35,782	38,333	39,332	39,880	40,135
7. 2017	XXX	XXX	XXX	XXX	XXX	24,839	37,647	39,826	40,729	41,239
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	25,560	37,375	39,595	40,573
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,256	35,966	38,141
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,053	28,420
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,438

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	12,462	10,002	8,355	7,140	6,177	5,284	4,632	4,303	3,874	3,568
2. 2012	13,215	3,847	2,216	1,457	965	687	503	391	318	285
3. 2013	XXX	15,094	4,136	2,509	1,512	937	677	496	396	332
4. 2014	XXX	XXX	14,703	4,424	2,474	1,500	936	661	555	482
5. 2015	XXX	XXX	XXX	16,240	4,253	2,536	1,596	1,069	771	616
6. 2016	XXX	XXX	XXX	XXX	15,181	4,446	2,540	1,641	1,124	867
7. 2017	XXX	XXX	XXX	XXX	XXX	14,089	4,369	2,683	1,749	1,294
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	14,023	4,451	2,550	1,670
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,638	4,242	2,475
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,434	3,653
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,506

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	30,460	29,924	27,692	(1,852)	250	2,575	579	442	153	154
2. 2012	45,240	48,118	48,668	48,490	48,608	48,682	48,757	48,780	48,805	48,838
3. 2013	XXX	50,089	53,386	53,460	53,608	53,694	53,766	53,804	53,842	53,869
4. 2014	XXX	XXX	53,914	56,635	56,950	57,142	57,186	57,243	57,287	57,348
5. 2015	XXX	XXX	XXX	54,672	57,663	58,276	58,307	58,381	58,415	58,502
6. 2016	XXX	XXX	XXX	XXX	53,856	56,884	57,543	57,709	57,829	57,916
7. 2017	XXX	XXX	XXX	XXX	XXX	53,973	58,060	58,518	58,718	58,773
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	53,604	56,585	56,980	57,130
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,211	54,780	55,355
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,917	44,688
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,421

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,740	577	922	466	353	274	176	80	68	61
2. 2012	6,798	9,664	10,200	10,482	10,642	10,738	10,779	10,811	10,833	10,846
3. 2013	XXX	6,266	8,844	9,421	9,710	9,898	10,000	10,055	10,074	10,092
4. 2014	XXX	XXX	6,402	8,869	9,466	9,771	9,946	10,042	10,093	10,128
5. 2015	XXX	XXX	XXX	5,810	8,173	8,704	9,017	9,205	9,280	9,347
6. 2016	XXX	XXX	XXX	XXX	5,015	7,325	7,849	8,157	8,303	8,388
7. 2017	XXX	XXX	XXX	XXX	XXX	5,256	7,797	8,395	8,694	8,850
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,400	7,762	8,342	8,619
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,064	7,391	7,944
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,587	6,560
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,421

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,449	2,244	1,528	1,049	740	482	637	230	215	152
2. 2012	3,803	1,013	643	398	233	129	86	64	43	31
3. 2013	XXX	3,613	1,226	705	453	247	152	108	61	47
4. 2014	XXX	XXX	3,924	1,226	735	447	255	168	114	68
5. 2015	XXX	XXX	XXX	3,780	1,197	709	473	248	167	91
6. 2016	XXX	XXX	XXX	XXX	3,554	1,130	722	428	276	200
7. 2017	XXX	XXX	XXX	XXX	XXX	3,724	1,223	753	511	351
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,795	1,258	835	577
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,781	1,293	852
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,216	1,083
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,337

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,133	1,423	765	353	(298)	318	257	45	106	51
2. 2012	15,561	17,405	17,794	17,947	18,026	18,056	18,095	18,122	18,135	18,142
3. 2013	XXX	15,006	16,880	17,253	17,420	17,475	17,540	17,585	17,596	17,610
4. 2014	XXX	XXX	15,737	17,505	17,882	18,021	18,118	18,179	18,207	18,221
5. 2015	XXX	XXX	XXX	15,235	16,980	17,308	17,557	17,626	17,667	17,697
6. 2016	XXX	XXX	XXX	XXX	13,846	15,671	16,107	16,274	16,349	16,402
7. 2017	XXX	XXX	XXX	XXX	XXX	14,480	16,635	17,085	17,300	17,388
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	14,765	16,493	16,886	17,065
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,013	15,683	16,109
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,207	15,674
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,166

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	7	9	7	6	6	3	5	(1)	1	(4)
2. 2012		2			1	1	3	3	3	3
3. 2013	XXX	1	1	1	3	4	5	6	8	8
4. 2014	XXX	XXX		2	4	4	4	4	4	4
5. 2015	XXX	XXX	XXX		1	2	2	3	3	3
6. 2016	XXX	XXX	XXX	XXX				(2)		
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	114	78	60	43	39	32	35	25	24	24
2. 2012	4	1	5	5	5	4	1	1	1	1
3. 2013	XXX	13	5	11	10	9	9	3	1	1
4. 2014	XXX	XXX	6	5	3	3	4	2	1	3
5. 2015	XXX	XXX	XXX	2	2	3	1			
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	164	228	106	3	4	25		1		
2. 2012	4	2	8	9	10	10	10	10	10	10
3. 2013	XXX	19	25	33	38	39	41	41	41	41
4. 2014	XXX	XXX	11	21	23	26	29	29	30	31
5. 2015	XXX	XXX	XXX	2	4	5	5	5	5	5
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	199	224	100	60	37	15	(1)	7		1
2. 2012	15	71	135	168	199	214	223	228	231	232
3. 2013	XXX	12	49	89	135	159	171	181	184	187
4. 2014	XXX	XXX	12	60	106	139	158	171	186	189
5. 2015	XXX	XXX	XXX	7	62	117	160	183	191	198
6. 2016	XXX	XXX	XXX	XXX	22	79	126	150	166	176
7. 2017	XXX	XXX	XXX	XXX	XXX	12	46	76	93	101
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	10	35	52	82
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	52	97
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	36
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	868	503	325	230	165	145	144	124	120	116
2. 2012	490	323	215	145	96	75	49	41	34	32
3. 2013	XXX	434	322	224	137	82	60	38	30	27
4. 2014	XXX	XXX	398	269	189	116	86	75	54	49
5. 2015	XXX	XXX	XXX	368	239	164	98	74	63	44
6. 2016	XXX	XXX	XXX	XXX	325	211	141	80	62	46
7. 2017	XXX	XXX	XXX	XXX	XXX	336	175	105	69	56
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	258	161	113	68
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	262	184	128
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	234	163
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	198

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	145	34	16	7	9	74	(3)	5	1	(7)
2. 2012	786	875	921	942	955	963	964	965	966	966
3. 2013	XXX	609	735	766	787	792	797	798	801	800
4. 2014	XXX	XXX	572	691	718	738	744	749	754	748
5. 2015	XXX	XXX	XXX	552	664	707	719	726	741	728
6. 2016	XXX	XXX	XXX	XXX	514	614	636	641	658	649
7. 2017	XXX	XXX	XXX	XXX	XXX	532	616	622	629	633
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	343	416	424	429
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	356	433	459
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	321	386
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	275

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,592	2,243	1,481	1,148	697	545	176	295	229	228
2. 2012	1,341	2,608	3,228	3,701	4,010	4,190	4,297	4,364	4,421	4,459
3. 2013	XXX	1,275	2,584	3,219	3,648	3,991	4,179	4,284	4,362	4,424
4. 2014	XXX	XXX	1,384	2,567	3,183	3,634	3,931	4,126	4,249	4,374
5. 2015	XXX	XXX	XXX	1,254	2,459	3,065	3,506	3,862	4,053	4,169
6. 2016	XXX	XXX	XXX	XXX	1,134	2,307	2,984	3,483	3,843	4,049
7. 2017	XXX	XXX	XXX	XXX	XXX	1,185	2,515	3,176	3,679	3,963
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,258	2,473	3,102	3,537
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,264	2,458	3,016
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	954	1,761
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	727

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	6,851	5,217	3,855	2,995	2,330	1,880	1,515	1,352	1,264	1,142
2. 2012	2,724	1,765	1,484	1,026	612	415	316	242	197	167
3. 2013	XXX	2,876	1,909	1,483	1,014	685	492	398	352	297
4. 2014	XXX	XXX	2,870	2,037	1,508	1,123	877	719	578	407
5. 2015	XXX	XXX	XXX	2,930	1,940	1,642	1,252	840	621	595
6. 2016	XXX	XXX	XXX	XXX	2,898	2,184	1,972	1,554	1,177	1,002
7. 2017	XXX	XXX	XXX	XXX	XXX	2,933	2,348	2,057	1,465	1,154
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,114	2,555	2,091	1,780
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,420	2,482	2,151
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,486	2,058
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,695

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,447	2,731	1,948	1,895	1,121	2,144	686	343	688	423
2. 2012	6,763	9,169	10,053	10,585	10,798	11,074	11,228	11,382	11,544	11,623
3. 2013	XXX	7,341	9,784	10,889	11,500	12,045	12,310	12,523	12,698	12,808
4. 2014	XXX	XXX	7,554	10,027	11,049	11,727	12,165	12,580	12,913	13,148
5. 2015	XXX	XXX	XXX	7,099	9,423	10,633	11,269	11,673	11,982	12,372
6. 2016	XXX	XXX	XXX	XXX	6,706	9,518	11,122	12,062	12,469	12,810
7. 2017	XXX	XXX	XXX	XXX	XXX	6,762	9,984	11,484	11,912	12,297
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,905	9,894	11,042	11,785
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,326	9,942	11,265
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,730	7,839
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,512

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	770	475	511	154	69	52	32	32	31	14
2. 2012	126	445	698	802	847	878	889	897	901	902
3. 2013	XXX	274	654	869	889	959	1,003	1,018	1,027	1,030
4. 2014	XXX	XXX	179	592	775	893	942	969	994	1,006
5. 2015	XXX	XXX	XXX	198	675	997	1,130	1,204	1,241	1,265
6. 2016	XXX	XXX	XXX	XXX	219	802	1,157	1,316	1,415	1,457
7. 2017	XXX	XXX	XXX	XXX	XXX	300	860	1,143	1,322	1,417
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	276	789	1,118	1,305
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260	763	1,077
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	269	765
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,466	1,491	869	467	335	235	238	151	132	103
2. 2012	2,560	1,634	699	279	181	109	72	52	41	29
3. 2013	XXX	2,730	1,418	601	372	215	137	100	72	51
4. 2014	XXX	XXX	3,321	1,191	667	365	250	175	119	79
5. 2015	XXX	XXX	XXX	3,152	1,483	689	447	292	205	132
6. 2016	XXX	XXX	XXX	XXX	3,746	1,576	862	554	385	266
7. 2017	XXX	XXX	XXX	XXX	XXX	3,439	1,549	1,008	593	380
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,510	1,629	967	627
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,772	1,991	1,147
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,784	1,851
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,687

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,417	1,070	633	(20)	74	43	17	31	29	7
2. 2012	3,905	4,235	4,317	4,285	4,312	4,317	4,315	4,318	4,322	4,320
3. 2013	XXX	4,295	4,620	4,616	4,670	4,658	4,668	4,670	4,679	4,681
4. 2014	XXX	XXX	5,240	5,375	5,450	5,471	5,492	5,499	5,510	5,506
5. 2015	XXX	XXX	XXX	5,781	6,201	6,241	6,265	6,288	6,304	6,298
6. 2016	XXX	XXX	XXX	XXX	6,720	7,247	7,298	7,357	7,393	7,404
7. 2017	XXX	XXX	XXX	XXX	XXX	7,237	7,723	7,911	7,982	7,998
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,304	7,866	8,006	8,059
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,781	8,880	8,932
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,911	8,654
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,776

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	449	293	170	134	95	46	37	34	20	10
2. 2012	33	79	114	151	176	207	218	227	231	234
3. 2013	XXX	37	87	125	164	197	213	234	247	251
4. 2014	XXX	XXX	35	77	119	158	184	209	217	221
5. 2015	XXX	XXX	XXX	29	64	106	144	177	189	200
6. 2016	XXX	XXX	XXX	XXX	40	93	123	151	177	197
7. 2017	XXX	XXX	XXX	XXX	XXX	35	79	116	150	173
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	41	103	143	173
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	115	146
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57	105
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	994	809	644	449	388	370	245	250	184	181
2. 2012	163	153	149	126	77	45	25	19	20	15
3. 2013	XXX	179	163	154	113	99	82	44	37	34
4. 2014	XXX	XXX	185	159	144	120	59	67	30	24
5. 2015	XXX	XXX	XXX	214	201	143	98	60	60	43
6. 2016	XXX	XXX	XXX	XXX	207	142	139	110	90	73
7. 2017	XXX	XXX	XXX	XXX	XXX	180	126	133	106	88
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	198	148	140	123
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156	141	138
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158	129
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	154

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	509	326	183	220	221	400	66	92	65	41
2. 2012	314	489	587	651	675	690	696	701	708	713
3. 2013	XXX	348	569	689	754	802	862	910	958	995
4. 2014	XXX	XXX	343	522	618	686	740	792	827	839
5. 2015	XXX	XXX	XXX	388	614	715	762	794	831	851
6. 2016	XXX	XXX	XXX	XXX	381	533	634	796	910	1,042
7. 2017	XXX	XXX	XXX	XXX	XXX	327	474	564	607	644
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	340	501	588	644
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	333	495	576
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	346	477
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	312

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	20	18	5	6		2	1	1		
2. 2012	4	10	13	13	14	16	16	17	18	17
3. 2013	XXX	1	4	6	6	6	7	9	9	9
4. 2014	XXX	XXX	3	6	9	11	11	14	14	14
5. 2015	XXX	XXX	XXX	4	8	8	12	13	13	12
6. 2016	XXX	XXX	XXX	XXX	1	13	25	31	33	29
7. 2017	XXX	XXX	XXX	XXX	XXX	4	18	28	33	39
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX		6	19	25
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	7	11
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	9
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	78	38	26	21	22	18	43	14	15	15
2. 2012	25	11	5	5	4	2	3	2	1	2
3. 2013	XXX	17	10	7	4	5	4	1	1	2
4. 2014	XXX	XXX	14	12	7	5	4	1	1	1
5. 2015	XXX	XXX	XXX	28	14	9	5	4	3	3
6. 2016	XXX	XXX	XXX	XXX	60	45	24	11	8	8
7. 2017	XXX	XXX	XXX	XXX	XXX	59	31	13	7	5
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	62	40	18	10
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	19	11
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36	19
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	627	365	208	7	7	13	(1)	(3)		1
2. 2012	39	47	50	51	51	51	52	52	52	52
3. 2013	XXX	35	37	44	43	45	46	45	46	47
4. 2014	XXX	XXX	41	52	56	58	58	58	58	58
5. 2015	XXX	XXX	XXX	61	70	78	79	79	79	78
6. 2016	XXX	XXX	XXX	XXX	85	127	129	130	130	126
7. 2017	XXX	XXX	XXX	XXX	XXX	96	123	123	123	127
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	83	95	99	103
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71	86	88
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89	98
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	114,719	(2,916)	(2,024)			2	5	1	1	1	1
2. 2012	254,787	254,074	253,232	253,232	253,232	253,235	253,236	253,237	253,237	253,237	
3. 2013	XXX	386,522	386,538	386,538	386,538	386,555	386,564	386,571	386,574	386,577	3
4. 2014	XXX	XXX	410,738	410,738	410,738	410,770	410,790	410,805	410,809	410,817	9
5. 2015	XXX	XXX	XXX	420,029	420,029	420,055	420,064	420,071	420,076	420,078	2
6. 2016	XXX	XXX	XXX	XXX	426,715	426,866	426,864	426,864	426,875	426,555	(320)
7. 2017	XXX	XXX	XXX	XXX	XXX	443,200	443,103	443,068	443,083	443,091	9
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	481,832	482,178	482,313	482,226	(87)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	530,239	530,182	530,173	(8)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	610,960	611,162	201
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	789,531	789,531
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	789,341
13. Earned Premiums (Sch P-Pt. 1)	369,506	382,893	407,888	420,029	426,715	443,429	481,777	530,582	611,075	789,341	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(1)										
2. 2012	9,891	9,891	9,891	9,891	9,891	9,891	9,891	9,891	9,891	9,891	
3. 2013	XXX	8,218	8,218	8,218	8,218	8,218	8,218	8,218	8,218	8,218	
4. 2014	XXX	XXX	10,111	10,111	10,111	10,111	10,111	10,111	10,111	10,111	
5. 2015	XXX	XXX	XXX	6,690	6,690	6,695	6,642	6,649	6,651	6,651	
6. 2016	XXX	XXX	XXX	XXX	8,210	8,239	8,293	8,290	8,313	8,314	1
7. 2017	XXX	XXX	XXX	XXX	XXX	9,180	9,132	9,126	9,136	9,194	58
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13,443	13,453	13,479	13,924	445
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,112	24,113	24,600	486
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,168	37,688	520
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,842	32,842
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,352
13. Earned Premiums (Sch P-Pt. 1)	9,891	8,218	10,111	6,691	8,210	9,214	13,397	24,119	37,231	34,352	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	37,077	6,201	22,722	3,801	5,033	3,483	(352)	121	(147)	661	661
2. 2012	1,007,049	1,012,210	1,021,197	1,026,707	1,031,431	1,033,020	1,033,253	1,033,489	1,032,656	1,032,086	(570)
3. 2013	XXX	1,242,188	1,254,894	1,262,623	1,268,613	1,272,422	1,273,931	1,275,059	1,274,858	1,274,043	(815)
4. 2014	XXX	XXX	1,377,344	1,393,295	1,401,127	1,406,531	1,410,861	1,414,173	1,414,307	1,413,486	(821)
5. 2015	XXX	XXX	XXX	1,509,020	1,524,233	1,531,371	1,539,928	1,548,963	1,551,000	1,550,217	(783)
6. 2016	XXX	XXX	XXX	XXX	1,613,950	1,636,563	1,649,545	1,664,488	1,668,468	1,667,825	(643)
7. 2017	XXX	XXX	XXX	XXX	XXX	1,603,851	1,632,643	1,644,144	1,646,384	1,647,856	1,471
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,543,572	1,564,941	1,571,099	1,571,802	703
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,457,209	1,462,595	1,461,831	(764)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,310,847	1,324,213	13,366
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,353,829	1,353,829
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,365,634
13. Earned Premiums (Sch P-Pt. 1)	1,044,126	1,253,550	1,421,759	1,542,011	1,652,743	1,647,888	1,599,621	1,518,855	1,329,602	1,365,634	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior					10	(75)	(158)	277			
2. 2012	198,598	198,598	198,598	198,598	198,598	198,598	198,598	198,598	198,598	198,598	
3. 2013	XXX	241,509	241,509	241,509	241,512	241,512	241,584	241,512	241,512	241,512	
4. 2014	XXX	XXX	260,959	260,959	260,964	260,973	261,082	261,015	261,015	261,015	
5. 2015	XXX	XXX	XXX	269,056	269,064	269,058	269,210	269,250	269,249	269,249	
6. 2016	XXX	XXX	XXX	XXX	298,470	298,514	299,160	299,235	299,230	299,230	
7. 2017	XXX	XXX	XXX	XXX	XXX	228,897	228,034	227,934	227,932	227,932	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	158,364	158,259	158,255	158,267	12
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,305	91,354	89,945	(1,409)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,745	54,165	1,420
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,538	49,538
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,562
13. Earned Premiums (Sch P-Pt. 1)	198,598	241,509	260,959	269,056	298,496	228,869	158,322	91,353	52,782	49,562	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	96,199	(5,004)	10,917				108		4		
2. 2012	490,447	489,756	487,826	487,826	487,826	487,825	487,812	487,812	487,695	487,695	
3. 2013	XXX	660,151	659,353	659,353	659,353	659,352	659,189	659,189	659,156	659,156	
4. 2014	XXX	XXX	660,985	660,985	660,985	660,998	661,052	661,064	661,520	661,522	2
5. 2015	XXX	XXX	XXX	702,314	702,314	702,726	702,748	702,779	702,561	702,576	15
6. 2016	XXX	XXX	XXX	XXX	715,449	716,917	717,133	717,173	716,747	716,796	49
7. 2017	XXX	XXX	XXX	XXX	XXX	737,276	739,905	739,919	740,060	740,151	91
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	757,762	761,002	762,111	762,227	116
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	769,188	772,988	773,198	210
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	761,074	762,856	1,781
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	836,992	836,992
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	839,256
13. Earned Premiums (Sch P-Pt. 1)	586,646	654,456	669,174	702,314	715,449	739,167	760,616	772,525	765,791	839,256	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior							25		13		
2. 2012	75,012	75,012	75,012	75,012	75,012	74,873	74,873	74,873	74,861	74,861	
3. 2013	XXX	84,175	84,175	84,175	84,175	84,175	84,175	84,175	84,182	84,182	
4. 2014	XXX	XXX	68,157	68,157	68,157	68,157	68,186	68,186	68,210	68,210	
5. 2015	XXX	XXX	XXX	82,293	82,293	82,293	82,293	82,293	82,274	82,274	
6. 2016	XXX	XXX	XXX	XXX	88,123	88,303	88,303	88,303	88,097	88,097	
7. 2017	XXX	XXX	XXX	XXX	XXX	101,432	102,504	102,499	102,499	102,446	(54)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	113,356	113,379	113,485	113,085	(400)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124,256	127,074	126,786	(288)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,575	97,615	1,039
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133,725	133,725
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134,023
13. Earned Premiums (Sch P-Pt. 1)	75,012	84,175	68,157	82,293	88,123	101,473	114,482	124,275	99,306	134,023	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	79,696	1,284	11,418		1,260	254	333	29	(1,175)	3	3
2. 2012	670,924	677,828	678,883	678,883	682,438	682,517	682,568	682,620	682,659	682,671	12
3. 2013	XXX	867,556	868,050	867,573	872,175	872,204	872,318	872,438	872,496	871,050	(1,446)
4. 2014	XXX	XXX	1,075,841	1,075,364	1,079,650	1,079,883	1,080,194	1,080,384	1,081,060	1,082,762	1,702
5. 2015	XXX	XXX	XXX	1,166,494	1,168,026	1,168,055	1,168,406	1,168,709	1,169,800	1,169,792	(8)
6. 2016	XXX	XXX	XXX	XXX	1,290,846	1,295,350	1,293,704	1,294,959	1,297,122	1,297,249	128
7. 2017	XXX	XXX	XXX	XXX	XXX	1,375,350	1,382,544	1,384,338	1,384,746	1,385,087	341
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,433,082	1,441,062	1,442,590	1,442,763	173
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,577,963	1,582,183	1,583,813	1,630
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,802,170	1,807,763	5,594
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,071,171	2,071,171
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,079,300
13. Earned Premiums (Sch P-Pt. 1)	750,620	875,744	1,088,807	1,165,540	1,306,081	1,380,478	1,439,790	1,589,685	1,811,179	2,079,300	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior						(114)	1	136			
2. 2012	93,507	93,507	93,507	93,507	93,507	93,394	95,132	94,868	94,884	94,878	(6)
3. 2013	XXX	116,621	116,621	116,621	116,621	116,655	116,535	116,535	116,562	116,562	
4. 2014	XXX	XXX	142,138	142,138	142,138	142,174	142,131	142,131	142,147	142,147	
5. 2015	XXX	XXX	XXX	148,589	148,589	148,759	148,288	148,324	148,360	148,366	5
6. 2016	XXX	XXX	XXX	XXX	170,990	171,071	164,105	164,138	164,367	164,374	8
7. 2017	XXX	XXX	XXX	XXX	XXX	173,482	166,218	166,314	166,356	166,454	98
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	183,503	184,027	184,123	184,263	140
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	206,691	206,819	206,819	(1)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299,934	299,942	8
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	305,955	305,955
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	306,208
13. Earned Premiums (Sch P-Pt. 1)	93,507	116,621	142,138	148,589	170,990	173,576	170,377	207,251	300,525	306,208	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	61,003	2,527	8,488		575	26	(312)	2	(132)		
2. 2012	432,334	436,810	438,880	438,880	440,574	440,602	440,514	440,522	440,663	440,662	(1)
3. 2013	XXX	568,511	569,404	569,404	574,263	574,341	574,158	574,165	574,172	574,180	7
4. 2014	XXX	XXX	594,992	594,992	602,477	602,616	602,606	602,664	602,711	602,755	44
5. 2015	XXX	XXX	XXX	687,491	691,401	691,838	691,951	692,109	692,206	692,322	115
6. 2016	XXX	XXX	XXX	XXX	792,162	794,346	796,700	796,685	796,884	796,669	(215)
7. 2017	XXX	XXX	XXX	XXX	XXX	865,256	868,953	866,759	867,158	866,927	(231)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	937,528	942,626	944,698	944,792	94
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,080,331	1,086,536	1,087,549	1,013
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,299,990	1,304,572	4,583
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,798,346	1,798,346
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,803,757
13. Earned Premiums (Sch P-Pt. 1)	493,337	575,514	606,443	687,491	810,685	868,146	943,100	1,083,454	1,309,025	1,803,757	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior						(392)	25	26	130	13	13
2. 2012	79,680	79,680	79,680	79,680	79,680	79,686	79,566	79,347	79,375	79,372	(4)
3. 2013	XXX	108,122	108,122	108,122	108,122	108,720	108,475	108,567	108,536	108,577	41
4. 2014	XXX	XXX	132,019	132,019	132,019	131,881	131,881	131,881	131,881	131,881	
5. 2015	XXX	XXX	XXX	144,832	144,832	144,665	145,814	145,836	146,639	146,711	72
6. 2016	XXX	XXX	XXX	XXX	160,645	160,932	167,965	167,848	167,933	167,947	14
7. 2017	XXX	XXX	XXX	XXX	XXX	197,253	206,309	205,070	204,927	205,736	809
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	275,591	278,073	278,229	279,282	1,054
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	386,138	386,983	387,852	869
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	508,111	510,009	1,899
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	687,632	687,632
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	692,400
13. Earned Premiums (Sch P-Pt. 1)	79,680	108,122	132,019	144,832	160,645	197,447	292,489	387,186	509,982	692,400	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(302)	662	104								
2. 2012	144	420	(112)	(112)	(112)	(112)	(112)	(112)	(112)	(112)	
3. 2013	XXX	2,473	4,518	4,518	4,518	4,518	4,518	4,519	4,519	4,519	
4. 2014	XXX	XXX	3,784	3,784	3,784	3,784	3,784	3,784	3,784	3,784	
5. 2015	XXX	XXX	XXX	6,777	6,777	6,777	6,777	6,777	6,777	6,777	
6. 2016	XXX	XXX	XXX	XXX	10,783	10,783	10,783	10,783	10,783	10,783	
7. 2017	XXX	XXX	XXX	XXX	XXX	7,774	7,774	7,774	7,774	7,774	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,700	7,700	7,700	7,700	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,960	7,960	7,960	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,640	7,640	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,621	7,621
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,621
13. Earned Premiums (Sch P-Pt. 1)	(158)	3,411	5,400	6,777	10,783	7,774	7,700	7,961	7,640	7,621	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012	732	732	732	732	732	732	732	732	732	732	
3. 2013	XXX	1,191	1,191	1,191	1,191	1,191	1,191	1,191	1,191	1,191	
4. 2014	XXX	XXX	1,807	1,807	1,807	1,807	1,807	1,807	1,807	1,807	
5. 2015	XXX	XXX	XXX	1,370	1,370	1,370	1,370	1,370	1,370	1,370	
6. 2016	XXX	XXX	XXX	XXX	5,529	5,558	5,558	5,558	5,558	5,558	
7. 2017	XXX	XXX	XXX	XXX	XXX	3,450	3,450	3,450	3,450	3,450	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,757	2,757	2,757	2,757	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,199	2,199	2,199	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,780	2,065	284
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,493	1,493
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,778
13. Earned Premiums (Sch P-Pt. 1)	732	1,191	1,807	1,371	5,529	3,479	2,757	2,199	1,780	1,778	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(22,444)	1,179	(18,153)			(4)	(69)	(1)	3	1	1
2. 2012	83,813	88,165	86,488	86,488	86,488	86,491	86,489	86,865	86,776	86,778	3
3. 2013	XXX	61,914	62,787	62,787	62,787	62,735	62,732	63,583	63,398	63,398	
4. 2014	XXX	XXX	88,362	88,362	88,362	88,020	88,029	88,139	88,145	88,136	(9)
5. 2015	XXX	XXX	XXX	57,490	57,490	58,076	57,940	57,958	57,964	57,969	5
6. 2016	XXX	XXX	XXX	XXX	57,036	70,352	70,735	70,680	70,431	70,356	(75)
7. 2017	XXX	XXX	XXX	XXX	XXX	46,513	47,558	48,117	47,748	47,581	(167)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	58,710	57,174	57,287	57,206	(81)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,241	72,341	72,433	92
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,394	87,075	2,681
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,458	87,458
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,908
13. Earned Premiums (Sch P-Pt. 1)	61,369	67,445	69,406	57,490	57,036	60,019	59,937	72,563	83,730	89,908	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior							(36)				
2. 2012	16,371	16,371	16,371	16,371	16,371	16,371	16,371	16,371	16,371	16,372	1
3. 2013	XXX	15,433	15,433	15,433	15,433	15,433	15,433	15,433	15,433	15,433	
4. 2014	XXX	XXX	10,768	10,768	10,768	10,767	10,767	10,767	10,770	10,770	
5. 2015	XXX	XXX	XXX	10,995	10,995	11,002	11,002	11,002	11,002	11,002	
6. 2016	XXX	XXX	XXX	XXX	4,458	4,383	4,375	4,376	3,897	3,850	(47)
7. 2017	XXX	XXX	XXX	XXX	XXX	3,928	3,357	3,361	3,359	3,293	(66)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,106	10,542	10,691	10,646	(45)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,089	15,235	15,138	(96)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,769	16,124	356
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,904	15,904
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,007
13. Earned Premiums (Sch P-Pt. 1)	16,371	15,433	10,768	10,995	4,458	3,859	8,492	16,530	15,585	16,007	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(25,834)	2,699	16,721	1,739		1,630	627	2	(308)	418	418
2. 2012	260,919	262,536	266,083	265,993	265,993	266,003	265,874	266,381	266,224	266,291	67
3. 2013	XXX	266,052	264,845	265,997	265,997	266,019	266,094	266,511	267,126	267,553	427
4. 2014	XXX	XXX	259,660	259,727	259,727	259,971	259,670	261,599	262,658	262,663	5
5. 2015	XXX	XXX	XXX	263,245	263,245	263,907	263,910	265,426	267,064	267,345	281
6. 2016	XXX	XXX	XXX	XXX	251,906	242,621	243,146	243,327	244,761	244,443	(318)
7. 2017	XXX	XXX	XXX	XXX	XXX	247,982	242,508	253,797	254,201	255,422	1,221
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	243,998	239,824	242,096	242,288	192
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	245,723	251,099	253,227	2,128
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	307,275	311,337	4,062
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375,731	375,731
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	384,213
13. Earned Premiums (Sch P-Pt. 1)	235,085	270,368	278,721	266,112	251,906	241,265	239,325	257,389	319,611	384,213	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior						9	(43)				
2. 2012	5,653	5,653	5,653	5,653	5,653	5,653	5,737	5,737	5,737	5,737	
3. 2013	XXX	9,434	9,434	9,434	9,434	9,434	9,434	9,434	9,434	9,434	
4. 2014	XXX	XXX	12,208	12,208	12,208	12,186	12,186	12,190	12,190	12,190	
5. 2015	XXX	XXX	XXX	11,898	11,898	12,103	11,470	11,790	11,833	11,830	(3)
6. 2016	XXX	XXX	XXX	XXX	15,101	16,108	15,885	16,062	16,313	16,440	128
7. 2017	XXX	XXX	XXX	XXX	XXX	14,370	15,039	16,470	16,868	17,002	134
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13,455	13,227	13,317	13,325	8
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,460	10,636	10,662	25
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,020	14,237	217
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,660	15,660
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,169
13. Earned Premiums (Sch P-Pt. 1)	5,653	9,434	12,208	11,898	15,101	15,568	13,310	12,165	14,976	16,169	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	10,830	(3,877)	(678)			1	5		973		
2. 2012	96,891	98,025	95,488	95,488	95,488	95,489	95,490	95,490	95,490	95,490	
3. 2013	XXX	117,985	119,166	119,166	119,166	119,175	119,180	119,180	119,180	119,180	
4. 2014	XXX	XXX	100,231	100,231	100,231	100,242	100,247	100,248	100,248	100,249	2
5. 2015	XXX	XXX	XXX	102,004	102,004	102,178	102,229	102,234	102,237	102,260	23
6. 2016	XXX	XXX	XXX	XXX	105,879	106,049	106,307	106,317	106,325	106,345	20
7. 2017	XXX	XXX	XXX	XXX	XXX	108,202	108,981	109,000	109,006	109,013	7
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	109,174	109,233	109,245	109,249	5
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,870	117,578	117,609	30
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124,620	124,923	303
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,555	143,555
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,944
13. Earned Premiums (Sch P-Pt. 1)	107,721	115,242	98,197	102,004	105,879	108,568	110,277	117,963	125,331	143,944	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior						(23)		13	1	(1)	(1)
2. 2012	1,457	1,457	1,457	1,457	1,457	1,457	1,457	1,457	1,457	1,457	
3. 2013	XXX	512	512	512	512	512	512	512	512	512	
4. 2014	XXX	XXX	604	604	604	604	604	604	604	604	
5. 2015	XXX	XXX	XXX	1,138	1,138	1,138	1,128	1,129	1,129	1,129	
6. 2016	XXX	XXX	XXX	XXX	1,435	1,435	1,524	1,526	1,528	1,528	1
7. 2017	XXX	XXX	XXX	XXX	XXX	1,601	1,698	1,702	1,703	1,704	1
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	962	955	954	955	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	798	794	794	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,041	1,039	(2)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	637	637
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	637
13. Earned Premiums (Sch P-Pt. 1)	1,457	512	604	1,138	1,435	1,578	1,138	810	1,041	637	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	822	3,564	(72)								
2. 2012	9,986	10,422	10,406	10,406	10,406	10,406	10,406	10,406	10,406	10,406	
3. 2013	XXX	10,874	11,042	11,042	11,042	11,042	11,042	11,042	11,042	11,042	
4. 2014	XXX	XXX	12,396	12,396	12,396	12,396	12,396	12,396	12,396	12,396	
5. 2015	XXX	XXX	XXX	13,720	13,720	13,720	13,720	13,720	13,720	13,720	
6. 2016	XXX	XXX	XXX	XXX	16,292	16,292	16,292	16,292	16,292	16,292	
7. 2017	XXX	XXX	XXX	XXX	XXX	17,630	17,630	17,630	17,630	17,630	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	19,121	19,121	19,121	19,121	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,261	23,261	23,261	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,449	23,449	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,695	24,695
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,695
13. Earned Premiums (Sch P-Pt. 1)	10,808	14,875	12,476	13,720	16,292	17,630	19,121	23,261	23,449	24,695	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(2)										
2. 2012	178	178	178	178	178	178	178	178	178	178	
3. 2013	XXX	108	108	108	108	108	108	108	108	108	
4. 2014	XXX	XXX	100	100	100	100	100	100	100	100	
5. 2015	XXX	XXX	XXX	113	113	113	113	113	113	113	
6. 2016	XXX	XXX	XXX	XXX	150	150	150	150	150	150	
7. 2017	XXX	XXX	XXX	XXX	XXX	181	181	181	181	181	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	202	202	202	202	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,728	1,728	1,728	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	868	868	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(442)	(442)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(442)
13. Earned Premiums (Sch P-Pt. 1)	176	108	100	113	150	181	202	1,728	868	(442)	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	18,468			66,198		
2. Private Passenger Auto Liability/ Medical	15,753			18,230		
3. Commercial Auto/Truck Liability/ Medical	897,173			858,039		
4. Workers' Compensation	3,020,682	33,468	1.1	1,134,990	65,207	5.7
5. Commercial Multiple Peril	859,818			724,076		
6. Medical Professional Liability - Occurrence	18,236			8,946		
7. Medical Professional Liability - Claims - Made	272,125	1,159	0.4	180,110	1,123	0.6
8. Special Liability	51,216			42,916		
9. Other Liability - Occurrence	3,450,835			2,146,490		
10. Other Liability - Claims-Made	1,836,222			1,312,580		
11. Special Property	132,116			405,019		
12. Auto Physical Damage	24,949			245,089		
13. Fidelity/Surety	63,517			152,463		
14. Other	48,962			33,783		
15. International	3,691			6,386		
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	280,361			160,572		
20. Products Liability - Claims-Made	44,862			27,919		
21. Financial Guaranty/Mortgage Guaranty	3,795			2,795		
22. Warranty						
23. Totals	11,042,780	34,627	0.3	7,526,604	66,331	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	127,804	158,055	158,806	162,472	169,045	175,737	161,731	148,033	128,740	109,267
2. 2012	17,363	32,250	30,551	35,397	40,274	42,545	42,572	42,842	41,990	42,001
3. 2013	XXX	17,957	31,479	39,877	46,401	51,366	52,614	54,219	53,687	54,262
4. 2014	XXX	XXX	20,365	34,612	39,309	44,038	49,102	52,528	52,213	52,007
5. 2015	XXX	XXX	XXX	21,395	37,318	42,185	54,769	65,101	67,293	68,347
6. 2016	XXX	XXX	XXX	XXX	20,369	36,589	47,821	62,633	66,241	66,605
7. 2017	XXX	XXX	XXX	XXX	XXX	22,238	48,469	60,410	65,418	67,699
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	33,272	56,210	63,190	65,765
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,106	62,604	63,677
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,136	58,818
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,096

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	20,699	28,706	25,886	19,443	17,338	16,092	10,311	9,034	6,082	4,187
2. 2012	12,259	17,000	7,966	7,462	8,578	7,921	5,881	5,800	3,731	2,278
3. 2013	XXX	8,395	7,361	7,931	8,256	8,958	7,834	8,611	6,241	4,569
4. 2014	XXX	XXX	9,597	12,283	8,580	7,106	7,465	9,425	7,822	5,493
5. 2015	XXX	XXX	XXX	8,976	8,166	739	7,247	13,901	13,594	11,518
6. 2016	XXX	XXX	XXX	XXX	8,555	5,642	5,768	16,168	16,796	13,364
7. 2017	XXX	XXX	XXX	XXX	XXX	6,661	17,212	21,705	20,755	17,981
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	18,645	26,444	25,195	20,665
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,587	34,889	27,426
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,987	36,990
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,156

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	130,901	147,508	151,294	155,411	161,708	164,597	132,439	94,939	261,327	263,320
2. 2012	25,648	43,491	44,927	50,744	56,476	58,198	58,409	58,719	57,939	57,961
3. 2013	XXX	27,191	45,613	53,378	60,848	65,743	67,308	69,337	69,274	69,368
4. 2014	XXX	XXX	29,158	47,987	53,317	58,397	64,407	68,610	68,480	68,060
5. 2015	XXX	XXX	XXX	29,965	51,253	59,483	70,584	81,624	84,991	85,770
6. 2016	XXX	XXX	XXX	XXX	29,994	50,277	62,622	77,853	82,295	82,770
7. 2017	XXX	XXX	XXX	XXX	XXX	31,368	63,751	76,635	81,872	84,368
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	42,877	71,905	79,733	82,380
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,027	79,878	81,491
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,292	75,986
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,586

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	35,459	40,241	32,834	30,620	25,278	21,193	14,550	8,993	7,534	7,205
2. 2012	10,433	17,854	15,864	15,854	14,694	13,342	9,436	6,549	5,365	4,228
3. 2013	XXX	9,186	12,987	17,998	16,524	16,388	12,169	10,441	9,498	7,473
4. 2014	XXX	XXX	10,602	15,171	18,287	16,298	15,392	12,994	11,232	8,975
5. 2015	XXX	XXX	XXX	11,422	11,891	18,369	15,093	17,790	17,510	15,408
6. 2016	XXX	XXX	XXX	XXX	11,089	1,454	21,503	21,859	21,839	18,746
7. 2017	XXX	XXX	XXX	XXX	XXX	11,684	8,007	30,055	29,488	24,869
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	23,964	15,257	38,561	30,945
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,444	10,000	40,789
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,424	9,515
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,558

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	18,468	4,996	27.1	66,198	2,632	4.0
2. Private Passenger Auto Liability/Medical	15,753	1,372	8.7	18,230	113	0.6
3. Commercial Auto/Truck Liability/Medical	897,173	995	0.1	858,039		
4. Workers' Compensation	3,020,682	6,752	0.2	1,134,990		
5. Commercial Multiple Peril	859,818	2,326	0.3	724,076	2,241	0.3
6. Medical Professional Liability - Occurrence	18,236	33	0.2	8,946	214	2.4
7. Medical Professional Liability - Claims - Made	272,125	163	0.1	180,110		
8. Special Liability	51,216	51	0.1	42,916		
9. Other Liability - Occurrence	3,450,835	6,820	0.2	2,146,490		
10. Other Liability - Claims-Made	1,836,222	5,779	0.3	1,312,580	4,951	0.4
11. Special Property	132,116	12,396	9.4	405,019	11,164	2.8
12. Auto Physical Damage	24,949	23	0.1	245,089	86	0.0
13. Fidelity/Surety	63,517	27	0.0	152,463		
14. Other	48,962			33,783		
15. International	3,691			6,386		
16. Reinsurance - Nonproportional Assumed Property	100,357	125	0.1	70,436		0.0
17. Reinsurance - Nonproportional Assumed Liability	1,276,141	41,900	3.3	396,299	8,051	2.0
18. Reinsurance - Nonproportional Assumed Financial Lines	16,674	2	0.0	9,407		
19. Products Liability - Occurrence	280,361	22	0.0	160,572	33	0.0
20. Products Liability - Claims-Made	44,862			27,919		
21. Financial Guaranty/Mortgage Guaranty	3,795			2,795		
22. Warranty						
23. Totals	12,435,952	83,782	0.7	8,002,745	29,486	0.4

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	1,788,968	1,773,828	1,778,097	1,788,791	1,791,675	1,793,055	1,792,710	1,803,340	1,803,629	1,804,823
2. 2012	17,376	37,350	35,976	36,353	38,319	39,024	40,421	40,151	40,884	40,530
3. 2013	XXX	21,197	47,716	47,649	48,426	49,352	50,988	50,878	51,194	50,925
4. 2014	XXX	XXX	17,051	52,789	56,774	59,545	61,808	61,718	61,537	61,299
5. 2015	XXX	XXX	XXX	24,588	106,476	121,024	128,242	128,116	131,326	130,345
6. 2016	XXX	XXX	XXX	XXX	26,484	100,008	126,857	128,715	126,043	130,801
7. 2017	XXX	XXX	XXX	XXX	XXX	9,898	26,389	38,187	32,952	36,543
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	12,257	31,751	25,450	25,253
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,166	21,246	24,069
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,439	23,478
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,094

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	53,173	30,624	24,778	18,855	15,869	14,860	11,620	10,107	7,519	6,567
2. 2012	11,872	12,789	4,282	1,190	613	569	386	496	540	489
3. 2013	XXX	10,051	15,310	4,974	2,564	1,953	1,767	1,091	552	381
4. 2014	XXX	XXX	8,109	16,784	7,246	4,165	3,040	1,511	741	339
5. 2015	XXX	XXX	XXX	12,080	34,925	11,832	8,675	2,771	1,883	420
6. 2016	XXX	XXX	XXX	XXX	7,968	23,344	18,762	7,818	3,139	2,043
7. 2017	XXX	XXX	XXX	XXX	XXX	2,324	7,585	4,463	1,638	1,223
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,002	15,173	3,989	1,106
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,336	6,677	3,147
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	651	7,877
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,287

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,040,142	2,043,574	2,043,479	2,043,916	2,044,175	2,044,788	2,046,038	2,050,356	2,050,305	2,048,048
2. 2012	27,011	70,652	73,917	73,215	73,515	73,789	73,787	73,426	73,425	73,426
3. 2013	XXX	40,386	98,830	100,823	100,645	99,715	100,915	101,558	101,508	101,532
4. 2014	XXX	XXX	31,243	107,232	108,787	108,214	108,416	110,353	108,878	110,238
5. 2015	XXX	XXX	XXX	42,755	193,920	206,797	206,792	208,813	206,754	208,681
6. 2016	XXX	XXX	XXX	XXX	47,055	160,919	176,638	183,061	177,367	183,249
7. 2017	XXX	XXX	XXX	XXX	XXX	18,638	47,878	57,485	51,947	57,455
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	19,679	53,969	53,518	55,634
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,928	45,769	50,195
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,613	31,275
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,287

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	423	3,287	3,492	3,209	3,624	3,414	3,233	3,328	3,259	921
2. 2012	(103)	264	191	225	(111)	(354)	(359)	(377)	(211)	(214)
3. 2013	XXX	179	214	(253)	(216)	828	497	526	455	516
4. 2014	XXX	XXX	427	321	330	769	770	475	399	425
5. 2015	XXX	XXX	XXX	244	267	457	408	460	674	662
6. 2016	XXX	XXX	XXX	XXX	56	548	551	521	394	248
7. 2017	XXX	XXX	XXX	XXX	XXX	156	224	230	403	524
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	106	192	368	372
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137	210	182
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77	137
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	550,974	580,735	576,609	576,588	575,391	575,216	574,922	574,925	574,474	577,972
2. 2012	2,455	26,487	24,553	24,452	24,392	24,157	23,982	24,037	24,193	24,436
3. 2013	XXX	24,791	42,254	45,263	44,736	43,810	44,298	44,429	44,444	44,832
4. 2014	XXX	XXX	19,638	54,589	46,389	50,698	50,278	50,528	50,503	51,326
5. 2015	XXX	XXX	XXX	23,259	96,727	40,569	38,563	39,246	38,965	40,248
6. 2016	XXX	XXX	XXX	XXX	40,649	26,530	24,270	23,489	24,333	24,587
7. 2017	XXX	XXX	XXX	XXX	XXX	6,262	13,119	13,407	13,338	13,687
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,722	13,971	14,850	15,212
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,308	14,716	15,804
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,916	8,759
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,450

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,937	4,544	2,525	2,988	(59)	2,856	2,586	2,828	2,406	116
2. 2012	(319)	(223)	16	79	78	(528)	(415)	(329)	(58)	(77)
3. 2013	XXX	383	(708)	(728)	(690)	(973)	(234)	(17)	172	123
4. 2014	XXX	XXX	(714)	(115)	(469)	(400)	(539)	97	(27)	320
5. 2015	XXX	XXX	XXX	(539)	(602)	(5,312)	(3,897)	(1,292)	(436)	442
6. 2016	XXX	XXX	XXX	XXX	836	(2,611)	(3,060)	(1,702)	(579)	(536)
7. 2017	XXX	XXX	XXX	XXX	XXX	386	837	108	64	141
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	366	917	53	52
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	539	529	285
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(20)	83
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99

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	2012		
1.603	2013		
1.604	2014		
1.605	2015		
1.606	2016		
1.607	2017		
1.608	2018		
1.609	2019		
1.610	2020		
1.611	2021		
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 51,751

5.2 Surety 230,950

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	4,287,082	4,149,092		1,407,911	329,697	2,824,963		
2. Alaska AK	L	752,106	820,507		483,933	13,457	(282,145)		
3. Arizona AZ	L	15,259,674	10,252,491		1,556,869	3,234,893	8,264,670	(6,176)	
4. Arkansas AR	L	1,643,437	1,366,329		171,376	282,906	1,846,799	850	
5. California CA	L	184,253,456	151,884,991	181,226	11,990,952	94,883,211	195,282,832	3,100	
6. Colorado CO	L	28,754,259	23,356,457		3,718,111	13,845,218	18,048,623	(19,273)	
7. Connecticut CT	L	25,436,959	19,664,918	30	5,174,063	8,379,982	11,532,620	(47,649)	
8. Delaware DE	L	4,437,367	3,371,312		92,247	793,002	2,623,089	370	
9. District of Columbia DC	L	4,549,159	4,809,069	31,257	17,178	502,973	2,124,862	170	
10. Florida FL	L	43,058,202	37,658,153	12,676	4,436,171	35,510,315	35,249,636	(9,514)	
11. Georgia GA	L	15,231,270	12,999,778	4,650	3,603,016	2,828,838	10,771,363	1,548	
12. Hawaii HI	L	2,365,227	2,216,712		169,725	359,068	1,833,590	415	
13. Idaho ID	L	2,730,016	2,802,310		245,898	954,001	2,808,833	140	
14. Illinois IL	L	42,077,026	36,838,637		9,484,174	34,238,551	56,138,383	(89,481)	
15. Indiana IN	L	7,902,801	7,432,056		486,970	2,271,916	7,432,161	160	
16. Iowa IA	L	1,226,226	1,325,240	36,125	121,882	58,229	1,662,253	690	
17. Kansas KS	L	2,050,027	2,340,617		284,516	209,473	2,244,169	505	
18. Kentucky KY	L	2,959,026	2,570,411		49,166	661,877	3,611,989		
19. Louisiana LA	L	6,718,383	8,216,989		3,834,322	4,734,289	17,764,675		
20. Maine ME	L	3,729,035	3,110,786		91,503	231,524	978,898	241	
21. Maryland MD	L	9,637,905	7,311,383		340,641	3,845,429	16,616,066	2,297	
22. Massachusetts MA	L	38,575,230	32,721,320		730,579	13,159,610	27,979,343	(4,671)	
23. Michigan MI	L	7,964,337	6,944,922		5,706,024	687,279	7,885,105	(278)	
24. Minnesota MN	L	10,739,488	9,906,523		833,467	2,407,505	8,355,628	(31,226)	
25. Mississippi MS	L	1,400,546	1,324,698		(5,000)	(11,775)	734,405		
26. Missouri MO	L	5,090,149	5,186,660	243	50,500	1,927,025	5,067,531	460	
27. Montana MT	L	906,399	975,820		303,048	17,168	607,345	480	
28. Nebraska NE	L	2,460,304	2,312,579		349,661	1,383,554	3,418,827	375	
29. Nevada NV	L	9,566,610	9,644,842		2,538,518	4,569,927	8,079,097	385	
30. New Hampshire NH	L	4,363,205	3,500,172		(61,337)	978,806	1,972,231	15	
31. New Jersey NJ	L	21,274,214	18,976,118	6,143	8,963,677	6,681,888	18,444,555	(1,743)	
32. New Mexico NM	L	2,798,627	2,505,886		436,400	425,545	1,614,791	955	
33. New York NY	L	152,001,814	129,089,618	93,844	33,977,482	83,983,892	217,535,529	(128,558)	
34. North Carolina NC	L	13,374,102	11,778,688	5,631	1,025,480	3,912,938	12,212,926	2,620	
35. North Dakota ND	L	1,523,681	1,252,968		153,445	781,096	1,258,394	115	
36. Ohio OH	L	14,065,416	13,137,025	(1,125)	1,434,881	6,515,660	11,832,093	(81)	
37. Oklahoma OK	L	2,744,104	2,357,387		187,500	539,158	1,569,539	40	
38. Oregon OR	L	4,136,705	2,767,006		(3,695,196)	3,734,706	23,203,828	820	
39. Pennsylvania PA	L	19,209,135	17,763,344		227,565	18,195,876	34,061,815	(861)	
40. Rhode Island RI	L	5,594,718	4,396,988		59,701	1,134,689	3,972,954	(121)	
41. South Carolina SC	L	4,146,625	4,110,311		945,265	1,481,927	3,477,421	945	
42. South Dakota SD	L	382,047	310,652		498,900	(137,031)	176,518	265	
43. Tennessee TN	L	10,734,186	10,208,016		743,289	5,029,522	10,771,787	480	
44. Texas TX	L	75,516,230	65,709,848	1,790,544	52,012,482	63,849,539	72,614,552	(7,142)	
45. Utah UT	L	9,386,979	8,214,098		373,187	4,469,007	10,012,496	565	
46. Vermont VT	L	898,355	848,504		255,260	234,680	(27,174)	74	
47. Virginia VA	L	13,471,625	11,150,990	1,252	15,860,826	5,821,201	10,090,638	3,181	
48. Washington WA	L	14,171,158	12,312,933		1,539,756	5,672,858	3,739,180	815	
49. West Virginia WV	L	924,653	1,018,163		231,359	170,200	601,438		
50. Wisconsin WI	L	5,889,551	5,496,288	11,500	1,029,557	2,204,963	6,734,411	(4,888)	
51. Wyoming WY	L	767,124	663,934			115,162	247,468		
52. American Samoa AS	N								
53. Guam GU	L	1,571	8,014			(1,112)	1,752		
54. Puerto Rico PR	L	13,826,611	13,444,346		210,074	3,591,442	13,186,515		
55. U.S. Virgin Islands VI	L	154,588	214,870			2,565	17,098		
56. Northern Mariana Islands MP	N								
57. Canada CAN	L	176,471,416	161,287,908		17,828,626	56,580,212	143,365,836	441,894	
58. Aggregate other alien OT	XXX	267,091,055	216,275,357		27,039,683	79,086,442	220,594,442		
59. Totals	XXX	1,320,681,198	1,132,315,035	2,173,996	219,545,281	587,364,971	1,284,788,640	113,306	
DETAILS OF WRITE-INS									
58001. AUS Australia	XXX	239,304,820	191,333,861		25,659,933	71,286,854	194,595,758		
58002. COL Colombia	XXX	18,714	12,596			3,203	4,892		
58003. PER Peru	XXX					(2,566)	4,103		
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	27,767,521	24,928,900		1,379,750	7,798,950	25,989,688		
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	267,091,055	216,275,357		27,039,683	79,086,442	220,594,442		

(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 risk location

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			
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
BerkDel Investors Limited			
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			
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 Claims Solutions 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 (18)			
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 (20)	Iowa	15911	63-0866690
Berkley Specialty Insurance Company (19)	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			

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 Connect Insurance Solutions, LLC (formerly ZES Insurance Agency, LLC)			
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			
Professional Aviation Associates, Inc.			
Greenwich AeroGroup International, Inc			
Greenwich AeroGroup Brazil Holdings, 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 Brazil Leasing, Inc.			
Greenwich AeroGroup Serviços de Aviação do Brazil SA (8), (13), (14)			
Helivia Participações do Brasil Ltda			
Helivia Aero Taxi SA			
Summit Aviation, Inc			
Western Aircraft, Inc.			
Intrepid Direct Insurance Agency, LLC			
Intrepid Casualty Company	Iowa	17182	87-3691131
Intrepid Insurance Company	Iowa	10749	38-3464412
Intrepid Specialty Insurance Company	Iowa	17181	87-3706605
Key Risk Insurance Company	Iowa	10885	56-2060285
Kilauea Holdings Ltd.			
Fayston Farms Shipping Ltd.			
Kauai Shipping Ltd.			
Kekona Shipping Ltd.			
Kimmei Shipping Ltd.			
Kohala Shipping Ltd.			
Lady Jane Shipping Ltd.			
Mad River Shipping Ltd			
Number 9 Shipping Ltd.			
Lavalier Insurance Services, LLC			
Lex NY Equities LLC			
Middle Patent Capital, LLC			
MPC Memphis HI 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			

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

W.R. Berkley Corporation - Continued

- Berkley Aviation, LLC
- Berkley FinSecure, LLC
- Berkley Facultative Reinsurance Services, LLC
- Berkley Global Underwriters, LLC
- Berkley Latin America and Caribbean Managers, LLC
  - 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
- East Isles Reinsurance, Ltd.
- Oak Harbor Reinsurance Company

Steamboat Asset Management, LLC

Steamboat Opportunity Partners, LLC

- Breckenridge IS, Inc.
  - Breckenridge Insurance Group, Inc.

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

W.R. Berkley Corporation - Continued

Breckenridge Insurance Services, LLC
Insurance Networks Alliance, LLC
Overby-Seawell Company
PGIS, LLC
Platinum Program Managers& Insurance Services, Inc.
Regional Excess Underwriters, LLC
Southeastern Underwriters, Inc.
Target Markets, LLC
Target Programs, LLC
Western Pinnacle Insurance Services, Inc.

WRBC Transportation, Inc.
Interlaken Capital Aviation Holdings, Inc.
Interlaken Capital Aviation Services, Inc.
WRBC Aviation Leasing, LLC

34 Leadenhall Street Limited (11)

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) 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%
(19) Berkley Specialty Insurance Company was formerly known as Berkley Regional Specialty Insurance Company
(20) 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? (Yes/No)	16 *
		00000	84-2617238				Abercrombie Textiles, LLC	DE	DS	Crypton LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3349603				Acadia Insurance Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
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	NO	
		00000	26-3353626				Admiral Insurance Group, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3353618				American Mining Insurance Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	95-3879687				Armada Insurance Services, Inc.	CA	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	80-0406483				Banner Aerospace, Inc.	DE	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3354959				Berkley Accident & Health, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	06-1530848				Berkley Administrators of Connecticut, Inc.	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley Alliance Managers, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3731634				Berkley Alternative Markets Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley Argentina de Reaseguros S. A.	ARG	DS	Berkley International Seguros, S. A.	Ownership	32.080	W. R. Berkley Corporation	NO	
		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	NO	
		00000	26-3356985				Berkley Asset Protection Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	20-3934553				Berkley Aviation, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-0499788				Berkley Capital Investors, L.P.	DE	DS	Berkley Capital, LLC	Ownership	0.100	W. R. Berkley Corporation	NO	
		00000	45-0499788				Berkley Capital Investors, L.P.	DE	DS	Berkley Insurance Company	Ownership	98.900	W. R. Berkley Corporation	NO	
		00000	45-0499788				Berkley Capital Investors, L.P.	DE	DS	Berkley Regional Insurance Company	Ownership	1.000	W. R. Berkley Corporation	NO	
		00000	45-0499784				Berkley Capital, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	87-2138001				Berkley Claims Solutions LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-2942675				Berkley Connect Insurance Solutions, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-5576796				Berkley Custom Insurance Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	22-1834926				Berkley Dean & Company, Inc.	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					BerkDel Investors Limited	BMU	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley European Brokers AS	NOR	NIA	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley European Underwriters AS	NOR	NIA	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355227				Berkley Facultative Reinsurance Services, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3358098				Berkley Finsecure, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	51-0591361				Berkley Global Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355421				Berkley Healthcare Professional Insurance Services, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000					Berkley Insurance Company - Escritorio de Representacao no Brasil Ltda	BRA	DS	Berkley Insurance Company	Ownership	99.990	W. R. Berkley Corporation	NO	
		00000					Berkley Insurance Company - Escritorio de Representacao no Brasil Ltda	BRA	DS	W. R. Berkley Corporation	Ownership	0.010	W. R. Berkley Corporation	NO	
		00000	26-3731903				Berkley Insurance Services, LLC	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley International Aseguradora de Riesgos del Trabajo S. A.	ARG	IA	Berkley International Seguros, S. A.	Ownership	90.070	W. R. Berkley Corporation	NO	

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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? (Yes/No)	16 *
		00000					Berkley International Aseguradora de Riesgos del Trabajo S. A.	ARG	IA	Berkley International Latinoamerica S. A.	Ownership	9.930	W. R. Berkley Corporation	NO	
		00000					Berkley International Brasil Participacoes Ltda	BRA	IA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	NO	
		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	NO	
		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	NO	
		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	NO	
		00000					Berkley International do Brasil Seguros S. A.	BRA	IA	Berkley International Brasil Participacoes Ltda.	Ownership	99.600	W. R. Berkley Corporation	NO	
		00000					Berkley International do Brasil Seguros S. A.	BRA	IA	Berkley International, LLC	Ownership	0.400	W. R. Berkley Corporation	NO	
		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	NO	
		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	NO	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	W. R. Berkley Spain, S. L. U.	Ownership	94.990	W. R. Berkley Corporation	YES	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	Berkley Insurance Company	Ownership	0.030	W. R. Berkley Corporation	YES	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	Berkley International, LLC	Ownership	4.910	W. R. Berkley Corporation	YES	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	Berkley Regional Insurance Company	Ownership	0.030	W. R. Berkley Corporation	YES	
		00000					Berkley International Seguros Colombia S.A.	COL	IA	W. R. Berkley Corporation	Ownership	0.030	W. R. Berkley Corporation	YES	
		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	NO	
		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	NO	
		00000					Berkley International Holdings, LLC	DE	NIA	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley International Latinoamerica S. A.	ARG	NIA	W. R. Berkley Spain, S. L. U.	Ownership	97.990	W. R. Berkley Corporation	NO	
		00000					Berkley International Latinoamerica S. A.	ARG	NIA	W. R. Berkley Corporation	Ownership	2.010	W. R. Berkley Corporation	NO	
		00000	66-0796493				Berkley International Puerto Rico, LLC	PR	DS	Berkley Latin America and Caribbean Managers, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley International Seguros, S. A.	ARG	IA	Berkley International Latinoamerica S. A.	Ownership	95.390	W. R. Berkley Corporation	NO	
		00000					Berkley International Seguros, S. A.	ARG	IA	Berkley International Aseguradora de Riesgos del Trabajo S. A.	Ownership	4.200	W. R. Berkley Corporation	NO	
		00000					Berkley International Seguros, S. A.(Uruguay)	URY	IA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	06-1436079				Berkley International, LLC	NY	NIA	Berkley Insurance Company	Ownership	84.000	W. R. Berkley Corporation	NO	
		00000	06-1436079				Berkley International, LLC	NY	NIA	Berkley Regional Insurance Company	Ownership	14.000	W. R. Berkley Corporation	NO	
		00000	06-1436079				Berkley International, LLC	NY	NIA	W. R. Berkley Corporation	Ownership	2.000	W. R. Berkley Corporation	NO	
		00000	45-4857423				Berkley Latin America and Caribbean Managers, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		64890	91-6034263				Berkley Life and Health Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3347011				Berkley Life Sciences, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	72-1542832				Berkley London Holdings, Inc.	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	YES	
		00000	45-1226502				Berkley LS Insurance Solutions, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-2872285				Berkley Managers Insurance Services, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3349837				Berkley Mid-Atlantic Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3346800				Berkley Net Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-0947261				Berkley North Pacific Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley Offshore Underwriting Managers UK, Limited	GBR	DS	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	26-3587442				Berkley Offshore Underwriting Managers, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-0947291				Berkley Oil & Gas Specialty Services, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	81-2768574				Berkley Product Recall Insurance Agency, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3532900				Berkley Professional Liability, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley Professional Liability UK Limited	GBR	DS	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3340843				Berkley Program Specialists, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-4924001				Berkley Public Entity Managers, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355928				Berkley Re America, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355730				Berkley Re Direct, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley Re UK Limited	GBR	DS	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3732038				Berkley Regional Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3353607				Berkley Regional Specialty, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	41-1887666				Berkley Risk Administrators Company, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	75-2296809				Berkley Risk Administrators of Texas, Inc.	TX	DS	Berkley Risk Administrators Company, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	03-0360859				Berkley Risk Services of Vermont, Inc.	DE	DS	Berkley Risk Administrators Company, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	43-2027790				Berkley Risk Solutions, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355859				Berkley Select, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355859				Berkley Southeast Insurance Group, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3731772				Berkley Specialty Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355529				Berkley Specialty Underwriting Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	22-3376348				Berkley Surety Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3356485				Berkley Technology Services LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-2575607				Berkley Technology Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Berkley Ventures, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					BI China, Ltd.	HKG	DS	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					BIA Japan Services GK	JPN	DS	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-5125678				BIL Advisors, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-1251861				Breckenridge IS, Inc.	DE	NIA	Steamboat Opportunity Partners, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	30-0491816				Breckenridge Insurance Group, Inc.	CO	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-2430027				Breckenridge Insurance Services, LLC	CA	NIA	Breckenridge Insurance Group, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	20-0044184				BXM Insurance Services, Inc.	DE	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3356151				Carolina Casualty Insurance Group, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-1612430				Center Place Holdings LLC	DE	DS	CC Equity Holdings, LLC	Ownership	92.590	W. R. Berkley Corporation	NO	
		00000	45-4924001				CC Equity Holdings, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	82-1700955				CC Investors, LLC	DE	DS	Berkley Capital Investors, LP	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	25-1683279				CGH Claims Service, Inc.	PA	DS	CGH Insurance Group, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-4350124				CGH Insurance Group, LLC	AL	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	22-3413440				Clermont Specialty Managers, Ltd.	NJ	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3349494				Continental Western Group LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	36-4097586				Corporate Imaging Concepts, LLC	DE	DS	Berkley Capital Investors, L.P.	Ownership	82.060	W. R. Berkley Corporation	NO	
		00000					Cotasy Corporation S. A.	URY	NIA	W. R. Berkley Spain, S. L. U.	Ownership	100.000	W. R. Berkley Corporation	NO	

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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? (Yes/No)	16 *
		00000	46-5732431				CPT Equity LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	82-1068137				Crypton Investment Holdings LLC	DE	DS	Berkley Capital Investors, LP	Ownership	89.500	W. R. Berkley Corporation	NO	
		00000	00-0000000				Crypton LLC	MI	DS	Crypton Investment Holdings LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	82-1084525				Crypton-NewCo Real Estate LLC	DE	DS	Crypton Investment Holdings LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	98-0649758				East Isles Reinsurance, Limited	BMU	IA	Signet Star Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-2217190				eCompanyStore, LLC	DE	NIA	Corporate Imaging Concepts, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	06-1161261				Facultative Resources, Inc.	CT	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	45-3850395				Franchise Credit, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	80-0414674				GCCUS, Inc.	DE	DS	Banner Aerospace, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Fayston Farms Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	45-1349175				Gemini Transportation Underwriters, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	45-2841939				Greenwich AeroGroup Brazil Holdings, Inc.	DE	DS	Greenwich AeroGroup International, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-4099270				Greenwich AeroGroup Brazil Leasing, Inc.	DE	DS	Greenwich AeroGroup International, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-2841878				Greenwich AeroGroup International, Inc.	DE	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	33-1151331				Greenwich AeroGroup, Inc.	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	YES	
		00000					Greenwich AeroGroupServicos de Aviacao do Brazil SA	BRA	DS	Greenwich AeroGroup International, Inc.	Ownership	99.000	W. R. Berkley Corporation	NO	
		00000					Greenwich AeroGroupServicos de Aviacao do Brazil SA	BRA	DS	Greenwich AeroGroup Brazil Holdings, Inc.	Ownership	1.000	W. R. Berkley Corporation	NO	
		00000	77-0619668				Greenwich Knight Insurance Company, Ltd.	BMU	IA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	98-1066364				GRG Investment Holdings, Ltd	KY	DS	Berkley Capital Investors, LP	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	00-0000000				Guangzhou Meridian Chemical Limited	CHN	DS	Nano-Tex Asia Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Helivia Aero Taxi SA	BRA	DS	Greenwich AeroGroupServicos de Aviacao do Brazil SA	Ownership	50.000	W. R. Berkley Corporation	NO	
		00000					Helivia Aero Taxi SA	BRA	DS	Helivia Participacoes do Brasil Ltda	Ownership	50.000	W. R. Berkley Corporation	NO	
		00000					Helivia Participacoes do Brasil Ltda	BRA	DS	Greenwich AeroGroupServicos de Aviacao do Brazil SA	Ownership	20.000	W. R. Berkley Corporation	NO	
		00000	82-2428825				Insurance Networks Alliance, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	06-1466855				Interlaken Capital Aviation Holdings, Inc.	DE	NIA	WRBC Transportation, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	13-3744991				Interlaken Capital Aviation Services, Inc.	DE	NIA	Interlaken Capital Aviation Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	17182	87-3691131				Intrepid Casualty Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	81-1479671				Intrepid Direct Insurance Agency, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
0098	W. R. Berkley Corporation Insurance Company Subsidiaries	17181	87-3706605				Intrepid Specialty Insurance Company	IA	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	22-2045739				Jersey International Brokerage Corporation	NJ	DS	Admiral Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Key Care, LLC	NC	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	56-1800954				Key Risk Management Services, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	56-1940216				Key Risk Underwriting Managers, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Kauai Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	

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? (Yes/No)	16 *
		00000					Kekona Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Kilauea Holdings Ltd.	BMU	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Kimmei Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Kohala Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Lady Jane Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	46-2461439				Lavalier Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	82-3683446				Lex NY Equities LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	41-1772632				MADA Insurance Exchange	MN	NIA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	NO	
		00000	41-1772633				MADA Reciprocal Services, Inc.	MN	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Mad River Shipping Ltd	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Masterclass Limited	HKG	NIA	BI China, Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Magaverse Limited	HKG	NIA	BI China, Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-4077319				Middle Patent Capital LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3356282				Midwest Employers Casualty Group, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	31-1169435				Midwest Employers Services, LLC	DE	DS	Midwest Employers Casualty Group, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	36-3829611				Monitor Liability Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	81-1766761				MPC Memphis HI LLC	DE	DS	Middle Patent Capital LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	00-0000000				Nano-Tex Asia Limited	HKG	DS	Nano-Tex LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	00-0000000				Nano-Tex LLC	MI	DS	Crypton LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	46-3789755				Nautilus Excess Insurance Agency, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3356392				Nautilus Insurance Group, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Number 9 Shipping Ltd.	BMU	DS	Kilauea Holdings Ltd.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	84-1757402				Oak Harbor Reinsurance Company	NC	IA	Signet Star Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	58-1724261				Overby-Seawell Company	GA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-0261774				PGIS, LLC	TX	NIA	Overby-Seawell Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	20-8620837				Platinum Program Managers & Insurance Services, Inc.	CA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3353634				Preferred Employers Group, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	80-0414687				Professional Aircraft Accessories, Inc.	DE	DS	Banner Aerospace, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	94-3484667				Professional Aviation Associates, Inc.	GA	DS	Banner Aerospace, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	52-2078793				Queen's Island Insurance Company, Ltd.	BMU	IA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	22-2070227				Rasmussen Agency, Inc.	NJ	DS	Berkley Risk Administrators Company, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3355065				Regional Excess Underwriters, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	22-2425397				Reinserco, Inc.	NJ	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	YES	
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	NO	
		00000	26-3353642				Riverport Insurance Services, LLC	DE	DS	Berkley Alternative Markets Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	47-4459038				RPW Equity, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	20-2943146				Select Marketing Insurance Services, LLC.	CA	DS	Preferred Employers Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	35-2471526				SilverCap-Greenwich, LLC	DE	DS	Berkley Insurance Company	Ownership	98.800	W. R. Berkley Corporation	NO	
		00000	06-1369856				Signet Star Holdings, Inc.	DE	UDP	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	54-1069342				Southeastern Underwriters, Inc.	VA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	26-3732162				Starnet Insurance Services, LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	

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? (Yes/No)	16 *
		00000	58-6217658				States Self-Insurers Trust	GA	NIA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	NO	
		00000	58-1747111				States Self Insurers Risk Retention Group	VT	NIA	W. R. Berkley Corporation	Management	0.000	W. R. Berkley Corporation	NO	
		00000	26-3638845				Steamboat Asset Management, LLC	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					Steamboat Opportunity Partners, LLC	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	51-0095277				Summit Aviation, Inc.	DE	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	51-0411150				Target Markets, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	20-0554867				Target Programs, LLC	DE	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
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	NO	
		00000	26-3349782				Union Standard Insurance Group, LLC	DE	DS	Berkley Regional Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
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	NO	
		00000	75-2475830				Union Standard Management Company, Inc.	TX	DS	Berkley Regional Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	36-4076368				Vela Insurance Services, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-2367200				Verus Underwriting Managers, LLC	DE	DS	Berkley Specialty Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	82-0360443				Western Aircraft Inc.	NV	DS	Greenwich AeroGroup, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	26-3919136				Western Pinnacle Insurance Services, Inc.	CA	NIA	Breckenridge IS, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	22-1867895		0000011544	NYSE	W. R. Berkley Corporation	DE	UIP					NO	
		00000					W. R. Berkley Europe AG	LIE	DS	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley European Holdings AG	CHE	DS	Berkley London Holdings, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley European Services GmbH	CHE	DS	W. R. Berkley European Holdings AG	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley London Holdings, Limited	GBR	DS	Berkley London Holdings, Inc.	Ownership	14.080	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley London Holdings, Limited	GBR	DS	W. R. Berkley Syndicate Holdings Limited	Ownership	85.920	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley London Staff, Limited	GBR	DS	W. R. Berkley London Holdings, Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		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	YES	
		00000					W. R. Berkley Mexico, S. A. de C. V.	MEX	NIA	Berkley Insurance Company	Ownership	0.010	W. R. Berkley Corporation	YES	
		00000					W. R. Berkley Spain, S. L. U.	ESP	NIA	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley Syndicate Holdings Limited	GBR	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	YES	
		00000					W. R. Berkley Syndicate Management Limited	GBR	DS	WR Berkley Syndicate Holdings Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley Syndicate Limited	GBR	DS	WR Berkley Syndicate Holdings Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					W. R. Berkley UK Limited	GBR	DS	W. R. Berkley Syndicate Management Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					WRBC Aviation Leasing, LLC	DE	NIA	WRBC Transportation, Inc.	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					WRBC Corporate Member, Limited	GBR	DS	WR Berkley Syndicate Holdings Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					WRBC Development UK Limited	GBR	NIA	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000					WRBC Services, Limited	GBR	NIA	Berkley International, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	27-3444854				WRBC Support Services, LLC	DE	DS	Starnet Insurance Services, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	06-1095896				WRBC Transportation, Inc.	DE	NIA	W. R. Berkley Corporation	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	45-3677691				120dB Films Capital, LLC	DE	DS	Berkley Insurance Company	Ownership	90.000	W. R. Berkley Corporation	NO	
		00000	45-4180223				120dB Films Lending, LLC	DE	NIA	120dB Films Capital, LLC	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	98-1052178				34 Leadenhall Street Limited	JEY	DS	Berkley Insurance Company	Ownership	99.000	W. R. Berkley Corporation	YES	
		00000	98-1052178				34 Leadenhall Street Limited	JEY	DS	Berkley Regional Insurance Company	Ownership	1.000	W. R. Berkley Corporation	YES	
		00000					52 Lime Street Management Limited	GBR	NIA	WRBC Services, Limited	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	46-1638614				860 Development Co LLC	DE	DS	Berkley Insurance Company	Ownership	100.000	W. R. Berkley Corporation	NO	
		00000	46-1638302				860 Washington Street LLC	DE	DS	860 Development Co. LLC	Ownership	100.000	W. R. Berkley Corporation	NO	

Asterisk	Explanation

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)
31325	01-0471706	Acadia Insurance Company			(289,634)		2,427,677	(82,703,045)	*		(80,565,002)	655,442,137
44318	52-1772985	Admiral Indemnity Company			1,080,088		(152,325)	(1,293,627)			(365,863)	180,189,054
24856	22-2235730	Admiral Insurance Company	6,868,546				(937,388)	(184,644,938)	*		(178,713,780)	1,842,036,483
00000	00-0000000	Berkley Argentina de Reaseguros S. A.										3,678,726
39462	59-1993236	Berkley Assurance Company					(61,956)	(65,831,203)	*		(65,893,159)	550,713,533
00000	45-0499784	Berkley Capital, LLC	(37,246,572)	(7,704,417)			889,658				(44,061,331)	
15911	63-0866690	Berkley Casualty Company					885,737	(3,524,209)	*		(2,638,472)	207,993,087
00000	22-1834926	Berkley Dean & Company, Inc.					22,965,910				22,965,910	
00000	00-0000000	BerkDel Investors Limited		6,872,496							6,872,496	
32603	47-0574325	Berkley Insurance Company	(414,151,944)	(273,535,794)	(567,606,009)		(416,849,349)	1,382,698,246	*		(289,444,850)	(15,080,671,089)
00000	00-0000000	Berkley International Aseguradora de Riesgos del Trabajo S. A.										574,231
00000	06-1436079	Berkley International LLC	(22,467,219)	3,874,374							(18,592,845)	
00000	00-0000000	Berkley International Seguros Colombia S. A.										21,664,360
00000	00-0000000	Berkley International do Brasil Seguros S. A.										414,537
00000	00-0000000	Berkley International Fianzas Mexico S.A. de C. V.										24,033,674
00000	00-0000000	Berkley International Seguros Mexico S.A. de C. V.										19,661,020
00000	00-0000000	Berkley International Seguros, S. A.(Uruguay)										13,264
00000	AA-2130053	Berkley International Seguros, S. A.										1,224,946
00000	72-1542832	Berkley London Holdings, Inc.		510,416							510,416	
64890	91-6034263	Berkley Life and Health Insurance Company					(19,252,339)				(19,252,339)	
38911	75-2191453	Berkley National Insurance Company		5,000,000			(144,663)	(171,159,559)	*		(166,304,223)	823,831,181
29580	43-1432586	Berkley Regional Insurance Company	13,805,456	(306,047)			(2,981,873)	(49,894,545)	*		(39,377,009)	266,273,573
31295	01-0471707	Berkley Specialty Insurance Company			(246,529)		(118,428)	(28,446,081)	*		(28,811,038)	203,421,996
00000	26-3356485	Berkley Technology Services LLC					103,521,078				103,521,078	
00000	00-0000000	Berkley Ventures, LLC		15,634,936							15,634,936	
10510	59-0733942	Carolina Casualty Insurance Company			1,292,290		(295,845)	(81,227,050)	*		(80,230,605)	504,765,357
00000	45-4924001	CC Equity Holdings, LLC		39,050,000							39,050,000	
33480	75-1571461	Clermont Insurance Company			(186,435)		(106,423)	6,271,936			5,979,078	46,329,361
10804	42-0594770	Continental Western Insurance Company					(285,871)	(43,403,211)	*		(43,689,082)	485,065,429
21784	53-0067060	Firemen's Insurance Company of Washington, D.C.			(88,631)		(93,015)	(66,545,334)	*		(66,726,981)	293,396,350
00000	45-3850395	Franchise Credit, LLC	(80,826)	(805,530)							(886,356)	
10833	22-3410959	Gemini Insurance Company					(156,230)	(115,468,210)	*		(115,624,441)	1,992,176,512
25224	45-0397186	Great Divide Insurance Company		24,999,231	14,986,990		(326,051)	(71,465,648)	*		(31,805,478)	841,206,674
00000	33-1151331	Greenwich AeroGroup, Inc.	(15,000,000)								(15,000,000)	
17182	87-3691131	Intrepid Casualty Company		28,500,000					*		28,500,000	
10749	38-3464412	Intrepid Insurance Company					(5,122)	(12,254,268)	*		(12,259,390)	73,139,962

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)
17181	87-3706605	Intrepid Specialty Insurance Company		50,500,000					*		50,500,000	
10885	56-2060285	Key Risk Insurance Company			306,303		(207,224)	(25,612,553)	*		(25,513,474)	221,018,268
00000	00-0000000	Kilauea Holdings Ltd		109,253,787							109,253,787	
00000	AA-1120103	Lloyds Syndicate 1967						13,067,740			13,067,740	193,542,800
00000	45-4077319	Middle Patent Capital LLC		(9,034,813)							(9,034,813)	
23612	31-1169435	Midwest Employers Casualty Company	992,122		(416,662)		(343,606)	(134,081,001)	*		(133,849,147)	1,590,540,228
17370	86-0528184	Nautilus Insurance Company	1,526,344				370,217	(98,221,167)	*		(96,324,607)	1,482,636,861
10900	91-1874671	Preferred Employers Insurance Company			119,884		(114,006)	(36,162,015)			(36,156,137)	305,746,282
00000	52-2078793	Queen's Island Insurance Company, Ltd.			(17,999,964)			964,754			(17,035,211)	(151,301,887)
36684	41-1654112	Riverport Insurance Company			(370,013)		(80,796)	(8,834,377)	*		(9,285,186)	179,026,072
00000	35-2471526	SilverCap-Greenwich, LLC		9,675,130							9,675,130	
40045	22-3590451	StarNet Insurance Company			354,496		(355,634)	(41,485,535)	*		(41,486,673)	693,619,833
00000	26-3732162	Starnet Insurance Services, LLC		36,516			21,393				57,910	
31003	41-1232071	Tri-State Insurance Company of Minnesota					(118,137)	(23,992,324)	*		(24,110,462)	389,618,420
25844	47-0547953	Union Insurance Company			(5,424)		235,693	(57,369,444)	*		(57,139,175)	547,368,418
43435	75-1934190	Union Standard Lloyds					178,303	(716,185)			(537,882)	11,401,090
00000	22-1867895	W. R. Berkley Corporation	469,804,349	24,194,910	569,069,249		311,490,617				1,374,559,125	
00000	00-0000000	W. R. Berkley Europe AG						1,332,856			1,332,856	455,804,645
00000	AA-1124141	W. R. Berkley Insurance (Europe), Limited										124,404,612
00000	00-0000000	W. R. Berkley Syndicate Holdings Limited		140,053,734							140,053,734	
00000	00-0000000	120dB Films Capital, LLC		(149,341)							(149,341)	
00000	98-1052178	34 Leadenhall Street Limited	(9,915,375)								(9,915,375)	
00000	46-1638614	860 Development Co LLC	5,865,119	(166,619,590)							(160,754,470)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Acadia Insurance Company	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Admiral Indemnity Company	Admiral Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Admiral Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Assurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Casualty Company	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Insurance Company	Signet Star Holdings, Inc.	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Life and Health Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley National Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Regional Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Specialty Insurance Company	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Carolina Casualty Insurance Company	Admiral Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Clermont Insurance Company	Admiral Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Continental Western Insurance Company	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Firemen's Insurance Company of Washington, D.C.	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Gemini Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Great Divide Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Intrepid Casualty Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Intrepid Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Intrepid Specialty Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Key Risk Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Midwest Employers Casualty Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Nautilus Insurance Company	Admiral Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Preferred Employers Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Riverport Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
StarNet Insurance Company	Berkley Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Tri-State Insurance Company of Minnesota	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Union Insurance Company	Berkley Regional Insurance Company	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Union Standard Lloyds	0	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
W. R. Berkley Syndicate Management Limited	WR Berkley Syndicate Holdings Limited	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
W.R. Berkley Europe AG	W.R. Berkley European Holdings AG	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Lifson Re Ltd	W.R. Berkley Corporation	14.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Queen's Island Insurance Company, Ltd.	W.R. Berkley Corporation	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Mexico S.A. de C. V.	W. R. Berkley Mexico, S. A. de C. V.	99.990	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Mexico S.A. de C. V.	W. R. Berkley Spain, S. L. U.	0.010	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Fianzas Mexico S.A. de C. V.	W. R. Berkley Mexico, S. A. de C. V.	99.990	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Fianzas Mexico S.A. de C. V.	W. R. Berkley Spain, S. L. U.	0.010	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Colombia S. A.	W. R. Berkley Spain, S. L. U.	94.990	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Colombia S. A.	Berkley Insurance Company	0.030	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Colombia S. A.	Berkley International, LLC	4.910	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Colombia S. A.	Berkley Regional Insurance Company	0.030	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros Colombia S. A.	W. R. Berkley Corporation	0.030	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International do Brasil Seguros S. A.	Berkley International Brasil Participacoes Ltda.	99.600	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International do Brasil Seguros S. A.	Berkley International, LLC	0.400	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros, S. A.	Berkley International Latinoamerica S. A.	95.390	NO	W.R. Berkley Corporation	N/A	0.000	NO

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Berkley International Seguros, S. A.	Berkley International Aseguradora de Riesgos del Trabajo S. A.	4.200	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Seguros, S. A.(Uruguay)	W. R. Berkley Spain, S. L. U.	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Aseguradora de Riesgos del Trabajo S. A.	Berkley International Seguros, S. A.	90.070	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley International Aseguradora de Riesgos del Trabajo S. A.	Berkley International Latinoamerica S. A.	9.930	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Argentina de Reaseguros S. A.	Berkley International Seguros, S. A.	32.080	NO	W.R. Berkley Corporation	N/A	0.000	NO
Berkley Argentina de Reaseguros S. A.	Berkley International Aseguradora de Riesgos del Trabajo S. A.	67.920	NO	W.R. Berkley Corporation	N/A	0.000	NO
East Isles Reinsurance, Limited	Signet Star Holdings, Inc.	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Greenwich Knight Insurance Company, Ltd.	W.R. Berkley Corporation	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO
Oak Harbor Reinsurance Company	Signet Star Holdings, Inc.	100.000	NO	W.R. Berkley Corporation	N/A	0.000	NO

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

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	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
24.	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
25.	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
26.	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
27.	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	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
31.	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
32.	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
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	YES
36.	Will the Mortgage Guaranty Insurance Exhibit 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:

11. The Company has less than 100 Shareholders
12. Not applicable
13. Not applicable
14. Not applicable
15. Not applicable
16. Not applicable
17. Not applicable
18. Not applicable
21. Not applicable
22. Not applicable
24. Not applicable
25. Not applicable
26. Not applicable
27. Not applicable
28. Not applicable
29. Not applicable
31. Not applicable
32. Not applicable

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

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

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

15. Trusteed Surplus Statement [Document Identifier 490]

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

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

22. Bail Bond Supplement [Document Identifier 500]

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

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

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

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

28. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

32. 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	1,317,542	1,482,466
2505.			
2506.			
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,317,542	1,482,466

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 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		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)
		2 Direct Premiums Written	3 Direct Premiums Earned						
58004. MEX Mexico	XXX	47,284	47,284			14	14		
58005. ECU Ecuador	XXX						1		
58006. CYM Cayman Islands	XXX	469,746	386,361			108,947	(2,474,843)		
58007. BRA Brazil	XXX	306,520	296,309			68,649	136,241		
58008. ZZZ Other Alien	XXX	2,350	2,089			190	317		
58009. BMU Bermuda	XXX	190,284	215,321			57,176	102,676		
58010. ARG Argentina	XXX					(84,851)	149,601		
58011. THA Thailand	XXX	16,416	23,354			1,745	7,237		
58012. CHN China	XXX	1,359	1,338			(557)	1,162		
58013. SAU Saudi Arabia	XXX	(12,975)	(12,975)						
58014. NZL New Zealand	XXX		1			(342)	719		
58015. KOR Korea, Republic of	XXX	4,091	2,939			571	571		
58016. DNK Denmark	XXX	9	31			1	1		
58017. FRA France	XXX		186			(398)	380		
58018. DEU Germany	XXX	470	120			(470)	514		
58019. HKG Hong Kong, Special Administrative Region of China	XXX	14,963,508	13,305,399		285,130	3,178,315	11,433,382		
58020. IND India	XXX	2,124,607	2,124,607		670,047	1,034,765	834,015		
58021. ARE United Arab Emirates	XXX	15,694	15,694			(2,836)	9,119		
58022. BRN Brunei Darussalam	XXX	20,158	20,165		411	(255)	11,945		
58023. IDN Indonesia	XXX	4,041	4,040		2,114	(201)	5,560		
58024. MAC Macao, Special Administrative Region of China	XXX	4,500	1,501			(3,791)	4,107		
58025. MMR Myanmar	XXX					(45)	173		
58026. ISR Israel	XXX	251	1,230			25	43		
58027. TLS Timor-Leste	XXX					(327)	175		
58028. VNM Viet Nam	XXX		29,980			10,899	12,575		
58029. MUS Mauritius	XXX	267,426	243,141		2,200	64,995	144,478		
58030. VGB British Virgin Islands	XXX	21,946	17,128			6,490	6,490		
58031. ZAF South Africa	XXX								
58032. MYS Malaysia	XXX	14,188	14,284			2,461	15,560		
58033. NLD Netherlands	XXX	136,124	91,374			22,508	22,509		
58034. LUX Luxembourg	XXX	87,146	55,528			7,715	20,739		
58035. ITA Italy	XXX	17	111			2	5		
58036. SGP Singapore	XXX	8,849,347	7,826,031		400,206	3,506,736	8,646,228		
58037. SWE Sweden	XXX					(3,500)	98,325		
58038. TWN Taiwan, Republic of China	XXX		99			(865)	2,581		
58039. CHE Switzerland	XXX	13,000	10,838			(118,410)	3,278,467		
58040. GBR United Kingdom	XXX	220,016	205,392		19,642	(56,408)	3,518,620		
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	27,767,521	24,928,900		1,379,750	7,798,950	25,989,688		

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	542,818,722	2.606	542,818,725		542,818,725	2.608
	1.02 All other governments	766,170,088	3.679	766,170,082		766,170,082	3.681
	1.03 U.S. states, territories and possessions, etc. guaranteed	210,421,568	1.010	210,421,568		210,421,568	1.011
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	207,977,793	0.999	207,977,792		207,977,792	0.999
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,818,271,393	13.532	2,818,271,392		2,818,271,392	13.541
	1.06 Industrial and miscellaneous	6,768,348,399	32.498	6,768,348,401		6,768,348,401	32.519
	1.07 Hybrid securities	342,591,402	1.645	342,591,402		342,591,402	1.646
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	18,982,934	0.091	18,982,934		18,982,934	0.091
	1.11 Total long-term bonds	11,675,582,299	56.060	11,675,582,296		11,675,582,296	56.096
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	234,976,441	1.128	234,976,441		234,976,441	1.129
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	234,976,441	1.128	234,976,441		234,976,441	1.129
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,849,630,324	8.881	1,849,630,324		1,849,630,324	8.887
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,638,968	0.008	1,638,967		1,638,967	0.008
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	3,763,280,135	18.069	3,763,280,135		3,763,280,135	18.081
	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	5,614,549,427	26.958	5,614,549,426		5,614,549,426	26.976
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	52,542,847	0.252	52,542,847		52,542,847	0.252
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	52,542,847	0.252	52,542,847		52,542,847	0.252
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	55,569,122	0.267	55,569,122		55,569,122	0.267
	5.02 Properties held for production of income	322,828,927	1.550	309,145,806		309,145,806	1.485
	5.03 Properties held for sale	72,378,086	0.348	72,378,086		72,378,086	0.348
	5.04 Total real estate	450,776,135	2.164	437,093,014		437,093,014	2.100
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	110,547,082	0.531	110,547,082		110,547,082	0.531
	6.02 Cash equivalents (Schedule E, Part 2)	128,130,477	0.615	128,130,477		128,130,477	0.616
	6.03 Short-term investments (Schedule DA)	20,601,309	0.099	20,601,309		20,601,309	0.099
	6.04 Total cash, cash equivalents and short-term investments	259,278,868	1.245	259,278,867		259,278,867	1.246
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)		0.000				0.000
9.	Other invested assets (Schedule BA)	2,519,959,581	12.099	2,519,959,581		2,519,959,581	12.107
10.	Receivables for securities	19,425,086	0.093	19,425,086		19,425,086	0.093
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	20,827,090,684	100.000	20,813,407,559		20,813,407,559	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		491,321,962
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)	895,459	895,459
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11	101,750,000	101,750,000
4.	Total gain (loss) on disposals, Part 3, Column 18		54,199,528
5.	Deduct amounts received on disposals, Part 3, Column 15		187,233,774
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	8,825,557	
	8.2 Totals, Part 3, Column 9	1,331,483	10,157,040
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		450,776,135
10.	Deduct total nonadmitted amounts		13,683,121
11.	Statement value at end of current period (Line 9 minus Line 10)		437,093,014

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		53,593,322
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		1,050,475
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)		52,542,847
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		52,542,847
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		52,542,847

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,364,407,551
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	44,930,600	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	251,959,713	296,890,314
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	58,545,658	
	5.2 Totals, Part 3, Column 9	(15,706,114)	42,839,544
6.	Total gain (loss) on disposals, Part 3, Column 19		(21,875,786)
7.	Deduct amounts received on disposals, Part 3, Column 16		151,313,783
8.	Deduct amortization of premium and depreciation		6,181,589
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(9,632,256)	
	9.2 Totals, Part 3, Column 14	4,825,587	(4,806,669)
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)		2,519,959,581
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,519,959,581

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,548,489,704
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,851,752,276
3.	Accrual of discount		10,478,813
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	10,088,289	
	4.2. Part 2, Section 1, Column 15	(8,816,180)	
	4.3. Part 2, Section 2, Column 13	57,359,627	
	4.4. Part 4, Column 11	(15,872,348)	42,759,388
5.	Total gain (loss) on disposals, Part 4, Column 19		64,548,552
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,890,748,935
7.	Deduct amortization of premium		64,294,150
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(39,110,627)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(4,049,105)	
	8.4. Part 4, Column 15	(10,903,333)	(54,063,065)
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		16,185,582
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,525,108,166
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		17,525,108,166

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	542,818,722	541,691,097	530,433,483	498,431,002
Governments	2.	Canada	188,538,191	188,441,392	187,489,416	184,616,296
(Including all obligations guaranteed by governments)	3.	Other Countries	577,631,892	576,350,600	603,073,230	550,867,500
	4.	Totals	1,308,988,805	1,306,483,089	1,320,996,129	1,233,914,798
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	210,421,568	223,195,463	210,098,086	206,580,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	207,977,793	222,886,393	219,397,761	194,595,000
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	2,818,271,393	2,892,484,622	2,892,092,927	2,743,828,090
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	5,103,897,771	5,171,056,322	5,144,851,697	5,017,165,369
	9.	Canada	214,169,992	215,147,283	214,542,066	212,944,933
	10.	Other Countries	1,811,854,979	1,807,616,970	1,811,092,560	1,814,679,699
	11.	Totals	7,129,922,742	7,193,820,575	7,170,486,323	7,044,790,001
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	11,675,582,301	11,838,870,142	11,813,071,226	11,423,707,889
PREFERRED STOCKS	14.	United States	234,976,441	234,976,441	239,009,476	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	234,976,441	234,976,441	239,009,476	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	234,976,441	234,976,441	239,009,476	
COMMON STOCKS	20.	United States	1,427,280,928	1,427,280,928	1,383,462,506	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	166,224,356	166,224,356	133,653,186	
	22.	Other Countries	257,764,008	257,764,008	246,825,379	
	23.	Totals	1,851,269,292	1,851,269,292	1,763,941,071	
Parent, Subsidiaries and Affiliates	24.	Totals	3,763,280,135	4,200,141,917	4,429,970,258	
	25.	Total Common Stocks	5,614,549,427	6,051,411,209	6,193,911,329	
	26.	Total Stocks	5,849,525,868	6,286,387,650	6,432,920,805	
	27.	Total Bonds and Stocks	17,525,108,169	18,125,257,792	18,245,992,031	

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	99,620,464	433,967,651	6,469,523	2,682,970	78,118	XXX	542,818,726	4.6	209,640,843	2.2	542,818,725	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	99,620,464	433,967,651	6,469,523	2,682,970	78,118	XXX	542,818,726	4.6	209,640,843	2.2	542,818,725	1
2. All Other Governments												
2.1 NAIC 1	59,389,316	696,681,447	11,429,154			XXX	767,499,917	6.6	627,984,327	6.5	696,767,143	70,732,774
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	59,389,316	696,681,447	11,429,154			XXX	767,499,917	6.6	627,984,327	6.5	696,767,143	70,732,774
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,071,805	98,428,012	86,944,570			XXX	189,444,387	1.6	210,675,919	2.2	189,444,386	1
3.2 NAIC 2		20,977,182				XXX	20,977,182	0.2	21,211,832	0.2	20,977,182	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	4,071,805	119,405,194	86,944,570			XXX	210,421,569	1.8	231,887,751	2.4	210,421,568	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	23,166,480	67,537,710	68,373,565	53,150,036		XXX	212,227,791	1.8	212,518,809	2.2	212,227,792	(1)
4.2 NAIC 2						XXX			8,051,084	0.1		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	23,166,480	67,537,710	68,373,565	53,150,036		XXX	212,227,791	1.8	220,569,893	2.3	212,227,792	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	296,677,286	1,209,931,455	836,679,742	186,831,436	117,504,298	XXX	2,647,624,217	22.6	2,627,216,601	27.4	2,616,101,757	31,522,460
5.2 NAIC 2	43,392,929	41,245,352	36,961,063			XXX	121,599,344	1.0	131,355,937	1.4	121,599,344	
5.3 NAIC 3	7,363,206	10,288,179	12,162,375			XXX	29,813,760	0.3	17,478,385	0.2	29,813,760	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6		29,435,104				XXX	29,435,104	0.3	29,965,565	0.3	29,435,104	
5.7 Totals	347,433,421	1,290,900,090	885,803,180	186,831,436	117,504,298	XXX	2,828,472,425	24.2	2,806,016,488	29.2	2,796,949,965	31,522,460

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	690,981,857	2,654,345,409	775,042,691	139,960,743	30,788,208	XXX	4,291,118,908	36.7	3,349,296,636	34.9	1,922,712,557	2,368,406,351
6.2 NAIC 2	158,342,654	1,409,738,316	742,643,517	66,357,301	6,644,562	XXX	2,383,726,350	20.4	1,665,063,974	17.3	1,930,123,449	453,602,901
6.3 NAIC 3	27,368,282	50,230,076	18,528,841			XXX	96,127,199	0.8	46,627,103	0.5	60,398,075	35,729,124
6.4 NAIC 4	1,623,892	5,083,856	138,604			XXX	6,846,352	0.1	50,705,788	0.5	2,656,896	4,189,456
6.5 NAIC 5						XXX			11,201,557	0.1		
6.6 NAIC 6						XXX						
6.7 Totals	878,316,685	4,119,397,657	1,536,353,653	206,318,044	37,432,770	XXX	6,777,818,809	57.9	5,122,895,058	53.3	3,915,890,977	2,861,927,832
7. Hybrid Securities												
7.1 NAIC 1						XXX			21,655,321	0.2		
7.2 NAIC 2	38,633,772	170,421,930			98,029,189	XXX	307,084,891	2.6	291,395,660	3.0	307,084,891	
7.3 NAIC 3	10,021,418	10,485,728			14,999,379	XXX	35,506,525	0.3	45,246,625	0.5	35,506,526	(1)
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	48,655,190	180,907,658			113,028,568	XXX	342,591,416	2.9	358,297,606	3.7	342,591,417	(1)
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		18,982,934				XXX	18,982,934	0.2	25,350,000	0.3	18,982,934	
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals		18,982,934				XXX	18,982,934	0.2	25,350,000	0.3	18,982,934	

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) 1,173,907,208	5,160,891,684	1,784,939,245	382,625,185	148,370,624		8,650,733,946	73.9	XXX	XXX	6,180,072,360	2,470,661,586
11.2 NAIC 2	(d) 240,369,355	1,661,365,714	779,604,580	66,357,301	104,673,751		2,852,370,701	24.4	XXX	XXX	2,398,767,800	453,602,901
11.3 NAIC 3	(d) 44,752,906	71,003,983	30,691,216		14,999,379		161,447,484	1.4	XXX	XXX	125,718,361	35,729,123
11.4 NAIC 4	(d) 1,623,892	5,083,856	138,604				6,846,352	0.1	XXX	XXX	2,656,896	4,189,456
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)	29,435,104					(c) 29,435,104	0.3	XXX	XXX	29,435,104	
11.7 Totals	1,460,653,361	6,927,780,341	2,595,373,645	448,982,486	268,043,754		(b) 11,700,833,587	100.0	XXX	XXX	8,736,650,521	2,964,183,066
11.8 Line 11.7 as a % of Col. 7	12.5	59.2	22.2	3.8	2.3		100.0	XXX	XXX	XXX	74.7	25.3
12. Total Bonds Prior Year												
12.1 NAIC 1	1,231,568,617	3,881,760,734	1,639,762,424	398,827,203	107,069,478		XXX	XXX	7,258,988,456	75.6	5,688,571,546	1,570,416,910
12.2 NAIC 2	296,267,557	993,101,652	659,600,448	74,048,704	119,410,126		XXX	XXX	2,142,428,487	22.3	1,878,013,278	264,415,209
12.3 NAIC 3	1,791,851	60,688,488	22,231,894	12,000	24,627,880		XXX	XXX	109,352,113	1.1	103,286,599	6,065,514
12.4 NAIC 4	37,779,954	12,925,834					XXX	XXX	50,705,788	0.5	9,586,140	41,119,648
12.5 NAIC 5		11,201,557					XXX	XXX	(c) 11,201,557	0.1	11,201,557	
12.6 NAIC 6			29,965,565				XXX	XXX	(c) 29,965,565	0.3	29,965,565	
12.7 Totals	1,567,407,979	4,959,678,265	2,351,560,331	472,887,907	251,107,484		XXX	XXX	(b) 9,602,641,966	100.0	7,720,624,685	1,882,017,281
12.8 Line 12.7 as a % of Col. 9	16.3	51.6	24.5	4.9	2.6		XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	760,551,065	3,574,120,056	1,413,850,549	295,415,954	136,134,736		6,180,072,360	52.8	5,688,571,546	59.2	6,180,072,360	XXX
13.2 NAIC 2	208,663,020	1,421,185,188	631,628,712	39,261,690	98,029,189		2,398,767,799	20.5	1,878,013,278	19.6	2,398,767,799	XXX
13.3 NAIC 3	18,507,849	71,003,984	21,207,149		14,999,379		125,718,361	1.1	103,286,599	1.1	125,718,361	XXX
13.4 NAIC 4	938,345	1,579,947	138,604				2,656,896	0.0	9,586,140	0.1	2,656,896	XXX
13.5 NAIC 5									11,201,557	0.1		XXX
13.6 NAIC 6		29,435,104					29,435,104	0.3	29,965,565	0.3	29,435,104	XXX
13.7 Totals	988,660,279	5,097,324,279	2,066,825,014	334,677,644	249,163,304		8,736,650,520	74.7	7,720,624,685	80.4	8,736,650,520	XXX
13.8 Line 13.7 as a % of Col. 7	11.3	58.3	23.7	3.8	2.9		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.4	43.6	17.7	2.9	2.1		74.7	XXX	XXX	XXX	74.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	413,356,143	1,586,771,628	371,088,696	87,209,231	12,235,888		2,470,661,586	21.1	1,570,416,910	16.4	XXX	2,470,661,586
14.2 NAIC 2	31,706,335	240,180,526	147,975,868	27,095,611	6,644,562		453,602,902	3.9	264,415,209	2.8	XXX	453,602,902
14.3 NAIC 3	26,245,057	(1)	9,484,067				35,729,123	0.3	6,065,514	0.1	XXX	35,729,123
14.4 NAIC 4	685,547	3,503,909					4,189,456	0.0	41,119,648	0.4	XXX	4,189,456
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	471,993,082	1,830,456,062	528,548,631	114,304,842	18,880,450		2,964,183,067	25.3	1,882,017,281	19.6	XXX	2,964,183,067
14.8 Line 14.7 as a % of Col. 7	15.9	61.8	17.8	3.9	0.6		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	4.0	15.6	4.5	1.0	0.2		25.3	XXX	XXX	XXX	XXX	25.3

(a) Includes $ 2,954,185,491 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 39,808,737 current year of bonds with Z designations and $ 42,054,452 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, $ 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 $ 17,530,593 ; NAIC 2 $ 7,720,683 ; 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	95,165,175	422,300,090	1,130,702			XXX	518,595,967	4.4	178,977,387	1.9	518,595,968	(1)
1.02 Residential Mortgage-Backed Securities	4,455,289	11,667,560	5,338,820	2,682,970	78,118	XXX	24,222,757	0.2	30,663,455	0.3	24,222,758	(1)
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	99,620,464	433,967,650	6,469,522	2,682,970	78,118	XXX	542,818,724	4.6	209,640,842	2.2	542,818,726	(2)
2. All Other Governments												
2.01 Issuer Obligations	59,389,316	696,681,447	11,429,154			XXX	767,499,917	6.6	627,984,327	6.5	696,767,143	70,732,774
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	59,389,316	696,681,447	11,429,154			XXX	767,499,917	6.6	627,984,327	6.5	696,767,143	70,732,774
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	4,071,805	119,405,193	86,944,570			XXX	210,421,568	1.8	231,887,751	2.4	210,421,568	
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	4,071,805	119,405,193	86,944,570			XXX	210,421,568	1.8	231,887,751	2.4	210,421,568	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	23,166,480	67,537,710	68,373,565	53,150,036		XXX	212,227,791	1.8	220,569,893	2.3	212,227,792	(1)
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	23,166,480	67,537,710	68,373,565	53,150,036		XXX	212,227,791	1.8	220,569,893	2.3	212,227,792	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	215,150,387	1,005,314,260	728,278,505	78,859,126	82,081,918	XXX	2,109,684,196	18.0	2,235,727,253	23.3	2,109,684,196	
5.02 Residential Mortgage-Backed Securities	105,731,545	261,183,637	150,140,465	101,015,163	29,271,409	XXX	647,342,219	5.5	486,746,833	5.1	647,342,219	
5.03 Commercial Mortgage-Backed Securities	25,147,103	19,425,443	4,311,602	6,957,147	6,150,971	XXX	61,992,266	0.5	70,040,925	0.7	30,469,808	31,522,458
5.04 Other Loan-Backed and Structured Securities	1,404,385	4,976,750	3,072,608			XXX	9,453,743	0.1	13,501,475	0.1	9,453,742	1
5.05 Totals	347,433,420	1,290,900,090	885,803,180	186,831,436	117,504,298	XXX	2,828,472,424	24.2	2,806,016,486	29.2	2,796,949,965	31,522,459
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	346,540,032	2,497,440,041	1,079,084,740	130,849,043	18,552,321	XXX	4,072,466,177	34.8	3,173,105,485	33.0	3,331,389,730	741,076,447
6.02 Residential Mortgage-Backed Securities	59,384,994	97,410,621	19,468,806	6,428,143	6,726,537	XXX	189,419,101	1.6	161,240,855	1.7	48,939,120	140,479,981
6.03 Commercial Mortgage-Backed Securities	7,957,500	26,872,833	5,099,758			XXX	39,930,091	0.3	45,022,174	0.5	8,137,878	31,792,213
6.04 Other Loan-Backed and Structured Securities	464,434,160	1,497,674,163	432,700,350	69,040,858	12,153,911	XXX	2,476,003,442	21.2	1,743,526,543	18.2	527,424,249	1,948,579,193
6.05 Totals	878,316,686	4,119,397,658	1,536,353,654	206,318,044	37,432,769	XXX	6,777,818,811	57.9	5,122,895,057	53.3	3,915,890,977	2,861,927,834
7. Hybrid Securities												
7.01 Issuer Obligations	48,655,190	180,907,658			113,028,569	XXX	342,591,417	2.9	358,297,606	3.7	342,591,417	
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	48,655,190	180,907,658			113,028,569	XXX	342,591,417	2.9	358,297,606	3.7	342,591,417	
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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		18,982,934				XXX	18,982,934	0.2	25,350,000	0.3	18,982,934	
10.03 Totals		18,982,934				XXX	18,982,934	0.2	25,350,000	0.3	18,982,934	
11. Total Bonds Current Year												
11.01 Issuer Obligations	792,138,385	4,989,586,399	1,975,241,236	262,858,205	213,662,808	XXX	8,233,487,033	70.4	XXX	XXX	7,421,677,814	811,809,219
11.02 Residential Mortgage-Backed Securities	169,571,828	370,261,818	174,948,091	110,126,276	36,076,064	XXX	860,984,077	7.4	XXX	XXX	720,504,097	140,479,980
11.03 Commercial Mortgage-Backed Securities	33,104,603	46,298,276	9,411,360	6,957,147	6,150,971	XXX	101,922,357	0.9	XXX	XXX	38,607,686	63,314,671
11.04 Other Loan-Backed and Structured Securities	465,838,545	1,502,650,913	435,772,958	69,040,858	12,153,911	XXX	2,485,457,185	21.2	XXX	XXX	536,877,991	1,948,579,194
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		18,982,934				XXX	18,982,934	0.2	XXX	XXX	18,982,934	
11.08 Totals	1,460,653,361	6,927,780,340	2,595,373,645	448,982,486	268,043,754		11,700,833,586	100.0	XXX	XXX	8,736,650,522	2,964,183,064
11.09 Line 11.08 as a % of Col. 7	12.5	59.2	22.2	3.8	2.3		100.0	XXX	XXX	XXX	74.7	25.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	990,606,650	3,508,457,916	1,929,378,808	358,785,475	239,320,853	XXX	XXX	XXX	7,026,549,702	73.2	6,476,263,292	550,286,410
12.02 Residential Mortgage-Backed Securities	196,769,147	319,614,679	114,025,711	42,818,862	5,422,744	XXX	XXX	XXX	678,651,143	7.1	530,731,573	147,919,570
12.03 Commercial Mortgage-Backed Securities	25,643,920	66,189,961	10,375,915	6,489,415	6,363,888	XXX	XXX	XXX	115,063,099	1.2	32,174,334	82,888,765
12.04 Other Loan-Backed and Structured Securities	354,388,260	1,040,065,708	297,779,895	64,794,155		XXX	XXX	XXX	1,757,028,018	18.3	656,105,485	1,100,922,533
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		25,350,000				XXX	XXX	XXX	25,350,000	0.3	25,350,000	
12.08 Totals	1,567,407,977	4,959,678,264	2,351,560,329	472,887,907	251,107,485		XXX	XXX	9,602,641,962	100.0	7,720,624,684	1,882,017,278
12.09 Line 12.08 as a % of Col. 9	16.3	51.6	24.5	4.9	2.6		XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	715,415,986	4,476,718,249	1,808,843,116	207,037,656	213,662,807	XXX	7,421,677,814	63.4	6,476,263,292	67.4	7,421,677,814	XXX
13.02 Residential Mortgage-Backed Securities	125,193,145	301,558,135	160,163,740	104,239,549	29,349,527	XXX	720,504,096	6.2	530,731,573	5.5	720,504,096	XXX
13.03 Commercial Mortgage-Backed Securities	5,684,428	13,475,592	6,339,548	6,957,147	6,150,971	XXX	38,607,686	0.3	32,174,334	0.3	38,607,686	XXX
13.04 Other Loan-Backed and Structured Securities	142,366,719	286,589,369	91,478,610	16,443,293		XXX	536,877,991	4.6	656,105,485	6.8	536,877,991	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		18,982,934				XXX	18,982,934	0.2	25,350,000	0.3	18,982,934	XXX
13.08 Totals	988,660,278	5,097,324,279	2,066,825,014	334,677,645	249,163,305		8,736,650,521	74.7	7,720,624,684	80.4	8,736,650,521	XXX
13.09 Line 13.08 as a % of Col. 7	11.3	58.3	23.7	3.8	2.9		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.4	43.6	17.7	2.9	2.1		74.7	XXX	XXX	XXX	74.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	76,722,399	512,868,150	166,398,120	55,820,549	1	XXX	811,809,219	6.9	550,286,410	5.7	XXX	811,809,219
14.02 Residential Mortgage-Backed Securities	44,378,683	68,703,683	14,784,351	5,886,727	6,726,537	XXX	140,479,981	1.2	147,919,570	1.5	XXX	140,479,981
14.03 Commercial Mortgage-Backed Securities	27,420,175	32,822,684	3,071,812			XXX	63,314,671	0.5	82,888,765	0.9	XXX	63,314,671
14.04 Other Loan-Backed and Structured Securities	323,471,826	1,216,061,544	344,294,348	52,597,565	12,153,911	XXX	1,948,579,194	16.7	1,100,922,533	11.5	XXX	1,948,579,194
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	471,993,083	1,830,456,061	528,548,631	114,304,841	18,880,449		2,964,183,065	25.3	1,882,017,278	19.6	XXX	2,964,183,065
14.09 Line 14.08 as a % of Col. 7	15.9	61.8	17.8	3.9	0.6		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	4.0	15.6	4.5	1.0	0.2		25.3	XXX	XXX	XXX	XXX	25.3

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	316,207,006	316,207,006			
2. Cost of short-term investments acquired	378,694,146	378,694,146			
3. Accrual of discount	533,973	533,973			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(35,854)	(35,854)			
6. Deduct consideration received on disposals	673,342,263	673,342,263			
7. Deduct amortization of premium	1,458,283	1,458,283			
8. Total foreign exchange change in book/adjusted carrying value	2,584	2,584			
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)	20,601,309	20,601,309			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	20,601,309	20,601,309			

(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 10, prior year)		(325,956)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(555,718)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(1,680,876)	(2,236,594)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(18,228)	
	3.2 Section 2, Column 19	(21,152)	(39,380)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		1,380,203
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(647,776)
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)		(573,951)
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		(573,951)

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	(573,951)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(573,951)
4.	Part D, Section 1, Column 6		
5.	Part D, Section 1, Column 7	(573,951)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(573,947)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(573,947)
10.	Part D, Section 1, Column 9		
11.	Part D, Section 1, Column 10	(573,951)	
12	Total (Line 9 minus Line 10 minus Line 11)		4

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
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	1,398,540,448	85,025,072	1,313,515,376	
2. Cost of cash equivalents acquired	1,921,054,348	324,546,633	1,596,507,715	
3. Accrual of discount	94,284	94,284		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(69,085)	(69,086)	1	
6. Deduct consideration received on disposals	3,191,219,923	404,917,775	2,786,302,148	
7. Deduct amortization of premium	16,873	16,873		
8. Total foreign exchange change in book/adjusted carrying value	(252,722)		(252,722)	
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)	128,130,477	4,662,255	123,468,221	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	128,130,477	4,662,255	123,468,221	

(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		3,984,184		220,445			(220,445)		567,000	
Office buliding - 3641 Village Drive		Lincoln	NE	10/01/2014	08/28/2018	5,263,354		2,383,672		160,530			(160,530)		360,000	
Land - various locations in Greensboro, NC		Greensboro	NC	10/01/2014		2,760,736		2,753,736								
Office building - 11201 Douglas Ave		Des Moines	IA	10/01/2014	10/03/2018	19,218,737		10,363,146		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		11,568,174		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		19,658,320		634,576			(634,576)		890,745	
20802 North Grayhawk Drive		Scottsdale	AZ	02/19/2014		494,436		400,649		13,038			(13,038)			
Office building		Meridian	MS	04/01/2015		2,159,281		1,817,777		50,593			(50,593)		110,000	
0299999. Property occupied by the reporting entity - Administrative						81,663,232		55,569,122		1,973,611			(1,973,611)		5,033,219	
0399999. Total Property occupied by the reporting entity						81,663,232		55,569,122		1,973,611			(1,973,611)		5,033,219	
Land - 1150 18th Street		District of Columia	DC	01/10/2011	07/31/2018	32,395,545		32,317,877		38,834			(38,834)		1,850,032	
600 Lexington		New York City	NY	11/13/2017		310,527,412		290,511,050		5,218,953			(5,218,953)		4,453,514	
0499999. Properties held for the production of income						342,922,957		322,828,927		5,257,787			(5,257,787)		6,303,546	
Office buliding - 475 Steamboat		Greenwich	CT	12/31/2008	08/07/2018	93,084,348		72,378,086		1,594,160			(1,594,160)		4,212,925	
0599999. Properties held for sale						93,084,348		72,378,086		1,594,160			(1,594,160)		4,212,925	
0699999 - Totals						517,670,537		450,776,135		8,825,557			(8,825,557)		15,549,690	

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	West Palm Beach	FL	12/31/2021					331,761
Royal Palm Way	Palm Beach	FL	12/31/2021					264,360
600 Lexington	New York City	NY	12/31/2021					299,338
0199999. Acquired by Purchase								895,459
0399999 - Totals								895,459

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						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	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
600 Lexington	New York City	NY	12/31/2021		401,201		401,201						401,201	401,201					
City Place Tower	West Palm Beach	FL	12/31/2021		134,889,535		14,708,518	1,199,458		101,750,000	100,550,542		115,340,821	168,469,928		52,879,107	52,879,107	6,333,225	
Royal Palm Way	Palm Beach	FL	12/31/2021		18,433,481		16,909,889	132,025			(132,025)		16,792,224	18,362,645		1,320,421	1,320,421	484,281	
0199999. Property Disposed					153,724,217		32,019,608	1,331,483		101,750,000	100,418,517		132,534,246	187,233,774		54,199,528	54,199,528	6,817,506	
0399999 - Totals					153,724,217		32,019,608	1,331,483		101,750,000	100,418,517		132,534,246	187,233,774		54,199,528	54,199,528	6,817,506	

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	52,542,847							
0699999. Mortgages in good standing - Mezzanine Loans							52,542,847							XXX
0899999. Total Mortgages in good standing							52,542,847							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							52,542,847							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
3399999 - Totals								

NONE

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		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		1,050,475								1,050,475			
0299999. Mortgages with partial repayments						1,050,475								1,050,475			
0599999 - Totals						1,050,475								1,050,475			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in 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	45,089,121	45,089,121	540,413							2.791
000000-00-0	LCN North American Fund LP			DE	LCN		11/08/2013		47,961,160	58,576,287	58,576,287	1,483,318							40.000
000000-00-0	LCN Capital Partners (Eur)			LUX	LCN		11/08/2013		11,543,915	16,886,816	16,886,816	4,027,244				(874,815)		73,453	13.710
000000-00-0	Berkshire Multif US Prop Partners LP			DE	Berkshire		10/29/2014		512,652	29,080,183	29,080,183	(38,340,802)							48.100
000000-00-0	LCN North American Fund II LP			DE	LCN		07/20/2016		42,122,898	46,617,057	46,617,057	607,369						2,410,426	12.650
000000-00-0	LCN Capital Partners (Eur) II SLP			LUX	LCN		09/29/2016		22,404,125	24,039,557	24,039,557	210,461				(1,655,461)			8.120
000000-00-0	LCN Equity Holding				LCN		10/18/2018			1	1	1							4.990
000000-00-0	LCN North American Fund III D LP			DE	LCN		03/11/2020		1,561,798	1,704,429	1,704,429	148,195						2,003,002	17.300
000000-00-0	LCN Capital Partners (Eur) III SLP			LUX	LCN		05/06/2020		697,921	464,851	464,851	(176,096)				(43,320)		460,590	2.490
2199999. Joint Venture Interests - Real Estate - Unaffiliated									160,627,439	222,458,302	222,458,302	(31,499,897)				(2,573,596)		4,947,471	XXX
000000-00-0	CC Equity Holdings LLC			DC	JP Morgan Chase Bank		11/21/2012		878,377,306	857,628,807	857,628,807	(13,571,102)							
000000-00-0	SilverCap Greenwich LLC		Charlotte	NC	SilverCap		04/01/2013		86,664,093	156,931,749	156,931,749	35,071,740							
2299999. Joint Venture Interests - Real Estate - Affiliated									965,041,399	1,014,560,556	1,014,560,556	21,500,638							XXX
000000-00-0	Berkshire Multif Debt Fund II LP			DE	Berkshire		11/15/2017		6,542,586	9,728,647	9,728,647	2,382,211						1,000,000	2.000
000000-00-0	Berkshire Multif Debt Fund III LP			DE	Berkshire		04/13/2021		7,910,811	7,906,279	7,906,279	(4,532)						42,045,946	2.700
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									14,453,397	17,634,926	17,634,926	2,377,679						43,045,946	XXX
000000-00-0	Azimuth (Kern) Energy Partners II Fund		Alberta	CAN	Kern Energy Partners		06/21/2006												0.000
000000-00-0	Azimuth (Kern) Energy Partners III Fund		Alberta	CAN	Kern Energy Partners		11/05/2008		63,490,033	60,481,696	60,481,696	13,665,794				450,771			16.870
000000-00-0	SCP Private Equity II			PA	SCP		01/01/2013		1,247,455	187,801	187,801	(13,073)							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		70,171,609	89,180,823	89,180,823	14,528,487						207,503	20.240
000000-00-0	Napier Park Aircraft Leasing Vehicle			DE	Napier		11/14/2014		30,976,241	35,701,045	35,701,045	4,910,967						3,402,702	16.510
000000-00-0	Cornell Cap Spec Situation Par II LP			KY	Cornell		06/05/2015		89,919,888	89,742,204	89,742,204	(4,237)						80,112	24.500
000000-00-0	Cornell Cap World Kitchen Co-I			DE	Cornell		06/19/2017		8,521,322	35,544,155	35,544,155	16,809,112							7.300
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC			DE	Napier		08/09/2017		20,493,584	20,328,032	20,328,032	1,133,111						8,438,475	8.860
000000-00-0	AV Aviation Leasing (US) EK LLC			DE	AVAviation		12/06/2017		39,706,455	40,060,872	40,060,872	359,339							90.000
000000-00-0	Cornell Cap CC HM Co-Invest I LP			KY	Cornell		05/22/2018												0.000
000000-00-0	Cornell Cap Partners LP (fka III)			KY	Cornell		06/12/2018		131,725,669	178,089,001	178,089,001	15,225,889						93,913,949	20.070
000000-00-0	Biopharma IV Partners SARL				Biopharma		11/01/2018												0.000
000000-00-0	Cornell Cap CC KDC Co-Invest			KY	Cornell		12/19/2018		32,136,237	53,349,203	53,349,203	2,716,387							6.400
000000-00-0	Biopharma V Credit Investments LP				Biopharma		07/12/2019		60,500,000	60,500,000	60,500,000							50,000,000	16.400
000000-00-0	Pathlight Capital Fund I LP				Pathlight		08/30/2019		46,769,104	48,556,490	48,556,490	1,585,679						1,603,821	10.261
000000-00-0	Black Forest Struct Lending Fund LLC				Blackforest		01/30/2015		7,664,132	6,440,152	6,440,152	(910,551)						3,709,994	4.720
000000-00-0	Taiga Special Opportunities DA Fund LLC			IRL	Taiga		07/20/2017		40,000,000	39,546,862	39,546,862	2,022,916							1.820
000000-00-0	Cornell Capital Partners II CCT LP				Cornell		03/05/2021		35,000,000	34,993,503	34,993,503	(6,497)						35,000,000	28.000
2599999. Joint Venture Interests - Other - Unaffiliated									680,321,729	794,391,792	794,391,792	72,023,323				450,771		196,356,556	XXX
000000-00-0	Athenium (Weather) Analytics LLC			DE	Weather		02/22/2017		11,772,068	6,316,651									16.899
000000-00-0	Medcall Healthcare Advisors LLC			NC	Mecall		04/19/2017		2,800,000	1,612,491									31.211
000000-00-0	Five Mile Capital Partners II			DE	Five Mile Capital		02/28/2007		12,190,802	556,098	556,098	(348,101)							5.468
000000-00-0	Five Mile Capital Structured Income Fund LP			DE	Five Mile Capital		12/15/2003		15,324,901	7,938,302	7,938,302	579,212							13.183
000000-00-0	Chapelgate Credit Opportunity Fund LP			DE	Chapelgate		12/05/2014		25,000,000	44,198,983	44,198,983	4,302,395							3.510
2699999. Joint Venture Interests - Other - Affiliated									67,087,771	60,622,525	52,693,383	4,533,506							XXX
000000-00-0	Alliant Capital Tax Credit 62			FL	Alliant Capital		12/30/2010		25,000,000	2,444,999	2,444,999		(2,091,039)					791,667	19.230
000000-00-0	Alliant Capital Tax Credit 63			FL	Alliant Capital		06/15/2011		20,000,000	2,611,549	2,611,549		(1,858,330)						19.140
000000-00-0	Richman Usa Inst. Tax Credit F Tax Credit 84			DE	Richmond		04/25/2011		24,946,000	2,958,844	2,958,844		(2,232,220)						9.824
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									69,946,000	8,015,392	8,015,392		(6,181,589)					791,667	XXX
000000-00-0	Berkley Capital Partners LLC		Greenwich	CT	Berkley Capital Partners LLC		02/11/2003		124,288,440	71,720,968	71,720,968	8,915,874				64,795	36,874,106		98.900
000000-00-0	Berkley International		New York	NY	Berkley International		07/05/1999		115,381,814	147,868,692	147,868,692	(20,851,536)				(7,615,059)	19,257,617		84.000
000000-00-0	Franchise Credit		New York	NY	JP Morgan Chase Bank		01/05/2012		2,155,786	86,649	86,649	(113,906)					80,826		100.000
000000-00-0	Berkley Global Underwriters LLC		NewYork		JP Morgan Chase Bank		01/01/2013		250,000										100.000
000000-00-0	Fac Resources Inc Fac		NewYork		JP Morgan Chase Bank		01/01/2013		102,000										100.000
000000-00-0	Berklery Adm of CT		NewYork		JP Morgan Chase Bank		01/01/2013		2,485,498										100.000
000000-00-0	Key Risk Management Serv LLC		NewYork		JP Morgan Chase Bank		01/01/2013		8,559,992										100.000
000000-00-0	Berkley Risk Administrators Co LLC		NewYork		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		55,875,001	16,594,134	16,594,134	(10,774,091)							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, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Starnet Insurance Servies LLC		Greenwich	CT	Starnet Insurance Servies LLC		12/31/2015		131,785			(36,516)							100.000
000000-00-0	Berkley Technology Services LLC		Wilmington	DE	Berkley Technology Services LLC		12/31/2018		14,555,295										100.000
000000-00-0	Kilauea Holdings LTD				Kilauea Holdings LTD		10/16/2020		154,550,868	167,021,452	167,021,452	12,470,584							
000000-00-0	BerkDel Investors Limited				BerkDel Investors Limited		11/30/2021		6,872,496	6,913,330	6,913,330					40,833		60,809,170	29.300
4799999. Any Other Class of Assets - Affiliated									505,559,095	410,205,225	410,205,225	(10,389,591)				(7,509,431)	56,212,548	60,809,170	XXX
4899999. Total - Unaffiliated									925,348,565	1,042,500,412	1,042,500,412	42,901,105	(6,181,589)			(2,122,825)		245,141,640	XXX
4999999. Total - Affiliated									1,537,688,266	1,485,388,306	1,477,459,164	15,644,553				(7,509,431)	56,212,548	60,809,170	XXX
5099999 - Totals									2,463,036,831	2,527,888,718	2,519,959,576	58,545,658	(6,181,589)			(9,632,256)	56,212,548	305,950,810	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$
1B	2A	$	2B	$	2C	$								
1C	3A	$	3B	$	3C	$								
1D	4A	$	4B	$	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$												

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 Capital Partners (Eur) III SLP			LCN	05/06/2020			21,743		
000000-00-0	LCN Capital Partners (Eur) III SLP			LCN	05/06/2020			114,044		
000000-00-0	LCN North American Fund III D LP			LCN	03/11/2020			233,740		
000000-00-0	LCN Capital Partners (Eur) III SLP			LCN	05/06/2020			205,476		
000000-00-0	LCN North American Fund III D LP			LCN	03/11/2020			153,007		
000000-00-0	LCN Capital Partners (Eur) II SLP			LCN	09/29/2016			479,622		
000000-00-0	LCN Capital Partners (Eur) III SLP			LCN	05/06/2020			6,897		
2199999. Joint Venture Interests - Real Estate - Unaffiliated								1,214,529		XXX
000000-00-0	SilverCap Greenwich LLC	Charlotte	NC	Silvercap	04/01/2013			34,023,193		
000000-00-0	CC Equity Holdings LLC		DC	JP Morgan Chase Bank	11/21/2012			39,050,000		
2299999. Joint Venture Interests - Real Estate - Affiliated								73,073,193		XXX
000000-00-0	Berkshire Multif Debt Fund III LP			Berkshire	04/13/2021		3,058,104			
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	04/13/2021			1,286,283		
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	04/13/2021			1,115,538		
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	04/13/2021			424,550		
000000-00-0	Berkshire Multif Debt Fund II LP			Berkshire	04/13/2021			2,818,919		
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							3,058,104	5,645,290		XXX
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			422,481		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			417,277		
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Napier	08/09/2017			53,174		
000000-00-0	Pathlight Capital Fund I LP		KY	Pathlight	08/30/2019			1,252,794		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			475,331		
000000-00-0	Cornell Capital Partners II CCT LP			Cornell	03/05/2021		35,000,000			
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			391,130		
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Napier	08/09/2017			4,883,693		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			383,081		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			376,946		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			420,481		
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Napier	08/09/2017			11,105,459		
000000-00-0	Napier Park Aircraft Leasing Vehicle		DE	Napier	11/14/2014			201,571		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			547,059		
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	AVAviation	12/06/2017			445,001		
000000-00-0	AV Aviation Leasing (US) EK LLC	0		AVAviation	12/06/2017			487,356		
000000-00-0	Pathlight Capital Fund I LP	0		Pathlight	08/30/2019			3,380,919		
000000-00-0	AV Aviation Leasing (US) EK LLC	0		AVAviation	12/06/2017			478,723		
000000-00-0	AV Aviation Leasing (US) EK LLC	0		AVAviation	12/06/2017			588,103		
000000-00-0	Biopharma V Credit Investments LP	0		Biopharma	07/12/2019			10,500,000		
000000-00-0	Pathlight Capital Fund I LP	0		Pathlight	08/30/2019			5,481,104		
2599999. Joint Venture Interests - Other - Unaffiliated							35,000,000	42,291,683		XXX
000000-00-0	Berkley Capital Partners LLC	Greenwich	CT	Berkley Capital Partners LLC	02/11/2003			1,488,887		98.900
000000-00-0	Berkley Venture LLC	Greenwich	CT	Berkley Venture LLC	05/30/2017			15,634,936		100.000
000000-00-0	Berkley International	New York	NY	Berkley International	07/05/1999			3,320,892		84.000
000000-00-0	Kilauea Holdings LTD			Kilauea	10/16/2020			109,253,787		100.000
000000-00-0	StarNet Insurance Services LLC	Greenwich	CT	StarNet Insurance Services LLC	12/31/2015			36,516		100.000
000000-00-0	BerkDel Investors Limited			BerkDel Investors Limited	11/30/2021		6,872,496			29.300
4799999. Any Other Class of Assets - Affiliated							6,872,496	129,735,018		XXX
4899999. Total - Unaffiliated							38,058,104	49,151,502		XXX
4999999. Total - Affiliated							6,872,496	202,808,211		XXX
5099999 - Totals							44,930,600	251,959,713		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	GWL Real Estate Plus LP (aka:Guggenheim)	Boston	MA	Capital Distribution	01/02/2003	01/05/2021													1,172,684
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	01/21/2021													1,019,964
000000-00-0	LCN North American Fund III D LP		DE	Capital Distribution	03/11/2020	01/27/2021													18,775
000000-00-0	LCN Capital Partners (Eur)		LUX	LCN	11/08/2013	01/07/2021	1,767,089	(172,221)				(172,221)	(115,108)	1,597,997	1,597,997	118,236		118,236	
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	01/07/2021							(7,343)			7,343		7,343	99,866
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	01/06/2021	3,751	405				405	(274)	4,172	4,172	289		289	
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	01/08/2021	74,656	8,052				8,052	(5,452)	82,847	82,847	5,591		5,591	
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	01/08/2021	342	35				35	(24)	377	377	24		24	
000000-00-0	LCN North American Fund II LP		DE	Capital Distribution	07/20/2016	03/22/2021													721,802
000000-00-0	LCN North American Fund III D LP		DE	LCN	03/11/2020	03/19/2021	154,951	737				737		155,688	155,688				
000000-00-0	LCN North American Fund III D LP		DE	LCN	03/11/2020	03/19/2021	2,392	11				11		2,403	2,403				
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	03/10/2021							(23,703)			23,703		23,703	541,922
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	Capital Distribution	09/29/2016	03/02/2021							(28,684)			28,684		28,684	606,452
000000-00-0	GWL Real Estate Plus LP (aka:Guggenheim)	Boston	MA	Capital Distribution	01/02/2003	04/05/2021													4,651,409
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	05/14/2021													791,184
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	05/26/2021													587,090
000000-00-0	LCN North American Fund III D LP		DE	LCN	03/11/2020	05/06/2021	21,781	104				104		21,885	21,885				
000000-00-0	Berkshire Multif US Prop Partners LP		DE	Capital Distribution	10/29/2014	05/06/2021													39,807,693
000000-00-0	LCN North American Fund II LP		DE	Capital Distribution	07/20/2016	06/18/2021													1,190,644
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	07/01/2021	72,051	6,047				6,047	(3,903)	76,026	76,026	1,831		1,831	
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	07/01/2021	1,002	84				84	(57)	1,057	1,057	28		28	
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	Capital Distribution	05/06/2020	07/01/2021							(1,622)			1,622		1,622	67,313
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	Capital Distribution	05/06/2020	07/01/2021							(707)			707		707	30,960
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	08/03/2021													921,517
000000-00-0	LCN North American Fund II LP		DE	Capital Distribution	07/20/2016	09/20/2021													906,772
000000-00-0	LCN Capital Partners (Eur)		LUX	LCN	11/08/2013	09/10/2021	335,001	(32,649)				(32,649)	(21,235)	292,442	292,442	11,326		11,326	
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	09/10/2021							(14,139)			14,139		14,139	374,051
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	Capital Distribution	09/29/2016	09/16/2021							(21,323)			21,323		21,323	963,442
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	08/30/2021	65,442	3,976				3,976	(2,504)	67,675	67,675	762		762	
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	Capital Distribution	05/06/2020	08/30/2021							(1,091)			1,091		1,091	112,455
000000-00-0	GWL Real Estate Plus LP (aka:Guggenheim)	Boston	MA	Capital Distribution	01/02/2003	08/01/2021													13,840
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	LCN	05/06/2020	10/04/2021	1,481	90				90	(54)	1,509	1,509	(8)		(8)	
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	Capital Distribution	05/06/2020	10/04/2021							443			(443)		(443)	96,880
000000-00-0	LCN North American Fund LP		DE	Capital Distribution	11/08/2013	11/02/2021													938,314
000000-00-0	LCN North American Fund II LP		DE	Capital Distribution	07/20/2016	12/10/2021													954,269
000000-00-0	LCN Capital Partners (Eur)		LUX	LCN	11/08/2013	11/05/2021	3,662,752	(356,973)				(356,973)	(229,201)	3,121,788	3,121,788	45,209		45,209	
000000-00-0	LCN Capital Partners (Eur)		LUX	Capital Distribution	11/08/2013	11/05/2021							(7,529)			7,529		7,529	544,073
000000-00-0	LCN Capital Partners (Eur) II SLP		LUX	Capital Distribution	09/29/2016	12/23/2021							8,871			(8,871)		(8,871)	522,697
000000-00-0	LCN Capital Partners (Eur) III SLP		LUX	Capital Distribution	05/06/2020	12/21/2021							2,225			(2,225)		(2,225)	67,131
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,162,691	(542,302)				(542,302)	(472,414)	5,425,866	5,425,866	277,890		277,890	57,723,199
000000-00-0	600 Lexington NY		NY	Capital Distribution	11/13/2017	10/12/2021													
000000-00-0	SilverCap Greenwich LLC	Charlotte	NC	Silvercap	04/01/2013	12/23/2021	24,348,063								24,348,063				
000000-00-0	860 Development Co LLC		NY	860Development	12/31/2012	01/04/2021		(664,028)				(664,028)							(5,865,120)
2299999. Joint Venture Interests - Real Estate - Affiliated							24,348,063	(664,028)				(664,028)			24,348,063				(5,865,120)
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	01/27/2021	67,365	(7,371)				(7,371)		59,994	59,994				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	01/27/2021													48,024
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	02/26/2021	177,161	(19,385)				(19,385)		157,776	157,776				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	02/26/2021													52,654
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	03/12/2021	1,361,154	(148,938)				(148,938)		1,212,216	1,212,216				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	03/30/2021	153,237	(16,767)				(16,767)		136,470	136,470				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	04/28/2021	50,542	(5,530)				(5,530)		45,012	45,012				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	04/28/2021													45,020
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Berkshire	04/13/2021	04/23/2021	145,552							145,552	145,552				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	03/30/2021													53,774
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	05/25/2021	70,893	(7,757)				(7,757)		63,136	63,136				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	05/25/2021													53,268

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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		DE	Berkshire	11/15/2017	06/23/2021	79,826	(8,735)				(8,735)		71,091	71,091				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	06/23/2021													49,208
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Capital Distribution	04/13/2021	04/23/2021													170
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Berkshire	04/13/2021	06/02/2021	285,357							285,357	285,357				
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Capital Distribution	04/13/2021	06/02/2021													2,885
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Berkshire	04/13/2021	06/17/2021	293,672							293,672	293,672				
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Capital Distribution	04/13/2021	06/17/2021													3,997
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	07/23/2021	57,669	(6,310)				(6,310)		51,359	51,359				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	07/23/2021													51,073
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Berkshire	04/13/2021	07/30/2021	28,458							28,458	28,458				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	08/25/2021	185,211	(20,266)				(20,266)		164,945	164,945				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	08/25/2021													47,387
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	09/23/2021	4,712,098	(515,600)				(515,600)		4,196,498	4,196,498				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	09/23/2021													64,792
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	11/03/2021	1,945,202	(212,845)				(212,845)		1,732,357	1,732,357				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	11/03/2021													33,719
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	11/23/2021	258,542	(28,290)				(28,290)		230,252	230,252				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	11/23/2021													36,266
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Berkshire	11/15/2017	12/21/2021	233,523	(25,552)				(25,552)		207,971	207,971				
000000-00-0	Berkshire Multif Debt Fund II LP		DE	Capital Distribution	11/15/2017	12/21/2021													33,325
000000-00-0	Berkshire Multif Debt Fund III LP		DE	Berkshire	04/13/2021	11/03/2021	39,544							39,544	39,544				3,699
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							10,145,006	(1,023,346)				(1,023,346)		9,121,660	9,121,660				579,261
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	01/20/2021													624,981
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	02/22/2021													637,777
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	KEP	11/05/2008	02/28/2021	362	48				48	87	412	412	(85)		(85)	
000000-00-0	Cornell Cap CC KDC Co-Invest		KY	Capital Distribution	12/19/2018	02/05/2021													7,343,419
000000-00-0	Cornell Cap Partners LP (fka III)		KY	Capital Distribution	06/12/2018	02/05/2021													8,675,000
000000-00-0	Cornell Cap Spec Situation Par II LP		KY	Capital Distribution	06/05/2015	02/18/2021													1,428,531
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	03/22/2021													691,331
000000-00-0	Biopharma V Credit Investments LP			Capital Distribution	07/12/2019	03/30/2021													975,257
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	03/17/2021	36,406	(193)				(193)		36,213	36,213				
000000-00-0	Pathlight Capital Fund I LP			Capital Distribution	08/30/2019	03/17/2021													1,121,779
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	04/30/2021													698,471
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	04/20/2021													607,130
000000-00-0	Biopharma IV Partners SARL			Biopharma	11/01/2018	04/29/2021	122,758	348,776				348,776		471,534	183,092		(288,442)	(288,442)	
000000-00-0	Cornell Cap World Kitchen Co-I			Cornell	06/19/2017	04/19/2021	25,237,108	(13,758,430)				(13,758,430)		11,478,678	11,478,678				
000000-00-0	Cornell Cap World Kitchen Co-I			Capital Distribution	06/19/2017	04/19/2021													3,197,622
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	04/09/2021	5,366,430	(28,404)				(28,404)		5,338,026	5,338,026				
000000-00-0	Cornell Cap Partners LP (fka III)			Cornell	06/12/2018	04/20/2021	18,492,560	(3,535,552)				(3,535,552)		14,957,008	14,957,008				
000000-00-0	Cornell Cap Partners LP (fka III)			Capital Distribution	06/12/2018	04/20/2021													5,042,992
000000-00-0	Black Forest Struct Lending Fund LLC			Capital Distribution	01/30/2015	05/14/2021													176,611
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	05/20/2021													599,081
000000-00-0	Azimuth (Kern) Energy Partners III Fund			KEP	11/05/2008	05/12/2021	610,357	80,477				80,477	147,315	727,644	727,644	(110,504)		(110,504)	
000000-00-0	Azimuth (Kern) Energy Partners III Fund			KEP	11/05/2008	05/31/2021	110	14				14	26	131	131	(20)		(20)	
000000-00-0	Cornell Cap Spec Situation Par II LP			Capital Distribution	06/05/2015	05/20/2021													1,446,560
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	06/21/2021													601,946
000000-00-0	Biopharma V Credit Investments LP			Capital Distribution	07/12/2019	06/25/2021													972,703
000000-00-0	Blue Ocean Coinvst Inc Fund LP			Blue	03/26/2019	06/15/2021									47,703		47,703	47,703	
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	06/14/2021	870,759	(4,609)				(4,609)		866,150	866,150				
000000-00-0	Pathlight Capital Fund I LP			Capital Distribution	08/30/2019	06/14/2021													1,135,379
000000-00-0	Cornell Cap CC HM Co-Invest I LP			Cornell	05/22/2018	06/30/2021	27,305,118	(8,653,851)				(8,653,851)		18,651,267	18,651,267				
000000-00-0	Cornell Cap CC HM Co-Invest I LP			Capital Distribution	05/22/2018	06/30/2021													14,354,711
000000-00-0	Black Forest Struct Lending Fund LLC			Blackforest	01/30/2015	07/23/2021	303,794	12,954				12,954		316,747	316,747				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	07/20/2021													645,481
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	07/15/2021	314,239	(1,663)				(1,663)		312,576	312,576				
000000-00-0	Cornell Cap Partners LP (fka III)			Cornell	06/12/2018	07/01/2021	37,768,365	(7,220,851)				(7,220,851)		30,547,514	30,547,514				

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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	Cornell Cap Partners LP (fka III)			Capital Distribution	06/12/2018	07/01/2021													50,198,714
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	08/23/2021													568,845
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	08/20/2021													763,059
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	09/20/2021													647,501
000000-00-0	Biopharma III Partners LP			Capital Distribution	11/01/2018	09/27/2021													5,189
000000-00-0	Biopharma V Credit Investments LP			Capital Distribution	07/12/2019	09/15/2021													960,036
000000-00-0	Napier Park Railcar Leasef LLC			Napier	05/02/2013	08/03/2021	518,789	(31,138)				(31,138)		487,651	487,651				
000000-00-0	Pathlight Capital Fund I LP			Pathlight	08/30/2019	08/12/2021	121,644	(644)				(644)		121,000	121,000				
000000-00-0	Pathlight Capital Fund I LP			Capital Distribution	08/30/2019	08/12/2021													945,864
000000-00-0	Cornell Cap Spec Situation Par II LP			Capital Distribution	06/05/2015	08/18/2021													1,439,162
000000-00-0	Cornell Cap CC HM Co-Invest I LP			Cornell	05/22/2018	08/01/2021	12,153	(3,852)				(3,852)		8,301			(8,301)	(8,301)	
000000-00-0	Black Forest Struct Lending Fund LLC			Blackforest	01/30/2015	10/20/2021	211,735	9,028				9,028		220,763	220,763				
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	10/20/2021													703,356
000000-00-0	Azimuth (Kern) Energy Partners III Fund			KEP	11/05/2008	10/08/2021	589,674	77,750				77,750	142,323	682,504	682,504	(127,242)		(127,242)	
000000-00-0	Taiga Special Opportunities DA Fund LLC			Capital Distribution	07/20/2017	11/05/2021													608,488
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	11/22/2021													685,723
000000-00-0	AV Aviation Leasing (US) EK LLC		DE	Capital Distribution	12/06/2017	12/20/2021													808,603
000000-00-0	Biopharma V Credit Investments LP			Capital Distribution	07/12/2019	12/07/2021													987,672
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Napier	08/09/2017	11/23/2021	2,825,163	191,141				191,141		3,016,304	3,016,304				
000000-00-0	Napier Park Aircraft L Rollover Fund I LLC		DE	Capital Distribution	08/09/2017	11/23/2021													1,390,699
000000-00-0	Napier Park Railcar Leasef LLC			Capital Distribution	05/02/2013	12/10/2021													428,852
000000-00-0	Azimuth (Kern) Energy Partners II Fund	Alberta	CAN	KERN	06/21/2006	11/30/2021	202	1,295				1,295	334	1,487	1,487	(345)		(345)	
000000-00-0	Azimuth (Kern) Energy Partners II Fund	Alberta	CAN	KERN	06/21/2006	12/02/2021	319,943	2,047,083				2,047,083	528,116	2,351,338	2,351,338	(543,804)		(543,804)	
000000-00-0	Azimuth (Kern) Energy Partners II Fund	Alberta	CAN	KERN	06/21/2006	12/10/2021	8,600	55,023				55,023	14,195	63,763	63,763	(14,055)		(14,055)	
000000-00-0	Azimuth (Kern) Energy Partners II Fund	Alberta	CAN	KERN	06/21/2006	12/20/2021	13,228	84,639				84,639	21,836	96,203	96,203	(23,501)		(23,501)	
000000-00-0	Azimuth (Kern) Energy Partners II Fund	Alberta	CAN	KERN	06/21/2006	12/20/2021	2,464,291	15,767,205				15,767,205	4,067,697	17,921,319	1,597,361	(4,377,873)	(16,323,958)	(20,701,831)	
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	KEP	11/05/2008	11/30/2021	251,214	33,123				33,123	60,633	282,387	282,387	(62,583)		(62,583)	
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	KEP	11/05/2008	12/14/2021	565,016	74,499				74,499	136,372	634,287	634,287	(141,599)		(141,599)	
000000-00-0	Azimuth (Kern) Energy Partners III Fund	Alberta	CAN	Capital Distribution	11/05/2008	12/14/2021							179,067			(179,067)		(179,067)	814,677
000000-00-0	Cornell Cap Spec Situation Par II LP			Capital Distribution	06/05/2015	11/17/2021													1,436,996
2599999. Joint Venture Interests - Other - Unaffiliated							124,330,018	(14,456,132)				(14,456,132)	5,298,001	109,591,207	93,018,209	(5,580,678)	(16,572,998)	(22,153,676)	114,370,198
000000-00-0	FIVE MILE CAPITAL PARTNERS II		CT	FMC	02/28/2007	05/28/2021	21,809	272,232				272,232		294,041	294,041				
2699999. Joint Venture Interests - Other - Affiliated							21,809	272,232				272,232		294,041	294,041				
000000-00-0	Franchise Credit	New York	NY	Capital Distribution	11/30/2013	12/31/2021	805,530							805,530	805,530				
000000-00-0	Berkley Capital Partners LLC	Greenwich	CT	Capital Distribution	10/18/2006	12/31/2021	9,116,260							9,116,260	9,116,260				
000000-00-0	Middle Patent Capital LLC	New York	NY	MPC	12/30/2011	12/31/2021	8,476,691	558,121				558,121		9,034,813	9,034,813				
000000-00-0	120dB Films				12/28/2011	12/31/2021		149,341				149,341		149,341	149,341				
4799999. Any Other Class of Assets - Affiliated							18,398,481	707,462				707,462		19,105,944	19,105,944				
4899999. Total - Unaffiliated							140,637,715	(16,021,780)				(16,021,780)	4,825,587	124,138,733	107,565,735	(5,302,788)	(16,572,998)	(21,875,786)	172,672,658
4999999. Total - Affiliated							42,768,353	315,666				315,666		19,399,985	43,748,048				(5,865,120)
5099999 - Totals							183,406,068	(15,706,114)				(15,706,114)	4,825,587	143,538,718	151,313,783	(5,302,788)	(16,572,998)	(21,875,786)	166,807,538

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3133EM-KG-6	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY BND				1.A FE	4,750,000	99.0000	4,722,984	4,750,000	4,750,000					0.200	0.200	JD	422	9,500	01/05/2021	06/15/2023
3133EM-MX-7	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY BND				1.A FE	20,000,000	99.0000	19,866,040	20,000,000	20,000,000					0.018	0.180	JJ	16,800	18,000	01/06/2021	07/13/2023
3133EM-PA-4	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY BND				1.A FE	24,986,898	99.0000	24,857,993	24,986,898			8,898			0.012	0.164	MN	5,035	23,438	01/25/2021	05/03/2023
3134GX-JG-0	FREDDIE MAC SENIOR AGENCY BND			2	1.A FE	15,507,750	99.4550	15,415,460	15,500,000	15,500,000		(7,750)			0.200	0.149	JD	86	31,000	01/05/2021	06/30/2023
912810-EP-9	U.S. TREASURY BOND	SD			1.A	681,098	107.4380	703,716	655,000	657,244		(1,865)			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.A	2,330,477	101.1880	2,327,313	2,300,000	2,323,507		(8,641)			1.375	0.753	FA	10,746	22,688	05/10/2021	08/31/2023
912828-2S-8	U.S. TREASURY SENIOR GOVT BND				1.A	299,027	100.9060	302,719	300,000	299,777		331			1.625	1.738	FA	1,656	4,875	09/16/2019	08/31/2022
912828-4V-9	U.S. TREASURY SENIOR GOVT BND	SD			1.A	599,973	109.2730	601,004	550,000	588,627		(5,456)			2.875	1.747	FA	5,973	15,813	11/22/2019	08/15/2028
912828-4X-5	U.S. TREASURY SENIOR GOVT BND				1.A	1,060,391	103.4450	1,034,453	1,000,000	1,041,822		(18,569)			2.750	0.230	FA	9,344	13,750	04/01/2021	08/31/2023
912828-5P-1	U.S. TREASURY SENIOR GOVT BND				1.A	1,070,469	104.1170	1,041,172	1,000,000	1,050,455		(20,014)			2.875	0.231	MN	2,527	28,750	03/25/2021	11/30/2023
912828-6G-0	U.S. TREASURY SENIOR GOVT BND				1.A	529,590	103.4220	517,109	500,000	522,445		(7,144)			2.375	0.292	FA	4,035	5,938	04/22/2021	02/29/2024
912828-P4-6	U.S. TREASURY SENIOR GOVT BND				1.A	1,037,207	101.7500	1,017,500	1,000,000	1,032,315		(4,892)			1.625	0.825	FA	6,127	8,125	06/18/2021	02/15/2026
912828-TY-6	U.S. TREASURY SENIOR GOVT BND				1.A	1,999,297	101.0700	2,021,406	2,000,000	1,999,787		241			1.625	1.637	MN	4,220	32,500	12/30/2019	11/15/2022
912828-VS-6	U.S. TREASURY SENIOR GOVT BND	0			1.A	515,469	103.0160	515,078	500,000	504,267		(2,575)			2.500	1.968	FA	4,713	12,500	05/30/2017	08/15/2023
912828-X3-9	U.S. TREASURY SENIOR GOVT IBND				1.A	81,357,770	115.1830	93,298,268	81,000,000	91,769,126	5,399,199	716,216			0.125	0.988	AO	24,642	111,474	10/24/2018	04/15/2022
912828-XQ-8	U.S. TREASURY SENIOR GOVT BND				1.A	1,079,074	101.0310	1,111,344	1,100,000	1,096,484		5,940			2.000	2.559	JJ	9,207	22,000	12/28/2018	07/31/2022
912828-Y8-7	U.S. TREASURY SENIOR GOVT BND				1.A	1,401,859	102.2580	1,431,609	1,400,000	1,401,010		(380)			1.750	1.721	JJ	10,253	24,500	09/16/2019	07/31/2024
912828-YE-4	U.S. TREASURY SENIOR GOVT BND				1.A	4,190,917	100.9380	4,158,625	4,120,000	4,166,940		(17,573)			1.250	0.813	FA	17,499	51,500	09/21/2020	08/31/2024
912828-YQ-7	U.S. TREASURY SENIOR GOVT BND	SD			1.A	1,668,313	101.7270	1,627,625	1,600,000	1,663,263		(5,049)			1.625	0.788	AO	4,571	13,000	08/09/2021	10/31/2026
912828-ZC-7	U.S. TREASURY SENIOR GOVT BND				1.A	1,020,742	100.3750	1,003,750	1,000,000	1,016,870		(3,872)			1.125	0.586	FA	3,823	5,625	04/07/2021	02/28/2025
912828-ZT-0	U.S. TREASURY SENIOR GOVT BND				1.A	2,177,508	97.2970	2,140,531	2,200,000	2,179,351		1,843			0.250	0.527	MN	484	4,000	09/29/2021	05/31/2025
91282C-AZ-4	U.S. TREASURY SENIOR GOVT BND				1.A	1,945,703	97.0080	1,940,156	2,000,000	1,946,074		371			0.375	1.079	MN	659		12/20/2021	11/30/2025
91282C-BG-5	U.S. TREASURY SENIOR GOVT BND				1.A	3,989,688	99.6410	3,985,625	4,000,000	3,989,947		260			0.125	0.357	JJ	2,088		12/20/2021	01/31/2023
91282C-DC-2	U.S. TREASURY SENIOR GOVT IBND	SD			1.A FE	56,704,044	110.0370	56,668,870	51,500,000	57,082,642	537,639	(159,042)			0.125	(1.786)	AO	11,446		11/30/2021	10/15/2026
91282C-DC-2	U.S. TREASURY SENIOR GOVT IBND				1.A FE	274,651,268	110.0370	274,480,898	249,445,000	276,485,040	2,604,104	(770,332)			0.125	(1.786)	AO	55,440		11/30/2021	10/15/2026
925387-AC-6	VESSEL MGMT TITLE XI GOV GTD BASIC				1.A	544,374	109.9820	593,902	540,000	542,076		(324)			5.850	5.765	MN	5,265	31,590	01/01/2013	05/01/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						506,098,906	XXX	517,385,150	474,946,898	518,595,967	8,540,942	(299,378)			XXX	XXX	XXX	234,689	537,235	XXX	XXX
36179J-BC-0	GINNIE MAE II POOL # AC8135			4	1.A	951,890	108.0400	943,504	873,293	942,880		(1,721)			4.500	2.857	MON	3,275	39,298	04/23/2013	10/20/2042
36179J-LX-3	GINNIE MAE II POOL # AC8442			4	1.A	196,637	108.2700	195,319	180,401	194,508		(744)			4.500	2.962	MON	677	8,118	04/23/2013	02/20/2042
36180H-UV-8	GINNIE MAE II POOL # AD5996			4	1.A	133,240	105.5300	128,998	122,238	131,934		(262)			4.500	2.755	MON	458	5,501	04/23/2013	08/20/2041
36180K-CQ-2	GINNIE MAE II POOL # AD7279			4	1.A	1,296,087	108.4060	1,303,603	1,202,516	1,283,090		(2,517)			4.000	2.796	MON	4,008	48,101	03/19/2013	01/20/2043
36181E-AD-6	GOVERNMENT NATIONAL MORTGAGE A POOL # AE9904			4	1.A	3,268,909	107.4690	3,310,302	3,080,244	3,243,461		(5,372)			4.000	3.036	MON	10,267	123,210	05/30/2013	02/20/2043
36181F-EN-7	GINNIE MAE II POOL # AF0141			4	1.A	532,574	107.5370	558,064	518,951	530,820		(349)			4.000	3.555	MON	1,730	20,758	07/19/2013	02/20/2043
36202C-4N-0	GNMA POOL# 2629			4	1.A	85,931	114.3310	101,503	88,779	87,030		136			6.000	6.807	MON	444	5,327	01/01/2013	08/20/2028
36202C-M8-3	GNMA II PL #2183			4	1.A	6,625	112.7600	7,953	7,053	6,832		37			6.500	8.365	MON	38	459	01/01/2013	03/20/2026
36202C-NR-0	GNMA II PL #2200 SF			4	1.A	8,381	112.9790	10,068	8,911	8,631		31			6.500	8.342	MON	48	579	01/01/2013	04/20/2026
36203R-MS-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 356869			4	1.A	5,270	100.2310	5,202	5,190	5,201		(8)			7.500	6.750	MON	32	389	06/01/2012	05/15/2023
36204B-PH-0	GNMA POOL# 365024 SF			4	1.A	26,702	105.2700	29,226	27,763	27,344		92			7.000	8.375	MON	162	1,943	01/01/2013	05/15/2024
36204D-MZ-9	GNMA POOL# 366776			4	1.A	4,798	100.4480	5,111	5,088	4,996		19			7.000	8.741	MON	30	356	06/02/1994	04/15/2024
36206M-3W-5	GNMA PL#415813 SF			4	1.A	10,715	100.7270	10,809	10,731	10,707		(1)			7.500	7.569	MON	67	805	01/01/2013	12/15/2025
3622A2-FV-9	GINNIE MAE II POOL # 783780			4	1.A	1,694,240	107.8320	1,746,174	1,619,346	1,685,403		(2,057)			4.500	3.628	MON	6,073	72,871	07/19/2013	04/20/2042
3622A2-GV-8	GINNIE MAE II POOL # 783812			4	1.A	1,032,292	107.5370	1,080,271	1,004,559	1,029,290		(682)			4.000	3.519	MON	3,349	40,182	12/27/2016	04/20/2043
38374V-JZ-3	GOVERNMENT NAT MTGE ASSOCIATIO AGENCY CMO 09-45E			4	1.A	165,290	108.6370	167,135	153,848	161,232		(934)			4.500	2.592	MON	577	6,923	01/11/2013	06/20/2039
38377L-SR-0	GOVERNMENT NAT MTGE ASSOC AGENCY CMO 10-131A			4	1.A	124,740	100.0430	124,909	124,855	124,811		41			0.508	0.582	MON	26	628	02/24/2020	04/16/2040
38381Y-5V-2	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 19-132			4	1.A	2,930,911	102.9300	2,959,462	2,875,204	2,907,392		2,077			3.000	2.110	MON	7,188	86,256	10/21/2019	10/20/2049
38381Y-ZA-5	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 19-119			4	1.A FE	2,022,661	100.8610	2,001,293	1,984,217	2,011,687		6,362			3.000	2.411	MON	4,961	59,526	10/16/2019	09/20/2049
38383A-WJ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY CMO				1.A	9,836,684	100.2720	9,617,041	9,590,917	9,825,506		(11,178)			2.000	1.388	MON	15,985	47,955	09/15/2021	03/20/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						24,334,577	XXX	24,305,947	23,484,104	24,222,755		(17,030)			XXX	XXX	XXX	59,395	569,185	XXX	XXX
0599999. Total - U.S. Government Bonds						530,433,483	XXX	541,691,097	498,431,002	542,818,722	8,540,942	(316,408)			XXX	XXX	XXX	294,084	1,106,420	XXX	XXX
000000-00-0	EXPORT DEVELOPMENT CANADA SENIOR CORP BND				1.A FE	7,837,207	101.9050	7,409,026	7,270,500	7,268,715		2,307		(445,925)	2.700	2.731	AO	36,572	206,591	01/11/2018	10/24/2022
013051-DM-6	ALBERTA (PROVINCE OF) SENIOR LOCAL BND	SD			1.D FE	5,004,120	104.2120	4,933,596	4,734,196	5,006,812		(34,097)		36,789	3.100	0.691	JD	12,499	72,707	09/08/2021	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-EC-7	ALBERTA (PROVINCE OF) SENIOR LOCAL BND	SD			1.D FE	1,523,810	102.5860	1,624,288	1,583,343	1,588,131		(2,651)		13,423	2.650	2.464	MS	14,025	41,950	01/10/2019	09/01/2023
013051-EK-9	ALBERTA (PROVINCE OF) SENIOR CORP BND	SD	A		1.D FE	3,786,928	99.2610	3,717,331	3,745,000	3,778,757		(7,909)			1.000	0.730	MN	4,265	37,450	04/26/2021	05/20/2025
110709-GB-2	BRITISH COLUMBIA CANADA (PROVI SENIOR LOCAL BND	SD			1.B FE	2,312,299	102.2730	2,429,008	2,375,015	2,379,275		(4,168)		20,154	2.700	2.510	JD	2,460	64,107	08/20/2018	12/18/2022
11070T-AF-5	BRITISH COLUMBIA CANADA (PROVI SENIOR LOCAL BND	SD			1.B FE	5,120,095	104.8160	5,252,645	5,011,281	5,265,799		(67,944)		41,576	2.850	1.337	JD	4,696	142,047	07/21/2020	06/18/2025
125094-AW-2	CDP FINANCIAL INC SENIOR LOCAL BND 144A	SD			1.A FE	6,815,772	99.6320	6,704,445	6,729,209	6,717,949		387		(98,210)	1.500	1.535	AO	20,520		10/13/2021	10/19/2026
12593C-AJ-0	CPPIB CAPITAL INC SENIOR LOCAL BND 144A	SD			1.A FE	1,187,463	100.8580	1,157,771	1,147,924	1,181,823		(1,462)		(4,178)	1.950	1.542	MS	5,751	11,160	08/24/2021	09/30/2029
135087-H6-4	CANADA (GOVERNMENT OF) SENIOR CORP BND	SD	A		1.A FE	3,590,934	101.3820	3,599,044	3,550,000	3,561,468		(12,956)			2.000	1.625	MN	9,072	71,000	09/12/2019	11/15/2022
13509P-DB-6	CANADA HOUSING TRUST SENIOR LOCAL BND	SD			1.A FE	8,144,111	100.3860	7,311,504	7,283,379	7,295,790		(63,913)		66,185	2.650	1.807	MS	57,110	193,981	01/12/2015	03/15/2022
13509P-DL-4	CANADA HOUSING TRUST SENIOR LOCAL BND	SD			1.A FE	6,388,037	101.5490	6,419,435	6,321,498	6,355,828		(34,716)		53,841	2.400	1.824	JD	7,066	153,166	01/17/2020	12/15/2022
13509P-DV-2	CANADA HOUSING TRUST SECURED CORP BND 144A	SD			1.A FE	9,922,880	102.7950	10,392,191	10,109,647	10,119,182		(5,150)		85,892	2.350	2.293	MS	70,297	238,772	12/16/2019	09/15/2023
13509P-EF-6	CANADA HOUSING TRUST SECURED LOCAL BND 144A	SD			1.A FE	16,765,597	103.7160	17,275,811	16,656,771	17,190,818		(203,588)		138,053	2.900	1.557	JD	22,498	487,664	09/11/2020	06/15/2024
13509P-ER-0	CANADA HOUSING TRUST SECURED CORP BND 144A	SD			1.A FE	4,309,232	103.9230	4,381,016	4,215,651	4,372,472		(3,738)		66,978	2.550	1.358	MS	31,808		11/30/2021	03/15/2025
13509P-FD-0	CANADA HOUSING TRUST SECURED LOCAL BND 144A	SD			1.A FE	13,970,002	103.5000	14,498,863	14,008,629	14,313,971		(46,599)		74,921	2.250	1.674	JD	14,721	281,633	09/02/2021	12/15/2025
13509P-FL-2	CANADA HOUSING TRUST SECURED CORP BND 144A	SD			1.A FE	1,237,178	101.8660	1,213,697	1,191,466	1,253,672		(12,607)		10,477	1.900	0.768	MS	6,698	22,752	12/02/2020	09/15/2026
13509P-FY-4	CANADA HOUSING TRUST SECURED CORP BND	SD			1.A FE	448,838	100.6730	482,184	478,961	478,187		1,593		4,145	1.750	2.110	JD	390	8,462	01/28/2019	06/15/2022
13509P-GM-9	CANADA HOUSING TRUST SECURED CORP BND 144A	SD			1.A FE	3,686,781	102.1300	3,650,525	3,574,397	3,678,222		(68,678)		29,734	2.350	0.348	JD	3,923	84,801	01/05/2021	06/15/2023
13509P-HT-3	CANADA HOUSING TRUST SECURED CORP BND 144A	SD			1.A FE	8,050,761	99.0060	7,837,986	7,916,716	7,933,599		(1,827)		(115,335)	1.250	1.200	JD	4,622	48,399	06/18/2021	06/15/2026
30216B-HL-9	EXPORT DEVELOPMENT CANADA SENIOR CORP BND	SD			1.A FE	760,681	100.9730	799,373	791,672	791,174		180		6,744	1.650	1.675	JJ	5,511	13,067	07/24/2019	07/31/2024
563469-UE-3	MANITOBA (PROVINCE OF) SENIOR LOCAL BND	SD			1.E FE	6,843,265	103.1810	6,943,292	6,729,209	7,106,260		(102,273)		55,314	2.450	0.786	JD	13,588	167,517	12/02/2020	06/02/2025
563469-UQ-6	MANITOBA (PROVINCE OF) SENIOR CORP BND	SD	A		1.E FE	2,323,845	100.5680	2,363,348	2,350,000	2,347,897		6,069			2.125	2.390	MN	7,907	49,938	11/20/2017	05/04/2022
614853-CV-9	MONTREAL (VILLE DE) SENIOR LOCAL BND	SD			1.D FE	4,576,926	103.9420	4,793,290	4,611,487	4,694,519		(45,701)		37,891	3.500	2.393	MS	53,948	161,371	03/04/2019	09/01/2023
626209-JL-5	MUNI FIN AUTH OF BRITISH COL SENIOR LOCAL BND	SD			1.A FE	6,652,258	104.6160	6,774,801	6,475,874	6,806,857		(176,679)		47,604	3.750	0.780	MS	65,072	242,706	06/02/2020	09/26/2023
642869-AJ-0	NEW BRUNSWICK (PROVINCE OF) SENIOR LOCAL BND	SD			1.E FE	6,493,293	105.7560	6,430,011	6,080,038	6,463,388		(113,422)		(37,681)	3.650	1.006	JD	17,632	169,563	06/22/2021	06/03/2024
682142-AF-1	OMERS FINANCE TRUST SENIOR LOCAL BND 144A	SD	A		1.B FE	3,973,799	98.8140	3,888,337	3,935,000	3,971,067		(2,732)			1.100	0.879	MS	11,422	21,643	09/01/2021	03/26/2026
68323A-CG-7	ONTARIO (PROVINCE OF) SENIOR LOCAL BND	SD			1.D FE	4,687,409	105.1580	4,995,055	4,750,030	4,854,311		(41,030)		39,157	2.450	1.521	JD	9,565	168,925	12/19/2018	06/02/2024
68323A-CX-0	ONTARIO (PROVINCE OF) SENIOR LOCAL BND	SD			1.D FE	3,996,091	103.7610	3,889,541	3,748,565	3,967,531		(55,461)		4,073	2.600	0.862	JD	8,033	99,030	04/19/2021	06/02/2025
68323A-FF-6	ONTARIO (PROVINCE OF) SENIOR CORP BND	SD	A		1.D FE	1,138,410	103.8720	1,090,655	1,050,000	1,120,210		(15,430)			2.300	0.770	JD	1,073	24,150	10/22/2020	06/15/2026
68329A-AE-8	ONTARIO TEACHERS FINANCE TRUST CORP BND	SD			1.B FE	9,850,477	95.9980	9,872,232	10,283,814	10,247,331		(478)		101,467	1.100	1.162	AO	22,934	102,535	12/15/2021	10/19/2027
69363T-AK-8	PSP CAPITAL INC SENIOR CORP BND	SD			1.A FE	2,122,405	101.7590	2,175,103	2,137,513	2,127,609		5,099		18,040	2.090	2.342	MN	4,896	45,627	10/17/2017	11/22/2023
69363T-AP-7	PSP CAPITAL INC SENIOR CORP BND	SD			1.A FE	8,556,629	97.1240	8,457,915	8,708,388	8,693,619		669		(51,525)	0.900	0.938	JD	3,650	78,971	06/08/2021	06/15/2026
748149-AG-6	QUEBEC (PROVINCE OF) SENIOR CORP BND	SD	A		1.D FE	2,073,519	101.9020	2,088,992	2,050,000	2,066,434		(8,065)			2.625	1.892	FA	20,628	46,003	06/16/2021	02/13/2023
74814Z-EX-7	QUEBEC (PROVINCE OF) SENIOR LOCAL BND	SD			1.D FE	7,636,309	104.4220	7,469,076	7,152,753	7,589,353		(72,884)		25,928	2.500	1.150	MS	60,265	127,667	04/09/2021	09/01/2026
803854-JW-9	SASKATCHEWAN (PROVINCE OF) SENIOR LOCAL BND	SD			1.C FE	5,702,056	104.4660	6,120,002	5,858,370	5,950,164		(34,174)		48,854	3.200	2.529	JD	14,895	190,343	12/19/2018	06/03/2024
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1.A FE	3,806,781	100.0310	3,636,369	3,635,250	3,635,194		1,147		(222,983)	2.750	2.781	JJ	45,466	103,376	02/14/2017	01/19/2022
000000-00-0	INTERNATIONAL FINANCE CORP SENIOR CORP BND		B		1.A FE	6,981,461	101.5560	6,645,250	6,543,450	6,545,013		(2,674)		(401,434)	2.800	2.761	FA	69,773	190,991	09/26/2017	08/15/2022
000000-00-0	EUROPEAN INVESTMENT BANK SENIOR CORP BND		B		1.A FE	4,313,324	103.0280	3,745,326	3,635,250	3,686,348		(84,386)		(224,858)	5.000	2.762	FA	65,235	188,800	09/28/2017	08/22/2022
000000-00-0	INT BANK FOR RECONST AND DEV SENIOR CORP BND		B		1.A FE	7,629,669	101.6360	7,389,426	7,270,500	7,302,436		(41,931)		(452,515)	2.600	1.983	MS	53,344	195,026	07/17/2019	09/20/2022
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR LOCAL BND		B		1.D FE	2,831,816	101.9590	2,668,651	2,617,380	2,613,975		4,071		(160,458)	2.500	2.649	MN	7,171	67,430	08/22/2017	11/21/2022
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1.A FE	4,991,300	102.1570	3,713,666	3,635,250	3,633,934		1,713		(223,311)	2.650	2.686	JJ	45,924	100,531	01/04/2018	01/11/2023
000000-00-0	SINGAPORE GOVERNMENT BOND GOVT BND		B		1.A FE	7,486,868	101.2300	7,508,780	7,417,572	7,437,348		(1,586)		(117,268)	1.750	1.500	FA	54,412	101,612	10/25/2021	02/01/2023
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1.B FE	3,117,000	100.2200	2,914,595	2,908,200	2,908,200				(178,400)	0.285	2.079	MJSD	545	7,569	02/28/2018	03/08/2023
000000-00-0	KOMMUNALBANKEN AS SENIOR CORP BND		B		1.A FE	4,244,587	104.9380	3,814,760	3,635,250	3,712,590		(62,543)		(226,692)	4.500	2.813	AO	34,062	170,561	01/10/2018	04/17/2023
000000-00-0	AUSTRALIAN CAP TERRITORY SENIOR LOCAL BND		B		1.A FE	3,118,106	100.6560	3,659,087	3,635,250	3,641,916		(4,359)		(224,466)	1.000	0.860	AO	7,490	37,953	04/08/2020	04/17/2023
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR CORP BND		B		1.A FE	15,444,502	104.6580	14,267,113	13,632,188	13,709,416		(48,536)		(854,457)	4.000	3.547	AO	109,357	572,250	01/14/2016	04/20/2023
000000-00-0	QUEENSLAND TREASURY CORP, SENIOR CORP BND		B		1.B FE	26,164,144	105.6220	23,728,834	22,465,845	23,168,009		(241,209)		(1,068,865)	4.250	2.171	JJ	429,005	638,837	09/15/2021	07/21/2023
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1.A FE	3,523,154	105.9100	3,465,092	3,271,725	3,374,011		(58,185)		(211,231)	4.500	2.586	MS	47,597	152,969	09/05/2018	09/05/2023
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR CORP BND		B		1.B FE	3,424,199	109.3780	3,180,918	2,908,200	3,203,166		(164,267)		(206,117)	6.000	0.320	AO	35,855	181,788	09/10/2020	10/16/2023
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND		B		1.C FE	10,188,967	106.4680	10,062,991	9,451,650	9,834,250		(88,964)		(327,171)	4.250	2.044	MN	46,606	255,391	11/25/2021	11/20/2023
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND		B		1.C FE	22,092,226	100.3540	21,596,844	21,520,680	21,734,010		(103,788)		(1,365,236)	1.000	0.473	MN	24,045	222,259	04/21/2021	11/20/2023
000000-00-0	EXPORT FINANCE AND INSURANCE C SENIOR LOCAL BND		B		1.A FE	2,873,864	99.4680	2,892,726	2,908,200	2,912,437		(1,999)		(178,790)	0.515	0.444	JJ	6,281	15,525	11/13/2020	01/29/2024
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1.A FE	9,699,502	102.2740	9,634,563	9,420,317	9,695,049		(103,042)		(124,281)	2.000	0.588	FA	78,332	153,815	07/02/2021	02/01/2024
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND		B		1.A FE	24,171,185	100.3230	24,398,346	24,319,823	24,510,674		(74,052)		(1,498,093)	1.000	0.623	FA	96,486	184,680	04/09/2021	02/08/2024
000000-00-0	HONG KONG SPECIAL ADMINISTRATI GOVT BND		B		1.D FE	658,226	102.1950	655,406	641,330	658,622		(216)		612	1.730	0.456	FA	4,073		12/20/2021	02/20/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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	INT BANK FOR RECONST AND DEV SENIOR CORP BND		B		1.A FE	3,590,183	102.5550	3,728,139	3,635,250	3,699,521		(27,810)		(230,146)	2.200	1.364	FA	27,827	82,706	06/20/2019	02/27/2024
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR CORP BND		B		1.D FE	8,304,799	110.7580	6,039,503	5,452,875	5,580,462		(75,353)		(323,878)	6.000	4.867	MS	96,807	338,783	11/13/2013	03/15/2024
000000-00-0	KFW BANKENGRUPPE SENIOR CORP BND		B		1.A FE	8,669,392	108.6630	8,374,397	7,706,730	8,421,245		(308,422)		(544,689)	5.000	0.781	MS	109,038	397,474	09/18/2020	03/19/2024
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND		B		1.B FE	7,786,747	104.9360	7,629,359	7,270,500	7,587,015		(92,589)		(392,503)	3.000	1.011	MS	60,355	166,976	06/28/2021	03/22/2024
000000-00-0	LANDWIRTSCHAFTLICHE RENTENBANK SENIOR CORP BND		B		1.A FE	2,791,496	108.2500	2,833,323	2,617,380	2,835,311		(2,593)		(46,407)	4.750	1.026	AO	29,032		12/17/2021	04/08/2024
000000-00-0	INTER-AMERN DEV BK SENIOR CORP BND		B		1.A FE	8,104,060	101.9660	7,413,463	7,270,500	7,526,419		(83,332)		(494,309)	1.950	0.422	AO	26,485	110,719	04/21/2021	04/23/2024
000000-00-0	AUSTRALIAN CAP TERRITORY SENIOR CORP BND		B		1.A FE	4,309,237	106.8650	3,884,815	3,635,250	3,952,295		(85,682)		(271,260)	4.000	0.326	MN	15,935	72,480	05/20/2021	05/22/2024
000000-00-0	MALAYSIA (GOVERNMENT) SENIOR GOVT BND		B		1.G FE	490,688	101.5530	487,531	480,077	492,086		(1,187)		2,585	3.478	2.420	JD	826	8,218	09/27/2021	06/14/2024
000000-00-0	INTERNATIONAL FINANCE CORP SENIOR CORP BND		B		1.A FE	3,344,836	100.7100	3,661,062	3,635,250	3,687,882		(17,884)		(229,460)	1.450	0.879	JJ	23,097	54,602	04/29/2020	07/22/2024
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1.B FE	20,869,977	103.7020	20,583,267	19,848,465	20,738,927		(310,930)		(1,256,833)	2.500	0.723	JJ	220,236	408,458	04/08/2021	07/23/2024
000000-00-0	EUROPEAN INVESTMENT BANK SENIOR CORP BND		B		1.A FE	7,552,157	109.1170	7,536,657	6,906,975	7,527,765		(116,704)		(225,016)	4.750	1.229	FA	130,692	160,783	11/18/2021	08/07/2024
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND		B		1.A FE	3,743,424	99.7010	3,624,365	3,635,250	3,669,184		(2,577)		(71,663)	1.100	0.740	FA	15,077		10/18/2021	08/15/2024
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND		B		1.B FE	28,070,519	103.1540	27,524,180	26,682,735	27,555,053		(231,830)		(1,419,471)	2.250	0.977	FA	228,631	411,532	10/19/2021	08/15/2024
000000-00-0	HONG KONG SPECIAL ADMINISTRATI GOVT BND		B		1.D FE	679,220	104.6680	671,264	641,330	675,389		(2,182)		(1,650)	2.600	0.563	FA	6,122		10/28/2021	08/20/2024
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1.A FE	13,614,037	105.2360	13,816,540	13,129,103	13,589,490		(138,691)		(248,234)	3.000	1.649	MS	132,742	352,457	10/25/2021	09/01/2024
000000-00-0	MALAYSIA (GOVERNMENT) SENIOR GOVT BND		B		1.G FE	499,432	103.0360	494,652	480,077	499,932		(1,740)		2,240	4.059	2.489	MS	4,979		09/29/2021	09/30/2024
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR LOCAL BND		B		1.D FE	3,820,962	104.3550	3,793,574	3,635,250	3,631,846		1,213		(222,782)	2.750	2.785	AO	19,774	104,871	10/18/2016	10/21/2024
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1.A FE	55,834,760	98.0840	55,872,964	56,964,368	56,794,022		44,676		(3,402,539)	0.250	0.354	MN	15,607	141,919	10/18/2021	11/21/2024
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND		B		1.B FE	5,672,475	100.5660	6,214,903	6,179,925	6,179,925				(379,100)	0.280	1.085	FMAN	1,707	16,470	02/19/2020	11/25/2024
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND		B		1.A FE	21,388,885	112.6140	20,059,620	17,812,725	20,347,113		(302,473)		(739,299)	5.500	0.641	JD	40,262	575,505	10/25/2021	12/17/2024
000000-00-0	LANDWIRTSCHAFTLICHE RENTENBANK SENIOR CORP BND		B		1.A FE	7,558,881	108.5640	7,340,659	6,761,565	7,476,840		(54,863)		(27,178)	4.250	0.709	JJ	136,693		10/11/2021	01/09/2025
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1.B FE	2,688,600	100.6420	2,926,860	2,908,200	2,908,200				(178,400)	0.300	1.154	FMAN	1,027	8,283	02/11/2020	02/19/2025
000000-00-0	HONG KONG SPECIAL ADMINISTRATI GOVT BND		B		1.D FE	6,042,270	106.3340	1,363,901	1,282,660	1,376,421		(12,795)		(4,653,054)	2.950	0.590	FA	13,477		11/30/2021	02/24/2025
000000-00-0	KFW BANKENGRUPPE SENIOR CORP BND		B		1.A FE	4,028,668	108.1540	3,931,672	3,635,250	4,018,009		(29,449)		18,790	4.000	0.629	FA	49,911		09/28/2021	02/27/2025
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH LOCAL BND		B		1.C FE	17,262,188	104.7390	17,309,087	16,525,847	17,474,109		(254,490)		(1,106,182)	2.750	0.966	AO	95,873	441,925	05/26/2021	04/16/2025
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1.A FE	1,994,301	104.1590	1,970,143	1,891,481	2,011,630		(33,627)		(42,201)	2.375	0.497	JD	3,826	45,148	07/02/2020	06/01/2025
000000-00-0	KOMMUNALBANKEN AS SENIOR CORP BND		B		1.A FE	7,701,922	109.3100	7,550,035	6,906,975	7,668,516		(119,725)		(145,407)	4.250	1.069	JJ	134,079	144,327	12/20/2021	07/16/2025
000000-00-0	QUEENSLAND TREASURY CORP. SENIOR LOCAL BND		B		1.B FE	18,507,345	111.7630	18,770,424	16,794,855	18,910,739		(351,422)		(687,794)	4.750	1.125	JJ	355,522	523,835	12/22/2021	07/21/2025
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND		B		1.B FE	20,383,233	112.7500	19,673,978	17,449,200	20,087,871		(593,668)		(973,349)	5.000	0.695	JJ	381,996	715,588	12/17/2021	07/23/2025
000000-00-0	INTER-AMERN DEV BK SENIOR CORP BND		B		1.A FE	3,770,329	104.4970	3,798,742	3,635,250	3,805,089		(829)		35,588	2.750	1.493	AO	16,753		12/22/2021	10/30/2025
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1.A FE	5,395,159	97.3960	5,346,048	5,489,003	5,434,084		(151)		(20,197)	0.500	0.762	MN	4,599	14,709	12/21/2021	11/01/2025
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1.A FE	16,991,493	96.2530	16,865,387	17,521,905	17,240,371		5,551		(561,971)	0.250	0.665	MN	4,814	26,410	12/22/2021	11/21/2025
Q08184-LZ-6	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1.A FE	24,189,976	106.9070	23,084,849	21,593,385	23,614,748		(525,867)		(1,553,694)	3.250	0.396	AO	138,815	736,196	03/29/2021	04/21/2025
Q08184-MP-7	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND		B		1.A FE	16,270,797	112.4170	16,346,493	14,541,000	16,374,891		(5,140)		109,233	4.250	1.232	AO	122,240		12/23/2021	04/21/2026
Q6669A-CR-7	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND		B		1.B FE	27,570,761	110.2710	26,456,942	23,992,650	26,590,776		(409,670)		(842,824)	5.000	0.831	FA	440,413	438,600	12/17/2021	08/20/2024
Q7944U-GH-6	QUEENSLAND TREASURY CORP. SRUNSEC LOCAL BND		B		1.B FE	26,501,270	111.8970	23,999,660	21,447,975	24,056,796		(784,304)		(1,157,818)	5.750	0.916	JJ	546,253	739,096	11/18/2021	07/22/2024
V81778-CY-2	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1.A FE	8,973,398	103.0020	8,939,046	8,678,560	8,846,922		(87,834)		(151,430)	2.750	1.432	JJ	120,311	193,473	07/02/2021	07/01/2023
Y2836B-AH-7	HONG KONG SPECIAL ADMINISTRATI SENIOR GOVT BND		B		1.B FE	673,840	102.8840	659,825	641,330	668,547		(4,215)		(1,078)	1.960	0.198	JD	999	6,305	08/13/2021	06/03/2024
Y322AU-AY-9	HONG KONG SPECIAL ADMINISTRATI SENIOR GOVT BND		B		1.D FE	5,827,798	102.8040	1,318,624	1,282,660	1,325,795		(5,778)		(4,496,225)	1.840	0.677	JD	1,552	11,831	11/30/2021	12/09/2024
Y55745-KT-2	MALAYSIA (GOVERNMENT) SENIOR GOVT BND		B		1.G FE	241,982	101.5140	243,671	240,038	244,705		(1,406)		4,129	3.480	1.844	MS	2,492	4,184	08/13/2021	03/15/2023
Y7996F-LB-4	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND		B		1.A FE	4,600,849	101.7090	4,632,227	4,554,389	4,589,355		(50,072)		(94,441)	3.125	1.964	MS	47,572	143,583	08/30/2019	09/01/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						790,562,644	XXX	764,791,983	735,483,799	766,170,088		(7,374,678)		(34,918,731)	XXX	XXX	XXX	5,735,519	15,014,507	XXX	XXX
1099999. Total - All Other Government Bonds						790,562,644	XXX	764,791,983	735,483,799	766,170,088		(7,374,678)		(34,918,731)	XXX	XXX	XXX	5,735,519	15,014,507	XXX	XXX
13063B-KD-3	CALIFORNIA (STATE OF) MUNITAX BND GO	SD			1.C FE	24,559,200	123.6890	24,737,800	20,000,000	22,819,961		(524,279)			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	1.C FE	625,000	101.2820	633,013	625,000	625,000					2.450	2.450	JD	1,276	15,313	10/09/2015	12/01/2031
13063D-GE-2	CALIFORNIA (STATE OF) MUNI BND GO			2	1.C FE	10,974,100	114.2920	11,429,200	10,000,000	10,728,650		(103,383)			4.600	3.300	AO	115,000	460,000	07/23/2019	04/01/2038
13063D-YT-9	CALIFORNIA (STATE OF) MUNITAX BND GO	D			1.C FE	20,172,400	98.2650	19,653,000	20,000,000	20,153,785		(16,046)			1.750	1.656	MN	58,333	348,056	10/22/2020	11/01/2030
186343-K8-1	CLEVELAND OHIO MUNI BND GO	SD			1.E FE	7,115,220	108.8940	6,533,640	6,000,000	6,277,708		(139,736)			5.000	2.511	JD	25,000	300,000	07/13/2015	12/01/2023
186343-K8-1	CLEVELAND OHIO MUNI BND GO				1.E FE	88,940	108.8940	81,671	75,000	78,471		(1,747)			5.000	2.511	JD	313	3,750	07/13/2015	12/01/2023
20772K-EV-7	CONNECTICUT (STATE OF) MUNITAX BND GO				1.D FE	9,000,000	106.5740	9,591,660	9,000,000	9,000,000					3.693	3.693	MS	97,865	332,370	08/16/2018	09/15/2024
20772K-EW-5	CONNECTICUT (STATE OF) MUNITAX BND GO	SD			1.D FE	5,000,000	108.2360	5,411,800	5,000,000	5,000,000					3.743	3.743	MS	55,105	187,150	08/16/2018	09/15/2025
419791-6S-2	HAWAII STATE OF MUNI BND GO				1.C FE	2,406,340	102.7810	2,055,620	2,000,000	2,033,188		(55,987)			5.000	2.121	FA	41,667	100,000	11/14/2014	08/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
419792-G2-6	HAWAII ST MUNITAX BND GO				1.C FE	3,970,000	98.8140	3,922,916	3,970,000	3,970,000					1.283	1.283	FA	11,177		09/30/2021	08/01/2026
419792-YQ-3	HAWAII ST MUNITAX BND GO				1.C FE	9,000,000	97.5550	8,779,950	9,000,000	9,000,000					0.670	0.670	FA	25,125	58,458	08/06/2020	08/01/2025
419792-ZL-3	HAWAII ST MUNITAX BND GO	0			1.C FE	12,000,000	98.8890	11,866,680	12,000,000	12,000,000					0.852	0.852	AO	25,560	94,288	10/22/2020	10/01/2025
419792-ZR-0	HAWAII ST MUNITAX BND GO	0			1.C FE	9,992,500	98.8040	9,880,400	10,000,000	9,993,862		1,277			1.618	1.626	AO	40,450	149,216	11/12/2020	10/01/2029
452152-Q4-6	ILLINOIS ST MUNI BND GO				2.B FE	21,898,000	116.8610	23,372,200	20,000,000	20,977,182		(234,650)			5.000	3.618	MN	166,667	1,000,000	10/26/2017	11/01/2025
57582P-BD-1	MASSACHUSETTS ST MUNI BND GO	SD			1.B FE	6,283,200	120.9790	6,351,398	5,250,000	5,694,259		(83,968)			5.000	3.101	MN	43,750	262,500	03/25/2014	11/01/2026
57582R-HU-3	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO				1.B FE	12,540,900	116.1760	11,617,600	10,000,000	11,012,547		(276,638)			5.000	1.991	JJ	250,000	500,000	03/04/2016	07/01/2025
64966H-YG-9	NEW YORK N Y MUNI BND GO	0			1.C FE	7,000,000	109.1450	7,640,150	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	0		2	1.B FE	15,000,000	104.3390	15,650,850	15,000,000	15,000,000					2.650	2.650	FA	150,167	397,500	10/28/2019	02/15/2030
686053-DR-7	OREGON SCH BRDS ASSN G.O. MUNITAX BND REV				1.C FE	9,476,010	114.4100	9,656,204	8,440,000	9,158,721		(95,010)			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			1.D FE	2,396,500	103.7380	2,074,760	2,000,000	2,038,617		(47,919)			5.000	2.510	AO	21,111	100,000	10/29/2013	10/15/2022
70914P-VN-9	PENNSYLVANIA (COMMONWEALTH OF MUNI BND GO				1.D FE	2,580,796	106.9030	2,298,415	2,150,000	2,227,063		(51,375)			5.000	2.477	JD	4,778	107,500	07/16/2014	06/15/2023
93974A-ZE-7	WASHINGTON STATE GO HTM	@SD			1.B FE	3,341,838	97.1370	4,905,419	5,050,000	4,348,003		144,876			0.000	3.418	N/A			03/25/2014	06/01/2026
93974A-ZF-4	WASHINGTON STATE GO HTM	@SD			1.B FE	3,982,457	95.5680	14,449,882	15,120,000	11,163,311		608,066			0.000	5.680	N/A			07/23/2003	06/01/2027
93974C-PL-8	WASHINGTON STATE MUNITAX BND GO				1.B FE	10,694,685	119.1150	10,601,235	8,900,000	10,121,240		(139,482)			5.381	3.319	FA	198,215	478,909	08/23/2017	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						210,098,086	XXX	223,195,463	206,580,000	210,421,568		(1,016,001)			XXX	XXX	XXX	1,686,249	7,109,253	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						210,098,086	XXX	223,195,463	206,580,000	210,421,568		(1,016,001)			XXX	XXX	XXX	1,686,249	7,109,253	XXX	XXX
052396-UU-0	AUSTIN TEXAS MUNITAX BND GO				1.B FE	3,850,000	106.0540	4,083,079	3,850,000	3,850,000					4.746	4.746	MS	60,907	182,721	03/19/2013	09/01/2024
059189-LP-3	BALTIMORE MD MUNITAX BND GO				1.C FE	6,104,976	115.5920	5,548,416	4,800,000	4,800,000					6.040	1.322	AO	61,205	289,920	10/04/2012	10/15/2028
167560-WA-5	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO				1.C FE	6,150,000	99.8490	6,140,714	6,150,000	6,150,000					1.818	1.818	JD	7,454		11/17/2021	12/01/2027
167560-WB-3	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO				1.C FE	7,000,000	102.0590	7,144,130	7,000,000	7,000,000					2.018	2.018	JD	9,417		11/17/2021	12/01/2028
167560-WL-1	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO				1.C FE	2,230,000	99.8490	2,226,633	2,230,000	2,230,000					1.818	1.818	JD	2,703		11/17/2021	12/01/2027
167560-WM-9	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO				1.C FE	1,050,000	101.2150	1,062,758	1,050,000	1,050,000					2.018	2.018	JD	1,413		11/17/2021	12/01/2028
181059-B3-9	CLARK CNTY NEV SCH DIST MUNI BND GO	0		2	1.E FE	12,455,517	125.6510	13,859,305	11,030,000	12,056,403		(130,997)			5.000	3.460	JD	24,511	551,500	10/18/2018	06/15/2030
181059-UX-2	CLARK CNTY NEV SCH DIST MUNI BND GO				1.E FE	9,642,885	115.4720	8,897,118	7,705,000	8,489,296		(217,387)			5.000	1.940	JD	17,122	385,250	06/02/2016	06/15/2025
181059-UZ-7	CLARK CNTY NEV SCH DIST MUNI BND GO			2	1.E FE	9,989,006	121.7980	10,492,898	8,615,000	9,365,651		(138,140)			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				1.E FE	16,382,058	102.1450	14,509,697	14,205,000	14,394,610		(410,307)			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			1.E FE	3,431,160	106.7970	3,203,910	3,000,000	3,118,783		(79,435)			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	SD			1.C FE	4,836,307	109.0570	4,356,827	3,995,000	4,189,917		(98,262)			5.000	2.380	JD	16,646	199,750	11/07/2014	12/01/2023
199507-3B-8	COLUMBUS OHIO CITY S/D MUNI BND GO				1.C FE	296,595	109.0570	267,190	245,000	256,954		(6,026)			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	SD			1.C FE	3,048,725	113.5060	2,837,650	2,500,000	2,674,711		(57,054)			5.000	2.500	JD	10,417	125,000	11/07/2014	12/01/2024
213185-MN-8	COOK CNTY ILL MUNITAX BND GO				1.E FE	4,000,000	99.7520	3,990,080	4,000,000	4,000,000					1.941	1.941	MN	6,686		11/18/2021	11/15/2027
235308-WS-8	DALLAS TEX INDPT SCH DIST MUNI BND GO PREREFUND				1.A FE	72,578	100.5450	60,327	60,000	75,928		966			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				1.A FE	934,422	100.5450	769,169	765,000	968,085		12,318			5.000	5.274	FA	14,450	38,250	02/20/2019	02/15/2036
235308-YK-3	DALLAS TEX INDPT SCH DIST PREREFUNDED				1.A FE	1,965,796	100.5450	1,598,666	1,590,000	1,931,189		(18,982)			5.000	3.111	FA	30,033	79,500	02/26/2020	02/15/2036
235308-YL-1	DALLAS TEX INDPT SCH DIST UNREFUNDED				1.A FE	1,959,614	100.5450	1,593,638	1,585,000	1,925,116		(18,922)			5.000	3.111	FA	29,939	79,250	02/26/2020	02/15/2036
249174-PK-3	DENVER COLO CITY & CNTY SCH D1 MUNI BND GO	SD			1.B FE	4,068,809	116.6830	4,550,637	3,900,000	3,982,848		(12,692)			4.730	4.303	JD	15,373	184,470	03/25/2014	09/01/2027
251130-EC-0	DETROIT MICH SCH DIST MUNI BND GO	SD			1.C FE	1,486,679	127.6980	1,915,470	1,500,000	1,492,239		789			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			1.A FE	2,432,180	112.1970	2,243,940	2,000,000	2,136,155		(49,813)			5.000	2.309	FA	37,778	100,000	09/03/2015	08/15/2024
442331-E3-4	HOUSTON TEX ARPT SYS REV MUNI BND GO				1.D FE	3,610,170	100.7090	3,021,270	3,000,000	3,014,498		(86,249)			5.000	2.070	MS	50,000	150,000	07/23/2014	03/01/2022
442331-QM-9	HOUSTON TEX MUNITAX BND GO				1.D FE	22,034,132	124.7260	23,011,947	18,450,000	21,441,784		(230,360)			6.290	4.303	MS	386,835	1,160,505	05/15/2019	03/01/2032
442331-S6-2	HOUSTON TEX MUNITAX BND GO				1.D FE	27,961,300	125.9780	29,176,505	23,160,000	26,807,935		(279,512)			6.290	4.357	MS	485,588	1,456,764	07/25/2017	03/01/2032
442331-T6-1	HOUSTON TEX MUNI BND GO				1.D FE	1,679,760	100.7090	1,510,635	1,500,000	1,507,372		(43,862)			5.000	2.022	MS	25,000	75,000	12/01/2017	03/01/2022
544646-XS-6	LOS ANGELES CALIF UNI SCH DIST MUNI GO TAX CREDIT 5.96%				1.E FE	19,150,320	112.0010	21,280,190	19,000,000	19,061,244		(14,150)			7.500	7.404	MJSD	63,333	1,425,000	03/25/2014	09/15/2025
649660-RM-4	NEW YORK N Y MUNITAX BND GO				1.C FE	8,036,900	98.8990	7,911,920	8,000,000	8,032,481		(4,419)			1.623	1.558	FA	54,100	73,937	01/14/2021	08/01/2028
681712-KB-0	OMAHA NEB MUNI BND GO				1.C FE	12,932,207	136.9890	12,979,708	9,475,000	11,434,384		(181,968)			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	SD			1.A FE	11,815,000	115.5040	13,646,798	11,815,000	11,815,000					7.375	7.375	MJSD	38,727	871,356	03/19/2013	12/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
741701-YJ-9	PRINCE GEORGES CNTY MD TAX CREDIT 5.76% MUNI BND GO				1.A FE	2,580,000	115.5040	2,980,003	2,580,000	2,580,000					7.375	7.375	MJSD	8,457	190,275	03/19/2013	12/15/2025
797683-HK-8	SAN FRANCISCO CALIF CMNTY COLL MUNITAX BND GO				1.E FE	500,000	98.8010	494,005	500,000	500,000					1.580	1.580	JD	351	7,856	12/02/2020	06/15/2027
797683-HM-4	SAN FRANCISCO CALIF CMNTY COLL MUNITAX BND GO				1.E FE	1,320,000	100.8080	1,330,666	1,320,000	1,320,000					2.019	2.019	JD	1,184	26,503	12/02/2020	06/15/2029
797683-HN-2	SAN FRANCISCO CALIF CMNTY COLL MUNITAX BND GO				1.E FE	535,000	100.9200	539,922	535,000	535,000					2.119	2.119	JD	504	11,274	12/02/2020	06/15/2030
798135-F2-0	SAN JOSE CALIF MUNITAX BND GO				1.B FE	3,855,665	104.7510	3,650,572	3,485,000	3,790,210		(52,082)			2.600	1.006	MS	30,203	90,610	09/24/2020	09/01/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						219,397,761	XXX	222,886,393	194,595,000	207,977,793		(2,116,546)			XXX	XXX	XXX	1,617,804	9,776,491	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						219,397,761	XXX	222,886,393	194,595,000	207,977,793		(2,116,546)			XXX	XXX	XXX	1,617,804	9,776,491	XXX	XXX
007944-AE-1	ADVENT HEALTH SYSTEM CORP BND			2	1.F FE	7,000,000	102.0750	7,145,240	7,000,000	7,000,000					2.433	2.433	MS	56,770	170,310	10/23/2019	09/01/2024
010267-AW-2	ALABAMA FEDERAL AID HIGHWAY FI MUNI BND REV			2	1.E FE	17,432,550	103.1760	15,476,400	15,000,000	15,229,812		(337,580)			5.000	2.664	MS	250,000	750,000	12/04/2014	09/01/2025
010268-CP-3	ALABAMA FEDERAL AID HIGHWAY FI MUNITAX BND REV				1.C FE	7,500,000	98.9370	7,420,275	7,500,000	7,500,000					1.547	1.547	MS	24,816		10/07/2021	09/01/2027
01170R-GV-8	ALASKA ST HSG FIN CORP MUNI BND REV			2	1.B FE	2,752,412	109.3690	2,843,594	2,600,000	2,699,437		(16,549)			4.000	3.225	JD	8,667	104,000	07/26/2018	12/01/2048
01179R-E2-5	ALASKA MUN BD BK AUTH MUNI BND REV				1.E FE	1,713,600	108.5160	1,627,740	1,500,000	1,621,066		(62,482)			5.000	0.750	JD	6,250	75,000	06/25/2020	12/01/2023
01179R-E3-3	ALASKA MUN BD BK AUTH MUNI BND REV				1.E FE	1,768,980	112.6660	1,689,990	1,500,000	1,679,391		(60,505)			5.000	0.840	JD	6,250	75,000	06/25/2020	12/01/2024
01179R-E4-1	ALASKA MUN BD BK AUTH MUNI BND REV				1.E FE	1,512,913	116.6330	1,457,913	1,250,000	1,442,067		(47,861)			5.000	0.990	JD	5,208	62,500	06/25/2020	12/01/2025
02765U-PH-1	AMERICAN MUNICIPAL POWER-OHIO MUNITAX BND REV	0		2	1.F FE	16,165,580	104.1630	16,672,330	16,006,000	16,136,443		(14,053)			3.014	2.901	FA	182,248	482,421	11/20/2019	02/15/2031
02765U-PH-1	AMERICAN MUNICIPAL POWER-OHIO MUNITAX BND REV			2	1.F FE	14,140	104.1630	14,583	14,000	14,114		(12)			3.014	2.901	FA	159	422	11/20/2019	02/15/2031
033167-CH-8	ANCHORAGE ALASKA MUNITAX BND REV				1.C FE	2,000,000	104.6730	2,093,460	2,000,000	2,000,000					3.058	3.058	JJ	30,580	61,160	12/08/2017	07/01/2024
033167-CJ-4	ANCHORAGE ALASKA MUNITAX BND REV				1.C FE	1,000,000	105.7390	1,057,390	1,000,000	1,000,000					3.140	3.140	JJ	15,700	31,400	12/08/2017	07/01/2025
033167-CK-1	ANCHORAGE ALASKA MUNITAX BND REV				1.C FE	2,000,000	106.2930	2,125,860	2,000,000	2,000,000					3.240	3.240	JJ	32,400	64,800	12/08/2017	07/01/2026
040507-HN-8	ARIZONA HEALTH BANNER HLTH SYS MUNI BND REV SER B			2	1.D FE	6,937,500	100.0060	10,000,600	10,000,000	8,043,536		113,548			0.898	2.559	JAJO	22,627	94,467	03/09/2010	01/01/2037
051687-DD-0	AURORA ILL SINGLE FAMILY MTG R HSG				1.B FE	410,709	119.1620	462,296	387,956	406,180		(611)			5.450	5.104	MON	1,762	21,144	01/01/2013	12/01/2039
051687-DT-5	AURORA ILL SINGLE FAMILY MTG R				1.B FE	479,698	101.1370	446,256	441,239	475,035		(644)			6.300	5.780	MON	2,317	27,798	01/01/2013	12/01/2045
052414-PD-5	AUSTIN TEX ARPT SYS REV MUNI BND REV				1.C FE	4,732,760	104.1760	4,167,040	4,000,000	4,092,315		(103,654)			5.000	2.310	MN	25,556	200,000	05/13/2015	11/15/2022
059231-X5-4	BALTIMORE MD SENIOR MUNITAX BND REV				1.D FE	3,720,000	96.1880	3,578,194	3,720,000	3,720,000					1.338	1.338	JJ	24,887	28,896	11/19/2020	07/01/2027
059231-X6-2	BALTIMORE MD SENIOR MUNITAX BND REV				1.D FE	1,400,000	99.5760	1,394,064	1,400,000	1,400,000					1.575	1.575	JJ	11,025	12,801	11/19/2020	07/01/2028
072024-NT-5	BAY AREA TOLL AUTHORITY SUB MUNITAX BND REV				1.D FE	8,184,400	120.3000	7,789,425	6,475,000	8,106,239		(78,161)			6.793	3.282	AO	109,962	219,923	07/15/2021	04/01/2030
072024-RP-9	BAY AREA TOLL AUTHORITY MUNI BND REV	0		2	1.D FE	6,017,100	101.1710	5,058,550	5,000,000	5,030,109		(118,917)			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	1.C FE	4,000,000	100.8680	4,034,720	4,000,000	4,000,000					1.000	1.020	MON	3,323	37,789	04/25/2013	04/01/2047
072024-UK-6	BAY AREA TOLL AUTHORITY MVRDN CASH			2	1.C FE	8,000,000	106.1570	8,492,560	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				1.C FE	5,000,000	103.0990	5,154,950	5,000,000	5,000,000					2.574	2.574	AO	32,175	128,700	09/20/2019	04/01/2031
072024-XD-9	BAY AREA TOLL AUTHORITY SENIOR MUNITAX BND REV				1.C FE	17,695,000	98.3090	17,395,778	17,695,000	17,695,000					1.433	1.433	AO	63,392	136,646	03/03/2021	04/01/2027
08661U-AA-4	BETH ISRAEL LAHEY HEALTH MUNITAX BND REV			2	1.F FE	2,000,000	100.3500	2,007,002	2,000,000	2,000,000					2.220	2.219	JJ	5,550		11/02/2021	07/01/2028
114894-QV-3	BROWARD COUNTY FL AIRPORT MUNI BND REV			2	1.E FE	2,832,888	103.4030	2,481,672	2,400,000	2,436,900		(48,031)			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	1.E FE	2,640,893	103.4950	2,328,638	2,250,000	2,283,420		(43,477)			5.000	2.980	AO	28,125	112,500	09/20/2012	10/01/2025
114894-ZM-3	BROWARD CNTY FLA MUNITAX BND REV				1.E FE	6,750,000	102.3470	6,908,423	6,750,000	6,750,000					2.384	2.384	AO	40,230	160,920	11/01/2019	10/01/2026
114894-ZP-6	BROWARD CNTY FLA MUNITAX BND REV				1.E FE	5,482,047	103.1390	5,528,250	5,360,000	5,466,020		(14,382)			2.504	2.187	AO	33,554	134,214	11/17/2020	10/01/2028
115065-VX-9	BROWARD CNTY FLA SCH BRD MUNITAX BND REV				1.E FE	15,811,658	122.3750	15,602,813	12,750,000	15,714,481		(97,176)			6.452	1.971	JJ	411,315		10/20/2021	07/01/2027
115065-YV-0	BROWARD CNTY FLA SCH BRD MUNI BND REV	0			1.E FE	9,770,240	116.1040	9,288,320	8,000,000	8,719,346		(195,124)			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				1.E FE	323,639	116.1040	307,676	265,000	288,828		(6,463)			5.000	2.311	JJ	6,625	13,250	03/23/2016	07/01/2025
13032U-VH-8	CALIFORNIA HEALTH FACS FING AU SENIOR MUNITAX BND REV			2	1.D FE	5,000,000	104.1360	5,206,800	5,000,000	5,000,000					2.704	2.704	JD	11,267	135,200	11/20/2019	06/01/2030
13033W-LA-9	CALIFORNIA INFRASTR & ECON BK MUNI BND REV			2	1.B FE	7,091,550	125.4550	7,527,300	6,000,000	6,479,965		(70,697)			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	1.B FE	3,841,245	120.6650	3,873,347	3,210,000	3,210,000		(46,095)			5.125	(5.118)	JJ	82,256	153,750	10/12/2021	07/01/2037
13034A-R3-6	CALIFORNIA INFRASTRUCTURE AND MUNI CASH REV				1.A FE	8,700,000	100.0010	8,700,087	8,700,000	8,699,991		(9)			0.200	0.194	FEB	8,772		06/18/2021	01/01/2050
130536-QV-0	CALIFORNIA POLLUTN CTL FING A MUNI BND REV				1.G FE	8,407,840	108.6490	8,691,920	8,000,000	8,183,609		(45,241)			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				1.G FE	9,797,048	108.0250	10,359,598	9,590,000	9,764,350		(6,803)			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	1.D FE	2,837,503	103.6640	2,741,913	2,645,000	2,739,660		(19,957)			3.500	2.636	JD	7,715	92,575	10/07/2016	12/01/2045
13077D-QG-0	CALIFORNIA STATE UNIVERSITY MUNITAX BND REV				1.D FE	15,000,000	97.6700	14,650,500	15,000,000	15,000,000					1.521	1.521	MN	38,025	58,305	07/09/2021	11/01/2028
13078H-AW-2	CALIFORNIA DEV AUTHORITY MUNI BND REV	SD			1.G FE	9,120,526	104.0330	9,409,785	9,045,000	9,101,684		(4,053)			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			1.G FE	8,570,975	104.1310	8,851,135	8,500,000	8,553,268		(3,809)			2.625	2.563	MN	37,188	223,125	02/15/2017	11/01/2033
167593-NA-6	CHICAGO ILL O HARE INTL ARPT MUNI BND REV	SD		2	1.F FE	14,759,074	104.6910	12,913,635	12,335,000	12,666,482		(324,093)			5.000	2.267	JJ	308,375	616,750	02/04/2015	01/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
167593-QZ-8	CHICAGO ILL O HARE INTL ARPT MUNI BND REV				1.F FE	2,924,350	104.7120	2,617,800	2,500,000	2,563,322		(61,816)			5.000	2.421	JJ	62,500	125,000	10/08/2015	01/01/2023
167593-S7-8	CHICAGO ILL O HARE INTL ARPT SENIOR MUNITAX BND REV				1.F FE	2,000,000	101.1060	2,022,120	2,000,000	2,000,000					1.368	1.368	JJ	13,680	20,064	09/25/2020	01/01/2025
167593-WT-5	CHICAGO ILL O HARE INTL ARPT MUNI BND REV				1.F FE	4,529,640	109.2630	4,370,520	4,000,000	4,162,845		(77,984)			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				2.B FE	2,318,580	110.7590	2,215,180	2,000,000	2,119,373		(47,393)			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				2.B FE	1,164,050	111.2440	1,112,440	1,000,000	1,061,382		(24,398)			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			1.B FE	9,000,000	108.8180	9,793,620	9,000,000	9,000,000					7.150	7.150	MJSD	28,600	643,500	01/01/2013	12/15/2024
183596-AA-3	BALTIMORE MD BRD SCH COMMRS TAX CREDIT 5.9% MUNI BND REV	SD			1.B FE	610,000	108.8180	663,790	610,000	610,000					7.150	7.150	MJSD	1,938	43,615	01/01/2013	12/15/2024
183596-AA-3	BALTIMORE MD BRD SCH COMMRS TAX CREDIT 5.9% MUNI BND REV				1.B FE	190,000	108.8180	206,754	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			1.B FE	2,500,000	116.1630	2,904,075	2,500,000	2,500,000					5.692	5.692	JD	6,324	142,300	01/01/2013	12/15/2025
196734-CA-3	COLORADO ST HGR ED CAP CONSTR COLORADO ST HIGHER ED CAP CONS				1.D FE	4,674,000	108.3290	4,116,502	3,800,000	3,992,262		(101,743)			5.000	2.169	MN	31,667	190,000	10/14/2014	11/01/2023
20268J-AA-1	COMMONSPIRIT HEALTH MUNITAX BND REV			2	2.A FE	4,000,000	103.1300	4,125,187	4,000,000	4,000,000					2.760	2.760	AO	27,600	110,400	08/07/2019	10/01/2024
20281P-BQ-4	COMMONWEALTH FING AUTH PA TOB SENIOR MUNITAX BND REV				1.E FE	27,597,096	111.6160	27,072,461	24,255,000	26,658,307		(393,826)			5.740	3.704	JD	116,020	1,392,237	07/17/2019	06/01/2027
207758-KF-9	CONNECTICUT ST SPL TAX TRANSN MUNI BND REV				1.D FE	1,000,000	107.4980	1,074,980	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			1.D FE	3,000,000	111.0290	3,330,870	3,000,000	3,000,000					5.355	5.355	JD	13,388	160,650	01/01/2013	12/01/2024
20775B-3M-6	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	988,821	103.3360	930,024	900,000	919,872		(10,204)			4.000	2.781	MN	4,600	36,000	08/05/2014	11/15/2044
20775B-3U-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	451,041	102.1000	418,610	410,000	419,376		(4,817)			4.000	2.738	MN	2,096	16,400	10/16/2014	11/15/2044
20775B-8A-7	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	3,217,293	101.7970	3,038,640	2,985,000	3,049,989		(26,254)			3.500	2.548	MN	13,350	104,475	02/11/2015	11/15/2044
20775B-N8-5	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	149,029	101.2380	141,733	140,000	140,986		(1,099)			4.000	3.174	MN	716	5,600	10/15/2013	11/15/2032
20775C-AU-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	1,002,744	103.7560	985,682	950,000	970,270		(6,697)			3.500	2.722	MN	4,249	33,250	11/14/2016	11/15/2045
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	4,470,027	106.1860	4,507,596	4,245,000	4,387,047		(23,785)			4.000	3.315	MN	21,697	169,800	04/25/2018	11/15/2039
20775C-EM-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	3,381,516	102.2590	3,231,384	3,160,000	3,256,957		(23,472)			3.500	2.661	MN	14,132	110,600	04/27/2016	05/15/2039
20775C-KS-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	1,149,670	104.9200	1,127,890	1,075,000	1,109,217		(8,290)			3.500	2.630	MN	4,808	37,625	11/03/2016	11/15/2046
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	2,097,656	104.9660	2,067,830	1,970,000	2,032,823		(13,357)			3.500	2.721	MN	8,810	68,950	11/02/2016	05/15/2039
20775C-XL-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV			2	1.A FE	3,661,190	106.9000	3,591,840	3,360,000	3,540,122		(30,649)			4.000	2.912	MN	17,173	134,400	11/02/2017	05/15/2047
20775H-FT-5	CONNECTICUT ST HSG FIN AUTH MUNITAX BND REV			2	1.A FE	3,000,000	99.6130	2,988,390	3,000,000	3,000,000					0.300	0.298	MN	1,150	6,525	02/11/2021	11/15/2022
235036-6M-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV				1.E FE	3,135,000	98.7020	3,094,308	3,135,000	3,135,000					1.329	1.329	MN	6,944	41,664	07/30/2020	11/01/2025
235036-8B-9	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV				1.E FE	2,000,000	99.6770	1,993,540	2,000,000	2,000,000					1.732	1.732	MN	5,773		10/28/2021	11/01/2027
235036-8C-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV				1.E FE	3,500,000	100.4140	3,514,490	3,500,000	3,500,000					1.932	1.932	MN	11,270		10/28/2021	11/01/2028
235241-VK-9	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX BND REV				1.C FE	5,000,000	98.1890	4,909,450	5,000,000	5,000,000					1.347	1.347	JD	5,613	69,782	10/30/2020	12/01/2027
249182-FD-3	DENVER COLO CITY & CNTY MUNI BND REV			2	1.E FE	5,826,150	104.0780	5,203,900	5,000,000	5,081,904		(91,332)			5.000	3.081	MN	31,944	250,000	10/11/2012	11/15/2024
249182-JV-9	DENVER COLO CITY & CNTY MUNI BND REV				1.E FE	4,006,050	108.8270	3,700,118	3,400,000	3,572,332		(89,195)			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			1.E FE	4,816,560	121.9710	4,878,840	4,000,000	4,507,946		(78,950)			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			1.F FE	9,277,600	122.8380	9,827,040	8,000,000	8,856,341		(130,369)			5.000	3.011	JD	33,333	400,000	08/15/2018	12/01/2027
249182-PN-0	DENVER COLO CITY & CNTY SENIOR MUNITAX BND REV				1.E FE	3,750,000	99.5600	3,733,500	3,750,000	3,750,000					1.572	1.572	MN	7,533	61,734	10/16/2020	11/15/2026
249218-AJ-7	DENVER CO PUB SCHS CTFS MUNITAX BND REV				1.D FE	368,222	113.4500	356,884	314,574	361,913		(6,309)			6.220	2.935	JD	870	19,567	04/12/2021	12/15/2026
25457V-BQ-8	DIRECTOR ST NEV DEPT BUSINESS MUNI CASH REV				1.A FE	4,500,000	100.0080	4,500,360	4,500,000	4,499,994		(6)			0.250	0.242	FEB	5,671		06/18/2021	01/01/2050
25477G-DA-0	DISTRICT COLUMBIA INCOME TAX R MUNI BND REV	SD			1.B FE	5,000,000	111.4030	5,570,150	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				1.A FE	10,102,479	115.0660	9,889,923	8,595,000	9,240,827		(92,811)			5.250	3.850	FA	188,016	451,238	02/08/2012	02/01/2028
26443C-AH-6	DUKE UNIVERSITY HEALTH SYSTEM MUNITAX BND REV			2	1.C FE	4,750,000	101.2730	4,810,456	4,750,000	4,750,000					2.552	2.552	JD	10,102	121,220	01/07/2020	06/01/2029
29270M-EG-4	ENERGY NORTHWEST MUNI BND REV				1.F FE	3,390,529	102.3830	2,912,796	2,845,000	2,884,392		(77,503)			5.000	2.200	JJ	71,125	142,250	12/11/2014	07/01/2022
29270M-EH-2	ENERGY NORTHWEST MUNI BND REV				1.F FE	810,412	106.8970	721,555	675,000	701,007		(16,834)			5.000	2.370	JJ	16,875	33,750	12/11/2014	07/01/2023
345105-AW-0	FOOTHILL EASTERN TRANSN CORR MUNI BND REV	.S			1.B FE	10,886,877	100.0000	16,340,000	16,340,000	16,340,000		626,779			0.000	3.950	N/A			03/19/2013	01/01/2022
345105-AX-8	FOOTHILL EASTERN TRANSN CORR MUNI BND REV	.S			1.B FE	6,212,080	99.7620	9,976,200	10,000,000	9,608,889		375,814			0.000	4.030	N/A			03/19/2013	01/01/2023
345105-AY-6	FOOTHILL EASTERN TRANSN CORR MUNI BND REV	.S			1.B FE	1,452,600	99.3450	2,235,263	2,250,000	2,074,609		82,500			0.000	4.099	N/A			03/19/2013	01/01/2024
362835-BU-3	GAINESVILLE FLA MUNITAX BND GO				1.D FE	800,000	98.7620	790,096	800,000	800,000					0.997	0.997	AO	1,994	8,020	09/11/2020	10/01/2024
362835-BV-1	GAINESVILLE FLA MUNITAX BND GO				1.D FE	750,000	97.9380	734,535	750,000	750,000					1.117	1.117	AO	2,094	8,424	09/11/2020	10/01/2025
373541-4A-6	GEORGIA MUN ELEC AUTH PWR REV MUNI BND REV	SD			1.F FE	7,834,042	100.0000	6,700,000	6,700,000	6,700,000		(156,388)			5.000	2.620	JJ	167,500	335,000	01/24/2014	01/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
373541-4A-6	GEORGIA MUN ELEC AUTH PWR REV MUNI BND REV				1.F FE	327,393	100.0000	280,000	280,000	280,000		(6,536)			5.000	2.620	JJ	7,000	14,000	01/24/2014	01/01/2022
38122N-A9-3	GOLDEN ST TOB SECURITIZATION C MUNITAX BND REV				1.D FE	3,000,000	100.3380	3,010,140	3,000,000	3,000,000					1.886	1.886	JD	4,715	8,487	09/30/2021	06/01/2027
38122N-C5-9	GOLDEN ST TOB SECURITIZATION C SENIOR MUNITAX BND REV				1.F FE	2,500,000	100.5030	2,512,575	2,500,000	2,500,000					2.158	2.158	JD	2,398		12/08/2021	06/01/2026
38611T-AS-6	GRAND PARKWAY TRANSPORTATION C MUNI BND REV			2	1.C FE	7,449,200	120.8370	9,666,960	8,000,000	8,523,839		260,613			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.A	5,052,551	119.2120	5,066,510	4,250,000	4,617,136		(59,302)			5.750	3.974	JJ	122,188	244,375	10/05/2016	07/01/2027
414005-WD-6	HARRIS CNTY TEX MUNI BND REV				1.C FE	2,302,440	112.2740	2,245,480	2,000,000	2,132,363		(48,363)			5.000	2.381	FA	37,778	100,000	05/15/2018	08/15/2024
432275-AE-5	HILLSBOROUGH CNTY FL AVIAT AUT MUNITAX BND REV				1.G FE	1,000,000	101.4650	1,014,650	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			1.C FE	14,444,378	107.9730	13,129,517	12,160,000	12,707,720		(288,634)			5.000	2.471	MN	101,333	608,000	07/21/2015	11/01/2023
438701-Z4-9	HONOLULU HAWAII CITY & CNTY WA SENIOR MUNITAX BND REV				1.C FE	4,375,000	96.8250	4,236,094	4,375,000	4,375,000					1.473	1.473	JJ	32,222	32,580	12/16/2020	07/01/2030
44107H-AC-6	HOSPITAL SPECIAL SURGERY MUNI BND REV			2	1.E FE	3,000,000	106.7390	3,202,171	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				1.G FE	15,734,810	112.9610	14,684,930	13,000,000	14,789,528		(256,714)			6.880	4.256	JJ	447,200	894,400	01/31/2018	01/01/2028
442349-EL-6	HOUSTON TEX ARPT SYS REV SUB MUNITAX BND REV				1.F FE	2,500,000	100.3130	2,507,825	2,500,000	2,500,000					1.272	1.272	JJ	15,900	22,172	09/18/2020	07/01/2024
442349-EM-4	HOUSTON TEX ARPT SYS REV SUB MUNITAX BND REV				1.F FE	3,500,000	99.9150	3,497,025	3,500,000	3,500,000					1.372	1.372	JJ	24,010	33,481	09/18/2020	07/01/2025
442435-4L-4	HOUSTON TEX MUNI BND REV				1.C FE	589,360	101.7540	508,770	500,000	504,520		(11,954)			5.000	2.541	MN	3,194	25,000	03/13/2014	05/15/2022
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMIS MUNITAX BND REV	SD			1.C FE	7,756,900	109.0280	8,776,754	8,050,000	7,853,838		25,845			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	1.B FE	764,256	102.4680	732,646	715,000	730,110		(5,725)			4.000	3.115	JJ	14,300	28,600	06/12/2015	07/01/2034
45201Y-M8-7	ILLINOIS HSG DEV AUTH MUNI BND REV			2	1.C FE	3,220,170	105.4290	3,162,870	3,000,000	3,102,624		(23,521)			3.500	2.611	FA	43,750	105,000	09/09/2016	08/01/2046
45201Y-YJ-0	ILLINOIS HSG DEV AUTH MUNITAX BND REV			2	1.A FE	2,742,332	99.7610	2,735,778	2,742,332	2,742,332					2.625	2.625	MON	5,999	71,986	11/14/2012	12/01/2042
45204E-JF-6	ILLINOIS FINANCE AUTHORITY MUNI BND REV				1.A FE	2,063,772	111.6040	2,008,872	1,800,000	2,018,670		(45,102)			5.000	0.131	JJ	45,000	45,000	06/25/2021	07/01/2024
452227-SN-2	ILLINOIS ST JUNIOR MUNITAX BND REV				2.A FE	2,000,000	97.6620	1,953,240	2,000,000	2,000,000					1.453	1.453	JD	7,426		09/16/2021	06/15/2026
452252-KD-0	ILLINOIS ST TOLL HWY AUTH TOLL MUNI BND REV	D			1.D FE	10,634,760	109.1830	9,389,738	8,600,000	9,087,702		(236,350)			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	1.A FE	1,463,224	104.1130	1,410,731	1,355,000	1,413,083		(11,893)			4.000	2.975	JJ	27,100	54,200	06/29/2017	07/01/2038
455280-L7-0	INDIANAPOLIS LOC PUB IMPR BNK MUNI BND REV	@			1.D FE	16,673,037	99.9640	18,338,396	18,345,000	18,317,668		323,528			0.000	1.791	N/A			09/14/2016	02/01/2022
45528S-5R-3	INDIANAPOLIS IND LOC PUB IMPT MUNI BND REV				1.D FE	2,000,000	117.4770	2,349,540	2,000,000	2,000,000					5.966	5.966	JJ	55,020	119,320	01/01/2013	01/15/2030
462467-PY-1	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV			2	1.A FE	2,291,581	105.0150	2,194,814	2,090,000	2,172,396		(22,101)			4.000	2.809	JJ	41,800	83,600	02/24/2016	07/01/2046
462467-RY-9	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV			2	1.A FE	2,522,470	105.7060	2,478,806	2,345,000	2,427,408		(19,320)			3.500	2.570	JJ	41,038	82,075	09/21/2016	07/01/2046
485428-ZX-7	KANSAS ST DEV FIN AUTH SENIOR MUNITAX BND REV				1.D FE	15,438,102	109.2090	15,420,311	14,120,000	15,420,941		(17,161)			5.371	3.082	MN	126,398		12/07/2021	05/01/2026
48542R-SJ-4	KANSAS ST DEV FIN AUTH MUNITAX BND REV				1.E FE	1,750,000	97.9190	1,713,583	1,750,000	1,750,000					1.149	1.149	MN	3,351	3,631	08/18/2021	05/01/2026
48542R-SK-1	KANSAS ST DEV FIN AUTH MUNITAX BND REV				1.E FE	2,000,000	97.1880	1,943,760	2,000,000	2,000,000					1.369	1.369	MN	4,563	4,944	08/18/2021	05/01/2027
48542R-SL-9	KANSAS ST DEV FIN AUTH MUNITAX BND REV				1.E FE	3,500,000	98.7150	3,455,025	3,500,000	3,500,000					1.519	1.519	MN	8,861	9,599	08/18/2021	05/01/2028
49127K-BY-5	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX BND REV				1.F FE	1,000,000	101.7750	1,017,750	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				1.F FE	1,000,000	103.4690	1,034,690	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				1.F FE	1,250,000	105.7560	1,321,950	1,250,000	1,250,000					3.549	3.549	JD	3,697	44,363	12/07/2017	12/01/2024
49151F-F2-1	KENTUCKY ST PPTY & BLDGS COMMN MUNITAX BND REV	SD			1.E FE	2,000,000	101.2020	2,024,040	2,000,000	2,000,000					2.522	2.522	MN	8,407	50,440	10/09/2019	11/01/2027
49151F-F2-1	KENTUCKY ST PPTY & BLDGS COMMN MUNITAX BND REV				1.E FE	270,000	101.2020	273,245	270,000	270,000					2.522	2.522	MN	1,135	6,809	10/09/2019	11/01/2027
49151F-NH-9	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV	SD			1.E FE	23,969,200	112.7570	22,551,400	20,000,000	21,398,468		(471,278)			5.000	2.431	MN	166,667	1,000,000	03/02/2016	11/01/2024
49151F-NJ-5	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV	D			1.E FE	21,909,060	116.9030	21,042,540	18,000,000	19,676,027		(412,269)			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				1.E FE	279,949	116.9030	268,877	230,000	251,416		(5,268)			5.000	2.440	MN	1,917	11,500	04/05/2016	11/01/2025
514061-AG-5	LANCASTER CNTY PA SOLID WASTE MUNI BND REV				1.B FE	5,635,406	104.5790	5,244,637	5,015,000	5,090,251		(76,233)			5.000	3.390	JD	11,144	250,750	12/11/2013	12/15/2022
542691-DP-2	LONG ISLAND PWR AUTH N Y MUNITAX BND REV			2	1.F FE	1,000,000	100.1050	1,001,050	1,000,000	1,000,000					0.764	0.764	MS	2,547	7,873	08/06/2020	03/01/2023
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS MUNITAX BND REV				1.C FE	12,947,800	135.3240	13,532,400	10,000,000	12,473,760		(157,611)			7.488	4.695	FA	312,000	748,800	10/30/2018	08/01/2033
56052E-5K-0	MAINE ST HSG MUNI BND REV			2	1.B FE	16,415	100.7910	15,119	15,000	15,143		(160)			4.000	2.882	MN	77	600	01/24/2013	11/15/2043
56682H-BN-8	MARICOPA CNTY ARIZ IND DEV AUT MUNI BND REV	D			1.D FE	5,981,100	104.6610	5,233,050	5,000,000	5,166,934		(164,261)			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	1.C FE	1,693,059	101.2540	1,655,503	1,635,000	1,660,561		(6,495)			3.500	3.046	MS	19,075	57,225	08/25/2016	09/01/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN MUNI BND REV			2	1.A FE	3,394,534	103.2500	3,504,856	3,394,534	3,394,534					4.000	4.000	MON	11,315	135,781	08/15/2013	07/01/2043
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DE MUNI BND REV			2	1.C FE	5,118,944	106.7260	5,085,494	4,765,000	5,043,019		(34,862)			3.500	2.602	MS	55,592	166,775	10/04/2019	03/01/2050
57421F-AD-9	MARYLAND ST DEPT TRANSN MUNITAX BND REV				1.F FE	8,000,000	96.2790	7,702,320	8,000,000	8,000,000					0.906	0.906	FA	30,200	31,408	02/11/2021	08/01/2026
574300-JN-0	MARYLAND ST TRANSN AUTH MUNI BND REV				1.C FE	1,625,000	107.1660	1,741,448	1,625,000	1,625,000					5.164	5.164	JJ	41,958	83,915	07/14/2010	07/01/2025
575832-UH-1	MASSACHUSETTS ST COLLEGE BLDG SENIOR MUNITAX BND REV				1.D FE	16,366,210	124.4490	16,346,376	13,135,000	16,333,378		(32,832)			6.390	3.057	MN	139,888		11/23/2021	05/01/2030
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1.B FE	717,979	101.5350	680,285	670,000	678,015		(5,451)			4.000	3.130	JD	2,233	26,800	10/24/2013	12/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
57587A-FL-7	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1.B FE	552,303	102.1500	515,858	505,000	517,945		(5,100)			4.000	2.894	JD	1,683	20,200	08/07/2014	12/01/2044
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1.B FE	2,182,024	104.2320	2,152,391	2,065,000	2,110,877		(12,621)			3.500	2.813	JD	6,023	72,275	11/19/2015	06/01/2042
57587A-TX-6	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1.B FE	4,508,800	105.6620	4,517,051	4,275,000	4,392,994		(24,417)			4.000	3.323	JD	14,250	171,000	11/30/2016	06/01/2039
57587A-WC-8	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV			2	1.B FE	3,792,897	106.3260	3,710,777	3,490,000	3,660,079		(31,719)			4.000	2.928	JD	11,633	139,600	07/21/2017	06/01/2043
576000-XL-2	MASSACHUSETTS SCHOOL BUILDING SUB MUNITAX BND REV	SD		2	1.C FE	10,000,000	105.2570	10,525,700	10,000,000	10,000,000					2.866	2.866	AO	60,504	286,600	11/07/2019	10/15/2031
576000-ZE-6	MASSACHUSETTS SCHOOL BUILDING SENIOR MUNITAX BND REV	0			1.B FE	17,417,000	98.4040	17,139,025	17,417,000	17,417,000					0.885	0.885	FA	58,231	166,985	07/01/2020	08/15/2025
576000-ZE-6	MASSACHUSETTS SCHOOL BUILDING SENIOR MUNITAX BND REV	SD			1.B FE	7,320,000	98.4040	7,203,173	7,320,000	7,320,000					0.885	0.885	FA	24,473	70,181	07/01/2020	08/15/2025
576000-ZE-6	MASSACHUSETTS SCHOOL BUILDING SENIOR MUNITAX BND REV				1.B FE	263,000	98.4040	258,803	263,000	263,000					0.885	0.885	FA	879	2,522	07/01/2020	08/15/2025
576029-AS-1	MASSACHUSETTS ST TPK AUTH MUNI BND REV			2	1.A FE	8,468,057	103.5770	7,555,942	7,295,000	7,430,556		(131,355)			5.125	3.222	JJ	186,934	373,869	06/26/2013	01/01/2023
592248-FJ-2	METROPOLITAN PIER & EXPOSITION PRE REFUNDED			2	1.A	2,229,925	103.3970	2,269,564	2,195,000	2,212,681		(4,629)			5.700	5.437	JD	5,561	125,115	12/15/2017	06/15/2025
592248-FP-8	METROPOLITAN PIER & EXPOSITION UNREFUNDED			2	3.A FE	7,929,188	103.5240	8,080,048	7,805,000	7,855,704		(19,708)			5.700	5.402	JD	19,773	444,885	12/15/2017	06/15/2025
592250-AG-9	METROPOLITAN PIER & EXPOSITION MUNI BND REV				3.A FE	5,652,550	104.5790	5,228,950	5,000,000	5,093,206		(94,768)			5.000	3.006	JD	11,111	250,000	08/06/2015	12/15/2022
59259Y-RX-9	METROPOLITAN TRANSN AUTH N Y MUNI BND REV	SD			1.G FE	5,771,700	104.1760	5,208,800	5,000,000	5,087,057		(97,181)			5.000	2.962	MN	31,944	250,000	03/25/2014	11/15/2022
59261A-PW-1	MET TRANSN AUTH NY REV MUNI BND REV	SD			1.G FE	12,112,000	119.8370	11,983,700	10,000,000	11,207,990		(231,334)			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			1.G FE	9,174,900	122.5970	9,194,775	7,500,000	8,539,786		(162,735)			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			1.C FE	12,176,353	108.7860	11,047,218	10,155,000	10,673,923		(262,052)			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			1.C FE	12,892,042	112.8090	12,048,001	10,680,000	11,451,305		(252,270)			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	1.D FE	5,675,150	102.9310	5,146,550	5,000,000	5,078,746		(102,543)			5.000	2.860	AO	62,500	250,000	09/23/2015	10/01/2027
592646-7D-9	METROPOLITAN WASHINGTON DC MUNI BND REV	SD			1.D FE	16,967,489	106.9690	15,029,145	14,050,000	14,700,855		(360,621)			5.000	2.283	AO	175,625	702,500	11/17/2016	10/01/2023
592647-EB-3	METROPOLITAN WASHINGTON D C AR MUNI BND REV				1.D FE	12,190,200	116.4170	11,641,700	10,000,000	11,043,837		(264,925)			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				1.E FE	5,000,000	108.1010	5,405,050	5,000,000	5,000,000					3.687	3.687	AO	46,088	184,350	08/09/2018	10/01/2025
59333H-CQ-7	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1.E FE	5,000,000	109.2270	5,461,350	5,000,000	5,000,000					3.758	3.758	AO	46,975	187,900	08/09/2018	10/01/2026
59333H-CR-5	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV	SD			1.E FE	6,100,000	109.3660	6,671,326	6,100,000	6,100,000					3.808	3.808	AO	58,072	232,288	08/09/2018	10/01/2027
59333H-CR-5	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1.E FE	1,410,000	109.3660	1,542,061	1,410,000	1,410,000					3.808	3.808	AO	13,423	53,693	08/09/2018	10/01/2027
59333M-L4-5	MIAMI DADE FL SCH BRD M/P COP MUNI BND REV	0			1.E FE	10,758,720	110.5320	10,611,072	9,600,000	10,326,722		(63,043)			5.000	4.019	MN	80,000	480,000	01/28/2014	05/01/2031
59333M-L4-5	MIAMI DADE FL SCH BRD M/P COP MUNI BND REV				1.E FE	448,280	110.5320	442,128	400,000	430,280		(2,627)			5.000	4.019	MN	3,333	20,000	01/28/2014	05/01/2031
59333M-T5-4	MIAMI DADE FL SCH BRD M/P COP MUNI BND GO	SD			1.E FE	11,681,400	113.6810	11,368,100	10,000,000	10,617,819		(188,946)			5.000	2.891	FA	208,333	500,000	11/13/2015	02/01/2025
59333N-S9-5	MIAMI DADE COUNTY FL AVIAT REV SUB MUNITAX BND REV				1.E FE	2,369,365	98.6000	2,312,170	2,345,000	2,368,050		(1,315)			1.471	1.257	AO	8,624	25,296	09/16/2021	10/01/2026
59333N-T2-9	MIAMI DADE COUNTY FL AVIAT REV SUB MUNITAX BND REV				1.E FE	2,000,000	97.4790	1,949,580	2,000,000	2,000,000					1.621	1.621	AO	8,105	23,775	12/10/2020	10/01/2027
59333N-T3-7	MIAMI DADE COUNTY FL AVIAT REV SUB MUNITAX BND REV				1.E FE	1,500,000	98.2530	1,473,795	1,500,000	1,500,000					1.936	1.936	AO	7,260	21,296	12/10/2020	10/01/2028
59333P-4N-5	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1.F FE	5,507,541	109.0490	5,561,499	5,100,000	5,469,217		(38,324)			3.175	2.022	AO	40,481	161,925	03/25/2021	10/01/2028
59333P-4Q-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV			2	1.F FE	2,000,000	107.9610	2,159,220	2,000,000	2,000,000					3.375	3.375	AO	16,875	67,500	05/10/2019	10/01/2030
59333P-5C-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV	0			1.F FE	11,019,229	102.0850	11,249,767	11,020,000	11,019,500		99			2.268	2.269	AO	62,483	249,934	08/26/2019	10/01/2026
59333P-5C-8	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV	SD			1.F FE	8,499,405	102.0850	8,677,225	8,500,000	8,499,614		76			2.268	2.269	AO	48,195	192,780	08/26/2019	10/01/2026
59333P-5D-6	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV	0			1.F FE	10,169,600	101.3770	10,137,700	10,000,000	10,142,506		(23,058)			2.349	2.085	AO	58,725	234,900	10/23/2020	10/01/2027
59333P-5D-6	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1.F FE	3,355,968	101.3770	3,345,441	3,300,000	3,347,027		(7,609)			2.349	2.085	AO	19,379	77,517	10/23/2020	10/01/2027
59333P-B6-4	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND REV			2	1.F FE	4,347,618	103.3800	4,212,735	4,075,000	4,214,336		(133,282)			5.000	0.428	AO	50,938	101,875	04/12/2021	10/01/2023
59333P-V4-7	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV				1.F FE	4,820,700	103.2670	5,163,350	5,000,000	4,913,715		21,385			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	SD			1.D FE	5,753,602	108.2020	5,285,668	4,885,000	5,083,285		(109,381)			5.000	2.611	AO	61,063	244,250	05/20/2015	10/01/2023
59447T-EA-7	MICHIGAN STATE FINANCE AUTH MUNITAX BND REV				3.A FE	2,270,000	101.1710	2,296,582	2,270,000	2,270,000					4.600	4.600	AO	26,105	104,420	08/19/2015	10/01/2022
59447T-KA-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV				1.D FE	7,555,327	105.2260	7,855,121	7,465,000	7,539,452		(6,371)			3.260	3.141	MN	40,560	243,359	05/31/2019	11/01/2031
59447T-QE-6	MICHIGAN STATE FINANCE AUTHORI MUNI BND REV				1.D FE	2,434,280	121.1420	2,422,840	2,000,000	2,249,633		(47,431)			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				1.D FE	1,537,225	124.5820	1,557,275	1,250,000	1,428,975		(27,843)			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	1.C FE	10,000,000	103.8050	10,380,500	10,000,000	10,000,000					2.988	2.988	MS	99,600	298,800	04/03/2019	09/01/2049
59447T-XV-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV	SD			1.D FE	11,995,000	106.1690	12,734,972	11,995,000	11,995,000					2.954	2.954	JD	29,528	354,332	12/05/2019	12/01/2030
59447T-XV-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX BND REV				1.D FE	5,000	106.1690	5,308	5,000	5,000					2.954	2.954	JD	12	148	12/05/2019	12/01/2030
594612-DF-7	MICHIGAN STATE OF MUNI BND REV	0			1.F FE	7,399,680	110.1920	6,611,520	6,000,000	6,425,328		(187,687)			5.000	1.710	MS	88,333	300,000	07/14/2016	03/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
594653-6J-1	MICHIGAN STATE HOUSING DEVELOP			2	1.C FE	4,779,704	103.3370	4,577,829	4,430,000	4,550,837		(39,067)			4.000	3.016	JD	14,767	177,200	08/06/2015	06/01/2046
594653-7K-7	MICHIGAN STATE HOUSING DEVELOP MUNI BND REV			2	1.C FE	3,155,789	104.7450	3,042,842	2,905,000	3,015,522		(26,240)			4.000	2.964	JD	9,683	116,200	03/11/2016	06/01/2046
59465H-UN-4	MICHIGAN ST HOSP MUNI BND REV				1.D FE	1,162,010	124.5810	1,245,810	1,000,000	1,109,942		(16,767)			5.000	2.960	JD	4,167	50,000	10/16/2018	12/01/2027
603798-CQ-0	MINNEAPOLIS ST PAUL HSGFIN BRD MUNI BND REV			2	1.B FE	95,000	100.1780	95,169	95,000	95,000					4.100	4.100	JD	325	3,898	01/01/2013	12/01/2029
604160-FT-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV			2	1.A FE	1,303,048	100.5610	1,320,260	1,312,895	1,304,390		305			2.600	2.655	MON	2,845	34,135	05/19/2017	09/01/2042
60416S-AZ-3	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	158,100	100.1650	155,256	155,000	155,000		(366)			3.450	3.208	JJ	2,674	5,348	04/09/2012	01/01/2024
60416S-HX-1	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	5,584,969	102.9350	5,275,419	5,125,000	5,258,036		(50,577)			4.000	2.916	JJ	102,500	205,000	12/09/2014	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	1,219,485	104.1170	1,176,522	1,130,000	1,161,367		(9,843)			4.000	3.025	JJ	22,600	45,200	07/31/2015	01/01/2041
60416S-MZ-0	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	3,729,234	103.2790	3,661,241	3,545,000	3,618,300		(19,633)			3.500	2.875	JJ	62,038	124,075	11/30/2015	01/01/2046
60416S-UC-2	MINNESOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	2,789,361	106.3650	2,728,262	2,565,000	2,691,350		(23,136)			4.000	2.934	JJ	51,300	102,600	06/21/2017	07/01/2047
604633-BB-2	MIRAMAR FLA MUNITAX BND REV				1.D FE	2,000,000	98.0370	1,960,740	2,000,000	2,000,000					1.315	1.315	AO	6,575	4,603	07/01/2021	10/01/2026
60534T-X7-5	MISSISSIPPI DEV BK MUNI BND REV				1.E FE	2,956,350	105.5170	2,637,925	2,500,000	2,582,636		(64,466)			5.000	2.301	AO	31,250	125,000	10/30/2015	04/01/2023
60534T-X8-3	MISSISSIPPI DEV BK MUNI BND REV				1.E FE	3,569,490	109.8170	3,294,510	3,000,000	3,164,353		(70,195)			5.000	2.481	AO	37,500	150,000	10/30/2015	04/01/2024
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE F MUNITAX BND REV			2	1.A FE	1,756,643	99.7690	1,752,585	1,756,643	1,756,643					3.050	3.050	MON	4,465	53,578	06/24/2015	12/01/2034
60637B-DV-9	MISSOURI ST HSG DEV COMMISSION MUNI BND REV			2	1.B FE	1,006,372	103.5270	947,272	915,000	938,937		(9,791)			4.000	2.833	MN	6,100	36,600	05/30/2014	11/01/2041
60637B-GC-8	MISSOURI ST HSG DEV COMMISSION MUNI BND REV			2	1.B FE	1,594,230	103.1170	1,515,820	1,470,000	1,510,625		(13,613)			3.750	2.730	MN	9,188	55,125	04/24/2015	05/01/2038
60637B-PZ-7	MISSOURI ST HSG DEV COMMN MUNI BND REV			2	1.B FE	2,999,304	107.4690	3,009,132	2,800,000	2,920,288		(20,429)			4.000	3.119	MN	18,667	112,000	12/01/2017	05/01/2047
61212R-7D-2	MONTANA ST BRD HSG MUNI BND REV			2	1.B FE	1,571,371	101.0790	1,485,861	1,470,000	1,498,612		(11,317)			3.500	2.663	JD	4,288	51,450	12/12/2014	06/01/2040
61212W-BB-0	MONTANA ST BRD HSG MUNI BND REV			2	1.B FE	933,913	104.4520	929,623	890,000	907,048		(4,681)			3.500	2.907	JD	2,596	31,150	09/14/2015	12/01/2042
62476R-AB-1	MTA HUDSON RAIL YDS MUNI BND REV	SD		2	1.G FE	22,350,407	100.3620	20,072,400	20,000,000	20,000,000		(422,669)			5.000	2.534	MN	127,778	1,000,000	11/15/2016	11/15/2051
62476R-AB-1	MTA HUDSON RAIL YDS MUNI BND REV			2	1.G FE	709,625	100.3620	637,299	635,000	635,000		(13,420)			5.000	2.534	MN	4,057	31,750	11/15/2016	11/15/2051
62620H-CL-4	MUNICIPAL ELEC AUTH GA SUB MUNITAX BND REV				1.G FE	3,650,000	99.2130	3,621,275	3,650,000	3,650,000					1.887	1.887	JJ	16,071		10/01/2021	01/01/2027
631663-RH-6	NASSAU CNTY N Y INTERIM FIN AU MUNITAX BND REV				1.A FE	6,000,000	96.6950	5,801,700	6,000,000	6,000,000					1.128	1.128	MN	8,648	50,384	02/05/2021	11/15/2027
63902H-AH-2	NATURE CONSERVANCY MUNITAX BND REV			2	1.C FE	1,000,000	97.5910	975,907	1,000,000	1,000,000					0.794	0.794	JJ	3,970	3,308	01/27/2021	07/01/2025
63902H-AJ-8	NATURE CONSERVANCY MUNITAX BND REV			2	1.C FE	1,000,000	96.5120	965,123	1,000,000	1,000,000					0.944	0.944	JJ	4,720	3,933	01/27/2021	07/01/2026
63902H-AK-5	NATURE CONSERVANCY MUNITAX BND REV			2	1.C FE	1,000,000	95.8490	958,488	1,000,000	1,000,000					1.154	1.154	JJ	5,770	4,808	01/27/2021	07/01/2027
63968A-YD-1	NEBRASKA PUB PWR DIST REV MUNI BND REV				1.E FE	4,409,993	100.0000	3,700,000	3,700,000	3,700,000		(106,730)			5.000	2.071	JJ	92,500	185,000	11/05/2014	01/01/2022
63968M-LU-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1.B FE	2,075,993	103.7020	2,032,559	1,960,000	1,997,662		(13,435)			3.500	2.748	MS	22,867	68,600	08/27/2015	09/01/2045
63968M-MX-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1.B FE	2,566,087	105.5580	2,538,670	2,405,000	2,478,398		(16,423)			3.500	2.720	MS	28,058	84,175	03/17/2016	09/01/2046
63968M-NY-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV			2	1.B FE	2,979,129	106.2780	2,949,215	2,775,000	2,889,840		(18,514)			3.500	2.707	MS	32,375	97,125	10/26/2016	09/01/2046
63968M-QC-6	NEBRASKA INVT FIN AUTH MUNI BND REV			2	1.B FE	4,226,856	104.6600	4,134,070	3,950,000	4,128,559		(24,089)			3.500	2.753	MS	46,083	138,250	08/23/2017	03/01/2040
64469D-VQ-1	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX BND REV			2	1.B FE	1,384,583	100.7570	1,340,068	1,330,000	1,343,094		(6,215)			4.000	3.486	JJ	26,600	53,200	07/11/2014	07/01/2035
64577B-8G-2	NEW JERSEY ECONOMIC DEVELOPMEN MUNITAX BND GO				2.A FE	10,004,200	104.8260	10,482,600	10,000,000	10,003,872		(317)			3.720	3.715	JD	16,533	372,000	12/05/2019	06/15/2030
64579X-CJ-1	NEW JERSEY HEALTH CARE FACS MUNI BND REV				2.A FE	13,941,090	103.3780	11,847,119	11,460,000	11,666,976		(287,743)			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				2.A FE	37,939,563	125.8050	37,986,820	30,195,000	36,394,411		(625,001)			7.425	3.206	FA	846,970	1,499,479	12/07/2021	02/15/2029
645918-U8-4	NEW JERSEY ECONOMIC DEV MUNI BND REV				2.A FE	10,851,766	100.7400	9,580,374	9,510,000	9,542,709		(193,917)			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				2.B FE	2,566,901	102.7060	2,511,162	2,445,000	2,462,598		(14,251)			6.076	5.430	MS	49,519	148,558	01/01/2013	03/01/2023
646136-3N-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV			2	2.A FE	5,545,650	117.7000	5,885,000	5,000,000	5,325,810		(66,626)			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				2.A FE	9,080,080	102.1670	8,173,360	8,000,000	8,072,152		(155,105)			5.000	2.991	JD	17,778	400,000	11/14/2014	06/15/2022
646139-5Q-4	NEW JERSEY TPK AUTH REV MUNI BND REV	SD			1.F FE	6,853,623	113.5700	6,473,490	5,700,000	6,076,300		(118,867)			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				1.F FE	18,250,356	117.2390	20,065,455	17,115,000	17,511,915		(88,431)			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	1.C FE	6,854,673	110.5240	7,068,010	6,395,000	6,737,450		(34,844)			4.500	3.740	AO	71,944	287,775	06/15/2018	10/01/2048
646140-DQ-3	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX BND REV				1.F FE	9,000,000	98.1870	8,836,830	9,000,000	9,000,000					1.283	1.283	JJ	57,735	47,150	01/22/2021	01/01/2027
647200-3H-5	NEW MEXICO MTG FIN MUNI BND REV			2	1.A FE	2,190,511	101.8780	2,103,781	2,065,000	2,108,487		(13,026)			3.250	2.553	MS	22,371	67,113	02/20/2015	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH MUNITAX BND REV			2	1.A FE	2,524,060	100.7340	2,542,586	2,524,060	2,524,060					2.980	2.980	MON	6,268	75,217	05/03/2017	08/01/2038
647200-X6-6	NEW MEXICO MTG FIN MUNI BND REV			2	1.B FE	8,418,089	102.5420	8,300,074	8,094,317	8,157,909		(36,167)			4.500	4.046	MON	30,354	364,244	08/08/2013	10/01/2043
64971W-5N-6	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV	SD			1.A FE	10,097,100	105.8540	10,585,400	10,000,000	10,041,127		(13,077)			3.000	2.855	FA	124,167	300,000	06/28/2017	02/01/2025
64971W-P5-3	NEW YORK CITY TRANSITIONAL FIN MUNITAX BND REV	SD			1.A FE	9,436,039	102.2310	10,223,100	10,000,000	9,769,999		84,099			2.250	3.185	FA	93,750	225,000	06/04/2018	08/01/2024
64971W-P5-3	NEW YORK CITY TRANSITIONAL FIN MUNITAX BND REV				1.A FE	3,274,305	102.2310	3,547,416	3,470,000	3,390,190		29,182			2.250	3.185	FA	32,531	78,075	06/04/2018	08/01/2024
64971W-SC-5	NEW YORK CITY TRANSITIONAL FIN UNREFUNDED PORTION			2	1.A FE	4,510,689	106.1000	4,244,000	4,000,000	4,093,172		(67,381)			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			1.A FE	5,727,661	105.7270	6,343,620	6,000,000	5,838,846		31,581			2.940	3.577	FA	73,010	176,400	04/26/2018	08/01/2026
64971X-AX-6	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV				1.A FE	396,163	105.7270	438,767	415,000	403,854		2,184			2.940	3.577	FA	5,050	12,201	04/26/2018	08/01/2026
64971X-BB-3	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV			2	1.A FE	14,559,435	107.9180	14,212,801	13,170,000	14,466,502		(92,933)			3.430	1.581	FA	188,221	225,866	07/28/2021	08/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
64971X-EC-8	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1.A FE	7,018,620	108.2630	7,578,410	7,000,000	7,013,644		(1,868)			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	1.A FE	9,998,900	108.6950	10,869,500	10,000,000	9,999,197		78			3.780	3.781	FA	157,500	378,000	01/17/2019	08/01/2030
64971X-GC-6	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV				1.A FE	1,694,628	108.0350	1,652,936	1,530,000	1,656,721		(21,238)			3.590	2.014	FA	22,886	54,927	03/11/2020	08/01/2027
64971X-GF-9	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV	SD		2	1.A FE	8,115,263	109.7900	8,239,740	7,505,000	7,963,898		(62,589)			3.850	2.826	FA	120,393	288,943	07/10/2019	08/01/2030
64971X-GF-9	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1.A FE	6,963,663	109.7900	7,070,476	6,440,000	6,833,778		(53,707)			3.850	2.826	FA	103,308	247,940	07/10/2019	08/01/2030
64971X-JH-2	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV	SD		2	1.A FE	10,545,000	109.4900	11,545,721	10,545,000	10,545,000					3.350	3.350	MN	58,876	353,258	03/27/2019	11/01/2030
64971X-JH-2	NEW YORK CITY TRANS FIN AUTH SUB MUNITAX BND REV			2	1.A FE	625,000	109.4900	684,313	625,000	625,000					3.350	3.350	MN	3,490	20,938	03/27/2019	11/01/2030
64987D-3E-2	NEW YORK ST HSG FIN AGY MUNI BND REV			2	1.C FE	2,250,000	99.7030	2,243,318	2,250,000	2,250,000					0.850	0.847	MN	3,188	19,125	07/21/2020	11/01/2024
64987D-3H-5	NEW YORK ST HSG FIN AGY MUNI BND REV			2	1.C FE	2,000,000	100.5630	2,011,260	2,000,000	2,000,000					0.950	0.949	MN	3,167	19,000	07/21/2020	05/01/2025
64987D-3K-8	NEW YORK ST HSG FIN AGY MUNI BND REV			2	1.C FE	1,000,000	100.1760	1,001,760	1,000,000	1,000,000					1.100	1.099	MN	1,833	11,000	07/21/2020	05/01/2026
649883-2W-4	NEW YORK ST MTG AGY MUNI BND REV			2	1.B FE	3,241,380	105.4880	3,164,640	3,000,000	3,136,919		(26,473)			4.000	2.963	AO	30,000	120,000	10/11/2017	10/01/2037
649883-F2-6	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1.B FE	1,609,194	102.0750	1,551,540	1,520,000	1,544,160		(10,272)			3.500	2.766	AO	13,300	53,200	02/11/2015	10/01/2034
649883-R7-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1.B FE	6,569,743	104.8580	6,364,881	6,070,000	6,269,341		(58,252)			3.500	2.442	AO	53,113	212,450	07/14/2016	10/01/2044
649883-T6-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1.B FE	5,105,367	102.5490	4,994,136	4,870,000	4,977,531		(26,790)			3.500	2.875	AO	42,613	170,450	11/22/2016	10/01/2045
64988R-GY-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1.A FE	2,655,103	102.2150	2,565,597	2,510,000	2,558,452		(16,736)			3.500	2.766	AO	21,963	87,850	10/19/2015	10/01/2030
64988R-HS-4	NEW YORK ST MORTGAGE AGENCY MUNI BND REV			2	1.A FE	5,503,343	106.4470	5,434,119	5,105,000	5,318,013		(41,083)			4.000	3.050	AO	51,050	204,200	03/07/2017	04/01/2047
649902-ZP-1	NEW YORK ST DORM AUTH ST PERS MUNI BND REV				1.B FE	2,521,000	111.9890	2,799,725	2,500,000	2,506,935		(1,941)			5.292	5.197	MS	38,955	132,300	03/19/2013	03/15/2025
64990F-QV-9	NY ST DORM AUTH PERS REV MUNITAX BND REV	SD			1.C FE	2,885,000	104.8990	3,026,336	2,885,000	2,885,000					2.727	2.727	FA	29,721	78,674	12/18/2019	02/15/2029
64990F-QV-9	NY ST DORM AUTH PERS REV MUNITAX BND REV				1.C FE	500,000	104.8990	524,495	500,000	500,000					2.727	2.727	FA	5,151	13,635	12/18/2019	02/15/2029
64990G-WU-2	NEW YORK STATE DORMITORY AUTH MUNITAX BND REV	SD			1.E FE	10,000,000	101.9740	10,197,400	10,000,000	10,000,000					2.746	2.746	JJ	137,300	274,600	11/22/2019	07/01/2030
64990H-MN-7	NEW YORK STATE DORMITORY AUTHO MUNI BND REV			2	1.C FE	2,248,220	101.7370	2,034,740	2,000,000	2,012,302		(32,383)			5.000	3.320	MN	12,778	100,000	10/23/2013	05/15/2025
650035-5Y-0	NEW YORK ST URBAN DEV CORP MUNITAX BND REV	0		2	1.B FE	10,017,800	106.6960	10,669,600	10,000,000	10,010,903		(1,710)			3.320	3.299	MS	97,756	332,000	12/14/2017	03/15/2029
650035-5Z-7	NEW YORK ST URBAN DEV CORP MUNITAX BND REV			2	1.B FE	9,284,919	107.2150	9,011,421	8,405,000	9,226,993		(57,926)			3.370	1.571	MS	83,401	141,624	07/27/2021	03/15/2030
650035-8W-1	NEW YORK ST URBAN DEV CORP REV SENIOR MUNI BND REV			2	1.C FE	683,282	111.2290	707,577	636,144	671,688		(4,724)			3.900	2.975	MS	7,305	24,810	06/20/2019	03/15/2033
650035-W7-9	NEW YORK ST URBAN DEV CORP MUNI BND REV				1.B FE	6,115,500	110.2620	5,513,100	5,000,000	5,325,324		(142,970)			5.000	1.970	MS	73,611	250,000	03/09/2016	03/15/2024
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR A MUNITAX BND REV				1.G FE	5,618,900	109.3600	5,468,000	5,000,000	5,456,373		(126,414)			4.058	1.378	JJ	101,450	202,900	09/15/2020	07/01/2025
658207-QX-6	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV			2	1.B FE	1,525,000	101.0510	1,541,028	1,525,000	1,525,000					2.870	2.870	JJ	21,884	43,768	04/29/2014	07/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY MUNI BND REV			2	1.B FE	2,147,100	104.4890	2,199,493	2,105,000	2,128,474		(5,417)			3.500	3.201	JJ	36,838	73,675	05/24/2018	07/01/2039
658207-TZ-8	NORTH CAROLINA HSG FIN AGY MUNI BND REV			2	1.B FE	3,231,564	106.9460	3,181,644	2,975,000	3,118,090		(26,183)			4.000	2.958	JJ	59,500	119,000	05/18/2017	07/01/2047
658909-GX-8	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	1,390,412	103.0510	1,303,595	1,265,000	1,301,396		(13,865)			4.000	2.800	JJ	25,300	50,600	12/10/2014	01/01/2038
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV			2	1.B FE	1,197,234	104.3360	1,152,913	1,105,000	1,133,033		(10,653)			4.000	2.940	JJ	22,100	44,200	05/29/2015	01/01/2036
66285W-B4-7	NORTH TEXAS TOLLWAY AUTHORITY MUNITAX BND REV				1.E FE	1,000,000	99.7910	997,910	1,000,000	1,000,000					0.920	0.920	JJ	4,600	6,210	10/02/2020	01/01/2024
66285W-B5-4	NORTH TEXAS TOLLWAY AUTHORITY MUNITAX BND REV				1.E FE	1,000,000	99.2600	992,600	1,000,000	1,000,000					1.020	1.020	JJ	5,100	6,885	10/02/2020	01/01/2025
66285W-B6-2	NORTH TEXAS TOLLWAY AUTHORITY MUNITAX BND REV				1.E FE	1,000,000	98.9830	989,830	1,000,000	1,000,000					1.314	1.314	JJ	6,570	8,870	10/02/2020	01/01/2026
66285W-PB-6	NORTH TEX TWY AUTH REV MUNI BND REV	SD			1.E FE	754,353	104.7940	675,921	645,000	661,207		(15,819)			5.000	2.441	JJ	16,125	32,250	09/14/2015	01/01/2023
66285W-PB-6	NORTH TEX TWY AUTH REV MUNI BND REV				1.E FE	415,187	104.7940	372,019	355,000	363,920		(8,707)			5.000	2.441	JJ	8,875	17,750	09/14/2015	01/01/2023
66285W-PC-4	NORTH TEX TWY AUTH REV MUNI BND REV				1.E FE	1,411,056	109.4310	1,313,172	1,200,000	1,255,273		(26,576)			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				1.E FE	3,696,720	109.4310	3,282,930	3,000,000	3,192,613		(93,860)			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	1.E FE	2,360,720	116.7250	2,334,500	2,000,000	2,185,936		(43,624)			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	1.F FE	1,758,465	116.2960	1,744,440	1,500,000	1,633,485		(31,239)			5.000	2.641	JJ	37,500	75,000	10/13/2017	01/01/2030
66483P-AH-4	NORTHERN CALIF GAS AUTH NO 1				1.F FE	7,206,159	100.0740	7,830,791	7,825,000	7,616,960		37,070			0.808	3.593	JAJO	15,930	66,888	01/01/2013	07/01/2027
677560-TT-4	OHIO ST HSG FIN AGY RESIDENTIA MUNI BND REV			2	1.A FE	3,541,861	105.3490	3,471,250	3,295,000	3,432,850		(22,229)			3.500	2.699	MS	38,442	115,325	10/06/2016	09/01/2046
67760H-CG-4	OHIO ST TPK COMMN MUNI BND REV				1.C FE	7,707,694	105.6140	7,392,980	7,000,000	7,150,799		(66,379)			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	1.A FE	75,053	100.4690	65,305	65,000	65,206		(1,223)			5.000	3.066	MS	1,083	3,250	11/07/2012	09/01/2043
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV			2	1.C FE	1,273,804	101.9490	1,208,096	1,185,000	1,200,632		(10,029)			4.000	3.093	JJ	23,700	47,400	11/08/2013	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV			2	1.C FE	2,565,868	103.9930	2,521,830	2,425,000	2,474,284		(15,539)			3.500	2.789	JJ	42,438	84,875	08/05/2015	07/01/2036
686543-TQ-2	ORLANDO & ORANGE CNTY EXPY REV MUNI BND REV			2	1.E FE	6,352,164	102.3680	5,601,577	5,472,000	5,528,387		(110,375)			5.000	2.909	JJ	136,800	273,600	05/01/2014	07/01/2023
70869P-MS-3	PENNSYLVANIA ECONOMIC DEV FIN MUNITAX BND REV				1.E FE	15,000,000	98.9500	14,842,500	15,000,000	15,000,000					1.746	1.746	JD	11,640	165,143	04/13/2021	06/15/2027
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FIN MUNITAX BND REV				1.F FE	12,542,467	106.6640	12,138,363	11,380,000	12,493,676		(48,791)			3.201	1.456	MN	46,546	182,137	09/22/2021	11/15/2027
708796-4B-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1.B FE	7,592,031	104.0800	7,322,028	7,035,000	7,282,462		(62,185)			3.500	2.511	AO	61,556	246,225	09/02/2016	10/01/2046
708796-4R-5	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1.B FE	3,186,111	104.8940	3,141,575	2,995,000	3,090,443		(20,656)			4.000	3.192	AO	29,950	119,800	01/11/2017	10/01/2046
708796-5R-4	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1.B FE	405,928	105.2810	410,596	390,000	399,589		(1,829)			4.000	3.434	AO	3,900	15,600	05/15/2018	04/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
708796-T8-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1.B FE	699,421	102.3120	695,722	680,000	687,423		(2,549)			3.500	3.083	AO	5,950	23,800	12/28/2016	04/01/2040
708796-X5-1	PENNSYLVANIA HSG FIN AGY MUNI BND REV			2	1.B FE	3,066,238	102.4150	2,980,277	2,910,000	2,969,188		(17,152)			3.500	2.840	AO	25,463	101,850	11/05/2015	04/01/2040
70917S-JW-4	PENNSYLVANIA HIGHER EDUCATION MUNI BND REV				1.E FE	8,606,808	102.1670	7,356,024	7,200,000	7,286,292		(186,343)			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			1.E FE	6,960,623	106.8470	6,175,757	5,780,000	5,991,252		(140,916)			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			1.G FE	2,377,413	122.1260	2,430,307	1,990,000	2,232,898		(37,316)			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				1.G FE	11,947	122.1260	12,213	10,000	11,221		(188)			5.000	2.750	JD	42	500	12/05/2017	12/01/2027
717817-TY-6	PHILADELPHIA PA MUNI BND REV				1.F FE	1,547,169	117.6370	1,529,281	1,300,000	1,436,928		(28,397)			5.000	2.510	JJ	32,500	65,000	12/15/2017	07/01/2026
717817-TZ-3	PHILADELPHIA PA MUNI BND REV	SD			1.F FE	1,202,370	122.0400	1,220,400	1,000,000	1,122,803		(20,520)			5.000	2.590	JJ	25,000	50,000	12/15/2017	07/01/2027
717817-TZ-3	PHILADELPHIA PA MUNI BND REV				1.F FE	240,474	122.0400	244,080	200,000	224,561		(4,104)			5.000	2.590	JJ	5,000	10,000	12/15/2017	07/01/2027
73358S-AA-1	PORT BEAUMONT TEX INDL DEV AUT MUNITAX BND REV			2	3.B Z	15,006,250	97.2990	14,594,850	15,000,000	14,594,850	(410,345)	(1,055)			4.100	4.084	JJ	227,208		08/19/2021	01/01/2028
73358W-4V-3	PORT AUTH N Y & N J MUNITAX BND REV				1.E FE	8,000,000	100.4860	8,038,880	8,000,000	8,000,000					1.086	1.086	JJ	43,440	85,191	07/02/2020	07/01/2023
73358W-TL-8	PORT AUTHORITY OF NY & NJ MUNI BND REV				1.E FE	11,824,000	103.1900	10,319,000	10,000,000	10,165,415		(243,333)			5.000	2.480	MS	166,667	500,000	08/15/2014	09/01/2022
73358W-XP-4	PORT AUTH N Y & N J SENIOR MUNITAX BND REV	SD		2	1.E FE	29,937,544	109.8140	29,265,431	26,650,000	28,650,647		(554,020)			4.823	2.516	JD	107,111	1,285,330	08/16/2019	06/01/2045
73358W-XP-4	PORT AUTH N Y & N J SENIOR MUNITAX BND REV			2	1.E FE	5,302,259	109.8140	5,183,221	4,720,000	5,074,336		(98,123)			4.823	2.516	JD	18,970	227,646	08/16/2019	06/01/2045
73358W-XY-5	PORT AUTHORITY OF NY & NJ MUNI BND REV	0			1.E FE	5,963,650	107.7600	5,388,000	5,000,000	5,231,582		(125,368)			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			1.E FE	8,993,925	111.7070	8,378,025	7,500,000	7,999,819		(170,964)			5.000	2.510	AO	79,167	375,000	10/09/2015	10/15/2024
735000-RM-5	PORT OAKLAND CALIF MUNI BND REV	SD			1.F FE	3,315,671	115.5850	3,149,691	2,725,000	3,012,175		(71,270)			5.000	2.120	MN	22,708	136,250	06/23/2017	11/01/2025
735000-RN-3	PORT OAKLAND CALIF MUNI BND REV				1.F FE	2,449,180	118.7950	2,375,900	2,000,000	2,246,486		(47,730)			5.000	2.290	MN	16,667	100,000	06/23/2017	11/01/2026
735000-TQ-4	PORT OAKLAND CALIF SENIOR MUNITAX BND REV				1.E FE	2,500,000	101.6020	2,540,050	2,500,000	2,500,000					1.949	1.949	MN	8,121	44,394	11/20/2020	05/01/2028
743820-AA-0	PROVIDENCE HEALTH AND SERVICES MUNITAX BND REV	0		2	1.D FE	14,771,969	103.2670	15,206,022	14,725,000	14,762,124		(4,509)			2.532	2.494	AO	93,209	372,837	10/09/2019	10/01/2029
745291-SY-1	PUERTO RICO PUB FIN GO MUNI BND	SD			6. IF	1,243,852	126.1890	1,261,890	1,000,000	1,100,378		(19,830)			6.000	3.602	FA	25,000	60,000	08/05/2014	08/01/2026
745291-SY-1	PUERTO RICO PUB FIN GO MUNI BND				6. IF	32,029,195	126.1890	32,493,668	25,750,000	28,334,726		(510,631)			6.000	3.602	FA	643,750	1,545,000	08/05/2014	08/01/2026
759136-VD-3	REGIONAL TRANSN DIST COLO MUNITAX BND REV				1.C FE	6,500,000	96.0370	6,242,405	6,500,000	6,500,000					0.900	0.900	MN	9,750	37,375	02/19/2021	11/01/2026
75913T-GV-0	REGIONAL TRANSN DIST COLO MUNI BND REV	SD		2	1.D FE	8,839,137	106.4090	8,081,764	7,595,000	7,816,873		(151,346)			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	1.B FE	2,541,195	102.3100	2,460,556	2,405,000	2,458,744		(15,595)			3.500	2.776	AO	21,044	84,175	04/14/2016	04/01/2038
76221R-XQ-1	RI HOUSING & MTG FINANC CORP MUNI BND REV			2	1.B FE	2,415,432	102.3100	2,332,668	2,280,000	2,340,689		(15,166)			3.500	2.748	AO	19,950	79,800	09/14/2016	04/01/2039
76913D-FY-8	RIVERSIDE CNTY CALIF MUNITAX BND REV				1.D FE	5,000,000	98.9100	4,945,500	5,000,000	5,000,000					1.766	1.766	MN	17,660		09/29/2021	11/01/2027
783186-UD-9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX BND GO				1.E FE	8,120,000	103.5970	8,412,076	8,120,000	8,120,000					2.449	2.449	MN	33,143	198,859	10/17/2019	05/01/2026
783186-UE-7	RUTGERS UNIVERSITY NEW JERSEY MUNITAX BND GO				1.E FE	2,000,000	103.1340	2,062,680	2,000,000	2,000,000					2.588	2.588	MN	8,627	51,760	10/17/2019	05/01/2027
785849-QG-8	SACRAMENTO CALIF CITY FING AUT MUNI BND REV	@			2.B FE	13,235,415	97.5720	15,431,012	15,815,000	14,838,968		320,580			0.000	2.196	N/A			09/29/2016	12/01/2024
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DI MUNITAX BND REV				1.C FE	5,000,000	99.4880	4,974,400	5,000,000	5,000,000					0.872	0.872	JD	3,633	43,600	06/18/2020	12/01/2024
79467B-AV-7	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV				1.D FE	10,577,039	104.1200	11,375,110	10,925,000	10,761,539		50,804			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				1.D FE	10,000,000	118.4090	11,840,900	10,000,000	10,000,000					4.637	4.637	JJ	231,850	463,700	01/17/2019	01/01/2040
79467B-DC-6	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV				1.D FE	1,500,000	101.4960	1,522,440	1,500,000	1,500,000					2.225	2.225	JJ	16,688	33,375	01/17/2020	01/01/2024
79467B-DE-2	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV	0			1.D FE	2,984,128	104.7080	3,078,415	2,940,000	2,977,385		(3,636)			2.857	2.697	JJ	41,998	83,996	02/13/2020	01/01/2031
79467B-DE-2	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV				1.D FE	9,703,492	104.7080	10,010,085	9,560,000	9,681,565		(11,823)			2.857	2.697	JJ	136,565	273,129	02/13/2020	01/01/2031
79467B-DV-4	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV				1.D FE	10,000,000	99.9430	9,994,300	10,000,000	10,000,000					0.790	0.790	JJ	1,975		12/09/2021	01/01/2023
79765R-TE-9	SAN FRANCISCO CALIF CITY & CNT MUNI BND REV	0			1.D FE	13,593,498	107.2230	14,083,741	13,135,000	13,226,102		(47,166)			5.050	4.649	MN	110,553	663,318	01/01/2013	11/01/2023
79765R-TE-9	SAN FRANCISCO CALIF CITY & CNT MUNI BND REV				1.D FE	31,047	107.2230	32,167	30,000	30,208		(108)			5.050	4.649	MN	253	1,515	01/01/2013	11/01/2023
798111-AZ-3	SAN JOAQUIN HILLS CALIF TRANS MUNI BND REV	@			1.A	2,775,797	99.4200	4,304,886	4,330,000	3,993,731		158,211			0.000	4.083	N/A			01/01/2013	01/01/2024
798153-ND-0	SAN JOSE CALIF FING AUTH MUNITAX BND REV				1.C FE	1,000,000	98.5710	985,710	1,000,000	1,000,000					0.844	0.844	JD	703	10,011	09/11/2020	06/01/2024
798153-NE-8	SAN JOSE CALIF FING AUTH MUNITAX BND REV				1.C FE	1,000,000	97.9160	979,160	1,000,000	1,000,000					0.994	0.994	JD	828	11,790	09/11/2020	06/01/2025
798153-NX-6	SAN JOSE CALIF FING AUTH MUNITAX BND REV				1.D FE	2,300,000	98.7090	2,270,307	2,300,000	2,300,000					1.220	1.220	JD	2,338	31,645	10/02/2020	06/01/2025
798153-NY-4	SAN JOSE CALIF FING AUTH MUNITAX BND REV				1.D FE	3,645,000	98.6560	3,596,011	3,645,000	3,645,000					1.566	1.566	JD	4,757	64,374	10/02/2020	06/01/2026
798170-AG-1	SAN JOSE CALIF REDEEV AGY SUCC MUNITAX BND REV	0			1.C FE	5,000,000	104.5300	5,226,500	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			1.C FE	5,000,000	104.5300	5,226,500	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			1.C FE	10,750,000	106.5370	11,452,728	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	1.C FE	7,174,875	106.9670	8,022,525	7,500,000	7,222,560		16,983			3.375	3.746	FA	105,469	253,125	02/01/2019	08/01/2034
81257V-AA-9	SEATTLE CHILDRENS HOSPITAL MUNITAX BND REV			2	1.C FE	2,500,000	97.6690	2,441,725	2,500,000	2,500,000					1.208	1.208	AO	7,550	19,294	02/04/2021	10/01/2027
832432-AF-5	SMITHSONIAN INSTITUTION MUNITAX BND REV				1.A FE	775,000	100.0000	775,003	775,000	775,000					0.895	0.895	MS	2,312	6,936	06/11/2020	09/01/2022
832432-AG-3	SMITHSONIAN INSTITUTION MUNITAX BND REV				1.A FE	760,000	99.8850	759,123	760,000	760,000					0.974	0.974	MS	2,467	7,402	06/11/2020	09/01/2023
832432-AH-1	SMITHSONIAN INSTITUTION MUNITAX BND REV				1.A FE	850,000	99.3710	844,654	850,000	850,000					1.118	1.118	MS	3,168	9,503	06/11/2020	09/01/2024
832432-AJ-7	SMITHSONIAN INSTITUTION MUNITAX BND REV				1.A FE	700,000	98.4550	689,184	700,000	700,000					1.218	1.218	MS	2,842	8,526	06/11/2020	09/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
832432-AK-4	SMITHSONIAN INSTITUTION MUNITAX BND REV				1.A FE	1,250,000	99.1480	1,239,350	1,250,000	1,250,000					1.514	1.514	MS	6,308	18,925	06/11/2020	09/01/2026
835574-CB-8	SONOMA CNTY CALIF JR COLLEGE D MUNITAX BND REV				1.C FE	8,982,077	120.1960	8,606,034	7,160,000	8,810,153		(171,924)			6.000	2.741	JD	35,800	429,600	01/21/2021	12/01/2029
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH BND/MUNITAX				1.F FE	340,000	112.3130	381,864	340,000	340,000					6.224	6.224	JJ	10,581	21,162	06/01/2020	01/01/2029
837151-WM-7	SOUTH CAROLINA ST PUB SVC AUTH UNREFUNDED BND/MUNITAX				1.F FE	8,120,000	102.5060	8,323,487	8,120,000	8,120,000					2.388	2.388	JD	16,159	193,906	06/01/2020	12/01/2023
837151-XG-9	SOUTH CAROLINA ST PUB SVC AUTH MUNITAX BND REV	0			1.F FE	14,900,000	99.9830	14,897,467	14,900,000	14,900,000					2.052	2.052	JD	25,479	305,748	10/28/2020	12/01/2027
837151-XG-9	SOUTH CAROLINA ST PUB SVC AUTH MUNITAX BND REV				1.F FE	100,000	99.9830	99,983	100,000	100,000					2.052	2.052	JD	171	2,052	10/28/2020	12/01/2027
837152-RN-9	SOUTH CAROLINA TRANS INFRASTRU MUNI BND REV	SD		2	1.E FE	565,705	100.0000	500,000	500,000	500,000		(7,235)			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	1.B FE	1,633,606	101.3080	1,595,601	1,575,000	1,601,902		(6,525)			3.500	3.025	MN	9,188	55,125	10/14/2016	11/01/2041
842440-VM-8	SOUTHERN CALIF HOME FIN AUTH S			2	1.A FE	26,325	100.9890	25,247	25,000	25,000					5.800	5.173	MON	121	1,450	08/10/2007	12/01/2049
85232S-AB-5	ST CHARLES PARISH LA MUNI BND REV				2.B FE	14,308,484	101.5650	14,310,509	14,090,000	14,111,092		(49,463)			4.000	3.634	JD	46,967	563,600	06/13/2013	12/01/2040
85732G-WD-8	STATE PUB SCH BLDG AUTH PA MUNITAX BND REV				1.E FE	4,500,000	102.8580	4,628,610	4,500,000	4,500,000					2.854	2.854	AO	32,108	128,430	10/18/2019	04/01/2026
85732G-WE-6	STATE PUB SCH BLDG AUTH PA MUNITAX BND REV				1.E FE	3,000,000	102.4970	3,074,910	3,000,000	3,000,000					2.966	2.966	AO	22,245	88,980	10/18/2019	04/01/2027
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA MUNI BND REV				1.F FE	7,498,197	115.1720	9,674,448	8,400,000	7,977,207		60,406			5.000	6.057	MS	123,667	420,000	01/01/2013	09/15/2027
87971L-AJ-4	TEMPE ARIZ MUNITAX BND REV				1.B FE	4,250,000	96.8680	4,116,890	4,250,000	4,250,000					1.396	1.396	JJ	26,369		07/08/2021	07/01/2027
87971L-AK-1	TEMPE ARIZ MUNITAX BND REV				1.B FE	3,500,000	99.6380	3,487,330	3,500,000	3,500,000					1.576	1.576	JJ	24,516		07/08/2021	07/01/2028
88045R-ZG-0	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	21,998	100.8350	20,167	20,000	20,000		(244)			4.000	2.755	JJ	400	800	10/17/2012	07/01/2038
880461-BE-7	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	1,380,000	101.8360	1,405,337	1,380,000	1,380,000					4.000	4.000	JJ	27,600	55,200	03/03/2014	07/01/2043
880461-DL-9	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	579,036	103.7800	550,034	530,000	541,367		(5,443)			4.000	2.889	JJ	10,600	21,200	04/24/2014	07/01/2039
880461-DN-5	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	1,579,792	101.6830	1,459,151	1,435,000	1,476,435		(15,785)			4.000	2.796	JJ	28,700	57,400	10/17/2014	07/01/2045
880461-ES-3	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	1,157,682	104.3990	1,090,970	1,045,000	1,077,164		(12,270)			4.000	2.718	JJ	20,900	41,800	10/17/2014	01/01/2045
880461-GG-7	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	1,601,683	104.7100	1,565,415	1,495,000	1,540,896		(10,598)			4.000	3.177	JJ	29,900	59,800	09/24/2015	01/01/2046
880461-NL-8	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	2,138,381	105.1680	2,087,585	1,985,000	2,064,897		(16,331)			4.000	3.036	JJ	39,700	79,400	02/23/2017	07/01/2042
880461-SC-3	TENNESSEE HSG DEV AGY MUNI BND REV			2	1.B FE	2,507,769	107.5450	2,468,158	2,295,000	2,419,419		(22,855)			4.000	2.830	JJ	45,900	91,800	11/09/2017	07/01/2048
880557-3D-3	TENNESSEE STATE SCHOOL BD AUTH TAX CREDIT 5.86% MUNI BND REV				1.C FE	4,000,000	113.0120	4,520,480	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				1.G FE	19,451,503	116.7770	20,015,578	17,140,000	18,288,442		(204,412)			6.250	4.704	JD	47,611	1,071,250	02/13/2017	12/15/2026
882669-BV-5	TEXAS ST PUB FIN AUTH MUNITAX BND REV				1.B FE	3,250,000	96.4980	3,136,185	3,250,000	3,250,000					1.076	1.076	FA	14,571	21,176	12/11/2020	02/01/2027
882669-BW-3	TEXAS ST PUB FIN AUTH MUNITAX BND REV				1.B FE	1,675,000	98.3550	1,647,446	1,675,000	1,675,000					1.330	1.330	FA	9,282	13,490	12/11/2020	02/01/2028
882669-BX-1	TEXAS ST PUB FIN AUTH MUNITAX BND REV				1.B FE	2,500,000	97.0640	2,426,600	2,500,000	2,500,000					1.430	1.430	FA	14,896	21,649	12/11/2020	02/01/2029
882669-BY-9	TEXAS ST PUB FIN AUTH MUNITAX BND REV				1.B FE	2,000,000	95.2960	1,905,920	2,000,000	2,000,000					1.520	1.520	FA	12,667	18,409	12/11/2020	02/01/2030
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFA MUNITAX BND REV			2	1.B FE	3,730,670	101.0890	3,771,297	3,730,670	3,730,670					2.750	2.750	MON	8,549	102,593	06/08/2017	09/01/2038
88283K-BK-3	TEXAS TRANSPORTATION COMMISSIO MUNITAX BND REV				1.F FE	6,002,380	100.5420	6,032,520	6,000,000	6,002,214		(85)			1.980	1.978	FA	44,880	118,800	02/21/2020	08/15/2042
88283L-HT-6	TEXAS TRANSPORTATION COMMISSIO MUNITAX BND REV				1.A FE	22,762,800	109.4470	21,889,400	20,000,000	21,410,529		(304,906)			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				1.G FE	2,561,160	116.1530	2,439,213	2,100,000	2,323,239		(56,725)			5.000	2.040	AO	26,250	105,000	07/21/2017	10/01/2025
91412G-DY-8	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX BND REV				1.D FE	3,471,120	110.9350	3,328,050	3,000,000	3,351,943		(101,076)			5.050	1.471	MN	19,358	151,500	10/22/2020	05/15/2025
91412G-U9-4	UNIVERSITY OF CALIFORNIA MUNITAX BND REV	SD		2	1.C FE	16,155,442	106.1180	15,917,700	15,000,000	15,840,213		(254,721)			3.063	1.284	JJ	229,725	459,450	10/01/2020	07/01/2025
91412G-U9-4	UNIVERSITY OF CALIFORNIA MUNITAX BND REV			2	1.C FE	4,308,118	106.1180	4,244,720	4,000,000	4,224,057		(67,926)			3.063	1.284	JJ	61,260	122,520	10/01/2020	07/01/2025
91412H-FG-3	UNIVERSITY OF CALIFORNIA MUNITAX BND REV	SD			1.C FE	15,010,600	110.6260	16,593,900	15,000,000	15,007,309		(1,131)			3.349	3.347	JJ	1,395	502,350	03/19/2019	07/01/2029
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ MUNI BND REV			2	1.C FE	245,000	100.5130	246,257	245,000	245,000					6.423	6.423	MN	2,623	15,736	01/01/2013	05/01/2029
917436-8L-4	UTAH HSG CORP (UTAH ST HSG F) MUNITAX BND REV			2	1.C FE	4,084,022	104.2840	4,114,004	3,945,000	4,060,793		(10,778)			3.875	3.492	JJ	76,434	152,869	09/13/2019	01/01/2050
91754R-QD-2	UTAH ST BRD REGENTS MUNITAX BND REV				1.C FE	3,838,817	122.9460	3,614,612	2,940,000	3,698,439		(77,036)			6.241	2.834	FA	76,452	183,485	02/25/2020	08/01/2030
91802R-BZ-1	UTILITY DEBT SECURITIZATION AU MUNI BND REV			2	1.A FE	12,366,000	112.6080	11,260,800	10,000,000	10,747,576		(294,806)			5.000	1.871	JD	22,222	500,000	03/02/2016	06/15/2026
924190-GT-2	VERMONT HSG FIN AGY MUNI BND REV			2	1.C FE	860,842	103.2470	820,814	795,000	809,546		(7,613)			4.000	2.967	MN	5,300	31,800	07/11/2014	11/01/2044
92778V-AM-0	VIRGINIA COLLEGE BLDG AUTH VA MUNI BND REV				1.B FE	3,739,879	100.3630	3,116,271	3,105,000	3,113,230		(98,177)			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				1.B FE	10,105,777	101.7600	8,832,768	8,680,000	8,747,520		(178,205)			5.000	2.880	MN	55,456	434,000	07/10/2013	05/15/2022
92812U-YL-6	VIRGINIA ST HSG DEV AUTH MUNITAX BND REV			2	1.A FE	815,409	102.2280	774,290	757,415	757,415					6.000	(98.724)	MON	757	45,445	04/25/2014	06/25/2038
92817S-PA-0	VIRGINIA ST PUB SCH AUTH MUNI REV TAX CREDIT 6.05%	0			1.B FE	4,052,565	107.4300	4,780,635	4,450,000	4,281,668		29,226			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			1.B FE	14,161,211	107.4300	16,705,365	15,550,000	14,961,783		102,126			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%				1.B FE		107.4300								6.050	7.062	MJSD			03/19/2013	09/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
92817S-TZ-1	VIRGINIA ST PUB SCH AUTH MUNI BND REV	SD			1.B FE	15,864,878	117.1250	17,568,750	15,000,000	15,385,658		(61,752)			5.310	4.763	JD	35,400	796,500	03/19/2013	06/15/2027
92817S-XW-3	VIRGINIA ST PUB SCH AUTH MUNITAX BND REV	SD			1.B FE	17,288,706	118.9070	18,906,213	15,900,000	17,013,201		(105,037)			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				1.A	1,821,652	105.8950	1,588,425	1,500,000	1,555,307		(34,937)			6.916	4.350	JJ	51,870	103,740	01/01/2013	07/01/2023
93878L-DD-6	WASHINGTON D C CONVENTION & SP SENIOR MUNITAX BND REV				1.D FE	3,500,000	97.3200	3,406,200	3,500,000	3,500,000					1.420	1.420	AO	12,425	17,119	05/14/2021	10/01/2026
938823-AT-8	WASHINGTON FED HWY GRNT ANTIC MUNI BND REV	SD		2	1.F FE	928,186	103.0750	840,061	815,000	827,961		(19,067)			5.000	2.576	MS	13,583	40,750	08/09/2018	09/01/2023
938823-AT-8	WASHINGTON FED HWY GRNT ANTIC MUNI BND REV			2	1.F FE	5,170,510	103.0750	4,679,605	4,540,000	4,612,202		(106,212)			5.000	2.576	MS	75,667	227,000	08/09/2018	09/01/2023
938823-BD-2	WASHINGTON FED HWY GRNT ANTIC MUNI BND REV	SD			1.F FE	6,800,365	107.8380	6,335,483	5,875,000	6,053,429		(102,784)			5.000	3.115	MS	97,917	293,750	01/29/2014	09/01/2023
93978T-TC-3	WASHINGTON STATE MUNI BND REV			2	1.A FE	2,373,165	102.6730	2,310,143	2,250,000	2,298,233		(13,263)			3.500	2.837	JD	6,563	78,750	11/17/2015	06/01/2038
93978T-TX-7	WASHINGTON STATE MUNI BND REV			2	1.A FE	1,069,652	102.3970	1,029,090	1,005,000	1,033,642		(6,839)			3.500	2.728	JD	2,931	35,175	04/21/2016	12/01/2038
93978T-VD-8	WASHINGTON STATE MUNI BND REV			2	1.A FE	957,083	102.7330	929,734	905,000	930,923		(5,440)			3.500	2.806	JD	2,640	31,675	10/20/2016	12/01/2046
956704-XH-8	WEST VIRGINIA UNIV MUNI BND REV	0		2	1.D FE	2,462,350	100.0000	2,200,000	2,200,000	2,200,000		(23,042)			5.000	3.570	AO	27,500	110,000	09/22/2011	10/01/2025
96634R-AR-3	WHITING INDIANA MUNI BND REV				1.G FE	5,807,150	103.6230	5,181,150	5,000,000	5,715,665		(17,560)			5.000	4.057	MN	41,667	250,000	04/06/2016	11/01/2045
96634R-AS-1	WHITING INDIANA MUNI BND REV				1.G FE	5,296,815	105.5340	4,749,030	4,500,000	5,207,762		(17,180)			5.000	3.981	MS	75,000	225,000	05/04/2016	03/01/2046
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1.C FE	4,243,710	104.1800	4,141,155	3,975,000	4,073,923		(29,256)			4.000	3.168	MS	53,000	159,000	09/04/2015	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1.C FE	3,685,303	102.9870	3,599,396	3,495,000	3,575,629		(20,589)			3.500	2.833	MS	40,775	122,325	03/29/2016	03/01/2046
97689Q-EJ-1	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1.C FE	3,283,136	105.4350	3,231,583	3,065,000	3,180,921		(20,636)			3.500	2.710	MS	35,758	107,275	09/21/2016	09/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV			2	1.C FE	2,287,471	107.2590	2,306,069	2,150,000	2,223,187		(12,998)			3.500	2.788	MS	25,083	75,250	09/21/2016	09/01/2046
98267R-AA-0	WYANDOTTE CNTY KN UNION PAC				1.G FE	917,145	104.3300	956,857	917,145	917,145					7.216	7.216	AO	16,545	66,181	01/01/2013	10/01/2022
98322Q-KK-2	WYOMING COMMUNITY DEV AUTH MUNI BND REV			2	1.B FE	2,979,313	102.8040	2,821,970	2,745,000	2,825,787		(26,158)			4.000	2.940	JD	9,150	109,800	08/10/2015	06/01/2045
98322Q-PM-3	WYOMING CMNTY DEV AUTH MUNI BND REV			2	1.B FE	2,492,413	106.8110	2,445,972	2,290,000	2,411,902		(20,481)			4.000	2.930	JD	7,633	91,600	11/08/2017	12/01/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,171,888,524	XXX	2,171,489,837	2,030,966,924	2,099,483,164	(410,345)	(15,203,404)			XXX	XXX	XXX	19,446,562	70,224,882	XXX	XXX
302949-AQ-5	FREMF MORTGAGE TRUST AGENCY ABS			4	1.A	2,000,000	108.0990	2,161,985	2,000,000	2,000,000					3.878	3.855	MON	6,464	78,571	07/06/2017	01/25/2050
31281B-RW-2	FED HOME LN MTGE CORP GOLD POOL # N31401			4	1.B FE	380,242	109.8870	397,278	361,534	377,418		(1,040)			4.500	3.285	MON	1,356	16,269	01/01/2013	06/01/2037
31288V-EG-0	FREDDIE MAC GOLD POOL# 845535			4	1.A	623	100.9140	612	607	608		(2)			4.701	3.957	MON	2	27	01/01/2013	10/01/2023
3128P7-0G-1	FREDDIE MAC GOLD POOL # C91355			4	1.A	1,377,841	107.7490	1,441,130	1,337,487	1,363,817		(3,279)			4.500	3.830	MON	5,016	60,187	01/01/2013	01/01/2031
3128P7-QL-0	FREDDIE MAC GOLD POOL # C91359			4	1.A	1,941,666	107.7490	2,034,870	1,888,527	1,923,250		(4,033)			4.500	3.875	MON	7,082	84,984	01/01/2013	02/01/2031
3128UN-FW-7	FREDDIE MAC GIANT POOL # H09181			4	1.A	115,883	108.3420	117,233	108,207	115,055		(273)			5.000	3.068	MON	451	5,410	11/01/2013	10/01/2038
312910-BE-1	FREDDIE MAC 1297 N Z PAC-111 CMO HTM			4	1.A	4,540	100.7610	4,650	4,615	4,601		3			7.500	7.825	MON	29	346	08/01/2000	05/15/2022
312914-2U-7	FREDDIE MAC 1483 ZB PAC11 CMO HTM			4	1.A	69,376	103.3210	72,301	69,977	69,735		15			8.000	8.204	MON	467	5,598	08/01/2000	03/15/2023
312914-HD-9	FREDDIE MAC 1456 Z A PAC-1 CMO HTM			4	1.A	42,439	103.0480	44,040	42,737	42,603		7			7.500	7.669	MON	267	3,205	08/01/2000	01/15/2023
3132HT-3B-0	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A			4	1.A	8,307,198	105.3710	8,814,523	8,365,260	8,310,029		869			3.000	3.151	MON	20,913	250,958	05/16/2019	03/15/2044
3132HT-3C-8	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A			4	1.A	6,281,388	107.4440	6,834,402	6,360,900	6,284,427		1,418			3.500	3.793	MON	18,553	222,632	10/25/2018	03/15/2044
3132JO-VK-0	FREDDIEMAC STRIP AGENCY CMO			4	1.A	4,250,790	106.6070	4,442,783	4,167,441	4,235,982		(1,567)			3.000	2.634	MON	10,419	125,023	07/18/2019	08/15/2049
31339B-RS-0	FREDDIE MAC 2335 ZK			4	1.A	366,255	114.7020	402,579	350,980	358,420		(592)			6.500	5.719	MON	1,901	22,814	01/01/2013	07/15/2031
31339D-HF-8	FREDDIE MAC 2422 ZK			4	1.A	1,096,385	114.7350	1,212,391	1,056,686	1,080,188		(1,558)			6.500	5.770	MON	5,724	68,684	01/01/2013	02/15/2032
31339N-F2-7	FREDDIE MAC 2413 MH			4	1.A	623,015	114.4690	681,428	595,296	611,968		(1,167)			6.500	5.588	MON	3,225	38,694	01/01/2013	02/15/2032
31339N-XA-9	FREDDIE MAC 2430 DB			4	1.A	162,799	110.8450	176,827	159,527	161,508		(168)			6.000	5.589	MON	798	9,572	01/01/2013	03/15/2032
31339W-CD-6	FREDDIE MAC 2423 MT			4	1.A	690,152	114.5460	774,985	676,572	683,590		(471)			7.000	6.666	MON	3,947	47,360	01/01/2013	03/15/2032
3133KY-U6-4	FREDDIE MAC POOL # RB5105				1.A	18,614,442	100.3010	18,231,702	18,177,056	18,605,054		(9,388)			2.000	1.523	MON	30,295	302,951	02/25/2021	03/01/2041
3133KY-U9-8	FEDERAL HOME LOAN MORTGAGE COR POOL # RB5108				1.A	9,463,784	99.8240	9,280,412	9,296,734	9,459,847		(3,937)			2.000	1.641	MON	15,495	139,451	03/17/2021	04/01/2041
3133N3-XX-7	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6094				1.A	6,454,159	98.6560	6,425,668	6,513,185	6,454,762		603			2.000	2.130	MON	10,855	97,698	03/17/2021	04/01/2051
3133N3-YJ-7	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6113				1.A	9,859,675	98.6560	9,797,611	9,931,054	9,859,894		220			2.000	2.096	MON	16,552	33,104	10/21/2021	11/01/2051
3133N3-YK-4	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6114				1.A	11,503,052	100.8280	11,383,105	11,289,608	11,502,281		(771)			2.500	2.095	MON	23,520	47,040	10/22/2021	11/01/2051
3133N3-YM-0	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6116				1.A	11,174,345	100.8280	11,061,218	10,970,365	11,171,699		(2,646)			2.500	1.988	MON	22,855		11/17/2021	12/01/2051
3133N3-YQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6119				1.A	20,599,837	100.8280	20,482,405	20,314,169	20,599,022		(815)			2.500	2.397	MON	42,321		11/24/2021	12/01/2051
3133T0-R7-1	FREDDIE MAC 1573 P Z PAC11 CMO HTM			4	1.A	47,202	104.2850	50,464	48,390	48,169		38			7.000	7.367	MON	282	3,387	08/01/2000	09/15/2023
3133T3-Q8-4	FREDDIE MAC FHR 1677 Z CMO HTM			4	1.A	101,603	103.5480	105,094	101,492	101,223		(14)			7.500	7.569	MON	634	7,612	08/01/2000	07/15/2023
3133T5-5A-7	FREDDIE MAC FHG 40 K			4	1.A	111,712	103.8700	110,197	106,092	107,313		(429)			6.500	5.083	MON	575	6,896	01/01/2013	08/17/2024
3133T5-BP-7	FREDDIE MAC FHR 1714K PAC CMO			4	1.A	136,777	105.3290	141,193	134,049	134,445		(191)			7.000	6.483	MON	782	9,383	01/01/2013	04/15/2024
3133T5-J2-0	FREDDIE MAC 1754 Z,SEQ			4	1.A	114,942	107.4910	121,387	112,927	112,909		(99)			8.500	8.354	MON	800	9,599	08/01/2000	09/15/2024
3133TG-E9-6	FREDDIE MAC FHR 2086 GB SEQ CMO			4	1.A	114,251	109.6480	131,066	119,534	117,158		166			6.000	6.874	MON	598	7,172	01/01/2013	09/15/2028
3133TH-QP-5	FREDDIE MAC FHR 2117 GJ SEQ CMO			4	1.A	20,503	108.1820	22,906	21,173	20,780		42			6.000	7.018	MON	106	1,270	01/01/2013	01/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3133TK-09-4	FREDDIE MAC FHR 2157 PG			4	1.A	1,057,621	109.9390	1,131,752	1,029,434	1,044,232		(1,599)			6.000	5.389	MON	5,147	61,766	01/01/2013	05/15/2029
3133TU-Q5-0	FREDDIE MAC FHR 2363 BA			4	1.A	616,694	115.5080	677,492	586,532	601,219		(1,090)			6.500	5.671	MON	3,177	38,125	01/01/2013	09/15/2031
31358P-FH-5	FANNIE MAE 1992-118 P Z CMO HTM			4	1.A	7,353	101.1100	7,473	7,391	7,354					7.500	7.620	MON	46	554	08/01/2000	07/25/2022
31358Q-4G-7	FANNIE MAE 1992-188 P Z PAC11 CMO HTM			4	1.A	18,387	102.1700	18,808	18,409	18,320		(3)			7.500	7.568	MON	115	1,381	08/01/2000	10/25/2022
31358R-D9-1	FANNIE MAE 1992-210 Z PAC11 CMO HTM			4	1.A	13,939	102.4990	14,297	13,948	13,882		(2)			7.500	7.562	MON	87	1,046	08/01/2000	12/25/2022
31358S-YQ-8	FANNIE MAE 2000-M2 Z			4	1.A	60,171	112.2820	62,516	55,678	58,744		(142)			7.750	6.997	MON	360	4,315	01/01/2013	06/17/2040
31359Q-LQ-5	FANNIE MAE 1997-63 ZA			4	1.A	131,082	106.5360	141,820	133,119	132,163		75			6.500	6.886	MON	721	8,653	01/01/2013	09/18/2027
31359R-D4-1	FANNIE MAE 1998-11 Z			4	1.A	257,087	108.9360	304,585	279,602	271,821		734			6.000	7.260	MON	1,398	16,776	04/23/2002	03/18/2028
31359R-PN-6	FANNIE MAE 1997-89 Z			4	1.A	522,730	108.9030	559,157	513,447	517,082		(583)			5.750	5.346	MON	2,460	29,523	01/01/2013	12/20/2027
31359S-P8-7	FANNIE MAE 2001-18 PB			4	1.A	664,454	112.8140	719,546	637,814	651,873		(1,070)			6.500	5.688	MON	3,455	41,458	01/01/2013	05/25/2031
31359T-HV-3	FANNIE MAE 1998-29 ZA			4	1.A	201,956	109.1020	217,693	199,532	199,914		(148)			7.000	6.799	MON	1,164	13,967	01/01/2013	04/20/2028
31359V-VE-0	FANNIE MAE 1999-14 MB			4	1.A	37,469	108.5590	42,042	38,728	38,233		27			6.500	6.988	MON	210	2,517	02/06/2001	04/25/2029
31359W-MS-7	FANNIE MAE 1999-39 QH			4	1.A	494,134	109.3280	526,077	481,192	487,096		(689)			6.000	5.413	MON	2,406	28,872	01/01/2013	08/25/2029
3136A0-LU-9	FANNIE MAE AGENCY CMO 11-70C			4	1.B FE	1,431,372	103.0640	1,436,100	1,393,404	1,421,971		(5,148)			3.000	1.562	MON	3,484	41,802	02/24/2020	08/25/2026
3136A0-UM-7	FANNIE MAE AGENCY CMO 11-78K			4	1.A	1,474,516	107.5230	1,525,841	1,419,083	1,466,980		(1,671)			4.000	3.123	MON	4,730	56,764	08/21/2013	08/25/2041
3136A4-7G-8	FANNIE MAE AGENCY CMO 12-48C			4	1.A	1,363,143	109.4160	1,372,781	1,254,647	1,360,392		(1,213)			4.000	1.167	MON	4,182	50,186	02/24/2020	05/25/2042
3136A7-6A-5	FANNIE MAE SENIOR AGENCY CMO 12-101B			4	1.A	3,174,625	105.0180	3,226,534	3,072,373	3,168,338		(2,826)			3.000	2.078	MON	7,681	92,171	08/22/2016	09/25/2042
3136A8-ZR-4	FANNIE MAE AGENCY CMO 12-103C			4	1.A	260,585	102.5500	267,565	260,911	260,410		(71)			3.500	3.484	MON	761	9,132	02/13/2014	10/25/2041
3136A9-GU-6	FANNIE MAE AGENCY CMO 12-111G			4	1.B FE	2,771,887	108.9940	2,913,752	2,673,308	2,760,916		(2,287)			4.000	2.925	MON	8,911	106,932	01/16/2014	04/25/2042
3136A9-ZF-8	FANNIE MAE SENIOR AGENCY CMO 12-126			4	1.A	5,383,241	106.1360	5,832,016	5,494,855	5,387,931		1,813			3.000	3.467	MON	13,737	164,846	08/29/2018	10/25/2042
3136A9-ZZ-4	FANNIE MAE AGENCY CMO 12-126D			4	1.A	7,052,812	101.3710	6,994,051	6,899,444	6,990,998		(6,479)			2.000	1.521	MON	11,499	137,989	01/01/2013	07/25/2042
3136AB-FX-6	FANNIE MAE AGENCY CMO 12-146E			4	1.A	2,517,096	101.4240	2,502,894	2,467,765	2,496,142		(2,356)			2.000	1.576	MON	4,113	49,355	01/01/2013	09/25/2042
3136AC-3H-2	FANNIE MAE AGENCY CMO 13-14D			4	1.A	2,588,672	100.1710	2,580,207	2,575,793	2,583,671		(171)			1.500	1.355	MON	3,220	38,637	05/06/2013	03/25/2043
3136AD-EV-7	FANNIE MAE AGENCY CMO 13-36A			4	1.A	2,052,202	101.1050	2,081,896	2,059,148	2,054,517		618			1.750	1.825	MON	3,003	36,035	12/27/2016	05/25/2032
3136AD-TB-5	FANNIE MAE AGENCY CMO 13-35C			4	1.A	2,238,002	108.1940	2,297,899	2,123,865	2,202,212		(5,172)			4.000	2.881	MON	7,080	84,955	12/27/2016	04/25/2033
3136AE-J2-4	FANNIE MAE AGENCY CMO			4	1.B FE	1,579,921	99.0340	1,561,734	1,576,964	1,578,591		(48)			1.250	1.187	MON	1,643	19,712	04/26/2013	06/25/2043
3136AE-L9-6	FANNIE MAE AGENCY CMO			4	1.A	410,562	98.9550	408,312	412,625	411,352		63			1.000	1.123	MON	344	4,126	05/24/2013	06/25/2043
3136AE-N4-5	FANNIE MAE AGENCY CMO			4	1.A	893,457	100.1520	893,555	892,202	891,893		114			1.500	1.480	MON	1,115	13,383	12/27/2016	06/25/2043
3136AE-WD-5	FANNIE MAE AGENCY CMO 13-54C			4	1.A	1,327,706	99.4150	1,348,171	1,356,099	1,338,544		607			1.500	2.055	MON	1,695	20,342	06/25/2013	05/25/2043
3136AF-JW-5	FANNIE MAE AGENCY CMO 13-68B			4	1.A	1,210,643	101.7630	1,226,620	1,205,369	1,208,585		(136)			2.000	1.856	MON	2,009	24,107	07/23/2013	03/25/2042
3136AV-TJ-8	FANNIE MAE SENIOR AGENCY CMO 17-11F			4	1.A	785,639	103.6910	816,678	787,608	785,738		(11)			2.750	2.785	MON	1,805	21,659	10/13/2017	03/25/2047
3136AY-SP-9	FANNIE MAE SENIOR AGENCY CMO 17-85C			4	1.B FE	1,731,527	103.4160	1,793,484	1,734,237	1,731,486		29			2.750	2.755	MON	3,974	47,692	10/05/2017	11/25/2047
3136B2-6Q-0	FANNIE MAE SENIOR AGENCY CMO 18-66B			4	1.A	1,644,840	103.9810	1,718,910	1,653,105	1,646,431		325			3.500	3.646	MON	4,822	57,859	09/07/2018	04/25/2048
3136B2-LX-8	FANNIE MAE SENIOR AGENCY CMO 18-50A			4	1.A	7,696,721	103.6420	7,923,782	7,645,354	7,690,534		2,080			3.000	2.788	MON	19,113	229,361	07/24/2019	07/25/2048
3136B6-EQ-2	FANNIE MAE AGENCY CMO			4	1.A	8,405,419	102.1780	8,577,748	8,394,926	8,396,349		(1,470)			2.500	2.386	MON	17,489	209,873	09/11/2019	08/25/2049
3136B7-CH-2	FANNIE MAE AGENCY CMO			4	1.A	2,685,693	102.5960	2,757,575	2,687,793	2,685,006		(239)			2.500	2.478	MON	5,600	67,195	10/28/2019	11/25/2049
3136BA-T9-5	FANNIE MAE SENIOR AGENCY CMO			4	1.A FE	3,535,892	95.1370	3,327,539	3,497,637	3,529,919		(3,296)			1.250	1.033	MON	3,643	43,720	07/31/2020	07/25/2057
3136BB-MJ-8	FANNIE MAE SENIOR AGENCY CMO 20-56 DA			4	1.B FE	21,683,804	96.0410	20,867,711	21,727,939	21,686,237		1,339			1.000	1.018	MON	18,107	217,279	08/04/2020	08/25/2050
3136BC-NA-4	FANNIE MAE SENIOR AGENCY CMO 20-80E				1.A	8,906,918	96.0360	8,826,902	9,191,273	8,911,634		4,716			1.500	1.976	MON	11,489	22,978	10/08/2021	11/25/2050
3136BD-EE-4	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY CMO				1.A FE	18,933,512	95.3150	18,074,801	18,963,142	18,934,030		518			1.250	1.261	MON	19,753	217,286	01/05/2021	01/25/2051
3136BF-KJ-1	FANNIE MAE SENIOR AGENCY CMO				1.A FE	22,761,083	97.2410	22,160,903	22,789,570	22,761,825		743			1.250	1.259	MON	23,739	237,391	02/12/2021	03/25/2051
3136BF-KK-8	FANNIE MAE SENIOR AGENCY CMO				1.A FE	3,400,520	98.2670	3,341,582	3,400,520	3,400,520					1.500	1.489	MON	4,251	42,506	02/22/2021	03/25/2051
3136BF-TK-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY CMO				1.A FE	11,032,519	99.8940	11,027,751	11,039,419	11,032,536		17			1.250	1.246	MON	11,499	103,494	03/09/2021	06/25/2050
31371N-CN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 256677			4	1.A	224,551	112.9530	243,955	215,979	219,512		(787)			6.000	4.979	MON	1,080	12,959	02/27/2009	04/01/2027
3137A1-5G-4	FREDDIE MAC AGENCY CMO			4	1.A	692,720	92.8400	632,915	681,726	689,910		(447)			0.695	0.411	MON	395	5,834	01/01/2013	10/15/2039
3137A2-PV-7	FREDDIE MAC AGENCY CMO 3760D			4	1.A	238,797	100.4740	244,203	243,051	242,509		509			1.500	1.965	MON	304	3,646	03/08/2011	09/15/2022
3137A4-JM-0	FREDDIE MAC AGENCY CMO 3777L			4	1.A	2,898,526	109.5240	3,046,976	2,782,028	2,869,827		116			4.000	3.212	MON	9,273	111,281	12/10/2013	12/15/2040
3137A5-6D-1	FREDDIE MAC AGENCY CMO 3784B			4	1.A	7,496,426	109.9020	7,605,635	6,920,410	7,466,156		(28,171)			4.000	2.088	MON	23,068	276,817	02/24/2020	01/15/2041
3137A8-W3-8	FREDDIE MAC AGENCY CMO 3844C			4	1.A	175,136	105.1070	169,632	161,389	166,370		(1,058)			4.500	2.179	MON	605	7,262	01/01/2013	12/15/2040
3137A9-ZS-8	FREDDIE MAC CMO FHLMC_11-3838			4	1.A	2,590,605	109.9410	2,659,394	2,418,935	2,577,449		(7,401)			4.000	2.409	MON	8,063	96,757	01/01/2013	04/15/2041
3137AP-3Y-4	FREDDIE MAC AGENCY CMO 4026E			4	1.A	1,087,171	104.7680	1,126,340	1,075,077	1,085,109		(728)			3.000	2.724	MON	2,688	32,252	07/20/2015	04/15/2042
3137AS-NZ-3	FREDDIE MAC AGENCY CMO 4088B			4	1.A	3,011,706	103.5250	2,962,341	2,861,478	2,903,383		(36,840)			3.500	1.347	MON	8,346	100,152	08/15/2012	02/15/2031
3137AX-J8-7	FREDDIE MAC SENIOR AGENCY CMO 4155B			4	1.A	4,718,812	100.3990	4,720,670	4,701,915	4,714,560		(1,122)			1.750	1.652	MON	6,857	82,283	08/16/2016	01/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3137B7-R8-4	FREDDIE MAC SENIOR AGENCY CMO 4310A			4	1.A	339,768	101.0870	334,149	330,556	332,894		(3,662)			3.000	0.427	MON	826	9,917	02/24/2020	10/15/2039
3137BC-7C-6	FEDERAL HOME LOAN CORPORATION SENIOR AGENCY CMO 4370A			4	1.A	483,908	102.2360	473,974	463,608	475,189		(5,112)			3.500	0.237	MON	1,352	16,226	02/24/2020	09/15/2041
3137BJ-2M-4	FREDDIE MAC SENIOR AGENCY CMO 4472A			4	1.B FE	2,383,356	105.5850	2,399,453	2,272,530	2,375,733		(4,314)			3.000	1.824	MON	5,681	68,176	02/24/2020	05/15/2045
3137F1-ZT-8	FREDDIE MAC SENIOR AGENCY CMO 4705D			4	1.A	4,631,847	103.9190	4,790,919	4,610,236	4,625,321		427			2.750	2.610	MON	10,565	126,782	08/23/2017	07/15/2047
3137F5-TF-6	FREDDIE MAC SENIOR AGENCY CMO 4797			4	1.A	4,658,570	104.7650	4,906,452	4,683,300	4,663,856		(456)			3.500	3.668	MON	13,660	163,916	09/19/2018	06/15/2048
3137F5-TR-0	FREDDIE MAC SENIOR AGENCY CMO 4797A			4	1.A	2,651,796	104.7140	2,784,200	2,658,858	2,652,879		(86)			3.500	3.571	MON	7,755	93,060	07/12/2018	06/15/2048
3137F6-YR-2	FREDDIE MAC AGENCY CMO			4	1.A	12,121,272	95.7210	11,648,073	12,168,807	12,124,972		2,594			1.250	1.299	MON	12,676	152,110	10/21/2020	11/25/2050
3137F7-AQ-8	FREDDIE MAC AGENCY CMO			4	1.A	23,955,814	100.9990	23,572,732	23,339,505	23,899,944		(48,816)			2.000	1.610	MON	38,899	466,790	11/03/2020	11/25/2050
3137F7-YE-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY CMO 5051D			4	1.A	19,176,573	101.0620	18,864,467	18,666,170	19,127,761		(41,862)			2.000	1.577	MON	31,110	373,323	11/09/2020	11/25/2050
3137FH-JD-6	FREDDIE MAC SENIOR AGENCY CMO 4820B			4	1.A	1,741,987	104.8290	1,845,713	1,760,694	1,746,841		(287)			3.500	3.845	MON	5,135	61,624	10/05/2018	08/15/2048
3137FV-RS-3	FREDDIE MAC REMICS SENIOR AGENCY CMO 5017B			4	1.A	13,927,837	95.9460	13,317,458	13,880,124	13,921,115		(2,481)			1.250	1.188	MON	14,458	173,502	08/14/2020	09/25/2050
3137FW-A7-5	FREDDIE MAC REMICS SENIOR AGENCY CMO			4	1.A	17,549,965	96.1460	16,915,921	17,593,950	17,552,966		1,540			1.000	1.022	MON	14,662	175,940	08/14/2020	09/25/2050
3137FW-G3-8	FREDDIE MAC SENIOR AGENCY CMO 5014J			4	1.A	11,386,548	89.6820	10,295,375	11,479,822	11,394,709		5,657			1.000	1.109	MON	9,567	114,798	10/01/2020	09/25/2050
3137H0-WQ-7	FREDDIE MAC SENIOR AGENCY CMO 5115J				1.A	1,658,392	98.9690	1,641,550	1,658,651	1,658,288		(104)			1.250	1.237	MON	1,728	12,094	05/24/2021	06/25/2049
3137H3-ES-7	FREDDIE MAC SENIOR AGENCY CMO 5151D				1.B FE	17,305,528	99.5790	17,043,577	17,115,651	17,298,002		(7,526)			2.000	1.771	MON	28,526	85,578	09/24/2021	10/25/2049
3138L1-JN-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS			4	1.B FE	7,991,348	101.0590	8,076,016	7,991,348	7,991,348					2.090	2.071	MON	14,382	169,339	01/18/2013	11/01/2022
3138W9-SY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS0534			4	1.B FE	1,383,980	108.8280	1,431,030	1,314,945	1,373,010		(3,120)			4.000	2.977	MON	4,383	52,598	02/05/2014	09/01/2038
3138X7-M4-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU7578			4	1.A	104,624	106.4010	105,768	99,406	103,812		(416)			4.000	2.967	MON	331	3,976	02/05/2014	10/01/2038
3138XG-NQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV4898			4	1.A	584,002	107.9150	598,788	554,872	579,455		(1,260)			4.000	2.988	MON	1,850	22,195	02/05/2014	12/01/2038
3138XH-XU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV6090			4	1.A	776,992	108.8280	803,407	738,234	771,519		(1,516)			4.000	2.892	MON	2,461	29,529	02/05/2014	01/01/2039
313921-LT-3	FANNIE MAE 2001-52 XZ			4	1.A	436,695	113.9750	488,334	428,457	433,929		(453)			6.500	6.016	MON	2,321	27,850	01/01/2013	10/25/2031
31392C-NH-3	FANNIE MAE 2002-21Z			4	1.A	306,073	114.7030	340,547	296,894	303,331		(470)			6.500	5.749	MON	1,608	19,298	01/01/2013	04/25/2032
31392M-FA-5	FREDDIE MAC 2446 KL			4	1.A	259,243	112.0120	288,674	257,718	258,580		(142)			6.000	5.895	MON	1,289	15,463	01/01/2013	05/15/2032
31392X-2H-0	FREDDIE MAC FHR ZD AGENCY CMO 2517			4	1.A	433,273	111.3010	455,438	409,195	426,230		(929)			5.500	4.016	MON	1,875	22,506	02/04/2010	10/15/2032
31393J-BX-5	FREDDIE MAC 2551 QK			4	1.A	557,054	111.6980	633,783	567,407	561,824		263			5.500	5.825	MON	2,601	31,207	01/01/2013	01/15/2033
31394D-FQ-8	FANNIE MAE AGENCY CMO			4	1.B FE	321,493	104.2730	317,003	304,012	309,145		(769)			4.500	2.776	MON	1,140	13,680	09/28/2011	04/25/2035
31394D-ZB-9	FANNIE MAE AGENCY CMO 05-54			4	1.A	2,364,286	109.1170	2,307,822	2,114,996	2,326,921		(12,857)			4.500	1.766	MON	7,931	95,175	09/24/2012	06/25/2035
31394F-E8-4	FANNIE MAE 2005-85 CA			4	1.A	640,405	109.6450	707,327	645,106	641,369		93			5.250	5.384	MON	2,822	33,868	01/01/2013	10/25/2035
31394F-QK-4	FANNIE MAE AGENCY CMO 05-80B			4	1.A	716,528	110.7390	753,557	680,483	701,114		(3,853)			5.000	3.716	MON	2,835	34,024	01/01/2013	04/25/2029
31395P-SN-3	FREDDIE MAC AGENCY CMO 29-41			4	1.B FE	500,562	104.9120	494,193	471,056	479,930		(3,902)			4.500	2.687	MON	1,766	21,197	01/01/2013	03/15/2035
31395Q-TT-7	FANNIEMAE STRIP SENIOR AGENCY CMO 416			4	1.A	1,767,021	105.2980	1,908,645	1,812,620	1,769,466		660			3.000	3.558	MON	4,532	54,379	06/01/2018	11/25/2042
31396A-2E-3	FREDDIE MAC AGENCY CMO			4	1.A	801,759	107.1160	810,198	756,377	781,128		(3,910)			5.000	3.500	MON	3,152	37,819	05/23/2011	08/15/2035
31396A-ER-1	FREDDIE MAC AGENCY CMO 3033			4	1.A	2,659,326	110.9410	2,757,835	2,485,848	2,625,531		(7,241)			5.850	4.287	MON	12,119	145,422	01/01/2013	09/15/2035
31396F-G4-9	FREDDIE MAC AGENCY CMO 3068			4	1.A	1,941,122	111.1470	2,033,216	1,829,307	1,920,707		(5,679)			4.500	3.120	MON	6,860	82,319	01/01/2013	11/15/2035
31396G-2G-5	FREDDIE MAC AGENCY CMO 3083B			4	1.A	1,570,036	109.3180	1,557,848	1,425,059	1,558,519		(6,509)			4.500	1.940	MON	5,344	64,127	02/24/2020	12/15/2035
31396K-6A-5	FANNIE MAE AGENCY CMO 06-98C			4	1.A	146,700	113.0940	155,554	137,544	145,043		(526)			5.500	3.936	MON	630	7,565	01/01/2013	10/25/2036
31396L-P5-3	FANNIE MAE AGENCY CMO 06-119F			4	1.A	411,548	112.2600	448,762	399,752	410,015		(580)			5.675	4.963	MON	378	22,686	01/01/2013	12/25/2036
31396P-ET-4	FANNIE MAE AGENCY CMO 06-128B			4	1.A	2,802,924	114.4450	3,145,700	2,748,658	2,791,382		(1,927)			5.500	5.031	MON	12,598	151,176	01/01/2013	01/25/2037
31396Q-G5-2	FANNIE MAE AGENCY CMO 09-75C			4	1.A	937,801	109.3800	1,023,279	935,531	936,948		(98)			5.500	5.414	MON	4,288	51,454	01/01/2013	09/25/2039
31397E-K2-0	FREDDIE MAC AGENCY CMO			4	1.A	73,657	110.9400	77,020	69,425	72,830		(314)			5.000	3.571	MON	289	3,471	06/01/2012	01/15/2037
31397G-TN-0	FREDDIE MAC AGENCY CMO 3305D			4	1.A	507,471	113.7980	521,584	458,343	498,043		(3,195)			5.500	3.046	MON	2,101	25,209	02/16/2012	04/15/2037
31397H-K2-3	FREDDIE MAC AGENCY CMO			4	1.A	258,874	111.5630	272,239	244,022	256,327		(1,017)			5.000	3.547	MON	1,017	12,201	01/01/2013	05/15/2037
31397N-NR-2	FANNIE MAE AGENCY CMO 09-11J			4	1.A	440,106	102.3340	447,580	437,372	439,329		(91)			2.379	2.252	MON	867	10,605	02/22/2010	03/25/2039
31397R-DT-0	FREDDIE MAC AGENCY CMO 3420B			4	1.B FE	132,312	107.0150	135,335	126,463	131,124		(204)			5.500	4.399	MON	580	6,956	11/04/2009	02/15/2038
31397S-PV-0	FANNIE MAE AGENCY CMO 11-24A			4	1.A	497,653	104.6610	509,797	487,093	489,953		(947)			4.500	3.807	MON	1,827	21,919	01/01/2013	04/25/2026
31397S-TF-1	FANNIE MAE AGENCY CMO 11-29G			4	1.A	2,006,544	109.2710	2,080,876	1,904,332	1,982,524		(4,404)			4.500	3.329	MON	7,141	85,695	01/01/2013	10/25/2040
31398N-GY-4	FANNIE MAE AGENCY CMO			4	1.B FE	1,861,681	106.3160	1,960,709	1,844,234	1,856,924		(485)			3.612	3.396	MON	5,551	66,777	01/01/2013	08/25/2038
31398N-T8-7	FANNIE MAE AGENCY CMO 10-117F			4	1.A	808,584	107.3540	832,036	775,040	799,553		(1,729)			4.000	3.044	MON	2,583	31,002	12/27/2016	10/25/2040
31398T-D7-3	FANNIE MAE AGENCY CMO			4	1.A	1,818,034	101.3740	1,843,954	1,818,967	1,817,991					2.236	2.230	MON	3,390	41,746	01/01/2013	08/25/2040
31405H-B5-6	FNMA PL# 789460			4	1.A	216,758	104.2800	224,092	214,895	216,067		(32)			1.770	1.625	MON	317	3,920	01/01/2013	06/01/2034
3140KS-K4-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # FN BQ6614				1.B FE	17,919,494	98.9380	17,706,973	17,897,123	17,919,299		(196)			2.000	1.973	MON	29,829	89,486	09/24/2021	10/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31418A-4T-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA1733			4	1.A	1,388,585	104.5310	1,402,316	1,341,528	1,385,928		(545)			4.000	2.768	MON	4,472	53,661	02/14/2014	01/01/2044
31418D-4P-4	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4429				1.A	2,422,224	100.7820	2,376,191	2,357,755	2,421,296		(928)			2.500	1.824	MON	4,912	19,648	07/28/2021	08/01/2051
31418D-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4453				1.A	19,659,243	98.9380	19,557,325	19,767,345	19,659,665		422			2.000	2.070	MON	32,946	65,891	10/19/2021	09/01/2051
31418D-6Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL #FN MA4478				1.B FE	12,845,097	98.9380	12,712,596	12,849,112	12,845,051		(46)			2.000	1.993	MON	21,415	64,246	09/24/2021	10/01/2051
31418D-6R-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4479				1.A	32,439,610	101.2970	32,070,086	31,659,484	32,433,312		(6,299)			2.500	1.922	MON	65,957	157,161	10/07/2021	10/01/2051
31418D-7B-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4489				1.A	7,910,554	98.9380	7,863,367	7,947,810	7,910,756		201			2.000	2.056	MON	13,246	26,493	10/08/2021	11/01/2051
31418D-7C-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4490				1.A	20,250,108	101.2970	20,012,427	19,756,203	20,245,087		(5,020)			2.500	1.998	MON	41,159	82,318	10/07/2021	10/01/2051
31418D-YR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4319				1.B FE	28,263,780	98.9380	28,090,775	28,392,433	28,264,959		1,180			2.000	2.053	MON	47,321	425,887	03/17/2021	04/01/2051
31418D-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4340				1.A	17,252,759	98.9380	17,102,859	17,286,522	17,252,814		56			2.000	2.017	MON	28,811	57,622	10/15/2021	05/01/2051
38374H-XT-2	GNMA_04-47C AGENCY CMO 04-59A		4		1.A	491,909	104.6670	513,262	490,377	490,299		(206)			5.000	4.924	MON	2,043	24,519	10/24/2008	07/16/2034
38377F-2W-0	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 10-80B		4		1.A	92,383	100.1110	92,569	92,466	92,412		16			0.504	0.550	MON	14	466	02/24/2020	04/20/2040
38377G-5A-3	GOVERNMENT NAT MORTGAGE ASSOC AGENCY CMO		4		1.A	1,350,138	100.0930	1,354,601	1,353,337	1,350,759		62			1.256	1.287	MON	1,416	17,080	01/01/2013	10/16/2039
38378G-TW-8	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 12-143H		4		1.A	3,331,480	101.6940	3,352,696	3,296,851	3,319,474		(633)			2.000	1.848	MON	5,495	65,937	12/27/2016	06/16/2042
38378M-G8-2	GOVERNMENT NAT MTGE ASSOCIAT AGENCY CMO		4		1.A	519,509	98.8780	510,804	516,603	518,324		42			1.500	1.346	MON	646	7,749	04/25/2013	12/20/2041
38380W-UL-1	GOV NATIONAL MORTGAGE ASSOC SENIOR AGENCY CMO 18-63D		4		1.A	5,079,693	104.7230	5,411,762	5,167,706	5,113,133		6,392			3.000	3.533	MON	12,919	155,031	06/04/2018	06/20/2031
38382B-YL-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CMO 19-152		4		1.A FE	1,014,985	102.4690	1,024,042	999,370	1,006,915		(909)			3.000	1.969	MON	2,498	29,981	12/12/2019	09/20/2049
911760-QA-7	VENDEE MORTGAGE TRUST 2001-1 2Z		4		1.B FE	4,145,264	113.7390	4,718,417	4,148,471	4,138,723		(124)			7.000	7.089	MON	24,199	290,393	04/17/2002	10/15/2030
911760-QP-4	VENDEE MORTGAGE TRUST WHOLE CMO 01-2		4		1.A	2,723,094	113.2370	3,035,363	2,680,552	2,707,974		(1,495)			6.750	6.379	MON	15,078	180,937	01/01/2013	02/15/2031
911760-RP-3	VENDEE MORTGAGE TRUST WHOLE CMO 02-1		4		1.A	1,991,248	111.7480	2,206,385	1,974,422	1,984,490		(743)			6.500	6.315	MON	10,695	128,338	01/01/2013	08/15/2031
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						648,279,719	XXX	646,975,833	641,832,316	647,342,222		(309,910)			XXX	XXX	XXX	1,245,030	10,707,893	XXX	XXX
30290M-AN-7	FREMF MORTGAGE TRUST SUB SUB CMBS 12-K19 144A		4		1.A FM	4,032,784	100.2780	3,935,917	3,925,000	3,925,819		(37,285)			4.013	2.093	MON	13,125	159,852	02/28/2019	05/25/2045
30291K-AN-0	FREMF MORTGAGE TRUST SUB CMBS 13-K30 144A		4		1.A	9,402,188	102.7280	9,245,545	9,000,000	9,070,583		(72,294)			3.555	2.072	MON	26,664	324,144	11/03/2016	06/25/2045
30291M-AN-6	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K31 144A		4		1.A	8,613,678	102.6960	8,523,745	8,300,000	8,356,206		(54,878)			3.746	2.402	MON	25,907	305,367	01/03/2019	07/25/2046
30295M-AS-1	FREMF MORTGAGE TRUST SUB SUB CMBS 16-K723 144A		4		1.A	2,361,375	102.5660	2,461,584	2,400,000	2,382,245		6,369			3.566	4.144	MON	7,133	87,047	07/06/2018	11/25/2023
30296A-AS-6	FREMF MORTGAGE TRUST SUB SUB CMBS 17-K61 144A		4		1.A	2,833,594	107.1250	3,213,743	3,000,000	2,906,380		16,265			3.687	4.991	MON	9,217	112,130	02/13/2017	12/25/2026
30306H-AS-9	FREMF MORTGAGE TRUST SUB SUB CMBS 17-K729 144A		4		1.A	4,821,609	103.7540	5,135,835	4,950,000	4,881,225		31,504			3.673	4.541	MON	15,152	184,489	08/28/2018	11/25/2049
3136B1-KL-7	FANNIE MAE SENIOR SENIOR CMBS		4		1.A	8,521,996	103.4010	8,909,319	8,616,276	8,556,597		(318)			3.000	3.274	MON	21,541	258,488	06/01/2018	01/25/2048
35708T-AS-6	FREMF MORTGAGE TRUST AGENCY ABS		4		1.A	1,332,614	104.0300	1,404,407	1,350,000	1,340,265		2,483			3.998	4.430	MON	4,498	54,595	10/16/2018	04/25/2024
38376G-N8-9	GOVERNMENT NATIONAL MTG ASSOC SENIOR CMBS 11-53		4		1.A	19,918,285	105.4350	20,485,289	19,429,225	19,945,547		6,922			3.892	3.650	MON	63,018	741,925	12/01/2021	12/16/2051
38376V-BX-4	GNMA_10-20F SENIOR CMBS 10-20F		4		1.A	627,399	109.0570	684,223	627,399	627,399					3.634	3.625	MON	1,900	22,567	01/01/2013	05/20/2039
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						62,465,522	XXX	63,999,607	61,597,900	61,992,266		(101,232)			XXX	XXX	XXX	188,155	2,250,604	XXX	XXX
83162C-MF-7	SMALL BUSINESS ADMIN PART CERT 2002-20 E 1		4		1.A	34,678	101.5270	35,203	34,673	34,672		(2)			5.980	5.975	MN	346	2,073	01/01/2013	05/01/2022
83162C-MG-5	SMALL BUSINESS ADMIN PART CERT 2002-20 F 1		4		1.A	9,755	101.8170	9,932	9,755	9,755					5.800	5.799	JD	47	566	01/01/2013	06/01/2022
83162C-MM-2	SMALL BUSINESS ADMIN PART CERT 2002-20 I 1		4		1.A	38,431	101.3940	38,966	38,431	38,431					4.890	4.889	MS	626	1,879	01/01/2013	09/01/2022
83162C-MR-1	SMALL BUSINESS ADMIN PART CERT 2002-20L 1		4		1.A	54,010	102.3080	55,192	53,947	53,945					5.100	5.103	JD	229	2,751	01/01/2013	12/01/2022
83162C-MW-0	SMALL BUSINESS ADMIN PART CERT 2003-20C 1		4		1.A	58,142	101.2230	59,222	58,507	58,486		(21)			4.500	4.549	MS	878	2,633	01/01/2013	03/01/2023
83162C-NF-6	SMALL BUSINESS ADMIN PART CERT 2003-20 I 1		4		1.A	90,657	102.0630	92,527	90,657	90,657					5.130	5.128	MS	1,550	4,651	01/01/2013	09/01/2023
83162C-PP-2	SMALL BUSINESS ADMIN PART CERT 2005-20F 1		4		1.A	351,200	103.2940	385,968	373,661	373,661					4.570	12.251	JD	1,423	17,076	05/30/2007	06/01/2025
83162C-QB-2	SMALL BUSINESS ADMIN PART CERT 2006-20B 1		4		1.B FE	489,122	105.0860	511,712	486,944	487,953		(237)			5.350	5.246	FA	10,855	26,052	12/27/2016	02/01/2026
83162C-QD-8	SMALL BUSINESS ADMIN PART CERT 2006-20C 1		4		1.A	470,249	105.6850	503,690	476,594	475,803		169			5.570	6.644	MS	8,849	26,546	01/01/2013	03/01/2026
83162C-QE-6	SMALL BUSINESS ADMIN PART CERT 2006-20D 1		4		1.A	414,710	105.9200	431,453	407,337	409,910		(558)			5.640	5.343	AO	5,743	22,974	01/01/2013	04/01/2026
83162C-SH-7	SMALL BUSINESS ADMIN PART CERT AGENCY ABS		4		1.A	1,294,945	105.7250	1,344,764	1,271,940	1,282,537		(1,412)			4.760	4.510	FA	25,227	60,544	12/27/2016	02/01/2029
83162C-SK-0	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 2009-20C		4		1.A	881,279	105.5000	928,582	880,173	880,173					4.660	4.543	MS	13,672	41,016	01/01/2013	03/01/2029
83162C-SL-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20D		4		1.A	749,614	107.2090	803,656	749,614	749,614					4.310	4.310	AO	8,077	32,308	01/01/2013	04/01/2029
83162C-SU-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-201 1		4		1.A	885,310	106.8690	942,616	882,028	882,028					4.200	3.892	MS	12,348	37,045	01/01/2013	09/01/2029
83162C-SX-2	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20K 1		4		1.A	618,889	106.4820	646,877	607,499	612,817		(617)			4.090	3.861	MN	4,141	24,847	04/11/2011	11/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-TA-1	SMALL BUSINESS ADMIN PART CERT AGENCY ABS			4	1.A	1,417,784	107.5380	1,514,993	1,408,803	1,412,912		(483)			4.380	4.302	JJ	30,853	61,706	01/01/2013	01/01/2030
83162C-TD-5	SMALL BUSINESS ADMIN PART CERT AGENCY ABS			4	1.A	1,600,387	107.0990	1,713,992	1,600,387	1,600,387					4.190	4.190	MS	22,352	67,056	03/15/2010	03/01/2030
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						9,459,162	XXX	10,019,345	9,430,950	9,453,741		(3,161)			XXX	XXX	XXX	147,216	431,723	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,892,092,927	XXX	2,892,484,622	2,743,828,090	2,818,271,393	(410,345)	(15,617,707)			XXX	XXX	XXX	21,026,963	83,615,102	XXX	XXX
000000-00-0	PETROS CONNECTICUT FUND FUND II LLC			4	1.C FE	2,375,000	100.0000	2,375,000	2,375,000	2,375,000					6.000	6.001		5,542		12/17/2021	12/15/2030
00206R-ML-3	AT&T INC CORP BND			2	2.B FE	30,194,760	99.5610	30,017,590	30,150,000	30,188,388		(6,372)			1.700	1.535	MS	136,680	189,078	10/13/2021	03/25/2026
002824-BE-9	ABBOTT LABORATORIES SENIOR CORP BND			2	1.F FE	4,874,930	104.5090	5,118,862	4,898,000	4,891,161		3,399			3.400	3.476	MN	14,340	166,532	11/18/2016	11/30/2023
00287Y-AP-4	ABBVIE INC SENIOR CORP BND			2	2.B FE	9,993,150	101.7030	10,170,338	10,000,000	9,999,133		994			3.200	3.210	MN	48,889	320,000	05/12/2015	11/06/2022
00287Y-BC-2	ABBVIE INC CORP BND			2	2.B FE	20,883,800	104.8980	20,979,640	20,000,000	20,581,800		(307,782)			3.750	2.064	MN	97,917	750,000	01/14/2021	11/14/2023
00287Y-BV-0	ABBVIE INC BND/CORP			2	2.B FE	9,989,600	105.2970	10,529,701	10,000,000	9,991,121		1,362			2.950	2.966	MN	36,056	295,000	11/19/2020	11/21/2026
00287Y-BX-6	ABBVIE INC BND/CORP			2	2.B FE	16,319,459	106.9480	16,042,169	15,000,000	16,167,298		(142,712)			3.200	2.076	MN	58,667	480,000	12/03/2020	11/21/2029
00724P-AC-3	ADOBE INC SENIOR CORP BND			2	1.E FE	10,676,200	102.9770	10,297,724	10,000,000	10,572,669		(103,531)			2.150	0.955	FA	89,583	107,500	01/29/2021	02/01/2027
00817Y-AV-0	AETNA INC SENIOR CORP BND			2	2.B FE	9,985,400	102.3950	10,239,534	10,000,000	9,996,724		2,175			2.800	2.823	JD	12,444	280,000	06/02/2016	06/15/2023
009098-AA-2	AMAZON.COM INC SECURED CORP BND				1.G IF	1,430,475	115.1900	1,647,765	1,430,475	1,430,475					4.494	4.536	MON	3,750	64,286	05/08/2019	11/10/2039
009098-AB-0	AMAZON.COM INC SECURED CORP BND				1.E IF	2,656,597	115.1900	3,060,135	2,656,597	2,656,597					4.494	4.536	MON	6,964	119,388	12/06/2018	11/10/2039
00910G-AA-1	AMAZON.COM INC SECURED CORP BND				1.F Z	8,960,220	116.3900	10,428,800	8,960,220	8,960,220					4.533	4.575	MON	23,693	406,167	01/06/2020	03/10/2041
01166V-AA-7	ALASKA AIR PASS THROUGH TRUST SECURED CORP BND 144A				1.G FE	14,373,456	109.0470	14,069,829	12,902,564	14,319,639		(53,817)			4.800	2.427	FA	233,967		10/15/2021	02/15/2029
023135-AJ-5	AMAZON.COM INC SENIOR CORP BND			2	1.E FE	5,311,588	101.4540	5,169,056	5,095,000	5,166,484		(107,782)			2.500	0.373	MN	11,322	127,375	08/24/2020	11/29/2022
023135-AW-6	AMAZON.COM INC			2	1.D FE	11,918,663	101.8600	12,223,174	12,000,000	11,976,159		20,291			2.400	2.578	FA	103,200	288,000	02/26/2019	02/22/2023
023135-AZ-9	AMAZON.COM INC			2	1.D FE	4,988,396	104.7050	5,235,238	5,000,000	4,994,866		1,846			2.800	2.841	FA	50,167	140,000	06/08/2018	08/22/2024
023135-BQ-8	AMAZON.COM INC SENIOR CORP BND			2	1.D FE	6,006,360	98.7170	5,922,995	6,000,000	6,004,302		(1,310)			0.800	0.777	JD	3,733	48,000	06/02/2020	06/03/2025
023135-BY-1	AMAZON.COM INC SENIOR CORP BND			2	1.D FE	16,989,970	99.8460	16,973,902	17,000,000	16,990,835		865			1.650	1.659	MN	38,179	140,250	05/10/2021	05/12/2028
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED CORP BND				2.A FE	1,276,728	104.0730	1,260,256	1,210,938	1,266,258		(4,532)			3.650	2.848	FA	16,697	44,199	10/15/2019	08/15/2030
023764-AA-1	AMERICAN AIRLINE 16-2A PTT SECURED CORP BND				3.B FE	1,911,250	96.8250	1,850,568	1,911,250	1,850,568	120,887				3.650	3.650	JD	3,100	69,761	05/02/2016	12/15/2029
02376G-AA-4	AMERICAN AIRLINES INC SECURED CORP BND 144A				4.B FE	4,392,869	96.8000	4,189,456	4,327,950	4,189,456	637,993	(8,277)			4.375	4.052	JD	8,415	189,348	09/29/2016	06/15/2024
02376X-AA-7	AMERICAN AIRLINES INC CORP BND				4.B FE	774,651	100.2250	776,394	774,651	774,651	137,501				4.375	4.375	AO	8,473	33,891	09/02/2014	10/01/2022
02377A-AA-6	AMERICAN AIRLINES INC CORP BND				3.B FE	3,813,167	101.3440	3,802,624	3,752,194	3,777,409	285,014	(6,526)			3.700	3.404	AO	34,708	138,831	09/20/2017	10/01/2026
02377B-AA-4	AMERICAN AIRLINES INC CORP BND				3.B FE	7,394,820	97.2870	7,194,206	7,394,820	7,194,206	381,728				4.000	4.000	MS	81,343	295,793	09/11/2015	03/22/2029
02377B-AB-2	AMERICAN AIRLINES INC CORP BND				2.A FE	15,004,015	101.2000	15,341,217	15,159,305	15,046,360		13,334			3.600	3.718	MS	150,077	545,735	09/06/2018	03/22/2029
02377B-AC-0	AMERICAN AIRLINES INC SENIOR CORP BND				4.B FE	1,603,403	97.7000	1,550,584	1,587,087	1,550,584	320,845	(2,898)			4.400	4.161	MS	19,204	69,832	09/29/2016	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC				3.B FE	3,347,214	100.4500	3,238,965	3,224,455	3,233,273	198,381	(21,440)			4.950	4.236	JJ	73,598	159,611	01/20/2017	01/15/2023
025816-CG-2	AMERICAN EXPRESS COMPANY CORP BND			2	1.G FE	9,967,800	103.2420	10,324,221	10,000,000	9,982,871		6,341			2.500	2.569	JJ	104,861	250,000	07/25/2019	07/30/2024
025816-CM-9	AMERICAN EXPRESS COMPANY SENIOR CORP BND			2	1.G FE	7,987,360	100.2350	8,018,769	8,000,000	7,987,745		385			1.650	1.683	MN	20,900		11/01/2021	11/04/2026
02665W-CZ-2	AMERICAN HONDA FINANCE SENIOR CORP BND				1.G FE	5,986,500	103.0590	6,183,546	6,000,000	5,993,075		2,666			2.400	2.448	JD	1,600	144,000	06/24/2019	06/27/2024
02665W-DD-0	AMERICAN HONDA FINANCE SENIOR CORP BND				1.G FE	4,998,600	102.5080	5,125,424	5,000,000	4,999,228		276			2.150	2.156	MS	33,146	107,500	09/05/2019	09/10/2024
02665W-DL-2	AMERICAN HONDA FINANCE CORP BND			2	1.G FE	4,998,800	99.6780	4,983,896	5,000,000	4,999,148		236			1.200	1.205	JJ	28,833	60,000	07/06/2020	07/08/2025
02665W-DS-7	AMERICAN HONDA FINANCE SENIOR CORP BND			2	1.G FE	12,991,420	98.5050	12,805,675	13,000,000	12,993,774		2,354			0.550	0.569	JJ	33,565	35,551	01/11/2021	07/12/2024
03027W-AJ-1	AMERICAN TOWER TRUST I SECURED CORP BND 144A				1.A FE	7,677,521	99.4500	7,893,384	7,937,000	7,895,073		33,436			3.070	3.544	MON	10,830	243,666	12/27/2016	03/15/2023
03027X-AV-2	AMERICAN TOWER CORP SENIOR CORP BND			2	2.C FE	18,330,760	103.9900	17,678,310	17,000,000	18,006,387		(324,373)			2.950	0.914	JJ	231,247	501,500	01/08/2021	01/15/2025
03027X-AX-8	AMERICAN TOWER CORP CORP BND			2	2.C FE	15,409,950	103.1330	15,469,881	15,000,000	15,341,473		(67,754)			2.750	2.243	JJ	190,208	412,500	12/11/2020	01/15/2027
03040W-AN-5	AMERICAN WATER CAPITAL CORP SENIOR CORP BND			2	2.A FE	5,537,665	105.9200	5,703,767	5,385,000	5,491,318		(21,174)			3.000	2.549	JD	13,463	161,550	10/07/2019	12/01/2026
031162-CT-5	AMGEN INC. SENIOR CORP BND			2	2.A FE	15,343,850	102.2750	15,341,261	15,000,000	15,308,816		(36,258)			2.200	1.763	FA	119,167	220,000	05/14/2021	02/21/2027
032095-AL-5	AMPHENOL CORP SENIOR CORP BND			2	2.A FE	6,974,380	98.0490	6,863,411	7,000,000	6,975,064		684			2.200	2.241	MS	45,772		09/07/2021	09/15/2031
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND			2	2.B FE	14,063,160	116.2790	13,953,451	12,000,000	13,881,709		(181,451)			4.750	2.254	JJ	250,167	285,000	04/09/2021	01/23/2029
037833-CG-3	APPLE INC SENIOR CORP BND			2	1.B FE	9,995,600	104.0080	10,400,837	10,000,000	9,998,579		644			3.000	3.007	FA	118,333	300,000	02/02/2017	02/09/2024
037833-CY-4	APPLE INC SENIOR CORP BND	SD		2	1.B FE	9,631,685	102.3990	9,827,668	9,597,435	9,724,262		(46,457)		94,424	2.513	1.928	FA	89,205	239,686	01/29/2021	08/19/2024
037833-DK-3	APPLE INC SENIOR CORP BND			2	1.B FE	19,918,000	107.3870	21,477,430	20,000,000	19,948,767		7,862			3.000	3.048	MN	80,000	600,000	12/07/2017	11/13/2027
037833-DN-7	APPLE INC SENIOR CORP BND			2	1.B FE	14,974,650	102.8450	15,426,725	15,000,000	14,982,600		3,494			2.050	2.076	MS	93,958	307,500	09/04/2019	09/11/2026
037833-EC-0	APPLE INC SENIOR CORP BND			2	1.B FE	19,951,800	97.1160	19,423,176	20,000,000	19,957,750		5,950			1.200	1.236	FA	95,333	120,000	02/01/2021	02/08/2028
05526D-AZ-8	BAT CAPITAL CORP SENIOR CORP BND 144A UNREST			2	2.B FE	14,718,089	103.9720	15,237,101	14,655,000	14,683,257		(11,745)			3.222	3.134	FA	177,069	472,184	11/23/2018	08/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
05531F-BF-9	BB&T CORP SENIOR CORP BND			2	1.G FE	14,976,900	105.1170	15,767,621	15,000,000	14,990,567		4,626			3.750	3.784	JD	39,063	562,500	11/29/2018	12/06/2023
05565E-BU-8	BMW US CAPITAL LLC CORP BND				1.F FE	4,999,550	98.9480	4,947,394	5,000,000	4,999,608		58			0.750	0.753	FA	14,479		08/09/2021	08/12/2024
05565S-AA-2	BURLINGTN NORTH SANTA FE BASIC				1.B FE	1,053,405	103.4370	1,089,609	1,053,405	1,053,405					5.629	5.629	AO	14,824	59,296	01/01/2013	04/01/2024
05566S-AA-1	BURLINGTN NORTH SANTA FE BASIC				1.B FE	337,360	100.3410	339,782	338,627	338,487		128			4.830	4.871	JJ	7,542	16,429	01/01/2013	01/15/2023
05567Y-AA-7	BNSF RAILWAY CO PASSTHROUGH TR BASIC				1.B FE	559,629	101.9430	544,425	534,046	540,548		(5,001)			4.967	3.957	AO	6,632	26,526	12/06/2017	04/01/2023
05723K-AD-2	BAKER HUGHES INC SENIOR CORP BND 144A			2	1.G FE	20,017,230	101.8120	20,362,388	20,000,000	20,003,510		(3,733)			2.773	2.753	JD	24,649	554,600	02/01/2018	12/15/2022
05724B-AB-5	BAKER HUGHES CO OBLIGOR INC SENIOR CORP BND				1.G FE	2,000,000	100.4590	2,009,181	2,000,000	2,000,000					1.231	1.231	JD	1,505		12/06/2021	12/15/2023
05724B-AD-1	BAKER HUGHES INC SENIOR CORP BND			2	1.G FE	6,000,000	100.8930	6,053,560	6,000,000	6,000,000					2.061	2.060	JD	7,557		12/06/2021	12/15/2026
059438-AK-7	JPMORGAN CHASE & CO SUB CORP BND	SD			1.G FE	13,337,300	129.5480	12,954,773	10,000,000	12,439,637		(416,268)			8.000	3.009	AO	137,778	800,000	10/17/2019	04/29/2027
059438-AK-7	JPMORGAN CHASE & CO SUB CORP BND				1.G FE	426,794	129.5480	414,553	320,000	398,068		(13,321)			8.000	3.009	AO	4,409	25,600	10/17/2019	04/29/2027
06051G-FM-6	BANK OF AMERICA CORP SUB CORP BND				2.A FE	16,227,000	106.8570	16,028,540	15,000,000	15,772,011		(241,211)			4.000	2.249	JJ	265,000	600,000	02/03/2020	01/22/2025
06051G-JZ-3	BANK OF AMERICA CORP SENIOR CORP BND			2	1.F FE	12,000,000	99.3700	11,924,369	12,000,000	11,999,997		(3)			2.087	2.087	JD	11,826	125,220	06/07/2021	06/14/2029
06759L-AA-1	BARINGS BDC INC CORP BND			2	2.C FE	9,919,900	99.0890	9,908,908	10,000,000	9,921,472		1,572			3.300	3.477	MN	34,833		11/18/2021	11/13/2026
07330M-AB-3	TRUIST BANK SUB CORP BND			2	1.F FE	7,125,170	107.0540	7,493,751	7,000,000	7,077,506		(20,525)			3.625	3.290	MS	74,010	253,750	06/05/2019	09/16/2025
09261H-AA-5	BLACKSTONE PRIVATE CREDIT FUND CORP BND			2	2.C FE	4,988,950	98.3840	4,919,212	5,000,000	4,990,010		1,060			1.750	1.826	MS	25,764		09/10/2021	09/15/2024
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND CORP BND			2	2.C FE	9,929,900	97.3980	9,739,807	10,000,000	9,933,388		3,488			2.625	2.768	JD	77,292		09/10/2021	12/15/2026
093662-AJ-3	BLOCK FINANCIAL LLC LOCAL BND			2	2.C FE	10,080,600	100.1440	10,014,430	10,000,000	10,076,232		(4,368)			2.500	2.369	JJ	129,167		07/26/2021	07/15/2028
096630-AD-0	BOARDWALK PIPELINES LP SENIOR CORP BND			2	2.C FE	11,241,200	108.1500	10,814,998	10,000,000	10,997,374		(243,826)			4.950	1.192	JD	22,000	495,000	04/26/2021	12/15/2024
100743-AK-9	BOSTON GAS COMPANY SENIOR CORP BND 144A			2	2.A FE	5,201,750	104.1980	5,209,892	5,000,000	5,147,636		(25,630)			3.150	2.552	FA	65,625	157,500	11/06/2019	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SENIOR CORP BND 144A			2	2.A FE	10,027,080	102.7660	10,276,601	10,000,000	10,021,091		(2,530)			3.001	2.969	FA	125,042	300,100	07/24/2019	08/01/2029
110122-CN-6	BRISTOL-MYERS SQUIBB CO BND/CORP			2	1.F FE	9,990,904	107.4220	10,742,189	10,000,000	9,993,131		1,412			3.200	3.217	JD	14,222	320,000	07/17/2020	06/15/2026
110122-CX-4	BRISTOL-MYERS SQUIBB CO BND/CORP			2	1.F FE	10,537,800	101.6530	10,165,265	10,000,000	10,199,789		(320,256)			3.550	0.333	FA	129,181	355,000	12/09/2020	08/15/2022
110122-CZ-9	BRISTOL-MYERS SQUIBB CO BND/CORP			2	1.F FE	8,167,563	102.6800	8,397,188	8,178,000	8,173,392		3,919			3.250	3.301	FA	96,716	265,785	07/17/2020	02/20/2023
110122-DQ-8	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND			2	1.F FE	19,966,600	95.2900	19,058,078	20,000,000	19,970,146		3,131			1.450	1.468	MN	38,667	290,000	11/09/2020	11/13/2030
11043X-AA-1	BRITISH AIR 19-1 AA PTT CORP BND				1.F FE	18,819,842	103.0130	19,386,940	18,819,842	18,819,842					3.300	3.300	MJSD	27,602	621,055	07/15/2019	06/15/2034
11135F-BD-2	BROADCOM INC SENIOR CORP BND			2	2.C FE	13,250,840	116.5030	13,106,637	11,250,000	13,141,073		(109,767)			5.000	2.663	AO	118,750	281,250	06/22/2021	04/15/2030
12008R-AM-9	BUILDERS FIRSTSOURCE INC SECURED CORP BND 144A			2	3.B FE	15,231,250	105.5410	15,056,515	14,266,000	15,013,189		(218,061)			6.750	2.159	JD	80,246	481,478	10/01/2021	06/01/2027
12527G-AH-6	CF INDUSTRIES INC SECURED CORP BND 144A				2.C FE	21,787,260	111.0680	20,547,567	18,500,000	21,182,098		(522,877)			4.500	1.435	JD	69,375	832,500	12/01/2020	12/01/2026
125523-CN-8	CIGNA CORP SENIOR CORP BND			2	2.B FE	5,000,000	99.4330	4,971,636	5,000,000	5,000,000					0.613	0.613	MS	9,025	16,347	03/01/2021	03/15/2024
126408-HM-8	CSX CORP SENIOR CORP BND			2	2.A FE	9,686,005	113.0360	9,608,029	8,500,000	9,576,184		(109,821)			4.250	2.272	MS	106,368	180,625	03/18/2021	03/15/2029
12641L-BU-6	CSX CORP SENIOR CORP BND				2.A FE	2,446,231	128.6370	2,547,009	1,980,000	2,333,021		(43,786)			6.800	3.840	JD	11,220	134,640	04/26/2019	12/01/2028
126650-AW-0	CVS CAREMARK CORP BASIC				2.B	15,478,107	107.7770	16,536,774	15,343,474	15,434,162		(17,040)			5.298	5.212	MON	47,419	812,897	03/10/2017	01/11/2027
126650-BC-3	CVS CAREMARK CORP SECURED CORP BND				2.B	6,200,945	109.8330	6,197,648	5,642,780	5,947,169		(42,976)			5.880	4.300	MON	19,355	331,795	11/17/2015	01/10/2028
126650-BS-8	CVS CAREMARK CORP CORP BND 144A				2.B FE	6,552,070	126.4750	8,093,665	6,399,396	6,500,720		(6,647)			7.507	7.374	MON	28,023	480,403	01/01/2013	01/10/2032
126650-BV-1	CVS CAREMARK CORP SECURED CORP BND 144A			2	2.B	3,825,724	117.1600	3,970,774	3,389,196	3,704,196		(26,730)			5.773	4.037	MON	11,413	195,658	05/01/2017	01/10/2033
126650-BY-5	CVS CAREMARK CORP SENIOR CORP BND 144A				2.B FE	5,272,051	118.2600	5,121,225	4,330,476	5,245,391		(26,660)			5.926	2.460	MON	14,970	85,541	08/25/2021	01/10/2034
14040H-BG-9	CAPITAL ONE FIN CORP SENIOR CORP BND			2	2.A FE	14,889,750	104.8920	15,733,782	15,000,000	14,949,668		15,204			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	2.A FE	11,985,720	102.4310	12,291,749	12,000,000	11,996,719		2,938			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	2.A FE	4,990,100	108.9300	5,446,481	5,000,000	4,993,763		1,398			3.800	3.825	JJ	79,694	190,000	01/25/2018	01/31/2028
14040H-CK-9	CAPITAL ONE FIN CORP SENIOR CORP BND			2	2.A FE	12,500,000	100.6160	12,577,014	12,500,000	12,500,000					1.343	1.343	JD	11,658		12/02/2021	12/06/2024
141781-BN-3	CARGILL INC SENIOR CORP BND 144A			2	1.F FE	13,230,086	96.9730	13,081,704	13,490,000	13,271,516		41,430			0.750	1.156	FA	41,875	50,588	03/12/2021	02/02/2026
141781-BQ-6	CARGILL INC SENIOR CORP BND 144A			2	1.F FE	3,998,160	95.9460	3,837,839	4,000,000	3,998,316		156			1.700	1.705	FA	28,144	34,000	01/28/2021	02/02/2031
14913R-2D-8	CATERPILLAR FIN SERV CRP CORP BND			2	1.F FE	2,513,592	99.9370	2,513,411	2,515,000	2,514,284		468			0.650	0.669	JJ	7,901	16,302	07/06/2020	07/07/2023
14913R-2E-6	CATERPILLAR FIN SERV CRP CORP BND				1.F FE	4,000,000	100.0000	4,000,020	4,000,000	4,000,000					0.344	0.497	JAJO	3,325	17,055	07/06/2020	01/06/2022
14913R-2Q-9	CATERPILLAR FIN SERV CRP SENIOR CORP BND			2	1.F FE	9,982,600	98.4650	9,846,548	10,000,000	9,983,607		1,007			1.150	1.186	MS	34,181		09/07/2021	09/14/2026
15089Q-AK-0	CELANESE US HOLDINGS LLC SENIOR CORP BND			2	2.C FE	9,986,100	97.5330	9,753,279	10,000,000	9,987,136		1,036			1.400	1.429	FA	56,778		08/17/2021	08/05/2026
161175-AY-0	CHARTER COMM OPT LLC SECURED CORP BND			2	2.C FE	11,264,500	110.1440	11,014,427	10,000,000	11,181,729		(82,771)			4.908	1.254	JJ	215,407		10/04/2021	07/23/2025
161175-BQ-6	CHARTER COMM OPT LLC SENIOR CORP BND			2	2.C FE	10,303,350	106.2520	10,625,205	10,000,000	10,142,072		(67,936)			4.500	3.752	FA	187,500	450,000	07/18/2019	02/01/2024
161175-CD-4	CHARTER COMMUNICATIONS OPERATI CORP BND			2	2.C FE	9,983,500	97.8960	9,789,568	10,000,000	9,983,831		331			2.250	2.275	JJ	49,375		09/27/2021	01/15/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED CORP BND			2	2.C FE	27,333,721	110.9390	27,360,839	24,663,000	26,420,287		(435,625)			5.875	3.131	JD	4,025	1,448,951	06/11/2021	03/31/2025
166754-AP-6	CHEVRON PHILLIPS CHEMICAL CO L SENIOR CORP BND 144A				1.G FE	6,160,440	107.2150	5,896,799	5,500,000	6,052,343		(108,097)			3.400	1.182	JD	15,583	187,000	01/19/2021	12/01/2026
166756-AE-6	CHEVRON USA INC. SENIOR CORP BND			2	1.D FE	7,000,000	97.7380	6,841,633	7,000,000	7,000,000					0.687	0.686	FA	18,568	48,090	08/10/2020	08/12/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
172070-BT-0	DUKE ENERGY OHIO INC SENIOR CORP BND				2.A FE	12,564,000	116.6590	11,665,858	10,000,000	11,876,883		(534,196)			6.900	1.269	JD	57,500	690,000	09/15/2020	06/01/2025
172967-KG-5	CITIGROUP INC SENIOR CORP BND				2.A FE	10,137,200	108.0830	10,808,339	10,000,000	10,074,208		(16,860)			3.700	3.501	JJ	173,694	370,000	01/24/2018	01/12/2026
172967-KU-4	CITIGROUP INC CAPSEC CORP BND				2.B FE	9,963,480	109.8640	10,986,385	10,000,000	9,977,344		2,943			4.125	4.165	JJ	178,750	412,500	05/04/2017	07/25/2028
172967-NA-5	CITIGROUP INC SENIOR CORP BND			2	1.G FE	9,843,400	98.2660	9,826,573	10,000,000	9,846,795		3,395			1.462	1.759	JD	8,934	73,100	11/12/2021	06/09/2027
17325F-AS-7	CITIBANK NA SENIOR CORP BND			2	1.E FE	5,096,100	105.4520	5,272,595	5,000,000	5,040,422		(19,881)			3.650	3.217	JJ	80,097	182,500	02/26/2019	01/23/2024
17327C-AM-5	CITIGROUP INC CORP BND			2	2.A FE	11,000,000	97.4200	10,716,211	11,000,000	11,000,000					1.122	1.121	JJ	52,454	61,710	01/21/2021	01/28/2027
17401Q-AU-5	CITIZENS BANK NA SENIOR CORP BND			2	2.A FE	9,992,000	108.1790	10,817,939	10,000,000	9,995,063		1,085			3.750	3.763	FA	138,542	375,000	02/13/2019	02/18/2026
19416Q-CE-8	COLGATE-PALMOLIVE CO SENIOR CORP BND	0			1.D FE	10,784,452	126.8810	10,638,974	8,385,000	10,171,800		(248,934)			6.450	2.818	JD	45,069	540,833	06/24/2019	06/16/2028
19416Q-CE-8	COLGATE-PALMOLIVE CO SENIOR CORP BND				1.D FE	308,678	126.8810	304,514	240,000	291,143		(7,125)			6.450	2.818	JD	1,290	15,480	06/24/2019	06/16/2028
20030N-CA-7	COMCAST CORP CORP BND			2	1.G FE	14,990,550	107.2060	16,080,833	15,000,000	14,994,183		839			3.150	3.157	FA	177,188	472,500	08/01/2017	02/15/2028
20030N-CR-0	COMCAST CORP SENIOR CORP BND			2	1.G FE	9,999,400	106.2860	10,628,645	10,000,000	9,999,780		91			3.700	3.701	AO	78,111	370,000	10/02/2018	04/15/2024
20030N-CS-8	COMCAST CORP SENIOR CORP BND			2	1.G FE	5,616,450	109.2580	5,462,915	5,000,000	5,555,317		(61,133)			3.950	0.831	AO	41,694	98,750	08/03/2021	10/15/2025
200340-AS-6	COMERICA INC SENIOR CORP BND			2	2.A FE	10,031,414	104.0330	10,486,512	10,080,000	10,063,010		10,242			3.700	3.811	JJ	156,436	372,960	10/30/2018	07/31/2023
20034D-JA-8	COMERICA BANK SENIOR CORP BND				1.G FE	9,990,700	103.2850	10,328,505	10,000,000	9,995,092		1,833			2.500	2.520	JJ	109,722	250,000	07/18/2019	07/23/2024
202795-JN-1	COMMONWLTH EDISON CO SENIOR CORP BND			2	1.F FE	6,983,200	109.9540	7,696,754	7,000,000	6,988,205		1,544			3.700	3.729	FA	97,844	259,000	08/07/2018	08/15/2028
20453K-AA-3	BBVA USA SUB CORP BND			2	1.G FE	16,503,600	107.3290	16,099,311	15,000,000	16,295,011		(208,589)			3.875	1.114	AO	130,781	290,625	06/18/2021	04/10/2025
205887-CA-8	CONAGRA FOODS INC SENIOR CORP BND			2	2.C FE	13,132,280	106.3970	13,831,554	13,000,000	13,063,745		(26,788)			4.300	4.069	MN	93,167	559,000	05/15/2019	05/01/2024
205887-CB-6	CONAGRA FOODS INC SENIOR CORP BND			2	2.C FE	10,338,711	109.8480	10,380,644	9,450,000	10,016,744		(144,497)			4.600	2.866	MN	72,450	434,700	09/20/2019	11/01/2025
209111-FS-7	CONSOLIDATED EDISON COMPANY OF SENIOR CORP BND			2	2.A FE	9,992,600	111.8810	11,188,116	10,000,000	9,994,587		667			4.000	4.009	JD	33,333	400,000	11/27/2018	12/01/2028
210795-QB-9	UNITED AIRLINES INC SECURED CORP BND				2.C FE	5,558,457	103.6350	5,794,336	5,591,100	5,581,244		3,217			4.000	4.067	AO	38,516	223,644	10/18/2013	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES INC				2.C FE	1,851,124	101.0500	1,724,708	1,706,786	1,736,102		(15,218)			5.983	4.973	AO	20,423	102,117	09/23/2013	10/19/2023
224044-CH-8	COX COMMUNICATIONS, INC. SENIOR CORP BND 144A			2	2.B FE	19,992,550	104.3450	20,868,932	20,000,000	19,996,400		883			3.150	3.155	FA	236,250	630,000	07/25/2017	08/15/2024
22822R-BF-6	CROWN CASTLE TOWERS LLC SECURED CORP BND 144A			2	1.F FE	19,882,972	101.5140	20,201,238	19,900,000	19,894,119		3,644			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	1.F FE	5,461,450	108.0480	5,402,385	5,000,000	5,334,018		(60,840)			4.241	2.834	MON	9,424	212,050	11/13/2019	07/15/2028
22822V-AK-7	CROWN CASTLE INTL CORP SENIOR CORP BND			2	2.C FE	1,992,300	108.8070	2,176,143	2,000,000	1,995,021		709			3.800	3.846	FA	28,711	76,000	01/09/2018	02/15/2028
22822V-AV-3	CROWN CASTLE INTL CORP SENIOR CORP BND			2	2.C FE	11,962,320	96.6080	11,592,950	12,000,000	11,968,238		5,918			1.050	1.110	JJ	58,100	52,150	02/08/2021	07/15/2026
23338V-AN-6	DTE ELECTRIC COMPANY CORP BND			2	1.E FE	6,994,050	99.3550	6,954,863	7,000,000	6,994,658		608			1.900	1.913	AO	33,250	67,239	03/22/2021	04/01/2028
233851-DW-1	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A			2	1.G FE	10,470,700	105.8340	10,583,434	10,000,000	10,430,936		(39,764)			3.100	2.476	FA	117,111	155,000	03/17/2021	08/15/2029
233851-DX-9	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A			2	1.G FE	10,685,400	103.4220	10,342,218	10,000,000	10,494,019		(191,381)			2.700	0.666	JD	12,750	270,000	01/13/2021	06/14/2024
233851-EB-6	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A				1.G FE	4,970,600	99.2080	4,960,418	5,000,000	4,972,192		1,592			0.750	1.010	MS	12,500		11/12/2021	03/01/2024
233853-AB-6	DAIMLER TRUCKS FINANCE NORTH A SENIOR CORP BND 144A			2	2.A FE	7,981,920	100.0520	8,004,160	8,000,000	7,982,343		423			1.125	1.240	JD	4,250		12/02/2021	12/14/2023
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH A CORP BND			2	2.A FE	12,962,350	100.5120	13,066,560	13,000,000	12,962,689		339			2.000	2.061	JD	12,278		12/08/2021	12/14/2026
24422E-UX-5	JOHN DEERE CAPITAL CORP SENIOR CORP BND				1.F FE	4,991,450	103.3360	5,166,822	5,000,000	4,995,889		1,807			2.600	2.639	MS	41,167	130,000	06/04/2019	03/07/2024
24737B-AA-3	DELTA AIR LINES CORP BND				2.A FE	5,000,000	103.1310	5,156,550	5,000,000	5,000,000					3.204	3.204	AO	29,370	160,200	03/06/2019	04/25/2024
257469-AG-1	DOMINION RESOURCES INC/VA SENIOR CORP BND				2.B FE	24,974,211	135.5820	25,489,371	18,800,000	22,818,397		(282,170)			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	2.B FE	9,998,655	109.9370	10,993,658	10,000,000	9,999,131		199			4.550	4.552	MN	39,181	455,000	11/25/2019	11/30/2025
260543-CX-9	DOW CHEMICAL CO BND/CORP			2	2.B FE	4,999,290	107.5400	5,377,017	5,000,000	4,999,532		97			3.625	3.627	MN	23,160	181,250	11/25/2019	05/15/2026
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP BND			2	2.A FE	5,782,000	110.5090	5,525,455	5,000,000	5,637,073		(144,927)			4.493	1.007	MN	28,705	224,650	02/16/2021	11/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS LLC SECURED CORP BND			2	1.F FE	9,963,100	111.2660	11,126,623	10,000,000	9,973,218		3,326			3.950	3.995	MN	50,472	395,000	11/05/2018	11/15/2028
26442U-AA-2	DUKE ENERGY PROGRESS LLC SECURED CORP BND			2	1.F FE	7,513,843	106.1390	7,212,149	6,795,000	7,356,108		(157,735)			3.250	0.765	FA	83,428	220,838	01/12/2021	08/15/2025
26442U-AF-1	DUKE ENERGY PROGRESS LLC CORP BND			2	1.F FE	15,004,870	103.8070	15,571,056	15,000,000	15,001,797		(1,032)			3.375	3.368	MS	168,750	506,250	08/08/2018	09/01/2023
26444G-AB-9	DUKE ENERGY FLORIDA PROJECT FI SECURED CORP BND				1.A FE	4,868,481	100.3570	4,885,940	4,868,578	4,868,527		14			1.731	1.732	MS	28,092	84,275	06/15/2016	09/01/2022
29273R-BD-0	ENERGY TRANSFER PARTNERS CORP BND			2	2.C FE	15,041,400	105.9160	15,887,465	15,000,000	15,018,498		(5,661)			4.050	4.006	MS	178,875	607,500	12/13/2017	03/15/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SENIOR CORP BND			2	2.C FE	15,714,200	109.2510	16,387,671	15,000,000	15,356,649		(85,156)			4.750	4.068	JJ	328,542	712,500	06/28/2017	01/15/2026
29278N-AL-7	ENERGY TRANSFER EQUITY LP SENIOR CORP BND			2	2.C FE	21,069,000	102.9000	20,579,966	20,000,000	20,641,362		(427,638)			4.250	0.873	MS	250,278	425,000	05/06/2021	03/15/2023
29364W-BE-7	ENTERGY LOUISIANA LLC SECURED CORP BND			2	1.F FE	2,988,300	94.3480	2,830,453	3,000,000	2,989,539		1,108			1.600	1.642	JD	2,133	52,267	11/09/2020	12/15/2030
29379V-AU-7	ENTERPRISE PROD OPER LLC SENIOR CORP BND			2	2.A FE	9,938,480	100.3540	9,558,717	9,525,000	9,567,964		(351,058)			4.050	0.353	FA	145,733	385,763	12/09/2020	02/15/2022
29379V-BT-9	ENTERPRISE PROD OPER LLC SENIOR CORP BND			2	2.A FE	19,952,800	112.1440	22,428,754	20,000,000	19,966,006		4,248			4.150	4.179	AO	172,917	830,000	10/03/2018	10/16/2028
29379V-BV-4	ENTERPRISE PROD OPER LLC SENIOR CORP BND			2	2.A FE	14,993,250	106.1720	15,925,731	15,000,000	14,994,927		584			3.125	3.130	JJ	196,615	468,750	06/24/2019	07/31/2029
29379V-BX-0	ENTERPRISE PROD OPER LLC CORP BND			2	2.A FE	9,997,320	104.3160	10,431,574	10,000,000	9,997,863		232			2.800	2.803	JJ	117,444	280,000	01/06/2020	01/31/2030
30040W-AN-8	EVERSOURCE ENERGY SENIOR CORP BND			2	2.A FE	5,993,340	97.9820	5,878,940	6,000,000	5,993,835		495			1.400	1.423	FA	32,200		08/10/2021	08/15/2026
31428X-BV-7	FEDEX CORP SENIOR CORP BND			2	2.B FE	7,973,280	105.8380	8,467,014	8,000,000	7,984,904		1,736			3.100	3.128	FA	100,578	248,000	07/22/2019	08/05/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
314353-AA-1	FEDERAL EXPRESS CORP SECURED CORP BND				1.D FE	20,829,849	97.3370	20,269,155	20,823,602	20,829,639		(211)			1.875	1.871	FA	142,078	217,110	09/22/2021	08/20/2035
31620M-BS-4	FIDELITY NATIONAL INFORMATION SENIOR CORP BND			2	2.B FE	14,852,250	96.8200	14,523,030	15,000,000	14,866,384		14,134			1.650	1.803	MS	82,500	123,063	05/17/2021	03/01/2028
316773-DA-5	FIFTH THIRD BANCORP SENIOR CORP BND			2	2.A FE	10,738,200	103.4330	10,343,278	10,000,000	10,611,141		(111,369)			2.550	1.343	MN	39,667	255,000	11/06/2020	05/05/2027
31677A-AB-0	FIFTH THIRD BANK (OHIO) SUB CORP BND			2	2.A FE	8,705,920	108.1510	8,652,094	8,000,000	8,685,862		(20,058)			3.850	1.687	MS	90,689		11/12/2021	03/15/2026
316770-BM-0	FIFTH THIRD BANK (OHIO) SENIOR CORP BND				1.G FE	12,117,720	108.8930	13,067,129	12,000,000	12,071,302		(19,514)			3.950	3.762	JJ	201,450	474,000	06/05/2019	07/28/2025
316770-BR-9	FIFTH THIRD BANK SENIOR CORP BND			2	1.G FE	12,576,349	102.3310	12,561,154	12,275,000	12,554,591		(22,370)			2.250	1.766	FA	115,078	216,844	07/28/2021	02/01/2027
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP CORP BND			2	2.B FE	9,966,300	97.8760	9,787,596	10,000,000	9,967,553		1,253			2.400	2.438	FA	98,667		07/27/2021	08/15/2031
31946M-AA-1	FIRST CITIZENS BANCSHARES INC. CORP BND			2	2.A FE	7,000,000	100.8740	7,061,166	7,000,000	7,000,000					3.375	3.373	MS	69,563	236,250	02/28/2020	03/15/2030
320844-PD-9	HUNTINGTON NATL BK SUB CORP BND				2.A FE	7,811,160	110.0120	7,700,855	7,000,000	7,779,229		(31,931)			4.270	1.881	MN	29,890	149,450	10/13/2021	11/25/2026
337738-AT-5	FISERV INC SENIOR CORP BND			2	2.B FE	10,008,000	105.8640	10,586,391	10,000,000	10,005,354		(1,099)			3.200	3.187	JJ	160,000	320,000	06/10/2019	07/01/2026
337738-AU-2	FISERV INC SENIOR CORP BND			2	2.B FE	5,245,600	107.5860	5,379,279	5,000,000	5,195,272		(23,900)			3.500	2.898	JJ	87,500	175,000	11/06/2019	07/01/2029
340711-BA-7	FLORIDA GAS TRANSMISSION COMPA CORP BND			2	2.B FE	9,992,810	98.1510	9,815,066	10,000,000	9,992,976		166			2.300	2.308	AO	58,778		09/16/2021	10/01/2031
341081-FZ-5	FLORIDA POWER & LIGHT CO SECURED CORP BND			2	1.D FE	3,995,920	104.5810	4,183,258	4,000,000	3,997,295		783			2.850	2.872	AO	28,500	114,000	03/24/2020	04/01/2025
345397-ZB-2	FORD MOTOR CREDIT CO LLC CORP BND			2	3.A FE	15,055,650	102.7800	15,417,000	15,000,000	15,012,782		(12,572)			4.140	4.050	FA	234,600	621,000	06/01/2018	02/15/2023
37045X-CF-1	GENERAL MOTORS FINANCIAL CO CORP BND			2	2.C FE	14,989,650	102.0140	15,302,159	15,000,000	14,997,770		2,135			3.250	3.265	JJ	238,333	487,500	01/02/2018	01/05/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP BND			2	2.C FE	7,912,863	104.0170	7,645,283	7,350,000	7,688,189		(224,674)			4.150	0.799	JD	10,168	305,025	01/25/2021	06/19/2023
37045X-DK-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP BND			2	2.C FE	6,987,260	98.4400	6,890,800	7,000,000	6,988,635		1,375			1.500	1.538	JD	6,125	52,500	06/07/2021	06/10/2026
37045X-DP-8	GENERAL MOTORS CO CORP BND			2	2.C FE	9,978,200	99.5410	9,954,093	10,000,000	9,978,807		607			2.400	2.434	AO	50,667		10/12/2021	10/15/2028
375558-BW-2	GILEAD SCIENCES INC SENIOR CORP BND				2.A FE	20,299,713	99.6730	20,183,785	20,250,000	20,249,949		(49,771)			0.750	0.350	MS	38,813	151,453	02/12/2021	09/29/2023
377373-AL-9	GLAXOSK CAP INC CORP BND			2	1.F FE	10,000,000	99.5600	9,955,976	10,000,000	10,000,000					0.534	0.534	AO	13,350	53,400	09/28/2020	10/01/2023
378272-AF-5	GLENCORE FUNDING LLC SENIOR CORP BND 144A			2	2.A FE	14,401,010	104.0690	14,569,670	14,000,000	14,099,004		(67,098)			4.125	3.607	MN	49,729	577,500	03/08/2017	05/30/2023
378272-AQ-1	GLENCORE FUNDING LLC SENIOR CORP BND 144A			2	2.A FE	4,981,738	107.5920	5,379,580	5,000,000	4,988,519		1,724			3.875	3.920	AO	34,444	193,750	10/23/2017	10/27/2027
378272-BD-9	GLENCORE FUNDING LLC SENIOR CORP BND 144A			2	2.A FE	16,982,150	98.1610	16,687,426	17,000,000	16,984,486		2,336			1.625	1.647	AO	49,111	138,125	04/21/2021	04/27/2026
38141G-WQ-3	GOLDMAN SACHS GROUP INC SENIOR CORP BND			2	2.A FE	22,536,900	104.8930	23,076,471	22,000,000	22,412,314		(117,140)			3.272	2.547	MS	183,959	719,840	03/15/2021	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC SENIOR CORP BND			2	2.A FE	12,002,300	108.8070	13,056,850	12,000,000	12,002,119		(424)			3.814	3.809	AO	86,451	457,680	01/19/2018	04/23/2029
38141G-YG-3	GOLDMAN SACHS GROUP INC SENIOR CORP BND				1.F FE	15,000,000	97.9740	14,696,093	15,000,000	14,999,899		(101)			1.542	1.542	MS	71,318	57,825	06/07/2021	09/10/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC SENIOR CORP BND			2	1.F FE	19,974,600	99.5750	19,914,960	20,000,000	19,975,138		538			1.948	1.971	AO	75,756		11/12/2021	10/21/2027
38141G-ZE-7	GOLDMAN SACHS GROUP INC CORP BND			2	1.F FE	15,000,000	100.2290	15,034,350	15,000,000	15,000,000					1.217	1.217	JD	12,677		12/01/2021	12/06/2023
38173M-AC-6	GOLUB CAPITAL BDC INC. CORP BND			2	2.C FE	11,753,270	96.3190	11,558,254	12,000,000	11,762,550		9,280			2.050	2.462	FA	101,133		11/16/2021	02/15/2027
39121J-AH-3	GREAT RIVER SECURED CORP BND 144A				1.G FE	6,513,000	107.5090	7,002,061	6,513,000	6,513,000					4.478	4.478	JJ	145,826	291,652	01/01/2013	07/01/2030
402524-AE-2	GULFSOUTH PIPELINE CO LP			2	2.C FE	11,959,142	100.5680	12,068,212	12,000,000	11,997,619		5,081			4.000	4.044	JD	21,333	480,000	01/30/2013	06/15/2022
428102-AE-7	HESS MIDSTREAM OPERATIONS LP SENIOR CORP BND 144A			2	3.A FE	9,547,500	99.8320	9,484,068	9,500,000	9,484,068	(60,347)	(3,086)			4.250	4.148	FA	163,743		08/03/2021	02/15/2030
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO SENIOR CORP BND			2	2.B FE	17,435,762	102.2510	16,759,916	16,391,000	16,781,539		(624,797)			4.400	0.559	AO	152,254	721,204	12/10/2020	10/15/2022
431475-AD-4	HILL-ROM HOLDINGS INC SENIOR CORP BND 144A			2	3.C FE	11,253,875	104.5200	11,235,945	10,750,000	11,231,868	(4,433)	(17,574)			4.375	1.020	MS	138,481		12/13/2021	09/15/2027
438506-AS-6	HONEYWELL INTERNATIONAL INC SENIOR CORP BND				1.F FE	3,873,612	128.0080	3,869,690	3,023,000	3,654,671		(87,323)			6.625	3.036	JD	8,901	200,274	06/05/2019	06/15/2028
438516-CC-8	HONEYWELL INTERNATIONAL INC SENIOR CORP BND				1.F FE	1,400,000	99.9680	1,399,550	1,400,000	1,400,000					0.483	0.483	FA	2,479	6,762	08/17/2020	08/19/2022
440452-AH-3	HORMEL FOODS CORP CORP BND			2	1.F FE	8,978,130	99.6570	8,969,098	9,000,000	8,979,837		1,707			1.700	1.737	JD	11,900	76,500	05/25/2021	06/03/2028
446150-AQ-7	HUNTINGTON BANCSHARES INC SENIOR CORP BND			2	2.A FE	14,013,660	103.0040	14,420,497	14,000,000	14,007,032		(3,002)			2.625	2.602	FA	148,021	367,500	08/27/2019	08/06/2024
44891A-BV-8	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A			2	2.A FE	14,860,050	98.4430	14,766,405	15,000,000	14,868,448		8,398			0.875	1.239	JD	6,198	65,260	11/02/2021	06/14/2024
44891A-BW-6	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A			2	2.A FE	14,974,050	97.5870	14,638,103	15,000,000	14,976,781		2,731			1.500	1.536	JD	10,000	112,500	06/10/2021	06/15/2026
44891A-BX-4	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A			2	2.A FE	14,908,650	97.1230	14,568,524	15,000,000	14,915,290		6,640			2.000	2.094	JD	13,333	150,000	06/10/2021	06/15/2028
458140-BH-2	INTEL CORP SENIOR CORP BND			2	1.E FE	14,752,530	103.4880	14,488,316	14,000,000	14,713,644		(38,886)			2.450	1.733	MN	43,828	171,500	07/16/2021	11/15/2029
46647P-CP-9	JPMORGAN CHASE & CO CORP BND			2	1.F FE	2,000,000	97.9980	1,959,957	2,000,000	1,999,993		(7)			1.470	1.469	MS	8,085		09/15/2021	09/22/2027
46647P-CT-1	JPMORGAN CHASE & CO SENIOR CORP BND			2	1.F FE	10,000,000	100.1300	10,012,966	10,000,000	9,999,987		(13)			1.561	1.559	JD	9,106		12/07/2021	12/10/2025
477143-AH-4	JETBLUE 2019-1 CLASS AA CORP BND				1.F FE	13,719,750	99.8750	13,702,600	13,719,750	13,719,750					2.750	2.750	MN	48,210	377,293	10/29/2019	11/15/2033
477143-AJ-0	JETBLUE 2019-1 CLASS A CORP BND				2.A FE	4,573,250	96.7760	4,425,827	4,573,250	4,573,250					2.950	2.950	MN	17,239	134,911	10/29/2019	11/15/2029
483050-AC-7	KAISER FOUNDATION HOSPITALS CORP BND			2	1.D FE	8,986,610	106.5950	9,593,587	9,000,000	8,992,565		1,201			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	2.B FE	9,245,700	105.1430	9,462,881	9,000,000	9,168,878		(37,804)			3.125	2.647	JD	23,438	281,250	12/05/2019	06/01/2026
487312-AA-8	KEENAN FORT DETRICK ENERGY MUNITAX BND REV 144A				1.G FE	395,265	113.9940	448,914	393,805	394,821		(61)			6.093	6.061	MN	3,066	23,995	01/01/2013	05/15/2033
49271V-AL-4	DR PEPPER SNAPPLE GROUP INC SENIOR CORP BND			2	2.B FE	9,999,700	99.2190	9,921,868	10,000,000	9,999,779		79			0.750	0.751	MS	22,083	37,500	03/01/2021	03/15/2024
49326E-EH-2	KEYCORP SENIOR CORP BND				2.A FE	10,058,253	109.3650	10,936,469	10,000,000	10,033,897		(8,033)			4.150	4.053	AO	71,472	415,000	10/30/2018	10/29/2025
49327M-2K-9	KEYBANK NA SENIOR CORP BND	SD			1.G FE	10,551,795	106.1820	10,618,152	10,000,000	10,361,134		(100,368)			3.300	2.185	JD	27,500	330,000	01/08/2021	06/01/2025
49327M-2K-9	KEYBANK NA SENIOR CORP BND				1.G FE	4,479,237	106.1820	4,507,406	4,245,000	4,398,301		(42,606)			3.300	2.185	JD	11,674	140,085	01/08/2021	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
49327M-2T-0	KEYBANK NA SENIOR CORP BND				1.G FE	20,184,645	101.2770	19,748,947	19,500,000	19,775,340		(390,877)			2.300	0.287	MS	133,304	448,500	12/10/2020	09/14/2022
49327V-2A-1	KEYBANK NA SUB CORP BND				2.A FE	10,167,200	106.5060	10,650,574	10,000,000	10,109,825		(23,017)			3.400	3.130	MN	38,722	340,000	06/06/2019	05/20/2026
494550-BV-7	KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND			2	2.B FE	9,981,600	106.6990	10,669,909	10,000,000	9,994,265		1,990			4.250	4.273	MS	141,667	425,000	09/09/2014	09/01/2024
49456B-AB-7	KINDER MORGAN INC SENIOR CORP BND 144A			2	2.B FE	11,776,133	106.9420	11,790,353	11,025,000	11,278,381		(147,573)			5.625	4.149	MN	79,242	620,156	06/08/2018	11/15/2023
501968-AA-5	LCN NORTH AMERICAN FUND III-D BND/CORP				1.F PL	12,413,405	100.0000	12,413,405	12,413,405	12,413,405					5.500	5.537	MJSD	39,826	696,232	10/28/2021	01/01/2050
548661-AH-0	LOWES COMPANIES INC SENIOR CORP BND				2.A FE	8,933,890	126.4590	8,852,120	7,000,000	8,490,947		(218,478)			6.875	3.036	FA	181,806	481,250	12/05/2019	02/15/2028
548661-DM-6	LOWES COMPANIES INC SENIOR CORP BND			2	2.A FE	10,003,482	104.1170	10,411,679	10,000,000	10,002,392		(523)			2.500	2.494	AO	52,778	250,000	09/23/2019	04/15/2026
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORP BND			2	2.B FE	19,997,600	99.7080	19,941,666	20,000,000	19,998,188		588			0.650	0.656	JJ	64,639		06/22/2021	07/15/2023
574599-BS-4	MASCO CORPORATION SENIOR CORP BND			2	2.B FE	14,878,940	96.8080	14,521,145	15,000,000	14,892,084		13,144			1.500	1.623	FA	85,000	100,625	03/12/2021	02/15/2028
575634-AU-4	MASSACHUSETTS ELEC CO SENIOR CORP BND 144A			2	2.A FE	15,000,000	93.3760	14,006,333	15,000,000	15,000,000					1.729	1.728	MN	26,655	259,350	11/19/2020	11/24/2030
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II SECURED CORP BND 144A				1.B FE	6,780,062	103.9710	7,079,385	6,809,000	6,797,670		4,360			2.750	2.820	JD	4,681	187,248	10/20/2017	06/22/2024
58933Y-AQ-8	MERCK & CO. INC CORP BND				1.E FE	9,434,377	100.1610	9,189,732	9,175,000	9,194,342		(178,289)			2.350	0.400	FA	84,448	215,613	08/24/2020	02/10/2022
58933Y-BC-8	MERCK & CO INC SENIOR CORP BND			2	1.E FE	5,997,480	100.6290	6,037,756	6,000,000	5,997,506		26			1.700	1.708	JD	5,950		12/07/2021	06/10/2027
59217G-GV-5	METROPOLITAN LIFE GLOBAL FUNDI CORP BND				1.D FE	9,996,400	99.1670	9,916,690	10,000,000	9,997,575		1,175			0.400	0.412	JJ	19,333	20,000	01/04/2021	01/07/2024
594918-BX-1	MICROSOFT CORP SENIOR CORP BND			2	1.A FE	9,927,200	104.0900	10,409,012	10,000,000	9,976,587		10,664			2.875	2.991	FA	115,799	287,500	01/30/2017	02/06/2024
617446-8C-6	MORGAN STANLEY SENIOR CORP BND	SD			1.G FE	21,049,800	108.4900	21,698,050	20,000,000	20,502,539		(131,075)			4.000	3.247	JJ	351,111	800,000	08/01/2017	07/23/2025
617446-8W-2	MORGAN STANLEY SENIOR CORP BND			2	1.F FE	20,000,000	99.6570	19,931,408	20,000,000	19,999,818		(182)			0.529	0.528	JJ	45,847	52,900	01/20/2021	01/25/2024
61746B-DJ-2	MORGAN STANLEY SENIOR CORP BND	SD			1.G FE	10,287,600	103.3390	10,333,916	10,000,000	10,058,767		(49,410)			3.750	3.225	FA	131,250	375,000	01/23/2017	02/25/2023
61747Y-EC-5	MORGAN STANLEY SENIOR CORP BND			2	1.F FE	13,000,000	98.4450	12,797,794	13,000,000	12,999,921		(80)			1.512	1.511	JJ	87,906		07/15/2021	07/20/2027
641062-AQ-7	NESTLE HLDGS, INC. SENIOR CORP BND 144A			2	1.D FE	8,479,515	98.7820	8,396,472	8,500,000	8,487,432		6,123			0.375	0.448	JJ	14,698	26,563	09/08/2020	01/15/2024
641062-AV-6	NESTLE HLDGS, INC. SENIOR CORP BND 144A			2	1.D FE	7,990,960	97.6440	7,811,548	8,000,000	7,991,424		464			1.150	1.172	JJ	27,344		09/07/2021	01/14/2027
64110L-AN-6	NETFLIX INC SENIOR CORP BND			2	3.A FE	28,664,336	110.9960	28,539,387	25,712,000	28,506,421	(67,523)	(90,392)			4.375	1.968	MN	143,737	481,250	11/23/2021	11/15/2026
64952W-CN-1	NEW YORK LIFE GLOBAL CORP BND	0			1.A FE	23,047,460	103.6770	23,845,650	23,000,000	23,017,139		(8,040)			2.900	2.862	JJ	303,856	667,000	11/14/2017	01/17/2024
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND			2	2.A FE	20,863,270	103.1590	20,631,714	20,000,000	20,766,845		(94,425)			2.750	2.188	MN	91,667	550,000	12/08/2020	11/01/2029
65339K-BU-3	NEXTERA ENERGY CAPITAL HOLDING CORP BND				2.A FE	14,998,500	99.7990	14,969,924	15,000,000	14,999,099		599			0.650	0.655	MS	32,500	44,417	03/15/2021	03/01/2023
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND			2	2.A FE	6,995,870	99.1030	6,937,183	7,000,000	6,996,194		324			1.900	1.909	JD	5,911	69,086	06/02/2021	06/15/2028
65364U-AK-2	NIAGARA MOHAWK PWR CORP SENIOR CORP BND 144A			2	2.A FE	5,443,818	104.7020	5,266,504	5,030,000	5,345,987		(97,831)			3.508	0.959	AO	44,113	176,452	03/16/2021	10/01/2024
654740-AZ-2	NISSAN MOTOR ACCEPTANCE CORP CORP BND				2.C FE	14,998,650	100.7020	15,105,251	15,000,000	14,999,848		280			2.650	2.652	JJ	185,500	397,500	07/10/2017	07/13/2022
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP BND			2	2.A FE	16,074,750	103.5450	15,531,723	15,000,000	15,679,570		(395,180)			3.250	0.377	FA	203,125	487,500	01/26/2021	08/01/2023
668074-AV-9	NORTHWESTERN CORP CORP BND			2	1.G FE	19,983,000	97.9020	19,580,446	20,000,000	19,987,281		4,281			1.000	1.029	MS	52,778	100,000	03/19/2021	03/26/2024
67021C-AL-1	NSTAR ELECTRIC CO SENIOR CORP BND			2	1.F FE	3,029,730	103.2870	3,098,596	3,000,000	3,019,714		(4,468)			2.700	2.532	JD	6,750	81,000	09/24/2019	06/01/2026
67021C-AN-7	NSTAR ELECTRIC CO CORP BND			2	1.F FE	10,997,640	107.4860	11,823,439	11,000,000	10,998,132		192			3.250	3.252	MN	45,681	357,500	05/22/2019	05/15/2029
678858-BW-0	OKLAHOMA GAS & ELEC CO CORP BND				1.G FE	10,000,000	99.2720	9,927,213	10,000,000	10,000,000					0.553	0.553	MN	5,376	27,496	05/24/2021	05/26/2023
68217F-AA-0	OMNICOM GROUP INC SENIOR CORP BND			2	2.A FE	30,339,750	107.3190	32,195,721	30,000,000	30,171,295		(38,903)			3.600	3.447	AO	228,000	1,080,000	10/25/2017	04/15/2026
682680-AR-4	ONEOK INC SENIOR CORP BND			2	2.C FE	16,605,356	108.7700	15,059,177	13,845,000	14,526,479		(458,607)			7.500	3.899	MS	346,125	1,038,375	02/27/2017	09/01/2023
682680-AY-9	ONEOK INC SENIOR CORP BND			2	2.C FE	7,610,976	103.4430	7,447,918	7,200,000	7,603,779		(7,197)			3.400	2.565	MS	81,600		11/04/2021	09/01/2029
68389X-AS-4	ORACLE CORPORATION SENIOR CORP BND				2.A FE	2,972,940	103.6560	3,109,674	3,000,000	2,995,157		3,003			3.625	3.734	JJ	50,146	108,750	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORPORATION CORP BND			2	2.A FE	14,965,950	104.5930	15,689,003	15,000,000	14,990,303		3,625			3.400	3.427	JJ	245,083	510,000	06/30/2014	07/08/2024
68389X-BT-1	ORACLE CORPORATION SENIOR CORP BND			2	2.A FE	15,702,150	102.4060	15,360,974	15,000,000	15,567,780		(134,371)			2.500	1.274	AO	93,750	375,000	03/23/2021	04/01/2025
693475-AZ-8	PNC FINL SERV GRP INC (THE) SENIOR CORP BND			2	1.G FE	9,972,000	103.0810	10,308,105	10,000,000	9,976,891		2,549			2.550	2.582	JJ	112,625	255,000	01/16/2020	01/22/2030
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION SUB CORP BND				1.G FE	4,971,000	103.2580	5,162,899	5,000,000	4,976,638		2,646			2.700	2.767	AO	25,875	135,000	11/06/2019	10/22/2029
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II CORP BND				1.D FE	5,992,280	98.9400	5,936,426	6,000,000	5,994,575		1,515			1.200	1.227	JD	1,400	72,000	06/17/2020	06/24/2025
69506Y-SC-4	PACIFIC WESTERN BANK AGENCY BND			2	2.C FE	15,000,000	101.7580	15,263,700	15,000,000	15,000,000					3.250	3.247	MN	81,250	245,104	04/27/2021	05/01/2031
695156-AR-0	PACKAGING CORPORATION AMERICA PACKING CORP SR NOTES			2	2.B FE	11,071,031	105.6390	11,218,819	10,620,000	10,853,047		(91,100)			3.650	2.715	MS	114,136	387,630	07/18/2019	09/15/2024
705322-AL-9	PEDERNALES ELECTRIC COOP INC BND/CORP				1.A FE	4,240,682	103.1430	4,209,266	4,081,000	4,159,742		(80,940)			5.952	3.682	MN	31,037	242,901	01/29/2021	11/15/2022
714272-AA-6	PERNOD RICARD INTERNATIONAL FI SENIOR CORP BND 144A			2	2.A FE	19,918,800	94.8500	18,970,080	20,000,000	19,931,793		10,408			1.250	1.307	AO	62,500	250,000	09/28/2020	04/01/2028
717081-EN-9	PFIZER INC. SENIOR CORP BND			2	1.F FE	14,969,550	103.9570	15,593,523	15,000,000	14,989,140		6,099			3.200	3.244	MS	141,333	480,000	09/04/2018	09/15/2023
717081-ES-8	PFIZER INC. SENIOR CORP BND			2	1.F FE	4,997,450	104.0610	5,203,027	5,000,000	4,998,832		505			2.950	2.961	MS	44,250	147,500	03/04/2019	03/15/2024
718546-AC-8	PHILLIPS 66				2.A FE	16,103,677	100.9070	15,330,810	15,193,000	15,291,771		(392,838)			4.300	1.681	AO	163,325	653,299	06/08/2020	04/01/2022
720186-AN-5	PIEDMONT NATURAL GAS COMPANY I SENIOR CORP BND			2	2.A FE	16,937,270	99.7240	16,953,158	17,000,000	16,941,784		4,514			2.500	2.542	MS	125,139	217,222	03/08/2021	03/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
72346Q-AC-8	PINNACEL FINL PARTNERS INC SRSUB CORP BND			2	2.A FE	5,000,000	103.2500	5,162,500	5,000,000	4,999,564		(210)			4.125	4.121	MS	60,729	206,250	09/06/2019	09/15/2029
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP BND 144A				1.G FE	25,901,196	124.4480	29,245,249	23,500,000	25,287,533		(74,390)			5.951	5.225	MN	198,119	1,398,485	01/01/2013	05/10/2037
740189-AM-7	PRECISION CASTPARTS CORP SENIOR CORP BND			2	1.C FE	14,159,487	106.2440	13,952,977	13,133,000	14,017,812		(109,645)			3.250	1.100	JD	18,970	254,930	08/25/2021	06/15/2025
74153W-CP-2	PRICOA GLOBAL FUNDING I CORP BND				1.D FE	12,970,490	97.9540	12,733,985	13,000,000	12,972,418		1,928			1.200	1.247	MS	52,433		08/24/2021	09/01/2026
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING CORP BND				1.E FE	10,000,000	99.6030	9,960,276	10,000,000	10,000,000					1.618	1.618	AO	34,158	82,248	04/05/2021	04/15/2026
74456Q-BC-9	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND			2	1.E FE	8,527,172	101.7720	8,701,522	8,550,000	8,544,263		4,062			2.375	2.425	MN	25,947	203,063	08/25/2017	05/15/2023
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND			2	1.F FE	15,456,900	104.8050	15,720,765	15,000,000	15,200,029		(97,599)			3.750	3.044	MS	165,625	562,500	04/16/2019	03/15/2024
74456Q-BK-1	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND			2	1.F FE	6,532,500	104.3660	6,261,976	6,000,000	6,361,734		(136,142)			3.050	0.725	MN	23,383	183,000	09/25/2020	11/15/2024
74456Q-BS-4	PUBLIC SERVICE ELECTRIC & GAS CORP BND			2	1.F FE	14,956,050	105.9490	15,892,364	15,000,000	14,973,788		3,990			3.000	3.033	MN	57,500	450,000	05/02/2017	05/15/2027
74456Q-BX-3	PUBLIC SERVICE ELECTRIC & GAS CORP BND			2	1.F FE	9,998,400	109.8860	10,988,595	10,000,000	9,998,832		152			3.650	3.652	MS	121,667	365,000	09/05/2018	09/01/2028
74456Q-CF-1	PUBLIC SERVICE ELECTRIC & GAS SENIOR CORP BND			2	1.F FE	10,831,119	97.8530	10,621,936	10,855,000	10,834,949		3,830			0.950	0.995	MS	30,364	54,712	03/02/2021	03/15/2026
747525-AT-0	QUALCOMM INC SENIOR CORP BND			2	1.F FE	15,012,150	104.2460	15,636,903	15,000,000	15,004,233		(2,113)			2.900	2.885	MN	49,542	435,000	08/17/2017	05/20/2024
75513E-CG-4	UNITED TECH CORP SENIOR CORP BND			2	2.A FE	6,403,080	104.0670	6,244,018	6,000,000	6,312,025		(91,055)			3.200	0.629	MS	56,533	96,000	05/21/2021	03/15/2024
7591EP-AT-7	REGIONS FINANCIAL CORPORATION SENIOR CORP BND			2	2.A FE	9,974,500	97.7900	9,779,014	10,000,000	9,975,824		1,324			1.800	1.839	FA	69,500		08/09/2021	08/12/2028
761713-BG-0	REYNOLDS AMERICAN INC SENIOR CORP BND			2	2.B FE	10,797,800	107.9570	10,795,730	10,000,000	10,359,085		(104,791)			4.450	3.259	JD	22,250	445,000	07/25/2017	06/12/2025
773903-AK-5	ROCKWELL AUTOMATION INC CORP BND			2	1.F FE	9,995,200	99.4850	9,948,534	10,000,000	9,996,093		893			0.350	0.374	FA	13,028		08/03/2021	08/15/2023
78403D-AM-2	SBA TOWER TRUST SENIOR CORP BND 144A				1.F FE	28,522,567	101.1030	27,807,388	27,504,000	28,156,416		(366,151)			3.448	1.464	MON	42,148	557,300	07/27/2021	03/15/2023
78403D-AP-5	SBA TOWER TRUST CORP BND 144A				1.F FE	15,209,100	99.8300	14,974,497	15,000,000	15,171,306		(37,794)			1.884	1.594	MON	12,560	274,750	01/29/2021	01/15/2026
78486Q-AL-5	SVB FINANCIAL GROUP SENIOR CORP BND			2	2.B FE	16,978,920	99.5840	16,929,324	17,000,000	16,979,628		708			1.800	1.826	AO	53,550		10/25/2021	10/28/2026
785592-AM-8	SABINE PASS LIQUEFACTION LLC SECURED CORP BND			2	2.C FE	25,112,160	111.0250	25,535,773	23,000,000	23,935,206		(296,365)			5.625	4.129	MS	431,250	1,293,750	09/07/2018	03/01/2025
79466L-AG-9	SALESFORCE COM CORP BND			2	1.F FE	6,996,430	99.0040	6,930,280	7,000,000	6,996,983		553			0.625	0.642	JJ	20,538		06/29/2021	07/15/2024
79466L-AH-7	SALESFORCE COM CORP BND			2	1.F FE	4,974,200	98.8210	4,941,050	5,000,000	4,975,843		1,643			1.500	1.578	JJ	35,208		06/29/2021	07/15/2028
797440-BT-0	SAN DIEGO G & E SECURED CORP BND				1.F FE	399,460	100.0020	401,478	401,470	401,410		322			1.914	2.079	FA	3,202	7,684	04/14/2016	02/01/2022
817826-AB-6	7-ELEVEN INC SENIOR CORP BND 144A			2	2.B FE	9,991,700	98.8770	9,887,663	10,000,000	9,994,146		2,446			0.800	0.828	FA	31,333	40,000	01/27/2021	02/10/2024
817826-AC-4	7-ELEVEN INC SENIOR CORP BND 144A			2	2.B FE	15,807,784	96.7020	15,540,007	16,070,000	15,819,437		11,653			0.950	1.339	FA	59,794	47,500	11/23/2021	02/10/2026
828730-AB-7	SIMMONS FIRST NTL CORP CAPSEC CORP BND			2	2.B FE	10,000,000	103.7500	10,375,000	10,000,000	9,997,929		(612)			5.000	4.995	AO	125,000	500,000	03/21/2018	04/01/2028
830867-AA-5	SKYMILES IP LTD SECURED CORP BND 144A				2.B FE	12,125,280	105.2470	11,897,106	11,304,000	12,042,465		(82,815)			4.500	1.741	JAJO	100,323	127,170	10/06/2021	10/20/2025
830867-AB-3	SKYMILES IP LTD SECURED CORP BND 144A				2.B FE	22,325,000	109.2600	21,852,066	20,000,000	22,253,878		(71,122)			4.750	2.526	JAJO	187,361		10/21/2021	10/20/2028
842400-HB-2	SOUTHERN CAL ED SECURED CORP BND			2	1.G FE	18,000,000	99.6820	17,942,783	18,000,000	18,000,000					1.100	1.100	AO	49,500	99,000	03/24/2021	04/01/2024
84474Y-AA-4	SOUTHWEST AIR SOUTHWEST AIR				1.F FE	1,453,927	101.8460	1,477,022	1,450,250	1,450,524		(449)			6.150	6.116	FA	37,163	89,190	01/01/2013	08/01/2022
84756N-AH-2	SPECTRA ENERGY PARTNERS LP SENIOR CORP BND			2	2.A FE	12,074,960	106.5220	12,782,687	12,000,000	12,052,167		(10,680)			3.375	3.270	AO	85,500	405,000	10/10/2019	10/15/2026
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SENIOR CORP BND 144A				2.A FE	16,815,013	104.3700	16,960,125	16,250,000	16,799,461		(15,552)			4.738	2.701	MJSD	23,525	577,444	09/09/2021	03/20/2025
857477-AZ-6	STATE STREET CORPORATION SENIOR CORP BND			2	1.F FE	7,000,000	100.7460	7,052,224	7,000,000	6,999,655		20			2.653	2.652	MN	23,730	185,710	05/10/2017	05/15/2023
857477-BL-6	STATE STREET CORPORATION BND/CORP			2	1.F FE	3,000,000	100.5270	3,015,800	3,000,000	3,000,000					2.825	2.825	MS	21,423	84,750	11/04/2020	03/30/2023
86787E-BB-2	SUNTRUST BANK CORP BND			2	1.F FE	10,002,950	109.3490	10,934,898	10,000,000	10,001,797		(419)			4.050	4.045	MN	65,250	405,000	10/25/2018	11/03/2025
87264A-BD-6	T-MOBILE USA INC BND/CORP			2	2.C FE	11,214,882	108.3320	10,833,232	10,000,000	11,092,422		(122,460)			3.750	1.525	AO	79,167	187,500	05/25/2021	04/15/2027
87264A-CA-1	T-MOBILE USA INC SECURED CORP BND			2	2.C FE	17,929,120	99.3690	17,886,386	18,000,000	17,935,300		6,180			2.050	2.113	FA	139,400	184,500	05/27/2021	02/15/2028
872898-AA-9	TSMC ARIZONA CORP SENIOR CORP BND			2	1.D FE	7,997,033	100.0350	8,002,792	8,000,000	7,997,099		66			1.750	1.758	AO	25,667		12/08/2021	10/25/2026
882508-BK-9	TEXAS INSTRUMENTS INC SENIOR CORP BND			2	1.E FE	4,000,000	99.0140	3,960,575	4,000,000	4,000,000					1.125	1.124	MS	13,250		09/07/2021	09/15/2026
883556-CS-9	THERMO FISHER SENIOR CORP BND			2	2.A FE	30,000,000	100.1860	30,055,761	30,000,000	30,000,000					1.215	1.215	AO	69,863		10/19/2021	10/18/2024
88731E-AF-7	TIME WARNER CABLE ENTERPRISES SECURED CORP BND				2.C FE	14,887,942	108.5420	14,354,646	13,225,000	14,447,848		(440,094)			8.375	0.661	MS	326,125	293,125	09/30/2021	03/15/2023
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA CORP BND			2	2.A FE	10,000,000	100.6910	10,069,134	10,000,000	10,000,000					4.500	4.498	JJ	188,750	450,000	07/12/2017	07/30/2027
892356-AA-4	TRACTOR SUPPLY CO SENIOR CORP BND			2	2.B FE	2,966,220	94.1410	2,824,241	3,000,000	2,969,854		3,111			1.750	1.874	MN	8,750	52,646	10/27/2020	11/01/2030
89236T-EC-5	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND	SD			1.E FE	19,959,400	101.1460	20,229,260	20,000,000	19,994,169		8,352			2.150	2.193	MS	134,972	430,000	09/05/2017	09/08/2022
89236T-EC-5	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND				1.E FE	5,488,835	101.1460	5,563,047	5,500,000	5,498,396		2,297			2.150	2.193	MS	37,117	118,250	09/05/2017	09/08/2022
89236T-HF-5	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND				1.E FE	9,992,300	99.6420	9,964,248	10,000,000	9,995,829		2,558			0.500	0.526	FA	19,028	50,000	08/11/2020	08/14/2023
89236T-HW-8	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND			2	1.E FE	9,988,300	97.4400	9,744,030	10,000,000	9,990,539		2,239			0.800	0.824	JJ	38,222	39,556	01/06/2021	01/09/2026
89680Y-AB-1	TRITON CONTAINER CORP BND			2	2.C FE	10,932,716	98.6780	10,830,910	10,976,000	10,935,793		3,077			1.150	1.303	JD	8,415	63,112	11/15/2021	06/07/2024
90331H-PL-1	US BANK NA CINCINNATI SENIOR CORP BND			2	1.D FE	9,978,700	102.3230	10,232,324	10,000,000	9,986,722		4,166			2.050	2.095	JJ	91,111	205,000	01/16/2020	01/21/2025
907818-FB-9	UNION PACIFIC CORPORATION SENIOR CORP BND			2	1.G FE	11,193,600	110.9890	11,098,942	10,000,000	11,156,754		(36,846)			3.700	1.907	MS	123,333		10/04/2021	03/01/2029
90783X-AA-9	UNION PACIFIC RR				1.D FE	7,645,296	119.0140	8,588,186	7,216,108	7,536,876		(28,274)			6.176	5.525	JJ	221,595	445,667	11/16/2017	01/02/2031
909319-AA-3	UNITED AIRLINES INC CORP BND				2.B FE	11,068,478	104.4440	11,593,593	11,100,296	11,087,654		2,712			4.300	4.339	FA	180,318	477,313	09/20/2013	02/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
90931C-AA-6	UNITED AIRLINES INC CORP BND				1.F FE	4,097,284	108.9750	4,465,016	4,097,284	4,097,284					4.150	4.149	FA	59,513	170,037	01/28/2019	02/25/2033
90932M-AA-3	UNITED AIRLINES INC CORP BND				2.A FE	7,442,992	96.5000	7,180,243	7,440,667	7,442,547		(211)			2.900	2.896	MN	35,963	215,779	09/03/2019	11/01/2029
90932P-AA-6	UNITED AIRLINES INC CORP BND				2.B FE	8,405,647	105.1330	8,781,358	8,352,640	8,379,444		(5,692)			4.000	3.917	AO	74,246	334,106	01/12/2017	04/11/2026
90932P-AB-4	UNITED AIRLINES INC CORP BND				3.B FE	823,416	100.8230	830,189	823,416	823,416	7,205				4.750	4.750	AO	8,692	39,112	03/24/2014	04/11/2022
90985F-AH-9	UNITED COMMUNITY BANK CORP BND			2	2.A FE	7,000,000	107.0000	7,490,000	7,000,000	7,000,000					5.000	4.998	JD	15,556	350,000	06/12/2020	06/15/2030
91159H-HW-3	US BANCORP CORP BND			2	1.F FE	6,999,370	105.5530	7,388,735	7,000,000	6,999,509		57			3.000	3.001	JJ	88,083	210,000	07/24/2019	07/30/2029
91159H-HX-1	US BANCORP CORP BND			2	1.E FE	19,980,400	103.2640	20,652,854	20,000,000	19,989,601		3,860			2.400	2.421	JJ	201,333	480,000	07/24/2019	07/30/2024
91324P-DR-0	UNITEDHEALTH GROUP INC SENIOR CORP BND				1.F FE	4,998,750	103.4960	5,174,819	5,000,000	4,999,356		235			2.375	2.380	FA	44,861	118,750	07/24/2019	08/15/2024
918204-BB-3	VF CORPORATION SENIOR CORP BND			2	2.A FE	18,272,570	104.2850	17,728,431	17,000,000	18,103,886		(145,741)			2.800	1.484	AO	89,911	378,000	10/06/2021	04/23/2027
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BND			2	2.B FE	19,931,000	106.8620	21,372,430	20,000,000	19,964,604		6,819			3.400	3.441	MS	200,222	680,000	09/07/2016	09/15/2026
92343V-EN-0	VERIZON COMMUNICATIONS INC. SENIOR CORP BND				2.A FE	14,793,960	106.0870	15,913,070	15,000,000	14,979,454		6,769			3.376	3.401	FA	191,307	506,400	01/26/2021	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS INC. SENIOR CORP BND			2	2.A FE	11,440,050	113.5290	11,352,855	10,000,000	11,325,524		(114,526)			4.329	2.197	MS	120,250	216,450	05/12/2021	09/21/2028
92343V-FR-0	VERIZON COMMUNICATIONS INC. SENIOR CORP BND			2	2.A FE	19,909,000	94.7260	18,945,288	20,000,000	19,918,493		8,686			1.750	1.799	JJ	156,528	233,333	11/10/2020	01/20/2031
92343V-GH-1	VERIZON COMMUNICATIONS INC. CORP BND			2	2.A FE	4,997,750	100.2840	5,014,204	5,000,000	4,997,983		233			2.100	2.107	MS	28,875	52,500	03/11/2021	03/22/2028
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO SENIOR CORP BND			2	2.A FE	15,912,240	105.3250	16,851,979	16,000,000	15,951,863		9,014			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	2.A FE	6,983,760	109.7830	7,684,834	7,000,000	6,989,209		1,502			3.800	3.828	AO	66,500	266,000	03/20/2018	04/01/2028
928563-AH-8	VMWARE INC SENIOR CORP BND			2	2.C FE	9,995,200	99.1640	9,916,389	10,000,000	9,995,850		650			1.000	1.016	FA	41,389		07/20/2021	08/15/2024
928563-AJ-4	VMWARE INC SENIOR CORP BND			2	2.C FE	9,983,000	98.3020	9,830,198	10,000,000	9,984,361		1,361			1.400	1.435	FA	57,944		07/20/2021	08/15/2026
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CORP BND 144A				2.A FE	16,433,598	101.2790	16,113,557	15,910,000	16,168,807		(264,791)			2.700	0.483	MS	113,359	214,785	03/25/2021	09/26/2022
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CORP BND 144A			2	2.A FE	1,713,917	100.8170	1,673,565	1,660,000	1,673,940		(37,877)			2.900	0.603	MN	6,419	48,140	12/09/2020	05/13/2022
92939U-AD-8	WEC ENERGY GROUP INC SENIOR CORP BND			2	2.A FE	4,996,000	96.3220	4,816,097	5,000,000	4,996,676		552			1.375	1.387	AO	14,514	69,896	10/05/2020	10/15/2027
931142-AU-7	WAL-MART STORES SENIOR CORP BND				1.C FE	18,095,187	110.1410	16,304,141	14,803,000	15,846,183		(562,708)			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	1.C FE	9,987,800	104.5200	10,451,962	10,000,000	9,993,749		2,359			2.850	2.876	JJ	136,958	285,000	04/16/2019	07/08/2024
94106L-AZ-2	WASTE MANAGEMENT INC SENIOR CORP BND			2	2.A FE	5,947,925	104.5950	5,909,629	5,650,000	5,931,519		(16,406)			3.500	1.118	MN	25,268		11/12/2021	05/15/2024
94106L-BP-3	WASTE MANAGEMENT INC SENIOR CORP BND			2	2.A FE	7,926,190	94.1790	7,534,308	8,000,000	7,933,579		6,604			1.500	1.597	MS	35,333	99,333	11/09/2020	03/15/2031
94974B-FY-1	WELLS FARGO & COMPANY SUB CORP BND				2.B FE	11,711,277	109.0210	12,253,992	11,240,000	11,498,833		(53,186)			4.100	3.533	JD	35,843	460,840	10/05/2017	06/03/2026
96949L-AA-3	WILLIAMS PARTNERS LP CORP BND			2	2.B FE	4,487,825	100.5050	4,522,716	4,500,000	4,499,447		2,647			3.600	3.661	MS	47,700	162,000	08/09/2018	03/15/2022
96949L-AD-7	WILLIAMS COMPANIES INC SENIOR CORP BND			2	2.B FE	6,587,750	108.0060	6,480,335	6,000,000	6,516,453		(71,297)			3.750	2.001	JD	10,000	225,000	03/26/2021	06/15/2027
BWR14M-EC-4	PETROS-PACESETTER NEBRASKA FUND II SENIOR ABS			4	1.C FE	126,847	100.0000	126,847	126,847	126,847					7.000	7.027		2,614	8,831	10/16/2018	03/01/2025
009088-AA-3	AIR CANADA SECURED CORP BND 144A		A		1.G FE	7,660,109	102.7000	7,546,221	7,347,830	7,607,903		(24,419)			3.750	3.073	JD	12,246	275,544	06/10/2019	06/15/2029
009088-AB-1	AIR CANADA SENIOR CORP BND 144A		A		2.B FE	3,673,903	99.2500	3,646,349	3,673,903	3,673,903					4.125	4.125	JD	6,735	151,548	12/01/2015	12/15/2027
009089-AA-1	AIR CANADA CORP BND 144A		A		2.C FE	6,915,029	101.9960	7,156,314	7,016,262	6,971,391		8,008			4.125	4.271	MN	36,982	289,421	09/20/2013	11/15/2026
06367X-7W-5	BANK OF MONTREAL SENIOR CORP BND	SD			1.C FE	5,071,628	100.8770	5,131,109	5,086,490	5,079,449		13,199		43,126	2.270	2.538	JJ	54,726	115,501	09/24/2018	07/11/2022
06368A-AD-2	BANK OF MONTREAL SENIOR CORP BND	SD			1.C FE	1,498,088	103.0960	1,632,365	1,583,343	1,568,019		5,194		13,490	2.700	3.077	MS	13,118	42,868	08/20/2018	09/11/2024
06368D-CV-4	BANK OF MONTREAL SENIOR CORP BND	SD		2	1.D FE	2,038,210	101.6890	2,012,614	1,979,179	2,059,874		(25,754)		17,136	2.370	0.988	FA	19,247	46,731	12/02/2020	02/03/2025
06368D-PC-2	BANK OF MONTREAL SENIOR CORP BND	SD		2	1.F FE	1,486,871	99.1870	1,393,794	1,405,217	1,418,045		(1,812)		(67,014)	1.758	1.528	MS	7,711	12,358	06/02/2021	03/10/2026
064151-F2-4	BANK OF NOVA SCOTIA SENIOR CORP BND	SD			1.C FE	1,485,951	101.2230	1,602,706	1,583,343	1,577,766		6,079		13,684	2.360	2.781	MN	5,528	38,382	01/28/2019	11/08/2022
064151-QE-6	BANK OF NOVA SCOTIA SENIOR CORP BND	SD			1.E FE	4,211,428	103.7060	4,105,055	3,958,358	4,155,576		(28,199)		(27,653)	2.620	1.563	JD	8,547	105,377	04/06/2021	12/02/2026
064159-VM-5	BANK OF NOVA SCOTIA SENIOR CORP BND		A		1.F FE	20,209,600	100.0540	20,010,856	20,000,000	20,127,339		(82,261)			0.800	0.361	JD	7,111	160,000	01/19/2021	06/15/2023
13596Z-SZ-9	CANADIAN IMPERIAL BANK SENIOR CORP BND	SD			1.C FE	3,968,279	100.8840	3,993,362	3,958,358	3,955,322		5,742		33,584	2.300	2.448	JJ	43,152	91,072	10/11/2017	07/11/2022
13645R-BD-5	CANADIAN PACIFIC RAILWAY LTD SENIOR CORP BND		A	2	2.B FE	14,980,200	100.1310	15,019,685	15,000,000	14,980,722		522			1.350	1.395	JD	16,313		11/17/2021	12/02/2024
29250N-AZ-8	ENBRIDGE INC SENIOR CORP BND		A	2	2.A FE	19,984,600	104.9910	20,998,186	20,000,000	19,987,489		1,381			3.125	3.134	MN	79,861	625,000	11/13/2019	11/15/2029
36158Z-BV-7	GE CAPITAL CANADA FUNDING CO SENIOR CORP BND	SD			2.B FE	4,116,382	100.2090	3,966,621	3,958,358	3,966,196		(103,924)		25,768	4.600	1.710	JJ	78,672	182,226	05/12/2017	01/26/2022
40427H-TM-5	HSBC BANK CANADA SENIOR CORP BND	SD			1.E FE	4,704,529	99.1210	4,629,790	4,670,863	4,672,696		(176)		(31,657)	1.782	1.774	MN	9,300	41,463	10/07/2021	05/20/2026
63306A-GD-2	NATIONAL BK OF CANADA SENIOR CORP BND	SD			1.G FE	5,493,386	102.1000	5,617,683	5,502,118	5,583,507		(12,219)		8,501	2.545	1.939	JJ	65,829	79,723	08/04/2021	07/12/2024
780086-PX-6	ROYAL BANK OF CANADA SENIOR CORP BND	SD			1.C FE	1,497,588	101.3070	1,604,030	1,583,343	1,585,812		(2,451)		13,372	2.360	2.189	JD	2,764	37,974	03/27/2019	12/05/2022
780086-RZ-9	ROYAL BANK OF CANADA SENIOR CORP BND	SD			1.F FE	7,439,834	100.3200	7,775,248	7,750,465	7,916,982		(45,615)		64,488	1.936	1.276	MN	25,146	153,938	07/20/2020	05/01/2025
891145-T7-9	TORONTO-DOMINION BANK/THE SENIOR CORP BND	SD			1.D FE	1,080,921	104.3200	1,114,922	1,068,757	1,122,290		(19,130)		8,434	3.226	1.235	JJ	15,084	34,421	06/03/2020	07/24/2024
89114Q-CG-1	TORONTO-DOMINION BANK/THE CORP BND				1.E FE	3,997,040	100.0500	4,001,988	4,000,000	3,998,564		983			0.750	0.775	JD	1,500	30,000	06/11/2020	06/12/2023
89114Q-CH-9	TORONTO-DOMINION BANK/THE CORP BND				1.E FE	9,999,500	99.2240	9,922,355	10,000,000	9,999,652		98			1.150	1.151	JD	6,069	115,000	06/11/2020	06/12/2025
89114T-ZD-7	TORONTO-DOMINION BANK/THE SENIOR CORP BND		A	2	1.E FE	8,999,550	98.3590	8,852,332	9,000,000	8,999,601		51			1.200	1.201	JD	8,400	54,000	06/01/2021	06/03/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
891160-RY-1	TORONTO-DOMINION BANK/THE SECURED LOCAL BND 144A	SD	A		1.A FE	4,533,480	100.6550	4,529,473	4,500,000	4,506,604		(12,089)			2.100	1.825	JJ	43,575	94,500	09/26/2019	07/15/2022
892329-BB-8	TOYOTA CREDIT CANADA INC SENIOR CORP BND	SD			1.E FE	5,829,135	100.9210	5,512,856	5,462,534	5,458,680		6,784		46,602	2.350	2.482	JJ	58,382	126,975	03/05/2019	07/18/2022
89352H-BB-4	TRANSCANADA PIPELINES LTD SENIOR CORP BND		A	2	2.A FE	27,991,880	99.2700	27,795,712	28,000,000	27,992,467		587			1.000	1.010	AO	61,444		10/07/2021	10/12/2024
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1.D FE	3,469,306	100.0330	3,636,454	3,635,250	3,636,211		(20,148)		(225,609)	1.135	1.359	JAJO	8,478	43,286	10/18/2019	01/17/2022
000000-00-0	UNITED OVERSEAS BANK LTD (SYDN SENIOR CORP BND		B		1.D FE	3,695,250	100.0370	3,636,599	3,635,250	3,635,250				(223,000)	0.852	2.778	JAJO	5,853	31,868	07/17/2018	01/24/2022
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1.D FE	3,764,980	100.2760	3,645,283	3,635,250	3,635,068		1,856		(222,947)	3.500	3.551	FA	51,242	131,359	01/20/2017	02/07/2022
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1.D FE	3,075,400	100.1400	2,912,264	2,908,200	2,908,200				(178,400)	1.058	2.793	MJSD	2,107	30,619	02/28/2017	03/07/2022
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1.D FE	3,818,250	100.1720	3,641,514	3,635,250	3,635,250				(223,000)	0.987	2.723	MJSD	98	34,937	03/28/2017	03/31/2022
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1.D FE	4,459,228	100.1730	4,661,160	4,653,120	4,653,545		(931)		(285,578)	0.660	1.981	FMAN	3,870	31,020	10/31/2019	05/16/2022
000000-00-0	SUNCORP GROUP LTD SENIOR CORP BND		B		1.E FE	3,017,894	100.4840	3,104,919	3,089,963	3,091,773		(2,661)		(189,901)	1.010	2.844	FMAN	3,933	31,844	10/24/2018	08/16/2022
000000-00-0	HONGKONG AND SHANGHAI BANK SENIOR CORP BND		B		1.D FE	2,019,302	100.2920	2,187,518	2,181,150	2,181,562		(512)		(133,901)	0.692	1.524	MJSD	201	14,580	02/04/2020	09/27/2022
000000-00-0	DBS BANK LTD SECURED LOCAL BND		B		1.A FE	2,556,938	100.3060	2,734,785	2,726,438	2,726,438				(167,250)	0.562	1.397	JAJO	2,855	15,737	10/17/2019	10/25/2022
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1.D FE	3,790,753	102.1000	3,711,582	3,635,250	3,715,865		(96,244)		(235,389)	3.125	0.420	AO	20,598	119,371	08/20/2020	10/27/2022
000000-00-0	OVERSEA-CHINESE BANKING CORP L SENIOR CORP BND		B		1.D FE	2,035,350	100.4020	2,189,911	2,181,150	2,181,150				(133,800)	0.685	1.521	MJSD	1,064	14,624	11/26/2019	12/05/2022
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1.D FE	3,679,219	100.4200	3,650,516	3,635,250	3,647,722		(11,984)		(224,444)	0.654	0.390	JAJO	4,886	25,068	09/15/2020	01/16/2023
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1.D FE	2,487,718	102.5700	2,378,906	2,319,290	2,387,102		(31,174)		(69,441)	3.100	0.302	JJ	32,609		07/09/2021	01/18/2023
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1.D FE	3,919,034	102.9520	3,742,555	3,635,250	3,759,180		(50,499)		(109,355)	3.200	0.312	MS	37,276	59,460	07/09/2021	03/06/2023
000000-00-0	NATIONAL AUSTRALIA BANK SECURED LOCAL BND		B		1.A FE	926,796	102.7840	934,111	908,813	934,892		(2,062)		10,158	3.000	0.611	MS	8,059		11/24/2021	03/16/2023
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1.D FE	3,815,164	103.8020	3,773,455	3,635,250	3,815,459		(24,370)		24,665	3.250	0.389	MS	31,159		09/30/2021	09/26/2023
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND		B		1.D FE	1,766,844	101.2120	1,839,650	1,817,625	1,826,603		(4,561)		(112,520)	0.990	1.606	FMAN	2,268	18,354	12/31/2019	11/16/2023
000000-00-0	WESTPAC BANKING CORP SECURED LOCAL BND		B		1.A FE	3,944,210	107.7820	3,918,129	3,635,250	3,901,759		(130,414)		(255,835)	5.250	1.309	MN	20,915	196,672	12/04/2019	11/21/2023
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1.D FE	8,088,265	103.6070	7,532,732	7,270,500	7,629,608		(108,584)		(350,074)	3.000	0.547	JJ	103,098	56,186	07/01/2021	01/11/2024
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND		B		1.D FE	2,034,986	103.8640	1,856,137	1,787,089	1,883,102		(32,999)		(118,884)	3.100	0.528	FA	21,948	27,940	04/22/2021	02/08/2024
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1.D FE	3,949,424	103.4760	3,761,625	3,635,250	3,822,236		(39,393)		(87,795)	2.900	0.499	FA	36,274	52,668	07/15/2021	02/26/2024
000000-00-0	HONGKONG AND SHANGHAI BANK SENIOR CORP BND		B		1.D FE	1,631,595	100.0440	1,527,481	1,526,805	1,526,805				(104,790)	0.460	0.458	FMAN	635	3,425	05/20/2021	05/28/2024
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1.D FE	3,743,125	101.2900	3,682,154	3,635,250	3,698,998		(11,567)		(32,561)	0.985	0.235	MJSD	1,270	16,913	07/19/2021	06/19/2024
000000-00-0	ING BANK (AUSTRALIA) LTD SECURED LOCAL BND		B		1.A FE	2,396,713	99.2420	2,345,006	2,362,913	2,362,913				(33,800)	0.447	0.409	FMAN	1,245	2,450	08/11/2021	08/19/2026
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND		B		1.D FE	8,491,275	99.1160	8,431,258	8,506,485	8,506,485				15,210	0.455	0.418	FMAN	4,030	8,922	08/17/2021	08/24/2026
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND		B		1.D FE	5,818,800	98.9520	5,755,419	5,816,400	5,816,400				(2,400)	0.472	0.424	MJSD	677	6,146	09/17/2021	12/23/2026
05600L-AB-2	BMW FIN NV SENIOR CORP BND 144A		D	2	1.F FE	19,980,400	103.0750	20,615,024	20,000,000	19,989,440		3,860			2.400	2.421	FA	182,667	480,000	08/07/2019	08/14/2024
06738E-AS-4	BARCLAYS PLC		D	2	2.B FE	10,000,000	100.0510	10,005,113	10,000,000	10,000,000					3.684	3.684	JJ	174,990	368,400	01/04/2017	01/10/2023
06738E-BU-8	BARCLAYS PLC SENIOR CORP BND		D	2	2.B FE	10,000,000	100.2290	10,022,860	10,000,000	10,000,000					2.279	2.279	MN	23,423		11/17/2021	11/24/2027
22546Q-AP-2	CREDIT SUISSE NEW YORK NY SENIOR CORP BND		D		1.F FE	16,551,520	106.0740	16,971,880	16,000,000	16,233,583		(82,154)			3.625	3.055	MS	180,444	580,000	12/19/2017	09/09/2024
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND 144A		D	2	2.B FE	11,317,365	102.0870	11,261,262	11,031,000	11,299,688		(17,677)			2.485	0.899	MS	77,667		11/22/2021	09/19/2023
404280-AW-9	HSBC HOLDINGS PLC SENIOR CORP BND		D		1.G FE	5,062,600	109.3400	5,466,995	5,000,000	5,036,949		(7,937)			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	1.G FE	10,026,050	103.7650	10,376,478	10,000,000	10,008,201		(5,677)			3.950	3.888	MN	47,181	395,000	08/09/2018	05/18/2024
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL		D	2	2.B FE	2,789,834	105.1970	2,936,053	2,791,000	2,790,580		158			3.625	3.631	JJ	50,306	101,174	12/28/2016	07/02/2024
50196#-AA-3	LCN CAPITAL PARTNERS (EUR) III CORP BND				1.G PL	6,367,532	100.0000	6,138,916	6,138,916	6,138,916				(380,359)	5.500	5.537	MJSD	938	218,073	12/21/2021	07/24/2050
50247W-AB-3	LYB INTERNATIONAL FINANCE II B SENIOR CORP BND		D	2	2.B FE	17,910,440	107.6140	17,648,730	16,400,000	17,736,110		(174,330)			3.500	1.764	MS	189,739	287,000	04/26/2021	03/02/2027
62854A-AN-4	MYLAN NV SENIOR CORP BND		D	2	2.C FE	5,170,850	107.8760	5,393,797	5,000,000	5,115,192		(25,165)			3.950	3.357	JD	8,778	197,500	09/23/2019	06/15/2026
62954W-AC-9	NTT FINANCE CORP SENIOR CORP BND 144A		D	2	1.F FE	22,000,000	98.0680	21,575,028	22,000,000	22,000,000					1.162	1.162	AO	62,490	149,123	02/24/2021	04/03/2026
74041C-AA-7	PREFERRED TERM SECURITIES BASIC		D		1.C FE	21,895,117	95.2300	21,332,842	22,401,433	21,979,597		31,865			0.602	1.939	MJSD	1,873	146,335	05/14/2018	09/26/2034
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND 144A	0	D		1.E FE	13,914,950	102.9890	15,448,292	15,000,000	14,305,933		128,837			2.350	3.392	AO	74,417	352,500	10/07/2019	10/15/2026
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND 144A		D	2	1.E FE	9,989,800	98.5370	9,853,726	10,000,000	9,991,402		1,602			1.200	1.221	MS	36,667	60,000	03/02/2021	03/11/2026
89680Y-AD-7	TRITON INTERNATIONAL LTD CORP BND		C	2	2.C FE	15,496,120	99.0470	15,352,214	15,500,000	15,496,900		780			0.800	0.813	FA	49,944		07/28/2021	08/01/2023
902674-YH-7	UBS AG/LONDON CORP BND		D		1.D FE	9,972,250	97.9950	9,799,515	10,000,000	9,975,396		3,146			1.250	1.308	JD	10,417	62,500	05/27/2021	06/01/2026
902674-YK-0	UBS AG/LONDON SENIOR CORP BND 144A		D		1.D FE	7,996,720	98.8450	7,907,630	8,000,000	7,997,147		427			0.700	0.714	FA	22,089		08/03/2021	08/09/2024
92857W-BJ-8	VODAFONE GROUP PLC SENIOR CORP BND		D		2.B FE	9,975,900	108.1990	10,819,906	10,000,000	9,987,389		3,371			4.125	4.165	MN	35,521	412,500	06/01/2018	05/30/2025
Q0426Y-AB-9	AEG FINANZ HOLDING SA SECURED LOCAL BND		B		1.A FE	7,640,449	106.5620	7,747,614	7,270,500	7,752,877		(25,707)		138,135	5.000	0.881	FA	136,322		11/30/2021	08/16/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,092,252,875	XXX	4,128,851,238	3,990,854,698	4,062,995,768	1,957,251	(16,235,464)		(3,656,580)	XXX	XXX	XXX	27,785,283	92,901,172	XXX	XXX
000000-00-0	FIRSTMAC MORTGAGE FUNDING TRUS WHOLE CMO 21-2				1.A FE	3,101,531	99.5610	2,906,412	2,919,241	2,919,241				(182,289)	0.000	0.000	MON		13,717	04/30/2021	09/24/2052
000000-00-0	HARVEY TRUST WHOLE CMO 21-1				1.A FE	3,426,001	99.2850	3,335,884	3,359,916	3,359,916				(66,085)	0.610	0.598	MON	898	6,902	08/05/2021	03/16/2053
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-4 144A			4	1.A	1,783,173	101.4780	1,785,803	1,759,801	1,776,466		(4,627)			3.500	2.436	MON	5,133	61,593	06/05/2019	06/26/2045
02660T-CJ-0	AMERICAN HOME MTGE INVEST TRST ABS 04-4A			4	1.A FM	2,925,282	102.6230	2,899,155	2,825,051	2,848,647		(4,468)			5.500	3.680	MON	12,948	124,411	01/01/2013	02/25/2045
05950T-AF-2	BANC OF AMERICA MORTGAGE SECUR 2006-B 4A1			4	1.D FM	169,968	89.7650	167,660	186,778	174,696		330			3.195	4.837	MON	497	5,948	01/01/2013	11/20/2046
06051G-BR-9	BANC OF AMERICA FUNDING CORP 2004-2 2A1			4	1.A FM	624,547	105.7000	651,535	616,400	620,847		(326)			6.500	6.267	MON	3,339	40,066	01/01/2013	07/20/2032
07384Y-JH-0	BEAR STEARNS ASSET BACKED SECU 2003-AC3 A1			4	1.A FM	23,108	99.9430	23,495	23,508	23,414		19			4.500	4.762	MON	88	1,058	07/29/2004	07/25/2033
07386H-DL-2	BEAR STEARNS ALT-A TRUST WHOLE CMO 03-5			4	1.A FM	353,206	102.1530	367,050	359,315	354,737		368			2.547	2.833	MON	763	9,572	01/01/2013	12/25/2033
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A			4	1.A	1,188,602	101.1520	1,185,075	1,171,578	1,176,743		(7,696)			3.500	2.372	MON	3,417	40,831	09/13/2019	08/25/2049
12592U-AQ-5	CSMLT TRUST WHOLE CMO 15-1 144A			4	1.A	2,792,521	101.5610	2,907,169	2,862,497	2,802,366		5,219			3.500	4.707	MON	8,349	100,043	05/21/2019	05/25/2045
12637L-AL-3	CSMLT TRUST WHOLE CMO 152 144A			4	1.A	2,305,718	100.9680	2,428,988	2,405,705	2,319,218		6,892			3.500	5.238	MON	7,017	84,159	11/05/2018	08/28/2045
12646X-AH-5	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WHOLE CMO 13-IVR3 144A			4	1.A	1,528,231	100.0980	1,532,792	1,531,293	1,528,309		47			2.500	2.532	MON	3,190	38,277	01/22/2020	05/25/2043
12648X-BY-5	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN1 144A			4	1.A	586,325	102.6930	594,587	578,994	582,880		(1,477)			3.500	2.658	MON	1,689	20,265	12/27/2016	09/25/2044
12649D-AJ-2	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN2 144A			4	1.A	803,001	101.2780	818,769	808,439	803,744		533			3.500	3.898	MON	2,358	28,252	03/05/2018	10/25/2044
12667F-RG-2	CWALT SERIES 2004J6 CLASS 2A1			4	1.A FM	150,216	100.1280	146,230	146,042	147,977		(196)			6.500	6.113	MON	791	9,409	01/01/2013	11/25/2031
17326Q-AA-1	CITIGROUP MTGE LOAN TRUST INC WHOLE CMO			4	1.A		0.0000								3.000	2.998	MON			02/07/2018	09/01/2064
17327D-AA-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO			4	1.A		0.0000								3.250	3.246	MON			08/02/2018	03/25/2061
22541N-SW-0	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 02-A31			4	1.A FM	54,905	100.3390	57,089	56,896	55,527		149			1.870	2.489	MON	89	1,164	04/14/2011	11/25/2032
22541N-T5-8	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 03-8			4	1.A FM	205,844	100.0570	210,904	210,784	206,987		128			5.750	6.255	MON	1,010	12,120	05/30/2008	04/25/2033
22944P-AA-5	CREDIT SUISSE MORTGAGE TRUST SENIOR WHOLE CMO 13-TH1 144A			4	1.A	2,734,359	98.4090	2,726,768	2,770,851	2,740,083		3,912			2.130	3.116	MON	4,918	58,968	01/17/2020	02/25/2043
23321P-GE-2	DLJ MORTGAGE ACCEPTANCE CORP 93-19			4	1.D FM	118	96.6870	114	118	118					0.000	(0.047)	N/A			01/01/2013	01/25/2024
251510-BF-9	DEUTSCHE ALT-A SECURITIES INC WHOLE CMO			4	1.A FM	1,266,176	107.6580	1,305,182	1,212,343	1,251,095		(1,902)			5.500	4.586	MON	5,557	66,490	01/01/2013	10/25/2033
29977J-AM-8	EVERBANK MTGE LOAN TRUST SUB WHOLE CMO 13-1 144A			4	1.A	489,440	99.0860	476,573	480,967	486,784		(1,237)			3.491	2.268	MON	1,391	16,689	10/31/2017	04/25/2043
31735R-AA-5	FINANCE OF AMERICA HECM BUYOUT WHOLE CMO 144A				1.A FE	14,734,229	99.8910	14,718,114	14,734,229	14,734,229					0.875	0.877	MON	2,150	108,203	02/17/2021	02/25/2030
36229R-LJ-6	GSR MORTGAGE LOAN TRUST 2003-1 B2			4	1.A FM	8,946	103.6630	9,086	8,765	8,769		(18)			6.500	6.114	MON	47	570	01/01/2013	01/25/2034
46592W-AF-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 144A				1.A	17,320,309	100.6800	17,151,422	17,035,497	17,329,804		9,496			2.500	1.588	MON	35,491	106,472	09/29/2021	02/25/2052
46592X-AD-6	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A				1.A FE	18,987,064	97.6870	18,812,530	19,257,878	18,995,112		8,049			2.000	2.426	MON	6,419	64,193	10/26/2021	04/25/2052
46592X-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A				1.A	9,650,801	100.6800	9,569,929	9,505,252	9,643,956		(6,844)			2.500	1.691	MON	3,961	39,605	10/27/2021	04/25/2052
46630G-AG-0	JP MORGAN MORTGAGE TRUST 2007-A1 3A1			4	1.A FM	1,116,288	100.3380	1,137,708	1,133,871	1,120,350		1,143			2.695	2.959	MON	2,546	32,987	01/01/2013	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1			4	2.B FM	41,781	91.9160	41,546	45,200	40,818	441	161			2.853	4.598	MON	107	1,332	01/01/2013	04/25/2037
46641C-AN-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 144A			4	1.A	647,940	101.7850	637,393	626,218	635,390		(4,003)			3.794	2.375	MON	1,980	23,862	07/23/2014	01/25/2044
46644V-BK-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 15-4 144A			4	1.A	2,313,012	100.6780	2,375,453	2,359,464	2,336,412		10,477			3.000	4.303	MON	5,899	70,734	08/21/2018	06/25/2045
46646B-AC-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 16-1 144A			4	1.A	1,238,536	101.8990	1,297,120	1,272,945	1,243,049		2,243			3.500	4.700	MON	3,713	44,160	09/28/2018	05/25/2046
46647J-AC-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 164 144A			4	1.A	1,854,574	101.2780	1,909,909	1,885,808	1,858,541		2,255			3.500	4.159	MON	5,500	65,686	08/28/2018	10/25/2046
46648U-AN-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A			4	1.A	10,071,036	101.3830	9,949,199	9,813,433	10,046,888		(13,320)			3.500	2.139	MON	28,623	342,616	11/07/2019	11/25/2048
46649C-AA-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 18-4 144A			4	1.A	1,464,689	101.1500	1,449,382	1,432,897	1,453,993		(6,636)			3.500	2.157	MON	4,179	49,848	08/28/2019	10/25/2048
46649K-AC-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-5 144A			4	1.A	1,761,568	100.5480	1,742,091	1,732,601	1,742,861		(15,307)			3.500	1.968	MON	5,053	60,380	11/07/2019	10/25/2048
46649T-AA-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 18-3 144A			4	1.A	2,314,959	101.7600	2,310,972	2,271,003	2,305,816		(3,919)			3.500	2.532	MON	6,624	78,957	12/12/2019	09/25/2048
46651A-AC-6	JP MORGAN TRUST WHOLE CMO 19-LTV2 144A			4	1.A	1,150,000	99.2700	1,123,348	1,131,612	1,137,047		(10,360)			3.500	2.321	MON	3,301	38,529	08/13/2019	12/25/2049
46651H-AC-1	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 19-LTV3 144A			4	1.A	2,324,202	99.4590	2,259,375	2,271,669	2,298,949		(21,151)			3.500	1.899	MON	6,626	79,508	02/07/2020	03/25/2050
46651Y-BQ-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A				1.A	5,095,200	101.4970	5,046,870	4,972,443	5,094,300		(900)			3.274	2.440	MON	2,713	26,639	10/25/2021	05/25/2050
46653Q-AC-9	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A				1.A FE	7,875,677	99.8540	7,904,913	7,916,497	7,875,796		119			2.500	2.539	MON	16,493	16,493	11/23/2021	05/25/2052
46653Q-AD-7	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A				1.A FE	7,750,745	97.6760	7,732,542	7,916,497	7,751,425		680			2.000	2.151	MON	13,194	13,194	11/23/2021	05/25/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
55265K-3Z-0	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-12			4	1.A FM	732,962	100.7180	763,128	757,689	740,974		2,072			5.000	5.466	MON	3,157	37,744	01/01/2013	12/25/2033
55265K-W4-7	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-11			4	1.A FM	321,024	100.8300	335,859	333,093	324,312		2,182			5.250	6.013	MON	1,457	17,394	01/01/2013	12/25/2033
576433-WQ-5	MASTR ADJUST RATE MTGE TRUST WHOLE CMO			4	1.A FM	168,960	101.8180	173,053	169,963	169,232		140			3.375	3.443	MON	478	5,440	12/27/2016	12/21/2034
576434-PX-6	MASTR ALTERNATIVE LOANS TRUST WHOLE CMO			4	1.A FM	382,652	99.6450	367,403	368,710	378,849		(651)			5.500	4.741	MON	1,690	20,279	01/01/2013	05/25/2034
589929-4H-8	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A6			4	1.A FM	109,796	101.4360	118,047	116,376	110,874		78			2.382	4.145	MON	231	2,894	01/01/2013	10/25/2033
589929-5W-4	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-G			4	1.A FM	267,364	98.5590	326,835	331,615	292,876		5,713			0.932	5.481	MON	52	2,972	01/11/2012	01/25/2029
589929-N5-3	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A2			4	1.A FM	695,421	99.2680	712,137	717,391	700,147		322			5.045	5.781	MON	3,016	12,165	05/20/2010	01/25/2033
59020U-HJ-7	MERRILL LYNCH MTGE INV TRUST WHOLE CMO 04-A3			4	1.A FM	328,100	101.6310	337,559	332,143	329,211		525			2.399	2.609	MON	664	9,019	01/01/2013	05/25/2034
59166B-AA-9	METLIFE SECURITIZATION TRUST SENIOR WHOLE CMO 171 144A			4	1.A	0	0.0000	0							3.000	3.005	MON			11/02/2017	04/25/2055
69337L-AC-6	PHHMC MTGE PASS THROUGH WHOLE CMO 08-CIM1			4	1.A FM	846,109	102.6580	877,275	854,560	848,665		1,062			2.349	2.496	MON	1,673	20,100	01/01/2013	05/25/2038
693456-AA-3	PMT LOAN TRUST SENIOR WHOLE CMO 13-J1 144A			4	1.A	3,690,809	101.7530	3,681,857	3,618,440	3,674,375		(9,724)			3.500	1.923	MON	10,554	126,645	07/30/2019	09/25/2043
69348L-GE-3	PNC MORTGAGE SECURITIES CORP. 1996-PR1 A			4	1.D FM	42	96.0800	178	185	41					0.000	(0.084)	MON			01/01/2013	04/28/2027
760985-6B-2	RESIDENTIAL ASSET MORT PRO 2004-SL2 A2			4	4.B FM	334,191	105.9550	348,773	329,173	331,661		(608)			6.500	6.258	MON	1,783	21,396	01/01/2013	10/25/2031
81744F-DW-4	SEQUOIA MORTGAGE TRUST WHOLE CMO 04-9			4	1.A FM	388,900	96.8150	396,526	409,570	394,692		1,898			0.870	1.669	MON	109	3,210	01/01/2013	10/20/2034
81745G-AA-2	SEQUOIA MORTGAGE TRUST SENIOR WHOLE CMO 144A			4	1.A	2,773,255	101.7940	2,720,146	2,672,212	2,757,133		(10,785)			3.500	0.654	MON	7,794	93,398	03/09/2020	08/25/2043
81745N-AH-2	SEQUOIA MORTGAGE TRUST SUB WHOLE CMO 14-1 144A			4	1.A	0	0.0000	0							3.916	3.871	MON			11/23/2016	04/25/2044
81745X-AA-5	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 144A			4	1.A	1,006,565	101.4710	992,221	977,841	998,387		(6,961)			3.500	0.162	MON	2,852	34,193	02/13/2020	07/25/2047
81746K-AA-2	SEQUOIA MORTGAGE TRUST WHOLE CMO 17-2 144A			4	1.A	2,482,018	102.1010	2,500,941	2,449,486	2,476,822		(3,180)			3.500	2.495	MON	7,144	85,726	06/05/2019	02/25/2047
86359A-G9-8	STRUCTURE ASSET SECURITIES WHOLE CMO 03-24A			4	1.A FM	395,980	100.9620	430,461	426,358	402,952		3,283			2.203	3.867	MON	783	9,896	03/02/2012	07/25/2033
89175T-AA-6	TOWD POINT MORTGAGE TRUST WHOLE CMO			4	1.A	0	0.0000	0							3.000	2.956	MON			08/07/2018	06/25/2058
929227-Y8-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S3			4	1.A FM	498,820	103.0220	489,806	475,440	491,399		(1,879)			5.500	4.615	MON	2,179	26,092	01/01/2013	05/25/2033
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-3 144A			4	1.A	864,472	99.6710	865,958	868,816	865,090		375			3.500	3.695	MON	2,534	30,365	02/13/2018	03/20/2045
97652Q-AE-9	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 14-2			4	1.A	246,906	99.6850	244,791	245,564	245,867		(334)			3.500	3.188	MON	716	8,588	11/18/2014	09/20/2044
97652U-AD-2	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 15-2			4	1.A	735,505	99.4960	725,900	729,577	732,145		(1,280)			3.500	3.094	MON	2,128	25,535	05/11/2015	02/20/2045
98879F-AA-6	ZH TRUST WHOLE CMO 144A				1.G Z	8,999,988	99.0000	8,910,000	9,000,000	9,008,012		8,023			2.349	2.271	MON	8,223	35,828	09/22/2021	10/17/2027
000000-00-0	PUMA SERIES SENIOR ABS 21-2		B		1.A FE	6,380,339	99.4770	6,172,906	6,205,372	6,205,372				(174,968)	0.565	0.555	MON	1,153	13,933	07/14/2021	01/18/2053
000000-00-0	TRITON TRUST TRTN ABS 21-2		B		1.A FE	5,135,900	99.4900	5,063,416	5,089,350	5,089,350				(46,550)	0.708	0.694	MON	2,270	12,680	07/28/2021	02/09/2053
000000-00-0	RESIMAC ABS 21-2		B		1.A FE	6,689,088	99.4860	6,631,869	6,666,166	6,666,166				(22,922)	0.680	0.667	MON	2,360	12,842	08/27/2021	02/13/2053
000000-00-0	TORRENS TRUST WHOLE CMO 2021-2		B	2	1.A FE	4,716,128	99.3420	4,620,925	4,651,511	4,651,511				(64,618)	0.553	0.542	MON	1,338	6,492	09/01/2021	04/11/2053
000000-00-0	WESTPAC SECURITISATION TRUST ABS 21-1		B		1.A FE	6,677,569	99.3950	6,659,120	6,699,685	6,699,685				22,116	0.065	0.064	MON	191	7,239	09/24/2021	04/16/2053
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						190,102,691	XXX	189,173,226	189,106,582	189,419,100	441	(61,896)		(535,316)	XXX	XXX	XXX	284,590	2,685,967	XXX	XXX
12528M-AC-3	CG-CCRE COMMERCIAL MTGE TRUST SUB SUB CMBS 14-FL1 144A			4	1.A	9,184,693	95.2280	8,873,920	9,318,649	9,215,206		5,228			1.260	1.568	MON	5,544	118,473	09/16/2019	06/15/2031
12635W-AA-5	COMM MORTGAGE TRUST SENIOR SENIOR CMBS 16-787S 144			4	1.A	12,623,375	105.6350	12,897,357	12,209,400	12,405,717		(49,256)			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	6. FE	0	0.0000	0							1.200	0.000	MON			05/18/2010	10/15/2025
36228C-VG-5	GS MORTGAGE SECURITIES CORP SUB CMBS 05-ROCK 144A			4	1.A FM	10,632,813	106.2190	10,621,917	10,000,000	10,171,289		(50,681)			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	1.A	8,185,000	103.8420	8,307,354	8,000,000	8,137,878		(25,968)			3.143	2.585	MON	20,953	251,440	11/08/2019	10/10/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						40,625,881	XXX	40,700,548	39,528,049	39,930,090		(120,677)			XXX	XXX	XXX	111,416	1,388,936	XXX	XXX
00038K-AA-9	ALLIANCE BERNSTEIN BSL CLO ABS 144A				1.A FE	17,591,875	100.1130	17,519,772	17,500,000	17,586,042		(5,833)			1.624	1.474	JAJO	61,567	253,076	07/07/2021	01/18/2033
00141U-AE-3	AIG CLO LTD ABS				1.A FE	14,900,000	99.8970	14,884,668	14,900,000	14,900,000					1.482	1.484	JAJO	44,762	100,374	04/16/2021	04/20/2032
01751E-AE-8	ALLEGRO CLO I LTD SENIOR ABS 144A				1.B FE	12,009,600	99.6640	11,959,735	12,000,000	12,008,215		(1,385)			1.730	1.707	JAJO	41,508	217,533	01/12/2021	10/21/2028
03063F-AB-0	AMERICREDIT AUTOMOBILE RECEIVA SENIOR ABS				1.A FE	4,475,461	99.9500	4,473,306	4,475,529	4,475,493		32			0.280	0.282	MON	453	9,712	03/02/2021	06/18/2024
03765W-BE-7	APOLLO CREDIT FUNDING LTD ABS 4R 144A			4	1.C FE	5,011,500	99.7480	4,987,405	5,000,000	5,008,845		(1,219)			1.837	1.783	JAJO	19,900	91,088	02/18/2020	07/15/2030
04941V-AE-5	ATLAS SENIOR LOAN FUND LTD ABS 144A				1.B FE	26,108,156	99.7600	26,037,284	26,100,000	26,107,501		(655)			1.432	1.421	JAJO	75,762		10/21/2021	04/20/2028
05364C-BE-1	AVERY POINT CLO LTD ABS 144A				1.A FE	8,646,513	100.0400	8,649,996	8,646,513	8,646,513					1.084	1.085	JAJO	20,303	74,965	01/14/2021	01/15/2028
05588C-AC-6	BMW VEHICLE OWNER TRUST SENIOR ABS			4	1.A FE	7,974,784	100.5460	7,874,348	7,831,612	7,896,490		(61,450)			1.920	0.344	MON	2,506	150,367	09/25/2020	01/25/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
05685A-AA-6	BAIN CAPITAL CREDIT CLO ABS 144A				1.A FE	6,000,000	100.0190	6,001,117	6,000,000	6,000,000					1.064	1.065	JAJO	16,044		08/12/2021	10/20/2034
08763Q-AA-0	BETONY CLO 2 LTD SENIOR ABS 144A				1.A FE	6,978,275	99.8850	6,963,959	6,972,000	6,977,832		(442)			1.209	1.182	JAJO	14,278	22,000	08/23/2021	04/30/2031
09628N-AS-1	BLUEMOUNTAIN CLO LTD SENIOR ABS 144A				1.C FE	15,016,406	99.7670	14,965,106	15,000,000	15,014,367		(2,039)			1.782	1.752	JAJO	54,187	208,372	03/10/2021	04/22/2030
09748R-AA-6	BOJANGLES ISSUER LLC ABS			2,4	2.B FE	25,743,750	102.8890	26,236,721	25,500,000	25,726,379		(17,371)			3.832	3.667	JAJO	192,718	959,810	03/09/2021	10/20/2050
12478C-AE-1	CBAM CLO MANAGEMENT SUB ABS 144A				1.C FE	13,002,600	99.8230	12,976,981	13,000,000	13,002,150		(451)			1.732	1.729	JAJO	45,644	175,660	01/15/2021	10/22/2029
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO_ ABS 20-1A 144A			4	1.A FE	9,885,766	101.3820	10,024,961	9,888,343	9,886,609		412			2.690	2.714	MON	11,822	265,996	01/15/2020	02/15/2050
12563L-AS-6	CLI FUNDING VI LLC ABS 20-3 144A			4	1.F FE	21,453,911	99.0310	21,250,396	21,458,333	21,454,368		389			2.070	2.083	MON	17,274	444,188	10/02/2020	10/18/2045
12565K-AA-5	CLI FUNDING LLC ABS 21-1A 144A				1.F FE	13,752,956	97.1210	13,357,207	13,753,214	13,752,979		23			1.640	1.646	MON	8,145	183,575	02/17/2021	02/18/2046
12803V-AA-3	CAJUN GLOBAL LLC ABS 144A				2.B FE	8,000,000	99.4500	7,956,026	8,000,000	8,000,000					3.931	3.949	FMAN	48,919		10/29/2021	11/20/2051
14043M-AC-5	CAPITAL ONE PRIME AUTO REC SENIOR ABS				1.A FE	9,528,393	100.5900	9,403,530	9,348,397	9,466,893		(61,499)			1.600	0.152	MON	6,648	123,810	04/12/2021	11/15/2024
14315N-AC-4	CARMAX AUTO OWNER TRUST SENIOR ABS			4	1.A FE	4,165,771	100.8170	4,115,734	4,082,370	4,120,797		(44,975)			3.050	0.526	MON	5,534	103,760	02/23/2021	03/15/2024
14316L-AC-7	CARMAX AUTO OWNER TRUST SENIOR ABS			4	1.A FE	765,807	100.9040	760,726	753,914	761,617		(4,190)			2.680	0.629	MON	898	10,102	06/24/2021	03/15/2024
14316N-AB-5	CARMAX AUTO OWNER TRUST SENIOR ABS				1.A FE	2,276,172	99.9500	2,275,066	2,276,194	2,276,181		10			0.220	0.221	MON	223	4,423	01/20/2021	02/15/2024
15033E-AA-6	CEDAR FUNDING LTD SENIOR ABS 9 144A			4	1.A FE	14,996,250	99.8020	14,970,341	15,000,000	14,997,223		359			1.110	1.118	JAJO	33,747	178,097	02/10/2020	04/20/2031
20268C-AA-6	COMMONBOND STUDENT LOAN TRUST ABS 19-AGS 144A			4	1.A FE	5,074,123	101.4790	5,150,923	5,075,856	5,091,235		(836)			2.540	2.504	MON	2,149	128,927	10/23/2019	01/25/2047
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST SENIOR ABS 18-BGS 144A			4	1.A FE	1,894,817	102.4380	1,941,114	1,894,918	1,894,838		4			3.560	3.587	MON	1,124	67,459	07/26/2018	09/25/2045
20269D-AA-3	COMMONBOND STUDENT LOAN TRUST ABS 144A			4	1.A FE	2,777,132	103.0380	2,862,463	2,778,060	2,777,362		43			3.210	3.236	MON	1,486	89,176	03/09/2018	02/25/2044
22615M-AY-8	CRESTLINE DENALI CLO XIV LTD SENIOR ABS 144A				1.C FE	6,100,000	99.8940	6,093,547	6,100,000	6,100,000					1.966	1.971	JAJO	21,777	10,264	09/07/2021	10/23/2031
233046-AN-1	DB MASTER FINANCE LLC ABS				2.B FE	32,000,000	98.3300	31,465,664	32,000,000	32,000,000					2.045	2.048	FMAN	127,244		10/15/2021	11/20/2051
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING ABS				1.F FE	18,000,000	97.3010	17,514,162	18,000,000	18,000,000					1.760	1.766	MON	9,680	162,800	06/08/2021	04/15/2049
25265L-AC-4	DIAMOND INFRASTRUCTURE FUNDING ABS				2.C FE	5,000,000	97.5570	4,877,874	5,000,000	5,000,000					2.355	2.366	MON	3,598	60,510	06/08/2021	04/15/2049
25267T-AN-1	DIAMOND ISSUER LLC ABS 144A			2	1.F FE	13,000,000	100.0000	13,000,000	13,000,000	13,000,000					2.305	2.316	MON	9,156	23,306	11/10/2021	11/20/2051
25267T-AQ-4	DIAMOND ISSUER LLC ABS 144A			2	2.C FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					2.701	2.716	MON	4,952	12,605	11/10/2021	11/20/2051
25755T-AH-3	DOMINOS PIZZA MASTER ISSER LLC ABS			4	2.A FE	4,812,500	104.3100	5,019,919	4,812,500	4,812,500					4.118	4.139	JAJO	36,333	198,179	06/12/2017	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL SENIOR ABS 18-1 144A			4	2.A FE	8,324,144	103.1830	8,277,197	8,021,900	8,274,390		(14,441)			4.116	3.517	JAJO	60,533	330,181	11/07/2019	07/27/2048
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL ABS 21-1A 144A			2	2.A FE	23,370,816	100.1540	23,308,774	23,273,050	23,369,602		(1,214)			2.662	2.589	JAJO	113,580	300,560	10/20/2021	04/25/2051
26249Q-AU-2	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A				1.C FE	7,007,656	100.0080	7,000,586	7,000,000	7,006,426		(1,230)			1.774	1.744	JAJO	26,902	97,317	01/26/2021	07/15/2030
31680Y-AD-9	FIFTH THIRD AUTO TRUST SENIOR ABS				1.A FE	5,876,061	100.5260	5,812,974	5,782,546	5,821,326		(54,735)			2.640	0.613	MON	6,785	152,659	01/12/2021	12/15/2023
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS				1.A FE	1,175,707	100.2030	1,169,959	1,167,586	1,173,636		(2,071)			1.040	0.383	MON	540	6,071	06/24/2021	08/15/2024
34531K-AD-4	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS				1.A FE	443,521	100.5830	439,648	437,098	440,841		(2,680)			1.870	0.397	MON	363	6,811	03/02/2021	03/15/2024
34532Q-AB-4	FORD CREDIT AUTO LEASE TRUST SENIOR ABS				1.A FE	394,761	99.8840	394,645	395,104	394,946		186			0.190	0.327	MON	33	563	04/12/2021	07/15/2023
362569-AA-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS			4	1.A FE	585,090	100.0020	584,689	584,679	584,802		(288)			0.350	0.230	MON	63	1,705	03/02/2021	11/21/2022
36256G-AC-9	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 20-3				1.A FE	1,001,914	99.9970	999,970	1,000,000	1,001,535		(379)			0.450	0.091	MON	138	1,125	10/06/2021	08/21/2023
36256X-AD-4	GM FINANCIAL SECURITIZED TERM SENIOR ABS 19-1			4	1.A FE	1,303,992	100.4830	1,289,136	1,282,944	1,289,754		(13,664)			2.970	0.845	MON	1,588	38,103	12/07/2020	11/16/2023
36259K-AD-9	GM FINANCIAL AUTO LEASING SENIOR ABS 20-1				1.A FE	1,049,561	100.2040	1,044,377	1,042,252	1,044,942		(4,619)			1.670	0.217	MON	532	10,443	06/24/2021	12/20/2022
36261R-AB-4	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS				1.A FE	569,298	99.9510	569,530	569,807	569,568		270			0.170	0.308	MON	30	727	04/12/2021	04/20/2023
36261R-AC-2	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS				1.A FE	997,824	99.6790	996,790	1,000,000	998,585		762			0.260	0.483	MON	79	1,950	04/12/2021	02/20/2024
36262X-AB-0	GM FINANCIAL AUTOMOBILE LEASIN ABS 21-3				1.A FE	2,442,319	99.7650	2,439,256	2,445,000	2,442,622		304			0.240	0.393	MON	179	1,371	11/02/2021	12/20/2023
39809A-AA-6	GREYWOLF CLO LTD SENIOR ABS 144A				1.A FE	13,111,135	99.9680	13,095,860	13,100,000	13,109,733		(1,402)			1.312	1.288	JAJO	34,839	89,306	04/26/2021	10/20/2031
40436K-AC-9	HPS LOAN MANAGEMENT HLM SENIOR ABS 144A				1.A FE	7,888,625	99.9750	7,879,170	7,881,138	7,888,144		(481)			1.140	1.110	FMAN	14,222	46,278	07/19/2021	02/05/2031
40437L-AE-2	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 144A			4	1.A FE	12,969,500	99.9350	12,991,525	13,000,000	12,977,670		3,322			1.574	1.637	JAJO	44,327	174,362	07/06/2021	10/15/2030
42086Q-AC-5	HAYFIN KINGSLAND IX LTD SENIOR ABS 9 144A			4	1.C FE	6,732,692	99.5560	6,700,091	6,730,000	6,732,038		(284)			1.936	1.930	JAJO	23,524	135,715	02/06/2020	04/28/2031
43811J-AB-3	HONDA AUTO RECEIVABLES OWNER T ABS				1.A FE	8,061,459	99.8980	8,054,615	8,062,858	8,061,943		484			0.170	0.192	MON	609	7,455	06/24/2021	11/15/2023
43813V-AC-2	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 19-4				1.A FE	1,028,027	100.6750	1,022,708	1,015,850	1,024,538		(3,490)			1.830	0.559	MON	671	9,295	06/24/2021	01/18/2024
44148J-AA-7	HOTWIRE COMMUNICATIONS SENIOR ABS 144A				1.F FE	11,470,879	99.1420	11,401,310	11,500,000	11,471,151		272			2.311	2.352	MON	31,006		11/23/2021	11/20/2051
44891J-AC-2	HYUNDAI AUTO RECEIVABLES TRUST SENIOR ABS				1.A FE	1,882,286	100.5900	1,872,097	1,861,124	1,874,120		(8,165)			1.940	0.537	MON	1,605	22,824	06/24/2021	02/15/2024
44891V-AB-7	HYUNDAI AUTO LEASE SECURITIZAT ABS 144A				1.A FE	1,612,208	99.8120	1,611,332	1,614,373	1,612,891		682			0.190	0.348	MON	136	1,525	06/24/2021	10/16/2023
44931A-AL-3	ICG US CLO LTD ABS 144A			2	1.B FE	14,003,500	99.2420	13,893,832	14,000,000	14,002,879		(621)			1.674	1.669	JAJO	48,163	183,882	01/25/2021	10/19/2028
476681-AB-7	JERSEY MIKES FUNDING LLC ABS 144A				2.B FE	12,004,063	100.0000	12,000,000	12,000,000	12,004,038		(24)			2.891	2.898	FMAN	21,201		12/06/2021	02/15/2052
48661W-AL-2	KAYNE CLO KAYNE ABS 144A				1.B FE	13,096,545	99.9770	13,087,048	13,090,000	13,095,950		(595)			1.686	1.674	JAJO	47,821	56,070	07/28/2021	04/15/2032
50184V-AR-5	LCM LTD PARTNERSHIP SENIOR ABS 144A			4	1.A FE	15,015,000	99.8240	14,973,575	15,000,000	15,011,020		(1,693)			1.172	1.145	JAJO	35,633	187,222	02/14/2020	07/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
54929J-AE-3	LUCALI CLO LTD ABS 144A				1.C FE	13,761,984	99.7360	13,703,742	13,740,000	13,760,088		(1,896)			1.724	1.676	JAJO	51,316	60,610	08/03/2021	01/15/2033
55389P-AA-7	MVW OWNER TRUST SENIOR ABS 2019-1A 144A			4	1.A FE	3,098,073	102.2680	3,169,346	3,099,052	3,109,736		(927)			2.890	2.836	MON	2,737	89,563	05/14/2019	11/20/2036
55817A-AS-3	MADISON PARK FUNDING LTD ABS 2018-32A 144A				1.C FE	14,500,000	98.9300	14,344,801	14,500,000	14,500,000					1.528	1.531	JAJO	43,704	138,226	03/01/2021	01/22/2031
58769T-AD-7	MERCEDES-BENZ AUTO RECEIVABLES SENIOR ABS			4	1.A FE	12,175,597	100.5600	11,996,902	11,930,043	12,046,045		(104,103)			1.940	0.141	MON	10,286	219,014	06/24/2021	03/15/2024
58770G-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS				1.A FE	602,295	99.9800	602,307	602,428	602,363		68			0.180	0.222	MON	48	542	06/24/2021	03/15/2023
59801W-AM-8	MIDOCEAN CREDIT CLO ABS 144A				1.A FE	8,446,403	99.9990	8,437,022	8,437,122	8,445,424		(979)			1.164	1.131	JAJO	21,274	51,243	05/24/2021	07/15/2029
63939L-AB-3	NAVIENT STUDENT LOAN TRUST NAV SENIOR ABS 15-3			4	1.A FE	13,701,413	99.2980	14,192,840	14,293,243	13,822,302		78,317			0.752	2.249	MON	1,485	108,740	06/03/2020	06/26/2056
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR ABS 20-D 144A				1.A FE	1,398,373	100.0890	1,370,703	1,369,486	1,395,393		(2,981)			1.690	1.115	MON	1,029	21,216	01/19/2021	05/15/2069
63942E-AA-6	NAVIENT STUDENT LOAN TRUST NAV ABS 144A				1.A FE	3,652,386	97.9970	3,580,009	3,653,188	3,652,417		32			0.970	0.976	MON	1,575	13,387	07/19/2021	12/16/2069
63942G-AA-1	NAVIENT STUDENT LOAN TRUST ABS 144A				1.A FE	2,889,216	98.0600	2,833,698	2,889,746	2,889,235		19			1.110	1.117	MON	1,426	6,861	09/21/2021	02/18/2070
63942L-AA-0	NAVIENT STUDENT LOAN TRUST NAV ABS 144A				1.A FE	5,255,502	98.4770	5,175,595	5,255,662	5,255,510		8			0.940	0.942	MON	2,196	35,680	03/16/2021	07/15/2069
64132T-AJ-2	NEUBERGER BERMAN CLO LTD ABS 144A				1.A FE	15,000,000	99.9590	14,993,835	15,000,000	15,000,000					1.202	1.109	JAJO	37,570		09/10/2021	10/16/2033
64133C-AE-9	NEUBERGER BERMAN CLO LTD SENIOR ABS 35 144A			4	1.C FE	9,363,600	21.7520	7,830,673		7,400,033		(1,058,523)			3.640	3.136	JAJO	262,080	1,310,400	02/07/2020	01/19/2033
65023P-AN-0	NEWARK BSL CLO ABS 17-1R 144A				1.A FE	11,187,293	99.9780	11,172,558	11,175,000	11,186,252		(1,040)			1.094	1.059	JAJO	23,090	30,939	08/10/2021	07/25/2030
67097L-AH-9	OCP CLO LTD SENIOR ABS 144A				1.A FE	8,332,000	100.0310	8,334,602	8,332,000	8,332,000					1.084	1.085	JAJO	19,565	7,718	08/19/2021	07/15/2030
67592Q-AJ-1	OCTAGON INVESTMENT PARTNERS ABS 144A				1.A FE	20,000,000	99.8760	19,975,102	20,000,000	20,000,000					1.132	1.133	JAJO	45,889	80,443	11/17/2021	03/17/2030
69701Y-AC-6	PALMER SQUARE LOAN FUNDING LTD ABS 144A				1.B FE	22,000,000	99.6500	21,923,095	22,000,000	22,000,000					1.384	1.386	JAJO	61,753	210,182	01/07/2021	04/20/2029
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS 144A				1.A FE	16,765,114	99.9840	16,762,403	16,765,114	16,765,114					0.932	0.933	FMAN	17,352	94,472	03/09/2021	05/20/2029
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD ABS 144A				1.A FE	8,000,000	99.9930	7,999,439	8,000,000	8,000,000					0.924	0.925	JAJO	13,754		09/21/2021	10/15/2029
69703P-AA-7	PALMER SQUARE CLO LTD SENIOR ABS 144A				1.A FE	10,510,500	99.9720	10,497,099	10,500,000	10,509,480		(1,020)			1.152	1.121	JAJO	25,205	30,891	07/26/2021	04/18/2031
78403D-AT-7	SBA TOWER TRUST CORP BND 144A			2	1.F FE	18,000,000	98.0810	17,654,632	18,000,000	18,000,000					1.631	1.636	MON	13,048	172,071	04/29/2021	11/15/2026
78449X-AA-0	SMB PRIVATE EDUCATION LOAN T ABS 144A			4	1.A FE	11,882,853	99.4690	11,822,100	11,885,207	11,883,589		453			1.290	1.303	MON	6,814	153,319	08/04/2020	07/15/2053
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 144A				1.A FE	5,989,868	102.2290	5,843,960	5,716,545	5,955,200		(34,668)			3.690	2.364	MON	9,375	193,362	01/26/2021	06/15/2048
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-C 144A				1.A FE	13,947,098	101.9600	13,658,627	13,396,080	13,867,706		(79,392)			3.590	2.278	MON	8,015	440,843	01/28/2021	01/25/2048
80286N-AB-2	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS				1.A FE	65,245	99.9970	65,257	65,259	65,253		9			0.290	0.329	MON	8	142	04/12/2021	11/15/2023
80286X-AB-0	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 144A				1.A FE	458,953	99.9790	458,864	458,961	458,956		3			0.280	0.283	MON	57	710	05/17/2021	04/15/2024
817743-AA-5	SERVPRO MASTER ISSUER LLC ABS 19-1 144A			4	2.C FE	16,693,687	102.0530	17,001,980	16,660,000	16,688,364		(1,779)			3.882	3.870	JAJO	118,569	646,741	09/18/2019	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC ABS				2.C FE	9,950,000	97.9220	9,743,239	9,950,000	9,950,000					2.394	2.401	JAJO	43,671	148,877	03/03/2021	04/25/2051
83401B-AB-2	SOFI PROFESSIONAL LOAN PROGRAM SENIOR ABS 17-F 144A			4	1.A FE	5,484,439	101.2800	5,508,441	5,438,843	5,468,068		(8,468)			2.840	2.593	MON	2,574	154,463	07/31/2019	01/25/2041
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-A 144A			4	1.A FE	6,565,031	101.2830	6,564,130	6,480,994	6,534,818		(15,763)			2.950	2.562	MON	3,186	191,189	07/31/2019	02/25/2042
85208N-AE-0	SPRINT SPECTRUM CO LLC SPRNTS_ ABS 18-1 144A				2.A FE	9,618,825	110.2480	9,161,567	8,310,000	9,550,907		(67,918)			5.152	0.673	MJSD	13,082	214,066	07/30/2021	03/20/2028
87249T-AE-4	TICP CLO LTD SENIOR ABS 144A			4	1.A FE	10,842,859	99.8770	10,936,550	10,950,000	10,869,569		17,058			1.382	1.727	JAJO	30,675	115,733	05/19/2021	04/20/2028
87342R-AG-9	TACO BELL FUNDING SENIOR ABS 144A				2.B FE	14,896,906	97.5890	14,589,481	14,950,000	14,897,985		1,079			1.946	2.012	FMAN	29,093	77,581	10/07/2021	08/25/2051
87342R-AH-7	TACO BELL FUNDING ABS			2	2.B FE	18,000,000	98.8170	17,787,042	18,000,000	18,000,000					2.294	2.300	FMAN	41,292	110,112	08/11/2021	08/25/2051
88161F-AB-2	TESLA AUTO LEASE TRUST ABS 144A				1.A FE	6,779,732	99.7310	6,761,583	6,779,801	6,779,749		17			0.360	0.361	MON	746	17,627	03/25/2021	03/20/2025
88315L-AE-8	TEXTAINER MARINE CONTAINERS VI SENIOR ABS 20-1A 144A			4	1.F FE	2,198,156	100.0240	2,157,137	2,156,624	2,192,612		(4,712)			2.730	2.280	MON	1,799	58,876	10/27/2020	08/21/2045
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI ABS 21-1A 144A				1.F FE	15,861,826	96.8630	15,368,928	15,866,667	15,862,186		360			1.680	1.691	MON	8,145	229,538	02/02/2021	02/21/2046
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VI SENIOR ABS 21-2A 144A				1.F FE	9,464,974	99.0960	9,381,066	9,466,667	9,465,055		81			2.230	2.243	MON	6,450	140,738	03/24/2021	04/20/2046
88433A-AL-3	WIND RIVER CLO LTD SENIOR ABS 144A				1.A FE	16,019,200	100.0000	15,999,942	16,000,000	16,015,682		(3,518)			1.774	1.736	JAJO	61,490	222,439	01/22/2021	07/17/2028
89239J-AD-6	TOYOTA AUTO RECEIVABLES OWNER SENIOR ABS 19-B			4	1.A FE	3,956,995	100.6210	3,888,747	3,864,754	3,899,694		(47,251)			2.570	0.148	MON	4,414	99,324	10/06/2020	08/15/2023
89240B-AB-4	TOYOTA AUTO RECEIVABLES OWNER ABS				1.A FE	661,024	99.9670	661,026	661,243	661,129		105			0.160	0.219	MON	47	529	06/24/2021	07/17/2023
894127-AG-4	TRAPEZA CDO LLC SUB ABS 1 144A			4	1.F FE	306,587	97.4530	309,614	317,706	309,357		679			1.446	1.940	MN	408	4,552	08/29/2017	11/30/2032
89413C-AA-5	TRAPEZA CDO LLC SENIOR ABS 10 144A			4	1.C FE	0	0.0000								0.467	0.467	JAJO			08/04/2017	07/06/2041
89655Y-AA-4	TRINITY RAIL LEASING LP ABS 144A			4	2.C FE	5,394,523	107.1640	5,780,997	5,394,523	5,394,523					6.657	6.750	MON	14,963	359,113	01/01/2013	06/16/2029
89656C-AA-1	TRINITY RAIL LEASING LP WHOLE CMO			4	1.F FE	8,960,902	104.4200	9,357,000	8,960,902	8,960,671		41			5.194	5.250	MON	19,393	465,429	01/01/2013	01/16/2031
92348K-AC-7	VERIZON MASTER TRUST ABS			2	1.E FE	10,999,560	98.0080	10,780,897	11,000,000	10,999,615		55			0.890	0.893	MON	2,991	55,749	05/18/2021	05/20/2027
92348K-AG-8	VERIZON MASTER TRUST SUB ABS				1.F FE	9,499,166	99.1670	9,420,894	9,500,000	9,499,204		38			1.380	1.387	MON	4,006	16,752	10/28/2021	04/20/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
92868K-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ABS				1.A FE	799,933	99.8640	798,913	800,000	799,934					0.490	0.496	MON	120	76	12/07/2021	10/21/2024
95058X-AG-3	WENDYS FUNDING LLC SENIOR ABS 144A				2.B FE	5,125,514	104.6730	5,103,841	4,876,000	5,123,250		(2,265)			3.783	2.882	MJSD	8,198	46,115	10/26/2021	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC ABS 21-1A				2.B FE	8,706,250	97.7580	8,511,073	8,706,250	8,706,250					2.370	2.377	MJSD	9,171	99,157	06/15/2021	06/15/2051
96042Q-AC-4	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A		4		1.A FE	4,689,991	100.0160	4,690,985	4,690,251	4,690,118		99			0.560	0.565	MON	1,167	26,265	10/07/2020	05/15/2024
96042R-AB-4	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A				1.A FE	1,513,062	99.6020	1,509,082	1,515,109	1,513,558		497			0.320	0.443	MON	215	2,411	06/24/2021	04/15/2025
97315T-AC-6	WIND RIVER CLO LTD SENIOR ABS 144A				1.A FE	15,000,000	99.4110	14,911,640	15,000,000	15,000,000					1.182	1.184	JAJO	36,945	92,654	03/18/2021	04/18/2036
97315T-AE-2	WIND RIVER CLO LTD SENIOR ABS 144A				1.C FE	15,000,000	99.6680	14,950,224	15,000,000	15,000,000					1.672	1.676	JAJO	52,258	129,813	03/18/2021	04/18/2036
974153-AB-4	WINGSTOP FUNDING LLC WSTOP_20- ABS			2,4	2.B FE	11,958,401	101.1830	12,040,967	11,900,200	11,957,735		(667)			2.841	2.761	MJSD	24,417	324,014	10/20/2021	12/05/2050
98161V-AC-4	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 18-A		4		1.A FE	15,167	100.0850	15,109	15,096	15,097		(33)			2.500	2.087	MON	17	377	10/28/2019	04/17/2023
98162H-AB-6	WORLD OMNI AUTOMOBILE LEASE SENIOR ABS 20-A		4		1.A FE	10,615	100.0530	10,621	10,615	10,615					1.710	1.719	MON	8	182	02/04/2020	11/15/2022
98162Y-AD-5	WORLD OMNI AUTO REC TRUST SENIOR ABS 19-A		4		1.A FE	764,936	100.9280	763,995	756,972	761,298		(3,638)			3.040	1.659	MON	1,023	17,259	04/12/2021	05/15/2024
98164E-AB-1	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS				1.A FE	1,307,117	99.9490	1,307,300	1,307,971	1,307,533		415			0.170	0.270	MON	105	1,339	06/24/2021	02/15/2024
G35543-AE-0	TCI-FLATIRON CLO LTD ABS				1.A FE	7,007,700	100.0200	7,001,400	7,000,000	7,007,221		(479)			1.138	1.115	FMAN	10,386	39,644	06/07/2021	05/15/2030
000000-00-0	ZAIS CLO 5 LTD SENIOR ABS 5	D	4		1.C FE	1,757,280	100.0890	1,751,564	1,750,000	1,754,072		(826)			2.524	2.421	JAJO	9,569	46,075	10/16/2018	10/15/2028
00901A-AJ-6	AIMCO ABS 144A	D			1.A FE	19,992,920	99.9210	19,984,150	20,000,000	19,993,463		543			1.188	1.202	JAJO	46,870	43,574	07/29/2021	07/22/2032
01448X-AA-3	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A	D	4		1.F FE	2,250,351	96.0640	2,442,693	2,542,770	2,513,268		53,182			0.686	5.958	MJSD	436	16,674	06/09/2017	03/23/2035
01448X-AB-1	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A	D	4		1.F FE	6,451,844	85.3200	5,844,421	6,850,000	6,534,629		21,838			0.816	1.543	MJSD	1,397	53,948	01/24/2018	03/23/2035
01448X-AG-0	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A	D	4		1.F FE	12,489,263	85.3200	11,313,435	13,260,000	12,649,516		42,274			0.816	1.543	MJSD	2,705	104,430	01/24/2018	03/23/2035
01750F-AL-0	ALLEGRO CLO LTD ABS 144A	D			1.C FE	10,000,000	100.0090	10,000,859	10,000,000	10,000,000					1.882	1.886	JAJO	38,153	97,148	04/12/2021	07/20/2032
03328L-AE-2	ANCHORAGE CAPITAL CLO LTD MEZZANIN ABS 144A	D	4		1.F FE	7,021,000	99.7770	6,984,380	7,000,000	7,012,998		(1,870)			1.986	1.928	JAJO	25,099	144,709	02/08/2018	01/28/2031
03328Q-AQ-4	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 6R 144A	D	4		1.B FE	12,801,797	99.9610	12,745,003	12,750,000	12,781,337		(4,117)			1.874	1.794	JAJO	51,762	251,664	04/30/2018	07/15/2030
03328Q-AY-7	ANCHORAGE CAPITAL CLO LTD ABS 144A	D			1.A FE	20,000,000	99.8510	19,970,116	20,000,000	20,000,000					1.174	1.175	JAJO	50,863	122,486	04/07/2021	07/15/2030
033296-AG-9	ANCHORAGE CREDIT FUNDING LTD A SENIOR ABS 2015 144A	D	4		1.A FE	15,720,450	100.5740	15,689,469	15,600,000	15,685,311		(10,506)			3.900	3.712	JJ	258,570	608,400	12/02/2019	07/28/2037
03329A-AC-9	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 144A	D			1.A FE	6,798,744	99.9910	6,789,963	6,790,595	6,797,966		(778)			1.114	1.074	JAJO	16,387	19,369	08/02/2021	01/15/2030
03759C-AV-2	APIDOS CLO SENIOR ABS 144A	D			1.C FE	10,000,000	99.3220	9,932,160	10,000,000	10,000,000					1.482	1.484	JAJO	30,042	93,111	02/26/2021	10/21/2030
04015N-AG-9	ARES CLO LTD SENIOR ABS 37-R 144A	D			1.A FE	15,023,438	100.0020	15,000,254	15,000,000	15,021,513		(1,925)			1.294	1.246	JAJO	42,047	49,685	08/09/2021	10/15/2030
04015U-AG-3	ARES CLO LTD SENIOR ABS 144A	D			1.A FE	6,798,640	99.8360	6,788,871	6,800,000	6,798,774		134			1.102	1.109	JAJO	15,188	59,396	04/14/2021	04/22/2030
04017F-AE-9	ARES CLO LTD SENIOR ABS 144A	D			1.C FE	4,503,600	99.6550	4,484,479	4,500,000	4,503,167		(433)			1.712	1.690	JAJO	15,617	60,123	03/16/2021	07/20/2030
04941G-AN-8	ATLAS SENIOR LOAN SENIOR ABS 144A	D			1.A FE	6,105,185	99.7350	6,083,812	6,100,000	6,104,758		(427)			1.458	1.427	FMAN	11,116	22,202	08/26/2021	11/17/2027
04941V-AC-9	ATLAS SENIOR LOAN FUND LTD ABS 9 144A	D	4		1.A FE	5,858,279	99.9910	5,872,271	5,872,790	5,864,648		2,021			1.002	1.074	JAJO	11,927	49,163	08/09/2021	04/20/2028
04965C-AJ-7	ATRIUM CDO CORP SENIOR ABS 144A	D	4		1.A FE	5,326,427	99.9720	5,376,028	5,377,514	5,339,167		7,199			0.958	1.272	JAJO	10,163	55,606	07/31/2020	04/22/2027
04966H-AE-6	ATRIUM CDO CORP SENIOR ABS 144A	D			1.C FE	10,010,000	99.3810	9,938,147	10,000,000	10,009,689		(311)			1.624	1.592	JAJO	30,673	42,767	10/12/2021	11/21/2030
056162-AN-0	BABSON CLO LTD ABS 144A	D			1.A FE	20,020,000	99.7910	19,958,254	20,000,000	20,018,539		(1,461)			1.122	1.090	JAJO	45,483	57,462	08/24/2021	01/20/2031
05875H-AA-1	BALLYROCK LTD SENIOR ABS 144A	D			1.A FE	6,629,638	100.0140	6,625,915	6,625,000	6,629,047		(590)			1.132	1.111	JAJO	15,201	39,103	04/29/2021	04/20/2031
06760P-AC-5	BABSON CLO LTD SENIOR ABS 144A	D	4		1.A FE	14,671,127	99.9200	14,681,350	14,693,166	14,676,626		2,063			1.080	1.122	JAJO	32,163	169,985	02/28/2020	07/20/2029
07378W-AS-7	BEAN CREEK CLO LTD SENIOR ABS 144A	D			1.C FE	8,183,600	99.6590	8,172,018	8,200,000	8,184,255		655			1.582	1.655	JAJO	26,297		11/17/2021	04/20/2031
09628B-AL-2	BLUEMOUNTAIN CLO SENIOR ABS 144A	D			1.A FE	9,148,209	100.0000	9,144,554	9,144,551	9,147,755		(455)			1.052	1.039	JAJO	20,047	76,843	04/08/2021	07/18/2027
12480V-AG-0	CBAM CLO MANAGEMENT ABS 17-1	D	4		1.C FE	17,158,250	100.0110	17,001,822	17,000,000	17,092,735		(11,084)			1.932	1.745	JAJO	66,583	343,179	10/27/2017	07/20/2030
12482N-AN-1	CBAM CLO MANAGEMENT SENIOR ABS 2019-10A 144A	D			1.A FE	15,000,000	99.9310	14,989,682	15,000,000	15,000,000					1.252	1.253	JAJO	38,066	97,684	04/01/2021	04/20/2032
12548R-AB-0	CIFC FUNDING LTD SENIOR ABS 144A	D			1.A FE	13,019,500	99.9400	12,992,240	13,000,000	13,017,187		(2,313)			1.174	1.128	JAJO	28,825	78,900	05/12/2021	04/24/2030
12549B-BA-5	CIFC FUNDING LTD ABS 144A	D			1.C FE	5,972,985	99.8000	5,958,077	5,970,000	5,972,700		(285)			1.622	1.609	JAJO	20,177	24,657	07/28/2021	10/18/2030
12551P-AA-0	CIFC FUNDING LTD SENIOR ABS 12-2RR 144A	D	4		1.A FE	2,992,755	99.9310	3,010,262	3,012,336	2,999,059		3,243			0.930	1.160	JAJO	5,678	30,266	03/09/2020	01/20/2028
12552M-AC-2	CIFC FUNDING LTD SENIOR ABS 144A	D			1.A FE	6,306,300	99.9440	6,296,493	6,300,000	6,305,606		(694)			1.104	1.074	JAJO	13,329	36,006	05/17/2021	04/24/2031
12807C-AA-1	CAL FUNDING IV LTD ABS 20-1 144A	D	2,4		1.F FE	18,787,127	99.1810	18,615,028	18,768,750	18,787,061		(160)			2.220	2.206	MON	6,944	261,384	10/29/2021	09/25/2045
13079W-DE-5	SYMPHONY CLO LTD SYMP SENIOR ABS 144A	D			1.C FE	6,200,000	100.0850	6,205,289	6,200,000	6,200,000					1.872	1.871	JAJO	24,183	7,887	09/08/2021	07/16/2032
14310G-AN-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A	D			1.A FE	14,795,268	99.8260	14,757,939	14,783,719	14,793,881		(1,387)			1.224	1.202	JAJO	39,198	94,298	05/04/2021	10/15/2030
14310K-AS-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A	D			1.A FE	11,533,524	99.6990	11,495,402	11,530,065	11,533,106		(418)			1.124	1.116	JAJO	28,073	67,683	05/03/2021	01/15/2031
14311A-AY-8	CARLYLE GLOBAL MARKET STRATEGI ABS 2014-5A	D	4		1.F FE	5,000,000	99.7320	4,986,586	5,000,000	5,000,000					2.374	2.380	JAJO	25,056	124,039	08/24/2018	07/15/2031
14311M-AN-6	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A	D			1.A FE	6,292,615	99.8310	6,279,474	6,290,099	6,292,177		(437)			1.136	1.124	JAJO	12,900	56,177	02/04/2021	07/28/2028
14311X-AC-6	CARLYLE GLOBAL MARKEET STRATEG ABS 2018-1A	D	4		1.C FE	6,000,000	99.0420	5,942,539	6,000,000	6,000,000					1.632	1.501	JAJO	19,850	102,872	04/17/2018	04/20/2031
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEG ABS 144A	D			1.A FE	16,997,344	99.5340	16,920,806	17,000,000	16,997,420		77			1.032	1.038	JAJO	35,558		11/30/2021	07/20/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
14314L-AC-9	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 2014-2RR 144A		D	4	1.A FE	34,521,639	99.8000	34,428,109	34,497,245	34,515,681		(2,439)			1.206	1.190	FMAN	54,316	426,910	02/25/2020	05/15/2031
14315J-AQ-2	CARLYLE GLOBAL MARKET STRATEG SENIOR ABS 144A		D	4	1.A FE	20,000,000	99.7970	19,959,364	20,000,000	20,000,000					1.182	1.184	JAJO	47,916	123,129	03/26/2021	07/20/2031
14315L-AA-2	CARLYLE GLOBAL MARKET STRATEG SENIOR ABS 144A		D	4	1.A FE	19,867,401	99.9310	19,822,957	19,836,654	19,859,942		(3,149)			1.185	1.146	JAJO	43,077	248,338	02/19/2020	07/28/2031
14316A-AA-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A		D		1.A FE	14,353,831	99.8770	14,329,075	14,346,658	14,352,925		(906)			1.202	1.188	JAJO	34,954	89,783	04/26/2021	01/20/2030
14317V-AC-4	CARLYLE GLOBAL MARKET STRATEGI ABS 144A		D		1.A FE	6,021,960	100.0170	6,000,996	6,000,000	6,019,976		(1,984)			1.454	1.340	JAJO	18,899	45,286	06/11/2021	01/15/2033
15032F-AG-1	CEDAR FUNDING LTD ABS		D	4	1.F FE	5,012,500	98.9930	4,949,661	5,000,000	5,007,366		(1,163)			1.882	1.832	JAJO	19,076	98,400	02/23/2018	01/20/2031
17151K-AG-1	CHURCHILL MIDDLE MKT CLO LTD SENIOR ABS 144A		D		1.C FE	5,000,000	99.9980	4,999,895	5,000,000	5,000,000					2.024	2.027	JAJO	16,303		10/01/2021	10/24/2033
19736W-AA-8	CENT CLO LP SENIOR ABS 30 A 144A		D		1.A FE	3,588,454	100.0790	3,581,759	3,578,947	3,587,422		(1,032)			1.132	1.017	JAJO	8,212	10,374	08/12/2021	01/20/2034
24380L-AC-7	DEER CREEK CLO LTD ABS 144A		D		1.A FE	12,315,990	100.0290	12,303,524	12,300,000	12,314,839		(1,151)			1.312	1.270	JAJO	32,711	41,311	08/25/2021	10/21/2030
262431-AH-2	DRYDEN SENIOR LOAN FUND ABS 144A		D		1.A FE	12,446,000	99.9760	12,443,007	12,446,000	12,446,000					1.124	1.125	JAJO	30,303	67,990	04/08/2021	07/15/2030
26244K-AS-5	DRYDEN SENIOR LOAN FUND ABS		D	4	1.F FE	7,432,500	99.6910	7,409,501	7,432,500	7,432,500					1.874	1.878	JAJO	30,174	146,705	02/21/2018	04/15/2031
26244Q-AN-3	DRYDEN SENIOR LOAN FUND ABS 144A		D		1.A FE	6,962,041	99.9000	6,947,072	6,954,000	6,961,451		(589)			1.072	1.035	JAJO	15,534	19,053	08/24/2021	07/18/2030
26245J-AC-2	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A		D		1.A FE	6,125,315	100.0340	6,102,086	6,100,000	6,122,722		(2,593)			1.452	1.325	JAJO	18,456	69,693	04/12/2021	01/17/2033
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A		D		1.A FE	17,765,139	99.9510	17,749,423	17,758,173	17,764,525		(614)			0.976	0.963	FMAN	22,628	143,503	04/28/2021	11/15/2028
26250U-AQ-8	DRYDEN SENIOR LOAN FUND ABS 2013-26A		D	4	1.A FE	4,848,309	99.9850	4,847,579	4,848,309	4,848,309					1.024	1.025	JAJO	10,754	53,915	04/09/2018	04/15/2029
28852L-AA-1	ELLINGTON CLO I LTD ABS 2018-3A		D	4	1.A FE	23,712,557	99.9670	23,714,177	23,722,046	23,716,448		645			1.782	1.796	JAJO	85,696	442,800	10/24/2018	07/20/2030
36318W-AL-4	GALAXY CLO LTD ABS 2013-15A 144A		D		1.C FE	15,000,000	99.7310	14,959,670	15,000,000	15,000,000					1.574	1.577	JAJO	51,147	124,363	06/02/2021	10/15/2030
39729R-AA-6	GREENWOOD PARK CLO LTD SENIOR ABS 1 144A		D	4	1.A FE	10,011,000	99.9170	9,991,650	10,000,000	10,008,165		(1,145)			1.154	1.126	JAJO	24,998	124,384	02/13/2020	04/15/2031
39808P-AL-0	GREYWOLF CLO LTD SENIOR ABS 144A		D		1.A FE	20,018,000	100.0230	20,004,648	20,000,000	20,016,261		(1,739)			1.284	1.258	JAJO	48,502	202,159	04/20/2021	01/27/2031
39862E-AA-2	GRIPPEN PARK CLO LTD SENIOR ABS 144A		D		1.A FE	15,183,684	100.0000	15,167,014	15,167,000	15,181,005		(2,679)			1.392	1.360	JAJO	42,796	165,835	01/27/2021	04/20/2030
40436Q-AN-2	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 144A		D		1.C FE	6,505,200	100.0000	6,499,977	6,500,000	6,504,551		(649)			1.824	1.802	JAJO	24,366	92,767	03/16/2021	07/19/2030
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 11A-17 144A		D	4	1.A FE	10,000,000	99.9800	9,997,961	10,000,000	10,000,000					1.164	1.166	FMAN	17,466	122,364	02/11/2020	05/06/2030
40436V-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-11R 144A		D	4	1.C FE	9,325,000	99.4010	9,269,126	9,325,000	9,325,000					1.694	1.698	FMAN	23,700	164,488	02/11/2020	05/06/2030
44330Q-AC-5	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 18-12 144A		D	4	1.C FE	8,002,000	99.7620	7,980,943	8,000,000	8,001,765		(235)			1.622	1.618	JAJO	27,038	119,238	03/18/2021	07/18/2031
48252W-AC-7	KKR FINANCIAL CLO LTD SENIOR ABS 22 144A		D	4	1.C FE	4,750,000	99.8410	4,742,452	4,750,000	4,750,000					1.730	1.733	JAJO	16,658	86,252	02/07/2020	07/21/2031
50189X-AA-3	LCM LOAN INCOME FUND LTD ABS 1A		D	4	1.A FE	7,628,484	99.8360	7,637,428	7,650,000	7,636,870		1,382			1.162	1.228	JAJO	18,018	94,708	08/08/2018	04/20/2031
50201M-AQ-6	LCM LTD PARTNERSHIP LCM ABS 144A		D		1.A FE	14,002,800	99.8520	13,979,300	14,000,000	14,002,500		(300)			1.194	1.189	JAJO	36,210	42,795	07/20/2021	04/15/2031
542798-AE-3	LONG POINT PARK CLO LTD SENIOR ABS 1 144A		D	4	1.C FE	6,972,700	99.2080	6,944,554	7,000,000	6,979,514		2,871			1.497	1.603	JAJO	21,835	110,848	02/11/2020	01/17/2030
55818M-BA-4	MADISON PARK FUNDING LTD SENIOR ABS 13-RR 144A		D	4	1.A FE	42,743,779	99.8680	42,629,602	42,685,803	42,730,269		(6,864)			1.074	1.032	JAJO	94,204	377,384	06/29/2021	04/19/2030
55819B-AN-0	MADISON PARK FUNDING LTD SUB ABS 144A		D		1.C FE	11,001,100	99.5610	10,951,763	11,000,000	11,001,066		(34)			1.730	1.730	JAJO	38,049		11/19/2021	10/21/2030
55819Q-AY-3	MADISON PARK FUNDING LTD SENIOR ABS 144A		D		1.A FE	18,921,014	99.9260	18,888,205	18,902,112	18,919,081		(1,933)			1.048	1.012	JAJO	39,078	51,119	08/04/2021	01/22/2028
55951P-BA-4	MAGNETITE CLO LTD SENIOR ABS 2012-7A 144A		D	4	1.A FE	40,169,488	99.8800	40,154,961	40,203,024	40,180,987		4,320			0.924	0.947	JAJO	80,465	349,649	07/07/2021	01/15/2028
55952Y-AP-2	MAGNETITE CLO LTD SENIOR ABS 144A		D		1.A FE	29,321,512	100.0090	29,301,666	29,299,000	29,318,992		(2,519)			1.104	1.082	JAJO	70,067	169,011	06/24/2021	04/15/2031
55953R-AN-1	MAGNETITE CLO LTD SENIOR ABS 144A		D		1.B FE	11,156,690	99.1540	11,055,694	11,150,000	11,156,011		(679)			1.322	1.299	JAJO	30,715	37,595	08/13/2021	01/18/2028
56576Q-AN-8	MARATHON CLO LTD ABS 144A		D		1.A FE	1,431,440	99.9530	1,434,069	1,434,740	1,432,370		926			1.030	1.162	FMAN	1,641	15,065	12/29/2020	11/22/2027
59802U-AV-1	MIDOCEAN CREDIT CLO ABS 2014-3A		D	4	1.A FE	19,763,347	99.9910	19,761,554	19,763,347	19,763,347					4.070	4.090	JAJO	156,405	804,368	06/14/2018	04/21/2031
60689W-DH-1	VENTURE CDO LTD SENIOR ABS 2018-32RR 144A		D	4	1.A FE	4,999,594	99.9400	5,096,917	5,100,000	5,070,106		4,074			1.192	1.456	JAJO	12,499	65,035	09/07/2018	07/19/2031
60689W-DM-0	VENTURE CDO LTD SENIOR ABS 2018-32RR 144A		D	4	1.A FE	1,990,034	99.6350	2,022,581	2,030,000	2,007,103		(23,295)			2.088	2.581	JAJO	8,477	42,386	09/07/2018	07/19/2031
64131W-AE-7	NEUBERGER BERMAN CLO LTD ABS		D	4	1.C FE	12,000,000	100.0090	12,001,043	12,000,000	12,000,000					1.524	1.526	JAJO	39,618	194,277	01/24/2018	01/15/2030
64133G-AR-1	NEUBERGER BERMAN LOAN ADVISERS ABS		D		1.A FE	12,500,000	100.0000	12,500,010	12,500,000	12,500,000					1.104	1.106	JAJO	27,990	44,494	05/26/2021	07/20/2031
67097Q-AE-5	OCP CLO LTD SENIOR ABS 144A		D		1.C FE	9,603,552	99.9120	9,584,585	9,593,000	9,602,857		(696)			1.660	1.627	FMAN	17,690	40,851	08/31/2021	11/20/2030
67102S-AL-8	OCP CLO LTD ABS		D	4	1.A FE	5,000,000	99.9730	4,998,630	5,000,000	5,000,000					1.205	1.207	JAJO	11,212	64,006	02/09/2018	04/26/2031
67102S-AN-4	OCP CLO LTD ABS		D	4	1.C FE	29,220,000	99.4530	29,060,237	29,220,000	29,220,000					1.525	1.528	JAJO	82,926	468,856	02/09/2018	04/26/2031
67106B-AQ-0	OCP CLO LTD SENIOR ABS 2014-6A 144A		D		1.A FE	11,212,320	100.0450	11,205,032	11,200,000	11,211,109		(1,211)			1.382	1.350	JAJO	32,253	80,506	06/02/2021	10/17/2030
67112G-AC-2	OZLM LTD ABS		D	4	1.C FE	10,000,000	99.2510	9,925,071	10,000,000	10,000,000					1.674	1.676	JAJO	36,265	177,106	02/23/2018	04/15/2031
67112G-AE-8	OZLM LTD ABS		D	4	1.F FE	5,312,500	98.8550	5,251,679	5,312,500	5,312,500					1.974	1.978	JAJO	22,719	110,246	02/23/2018	04/15/2031
67515U-AU-4	OCEAN TRAILS CLO SENIOR ABS 144A		D		1.A FE	4,809,778	99.9940	4,809,490	4,809,778	4,809,778					0.924	0.925	JAJO	9,627	24,411	03/19/2021	07/15/2028
67515U-AV-2	OCEAN TRAILS CLO SENIOR ABS 144A		D		1.A FE	10,000,000	99.8510	9,985,092	10,000,000	10,000,000					1.574	1.577	JAJO	34,098	85,419	03/19/2021	07/15/2028
67577M-AA-1	OCTAGON INVESTMENT PARTNERS 45 SENIOR ABS 144A		D		1.A FE	20,607,017	100.0140	20,552,822	20,550,000	20,602,571		(4,446)			1.454	1.373	JAJO	64,728	155,104	06/23/2021	10/15/2032
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XX ABS 144A		D		1.A FE	17,998,200	99.8510	17,973,106	18,000,000	17,998,237		37			1.072	1.076	JAJO	41,835		12/06/2021	07/15/2029
67590A-BR-2	OCTAGON INVESTMENT PARTNERS XI SENIOR ABS 144A		D		1.A FE	11,000,000	99.4460	10,939,114	11,000,000	11,000,000					1.374	1.376	JAJO	32,741	92,675	03/02/2021	07/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
67591J-AL-6	OCTAGON INVESTMENT PARTNERS XI ABS 144A		D		1.A FE	19,970,286	100.0030	19,934,926	19,934,404	19,968,111		(2,175)			1.304	1.247	JAJO	49,096	134,086	07/21/2021	01/24/2033
69689H-AA-3	PALMER SQUARE LOAN FUNDING LTD ABS		D	4	1.A FE	5,574,683	99.9910	5,574,158	5,574,683	5,574,683					1.024	1.025	JAJO	10,940	61,066	09/12/2019	10/24/2027
69689L-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS		D	4	1.A FE	3,339,187	99.9600	3,337,856	3,339,187	3,339,187					1.010	1.011	FMAN	3,746	34,824	06/28/2019	08/20/2027
69700V-AA-7	PALMER SQUARE LOAN FUNDING LTD ABS		D	4	1.A FE	2,648,573	99.9830	2,648,111	2,648,573	2,648,573					1.182	1.183	JAJO	6,346	33,327	03/05/2019	04/20/2027
69915V-AN-0	PARALLEL LTD SENIOR ABS 15-1R 144A		D	4	1.A FE	477,339	99.9990	477,479	477,482	477,436		55			0.982	0.997	JAJO	950	5,040	05/09/2019	07/20/2027
74041E-AA-3	PREFERRED TERM SECS XVI SENIOR ABS 16 144A		D	4	1.C FE	3,278,206	94.6100	3,537,011	3,738,510	3,474,678		47,070			0.703	3.572	MJSD	657	24,964	07/27/2017	03/23/2035
74041N-AB-1	PREFERRED TERM SECURITIES LTD SENIOR ABS 12 144A		D	4	1.F FE	6,244,000	95.3950	6,105,256	6,400,000	6,282,706		9,673			1.094	1.445	MJSD	1,652	67,721	01/19/2018	12/24/2033
74042E-AA-2	PREFERRED TERM SEC XVII SENIOR ABS 17 144A		D	2,4	1.C FE	10,379,157	93.0070	11,184,179	12,025,091	10,949,586		133,837			0.525	3.102	MJSD	1,578	68,720	07/06/2017	06/23/2035
74042H-AA-5	PREFERRED TERM SECS XIX SENIOR ABS 19 144A		D	4	1.C FE	7,124,462	91.4740	7,917,400	8,655,383	7,460,625		73,386			0.553	2.744	MJSD	1,329	44,634	02/09/2017	12/22/2035
74042H-AB-3	PREFERRED TERM SECURITIES XIX SENIOR ABS 19 144A		D	4	1.E PL	5,316,462	84.1720	4,965,275	5,898,987	5,409,356		31,339			0.633	1.900	MJSD	1,037	35,205	11/09/2018	12/22/2035
74042W-AB-0	PREFERRED TERM SECURITIES XVII SENIOR ABS 18 144A		D	4	1.C FE	13,328,441	86.9000	12,305,422	14,160,363	13,517,169		49,392			0.683	1.465	MJSD	2,417	91,686	01/19/2018	09/23/2035
74043A-AD-3	PREFERRED TERM XXII SENIOR ABS 23 144A		D	4	1.F FE	23,777,600	91.4480	23,147,558	25,312,149	24,019,208		79,632			0.513	1.220	MJSD	3,605	120,264	09/14/2018	12/22/2036
74972F-AE-5	RR LTD SENIOR ABS 144A		D	4	1.A FE	12,381,250	99.9550	12,494,370	12,500,000	12,410,998		13,151			1.324	1.587	JAJO	35,852	177,025	02/26/2020	04/15/2030
74982L-AY-6	RACE POINT CLO LTD SENIOR ABS 8R 144A		D	4	1.A FE	4,936,636	99.9320	4,933,257	4,936,636	4,936,636					1.198	1.199	FMAN	6,568	61,045	02/06/2020	02/20/2030
75887V-AC-5	REGATTA IX FUNDING LTD SUB ABS 9 144A		D	4	1.C FE	2,500,554	100.0090	2,500,227	2,500,000	2,500,720		(70)			1.922	1.917	JAJO	10,012	45,176	04/13/2021	04/17/2030
77340E-AU-0	ROCKFORD TOWER CLO LTD ABS		C		1.A FE	2,251,350	99.9670	2,249,260	2,250,000	2,250,868		(482)			0.832	0.776	JAJO	3,794	10,099	05/13/2021	04/20/2034
83004L-AC-9	610 FUNDING 2 CLO LTD SENIOR ABS 144A		D		1.A FE	8,384,235	100.1280	8,360,646	8,350,000	8,380,843		(3,392)			1.442	1.308	JAJO	23,739	62,442	06/04/2021	01/20/2034
83610J-AA-4	SOUND POINT CLO LTD SENIOR ABS 144A		D	4	1.A FE	14,890,500	99.7510	14,962,610	15,000,000	14,907,875		14,662			1.124	1.339	JAJO	36,522	182,013	12/03/2020	04/15/2031
83610J-AC-0	SOUND POINT CLO LTD ABS 2018-1A		D	4	1.C FE	15,000,000	99.5320	14,929,811	15,000,000	15,000,000					1.574	1.577	JAJO	51,147	250,450	03/27/2018	04/15/2031
83611G-AE-1	SOUND POINT CLO LTD ABS		D	4	1.F FE	9,000,000	99.5130	8,956,132	9,000,000	9,000,000					2.082	2.086	JAJO	37,987	195,371	09/28/2017	10/20/2030
83615C-AA-4	SOUND POINT CLO LTD SENIOR ABS 144A		D		1.A FE	15,000,000	100.0230	15,003,482	15,000,000	15,000,000					1.404	1.406	JAJO	39,777	184,546	12/18/2020	01/25/2032
86315T-AA-3	STRATUS CLO ABS 144A		D		1.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					1.032	1.033	JAJO	1,719		12/03/2021	12/28/2029
863162-AA-1	STRATUS CLO LTD ABS 144A		D		1.A FE	17,000,000	100.0000	17,000,000	17,000,000	17,000,000					0.932	0.932	JAJO	1,320		11/15/2021	12/29/2029
87165Y-AC-7	SYMPHONY CLO LTD SENIOR ABS 19 144A		D	4	1.A FE	21,235,925	99.9450	21,238,315	21,250,000	21,239,610		1,530			1.082	1.101	JAJO	47,912	249,216	02/13/2020	04/16/2031
87249F-AC-8	TICP CLO LTD SENIOR ABS 32 144A		D	4	1.A FE	14,868,818	99.9570	14,896,977	14,903,333	14,883,870		3,855			0.972	1.032	JAJO	29,359	109,880	09/08/2021	04/20/2028
873549-AJ-8	TACONIC PARK CLO LTD SENIOR ABS 144A		D	4	1.A FE	40,032,500	99.9640	39,985,472	40,000,000	40,029,089		(3,411)			1.132	1.107	JAJO	91,777	328,695	05/27/2021	01/20/2029
89531F-AL-1	TRESTLES CLO SENIOR ABS 144A		D		1.A FE	15,000,000	99.9000	14,984,988	15,000,000	15,000,000					1.114	1.115	JAJO	31,560	99,338	02/26/2021	04/25/2032
89531M-AA-0	TRESTLES CLO LTD SENIOR ABS 18-2A 144A		D	4	1.A FE	23,495,950	99.9420	23,436,507	23,450,000	23,485,617		(4,665)			1.215	1.162	JAJO	53,829	246,122	07/08/2021	07/25/2031
89852T-AM-0	TRYON PARK CLO L SENIOR ABS 144A		D		1.A FE	5,480,242	99.9250	5,473,397	5,477,503	5,479,894		(347)			1.014	0.997	JAJO	12,031	44,582	04/07/2021	04/15/2029
92332C-AA-7	VENTURE CDO LTD ABS 2018-34A		D	4	1.A FE	12,000,000	99.9210	11,990,498	12,000,000	12,000,000					1.354	1.356	JAJO	35,198	173,594	09/19/2018	10/15/2031
92332K-AA-9	VENTURE CDO LTD ABS 144A		D		1.A FE	5,000,000	99.9970	4,999,854	5,000,000	5,000,000					0.870	0.871	JAJO	12,688		08/16/2021	10/20/2034
92333B-AQ-3	VENTURE CDO LTD ABS		D		1.A FE	15,000,000	100.0190	15,002,816	15,000,000	15,000,000					1.274	1.276	JAJO	41,397	34,592	07/30/2021	07/15/2032
92912Q-AB-2	VOYA CLO LTD SENIOR ABS 14-3 144A		D	4	1.A FE	499,032	100.0130	499,586	499,522	499,318		84			2.024	2.060	JAJO	1,910	10,521	04/25/2018	07/25/2026
92912V-AY-1	VOYA CLO LTD ABS 144A		D		1.A FE	8,802,489	99.9390	8,789,238	8,794,574	8,801,825		(664)			1.142	1.115	JAJO	20,928	25,652	08/05/2021	04/17/2030
92914N-AN-1	VOYA CLO LTD ABS		D	4	1.F FE	10,070,617	99.0770	9,944,881	10,037,500	10,055,997		(4,282)			1.822	1.749	JAJO	38,106	191,938	02/08/2018	01/18/2029
92916X-AL-1	VOYA CLO LTD ABS		D	4	1.C FE	14,000,000	99.7510	13,965,109	14,000,000	14,000,000					1.822	1.826	JAJO	53,149	267,706	08/30/2018	10/18/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,476,437,768	XXX	2,466,259,067	2,471,147,457	2,476,003,441		(1,168,313)			XXX	XXX	XXX	6,487,992	27,980,411	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,799,419,215	XXX	6,824,984,079	6,690,636,786	6,768,348,399	1,957,692	(17,586,350)		(4,191,896)	XXX	XXX	XXX	34,669,281	124,956,486	XXX	XXX
060505-EL-4	BANK OF AMERICA CORP CORP BND			2	2.C FE	32,298,156	109.6680	32,735,898	29,850,000	31,169,125		(281,094)			6.500	4.780	AO	366,492	1,732,250	08/06/2021	12/31/2049
060505-EU-4	BANK OF AMERICA CORP SENIOR CORP BND			2	2.C FE	20,957,625	112.7340	22,039,571	19,550,000	20,510,145		(124,635)			6.300	4.968	MS	379,759	1,042,650	11/15/2021	12/31/2049
172967-GF-2	CITIGROUP INC CORP BND			2	3.A FE	10,137,500	103.2030	10,320,313	10,000,000	10,021,418		(20,448)			5.900	5.675	FA	222,889	590,000	04/28/2015	12/31/2049
172967-JM-4	CITIGROUP INC CORP BND			2	3.A FE	15,000,000	106.8870	16,032,975	15,000,000	14,999,379		9			5.950	5.950	MN	114,042	892,500	04/20/2015	12/31/2049
172967-KM-2	CITIGROUP INC CAPSEC CORP BND			2	3.A FE	10,875,000	112.8190	11,281,850	10,000,000	10,485,713		(91,151)			6.250	5.058	FA	236,111	625,000	04/21/2017	12/31/2049
46625H-HA-1	JPMORGAN CHASE & CO CAPSEC CORP BND			2	2.B FE	27,669,185	99.8750	26,399,959	26,433,000	26,433,000		(73,000)			3.602	(0.837)	JAJO	169,266	614,670	10/06/2021	04/29/2049
46625H-KK-5	JPMORGAN CHASE & CO CAPSEC CORP BND			2	2.B FE	38,095,222	100.3080	37,620,639	37,505,000	37,363,710		2,667			4.051	3.625	FMAN	253,221	1,509,351	10/22/2020	12/31/2049
58551T-AA-5	MELLON CAPITAL IV BASIC				2.A FE	25,000,000	99.5420	24,885,418	25,000,000	25,000,000					4.000	4.012	MJSD	33,333	1,011,111	01/01/2013	12/31/2049
693475-AK-1	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND			2	2.B FE	28,770,935	99.4170	25,517,297	25,667,000	25,667,000		(314,869)			3.810	1.963	FMAN	162,970	1,872,674	02/01/2021	07/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND			2	2.B FE	28,059,803	107.1100	28,001,637	26,143,000	27,904,236		(141,524)			5.000	3.450	MN	217,858	903,575	07/19/2021	12/31/2049
808513-AP-0	CHARLES SCHWAB CORP CORP BND			2	2.B FE	42,354,045	100.2960	42,274,781	42,150,000	42,189,003		(125,407)			4.625	3.894	MS	649,813	1,572,500	09/13/2021	12/29/2049
857477-AQ-6	STATE STREET CORP CAPSEC CORP BND				2.A FE	5,044,060	100.8500	5,050,568	5,008,000	5,010,248		(1)			3.800	4.005	MJSD	8,986	176,347	11/16/2021	12/31/2049
949746-RN-3	WELLS FARGO COMPANY CAPSEC CORP BND			2	2.B FE	51,130,635	108.7440	51,099,931	46,991,000	49,617,216		(524,733)			5.875	4.111	JD	122,699	2,760,721	05/12/2021	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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89356B-AA-6	TRANSCANADA TRUST JRSUB CORP BND		A	2	2.C FE	9,105,525	105.1140	9,018,771	8,580,000	8,845,878		(70,986)			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	2.C FE	7,665,000	109.3210	7,652,470	7,000,000	7,375,331		(71,739)			5.875	4.569	FA	155,361	411,250	08/22/2017	08/15/2076
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						352,162,691	XXX	349,932,078	334,877,000	342,591,402		(1,836,911)			XXX	XXX	XXX	3,147,766	16,197,224	XXX	XXX
4899999. Total - Hybrid Securities						352,162,691	XXX	349,932,078	334,877,000	342,591,402		(1,836,911)			XXX	XXX	XXX	3,147,766	16,197,224	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
54400*-AA-1	PATHLIGHT HUDSON BAY LOAN/TERM		A		2.B IF	18,904,418	98.0710	18,904,418	19,276,212	18,982,934		78,516			8.333	9.122	MON	4,462	1,561,902	01/28/2021	10/11/2024
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						18,904,418	XXX	18,904,418	19,276,212	18,982,934		78,516			XXX	XXX	XXX	4,462	1,561,902	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						18,904,418	XXX	18,904,418	19,276,212	18,982,934		78,516			XXX	XXX	XXX	4,462	1,561,902	XXX	XXX
7699999. Total - Issuer Obligations						8,342,461,487	XXX	8,378,532,142	7,968,304,319	8,208,235,750	10,087,848	(44,082,382)		(38,575,311)	XXX	XXX	XXX	59,653,872	211,760,764	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						862,716,987	XXX	860,455,006	854,423,002	860,984,077	441	(388,836)		(535,316)	XXX	XXX	XXX	1,589,015	13,963,045	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						103,091,403	XXX	104,700,155	101,125,949	101,922,356		(221,909)			XXX	XXX	XXX	299,571	3,639,540	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,485,896,930	XXX	2,476,278,412	2,480,578,407	2,485,457,182		(1,171,474)			XXX	XXX	XXX	6,635,208	28,412,134	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						18,904,418	XXX	18,904,418	19,276,212	18,982,934		78,516			XXX	XXX	XXX	4,462	1,561,902	XXX	XXX
8399999 - Total Bonds						11,813,071,225	XXX	11,838,870,133	11,423,707,889	11,675,582,299	10,088,289	(45,786,085)		(39,110,627)	XXX	XXX	XXX	68,182,128	259,337,385	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	3,609,350,900	1B ...$	910,651,585	1C ...$	983,755,069	1D ...$	674,867,731	1E ...$	686,635,948	1F ...$	1,169,468,598	1G ...$ 598,473,525
1B	2A ...$	1,152,508,477	2B ...$	1,063,072,070	2C ...$	629,069,470							
1C	3A ...$	103,728,691	3B ...$	46,486,911	3C ...$	11,231,868							
1D	4A ...$		4B ...$	6,846,352	4C ...$								
1E	5A ...$		5B ...$		5C ...$								
1F	6 ...$	29,435,104											

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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
060505-EN-0	BANK OF AMERICA CORP			10,000,000.000	1,000.00		10,823,083	1.082	10,823,083	11,172,028		305,000		(348,945)			(348,945)		2.C FE	03/26/2021
064058-AL-4	BANK OF NEW YORK MELLON CORP			20,000,000.000	1,000.00		20,500,626	1.025	20,500,626	20,000,000				500,626			500,626		2.A FE	11/08/2021
249670-AB-6	DEPOSITORY TRUST & CLEARING CO			10,000,000.000	1,000.00		10,018,940	1.002	10,018,940	10,000,000		173,438		18,940			18,940		1.F FE	06/08/2021
25746U-DD-8	DOMINION RESOURCES INC/VA			15,000,000.000	1,000.00		15,478,620	1.032	15,478,620	15,000,000		697,500		(318,255)			(318,255)		2.C FE	12/02/2019
25746U-DM-8	DOMINION RESOURCES INC			7,000,000.000	1,000.00		7,290,920	1.042	7,290,920	7,000,000				290,920			290,920		2.C FE	12/01/2021
26441C-BG-9	DUKE ENERGY CORP			7,000,000.000	1,000.00		7,210,560	1.030	7,210,560	7,000,000		341,250		(298,398)			(298,398)		2.C FE	09/09/2019
313400-62-4	FREDDIE MAC PFD Series Z			1,000.000	25.00	3.400	2,835	2.835	2,835	3,400				(566)			(566)		6. FE	07/30/2015
313400-66-5	FREDDIE MAC			1,750,000.000	25.00	3.760	3,587,500	2.050	3,587,500	6,580,000				(2,992,500)			(2,992,500)		6. FE	04/14/2016
313400-71-5	FREDDIE MAC			754,500.000	50.00	1.200	3,018,000	4.000	3,018,000	905,400				2,112,600			2,112,600		6. FE	01/01/2013
313586-75-2	FANNIE MAE PFD SERIES S			1,000.000	25.00	3.500	3,164	3.164	3,164	3,500				(336)			(336)		6. FE	07/30/2015
313586-76-0	FANNIE MAE PFD SERIES R			230,000.000	25.00	2.800	575,000	2.500	575,000	644,000				(69,000)			(69,000)		6. FE	11/04/2013
313586-79-4	FANNIE MAE PFD SERIES O			7,977,023.000	50.00	5.986	39,797,368	4.989	39,797,368	47,752,308				(7,954,940)			(7,954,940)		6. FE	04/20/2016
38144G-80-4	GOLDMAN SACHS GROUP INC SERIES D			235,000.000	25.00	18.390	5,790,400	24.640	5,790,400	4,321,650		238,267		1,468,750			1,468,750		3.A FE	01/01/2013
38144G-AB-7	GOLDMAN SACHS GROUP INC SERIES R			4,000,000.000	1,000.00	1.000	4,149,158	1.037	4,149,158	4,000,000		198,000		149,158			149,158		3.A FE	11/12/2019
609720-40-4	MONMOUTH REAL ESTATE INVEST CO			17,522.000	25.00	25.273	441,730	25.210	441,730	442,831		16,295		(1,101)			(1,101)		3.B	05/14/2021
61761J-QK-8	MORGAN STANLEY			6,011,000.000	1,000.00		6,028,532	1.003	6,028,532	6,014,791		163,177		13,741			13,741		2.C FE	06/14/2021
693475-BC-8	PNC FINANCIAL SERVICES GROUP			15,000,000.000	1,000.00		14,801,100	0.987	14,801,100	15,000,000		130,333		(198,900)			(198,900)		2.B FE	09/08/2021
808513-BD-6	CHARLES SCHWAB CORP			10,000,000.000	1,000.00		10,925,000	1.093	10,925,000	11,100,000		403,125		(175,000)			(175,000)		2.B FE	05/25/2021
808513-BJ-3	CHARLES SCHWAB CORP			10,000,000.000	1,000.00		10,117,042	1.012	10,117,042	10,000,000		388,889		(395,458)			(395,458)		2.B FE	12/08/2020
89832Q-AB-5	TRUIST BANK TRUST FIN CORP PFD			10,000,000.000	1,000.00		10,143,312	1.014	10,143,312	10,000,877		505,000		(197,988)			(197,988)		2.B FE	12/09/2019
89832Q-AC-3	TRUIST BANK TRUIST FIN CORP PFD			30,000,000.000	1,000.00		31,546,251	1.052	31,546,251	29,178,692		1,537,500		(428,748)			(428,748)		2.B FE	12/09/2019
902973-15-5	US BANCORP SERIES B*			922,000.000	25.00		22,727,300	24.650	22,727,300	22,890,000	206,169	817,954		9,220			9,220		2.A FE	01/01/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							234,976,441	XXX	234,976,441	239,009,477	206,169	5,915,728		(8,816,180)			(8,816,180)		XXX	XXX
8999999 - Total Preferred Stocks							234,976,441	XXX	234,976,441	239,009,477	206,169	5,915,728		(8,816,180)			(8,816,180)		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$		1B ...$		1C ...$		1D ...$		1E ...$		1F ...$	10,018,940	1G ...$	
1B	2A ...$	43,227,926	2B ...$	77,532,705	2C ...$	46,831,715								
1C	3A ...$	9,939,558	3B ...$	441,730	3C ...$									
1D	4A ...$		4B ...$		4C ...$									
1E	5A ...$		5B ...$		5C ...$									
1F	6 ...$	46,983,867												

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	STRP PATENT TRUST			26,333.000												05/08/2018	
00085X-10-5	ABRI SPAC I UNITS INC			206,633.000	2,033,269	9.840	2,033,269	2,013,353				19,916		19,916		12/31/2021	
001040-10-4	AF ACQUISITION UNITS CORP			98,250.000	954,990	9.720	954,990	941,235				13,755		13,755		05/19/2021	
001ESC-10-2	AMR CORPORATION COM STK			119,525.000												12/09/2013	
00438Y-10-7	ACCRETION ACQUISITION UNITS CO			198,910.000	1,941,362	9.760	1,941,362	1,902,254				39,108		39,108		12/03/2021	
00439D-10-2	ACCELERATE ACQUISITION UNITS C			98,247.000	954,961	9.720	954,961	951,031				3,930		3,930		05/12/2021	
00444X-10-1	ACHARI VENTURES HOLDINGS I COR			50,000.000	493,500	9.870	493,500	493,000				500		500		12/10/2021	
00461L-30-3	ACKRELL SPAC PARTNERS I UNITS			850,698.000	8,600,557	10.110	8,600,557	8,417,006				183,551		183,551		05/27/2021	
005029-10-3	ACROPOLIS INFRASTRUCTURE ACQUI			148,365.000	1,437,657	9.690	1,437,657	1,439,141				(1,484)		(1,484)		10/26/2021	
00653H-10-2	ADARA ACQUISITION CORP CLASS A			141,927.000	1,389,465	9.790	1,389,465	1,379,911				9,554		9,554		09/08/2021	
007024-10-2	ADIT EDTECH ACQUISITION UNITS			145,932.000	1,444,727	9.900	1,444,727	1,406,856				37,871		37,871		07/20/2021	
00775W-10-2	AEQUI ACQUISITION CORP CLASS A			18,421.000	180,342	9.790	180,342	178,581				1,761		1,761		09/20/2021	
00777J-10-9	ADVANCED MERGER PARTNERS UNITS			4,914.000	47,764	9.720	47,764	47,174				590		590		04/26/2021	
00809L-10-6	AESTHER HEALTHCARE ACQUISITION			367,658.000	3,672,903	9.990	3,672,903	3,641,609				31,294		31,294		12/28/2021	
02083L-10-9	ALPINE ACQUISITION UNITS CORP			278,998.000	2,789,980	10.000	2,789,980	2,760,988				28,992		28,992		12/10/2021	
02156V-10-9	ALTC ACQUISITION CORP CLASS A			19,782.000	194,853	9.850	194,853	197,820				(2,967)		(2,967)		07/08/2021	
02156Y-10-3	ALTITUDE ACQUISITION UNITS COR			905,826.000	8,967,677	9.900	8,967,677	8,866,719				100,958		100,958		08/24/2021	
02157M-10-8	ALTENERGY ACQUISITION UNITS CO			351,162.000	3,458,946	9.850	3,458,946	3,419,997				38,949		38,949		12/14/2021	
02369M-10-2	AMERICAN ACQUISITION OPPORTUNI			514,374.000	5,169,459	10.050	5,169,459	5,054,791				114,668		114,668		07/06/2021	
03737A-10-1	ANZU SPECIAL ACQUISITION CORP			2,460.000	23,960	9.740	23,960	23,751				209		209		09/02/2021	
03752A-10-1	APEIRON CAPITAL INVESTMENT UNI			229,968.000	2,246,901	9.770	2,246,901	2,246,901								12/31/2021	
03752A-11-9	APEIRON CAPITAL INVESTMENT UNI			113,945.000	51,275	0.450	51,275	68,367				(17,092)		(17,092)		12/31/2021	
03752A-20-0	APEIRON CAPITAL INVESTMENT UNI			213.000	2,145	10.070	2,145	2,144				1		1		12/29/2021	
03881F-10-4	ARBOR RAPHA CAPITAL BIOHOLDING			197,820.000	1,968,309	9.950	1,968,309	1,927,756				40,553		40,553		12/21/2021	
03881F-11-2	ARBOR RAPHA CAPITAL BIOHOLDING			65,742.000	32,871	0.500	32,871	59,168				(26,297)		(26,297)		12/21/2021	
039562-30-1	ARCHIMEDES TECH SPAC PARTNERS			369,985.000	3,653,602	9.875	3,653,602	3,617,587				36,015		36,015		11/24/2021	
04005A-20-3	ARENA FORTIFY ACQUISITION UNIT			181,503.000	1,836,810	10.120	1,836,810	1,825,428				11,382		11,382		12/08/2021	
04026L-10-5	ARGUS CAPITAL UNITS CORP			24,728.000	244,807	9.900	244,807	239,862				4,946		4,946		11/15/2021	
040450-10-8	ARISZ ACQUISITION UNITS CORP			148,910.000	1,453,362	9.760	1,453,362	1,416,254				37,108		37,108		12/14/2021	
040450-12-4	ARISZ ACQUISITION UNITS CORP			98,910.000	17,764	0.180	17,764	29,673				(11,909)		(11,909)		12/13/2021	
04208V-10-3	ARMADA ACQUISITION I UNITS COR			148,364.000	1,452,484	9.790	1,452,484	1,418,731				33,753		33,753		11/12/2021	
042644-20-3	AROGO CAPITAL ACQUISITION UNIT			56,010.000	561,220	10.020	561,220	560,039				1,181		1,181		12/28/2021	
04282M-10-2	ARROWROOT ACQUISITION UNITS CO			268,376.000	2,603,247	9.700	2,603,247	2,586,562				16,685		16,685		07/08/2021	
04303A-10-3	ARTEMIS STRATEGIC INVESTMENT U			86,556.000	832,669	9.620	832,669	839,593				(6,924)		(6,924)		11/23/2021	
04637C-10-6	ASTREA ACQUISITION UNITS CORP			13,886.000	137,194	9.880	137,194	133,930				3,263		3,263		08/02/2021	
04684M-10-6	ATHENA CONSUMER ACQUISITION UN			69,236.000	688,206	9.940	688,206	674,804				13,402		13,402		12/13/2021	
04687C-20-4	ATHENA TECHNOLOGY ACQUISITION			197,820.000	1,972,265	9.970	1,972,265	1,978,200				(5,935)		(5,935)		12/10/2021	
04748A-10-6	ATHLON ACQUISITION UNITS CORP			168,154.000	1,641,183	9.760	1,641,183	1,641,381				(198)		(198)		06/28/2021	
04906P-10-1	ATLANTIC AVENUE ACQUISITION UN			282,448.000	2,767,990	9.800	2,767,990	2,742,446				6,083		6,083		09/01/2021	
049287-10-5	ATLAS CREST INVESTMENT II UNIT			49,124.000	477,977	9.730	477,977	471,590				6,386		6,386		03/29/2021	
05338E-10-1	AVALON ACQUISITION UNITS INC			347,820.000	3,436,462	9.880	3,436,462	3,401,354				35,108		35,108		12/31/2021	
05467C-10-8	AXONPRIME INFRASTRUCTURE ACQUI			98,910.000	955,471	9.660	955,471	950,525				4,946		4,946		10/06/2021	
05601A-10-9	BOA ACQUISITION UNITS CORP			73,686.000	724,333	9.830	724,333	707,386				16,948		16,948		04/01/2021	
05601V-10-3	B RILEY PRINCIPAL MERGER UNIT			51,050.000	516,626	10.120	516,626	526,864				(10,238)		(10,238)		11/18/2021	
05602L-10-4	B RILEY PRINCIPAL MERGER UNIT			173,091.000	1,685,906	9.740	1,685,906	1,661,674				24,233		24,233		07/01/2021	
06654K-10-1	BANNER ACQUISITION UNITS CORP			49,456.000	482,691	9.760	482,691	474,530				8,160		8,160		11/04/2021	
066644-10-5	BANNIX ACQUISITION UNITS CORP			322,298.000	3,161,743	9.810	3,161,743	3,140,290				21,453		21,453		11/02/2021	
07402Q-20-0	BEARD ENERGY TRANSITION ACQUIS			34,618.000	351,719	10.160	351,719	346,180				5,539		5,539		11/24/2021	
08069M-10-2	BELONG ACQUISITION UNITS CORP			98,910.000	961,405	9.720	961,405	950,401				11,004		11,004		09/14/2021	
08179B-10-3	BENESSERE CAPITAL ACQUISITION			391,144.000	3,966,200	10.140	3,966,200	3,980,214				(14,014)		(14,014)		12/31/2021	
083690-10-7	BERENSON ACQUISITION I UNITS C			98,910.000	956,460	9.670	956,460	944,591				11,869		11,869		11/22/2021	
08772B-10-4	BETTER WORLD ACQUISITION UNITS			767,686.000	7,807,367	10.170	7,807,367	7,693,460				113,907		113,907		05/14/2021	
08954L-10-2	BIG SKY GROWTH PARTNERS INC CL			18,750.000	182,063	9.710	182,063	181,947				115		115		12/30/2021	
09175K-10-5	BITE ACQUISITION REDEEMABLE UN			98,250.000	954,990	9.720	954,990	943,200				11,790		11,790		04/01/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
09216A-10-8	BLACK MOUNTAIN ACQUISITION UNI			173,092.000	1,701,494	9.830	1,701,494	1,683,938				17,557		17,557		11/15/2021	
09370F-10-9	BLOCKCHAIN MOON ACQUISITION UN			368,916.000	3,593,242	9.740	3,593,242	3,559,132				34,110		34,110		12/16/2021	
106762-10-7	BREEZE HOLDINGS ACQUISITION			618,229.000	6,312,118	10.210	6,312,118	6,124,989				27,426		27,426		06/15/2021	
10920K-10-1	BRIGHT LIGHTS ACQUISITION UNIT			145,759.000	1,435,726	9.850	1,435,726	1,380,885				54,841		54,841		07/01/2021	
11134Y-10-1	BROADSCALE ACQUISITION UNITS C			39,251.000	390,155	9.940	390,155	376,810				13,345		13,345		04/01/2021	
11374E-10-4	BROOKLINE CAPITAL ACQ UNITS CO			77,566.000	776,436	10.010	776,436	744,884				31,552		31,552		10/28/2021	
12008J-10-5	BUILD ACQUISITION UNITS CORP			848.000	8,243	9.720	8,243	8,225				17		17		12/16/2021	
12520C-10-9	CF ACQUISITION VIII UNITS CORP			871,416.000	8,696,732	9.980	8,696,732	8,588,338				108,393		108,393		11/29/2021	
12520R-10-6	CF ACQUISITION V UNITS CORP			24,561.000	245,610	10.000	245,610	235,786				9,824		9,824		03/24/2021	
12520T-10-2	CF ACQUISITION IV UNITS CORP			435,874.000	4,271,565	9.800	4,271,565	4,142,886				128,680		128,680		10/05/2021	
12521H-20-6	CFFSU			25,000.000	253,750	10.150	253,750	250,000				3,750		3,750		12/16/2021	
12558Y-10-6	CHP MERGER UNITS CORP			1,086,583.000	10,996,220	10.120	10,996,220	10,794,546				78,087		78,087		11/22/2021	
12561U-10-9	CIIG CAPITAL PARTNERS II UNITS			197,820.000	1,952,483	9.870	1,952,483	1,920,090				32,393		32,393		11/09/2021	
14070Y-10-1	CAPSTAR SPECIAL PURPOSE UNITS			993,112.000	9,891,396	9.960	9,891,396	9,798,856				(428)		(428)		12/31/2021	
143636-10-8	CARNEY TECH ACQ II UNITS CORP			242,350.000	2,375,030	9.800	2,375,030	2,336,668				38,362		38,362		08/31/2021	
147151-10-4	CASCADE ACQUISITION UNITS CORP			972,699.000	9,668,628	9.940	9,668,628	9,545,580				123,048		123,048		08/12/2021	
15130M-10-2	CENAQ ENERGY UNITS CORP			809,055.000	8,017,735	9.910	8,017,735	7,967,825				49,910		49,910		11/01/2021	
159561-10-9	CHARDAN NEXTECH ACQUISITION U			619,308.000	6,155,922	9.940	6,155,922	6,081,507				74,415		74,415		11/01/2021	
17144M-10-2	CHURCHILL CAPITAL VII CORP CLA			118,789.000	1,167,696	9.830	1,167,696	1,153,239				14,457		14,457		08/12/2021	
17144T-10-7	CHURCHILL CAPITAL CORP CLASS A			170,106.000	1,673,843	9.840	1,673,843	1,675,590				(1,747)		(1,747)		12/28/2021	
18049C-10-8	CLARIM ACQUISITION CORP			199,455.000	1,948,675	9.770	1,948,675	1,926,355				22,321		22,321		09/01/2021	
18274B-10-6	CLASS ACCELERATION REDEEMABLE			74,542.000	723,803	9.710	723,803	715,603				8,200		8,200		04/16/2021	
18453L-10-7	CLEANTECH ACQUISITION UNITS CO			862,556.000	8,591,058	9.960	8,591,058	8,499,221				91,837		91,837		12/21/2021	
187171-10-3	CLIMATE REAL IMPACT SOLUTIONS			49,455.000	482,681	9.760	482,681	480,208				2,473		2,473		08/18/2021	
19417O-10-6	COLICITY UNITS INC			7,623.000	74,324	9.750	74,324	73,480				845		845		09/01/2021	
19533H-10-8	COLOMBIER ACQUISITION UNITS CO			98,910.000	953,492	9.640	953,492	946,569				6,924		6,924		07/09/2021	
201723-10-3	COMMERCIAL METALS CO			2,437,504.000	88,457,020	36.290	88,457,020	73,638,861		412,576		14,818,159		14,818,159		11/26/2021	
204833-10-7	COMPUTE HEALTH ACQUISITION UNI			97,907.000	952,635	9.730	952,635	970,777				(18,142)		(18,142)		10/18/2021	
20607U-10-8	CONCORD ACQUISITION II UNITS C			74,184.000	723,294	9.750	723,294	709,694				13,600		13,600		10/26/2021	
20607V-10-6	CONCORD ACQUISITION III UNITS			493,949.000	4,890,095	9.900	4,890,095	4,880,651				9,445		9,445		12/28/2021	
212873-10-3	CONX CORP CLASS A			7,662.000	75,241	9.820	75,241	75,051				190		190		10/05/2021	
21289P-10-2	CONYERS PARK III ACQUISITION U			197,820.000	1,928,745	9.750	1,928,745	1,918,854				9,891		9,891		10/04/2021	
22677T-10-2	CRIXUS BH3 ACQUISITION COMPANY			25,441.000	248,304	9.760	248,304	246,905				1,399		1,399		12/28/2021	
22877P-10-8	CRUCIBLE ACQUISITION UNITS COR			435,561.000	4,242,364	9.740	4,242,364	4,253,162				(10,798)		(10,798)		12/07/2021	
23291W-10-9	CRUCIBLE ACQUISITION UNITS COR			14,963.000	145,889	9.750	145,889	144,192				1,697		1,697		09/01/2021	
23305Q-10-6	D Z MEDIA ACQUISITION UNITS CO			14,736.000	143,676	9.750	143,676	141,466				2,210		2,210		03/18/2021	
23312M-10-6	DA32 LIFE SCIENCE TECH ACQUISI			157,016.000	1,540,327	9.810	1,540,327	1,569,338				(29,011)		(29,011)		08/13/2021	
233247-10-5	DMY TECHNOLOGY GROUP VI UNITS			19,782.000	194,232	9.819	194,232	191,885				2,346		2,346		11/23/2021	
23344P-10-1	DPCM CAPITAL UNITS INC			215,690.000	2,118,076	9.820	2,118,076	2,089,045				29,031		29,031		10/20/2021	
23344T-10-3	DTRT HEALTH ACQUISITION UNITS			147,766.000	1,474,705	9.980	1,474,705	1,433,341				41,364		41,364		10/26/2021	
242794-10-5	DECARBONIZATION PLUS ACQUISITI			6,657.000	66,370	9.970	66,370	63,907				2,463		2,463		03/29/2021	
25278L-10-5	DIAMONDHEAD HOLDINGS UNITS COR			9,824.000	95,686	9.740	95,686	94,310				1,375		1,375		03/23/2021	
253893-10-1	DIGITAL HEALTH ACQUISITION UNI			135,000.000	1,333,800	9.880	1,333,800	1,335,488				(1,688)		(1,688)		12/31/2021	
253893-20-0	DIGITAL HEALTH ACQUISITION UNI			68,050.000	696,873	10.241	696,873	687,892				8,980		8,980		11/04/2021	
25401K-10-7	DIGITAL TRANSFORMATION OPPORTU			25,000.000	242,500	9.700	242,500	242,875				(375)		(375)		12/13/2021	
254028-10-3	DILA CAPITAL ACQUISITION CORP			149,603.000	1,458,629	9.750	1,458,629	1,448,681				9,949		9,949		09/16/2021	
25460L-10-3	KISMET ACQUISITION THREE CORP			460,880.000	4,576,538	9.930	4,576,538	4,508,264				68,274		68,274		12/31/2021	
265334-10-2	DUNE ACQUISITION UNITS CORP			263,154.000	2,605,225	9.900	2,605,225	2,553,969				51,256		51,256		10/07/2021	
26829T-10-0	ECP ENVIRONMENTAL GROWTH OPPOR			16,115.000	158,894	9.860	158,894	154,704				4,190		4,190		04/16/2021	
26873Y-10-4	E MERGE TECHNOLOGY ACQUISITION			1,159,195.000	11,406,479	9.840	11,406,479	11,271,462				(118,906)		(118,906)		09/01/2021	
26886A-10-1	EQ HEALTH ACQUISITION CORP CLA			187,216.000	1,817,867	9.710	1,817,867	1,810,507				7,361		7,361		09/10/2021	
26886C-10-7	EQRX INC			2,848.000	19,423	6.820	19,423	27,966				(8,543)		(8,543)		12/20/2021	
274681-10-5	EAST RESOURCES ACQUISITION COR			416,500.000	4,110,855	9.870	4,110,855	4,032,818				(98,956)		(98,956)		08/05/2021	
28059Q-10-3	EDIFY ACQUISITION UNITS CORP			135,563.000	1,324,451	9.770	1,324,451	1,304,729				19,722		19,722		09/13/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
29248N-10-0	EMPOWERMENT INCLUSION CAPITAL			14,908.000	145,204	9.740	145,204	141,253				3,951		3,951		03/01/2021	
29273V-10-0	ENERGY TRANSFER EQUITY LP			3,160,000.000	26,006,800	8.230	26,006,800	28,625,689		443,775		(2,618,889)		(2,618,889)		11/30/2021	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS LP COM STK			2,547,663.000	55,946,679	21.960	55,946,679	59,513,050		1,870,056		(3,566,371)		(3,566,371)		11/30/2021	
29408N-10-6	ENVIRONMENTAL IMPACT ACQUISITI			156,299.000	1,550,486	9.920	1,550,486	1,525,402				25,084		25,084		09/10/2021	
29429X-10-9	EPIPHANY TECHNOLOGY ACQUISITIO			240,162.000	2,343,981	9.760	2,343,981	2,313,918				30,063		30,063		09/01/2021	
29465E-10-6	EQUITY DISTRIBUTION ACQUISITIO			99,191.000	974,056	9.820	974,056	962,153				(41,660)		(41,660)		11/09/2020	
29978K-20-1	EVEREST CONSOLIDATOR ACQUISITI			207,712.000	2,083,351	10.030	2,083,351	2,093,193				(9,842)		(9,842)		12/02/2021	
30052G-10-8	EVO ACQUISITION UNITS CORP			127,786.000	1,239,524	9.700	1,239,524	1,231,168				8,356		8,356		09/20/2021	
30069X-10-2	EXCELFIN ACQUISITION UNITS COR			332,958.000	3,269,648	9.820	3,269,648	3,244,992				24,656		24,656		12/20/2021	
30158L-10-0	EXECUTIVE NETWORK PARTNERING C			501,612.000	4,920,814	9.810	4,920,814	4,879,867				40,947		40,947		09/14/2021	
30231G-10-2	EXXON MOBIL CORP			308,650.000	18,886,294	61.190	18,886,294	24,958,589		1,077,189		6,163,741		6,163,741		05/25/2018	
30319B-10-8	FTAC PARNASSUS ACQUISITION UNI FTPA			63,864.000	622,674	9.750	622,674	619,481				3,193		3,193		05/05/2021	
30320F-20-5	FTAC ZEUS ACQUISITION UNITS CO			103,858.000	1,038,580	10.000	1,038,580	1,048,471				(9,891)		(9,891)		11/19/2021	
31187 4-10-1	FAST ACQUISITION II UNITS CORP			98,646.000	958,839	9.720	958,839	953,305				5,534		5,534		08/25/2021	
31772T-20-6	FINANCIAL STRATEGIES ACQUISITI			98,910.000	1,023,719	10.350	1,023,719	989,100				34,619		34,619		12/10/2021	
31809Y-10-3	FINSERV ACQUISITION II UNITS C			498,047.000	4,836,036	9.710	4,836,036	4,795,752				40,284		40,284		09/02/2021	
31810Q-10-7	FINTECH ACQUISITION V UNITS CO			22,424.000	222,446	9.920	222,446	222,395				52		52		12/31/2021	
31811H-10-6	FINTECH ACQUISITION VI UNITS C			99,456.000	974,669	9.800	974,669	971,223				3,446		3,446		12/14/2021	
31813 6-20-7	FINTECH ECOSYSTEM DEVELOPMENT			148,366.000	1,513,333	10.200	1,513,333	1,489,595				23,739		23,739		10/19/2021	
320703-10-1	FIRST LIGHT ACQUISITION GROUP			235,621.000	2,311,442	9.810	2,311,442	2,284,234				27,208		27,208		11/18/2021	
320703-20-0	FIRST LIGHT ACQUISITION GROUP			296.000	2,948	9.960	2,948	2,978				(30)		(30)		11/10/2021	
336169-10-7	FIRST RESERVE SUSTAINABLE GROW			197,036.000	1,950,656	9.900	1,950,656	1,944,769				5,888		5,888		10/08/2021	
33765Y-10-1	FIRSTMARK HORIZON ACQUISITION			160,662.000	1,588,947	9.890	1,588,947	1,584,121				4,827		4,827		11/12/2021	
33836P-10-5	5 ACQUISITION CORP CLASS A			52,868.000	520,750	9.850	520,750	514,125				6,625		6,625		08/31/2021	
33850F-10-8	FLAME ACQUISITION UNITS CORP			73,688.000	716,247	9.720	716,247	707,405				8,843		8,843		04/22/2021	
34417L-10-9	FOCUS IMPACT ACQUISITION UNITS			217,604.000	2,139,047	9.830	2,139,047	2,120,937				18,111		18,111		12/21/2021	
34619V-10-3	FOREST ROAD ACQUISITION II UNI			49,125.000	477,986	9.730	477,986	476,513				1,474		1,474		05/04/2021	
34962M-10-6	FORTISTAR SUSTAINABLE SOLUTION			154,485.000	1,500,049	9.710	1,500,049	1,492,806				7,243		7,243		09/16/2021	
34964G-10-7	FORTRESS VALUE ACQUISITION III			22,745.000	222,219	9.770	222,219	221,871				348		348		12/10/2021	
34964K-10-8	FORTRESS VALUE ACQUISITION IV			24,560.000	239,460	9.750	239,460	238,232				1,228		1,228		05/12/2021	
349875-10-4	FORUM MERGER IV UNITS CORP			98,252.000	956,974	9.740	956,974	951,571				5,404		5,404		05/17/2021	
35166L-10-9	FOXWAYNE ENTERPRISES ACQUISITI			49,636.000	493,382	9.940	493,382	488,126				5,256		5,256		08/26/2021	
36118N-10-2	FUSION ACQUISITION II UNITS CO			553,650.000	5,370,405	9.700	5,370,405	5,318,782				51,623		51,623		09/03/2021	
36118W-10-2	FUTURE HEALTH ESG UNITS CORP			98,910.000	965,362	9.760	965,362	951,514				13,847		13,847		12/09/2021	
36146G-10-3	G P ACQUISITION UNITS CORP			757,682.000	7,432,860	9.810	7,432,860	7,360,940				71,921		71,921		08/04/2021	
362019-10-1	GO ACQUISITION UNIT CORP			370,830.000	3,648,967	9.840	3,648,967	3,569,820				(88,152)		(88,152)		09/02/2021	
362425-10-0	G3 VRM ACQUISITION UNITS CORP			547,443.000	5,479,904	10.010	5,479,904	5,413,259				66,645		66,645		10/12/2021	
36260F-10-5	GX ACQUISITION II UNITS CORP			196,500.000	1,904,733	9.693	1,904,733	1,906,050				(1,317)		(1,317)		05/12/2021	
364681-10-6	GAMING HOSPITALITY ACQUISITION			9,825.000	95,499	9.720	95,499	94,320				1,179		1,179		03/29/2021	
365506-20-3	GARDINER HEALTHCARE ACQUISITIO			100,000.000	1,009,000	10.090	1,009,000	1,000,000				9,000		9,000		12/22/2021	
37518W-10-6	GIGINTERNATIONAL1 UNITS INC			460,533.000	4,573,093	9.930	4,573,093	4,497,646				75,447		75,447		12/15/2021	
37518W-20-5	GIGINTERNATIONAL1 UNITS INC			19,782.000	202,172	10.220	202,172	202,172								11/10/2021	
37519U-10-9	GIGCAPITAL5 UNITS (PROPOSED) I			336,863.000	3,328,206	9.880	3,328,206	3,326,995				1,212		1,212		12/28/2021	
37653T-10-8	GLADSTONE ACQUISITION UNITS CO			197,820.000	1,966,331	9.940	1,966,331	1,918,854				47,477		47,477		09/29/2021	
37714P-10-3	GLASS HOUSES ACQUISITION CORP			20,605.000	200,075	9.710	200,075	198,323				1,751		1,751		09/20/2021	
378579-10-6	GLENFARNE MERGER UNITS CORP			14,736.000	142,939	9.700	142,939	142,939								05/14/2021	
37892B-10-8	GLOBAL CONSUMER ACQUISITION UN			808,423.000	8,011,472	9.910	8,011,472	7,928,352				83,119		83,119		11/05/2021	
37892F-10-9	GLOBALINK INVESTMENT UNITS INC			435,278.000	4,248,313	9.760	4,248,313	4,229,524				18,789		18,789		12/30/2021	
379582-10-9	GLOBIS ACQUISITION UNITS CORP			614,472.000	6,218,457	10.120	6,218,457	5,936,255				282,202		282,202		04/01/2021	
38021H-10-7	GOAL ACQUISITIONS UNITS CORP			288,943.000	2,811,415	9.730	2,811,415	2,782,100				29,316		29,316		08/12/2021	
380799-10-6	GOLDEN ARROW MERGER CORP CLASS			204,321.000	1,977,827	9.680	1,977,827	1,963,546				14,281		14,281		08/27/2021	
38102H-10-9	GOLDEN FALCON ACQUISITION UNIT			99,149.000	969,677	9.780	969,677	942,115				27,562		27,562		07/01/2021	
38216G-10-4	GOOD WORKS II ACQUISITION UNIT			754,708.000	7,396,138	9.800	7,396,138	7,313,863				82,276		82,276		09/03/2021	
38286Q-10-7	GORES GUGGENHEIM UNITS INC			197,700.000	2,313,090	11.700	2,313,090	2,047,470				265,620		265,620		11/02/2021	

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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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38286T-10-1	GORES HOLDINGS VII UNITS INC			39,304.000	384,393	9.780	384,393	377,318				7,075		7,075		04/16/2021	
382870-10-3	GORES TECHNOLOGY PARTNERS UNIT			19,650.000	193,160	9.830	193,160	190,605				2,555		2,555		05/05/2021	
382873-10-7	GORES METROPOULOS II UNITS INC			6,878.000	68,574	9.970	68,574	66,029				2,545		2,545		03/18/2021	
38287L-10-7	GORES TECHNOLOGY PARTNERS II U			19,650.000	194,535	9.900	194,535	190,605				3,930		3,930		05/05/2021	
39947R-10-4	GROUP NINE ACQUISITION UNITS C			14,907.000	145,343	9.750	145,343	139,132				6,211		6,211		03/10/2021	
39986V-10-7	GROWTH CAPITAL ACQUISITION COR			424,347.000	4,213,766	9.930	4,213,766	4,133,324				80,442		80,442		08/24/2021	
40749M-10-3	HAMILTON LANE ALLIANCE HOLDING			19,875.000	194,179	9.770	194,179	190,800				3,379		3,379		04/16/2021	
42032P-10-8	HAWKS ACQUISITION UNITS CORP			98,912.000	958,457	9.690	958,457	946,835				11,622		11,622		11/30/2021	
42087R-10-8	HAYMAKER ACQUISITION III UNITS			109,353.000	1,071,659	9.800	1,071,659	1,051,815				19,845		19,845		08/04/2021	
42226W-10-9	HEALTH ASSURANCE ACQUISITION U			88,679.000	866,394	9.770	866,394	854,318				12,076		12,076		08/16/2021	
42227K-10-4	HEALTHCARE SERVICES UNITS CORP			382,214.000	3,730,409	9.760	3,730,409	3,649,656				80,752		80,752		09/01/2021	
42227R-10-9	HEALTHWELL ACQUISITION I UNITS			515,810.000	4,998,199	9.690	4,998,199	4,986,198				12,001		12,001		12/31/2021	
42228C-10-1	HEALTHCARE CAPITAL UNITS CORP			174,696.000	1,715,515	9.820	1,715,515	1,685,622				29,893		29,893		06/30/2021	
43734R-10-3	HOME PLATE ACQUISITION UNITS C			98,910.000	956,460	9.670	956,460	945,580				10,880		10,880		11/23/2021	
443760-10-3	HUDSON EXECUTIVE INVESTMENT II			19,652.000	192,197	9.780	192,197	188,659				3,537		3,537		03/18/2021	
44376L-10-7	HUDSON EXECUTIVE INVESTMENT II			68,775.000	668,493	9.720	668,493	660,240				8,253		8,253		04/20/2021	
44487N-10-9	HUMANCO ACQUISITION CORP CLASS			26,793.000	262,036	9.780	262,036	260,438				1,598		1,598		09/01/2021	
449534-10-6	IG ACQUISITION UNIT CORP			413,539.000	4,056,818	9.810	4,056,818	4,014,145				(46,093)		(46,093)		10/06/2021	
45175H-10-6	IGNYTE ACQUISITION CORP			114,744.000	1,117,607	9.740	1,117,607	1,114,164				3,442		3,442		09/17/2021	
45333D-20-3	INCEPTION GROWTH ACQUISITION U			73,244.000	738,300	10.080	738,300	734,178				4,122		4,122		12/09/2021	
457817-10-4	INSU ACQUISITION III UNITS COR			92,156.000	903,129	9.800	903,129	877,051				26,078		26,078		05/27/2021	
45784L-10-0	INSIGHT ACQUISITION UNITS CORP			98,910.000	965,856	9.765	965,856	946,569				19,287		19,287		10/26/2021	
458140-10-0	INTEL CORP			1,675,000.000	86,262,500	51.500	86,262,500	87,585,231		582,063		(1,322,731)		(1,322,731)		10/22/2021	
45827K-10-1	INTEGRAL ACQUISITION UNITS			356,399.000	3,499,838	9.820	3,499,838	3,478,207				21,631		21,631		12/29/2021	
45827R-20-5	INTEGRATED RAIL AND RESOURCES			350,458.000	3,522,103	10.050	3,522,103	3,508,738				13,365		13,365		11/26/2021	
45828D-10-6	INTELLIGENT MEDICINE ACQUISITI			406,062.000	4,020,014	9.900	4,020,014	3,972,618				47,396		47,396		12/31/2021	
45828D-11-4	INTELLIGENT MEDICINE ACQUISITI			148,606.000	72,817	0.490	72,817	89,164				(16,347)		(16,347)		12/27/2021	
459867-10-7	INTERNATIONAL MEDIA ACQUISITIO			864,441.000	8,488,811	9.820	8,488,811	8,402,149				86,661		86,661		10/18/2021	
46064Q-10-8	INTERPRIVATE II ACQUISITION UN			56,020.000	543,394	9.700	543,394	542,740				654		654		04/28/2021	
46064R-10-6	INTERPRIVATE III FINANCIAL PAR			203,295.000	2,014,653	9.910	2,014,653	1,985,925				28,729		28,729		08/18/2021	
46064T-10-2	INTERPRIVATE IV INFRATECH PART			104,210.000	1,009,795	9.690	1,009,795	1,006,862				2,933		2,933		04/28/2021	
46301G-10-3	IRON SPARK I INC CLASS A			224,182.000	2,228,369	9.940	2,228,369	2,232,869		22,418		(4,500)		(4,500)		06/09/2021	
46468P-10-2	ISLEWORTH HEALTHCARE ACQUISITI			413,200.000	4,065,888	9.840	4,065,888	3,984,225				81,663		81,663		08/24/2021	
46592C-10-0	JOFF FINTECH ACQUISITION UNITS			147,375.000	1,436,906	9.750	1,436,906	1,414,800				22,106		22,106		03/29/2021	
46653C-20-5	JACKSON ACQUISITION COMPANY UN			98,910.000	985,144	9.960	985,144	988,358				(3,215)		(3,215)		12/09/2021	
47201B-10-3	JAWS HURRICANE ACQUISITION UNI			49,564.000	480,771	9.700	480,771	483,362				(2,592)		(2,592)		08/20/2021	
47760M-10-2	JIYA ACQUISITION CORP CLASS A			49,695.000	485,525	9.770	485,525	496,950				(26,333)		(26,333)		11/19/2020	
48203N-10-3	JUNIPER II UNITS CORP			121,856.000	1,224,653	10.050	1,224,653	1,191,415				33,238		33,238		12/28/2021	
482082-10-4	JUPITER ACQUISITION CLASS A CO			74,578.000	716,695	9.610	716,695	708,350				8,345		8,345		10/04/2021	
48208E-20-7	JUPITER WELLNESS ACQUISITION U			24,729.000	249,021	10.070	249,021	247,290				1,731		1,731		12/07/2021	
482504-10-7	KHOSLA VENTURES ACQUISITION CL			170,974.000	1,709,740	10.000	1,709,740	1,691,024				18,716		18,716		07/30/2021	
482506-10-2	KHOSLA VENTURES ACQUISITION II			49,124.000	479,450	9.760	479,450	486,819				(7,369)		(7,369)		03/24/2021	
48253T-10-9	KKR ACQUISITION HOLDINGS I UNI			50,108.000	488,052	9.740	488,052	486,048				2,004		2,004		05/11/2021	
48284E-10-5	KADEM SUSTAINABLE IMPACT CORP			78,294.000	757,886	9.680	757,886	752,963				4,922		4,922		09/01/2021	
49456B-10-1	KINDER MORGAN INC			6,360,000.000	100,869,600	15.860	100,869,600	83,149,105		6,462,000		13,029,296		13,029,296		11/30/2021	
496861-10-5	KINGSWOOD ACQUISITION UNITS CO			410,197.000	4,142,990	10.100	4,142,990	4,077,487				65,502		65,502		08/10/2021	
49714K-10-9	KINS TECHNOLOGY GROUP UNITS			1,002,413.000	9,994,058	9.970	9,994,058	9,846,082				147,976		147,976		08/12/2021	
49837C-10-9	KL ACQUISITION UNITS CORP			4,968.000	48,388	9.740	48,388	46,865				1,524		1,524		03/01/2021	
49878L-10-9	KLUDEIN I ACQUISITION UNITS CO			513,133.000	5,049,229	9.840	5,049,229	4,974,320				74,909		74,909		06/30/2021	
502015-10-0	LMF ACQUISITION OPPORTUNITIES			455,917.000	4,577,361	10.040	4,577,361	4,466,393				110,968		110,968		07/09/2021	
50202D-20-1	LF CAPITAL ACQUISITION II UNIT			278,863.000	2,788,630	10.000	2,788,630	2,809,973				(21,343)		(21,343)		12/08/2021	
51724W-20-6	LARKSPUR HEALTH ACQUISITION UN			5,802.000	58,136	10.020	58,136	58,049				87		87		12/30/2021	
519345-10-2	LAVA MEDTECH ACQUISITION UNITS			207,712.000	2,048,040	9.860	2,048,040	2,033,352				14,688		14,688		12/21/2021	
52470X-10-9	LEFTERIS ACQUISITION CORP CLAS			164,900.000	1,616,020	9.800	1,616,020	1,616,662				(642)		(642)		11/22/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
53073L-10-4	LIBERTY MEDIA ACQUISITION UNIT			980.000	10,074	10.280	10,074	9,408				666		666		03/15/2021	
53118A-10-5	LIBERTY RESOURCES ACQUISITION			170,652.000	1,686,895	9.885	1,686,895	1,670,995				15,900		15,900		12/29/2021	
53228M-10-6	LIGHTJUMP ACQUISITION UNITS CO			321,100.000	3,166,046	9.860	3,166,046	3,115,857				50,189		50,189		08/20/2021	
53625R-10-4	LIONHEART ACQUISITION II UNITS			920,429.000	9,167,473	9.960	9,167,473	9,040,053				46,006		46,006		12/16/2021	
536262-10-8	LIONHEART III UNITS CORP			280,893.000	2,766,796	9.850	2,766,796	2,743,359				23,437		23,437		12/31/2021	
538126-10-3	LIVE OAK MOBILITY ACQUISITION			49,125.000	479,951	9.770	479,951	471,600				8,351		8,351		04/26/2021	
54319Q-10-5	LONGVIEW ACQUISITION II UNITS			188,318.000	1,853,049	9.840	1,853,049	1,846,741				6,308		6,308		09/02/2021	
55068A-10-0	LUX HEALTH TECH ACQ UNITS CORP			168,573.000	1,652,015	9.800	1,652,015	1,650,346				1,669		1,669		12/08/2021	
55283P-10-6	MDH ACQUISITION UNITS CORP			24,562.000	240,708	9.800	240,708	235,795				4,912		4,912		03/26/2021	
553800-10-3	M3 BRIGADE ACQUISITION II UNIT			180,844.000	1,792,164	9.910	1,792,164	1,754,187				37,977		37,977		04/28/2021	
55407R-10-3	M3 BRIGADE ACQUISITION III UNI			247,275.000	2,440,604	9.870	2,440,604	2,398,568				42,037		42,037		12/14/2021	
55407R-11-1	M3 BRIGADE ACQUISITION III UNI			82,425.000	44,518	0.540	44,518	74,183				(29,665)		(29,665)		12/14/2021	
561204-10-8	MALLARD ACQUISITION CORP.			360,533.000	3,616,146	10.030	3,616,146	3,572,082				44,064		44,064		07/29/2021	
56168P-20-3	LEGATO MERGER II UNITS CORP			19,782.000	202,766	10.250	202,766	197,820				4,946		4,946		11/23/2021	
56564V-10-1	MAQUIA CAPITAL ACQUISITION UNI			781,007.000	7,841,310	10.040	7,841,310	7,836,542				4,768		4,768		11/26/2021	
56608A-10-5	MARBLEGATE ACQUISITION UNITS C			49,456.000	483,185	9.770	483,185	479,723				3,462		3,462		11/23/2021	
57520Y-10-6	MASON INDUSTRIAL TECHNOLOGY UN			550,205.000	5,370,001	9.760	5,370,001	5,316,945				53,056		53,056		09/10/2021	
58176U-10-9	MCLAREN TECHNOLOGY ACQUISITION			123,638.000	1,226,489	9.920	1,226,489	1,199,289				27,200		27,200		12/23/2021	
58507N-10-5	MEDTECH ACQUISITION UNITS CORP			346,185.000	3,420,308	9.880	3,420,308	3,383,217				37,091		37,091		08/13/2021	
60436Q-10-0	MINORITY EQUALITY OPPORTUNITIE			432,807.000	4,315,086	9.970	4,315,086	4,276,472				38,614		38,614		11/01/2021	
60501L-10-1	MISSION ADVANCEMENT UNITS CORP			74,561.000	725,479	9.730	725,479	717,786				7,693		7,693		07/15/2021	
61240F-10-8	MONTEREY BIO ACQUISITION UNITS			479,811.000	4,730,936	9.860	4,730,936	4,737,550				(6,613)		(6,613)		11/29/2021	
61531M-10-1	MONUMENT CIRCLE ACQUISITION UN			49,696.000	485,033	9.760	485,033	477,082				7,951		7,951		03/12/2021	
623006-20-2	MOUNT RAINIER ACQUISITION UNIT			164,115.000	1,669,050	10.170	1,669,050	1,652,886				16,163		16,163		10/15/2021	
62402U-10-7	MOUNTAIN CREST ACQUISITION III			242,983.000	2,415,251	9.940	2,415,251	2,366,483				48,768		48,768		07/06/2021	
62403K-10-8	MOUNTAIN CREST ACQUISITION IV			245,906.000	2,422,174	9.850	2,422,174	2,384,721				37,453		37,453		11/12/2021	
62404B-10-7	MOUNTAIN CREST ACQUISITION V U			171,386.000	1,672,727	9.760	1,672,727	1,654,244				18,483		18,483		12/13/2021	
62477L-10-7	MUDRICK CAPITAL ACQUIS II			1,029,476.000	10,232,991	9.940	10,232,991	10,164,188				68,803		68,803		12/21/2021	
62752R-10-0	MUSIC ACQUISITION UNITS (PROPO			56,673.000	553,128	9.760	553,128	544,514				8,615		8,615		09/03/2021	
629567-20-7	NABORS ENERGY TRANSITION UNITS			79,164.000	803,515	10.150	803,515	799,404				4,110		4,110		11/17/2021	
63889L-10-7	NATURAL CORPER ACQUISITION UNI			363,573.000	3,570,287	9.820	3,570,287	3,240,931				329,356		329,356		12/29/2021	
64823D-10-2	NEW PROVIDENCE ACQUISITION II			74,181.000	719,556	9.700	719,556	723,246				(3,691)		(3,691)		12/27/2021	
64823D-11-0	NEW PROVIDENCE ACQUISITION II			24,727.000	13,600	0.550	13,600	22,254				(8,654)		(8,654)		12/27/2021	
65101L-10-4	NEWBURY STREET ACQUISITION UNI			251,031.000	2,437,511	9.710	2,437,511	2,425,461				12,050		12,050		08/19/2021	
65413D-10-5	NIGHTDRAGON ACQUISITION UNITS			49,125.000	478,969	9.750	478,969	471,600				7,369		7,369		04/23/2021	
661204-10-7	NORTH MOUNTAIN MERGER UNITS CO			29,818.000	294,005	9.860	294,005	284,016				(14,014)		(14,014)		11/20/2020	
66516W-10-7	NORTHERN GENESIS ACQUISITION I			49,124.000	477,564	9.722	477,564	476,503				1,061		1,061		05/14/2021	
66538L-10-5	NORTHERN LIGHTS ACQUISITION UN			173,638.000	1,748,535	10.070	1,748,535	1,697,663				50,872		50,872		09/10/2021	
66573W-10-7	NORTHERN STAR INVESTMENT REDEE			263,434.000	2,555,310	9.700	2,555,310	2,606,627				(51,318)		(51,318)		11/23/2021	
66574L-10-0	NORTHERN STAR INVESTMENT III U			266,694.000	2,600,267	9.750	2,600,267	2,564,825				35,441		35,441		04/26/2021	
66575B-10-1	NORTHERN STAR INVESTMENT UNITS			390,648.000	3,804,912	9.740	3,804,912	3,755,237				49,675		49,675		04/26/2021	
66718N-20-2	NORTHVIEW ACQUISITION UNITS CO			150,000.000	1,507,410	10.049	1,507,410	1,500,000				7,410		7,410		12/20/2021	
67012W-10-4	NOVUS CAPITAL II UNITS CORP			88,425.000	875,408	9.900	875,408	848,880				26,528		26,528		03/29/2021	
670865-10-4	OCA ACQUISITION UNITS CORP			221,733.000	2,199,591	9.920	2,199,591	2,165,272				34,319		34,319		08/18/2021	
671005-10-6	OPY ACQUISITION I UNITS CORP			173,092.000	1,708,418	9.870	1,708,418	1,672,808				35,610		35,610		12/21/2021	
671005-20-5	OPY ACQUISITION I UNITS CORP			1.000	10	9.900	10	10								11/02/2021	
67113Q-10-5	OTR ACQUISITION UNITS CORP			332,389.000	3,367,101	10.130	3,367,101	3,224,386				142,714		142,714		12/23/2021	
675507-10-7	OCEANTECH ACQUISITIONS I UNITS			446,896.000	4,451,084	9.960	4,451,084	3,472,684				978,400		978,400		10/20/2021	
680223-10-4	OLD REPUB INTL CORP			2,053,576.000	50,476,898	24.580	50,476,898	45,222,281		4,027,182		4,459,688		4,459,688		12/28/2021	
68218C-20-7	OMNILIT ACQUISITION UNITS CORP			278,400.000	2,786,784	10.010	2,786,784	2,797,516				(10,732)		(10,732)		11/24/2021	
68218L-10-8	OMNICHANNEL ACQUISITION CORP C			43,359.000	431,422	9.950	431,422	424,174				7,248		7,248		08/12/2021	
68237L-10-5	ONE EQUITY PARTNERS OPEN WATER			149,307.000	1,454,250	9.740	1,454,250	1,460,309				(6,059)		(6,059)		03/15/2021	
68626A-10-8	ORION ACQUISITION UNITS CORP			34,388.000	336,315	9.780	336,315	330,125				6,190		6,190		04/26/2021	
69242M-10-4	OYSTER ENTERPRISES ACQUISITION			444,936.000	4,342,575	9.760	4,342,575	4,273,372				69,203		69,203		05/18/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
693486-10-2	PMV CONSUMER ACQUISITION CORP			49,456.000	486,152	9.830	486,152	480,960				5,193		5,193		07/30/2021	
69512X-10-3	PACIFICO ACQUISITION UNITS COR			187,928.000	1,852,970	9.860	1,852,970	1,835,265				17,705		17,705		10/05/2021	
69901P-10-9	PARABELLUM ACQUISITION UNITS C			49,456.000	482,196	9.750	482,196	477,621				4,575		4,575		10/28/2021	
70184A-10-8	PARSEC CAPITAL ACQUISITIONS UN			214,404.000	2,126,866	9.920	2,126,866	2,078,113				48,754		48,754		12/20/2021	
713895-10-0	PERIPHAS CAPITAL PARTNERING UN			21,054.000	513,086	24.370	513,086	509,637				3,449		3,449		09/28/2021	
71531R-10-9	PERSHING SQUARE TONTINE HOLDIN			297,604.000	5,868,751	19.720	5,868,751	5,867,581				1,170		1,170		12/13/2021	
716421-10-2	PETRA ACQUISITION INC			323,141.000	3,296,038	10.200	3,296,038	3,226,966				44,955		44,955		10/06/2021	
71902K-10-5	PHOENIX BIOTECH ACQUISITION UN			296,730.000	2,940,594	9.910	2,940,594	2,878,281				62,313		62,313		12/01/2021	
722615-10-1	PINE ISLAND ACQUISITION CORP C			174,770.000	1,723,232	9.860	1,723,232	1,724,577				(1,345)		(1,345)		12/30/2021	
722850-10-4	PINE TECHNOLOGY ACQUISITION UN			400,536.000	3,945,280	9.850	3,945,280	3,888,199				57,080		57,080		12/09/2021	
72582M-10-6	PIVOTAL INVESTMENT III UNITS			109,280.000	1,064,387	9.740	1,064,387	1,056,050				8,337		8,337		08/18/2021	
732450-10-1	PONO CAPITAL UNITS CORP			443,286.000	4,419,561	9.970	4,419,561	4,362,741				56,821		56,821		11/01/2021	
74275N-10-2	PRIVETERRA ACQUISITION CORP CL			25,088.000	243,604	9.710	243,604	242,966				638		638		08/19/2021	
74327P-10-5	PROGRESS ACQUISITION UNITS COR			248,186.000	2,419,814	9.750	2,419,814	2,389,116				30,698		30,698		07/06/2021	
743497-10-9	PROPTECH INVEST II UNITS CORP			99,390.000	969,053	9.750	969,053	924,327				44,726		44,726		01/27/2021	
74349W-20-3	PROOF ACQUISITION I UNITS CORP			212,412.000	2,126,244	10.010	2,126,244	2,130,673				(4,429)		(4,429)		12/23/2021	
74350A-10-8	PROPERTY SOLUTIONS ACQUISITION			279,515.000	2,714,091	9.710	2,714,091	2,684,832				29,259		29,259		12/30/2021	
74709Q-10-1	PWP FORWARD ACQUISITION I UNIT			93,098.000	903,051	9.700	903,051	910,987				(7,936)		(7,936)		11/15/2021	
74767A-10-5	QUANTUM FINTECH ACQUISITION UN			211,304.000	2,089,797	9.890	2,089,797	2,011,888				77,908		77,908		11/04/2021	
756229-10-0	RECHARGE ACQUISITION UNITS			329,226.000	3,259,337	9.900	3,259,337	3,199,441				(15,825)		(15,825)		10/13/2021	
75956B-10-1	RELIANT BANCORP INC			13,987.000	496,539	35.500	496,539	409,680		3,357		86,858		86,858		07/15/2021	
76155Y-10-8	REVOLUTION HEALTHCARE ACQUISIT			9,825.000	95,696	9.740	95,696	95,303				393		393		05/12/2021	
769395-10-4	RIVERVIEW ACQUISITION UNITS CO			49,456.000	480,712	9.720	480,712	475,025				5,687		5,687		09/29/2021	
77118V-10-8	ROC ENERGY ACQUISITION UNITS C			397,002.000	3,910,470	9.850	3,910,470	3,852,868				57,601		57,601		12/31/2021	
77732R-10-3	ROSECLIFF ACQUISITION CORP I			24,115.000	236,568	9.810	236,568	233,313				3,256		3,256		09/01/2021	
77867P-10-4	ROTH CH ACQUISITION IV UNITS			159,390.000	1,577,961	9.900	1,577,961	1,546,168				31,793		31,793		09/21/2021	
77867Q-10-2	ROTH CH ACQUISITION III UNITS			151,574.000	1,505,130	9.930	1,505,130	1,503,305				1,824		1,824		11/26/2021	
77867R-20-9	ROTH CH ACQUISITION V UNITS			226,373.000	2,290,895	10.120	2,290,895	2,270,550				20,345		20,345		12/02/2021	
784065-10-4	SCP HEALTHCARE UNITS (PROPOSED			8,993.000	88,131	9.800	88,131	86,894				1,238		1,238		07/15/2021	
79956P-10-2	SANABY HEALTH ACQUISITION I UN			321,458.000	3,190,471	9.925	3,190,471	3,154,849				35,622		35,622		11/12/2021	
799792-10-6	SANDBRIDGE X2 UNITS CORP			50,109.000	486,057	9.700	486,057	486,794				(737)		(737)		05/04/2021	
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	
808212-10-4	SCHULTZE SPECIAL PURPOSE ACQUI			98,909.000	973,265	9.840	973,265	953,235				20,029		20,029		12/01/2021	
808641-10-4	SCIENCE STRATEGIC ACQUISITION			99,122.000	966,440	9.750	966,440	956,071				10,368		10,368		07/07/2021	
81221H-10-5	SEAPORT GLOBAL ACQUISITION II			92,782.000	916,686	9.880	916,686	902,662				14,024		14,024		12/10/2021	
81723H-10-8	SENIOR CONNECT ACQUISITION I U			191,312.000	1,863,379	9.740	1,863,379	1,836,651				26,728		26,728		12/31/2021	
81786A-10-7	7GC HOLDINGS UNITS INC			99,390.000	970,046	9.760	970,046	919,358				50,689		50,689		02/16/2021	
822821-10-4	SHELTER ACQUISITION I UNITS			19,782.000	192,479	9.730	192,479	191,885				593		593		08/23/2021	
82537G-20-3	SHOULDERUP TECHNOLOGY ACQUISIT			111,026.000	1,121,363	10.100	1,121,363	1,117,474				3,888		3,888		11/17/2021	
826332-10-8	SIERRA LAKE ACQUISITION UNITS			148,365.000	1,451,010	9.780	1,451,010	1,430,115				20,895		20,895		11/09/2021	
82836L-10-1	SILVERBOX ENGAGED MERGER I UNI			72,665.000	737,550	10.150	737,550	700,761				36,789		36,789		12/28/2021	
83014E-20-8	SIZZLE ACQUISITION UNITS (PROP			240,248.000	2,440,920	10.160	2,440,920	2,413,570				27,350		27,350		11/08/2021	
83363K-10-2	SOCIAL LEVERAGE ACQUISITION I			11,877.000	116,513	9.810	116,513	114,316				2,197		2,197		09/02/2021	
83407J-10-3	SOFTWARE ACQUISITION GROUP III			149,866.000	1,477,679	9.860	1,477,679	1,453,936				23,743		23,743		12/29/2021	
84465L-20-4	SOUTHPORT ACQUISITION UNITS CO			101,116.000	1,011,160	10.000	1,011,160	1,011,924				(764)		(764)		12/10/2021	
84677R-10-6	SPARTAN ACQUISITION III UNITS			540,739.000	5,337,094	9.870	5,337,094	5,316,730				20,364		20,364		10/01/2021	
84854Q-10-3	SPINDLETOP HEALTH ACQUISITION			161,918.000	1,596,511	9.860	1,596,511	1,580,703				15,809		15,809		12/27/2021	
84854Q-11-1	SPINDLETOP HEALTH ACQUISITION			80,479.000	40,240	0.500	40,240	48,287				(8,048)		(8,048)		12/27/2021	
84918M-10-6	SPORTS ENTERTAINMENT ACQUISITI			19,800.000	196,416	9.920	196,416	194,802				1,614		1,614		11/10/2021	
849196-10-0	SPORTSTEK ACQUISITION UNITS CO			49,289.000	481,554	9.770	481,554	474,905				6,648		6,648		08/17/2021	
84921J-10-8	SPORTSMAP TECH ACQUISITION UNI			134,792.000	1,322,310	9.810	1,322,310	1,312,986				9,324		9,324		12/14/2021	
86309R-10-7	STRATIM CLOUD ACQUISITION UNIT			9,825.000	95,204	9.690	95,204	95,303				(98)		(98)		05/05/2021	
86934L-10-3	SUSTAINABLE DEVELOPMENT ACQUIS			26,727.000	260,321	9.740	260,321	258,033				2,288		2,288		08/20/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
87257M-10-8	TLG ACQUISITION ONE UNITS CORP			591,759.000	5,757,815	9.730	5,757,815	5,703,532				54,283		54,283		03/24/2021	
87301L-10-6	TCW SPECIAL PURPOSE ACQUISITIO			49,125.000	479,460	9.760	479,460	471,600				7,860		7,860		04/26/2021	
87403Q-10-2	TAILWIND ACQUISITION CORP CLAS			468,473.000	4,609,774	9.840	4,609,774	4,562,288				47,487		47,487		09/14/2021	
87654S-10-4	TASTEMAKER ACQUISITION UNITS C			339,721.000	3,359,841	9.890	3,359,841	3,281,135				78,705		78,705		09/09/2021	
87823R-10-2	TECH ENERGY TRANSITION UNITS C			34,825.000	338,499	9.720	338,499	336,303				2,197		2,197		09/03/2021	
88332T-10-0	THAYER VENTURES ACQUISITION UN			301,445.000	3,044,595	10.100	3,044,595	2,973,548				71,047		71,047		07/22/2021	
88605L-10-7	THUNDER BRIDGE CAPITAL PARTNER			123,640.000	1,206,726	9.760	1,206,726	1,196,959				9,768		9,768		08/23/2021	
88825H-10-0	TISHMAN SPEYER INNOVATION II C			50,000.000	487,500	9.750	487,500	487,500								12/28/2021	
89268A-10-7	TRADEUP ACQUISITION UNITS CORP			54,401.000	539,114	9.910	539,114	531,028				8,086		8,086		09/24/2021	
89301B-20-3	TRAJECTORY ALPHA ACQUISITION U			49,456.000	491,098	9.930	491,098	490,604				495		495		12/10/2021	
89601Y-10-1	DPCM CAPITAL UNITS INC			148,036.000	1,447,792	9.780	1,447,792	1,422,102				25,691		25,691		09/01/2021	
90070A-10-3	TUSCAN HOLDINGS CORP II			525,137.000	5,359,023	10.205	5,359,023	5,258,128				100,895		100,895		08/13/2021	
90118T-10-6	TWELVE SEAS INVESTMENT COMPANY			224,792.000	2,180,482	9.700	2,180,482	2,157,661				22,821		22,821		09/01/2021	
90138P-10-0	26 CAPITAL ACQUISITION UNITS C			130,483.000	1,285,258	9.850	1,285,258	1,257,992				27,265		27,265		09/15/2021	
91842V-20-1	VMG CONSUMER ACQUISITION UNITS			154,994.000	1,572,414	10.145	1,572,414	1,558,778				13,636		13,636		11/11/2021	
92244F-10-9	VECTOIQ ACQUISITION II UNITS C			99,390.000	968,059	9.740	968,059	934,266				33,793		33,793		03/05/2021	
92259E-10-4	VELOCITY ACQUISITION UNITS COR			454.000	4,415	9.725	4,415	4,402				14		14		12/28/2021	
92343V-10-4	VERIZON COMMUNICATIONS			157,666.000	8,192,325	51.960	8,192,325	7,501,235		397,713		(1,070,552)		(1,070,552)		06/18/2018	
92838J-10-3	VISION SENSING ACQUISITION UNI			327,823.000	3,248,726	9.910	3,248,726	3,230,955				17,770		17,770		12/29/2021	
92840T-10-7	VISTAS MEDIA ACQUISITION INC C			491,113.000	4,994,619	10.170	4,994,619	4,888,586				106,033		106,033		06/22/2021	
92853V-10-6	VIVEON HEALTH ACQUISITION UNIT			953,914.000	9,558,218	10.020	9,558,218	9,331,199				227,019		227,019		06/30/2021	
93627J-10-1	WARRIOR TECHNOLOGIES ACQUISITI			239,386.000	2,353,164	9.830	2,353,164	2,299,607				53,558		53,558		04/19/2021	
95041S-20-8	WELBACH TECHNOLOGY METALS ACQ			80,000.000	802,400	10.030	802,400	800,000				2,400		2,400		12/28/2021	
95866J-10-3	WESTERN MIDSTREAM PARTNERS LP			1,603,275.000	35,704,934	22.270	35,704,934	28,737,894		1,534,334		6,967,041		6,967,041		03/30/2021	
96951B-10-2	WILLIAMS ROWLAND ACQUISITION U			166,156.000	1,639,960	9.870	1,639,960	1,611,319				28,641		28,641		09/20/2021	
97655B-10-9	WINVEST ACQUISITION UNITS CORP			519,277.000	5,094,107	9.810	5,094,107	5,040,696				53,411		53,411		10/15/2021	
98566K-10-5	YELLOWSTONE ACQUISITION COMPAN			657,935.000	6,691,199	10.170	6,691,199	6,638,824				52,375		52,375		11/23/2021	
98880C-10-2	Z WORK ACQUISITION UNITS CORP			44,377.000	431,788	9.730	431,788	426,683				5,105		5,105		08/11/2021	
98907K-10-3	ZANITE ACQUISITION UNITS (PROP			971,753.000	9,892,446	10.180	9,892,446	9,783,667				108,778		108,778		12/31/2021	
G00496-10-2	ABG ACQUISITION CORP I - A			9,825.000	96,089	9.780	96,089	98,250				(2,162)		(2,162)		02/17/2021	
G01202-10-3	AGILE GROWTH UNITS CORP			4,911.000	47,637	9.700	47,637	47,637								05/04/2021	
G0231L-11-5	ALSP ORCHID ACQUISITION I CORP			199,846.000	2,018,445	10.100	2,018,445	2,005,102				13,343		13,343		12/08/2021	
G0370U-10-8	ALTIMAR ACQUISITION III UNITS			29,639.000	289,277	9.760	289,277	286,388				2,888		2,888		09/03/2021	
G03959-10-6	ANTHEMIS DIGITAL ACQUISITIONS			200,294.000	1,972,896	9.850	1,972,896	1,955,302				17,594		17,594		12/27/2021	
G03959-12-2	ANTHEMIS DIGITAL ACQUISITIONS			1.000	10	10.130	10	10								11/02/2021	
G0404A-10-2	AMERICAS TECHNOLOGY ACQUISITIO			652,089.000	6,605,662	10.130	6,605,662	6,431,466				174,196		174,196		06/28/2021	
G04119-10-6	PATHFINDER ACQUISITION CORP			4,913.000	49,130	10.000	49,130	47,165				1,965		1,965		04/12/2021	
G0477L-10-0	ARCTOS NORTHSTAR ACQUISITION U			116,292.000	1,130,358	9.720	1,130,358	1,120,366				9,992		9,992		04/16/2021	
G05157-12-1	ASCENDANT DIGITAL ACQUISITION			98,910.000	1,003,937	10.150	1,003,937	997,553				6,384		6,384		11/15/2021	
G0633D-10-9	AUSTERLITZ ACQUISITION I UNITS			891,757.000	8,658,960	9.710	8,658,960	8,818,814				(159,854)		(159,854)		10/04/2021	
G0633U-10-1	AUSTERLITZ ACQUISITION II UNIT			247,707.000	2,407,712	9.720	2,407,712	2,394,427				13,285		13,285		08/18/2021	
G06536-10-9	WAVERLEY CAPITAL ACQUISITION			24,726.000	239,842	9.700	239,842	236,257				3,585		3,585		10/12/2021	
G07247-10-2	AVISTA PUBLIC ACQUISITION II U			197,820.000	1,970,287	9.960	1,970,287	1,918,854				51,433		51,433		10/04/2021	
G0888J-11-6	BATTERY FUTURE ACQUISITION C			197,820.000	1,978,200	10.000	1,978,200	1,978,200								12/15/2021	
G11217-10-9	BIOPLUS ACQUISITION CORP			273,860.000	2,738,600	10.000	2,738,600	2,743,849				(5,249)		(5,249)		12/15/2021	
G1125A-10-8	BIOTECH ACQUISITION UNITS			49,124.000	483,380	9.840	483,380	471,590				11,790		11,790		03/18/2021	
G11728-12-1	BLEUACACIA UNITS LTD			245,501.000	2,467,285	10.050	2,467,285	2,471,108				(3,823)		(3,823)		12/09/2021	
G12610-10-7	BLUERIVER ACQUISITION UNITS CO			115,650.000	1,124,118	9.720	1,124,118	1,116,000				8,118		8,118		09/02/2021	
G1330L-11-3	BLUE OCEAN ACQUISITION UNITS C			260,541.000	2,605,410	10.000	2,605,410	2,610,597				(5,187)		(5,187)		12/30/2021	
G1745A-10-8	CACTUS ACQUISITION UNITS CORP			169,532.000	1,653,900	9.756	1,653,900	1,653,900								12/31/2021	
G1745A-12-4	CACTUS ACQUISITION UNITS CORP			84,766.000	50,860	0.600	50,860	50,860								12/31/2021	
G1792A-12-6	BULLPEN PARLAY ACQUISITION UNI			250,282.000	2,504,071	10.005	2,504,071	2,513,872				(9,801)		(9,801)		12/03/2021	
G19276-10-7	CARTESIAN GROWTH UNITS CORP			98,250.000	970,710	9.880	970,710	943,200				27,510		27,510		04/20/2021	
G19550-10-5	CATALYST PARTNERS ACQUISITION			25,000.000	243,498	9.740	243,498	243,174				324		324		12/15/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
G1992N-10-0	CC NEUBERGER PRINCIPAL HOLDING			4,915.000	48,560	9.880	48,560	47,184				1,376		1,376		03/29/2021	
G1R25Q-10-5	BYTE ACQUISITION CORP CLASS A			24,727.000	242,077	9.790	242,077	238,245				3,833		3,833		08/04/2021	
G2058L-10-3	CHAVANT CAPITAL ACQUISITION UN			384,873.000	3,787,150	9.840	3,787,150	3,724,825				62,325		62,325		09/01/2021	
G2061X-12-8	CHAIN BRIDGE I UNITS			138,474.000	1,394,433	10.070	1,394,433	1,384,740				9,693		9,693		11/10/2021	
G2254A-10-9	CHW ACQUISITION CORP			98,910.000	964,373	9.750	964,373	963,383				989		989		10/21/2021	
G2284B-10-1	COLONNADE ACQUISITION II UNITS			98,450.000	955,950	9.710	955,950	953,855				2,095		2,095		05/04/2021	
G24237-10-2	CORAZON CAPITAL V838 MONOCEROS			49,125.000	475,039	9.670	475,039	476,513				(1,474)		(1,474)		05/14/2021	
G2425N-10-5	CORNER GROWTH ACQUISITION UNIT			99,390.000	974,022	9.800	974,022	927,640				46,382		46,382		02/19/2021	
G2426E-10-4	CORNER GROWTH ACQUISITION UNI			98,910.000	978,220	9.890	978,220	959,427				18,793		18,793		08/11/2021	
G2554Y-10-4	CRESCENT COVE ACQUISITION UNIT			49,126.000	479,470	9.760	479,470	471,610				7,860		7,860		04/01/2021	
G25741-10-2	CROWN PROPTECH ACQUISITIONS UN			80,868.000	800,593	9.900	800,593	803,019				(2,426)		(2,426)		04/01/2021	
G2758T-10-9	DHC ACQUISITION UNITS CORP			116,934.000	1,137,768	9.730	1,137,768	1,122,566				15,201		15,201		04/23/2021	
G2770Y-10-2	DISRUPTIVE ACQUISITION I CLASS			9,968.000	97,686	9.800	97,686	96,241				1,445		1,445		08/16/2021	
G2773W-10-3	DECARBONIZATION PLUS ACQUISITI			197,820.000	1,950,505	9.860	1,950,505	1,918,854				31,651		31,651		10/04/2021	
G28315-10-2	DRAGONEER GROWTH OPPORTUNITIES			99,232.000	969,497	9.770	969,497	993,548				(24,051)		(24,051)		03/23/2021	
G2955B-10-9	EJF ACQUISITION UNITS CORP			20,112.000	199,712	9.930	199,712	193,077				6,635		6,635		09/03/2021	
G2R05B-10-0	DP CAP ACQUISITION I UNITS COR			98,912.000	962,908	9.735	962,908	962,908								12/31/2021	
G30092-10-3	ELLIOTT OPPORTUNITY II UNITS C			98,912.000	966,370	9.770	966,370	959,446				6,924		6,924		08/20/2021	
G3041W-12-3	ENDURANCE ACQUISITION CORP			198.000	1,968	9.940	1,968	1,979				(11)		(11)		12/08/2021	
G31067-10-4	SCION TECH GROWTH I UNITS			198,300.000	1,935,408	9.760	1,935,408	1,879,798				55,610		55,610		08/11/2021	
G3137C-10-6	ENTERPRISE TECHNOLOGY ACQUIS			272,820.000	2,700,918	9.900	2,700,918	2,655,354				45,564		45,564		12/27/2021	
G3141W-10-6	EUCRATES BIOMEDICAL ACQUISITIO			39,898.000	389,404	9.760	389,404	390,402				(997)		(997)		10/29/2021	
G31658-10-0	ARYA SCIENCES ACQUISITION V CO			4,945.000	47,967	9.700	47,967	49,450				(1,484)		(1,484)		07/13/2021	
G3167L-10-9	ENPHYS ACQUISITION UNITS CORP			99,900.000	963,016	9.640	963,016	951,043				11,973		11,973		11/30/2021	
G3168A-12-8	CRYPTO ACQUISITION UNITS CORP			98,912.000	999,011	10.100	999,011	989,120				9,891		9,891		12/07/2021	
G3195H-10-4	ESM ACQUISITION UNITS CORP			245,625.000	2,387,475	9.720	2,387,475	2,384,528				2,948		2,948		05/04/2021	
G3218G-12-5	EVE MOBILITY ACQUISITION UNITS			197,820.000	1,980,178	10.010	1,980,178	1,978,200				1,978		1,978		12/15/2021	
G32219-10-0	HPX UNITS CORP			221,332.000	2,184,547	9.870	2,184,547	2,146,760				1,013		1,013		08/20/2021	
G33032-10-6	ARES ACQUISITION UNITS CORP			24,560.000	239,214	9.740	239,214	235,776				3,438		3,438		03/26/2021	
G3312L-10-3	FAR PEAK ACQUISITION CORP-A			31,112.000	312,987	10.060	312,987	310,141				2,845		2,845		06/30/2021	
G3619H-12-8	FORBION EUROPEAN ACQUISITION U			144,909.000	1,449,090	10.000	1,449,090	1,449,397				(307)		(307)		12/10/2021	
G36427-10-5	FORTRESS CAPITAL ACQUISITION U			24,845.000	242,487	9.760	242,487	238,512				3,975		3,975		03/10/2021	
G3661E-10-6	FOUNDER SPAC UNITS			656,730.000	6,534,464	9.950	6,534,464	6,459,682				74,782		74,782		12/22/2021	
G3663X-11-0	FREEDOM ACQUISITION I UNITS CO			19,652.000	190,231	9.680	190,231	188,659				1,572		1,572		04/19/2021	
G36826-10-8	FRONTIER ACQUISITION UNITS COR			34,388.000	333,907	9.710	333,907	333,564				344		344		05/05/2021	
G37283-10-1	FTAC ATHENA ACQUISITION UNITS			73,688.000	730,985	9.920	730,985	707,405				23,580		23,580		04/20/2021	
G3728Y-10-3	FTAC HERA ACQUISITION UNITS CO			85,084.000	831,271	9.770	831,271	823,107				8,164		8,164		04/28/2021	
G3934K-10-3	GLOBAL SPAC PARTNERS UNITS			535,546.000	5,355,460	10.000	5,355,460	5,284,033				71,427		71,427		12/23/2021	
G3934N-10-7	G3934N123			178,038.000	1,748,333	9.820	1,748,333	1,735,623				12,710		12,710		12/20/2021	
G3934P-10-2	GLOBAL PARTNER ACQUISITION II			129,519.000	1,257,629	9.710	1,257,629	1,249,979				7,650		7,650		12/29/2021	
G3R19A-10-4	FINTECH EVOLUTION ACQUISITION			61,850.000	601,182	9.720	601,182	595,004				6,179		6,179		12/28/2021	
G3R23A-10-8	GALATA ACQUISITION UNITS CORP			225,293.000	2,180,836	9.680	2,180,836	2,186,496				(5,660)		(5,660)		09/10/2021	
G3R34K-10-3	FINNOVATE ACQUISITION UNITS CO			97,668.000	964,960	9.880	964,960	951,237				13,723		13,723		12/09/2021	
G3R95N-10-3	ESGEN ACQUISITION UNITS CORP			176,555.000	1,751,426	9.920	1,751,426	1,724,077				27,349		27,349		12/31/2021	
G4166K-10-0	GREEN VISOR FINANCIAL TECHNOLO			109,698.000	1,064,876	9.707	1,064,876	1,064,876								12/31/2021	
G4166K-11-8	GREEN VISOR FINANCIAL TECHNOLO			1.000	10	10.070	10	10								12/27/2021	
G4166K-12-6	GREEN VISOR FINANCIAL TECHNOLO			54,849.000	32,909	0.600	32,909	32,909								12/31/2021	
G42041-10-6	G SQUARED ASCEND II UNITS INC			106,623.000	1,034,243	9.700	1,034,243	1,034,243								08/06/2021	
G4204R-10-9	G SQUARED ASCEND I UNITS INC			138,210.000	1,365,515	9.880	1,365,515	1,352,533				12,982		12,982		09/27/2021	
G4411D-10-9	HEALTH SCIENCES ACQUISITIONS			108,849.000	1,097,198	10.080	1,097,198	1,064,752				4,518		4,518		08/17/2021	
G44525-12-2	PEARL HOLDINGS ACQUISITION UNI			98,910.000	989,100	10.000	989,100	989,100								12/15/2021	
G46482-10-8	HUNT COMPANIES ACQUISITION I U			247,344.000	2,417,420	9.774	2,417,420	2,417,420								12/31/2021	
G46482-12-4	HUNT COMPANIES ACQUISITION I U			123,079.000	56,616	0.460	56,616	73,847				(17,231)		(17,231)		12/31/2021	
G46843-10-1	IBERE PHARMACEUTICALS UNITS			68,776.000	665,752	9.680	665,752	660,250				5,502		5,502		04/19/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
G4761A-10-1	INDEPENDENCE HOLDINGS UNITS CO			122,810.000	1,193,713	9.720	1,193,713	1,194,204				(491)		(491)		05/04/2021	
G47862-11-8	INFINT ACQUISITION CORP			321,460.000	3,224,244	10.030	3,224,244	3,232,518				(8,274)		(8,274)		11/30/2021	
G48028-11-5	INFINITE ACQUISITION UNITS COR			89,020.000	896,431	10.070	896,431	894,404				2,028		2,028		11/19/2021	
G4809M-11-7	INNOVATIVE INTERNATIONAL ACQUI			197,820.000	1,990,069	10.060	1,990,069	1,986,113				3,956		3,956		10/27/2021	
G4828B-12-6	INTEGRATED WELLNESS ACQUISITIO			89,090.000	898,027	10.080	898,027	893,833				4,195		4,195		12/09/2021	
G49773-10-7	ITIQUIRA ACQUISITION CORP			50,992.000	494,622	9.700	494,622	492,024				2,599		2,599		09/01/2021	
G49775-10-2	ITHAX ACQUISITION UNITS CORP			396,500.000	3,893,630	9.820	3,893,630	3,829,243				64,388		64,388		09/02/2021	
G4989X-11-5	JACK CREEK INVESTMENT UNITS			132,849.000	1,296,606	9.760	1,296,606	1,284,013				12,593		12,593		06/29/2021	
G50735-10-2	JAWS JUGGERNAUT ACQUISITION UN			49,456.000	486,152	9.830	486,152	479,723				6,429		6,429		08/11/2021	
G50737-10-8	JAWS MUSTANG ACQUISITION UNITS			155,540.000	1,516,515	9.750	1,516,515	1,503,074				13,441		13,441		08/20/2021	
G5251K-10-3	KENSINGTON CAPITAL ACQUISITION			202,768.000	1,993,230	9.830	1,993,230	1,966,850				26,380		26,380		10/06/2021	
G5259L-10-3	KERNEL GROUP HOLDINGS UNITS IN			24,592.000	239,772	9.750	239,772	236,093				3,679		3,679		03/29/2021	
G5276C-11-0	KISMET ACQUISITION THREE UNITS			91,586.000	887,468	9.690	887,468	881,292				6,176		6,176		09/02/2021	
G52807-10-7	KISMET ACQUISITION TWO UNITS C			981.000	9,565	9.750	9,565	9,418				147		147		04/12/2021	
G5338L-10-8	LAMF GLOBAL VENTURES I UNITS C			148,366.000	1,449,289	9.768	1,449,289	1,449,289								12/31/2021	
G5338L-12-4	LAMF GLOBAL VENTURES I UNITS C			74,183.000	44,510	0.600	44,510	44,510								12/31/2021	
G53702-10-9	L F ACQUISITION CORP CLASS A			23,526.000	235,966	10.030	235,966	236,319				(353)		(353)		12/21/2021	
G54085-10-8	LEAD EDGE GROWTH OPPORTUNITIES			49,124.000	479,450	9.760	479,450	476,503				2,947		2,947		05/17/2021	
G58411-10-2	MARLIN TECHNOLOGY UNITS CORP			149,526.000	1,459,374	9.760	1,459,374	1,442,440				16,934		16,934		07/15/2021	
G5853A-10-7	MACONDRAY CAPITAL ACQUISITIO			436,989.000	4,304,342	9.850	4,304,342	4,242,915				61,427		61,427		09/10/2021	
G60405-10-0	METALS ACQUISITION UNITS CORP			74,181.000	713,621	9.620	713,621	708,552				5,069		5,069		09/21/2021	
G6293R-12-2	MOTIVE CAPITAL II UNITS CORP			336,330.000	3,353,210	9.970	3,353,210	3,364,563				(11,353)		(11,353)		12/08/2021	
G6301J-10-4	MOUNTAIN I ACQUISITION UNITS C			526,201.000	5,262,010	10.000	5,262,010	5,227,709				34,301		34,301		12/31/2021	
G63290-11-1	ALPHA PARTNERS TECHNOLOGY MERG			24,726.000	239,595	9.690	239,595	236,504				3,091		3,091		09/20/2021	
G6448C-10-3	NEWCOURT ACQUISITION UNITS COR			99,110.000	982,180	9.910	982,180	961,409				20,771		20,771		12/31/2021	
G6529L-10-5	NEW VISTA ACQUISITION UNITS CO			70,610.000	687,035	9.730	687,035	681,205				5,830		5,830		09/09/2021	
G6546R-10-1	NOBLE ROCK ACQUISITION UNITS C			198,250.000	1,925,008	9.710	1,925,008	1,909,200				15,808		15,808		09/08/2021	
G6580S-11-4	NOCTURNE ACQUISITION UNITS COR			472,926.000	4,729,260	10.000	4,729,260	4,633,799				95,461		95,461		09/15/2021	
G67550-10-9	ONYX ACQUISITION I UNITS			207,218.000	2,053,530	9.910	2,053,530	2,017,562				35,968		35,968		12/13/2021	
G6780C-10-9	ORION BIOTECH OPPORTUNITIES UN			173,095.000	1,674,106	9.672	1,674,106	1,679,022				(4,916)		(4,916)		07/07/2021	
G6S23K-10-8	MORINGA ACQUISITION UNITS CORP			98,365.000	952,173	9.680	952,173	944,314				7,859		7,859		12/31/2021	
G70021-10-3	PEPPERLIME HEALTH ACQUISITION			173,094.000	1,696,321	9.800	1,696,321	1,664,304				32,017		32,017		12/13/2021	
G70070-10-2	PERCEPTION CAPITAL II UNITS CO			249,222.000	2,469,790	9.910	2,469,790	2,442,590				27,201		27,201		12/31/2021	
G70088-10-5	PERIDOT ACQUISITION II UNITS C			559,899.000	5,447,817	9.730	5,447,817	5,443,466				4,351		4,351		09/01/2021	
G7134L-12-6	PLUM ACQUISITION I UNITS CORP			49,125.000	476,021	9.690	476,021	476,513				(491)		(491)		05/11/2021	
G7158C-10-1	THRIVE ACQUISITION UNITS CORP			296,730.000	2,931,692	9.880	2,931,692	2,894,601				37,091		37,091		12/10/2021	
G71716-10-7	POPULATION HEALTH INVESTMENT I			9,243.000	90,951	9.840	90,951	89,611				1,340		1,340		08/09/2021	
G72556-10-6	PROJECT ENERGY REIMAGINED ACQU			26,116.000	258,548	9.900	258,548	249,608				8,941		8,941		12/21/2021	
G7308P-10-1	PYROPHYTE ACQUISITION UNITS CO			258,884.000	2,557,774	9.880	2,557,774	2,538,326				19,448		19,448		12/28/2021	
G7315C-10-1	QUEENS GAMBIT GROWTH CAPITAL U			14,736.000	145,886	9.900	145,886	141,466				4,421		4,421		03/15/2021	
G7330C-12-8	RCF ACQUISITION UNITS CORP			103,858.000	1,048,966	10.100	1,048,966	1,046,666				2,300		2,300		11/10/2021	
G7552B-10-5	RIBBIT LEAP LTD CLASS A			19,100.000	191,191	10.010	191,191	191,851				(660)		(660)		12/23/2021	
G7573M-10-6	RIGEL RESOURCE ACQUISITION UNI			49,456.000	484,669	9.800	484,669	479,723				4,946		4,946		12/27/2021	
G76088-10-6	RMG ACQUISITION III UNITS CORP			25,708.000	251,167	9.770	251,167	249,146				2,021		2,021		08/18/2021	
G7637J-10-7	ROSE HILL ACQUISITION UNITS CO			123,638.000	1,226,489	9.920	1,226,489	1,199,289				27,200		27,200		12/08/2021	
G7641C-10-6	ROSS ACQUISITION II UNITS CORP			9,825.000	95,892	9.760	95,892	95,303				590		590		05/05/2021	
G79471-10-1	SDCL EDGE ACQUISITION UNITS			42,900.000	417,846	9.740	417,846	412,055				5,792		5,792		12/21/2021	
G7T983-12-9	SCULPTOR ACQUISITION I UNITS C			163,202.000	1,633,652	10.010	1,633,652	1,637,213				(3,561)		(3,561)		12/09/2021	
G8028L-12-3	SEMPER PARATUS ACQUISITION UNI			296,732.000	2,988,091	10.070	2,988,091	2,978,200				9,891		9,891		11/04/2021	
G80694-10-5	7 ACQUISITION UNITS CORP			49,454.000	487,616	9.860	487,616	482,671				4,945		4,945		12/23/2021	
G8201H-10-5	SILVER SPIKE ACQUISITION II UN			49,124.000	477,485	9.720	477,485	476,503				982		982		05/05/2021	
G8210L-10-5	SLAM CORP CLASS A			25,324.000	246,149	9.720	246,149	245,242				907		907		09/02/2021	
G82472-11-2	SOAR TECHNOLOGY ACQUISITION UN			222,546.000	2,249,918	10.110	2,249,918	2,183,671				66,247		66,247		11/09/2021	
G8253T-10-6	SOCIAL CAPITAL SUVRETTA HOLDIN			25,000.000	248,250	9.930	248,250	247,523				727		727		12/15/2021	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
G8253U-10-3	SOCIAL CAPITAL SUVRETTA HOLDIN			5,886.000	58,213	9.890	58,213	58,061				151		151		12/20/2021	
G8253W-10-9	SOCIAL CAPITAL SUVRETTA HOLDIN			50,000.000	495,000	9.900	495,000	494,363				637		637		12/09/2021	
G8253Y-10-5	SOCIAL CAPITAL SUVRETTA HOLDIN			25,000.000	245,500	9.820	245,500	246,875				(1,375)		(1,375)		12/09/2021	
G85094-10-3	STONEBRIDGE ACQUISITION UNITS			720,020.000	7,092,197	9.850	7,092,197	7,046,682				45,515		45,515		10/29/2021	
G8601L-10-2	SVF INVESTMENT UNITS CORP			19,870.000	199,495	10.040	199,495	194,328				5,167		5,167		12/16/2021	
G8601M-10-0	SVF INVESTMENT CORP CLASS A			982.000	9,722	9.900	9,722	9,820				(98)		(98)		03/09/2021	
G8656T-11-7	TLGY ACQUISITION UNITS CORP			258,748.000	2,603,005	10.060	2,603,005	2,597,197				5,808		5,808		12/01/2021	
G86613-10-9	TAILWIND TWO ACQUISITION UNITS			558,643.000	5,524,979	9.890	5,524,979	5,502,659				22,321		22,321		11/29/2021	
G8662F-10-1	TAILWIND INTERNATIONAL ACQUISI			198,250.000	1,932,938	9.750	1,932,938	1,909,200				23,738		23,738		09/02/2021	
G86656-10-8	TALON ACQUISITION UNITS CORP			288,958.000	2,834,750	9.810	2,834,750	2,834,750								12/31/2021	
G86656-11-6	TALON ACQUISITION UNITS CORP			144,479.000	86,687	0.600	86,687	86,687								12/31/2021	
G88935-11-2	TKB CRITICAL TECHNOLOGIES UNI			151,878.000	1,494,480	9.840	1,494,480	1,481,534				12,946		12,946		12/21/2021	
G8990D-12-5	TPG PACE BENEFICIAL FINANCE UN			250,000.000	2,452,500	9.810	2,452,500	2,452,500								12/30/2021	
G8T90F-10-2	SUPERNOVA PARTNERS ACQUISITION			108,075.000	1,049,408	9.710	1,049,408	1,041,450				7,958		7,958		05/17/2021	
G9027T-10-9	TREBIA ACQUISITION UNITS (PROP			721,767.000	7,188,799	9.960	7,188,799	7,120,578				(53,366)		(53,366)		12/31/2021	
G9059F-10-0	TRINE II ACQUISITION UNITS COR			192,876.000	1,900,793	9.855	1,900,793	1,881,654				19,139		19,139		12/27/2021	
G9118J-10-1	TUATARA CAPITAL ACQUISITION UN			14,773.000	145,810	9.870	145,810	143,224				2,585		2,585		08/18/2021	
G9151L-10-4	TWIN RIDGE CAPITAL ACQUISITION			3,668.000	35,543	9.690	35,543	35,449				94		94		09/07/2021	
G91595-10-1	TZP STRATEGIES ACQUISITION UNI			150,000.000	1,459,500	9.730	1,459,500	1,449,000				10,500		10,500		07/21/2021	
G9320Z-12-5	VAHANNA TECH EDGE ACQUISITION			247,796.000	2,495,306	10.070	2,495,306	2,489,607				5,699		5,699		12/13/2021	
G9420F-10-2	VENUS ACQUISITION UNITS CORP			137,814.000	1,389,165	10.080	1,389,165	1,348,449				40,716		40,716		08/12/2021	
G9460A-10-4	VECTOR ACQUISITION II CLASS A			98,250.000	959,903	9.770	959,903	982,500				(22,598)		(22,598)		03/10/2021	
G9460K-10-2	VIRGIN GROUP ACQUISITION II UN			147,375.000	1,454,591	9.870	1,454,591	1,430,274				24,317		24,317		05/17/2021	
G9461B-10-1	GOGREEN INVESTMENTS UNITS CORP			222,314.000	2,203,132	9.910	2,203,132	2,168,301				34,831		34,831		12/14/2021	
G9473A-12-5	UTA ACQUISITION UNITS CORP			287,386.000	2,898,288	10.085	2,898,288	2,884,492				13,796		13,796		12/03/2021	
00208D-40-8	ARC RESOURCES LTD			1,665,460.000	15,162,720	9.104	15,162,720	9,639,002	131,850	168,583		5,559,583		5,559,583	(35,865)	04/08/2021	
29250N-10-5	ENBRIDGE INC		A	2,298,150.000	89,811,702	39.080	89,811,702	75,115,651		5,529,164		13,173,719		13,173,719		10/27/2021	
452892-10-2	IMPERIAL METALS CORP			8,020,893.000	20,129,225	2.510	20,129,225	23,084,524				(10,637,703)		(10,637,703)	71,181	12/17/2021	
552704-10-8	MEG ENERGY CORP			378,902.000	3,509,602	9.263	3,509,602	1,494,769				2,172,122		2,172,122	14,000	01/01/2013	
67077M-10-8	NUTRIEN LTD		A	437,080.000	32,868,416	75.200	32,868,416	19,689,755	201,057	799,856		11,818,643		11,818,643		01/02/2018	
89156V-10-6	TOURMALINE OIL CORP			74,810.000	2,418,747	32.332	2,418,747	2,351,338		10,554		31,389		31,389	36,020	12/02/2021	
G63836-12-9	SWIFTMERGE ACQUISITION UNITS C		A	68,842.000	684,978	9.950	684,978	680,785				4,192		4,192		12/15/2021	
000000-00-0	AXIS CAPITAL HOLDINGS LTD		D	862,836.000	46,998,677	54.470	46,998,677	38,466,185	371,019	1,449,564		3,520,371		3,520,371		09/24/2020	
237699-10-3	DATA KNIGHTS ACQUISITION UNITS		D	437,131.000	4,415,023	10.100	4,415,023	4,324,050				90,973		90,973		12/15/2021	
28139A-10-2	EDTECHX HOLDINGS ACQUISITION I		D	459,065.000	4,595,241	10.010	4,595,241	4,539,037				56,204		56,204		10/28/2021	
302438-10-6	FIGURE ACQUISITION REDEEMABLE		D	19,652.000	192,590	9.800	192,590	188,659				3,930		3,930		04/12/2021	
57778T-10-6	MAXPRO CAPITAL ACQUISITION UNI		D	454,622.000	4,514,396	9.930	4,514,396	4,487,493				26,903		26,903		12/02/2021	
69291C-10-6	PHP VENTURES ACQUISITION UNITS		D	158,256.000	1,571,482	9.930	1,571,482	1,523,412				48,070		48,070		10/08/2021	
848651-10-5	SPK ACQUISITION UNITS CORP		D	112,657.000	1,117,557	9.920	1,117,557	1,086,298				31,259		31,259		10/21/2021	
G0083D-12-0	ACE CONVERGENCE ACQUISITION CO		D	1,020,248.000	10,161,670	9.960	10,161,670	10,082,600				79,070		79,070		12/31/2021	
G0083E-10-2	ACE GLOBAL BUSINESS ACQUISITIO		D	130,012.000	1,313,121	10.100	1,313,121	1,299,495				13,626		13,626		09/24/2021	
G01046-10-4	AEA BRIDGES IMPACT UNITS CORP		D	400,205.000	3,998,048	9.990	3,998,048	3,865,952				40,823		40,823		08/30/2021	
G0112R-10-8	AFRICAN GOLD ACQUISITION UNITS		D	221,500.000	2,144,120	9.680	2,144,120	2,128,141				15,979		15,979		09/09/2021	
G0120M-10-9	AGBA ACQUISITION LTD		D	125,706.000	1,386,537	11.030	1,386,537	1,328,157				58,381		58,381		08/12/2021	
G01322-11-7	AHREN ACQUISITION UNITS CORP		D	179,493.000	1,798,520	10.020	1,798,520	1,796,004				2,516		2,516		12/20/2021	
G0316P-13-0	ALPHA CAPITAL ACQUISITION COMP		C	26,326.000	259,574	9.860	259,574	254,457				5,117		5,117		09/17/2021	
G0371B-10-9	ALTIMETER GROWTH CORP CLASS A		D	110,200.000	1,086,572	9.860	1,086,572	1,083,554				3,018		3,018		12/31/2021	
G04058-12-2	AP ACQUISITION UNITS CORP		D	240,000.000	2,431,200	10.130	2,431,200	2,412,000				19,200		19,200		12/17/2021	
G0411R-10-6	APOLLO STRATEGIC GROWTH UNITS		D	198,299.000	1,957,211	9.870	1,957,211	1,915,045				(38,834)		(38,834)		08/11/2021	
G0412A-10-2	APOLLO STRATEGIC GROWTH CAPITA		D	59,280.000	579,758	9.780	579,758	573,539				6,219		6,219		08/24/2021	
G0542N-10-7	ARIES I ACQUISITION UNITS CORP		D	228,019.000	2,280,190	10.000	2,280,190	2,237,161				43,029		43,029		09/13/2021	
G06607-10-8	AUTHENTIC EQUITY ACQUISITION U		D	126,643.000	1,236,036	9.760	1,236,036	1,216,987				19,048		19,048		09/14/2021	
G0682V-10-9	AVANTI ACQUISITION CORP CLASS		D	49,908.000	490,097	9.820	490,097	484,845				5,252		5,252		07/01/2021	
G0698L-10-3	AURORA ACQUISITION CORP CLASS		D	83,787.000	829,491	9.900	829,491	830,550				(1,059)		(1,059)		12/07/2021	

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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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G11537-10-0	BLACK SPADE ACQUISITION UNITS		D	109,790.000	1,059,474	9.650	1,059,474	1,055,933				3,541		3,541		09/09/2021	
G11765-12-3	BLOCKCHAIN COINVESTORS ACQUISI		D	98,910.000	999,980	10.110	999,980	989,100				10,880		10,880		11/10/2021	
G1195N-10-5	BLUESCAPE OPPORTUNITIES ACQUIS		D	74,659.000	730,912	9.790	730,912	722,052				8,860		8,860		09/03/2021	
G1330M-10-3	BLUE WHALE ACQUISITION I CORP		D	49,455.000	477,241	9.650	477,241	481,197				(3,956)		(3,956)		11/29/2021	
G1355U-11-3	BRIDGETOWN HLDG UNITS LTD		D	454,040.000	4,458,673	9.820	4,458,673	4,493,462				(34,789)		(34,789)		12/23/2021	
G1686P-10-6	BULL HORN HOLDINGS UNITS		C	408,060.000	4,080,600	10.000	4,080,600	3,972,077				108,523		108,523		06/22/2021	
G1702T-11-6	BURGUNDY TECH ACQ UNITS CORP		D	1,308,419.000	13,097,274	10.010	13,097,274	12,897,717				50,226		50,226		12/01/2021	
G1889L-11-8	CAPITALWORKS EMERGING MARKETS		D	126,606.000	1,274,922	10.070	1,274,922	1,275,110				(188)		(188)		12/03/2021	
G1962Y-10-2	CATCHA INVESTMENT UNITS CORP		D	177,183.000	1,731,078	9.770	1,731,078	1,711,002				20,076		20,076		09/07/2021	
G23726-10-5	COHN ROBBINS HOLDINGS UNITS		D	1,048,260.000	10,304,396	9.830	10,304,396	10,280,911				(168,548)		(168,548)		12/27/2021	
G26507-12-2	CRESCERA CAPITAL ACQUISITION U		D	24,728.000	248,022	10.030	248,022	247,280				742		742		11/19/2021	
G27029-10-0	DEEP LAKE CAPITAL ACQUISITION		D	164,484.000	1,608,654	9.780	1,608,654	1,588,654				20,000		20,000		09/01/2021	
G28553-10-8	DUDDELL STREET ACQUISITION CLA		D	79,805.000	791,666	9.920	791,666	776,430				15,236		15,236		11/08/2021	
G2956R-10-3	8I ACQUISITION UNITS CORP		D	150,000.000	1,462,500	9.750	1,462,500	1,449,750				12,750		12,750		12/16/2021	
G2R18K-10-5	CONSTELLATION ACQUISITION I UN		D	44,377.000	433,120	9.760	433,120	427,503				5,617		5,617		08/17/2021	
G31070-10-8	SCION TECH GROWTH II UNITS		D	49,125.000	477,986	9.730	477,986	471,600				6,386		6,386		04/01/2021	
G3166T-10-3	CC NEUBERGER PRINCIPAL HLDG UN		D	656,023.000	6,494,628	9.900	6,494,628	6,367,469				(238,655)		(238,655)		12/27/2021	
G3167F-10-2	EUROPEAN BIOTECH ACQUISITION U		D	19,650.000	190,409	9.690	190,409	190,605				(197)		(197)		05/13/2021	
G3400W-10-2	FAT PROJECTS ACQUISITION UNITS		D	449,364.000	4,385,793	9.760	4,385,793	4,351,348				34,445		34,445		12/31/2021	
G35006-10-8	ALBERTON ACQUISITION UNITS COR		D	34,680.000	405,427	11.691	405,427	396,196				9,230		9,230		10/11/2021	
G3710A-10-5	FRAZIER LIFESCIENCES ACQUISITI		D	14,907.000	145,343	9.750	145,343	137,890				7,454		7,454		02/24/2021	
G3731J-10-1	GAMES ESPORTS EXPERIENCE ACQUI		D	190,636.000	1,933,049	10.140	1,933,049	1,922,674				10,375		10,375		12/16/2021	
G38537-10-9	GESHER I ACQUISITION CORP CLAS		D	100,000.000	976,000	9.760	976,000	978,000				(2,000)		(2,000)		12/09/2021	
G3934J-10-6	GLOBAL SYNERGY ACQUISITION UNI		D	49,696.000	489,227	9.844	489,227	468,385				20,843		20,843		03/01/2021	
G3970D-10-4	GOLDENBRIDGE ACQ UNITS LTD		D	235,374.000	2,337,264	9.930	2,337,264	2,297,392				39,872		39,872		10/04/2021	
G39714-10-3	HH&L ACQUISITION CLASS A		D	129,363.000	1,258,702	9.730	1,258,702	1,248,613				10,089		10,089		09/02/2021	
G3R23D-11-0	GENESIS GROWTH TECH ACQUISITIO		D	148,366.000	1,491,078	10.050	1,491,078	1,484,155				6,924		6,924		12/10/2021	
G4000A-10-2	EDOC ACQUISITION CORP CLASS A		D	468,143.000	4,784,421	10.220	4,784,421	4,741,350				41,264		41,264		03/29/2021	
G41089-10-6	AGRICO ACQUISITION UNITS CORP		D	521,712.000	5,241,275	10.046	5,241,275	5,182,127				59,148		59,148		09/28/2021	
G41522-12-2	GROWTH FOR GOOD ACQUISITION UN		D	98,910.000	987,122	9.980	987,122	989,100				(1,978)		(1,978)		12/10/2021	
G4373K-12-5	HEALTHCARE AI ACQUISITION CO U		D	222,548.000	2,227,705	10.010	2,227,705	2,226,469				1,236		1,236		12/13/2021	
G44690-10-8	HIGHLAND TRANSCEND PARTNERS I		D	49,454.000	490,584	9.920	490,584	479,333				11,251		11,251		08/19/2021	
G44898-10-7	HIG ACQUISITION UNITS (PROPOSE		D	517,345.000	5,059,634	9.780	5,059,634	5,010,807				48,827		48,827		09/01/2021	
G46044-10-6	HORIZON ACQUISITION II UNITS (		D	480,823.000	4,726,490	9.830	4,726,490	4,733,420				(6,930)		(6,930)		12/30/2021	
G4712C-10-7	ICONIC SPORTS ACQUISITION UNIT		D	148,366.000	1,473,274	9.930	1,473,274	1,450,030				23,244		23,244		12/15/2021	
G4923T-12-1	INVESTCORP EUROPE ACQUISITION		D	197,820.000	1,995,015	10.085	1,995,015	1,978,200				16,815		16,815		12/15/2021	
G4R23P-10-3	HHG CAPITAL UNITS CORP		D	98,221.000	971,406	9.890	971,406	951,429				19,976		19,976		12/22/2021	
G50752-10-7	JATT ACQUISITION UNITS CORP		D	121,016.000	1,194,428	9.870	1,194,428	1,172,283				22,145		22,145		09/13/2021	
G5346G-12-5	L CATTERTON ASIA ACQUISITION U		D	24,561.000	238,242	9.700	238,242	238,242								05/05/2021	
G5462L-10-6	LEVERE HOLDINGS CORP CLASS A		D	24,728.000	240,851	9.740	240,851	238,007				2,844		2,844		08/24/2021	
G5463R-10-2	LEO HOLDINGS II UNITS CORP		D	49,993.000	487,432	9.750	487,432	484,286				3,146		3,146		08/04/2021	
G5596W-10-1	WORLD QUANTUM GROWTH ACQUISITI		D	197,820.000	1,940,614	9.810	1,940,614	1,918,854				21,760		21,760		10/04/2021	
G5859B-11-7	MALACCA STRAITS ACQUISITION CO		D	584,165.000	5,964,325	10.210	5,964,325	5,792,069				172,256		172,256		10/28/2021	
G5S70A-10-4	MAGNUM OPUS ACQUISITION LTD CL		D	198,203.000	1,966,174	9.920	1,966,174	1,948,263				17,911		17,911		09/03/2021	
G61074-10-3	PRIME IMPACT ACQUISITION I UNI		D	147,288.000	1,449,314	9.840	1,449,314	1,433,040				(3,356)		(3,356)		09/03/2021	
G6246M-10-5	MODEL PERFORMANCE ACQUISITION		D	163,066.000	1,629,029	9.990	1,629,029	1,619,357				9,672		9,672		11/26/2021	
G6293A-10-3	MOTIVE CAPITAL UNITS CORP		D	49,695.000	488,999	9.840	488,999	462,164				26,835		26,835		02/24/2021	
G66139-10-9	NORTH ATLANTIC ACQUISITION UNI		D	24,561.000	240,698	9.800	240,698	235,786				4,912		4,912		03/15/2021	
G6759A-10-0	NOVA VISION ACQUISITION UNITS		D	207,960.000	2,067,122	9.940	2,067,122	2,039,597				27,525		27,525		12/10/2021	
G6855L-10-9	OXBRIDGE ACQUISITION UNITS COR		D	298,056.000	2,941,813	9.870	2,941,813	2,912,173				29,640		29,640		10/26/2021	
G6859L-10-5	OXUS ACQUISITION UNITS CORP		D	242,330.000	2,394,220	9.880	2,394,220	2,372,322				21,899		21,899		10/07/2021	
G69768-10-2	PEGASUS DIGITAL MOBILITY ACQUI		D	98,910.000	970,307	9.810	970,307	954,482				15,826		15,826		12/14/2021	
G71707-10-6	PONTEM UNITS CORP		D	56,732.000	555,974	9.800	555,974	545,695				10,279		10,279		08/12/2021	
G7209M-10-8	POWERED BRANDS UNITS		D	49,692.000	486,485	9.790	486,485	476,215				10,270		10,270		03/05/2021	

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G7255E-10-9	PRIMAVERA CAPITAL ACQUISITION		D	69,476.000	674,612	9.710	674,612	670,170				4,442		4,442		09/03/2021	
G7273A-10-5	POWERED BRANDS UNITS		D	98,067.000	955,173	9.740	955,173	942,297				12,875		12,875		09/07/2021	
G7282L-10-0	PROVIDENT ACQUISITION UNITS CO		D	79,996.000	787,961	9.850	787,961	770,334				17,626		17,626		09/14/2021	
G7417R-10-5	REDBALL ACQUISITION UNITS CORP		D	656,916.000	6,516,607	9.920	6,516,607	6,453,174				(127,139)		(127,139)		12/01/2021	
G7613T-10-3	ROCKET INTERNET GROWTH OPPORTU		D	4,912.000	48,138	9.800	48,138	47,646				491		491		05/17/2021	
G7823W-10-2	SARISSA CAPITAL ACQ UNITS CORP		D	99,390.000	973,028	9.790	973,028	950,831				22,197		22,197		01/05/2021	
G7S24C-10-3	PIONEER MERGER UNITS CORP		D	24,727.000	244,055	9.870	244,055	244,921				(865)		(865)		05/27/2021	
G81355-10-2	SILVER CREST ACQUISITION COR		D	141,740.000	1,390,469	9.810	1,390,469	1,381,644				8,825		8,825		09/29/2021	
G82514-10-3	SOCIAL CAPITAL HEDOSOPHIA IV U		D	38,765.000	396,178	10.220	396,178	360,994				(124,501)		(124,501)		10/22/2021	
G8251L-10-5	SOCIAL CAPITAL HEDOSOPHIA VI U		D	184,660.000	1,881,685	10.190	1,881,685	1,965,969				(152,958)		(152,958)		08/31/2021	
G8372A-10-3	SPORTS VENTURES ACQ UNITS CORP		D	63,952.000	622,253	9.730	622,253	620,500				1,753		1,753		07/19/2021	
G83745-11-0	SPREE ACQUISITION UNITS CORP		D	200,000.000	2,004,000	10.020	2,004,000	2,000,000				4,000		4,000		12/16/2021	
G8377A-10-8	SPRING VALLEY ACQUISITION UNIT		D	372,415.000	3,735,322	10.030	3,735,322	3,689,604				45,731		45,731		12/17/2021	
G8465L-12-3	ST ENERGY TRANSITION I LTD		D	11,870.000	118,819	10.010	118,819	118,700				119		119		12/03/2021	
G8566R-10-2	SUMMIT HEALTHCARE ACQUISITION		D	36,958.000	357,384	9.670	357,384	354,427				2,957		2,957		09/13/2021	
G8657L-10-5	TB SA ACQUISITION CORP CLASS A		D	2,544.000	24,868	9.775	24,868	24,435				432		432		08/31/2021	
G8675N-11-7	TARGET GLOBAL ACQUISITION I UN		D	98,910.000	985,144	9.960	985,144	987,369				(2,225)		(2,225)		12/09/2021	
G88672-10-3	TIGA ACQUISITION CORP		D	673,938.000	6,828,677	10.133	6,828,677	6,749,941				78,736		78,736		12/30/2021	
G89826-10-4	TPG PACE BENEFICIAL II CORP CL		D	153,310.000	1,502,438	9.800	1,502,438	1,497,492				4,946		4,946		08/04/2021	
G8T10C-10-6	TIO TECH A CLASS A		D	258,262.000	2,515,472	9.740	2,515,472	2,479,528				35,944		35,944		10/26/2021	
G9095M-10-1	TREPONT ACQUISITION REDEEMABLE		D	196,677.000	1,962,836	9.980	1,962,836	1,876,489				86,348		86,348		09/20/2021	
G9440B-10-7	VICKERS VANTAGE I UNITS (PROPO		D	682,235.000	6,849,639	10.040	6,849,639	6,761,215				88,424		88,424		03/30/2021	
G9444H-10-0	VY GLOBAL GROWTH UNITS		D	456,114.000	4,474,478	9.810	4,474,478	4,470,830				3,648		3,648		12/17/2021	
Y37828-12-9	HUNTER MARITIME ACQUISITION EQ		D	171,104.000	1,283	0.008	1,283	15,628				1,112		1,112		03/04/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,849,630,324	XXX	1,849,630,324	1,762,343,708	703,926	24,790,384		74,008,085		74,008,085	85,336	XXX	XXX
19075F-30-4	COBALT INTERNATIONAL ENERGY IN			18,361.000	2	0.000	2	2								06/19/2017	
000000-00-0	COREX RESOURCES LTD			188,500.000	1,014,765	5.383	1,014,765	989,005							25,760	12/20/2021	
6CONNO-IL-0	CONNAUGHT OIL & GAS			5,184,264.000	624,201	0.120	624,201	608,356							15,845	12/20/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,638,968	XXX	1,638,968	1,597,363							41,605	XXX	XXX
084423-10-2	WR Berkley Corporation COMMON			5,315,625.000		82.390	437,954,344	26,515,450		10,684,406						05/31/2010	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded						XXX	437,954,344	26,515,450		10,684,406						XXX	XXX
08442N-IA-8	RIVERPORT INSURANCE COMPANY			350,000.000	48,511,661	138.605	48,511,661	30,676,614				(226,231)		(226,231)		08/18/2010	
08444#-10-3	Berkley LONDON HOLDINGS INC			75.000	304,359,017	4,058,120.000	304,359,017	632,391,876				(6,810,364)		(6,810,364)	2,741,173	01/01/2013	
08449#-10-8	Berkley Regional Insurance Co			40,000.000	809,514,526	20,204.100	808,421,965	236,100,114				12,149,783		12,149,783		11/01/2015	
08IGLI-FE-1	BERKLEY LIFE AND HEALTH INSURANCE COMPANY			10,346,657.000	293,720,173	28.388	293,720,173	74,099,812				56,737,352		56,737,352		11/01/2011	
46127@-10-9	INTREPID CASUALTY CO			70,000.000	28,500,000	407.143	28,500,000	28,500,000								12/22/2021	
08INTR-EP-4	INTREPID INSURANCE CO			200,000.000	34,706,515	173.533	34,706,515	35,504,348				(350,531)		(350,531)		01/11/2017	
46126@-10-0	INTREPID SPECIALTY INSURANCE CO			70,000.000	50,500,000	721.429	50,500,000	50,500,000								12/22/2021	
36867#-10-2	GEMINI INSURANCE COMPANY			430,000.000	60,413,776	140.497	60,413,776	46,300,000				(145,037)		(145,037)		01/01/1997	
39032*-10-0	GREAT DIVIDE INSURANCE COMPANY			6,000,000.000	112,097,520	18.683	112,097,520	106,578,871				2,877,941		2,877,941		12/17/2021	
49314@-10-6	KEY RISK INSURANCE COMPANY			1,800,000.000	34,771,400	19.317	34,771,400	25,344,743				446,258		446,258		05/21/2009	
59831#-10-7	Midwest Employers Casualty Co			107.000	121,505,324	1,135,564.000	121,505,324	103,697,617				3,955,642		3,955,642		03/30/2000	
66168#-10-5	BERKLEY ASSURANCE COMPANY			1,500,000.000	59,209,150	39.473	59,209,150	52,057,815				412,737		412,737		02/13/2013	
74053*-10-1	PREFERRED EMPLOYERS INSURANCE CO			3,500.000	50,415,456	14,404.400	50,415,456	40,797,048				408,446		408,446		01/01/2013	
75937#-10-6	REINSERCO, INC.			1,000.000		0.000		216,057								01/01/1986	
85555#-10-6	STARNET INSURANCE COMPANY			600,000.000	123,009,607	205.016	123,009,607	94,950,620				2,269,998		2,269,998		02/26/1999	
90839#-10-4	BERKLEY NATIONAL INSURANCE COMPANY			2,750,000.000	64,522,809	23.463	64,522,809	59,540,581				1,513,488		1,513,488		08/10/2021	
02156C-10-1	ALTEX ENERGY LTD			5,870,091.000	5,086,544	0.867	5,086,544	6,399,255				1,114,424		1,114,424	65,947	11/04/2016	
000000-00-0	ADMIRAL INSURANCE COMPANY			2,000.000	745,069,520	372,535.000	745,069,520	1,703,369,263				16,952,996		16,952,996		07/29/2015	
G8871*-10-2	LEADENHALL STREET LTD #34		B	389,448,768.000	624,157,047	1.603	624,157,047	655,424,786		9,816,221		3,810,494		3,810,494	(6,204,505)	12/16/2020	
P1654*-10-0	Berkley International Seg Colombia		B	699.000		0.000		3,262								04/27/2015	
000000-00-0	Wr Berkley Mexico S.A		B	10.000		0.000		462				(170)		(170)		09/30/2018	

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G9394#-10-4	WR BERKLEY SYNDICATE HOLDINGS LIMITED			100.000	41,548,025	415.480000	41,548,025	249,499,041				(107,383,207)		(107,383,207)	(778,661)	11/01/2011	
39678*-10-9	GREENWICH AERO GROUP INC			449,022.000	151,662,063	337.761	151,662,063	171,502,623		15,000,000		(4,382,477)		(4,382,477)		09/30/2013	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					3,763,280,135	XXX	3,762,187,573	4,403,454,808		24,816,221		(16,648,458)		(16,648,458)	(4,176,046)	XXX	XXX
9799999 - Total Common Stocks					5,614,549,427	XXX	6,051,411,209	6,193,911,329	703,926	60,291,011		57,359,627		57,359,627	(4,049,105)	XXX	XXX
9899999 - Total Preferred and Common Stocks					5,849,525,868	XXX	6,286,387,650	6,432,920,806	910,095	66,206,739		48,543,447		48,543,447	(4,049,105)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

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
3133EM-KG-6	FEDERAL FARM CREDIT BANKS FUN SENIOR AGENCY BND 0.200% 06/15/23		01/05/2021	Raymond James		4,750,000	4,750,000	554
3133EM-MX-7	FEDERAL FARM CREDIT BANKS FUN SENIOR AGENCY BND 0.180% 07/13/23		01/06/2021	Raymond James		20,000,000	20,000,000	
3133EM-PA-4	FEDERAL FARM CREDIT BANKS FUN SENIOR AGENCY BND 0.125% 05/03/23		01/25/2021	FTN Financial Sec Corp		24,978,000	25,000,000	
3134GX-JG-0	FREDDIE MAC SENIOR AGENCY BND 0.200% 06/30/23		01/05/2021	FTN Financial Sec Corp		15,507,750	15,500,000	517
38383A-WJ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY CMO 2.000% 03/20/51		09/15/2021	FTN Financial Sec Corp		9,836,684	9,590,917	15,452
912828-2D-1	U.S. TREASURY SENIOR GOVT BND 1.375% 08/31/23		05/10/2021	Various		1,335,477	1,300,000	3,449
912828-4X-5	U.S. TREASURY SENIOR GOVT BND 2.750% 08/31/23		04/01/2021	Wells Fargo		1,060,391	1,000,000	2,690
912828-5P-1	U.S. TREASURY SENIOR GOVT BND 2.875% 11/30/23		03/25/2021	Wachovia Securities		1,070,469	1,000,000	9,162
912828-6G-0	U.S. TREASURY SENIOR GOVT BND 2.375% 02/29/24		04/22/2021	JP Morgan Securities		529,590	500,000	1,743
912828-P4-6	U.S. TREASURY SENIOR GOVT BND 1.625% 02/15/26		06/18/2021	Wells Fargo		1,037,207	1,000,000	4,018
912828-YQ-7	U.S. TREASURY SENIOR GOVT BND 1.625% 10/31/26		08/09/2021	Wells Fargo		1,668,313	1,600,000	7,207
912828-ZC-7	U.S. TREASURY SENIOR GOVT BND 1.125% 02/28/25		04/07/2021	JP Morgan Securities		1,020,742	1,000,000	1,192
912828-ZT-0	U.S. TREASURY SENIOR GOVT BND 0.250% 05/31/25		09/29/2021	Various		2,177,508	2,200,000	1,254
91282C-AZ-4	U.S. TREASURY SENIOR GOVT BND 0.375% 11/30/25		12/20/2021	JP Morgan Securities		1,945,703	2,000,000	433
91282C-BG-5	U.S. TREASURY SENIOR GOVT BND 0.125% 01/31/23		12/20/2021	Deutsche Bank		3,989,688	4,000,000	1,943
91282C-DC-2	U.S. TREASURY SENIOR GOVT IBND 0.125% 10/15/26		11/30/2021	Various		331,355,312	300,945,000	23,940
0599999. Subtotal - Bonds - U.S. Governments						422,262,834	391,385,917	73,554
013051-DM-6	ALBERTA (PROVINCE OF) SENIOR LOCAL BND 3.100% 06/01/24		09/08/2021	Royal Bank of Canada		5,004,120	4,699,411	40,312
013051-EK-9	ALBERTA (PROVINCE OF) SENIOR CORP BND 1.000% 05/20/25	A	04/26/2021	CANADIAN IMPERIAL BANK		2,624,180	2,600,000	11,411
125094-AW-2	CDP FINANCIAL INC SENIOR LOCAL BND 144A 1.500% 10/19/26		10/13/2021	CANADIAN IMPERIAL BANK		6,815,772	6,827,583	
12593C-AJ-0	CPPIB CAPITAL INC SENIOR LOCAL BND 144A 1.950% 09/30/29		08/24/2021	BMO CAPITAL MARKETS GK		1,187,463	1,151,982	9,170
13509P-ER-0	CANADA HOUSING TRUST SECURED CORP BND 144A 2.550% 03/15/25		11/30/2021	Royal Bank of Canada		4,309,232	4,151,076	22,621
13509P-FD-0	CANADA HOUSING TRUST SECURED LOCAL BND 144A 2.250% 12/15/25		09/02/2021	CANADIAN IMPERIAL BANK		3,311,501	3,140,174	16,260
13509P-GM-9	CANADA HOUSING TRUST SECURED CORP BND 144A 2.350% 06/15/23		01/05/2021	CANADIAN IMPERIAL BANK		3,167,566	3,019,001	4,471
13509P-HT-3	CANADA HOUSING TRUST SECURED CORP BND 144A 1.250% 06/15/26		06/18/2021	Various		8,050,761	8,031,806	2,751
642869-AJ-0	NEW BRUNSWICK (PROVINCE OF) SENIOR LOCAL BND 3.650% 06/03/24		06/22/2021	TD SECURITIES (USA), LLC		3,233,523	2,987,364	6,273
682142-AF-1	OMERS FINANCE TRUST SENIOR LOCAL BND 144A 1.100% 03/26/26	A	09/01/2021	CANADIAN IMPERIAL BANK		3,973,799	3,935,000	18,877
68323A-CX-0	ONTARIO (PROVINCE OF) SENIOR LOCAL BND 2.600% 06/02/25		04/19/2021	CANADIAN IMPERIAL BANK		1,653,869	1,558,504	15,542
68329A-AE-8	ONTARIO TEACHERS FINANCE TRUST CORP BND 1.100% 10/19/27		12/15/2021	Royal Bank of Canada		1,044,121	1,084,137	1,928
69363T-AP-7	PSP CAPITAL INC SENIOR CORP BND 0.900% 06/15/26		06/08/2021	National Bank of Canada		2,448,048	2,481,800	10,832
748149-AG-6	QUEBEC (PROVINCE OF) SENIOR CORP BND 2.625% 02/13/23	A	06/16/2021	CANADIAN IMPERIAL BANK		618,681	595,000	5,423
74814Z-EX-7	QUEBEC (PROVINCE OF) SENIOR LOCAL BND 2.500% 09/01/26		04/09/2021	Various		7,636,309	7,129,172	45,093
000000-00-0	SINGAPORE GOVERNMENT BOND GOVT BND 1.750% 02/01/23	B	10/25/2021	OCBC BANK		1,658,655	1,633,017	6,679
000000-00-0	QUEENSLAND TREASURY CORP, SENIOR CORP BND 4.250% 07/21/23	B	09/15/2021	Various		8,776,758	8,141,650	29,453
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND 1.000% 11/20/23	B	04/21/2021	Various		11,464,973	11,219,200	29,789
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND 4.250% 11/20/23	B	11/25/2021	WESTPAC BANKING CORPO		3,832,636	3,594,500	3,810
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.000% 02/01/24	B	07/02/2021	OCBC BANK		3,619,272	3,485,096	29,652
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND 1.000% 02/08/24	B	04/09/2021	Various		13,733,067	13,458,873	16,386
000000-00-0	HONG KONG SPECIAL ADMINISTRATI GOVT BND 1.730% 02/20/24	B	12/20/2021	OCBC BANK		658,226	640,734	3,735
000000-00-0	QUEENSLAND TREASURY CORP, SENIOR LOCAL BND 3.000% 03/22/24	B	06/28/2021	Citigroup Global Markets		4,065,668	3,785,750	30,854
000000-00-0	LANDWIRTSCHAFTLICHE RENTENBANK SENIOR CORP BND 4.750% 04/08/24	B	12/17/2021	AUST & NZ BANK GRP LTD		2,791,496	2,574,540	24,870
000000-00-0	INTER-AMERN DEV BK SENIOR CORP BND 1.950% 04/23/24	B	04/21/2021	Various		8,104,060	7,748,000	32,996
000000-00-0	AUSTRALIAN CAP TERRITORY SENIOR CORP BND 4.000% 05/22/24	B	05/20/2021	COMMONW BANK AUSTRALIA		4,309,237	3,884,750	855
000000-00-0	MALAYSIA (GOVERNMENT) SENIOR GOVT BND 3.478% 06/14/24	B	09/27/2021	OCBC BANK		490,688	477,555	4,856
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 2.500% 07/23/24	B	04/08/2021	Various		9,088,345	8,452,350	23,373
000000-00-0	EUROPEAN INVESTMENT BANK SENIOR CORP BND 4.750% 08/07/24	B	11/18/2021	AUST & NZ BANK GRP LTD		3,972,650	3,629,250	50,120
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND 1.100% 08/15/24	B	10/18/2021	AUST & NZ BANK GRP LTD		3,743,424	3,706,250	7,301
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND 2.250% 08/15/24	B	10/19/2021	Various		16,036,469	15,165,500	66,534
000000-00-0	HONG KONG SPECIAL ADMINISTRATI GOVT BND 2.600% 08/20/24	B	10/28/2021	OCBC BANK		679,220	642,897	3,206
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 3.000% 09/01/24	B	10/25/2021	OCBC BANK		1,575,416	1,484,561	6,767
000000-00-0	MALAYSIA (GOVERNMENT) SENIOR GOVT BND 4.059% 09/30/24	B	09/29/2021	OCBC BANK		499,432	477,926	53
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 0.250% 11/21/24	B	10/18/2021	Various		7,588,904	7,637,250	6,373
000000-00-0	TREASURY CORP OF VICTORIA SENIOR LOCAL BND 5.500% 12/17/24	B	10/25/2021	Various		21,388,885	18,459,075	301,210
000000-00-0	LANDWIRTSCHAFTLICHE RENTENBANK SENIOR CORP BND 4.250% 01/09/25	B	10/11/2021	COMMONW BANK AUSTRALIA		7,558,881	6,786,275	69,832
000000-00-0	HONG KONG SPECIAL ADMINISTRATI GOVT BND 2.950% 02/24/25	B	11/30/2021	OCBC BANK		6,042,270	5,642,467	41,876
000000-00-0	KFW BANKENGRUPPE SENIOR CORP BND 4.000% 02/27/25	B	09/28/2021	AUST & NZ BANK GRP LTD		4,028,668	3,618,250	13,388
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH LOCAL BND 2.750% 04/16/25	B	05/26/2021	WESTPAC BANKING CORPO		2,523,852	2,322,150	7,338
000000-00-0	KOMMUNALBANKEN AS SENIOR CORP BND 4.250% 07/16/25	B	12/20/2021	AUST & NZ BANK GRP LTD		3,888,122	3,553,750	65,247
000000-00-0	QUEENSLAND TREASURY CORP, SENIOR LOCAL BND 4.750% 07/21/25	B	12/22/2021	Various		6,816,794	6,088,875	124,288
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 5.000% 07/23/25	B	12/17/2021	Various		10,576,902	8,986,050	196,892
000000-00-0	INTER-AMERN DEV BK SENIOR CORP BND 2.750% 10/30/25	B	12/22/2021	AUST & NZ BANK GRP LTD		3,770,329	3,601,250	14,981
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 0.500% 11/01/25	B	12/21/2021	Various		2,726,453	2,784,524	2,662
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 0.250% 11/21/25	B	12/22/2021	AUST & NZ BANK GRP LTD		6,939,249	7,202,500	1,657
Q08184-LZ-6	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 3.250% 04/21/25	B	03/29/2021	Various		16,010,573	14,334,100	181,766
Q08184-MP-7	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 4.250% 04/21/26	B	12/23/2021	Various		16,270,797	14,444,000	112,169

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
06669A-CR-7	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND 5.000% 08/20/24	B	12/17/2021	Various		22,658,545	20,111,550	281,613
Q7944U-GH-6	QUEENSLAND TREASURY CORP. SRUNSEC LOCAL BND 5.750% 07/22/24	B	11/18/2021	Various		21,838,558	18,623,475	269,441
V81778-CY-2	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 2.750% 07/01/23	B	07/02/2021	OCBC BANK		2,747,177	2,621,530	17,118
Y2836B-AH-7	HONG KONG SPECIAL ADMINISTRATI SENIOR GOVT BND 1.960% 06/03/24	B	08/13/2021	OCBC BANK		673,840	642,364	2,553
Y322AU-AY-9	HONG KONG SPECIAL ADMINISTRATI SENIOR GOVT BND 1.840% 12/09/24	B	11/30/2021	OCBC BANK		5,827,798	5,643,041	48,705
Y55745-KT-2	MALAYSIA (GOVERNMENT) SENIOR GOVT BND 3.480% 03/15/23	B	08/13/2021	Various brokers		241,982	235,988	3,459
1099999. Subtotal - Bonds - All Other Governments						324,297,216	300,932,873	2,344,821
419792-G2-6	HAWAII ST MUNITAX BND GO 1.283% 08/01/26		09/30/2021	Merrill Lynch		3,970,000	3,970,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,970,000	3,970,000	
167560-WA-5	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO 1.818% 12/01/27		11/17/2021	JP Morgan Securities		6,150,000	6,150,000	
167560-WB-3	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO 2.018% 12/01/28		11/17/2021	JP Morgan Securities		7,000,000	7,000,000	
167560-WL-1	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO 1.818% 12/01/27		11/17/2021	JP Morgan Securities		2,230,000	2,230,000	
167560-WM-9	CHICAGO ILL MET WTR RECLAMATIO MUNITAX BND GO 2.018% 12/01/28		11/17/2021	JP Morgan Securities		1,050,000	1,050,000	
213185-MN-8	COOK CNTY ILL MUNITAX BND GO 1.941% 11/15/27		11/18/2021	LOOP CAPITAL MARKETS		4,000,000	4,000,000	
649660-RM-4	NEW YORK N Y MUNITAX BND GO 1.623% 08/01/28		01/14/2021	Siebert Brandford Shank		3,036,900	3,000,000	1,758
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						23,466,900	23,430,000	1,758
010268-CP-3	ALABAMA FEDERAL AID HIGHWAY FI MUNITAX BND REV 1.547% 09/01/27		10/07/2021	Merrill Lynch		7,500,000	7,500,000	
072024-NT-5	BAY AREA TOLL AUTHORITY SUB MUNITAX BND REV 6.793% 04/01/30		07/15/2021	Siebert Brandford Shank		8,184,400	6,475,000	128,289
072024-XD-9	BAY AREA TOLL AUTHORITY SENIOR MUNITAX BND REV 1.433% 04/01/27		03/03/2021	Merrill Lynch		17,695,000	17,695,000	
08661U-AA-4	BETH ISRAEL LAHEY HEALTH MUNITAX BND REV 2.220% 07/01/28		11/02/2021	Goldman Sachs		2,000,000	2,000,000	
115065-VX-9	BROWARD CNTY FLA SCH BRD MUNITAX BND REV 6.452% 07/01/27		10/20/2021	Siebert Brandford Shank		15,811,658	12,750,000	253,644
13033W-LC-5	CALIFORNIA INFRASTR & ECON BK MUNI BND REV 5.125% 07/01/37		10/12/2021	CAROLINA CASUALTY INSURANCE		256,095	210,000	3,049
13034A-R3-6	CALIFORNIA INFRASTRUCTURE AND MUNI CASH REV 0.200% 01/01/50		06/18/2021	Morgan Stanley Dean Witter		8,700,000	8,700,000	
13077D-QG-0	CALIFORNIA STATE UNIVERSITY MUNITAX BND REV 1.521% 11/01/28		07/09/2021	JP Morgan Securities		15,000,000	15,000,000	
20775H-FT-5	CONNECTICUT ST HSG FIN AUTH MUNITAX BND REV 0.300% 11/15/22		02/11/2021	Citigroup Global Markets		3,000,000	3,000,000	
235036-8B-9	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV 1.732% 11/01/27		10/28/2021	Barclays Capital		2,000,000	2,000,000	
235036-8C-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX BND REV 1.932% 11/01/28		10/28/2021	Barclays Capital		3,500,000	3,500,000	
249218-AJ-7	DENVER CO PUB SCHS CTFS MUNITAX BND REV 6.220% 12/15/26		04/12/2021	CLERMONT INSURANCE		368,222	314,574	6,359
25457V-BQ-8	DIRECTOR ST NEV DEPT BUSINESS MUNI CASH REV 0.250% 01/01/50		06/18/2021	Morgan Stanley Dean Witter		4,500,000	4,500,000	
3133KY-U6-4	FREDDIE MAC POOL # RB5105 2.000% 03/01/41		02/25/2021	Raymond James		18,614,442	18,177,056	25,246
3133KY-U9-8	FEDERAL HOME LOAN MORTGAGE COR POOL # RB5108 2.000% 04/01/41		03/17/2021	Raymond James		9,463,784	9,296,734	10,846
3133N3-XX-7	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6094 2.000% 04/01/51		03/17/2021	FTN Financial Sec Corp		6,454,159	6,513,185	7,599
3133N3-YJ-7	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6113 2.000% 11/01/51		10/21/2021	FTN Financial Sec Corp		9,859,675	9,931,054	13,793
3133N3-YK-4	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6114 2.500% 11/01/51		10/22/2021	FTN Financial Sec Corp		11,503,052	11,289,608	20,384
3133N3-YM-0	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6116 2.500% 12/01/51		11/17/2021	FTN Financial Sec Corp		11,174,345	10,970,365	9,142
3133N3-YQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6119 2.500% 12/01/51		11/24/2021	FTN Financial Sec Corp		20,599,837	20,314,169	16,928
3136BC-NA-4	FANNIE MAE SENIOR AGENCY CMO 20-80E 1.500% 11/25/50		10/08/2021	FTN Financial Sec Corp		8,906,918	9,191,273	4,979
3136BD-EE-4	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY CMO 1.250% 01/25/51		01/05/2021	FTN Financial Sec Corp		18,933,512	18,963,142	4,609
3136BF-KJ-1	FANNIE MAE SENIOR AGENCY CMO 1.250% 03/25/51		02/12/2021	FTN Financial Sec Corp		22,761,083	22,789,570	19,783
3136BF-KK-8	FANNIE MAE SENIOR AGENCY CMO 1.500% 03/25/51		02/22/2021	FTN Financial Sec Corp		3,400,520	3,400,520	3,542
3136BF-TK-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY CMO 1.250% 06/25/50		03/09/2021	FTN Financial Sec Corp		11,032,519	11,039,419	11,499
3137H0-WQ-7	FREDDIE MAC SENIOR AGENCY CMO 5115J 1.250% 06/25/49		05/24/2021	FTN Financial Sec Corp		1,658,392	1,658,651	1,555
3137H3-ES-7	FREDDIE MAC SENIOR AGENCY CMO 5151D 2.000% 10/25/49		09/24/2021	Credit Suisse		17,305,528	17,115,651	27,575
3140KS-K4-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # FN BQ6614 2.000% 10/01/51		09/24/2021	Raymond James		17,919,494	17,897,123	27,840
31418D-4P-4	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4429 2.500% 08/01/51		07/28/2021	FTN Financial Sec Corp		2,422,224	2,357,755	1,801
31418D-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4453 2.000% 09/01/51		10/19/2021	FTN Financial Sec Corp		19,659,243	19,767,345	23,062
31418D-6Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL #FN MA4478 2.000% 10/01/51		09/24/2021	FTN Financial Sec Corp		12,845,097	12,849,112	20,701
31418D-6R-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4479 2.500% 10/01/51		10/07/2021	FTN Financial Sec Corp		32,439,610	31,659,484	42,046
31418D-7B-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4489 2.000% 11/01/51		10/08/2021	FTN Financial Sec Corp		7,910,554	7,947,810	5,740
31418D-7C-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4490 2.500% 10/01/51		10/07/2021	FTN Financial Sec Corp		20,250,108	19,756,203	17,835
31418D-YR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4319 2.000% 04/01/51		03/17/2021	Various		28,263,780	28,392,433	29,181
31418D-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4340 2.000% 05/01/51		10/15/2021	FTN Financial Sec Corp		17,252,759	17,286,522	18,247
38122N-A9-3	GOLDEN ST TOB SECURITIZATION C MUNITAX BND REV 1.886% 06/01/27		09/30/2021	Jefferies & Co.		3,000,000	3,000,000	
38122N-C5-9	GOLDEN ST TOB SECURITIZATION C SENIOR MUNITAX BND REV 2.158% 06/01/26		12/08/2021	Jefferies & Co.		2,500,000	2,500,000	
38376G-N8-9	GOVERNMENT NATIONAL MTG ASSOC SENIOR CMBS 11-53 3.892% 12/16/51		12/01/2021	Interest Capitalization		741,925	741,925	
45204E-JF-6	ILLINOIS FINANCE AUTHORITY MUNI BND REV 5.000% 07/01/24		06/25/2021	GREAT DIVIDE INSURANCE		2,063,772	1,800,000	43,500
452227-SN-2	ILLINOIS ST JUNIOR MUNITAX BND REV 1.453% 06/15/26		09/16/2021	Samuel A. Ramirez & Co Inc.		2,000,000	2,000,000	
485428-ZX-7	KANSAS ST DEV FIN AUTH SENIOR MUNITAX BND REV 5.371% 05/01/26		12/07/2021	Merrill Lynch		15,438,102	14,120,000	80,052
48542R-SJ-4	KANSAS ST DEV FIN AUTH MUNITAX BND REV 1.149% 05/01/26		08/18/2021	Citigroup Global Markets		1,750,000	1,750,000	
48542R-SK-1	KANSAS ST DEV FIN AUTH MUNITAX BND REV 1.369% 05/01/27		08/18/2021	Citigroup Global Markets		2,000,000	2,000,000	
48542R-SL-9	KANSAS ST DEV FIN AUTH MUNITAX BND REV 1.519% 05/01/28		08/18/2021	Citigroup Global Markets		3,500,000	3,500,000	
57421F-AD-9	MARYLAND ST DEPT TRANSN MUNITAX BND REV 0.906% 08/01/26		02/11/2021	Citigroup Global Markets		8,000,000	8,000,000	
575832-UH-1	MASSACHUSETTS ST COLLEGE BLDG SENIOR MUNITAX BND REV 6.390% 05/01/30		11/23/2021	Siebert Brandford Shank		16,366,210	13,135,000	58,287
59333N-S9-5	MIAMI DADE COUNTY FL AVIAT REV SUB MUNITAX BND REV 1.471% 10/01/26		09/16/2021	Siebert Brandford Shank		2,369,365	2,345,000	24,242

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
59333P-4N-5	MIAMI DADE COUNTY FL AVIAT REV MUNITAX BND REV 3.175% 10/01/28		03/25/2021	Siebert Brandford Shank		5,507,541	5,100,000	80,063
59333P-B6-4	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND REV 5.000% 10/01/23		04/12/2021	CAROLINA CASUALTY INSURANCE		4,347,618	4,075,000	6,226
604633-BB-2	MIRAMAR FLA MUNITAX BND REV 1.315% 10/01/26		07/01/2021	Siebert Brandford Shank		2,000,000	2,000,000	
62620H-CL-4	MUNICIPAL ELEC AUTH GA SUB MUNITAX BND REV 1.887% 01/01/27		10/01/2021	Barclays Capital		3,650,000	3,650,000	
631663-RH-6	NASSAU CNTY N Y INTERIM FIN AU MUNITAX BND REV 1.128% 11/15/27		02/05/2021	Goldman Sachs		6,000,000	6,000,000	
63902H-AH-2	NATURE CONSERVANCY MUNITAX BND REV 0.794% 07/01/25		01/27/2021	JP Morgan Securities		1,000,000	1,000,000	
63902H-AJ-8	NATURE CONSERVANCY MUNITAX BND REV 0.944% 07/01/26		01/27/2021	JP Morgan Securities		1,000,000	1,000,000	
63902H-AK-5	NATURE CONSERVANCY MUNITAX BND REV 1.154% 07/01/27		01/27/2021	JP Morgan Securities		1,000,000	1,000,000	
645913-AA-2	NEW JERSEY EDA KENWOOD USA COR MUNITAX BND REV 7.425% 02/15/29		12/07/2021	Siebert Brandford Shank		12,636,200	10,000,000	235,125
646140-DQ-3	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX BND REV 1.283% 01/01/27		01/22/2021	Citigroup Global Markets		9,000,000	9,000,000	
64971X-BB-3	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV 3.430% 08/01/30		07/28/2021	Siebert Brandford Shank		14,559,435	13,170,000	224,611
650035-5Z-7	NEW YORK ST URBAN DEV CORP MUNITAX BND REV 3.370% 03/15/30		07/27/2021	Siebert Brandford Shank		9,284,919	8,405,000	105,431
70869P-MS-3	PENNSYLVANIA ECONOMIC DEV FIN MUNITAX BND REV 1.746% 06/15/27		04/13/2021	Barclays Capital		15,000,000	15,000,000	
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FIN MUNITAX BND REV 3.201% 11/15/27		09/22/2021	Siebert Brandford Shank		12,542,467	11,380,000	130,531
73358S-AA-1	PORT BEAUMONT TEX INDL DEV AUT MUNITAX BND REV 4.100% 01/01/28		08/19/2021	Morgan Stanley Dean Witter		15,006,250	15,000,000	2,847
759136-VD-3	REGIONAL TRANSN DIST COLO MUNITAX BND REV 0.900% 11/01/26		02/19/2021	Goldman Sachs		6,500,000	6,500,000	
76913D-FY-8	RIVERSIDE CNTY CALIF MUNITAX BND REV 1.766% 11/01/27		09/29/2021	LOOP CAPITAL MARKETS		5,000,000	5,000,000	
79467B-DV-4	CHICAGO SALES TAX SECURITIZATI MUNITAX BND REV 0.790% 01/01/23		12/09/2021	LOOP CAPITAL MARKETS		10,000,000	10,000,000	
81257V-AA-9	SEATTLE CHILDRENS HOSPITAL MUNITAX BND REV 1.208% 10/01/27		02/04/2021	JP Morgan Securities		2,500,000	2,500,000	
835574-CB-8	SONOMA CNTY CALIF JR COLLEGE D MUNITAX BND REV 6.000% 12/01/29		01/21/2021	Siebert Brandford Shank		8,982,077	7,160,000	64,440
87971L-AJ-4	TEMPE ARIZ MUNITAX BND REV 1.396% 07/01/27		07/08/2021	Royal Bank of Canada		4,250,000	4,250,000	
87971L-AK-1	TEMPE ARIZ MUNITAX BND REV 1.576% 07/01/28		07/08/2021	Royal Bank of Canada		3,500,000	3,500,000	
93878L-DD-6	WASHINGTON D C CONVENTION & SP SENIOR MUNITAX BND REV 1.420% 10/01/26		05/14/2021	Siebert Brandford Shank		3,500,000	3,500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						635,641,891	615,290,683	1,810,629
000000-00-0	PETROS CONNECTICUT FUND FUND II LLC 6.000% 12/15/30		12/17/2021	ALTERNATIVE FUND		2,375,000	2,375,000	
000000-00-0	FIRSTMAC MORTGAGE FUNDING TRUS WHOLE CMO 21-2 0.000% 09/24/52		04/30/2021	AUST & NZ BANK GRP LTD		3,101,531	3,101,531	
000000-00-0	HARVEY TRUST WHOLE CMO 21-1 0.610% 03/16/53		08/05/2021	Citigroup Global Markets		3,426,001	3,426,001	
00038K-AA-9	ALLIANCE BERNSTEIN BSL CLO ABS 144A 1.624% 01/18/33		07/07/2021	R.W. BAIRD & CO.		17,591,875	17,500,000	170,116
00141U-AE-3	AIG CLO LTD ABS 1.482% 04/20/32		04/16/2021	Credit Suisse		14,900,000	14,900,000	
00206R-ML-3	AT&T INC CORP BND 1.700% 03/25/26		10/13/2021	Various		30,194,760	30,150,000	7,697
00287Y-BC-2	ABBVIE INC CORP BND 3.750% 11/14/23		01/14/2021	SunTrust Capital Markets		10,896,600	10,000,000	67,708
00724P-AC-3	ADOBE INC SENIOR CORP BND 2.150% 02/01/27		01/29/2021	JP Morgan Securities		10,676,200	10,000,000	597
01166V-AA-7	ALASKA AIR PASS THROUGH TRUST SECURED CORP BND 144A 4.800% 02/15/29		10/15/2021	Jefferies & Co.		14,373,456	12,902,564	110,102
01751E-AE-8	ALLEGRO CLO I LTD SENIOR ABS 144A 1.730% 10/21/28		01/12/2021	R.W. BAIRD & CO.		12,009,600	12,000,000	51,245
023135-BY-1	AMAZON.COM INC SENIOR CORP BND 1.650% 05/12/28		05/10/2021	JP Morgan Securities		16,989,970	17,000,000	
025816-CM-9	AMERICAN EXPRESS COMPANY SENIOR CORP BND 1.650% 11/04/26		11/01/2021	Deutsche Bank		7,987,360	8,000,000	
02665W-DS-7	AMERICAN HONDA FINANCE SENIOR CORP BND 0.550% 07/12/24		01/11/2021	Citigroup Global Markets		12,991,420	13,000,000	
03027X-AV-2	AMERICAN TOWER CORP SENIOR CORP BND 2.950% 01/15/25		01/08/2021	Citigroup Global Markets		18,330,760	17,000,000	246,571
03063F-AB-0	AMERICREDIT AUTOMOBILE RECEIVA SENIOR ABS 0.280% 06/18/24		03/02/2021	BNP Paribas		4,475,461	4,475,529	
031162-CT-5	AMGEN INC. SENIOR CORP BND 2.200% 02/21/27		05/14/2021	Royal Bank of Canada		10,354,500	10,000,000	53,167
032095-AL-5	AMPHENOL CORP SENIOR CORP BND 2.200% 09/15/31		09/07/2021	Citigroup Global Markets		6,974,380	7,000,000	
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND 4.750% 01/23/29		04/09/2021	Credit Suisse		14,063,160	12,000,000	126,667
037833-CY-4	APPLE INC SENIOR CORP BND 2.513% 08/19/24		01/29/2021	Various		4,369,054	4,108,184	47,235
037833-EC-0	APPLE INC SENIOR CORP BND 1.200% 02/08/28		02/01/2021	Goldman Sachs		19,951,800	20,000,000	
04941V-AE-5	ATLAS SENIOR LOAN FUND LTD ABS 144A 1.432% 04/20/28		10/21/2021	Credit Suisse		26,108,156	26,100,000	5,189
05364C-BE-1	AVERY POINT CLO LTD ABS 144A 1.084% 01/15/28		01/14/2021	Citigroup Global Markets		8,646,513	8,646,513	
05565E-BU-8	BMW US CAPITAL LLC CORP BND 0.750% 08/12/24		08/09/2021	Goldman Sachs		4,999,550	5,000,000	
05685A-AA-6	BAIN CAPITAL CREDIT CLO ABS 144A 1.064% 10/20/34		08/12/2021	Raymond James		6,000,000	6,000,000	
05724B-AB-5	BAKER HUGHES CO OBLIGOR INC SENIOR CORP BND 1.231% 12/15/23		12/06/2021	Morgan Stanley Dean Witter		2,000,000	2,000,000	
05724B-AD-1	BAKER HUGHES INC SENIOR CORP BND 2.061% 12/15/26		12/06/2021	Morgan Stanley Dean Witter		6,000,000	6,000,000	
06051G-JZ-3	BANK OF AMERICA CORP SENIOR CORP BND 2.087% 06/14/29		06/07/2021	Bank of America		12,000,000	12,000,000	
06759L-AA-1	BARINGS BDC INC CORP BND 3.300% 11/13/26		11/18/2021	JP Morgan Securities		9,919,900	10,000,000	
08763Q-AA-0	BETONY CLO 2 LTD SENIOR ABS 144A 1.209% 04/30/31		08/23/2021	R.W. BAIRD & CO.		6,978,275	6,972,000	6,085
09261H-AA-5	BLACKSTONE PRIVATE CREDIT FUND CORP BND 1.750% 09/15/24		09/10/2021	Citigroup Global Markets		4,988,950	5,000,000	
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND CORP BND 2.625% 12/15/26		09/10/2021	Citigroup Global Markets		9,929,900	10,000,000	
093662-AJ-3	BLOCK FINANCIAL LLC LOCAL BND 2.500% 07/15/28		07/26/2021	Various		10,080,600	10,000,000	11,458
09628N-AS-1	BLUEMOUNTAIN CLO LTD SENIOR ABS 144A 1.782% 04/22/30		03/10/2021	R.W. BAIRD & CO.		15,016,406	15,000,000	39,823
096630-AD-0	BOARDWALK PIPELINES LP SENIOR CORP BND 4.950% 12/15/24		04/26/2021	KBC FINANCIAL PRODUCTS		11,241,200	10,000,000	182,875
09748R-AA-6	BOJANGLES ISSUER LLC ABS 3.832% 10/20/50		03/09/2021	R.W. BAIRD & CO.		5,243,750	5,000,000	27,143
11135F-BD-2	BROADCOM INC SENIOR CORP BND 5.000% 04/15/30		06/22/2021	Various		13,250,840	11,250,000	104,792
12008R-AM-9	BUILDERS FIRSTSOURCE INC SECURED CORP BND 144A 6.750% 06/01/27		10/01/2021	Various		15,231,250	14,266,000	231,899
12478C-AE-1	CBAM CLO MANAGEMENT SUB ABS 144A 1.732% 10/22/29		01/15/2021	R.W. BAIRD & CO.		13,002,600	13,000,000	
125523-CN-8	CIGNA CORP SENIOR CORP BND 0.613% 03/15/24		03/01/2021	Wells Fargo		5,000,000	5,000,000	
12565K-AA-5	CLI FUNDING LLC ABS 21-1A 144A 1.640% 02/18/46		02/17/2021	Mitsubishi UF J Securities (US		13,752,956	13,753,214	
126408-HM-8	CSX CORP SENIOR CORP BND 4.250% 03/15/29		03/18/2021	Deutsche Bank		9,686,005	8,500,000	7,024

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
126650-BY-5	CVS CAREMARK CORP SENIOR CORP BND 144A 5.926% 01/10/34		08/25/2021	STIFLE NICOLAUS & CO.		5,272,051	4,330,476	12,118
12803V-AA-3	CAJUN GLOBAL LLC ABS 144A 3.931% 11/20/51		10/29/2021	Barclays Capital		8,000,000	8,000,000	
14040H-CK-9	CAPITAL ONE FIN CORP SENIOR CORP BND 1.343% 12/06/24		12/02/2021	Morgan Stanley Dean Witter		12,500,000	12,500,000	
14043M-AC-5	CAPITAL ONE PRIME AUTO REC SENIOR ABS 1.600% 11/15/24		02/12/2021	Citigroup Global Markets		8,894,221	8,721,829	775
14043M-AC-5	CAPITAL ONE PRIME AUTO REC SENIOR ABS 1.600% 11/15/24		04/12/2021	CLERMONT INSURANCE		634,172	626,568	752
141781-BN-3	CARGILL INC SENIOR CORP BND 144A 0.750% 02/02/26		03/12/2021	Various		13,230,086	13,490,000	7,783
141781-BQ-6	CARGILL INC SENIOR CORP BND 144A 1.700% 02/02/31		01/28/2021	Citigroup Global Markets		3,998,160	4,000,000	
14315N-AC-4	CARMAX AUTO OWNER TRUST SENIOR ABS 3.050% 03/15/24		02/23/2021	Barclays Capital		4,165,771	4,082,370	3,459
14316L-AC-7	CARMAX AUTO OWNER TRUST SENIOR ABS 2.680% 03/15/24		06/24/2021	QUEEN'S ISLAND INSURANCE		765,807	753,914	505
14316N-AB-5	CARMAX AUTO OWNER TRUST SENIOR ABS 0.220% 02/15/24		01/20/2021	Mitsubishi UF J Securities (US		2,276,172	2,276,194	
14913R-20-9	CATERPILLAR FIN SERV CRP SENIOR CORP BND 1.150% 09/14/26		09/07/2021	Mitsubishi UF J Securities (US		9,982,600	10,000,000	
15089Q-AK-0	CELANESE US HOLDINGS LLC SENIOR CORP BND 1.400% 08/05/26		08/17/2021	Various		9,986,100	10,000,000	2,722
161175-AY-0	CHARTER COMM OPT LLC SECURED CORP BND 4.908% 07/23/25		10/04/2021	Royal Bank of Canada		11,264,500	10,000,000	98,842
161175-CD-4	CHARTER COMMUNICATIONS OPERATI CORP BND 2.250% 01/15/29		09/27/2021	Citigroup Global Markets		9,983,500	10,000,000	
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED CORP BND 5.875% 03/31/25		06/11/2021	Wells Fargo		9,971,194	8,670,000	233,458
166754-AP-6	CHEVRON PHILLIPS CHEMICAL CO L SENIOR CORP BND 144A 3.400% 12/01/26		01/19/2021	Jefferies & Co.		6,160,440	5,500,000	25,972
172967-NA-5	CITIGROUP INC SENIOR CORP BND 1.462% 06/09/27		11/12/2021	Bank of America		9,843,400	10,000,000	63,759
17327C-AM-5	CITIGROUP INC CORP BND 1.122% 01/28/27		01/21/2021	Citigroup Global Markets		11,000,000	11,000,000	
20030N-CS-8	COMCAST CORP SENIOR CORP BND 3.950% 10/15/25		08/03/2021	RW Pressprich & Co		5,616,450	5,000,000	60,347
20453K-AA-3	BBVA USA SUB CORP BND 3.875% 04/10/25		06/18/2021	KBC FINANCIAL PRODUCTS		16,503,600	15,000,000	116,250
22615M-AY-8	CRESTLINE DENALI CLO XIV LTD SENIOR ABS 144A 1.966% 10/23/31		09/07/2021	R.W. BAIRD & CO.		6,100,000	6,100,000	
22822V-AV-3	CROWN CASTLE INTL CORP SENIOR CORP BND 1.050% 07/15/26		02/08/2021	Citigroup Global Markets		11,962,320	12,000,000	
233046-AN-1	DB MASTER FINANCE LLC ABS 2.045% 11/20/51		10/15/2021	Barclays Capital		32,000,000	32,000,000	
23338V-AN-6	DTE ELECTRIC COMPANY CORP BND 1.900% 04/01/28		03/22/2021	Bank of America		6,994,050	7,000,000	
233851-DW-1	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A 3.100% 08/15/29		03/17/2021	Deutsche Bank		10,470,700	10,000,000	29,278
233851-DX-9	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A 2.700% 06/14/24		01/13/2021	Wells Fargo		10,685,400	10,000,000	23,250
233851-EB-6	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A 0.750% 03/01/24		11/12/2021	Citigroup Global Markets		4,970,600	5,000,000	7,813
233853-AB-6	DAIMLER TRUCKS FINANCE NORTH A SENIOR CORP BND 144A 1.125% 12/14/23		12/02/2021	JP Morgan Securities		7,981,920	8,000,000	
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH A CORP BND 2.000% 12/14/26		12/08/2021	Various		12,962,350	13,000,000	
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING ABS 1.760% 04/15/49		06/08/2021	Barclays Capital		18,000,000	18,000,000	
25265L-AC-4	DIAMOND INFRASTRUCTURE FUNDING ABS 2.355% 04/15/49		06/08/2021	Barclays Capital		5,000,000	5,000,000	
25267T-AN-1	DIAMOND ISSUER LLC ABS 144A 2.305% 11/20/51		11/10/2021	Barclays Capital		13,000,000	13,000,000	
25267T-AQ-4	DIAMOND ISSUER LLC ABS 144A 2.701% 11/20/51		11/10/2021	Barclays Capital		6,000,000	6,000,000	
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL ABS 21-1A 144A 2.662% 04/25/51		10/20/2021	Various		23,370,816	23,273,050	21,699
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP BND 4.493% 11/15/25		02/16/2021	Morgan Stanley Dean Witter		5,782,000	5,000,000	58,035
26249Q-AU-2	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A 1.774% 07/15/30		01/26/2021	R.W. BAIRD & CO.		7,007,656	7,000,000	4,781
26442U-AA-2	DUKE ENERGY PROGRESS LLC SECURED CORP BND 3.250% 08/15/25		01/12/2021	KBC FINANCIAL PRODUCTS		7,513,843	6,795,000	91,402
29278N-AL-7	ENERGY TRANSFER EQUITY LP SENIOR CORP BND 4.250% 03/15/23		05/06/2021	Wells Fargo		21,069,000	20,000,000	129,861
30040W-AN-8	EVERSOURCE ENERGY SENIOR CORP BND 1.400% 08/15/26		08/10/2021	Barclays Capital		5,993,340	6,000,000	
314353-AA-1	FEDERAL EXPRESS CORP SECURED CORP BND 1.875% 08/20/35		09/22/2021	Barclays Capital		9,471,521	9,465,274	16,761
31620M-BS-4	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 1.650% 03/01/28		05/17/2021	Various		14,852,250	15,000,000	17,646
31677A-AB-0	FIFTH THIRD BANK (OHIO) SUB CORP BND 3.850% 03/15/26		11/12/2021	TD SECURITIES (USA), LLC		8,705,920	8,000,000	52,189
31677Q-BR-9	FIFTH THIRD BANK SENIOR CORP BND 2.250% 02/01/27		07/28/2021	KBC FINANCIAL PRODUCTS		5,581,319	5,275,000	59,014
31680Y-AD-9	FIFTH THIRD AUTO TRUST SENIOR ABS 2.640% 12/15/23		01/12/2021	Bank of America		5,876,061	5,782,546	12,298
31735R-AA-5	FINANCE OF AMERICA HECM BUYOUT WHOLE CMO 144A 0.875% 02/25/30		02/17/2021	Raymond James		14,734,229	14,734,229	
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP CORP BND 2.400% 08/15/31		07/27/2021	JP Morgan Securities		9,966,300	10,000,000	
320844-PD-9	HUNTINGTON NATL BK SUB CORP BND 4.270% 11/25/26		10/13/2021	KBC FINANCIAL PRODUCTS		7,811,160	7,000,000	116,239
340711-BA-7	FLORIDA GAS TRANSMISSION COMPA CORP BND 2.300% 10/01/31		09/16/2021	Various		9,992,810	10,000,000	
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS 1.040% 08/15/24		06/24/2021	QUEEN'S ISLAND INSURANCE		1,175,707	1,167,586	304
34531K-AD-4	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS 1.870% 03/15/24		03/02/2021	UNION INSURANCE COMPANY		443,521	437,098	386
34532Q-AB-4	FORD CREDIT AUTO LEASE TRUST SENIOR ABS 0.190% 07/15/23		04/12/2021	CLERMONT INSURANCE		394,761	395,104	56
362569-AA-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 0.350% 11/21/22		03/02/2021	Barclays Capital		585,090	584,679	80
362569-AC-9	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 20-3 0.450% 08/21/23		10/06/2021	Bank of America		1,001,914	1,000,000	225
36259K-AD-9	GM FINANCIAL AUTO LEASING SENIOR ABS 20-1 1.670% 12/20/22		06/24/2021	Various		1,049,561	1,042,252	541
36261R-AB-4	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 0.170% 04/20/23		04/12/2021	FIREMENS INSURANCE COMPANY		569,298	569,807	59
36261R-AC-2	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 0.260% 02/20/24		04/12/2021	FIREMENS INSURANCE COMPANY		997,824	1,000,000	159
36262X-AB-0	GM FINANCIAL AUTOMOBILE LEASIN ABS 21-3 0.240% 12/20/23		08/10/2021	JP Morgan Securities		949,980	950,000	
36262X-AB-0	GM FINANCIAL AUTOMOBILE LEASIN ABS 21-3 0.240% 12/20/23		11/02/2021	Various		1,492,338	1,495,000	120
37045X-CL-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP BND 4.150% 06/19/23		01/25/2021	Citigroup Global Markets		7,912,863	7,350,000	32,197
37045X-DK-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP BND 1.500% 06/10/26		06/07/2021	Barclays Capital		6,987,260	7,000,000	
37045X-DP-8	GENERAL MOTORS CO CORP BND 2.400% 10/15/28		10/12/2021	Various		9,978,200	10,000,000	
375558-BW-2	GILEAD SCIENCES INC SENIOR CORP BND 0.750% 09/29/23		02/12/2021	Wells Fargo		20,049,800	20,000,000	57,083
378272-BD-9	GLENCORE FUNDING LLC SENIOR CORP BND 144A 1.625% 04/27/26		04/21/2021	Mizuho Securities USA Inc.		16,982,150	17,000,000	
381416-WQ-3	GOLDMAN SACHS GROUP INC SENIOR CORP BND 3.272% 09/29/25		03/15/2021	Wells Fargo		7,521,150	7,000,000	106,885
381416-YG-3	GOLDMAN SACHS GROUP INC SENIOR CORP BND 1.542% 09/10/27		06/07/2021	Goldman Sachs		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
38141G-YM-0	GOLDMAN SACHS GROUP INC SENIOR CORP BND 1.948% 10/21/27		11/12/2021	Citigroup Global Markets		19,974,600	20,000,000	27,056
38141G-ZE-7	GOLDMAN SACHS GROUP INC CORP BND 1.217% 12/06/23		12/01/2021	Goldman Sachs		15,000,000	15,000,000	
38173M-AC-6	GOLUB CAPITAL BDC INC. CORP BND 2.050% 02/15/27		11/16/2021	Various		11,753,270	12,000,000	29,896
39809A-AA-6	GREYWOLF CLO LTD SENIOR ABS 144A 1.312% 10/20/31		04/26/2021	R.W. BAIRD & CO.		13,111,135	13,100,000	3,983
40436K-AC-9	HPS LOAN MANAGEMENT HLM SENIOR ABS 144A 1.140% 02/05/31		07/19/2021	R.W. BAIRD & CO.		7,888,625	7,881,138	19,830
40437L-AE-2	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 144A 1.574% 10/15/30		07/06/2021	R.W. BAIRD & CO.		5,005,500	5,000,000	19,060
428102-AE-7	HESS MIDSTREAM OPERATIONS LP SENIOR CORP BND 144A 4.250% 02/15/30		08/03/2021	Various		9,547,500	9,500,000	
431475-AD-4	HILL-ROM HOLDINGS INC SENIOR CORP BND 144A 4.375% 09/15/27		12/13/2021	Credit Suisse		11,253,875	10,750,000	115,056
43811J-AB-3	HONDA AUTO RECEIVABLES OWNER T ABS 0.170% 11/15/23		05/18/2021	Citigroup Global Markets		6,703,887	6,703,950	
43811J-AB-3	HONDA AUTO RECEIVABLES OWNER T ABS 0.170% 11/15/23		06/24/2021	QUEEN'S ISLAND INSURANCE		1,357,572	1,358,909	58
43813V-AC-2	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 19-4 1.830% 01/18/24		06/24/2021	QUEEN'S ISLAND INSURANCE		1,028,027	1,015,850	310
440452-AH-3	HORMEL FOODS CORP CORP BND 1.700% 06/03/28		05/25/2021	Bank of America		8,978,130	9,000,000	
44148J-AA-7	HOTWIRE COMMUNICATIONS SENIOR ABS 144A 2.311% 11/20/51		11/23/2021	Various		11,470,879	11,500,000	1,797
44891A-BV-8	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A 0.875% 06/14/24		11/02/2021	Citigroup Global Markets		14,860,050	15,000,000	50,677
44891A-BW-6	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A 1.500% 06/15/26		06/10/2021	Bank of America		14,974,050	15,000,000	
44891A-BX-4	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A 2.000% 06/15/28		06/10/2021	Bank of America		14,908,650	15,000,000	
44891J-AC-2	HYUNDAI AUTO RECEIVABLES TRUST SENIOR ABS 1.940% 02/15/24		06/24/2021	Various		1,882,286	1,861,124	1,857
44891V-AB-7	HYUNDAI AUTO LEASE SECURITIZAT ABS 144A 0.190% 10/16/23		06/24/2021	QUEEN'S ISLAND INSURANCE		1,612,208	1,614,373	68
44931A-AL-3	ICG US CLO LTD ABS 144A 1.674% 10/19/28		01/25/2021	R.W. BAIRD & CO.		14,003,500	14,000,000	5,517
458140-BH-2	INTEL CORP SENIOR CORP BND 2.450% 11/15/29		07/16/2021	Various		14,752,530	14,000,000	61,931
46592W-AF-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 144A 2.500% 02/25/52		09/29/2021	R.W. BAIRD & CO.		17,320,309	17,035,497	34,308
46592X-AD-6	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.000% 04/25/52		10/26/2021	JP Morgan Securities		18,987,064	19,257,878	29,957
46592X-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.500% 04/25/52		10/27/2021	R.W. BAIRD & CO.		9,650,801	9,505,252	18,482
46647P-CP-9	JPMORGAN CHASE & CO CORP BND 1.470% 09/22/27		09/15/2021	JP Morgan Securities		2,000,000	2,000,000	
46647P-CT-1	JPMORGAN CHASE & CO SENIOR CORP BND 1.561% 12/10/25		12/07/2021	JP Morgan Securities		10,000,000	10,000,000	
46651Y-BQ-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 3.274% 05/25/50		10/25/2021	R.W. BAIRD & CO.		5,095,200	4,972,443	11,757
46653Q-AC-9	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.500% 05/25/52		11/23/2021	JP Morgan Securities		7,875,677	7,916,497	15,943
46653Q-AD-7	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.000% 05/25/52		11/23/2021	JP Morgan Securities		7,750,745	7,916,497	12,754
476681-AB-7	JERSEY MIKES FUNDING LLC ABS 144A 2.891% 02/15/52		12/06/2021	Guggenheim Capital Markets		12,004,063	12,000,000	
48661W-AL-2	KAYNE CLO KAYNE ABS 144A 1.686% 04/15/32		07/28/2021	Credit Suisse		13,096,545	13,090,000	9,142
49271V-AL-4	DR PEPPER SNAPPLE GROUP INC SENIOR CORP BND 0.750% 03/15/24		03/01/2021	Bank of America		9,999,700	10,000,000	
49327M-2K-9	KEYBANK NA SENIOR CORP BND 3.300% 06/01/25		01/08/2021	KBC FINANCIAL PRODUCTS		4,712,332	4,245,000	15,954
50196@-AA-5	LCN NORTH AMERICAN FUND III-D BND/CORP 5.500% 01/01/50		10/28/2021	ALTERNATIVE FUND		3,643,226	3,643,226	66,696
54929J-AE-3	LUCALI CLO LTD ABS 144A 1.724% 01/15/33		08/03/2021	R.W. BAIRD & CO.		13,761,984	13,740,000	13,835
55817A-AS-3	MADISON PARK FUNDING LTD ABS 2018-32A 144A 1.528% 01/22/31		03/01/2021	Barclays Capital		14,500,000	14,500,000	
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORP BND 0.650% 07/15/23		06/22/2021	SunTrust Capital Markets		19,997,600	20,000,000	
574599-BS-4	MASCO CORPORATION SENIOR CORP BND 1.500% 02/15/28		03/12/2021	Various		14,878,940	15,000,000	1,500
58769T-AD-7	MERCEDES-BENZ AUTO RECEIVABLES SENIOR ABS 1.940% 03/15/24		06/24/2021	Various		1,769,592	1,750,687	1,760
58770G-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS 0.180% 03/15/23		06/24/2021	QUEEN'S ISLAND INSURANCE		602,295	602,428	27
58933Y-BC-8	MERCK & CO INC SENIOR CORP BND 1.700% 06/10/27		12/07/2021	Barclays Capital		5,997,480	6,000,000	
59217G-GV-5	METROPOLITAN LIFE GLOBAL FUNDI CORP BND 0.400% 01/07/24		01/04/2021	JP Morgan Securities		9,996,400	10,000,000	
59801W-AM-8	MIDOCEAN CREDIT CLO ABS 144A 1.164% 07/15/29		05/24/2021	R.W. BAIRD & CO.		8,446,403	8,437,122	11,759
617446-8W-2	MORGAN STANLEY SENIOR CORP BND 0.529% 01/25/24		01/20/2021	Morgan Stanley Dean Witter		20,000,000	20,000,000	
61747Y-EC-5	MORGAN STANLEY SENIOR CORP BND 1.512% 07/20/27		07/15/2021	Morgan Stanley Dean Witter		13,000,000	13,000,000	
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR ABS 20-D 144A 1.690% 05/15/69		01/19/2021	Royal Bank of Canada		1,398,373	1,369,486	386
63942E-AA-6	NAVIENT STUDENT LOAN TRUST NAV ABS 144A 0.970% 12/16/69		07/19/2021	JP Morgan Securities		3,652,386	3,653,188	
63942G-AA-1	NAVIENT STUDENT LOAN TRUST ABS 144A 1.110% 02/18/70		09/21/2021	Barclays Capital		2,889,216	2,889,746	
63942L-AA-0	NAVIENT STUDENT LOAN TRUST NAV ABS 144A 0.940% 07/15/69		03/16/2021	Royal Bank of Canada		5,255,502	5,255,662	
641062-AV-6	NESTLE HLDGS, INC. SENIOR CORP BND 144A 1.150% 01/14/27		09/07/2021	JP Morgan Securities		7,990,960	8,000,000	
64110L-AN-6	NETFLIX INC SENIOR CORP BND 4.375% 11/15/26		11/23/2021	Various		28,664,336	25,712,000	444,407
64132T-AJ-2	NEUBERGER BERMAN CLO LTD ABS 144A 1.202% 10/16/33		09/10/2021	Credit Suisse		15,000,000	15,000,000	
65023P-AN-0	NEWARK BSL CLO ABS 17-1R 144A 1.094% 07/25/30		08/10/2021	R.W. BAIRD & CO.		11,187,293	11,175,000	5,780
65339K-BU-3	NEXTERA ENERGY CAPITAL HOLDING CORP BND 0.650% 03/01/23		03/15/2021	Credit Suisse		14,998,500	15,000,000	
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND 1.900% 06/15/28		06/02/2021	Credit Suisse		6,995,870	7,000,000	
65364U-AK-2	NIAGARA MOHAWK PWR CORP SENIOR CORP BND 144A 3.508% 10/01/24		03/16/2021	KBC FINANCIAL PRODUCTS		5,443,818	5,030,000	81,854
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP BND 3.250% 08/01/23		01/26/2021	STIFLE NICOLAUS & CO.		16,074,750	15,000,000	239,688
668074-AV-9	NORTHWESTERN CORP CORP BND 1.000% 03/26/24		03/19/2021	KBC FINANCIAL PRODUCTS		19,983,000	20,000,000	
67097L-AH-9	OCP CLO LTD SENIOR ABS 144A 1.084% 07/15/30		08/19/2021	Credit Suisse		8,332,000	8,332,000	
675920-AJ-1	OCTAGON INVESTMENT PARTNERS ABS 144A 1.132% 03/17/30		11/17/2021	Various		20,000,000	20,000,000	9,429
678858-BW-0	OKLAHOMA GAS & ELEC CO CORP BND 0.553% 05/26/23		05/24/2021	Mitsubishi UF J Securities (US		10,000,000	10,000,000	
682680-AY-9	ONEOK INC SENIOR CORP BND 3.400% 09/01/29		11/04/2021	KBC FINANCIAL PRODUCTS		7,610,976	7,200,000	45,560
68389X-BT-1	ORACLE CORPORATION SENIOR CORP BND 2.500% 04/01/25		03/23/2021	Royal Bank of Canada		15,702,150	15,000,000	181,250
69506Y-SC-4	PACIFIC WESTERN BANK AGENCY BND 3.250% 05/01/31		04/27/2021	Piper Jaffray		15,000,000	15,000,000	
69701Y-AC-6	PALMER SQUARE LOAN FUNDING LTD ABS 144A 1.384% 04/20/29		01/07/2021	Citigroup Global Markets		22,000,000	22,000,000	
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS 144A 0.932% 05/20/29		03/09/2021	Citigroup Global Markets		16,765,114	16,765,114	

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
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD ABS 144A 0.924% 10/15/29		09/21/2021	Citigroup Global Markets		8,000,000	8,000,000	
69703P-AA-7	PALMER SQUARE CLO LTD SENIOR ABS 144A 1.152% 04/18/31		07/26/2021	R.W. BAIRD & CO.		10,510,500	10,500,000	3,055
705322-AL-9	PEDERNALES ELECTRIC COOP INC BND/CORP 5.952% 11/15/22		01/29/2021	Taxable Exchange		4,240,682	4,081,000	49,930
720186-AN-5	PIEDMONT NATURAL GAS COMPANY I SENIOR CORP BND 2.500% 03/15/31		03/08/2021	Mizuho Securities USA Inc.		16,937,270	17,000,000	
740189-AM-7	PRECISION CASTPARTS CORP SENIOR CORP BND 3.250% 06/15/25		08/25/2021	Morgan Stanley Dean Witter		11,464,754	10,578,000	68,757
74153W-CP-2	PRICOA GLOBAL FUNDING I CORP BND 1.200% 09/01/26		08/24/2021	Deutsche Bank		12,970,490	13,000,000	
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING CORP BND 1.618% 04/15/26		04/05/2021	Citigroup Global Markets		10,000,000	10,000,000	
74456Q-CF-1	PUBLIC SERVICE ELECTRIC & GAS SENIOR CORP BND 0.950% 03/15/26		03/02/2021	Mizuho Securities USA Inc.		10,831,119	10,855,000	
75513E-CG-4	UNITED TECH CORP SENIOR CORP BND 3.200% 03/15/24		05/21/2021	STIFLE NICOLAUS & CO.		6,403,080	6,000,000	37,333
7591EP-AT-7	REGIONS FINANCIAL CORPORATION SENIOR CORP BND 1.800% 08/12/28		08/09/2021	Bank of America		9,974,500	10,000,000	
773903-AK-5	ROCKWELL AUTOMATION INC CORP BND 0.350% 08/15/23		08/03/2021	Wells Fargo		9,995,200	10,000,000	
78403D-AM-2	SBA TOWER TRUST SENIOR CORP BND 144A 3.448% 03/15/23		07/27/2021	Various		28,522,567	27,504,000	24,188
78403D-AP-5	SBA TOWER TRUST CORP BND 144A 1.884% 01/15/26		01/29/2021	KBC FINANCIAL PRODUCTS		5,209,100	5,000,000	4,448
78403D-AT-7	SBA TOWER TRUST CORP BND 144A 1.631% 11/15/26		04/29/2021	Barclays Capital		18,000,000	18,000,000	
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 144A 3.690% 06/15/48		01/26/2021	Barclays Capital		5,989,868	5,716,545	7,617
784860-AL-5	SVB FINANCIAL GROUP SENIOR CORP BND 1.800% 10/28/26		10/25/2021	Bank of America		16,978,920	17,000,000	
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-C 144A 3.590% 01/25/48		01/28/2021	Barclays Capital		13,947,098	13,396,080	8,015
79466L-AG-9	SALESFORCE COM CORP BND 0.625% 07/15/24		06/29/2021	Citigroup Global Markets		6,996,430	7,000,000	
79466L-AH-7	SALESFORCE COM CORP BND 1.500% 07/15/28		06/29/2021	JP Morgan Securities		4,974,200	5,000,000	
80286N-AB-2	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 0.290% 11/15/23		04/12/2021	CLERMONT INSURANCE		65,245	65,259	14
80286X-AB-0	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 144A 0.280% 04/15/24		05/17/2021	Royal Bank of Canada		458,953	458,961	
817743-AE-7	SERVPRO MASTER ISSUER LLC ABS 2.394% 04/25/51		03/03/2021	Barclays Capital		9,950,000	9,950,000	
817826-AB-6	7-ELEVEN INC SENIOR CORP BND 144A 0.800% 02/10/24		01/27/2021	SUMITOMO MITSUI FINANCIAL GROU		9,991,700	10,000,000	
817826-AC-4	7-ELEVEN INC SENIOR CORP BND 144A 0.950% 02/10/26		11/23/2021	Various		15,807,784	16,070,000	18,668
830867-AA-5	SKYMILES IP LTD SECURED CORP BND 144A 4.500% 10/20/25		10/06/2021	Various		12,125,280	11,304,000	86,464
830867-AB-3	SKYMILES IP LTD SECURED CORP BND 144A 4.750% 10/20/28		10/21/2021	Various		22,325,000	20,000,000	13,194
842400-HB-2	SOUTHERN CAL ED SECURED CORP BND 1.100% 04/01/24		03/24/2021	Mizuho Securities USA Inc.		18,000,000	18,000,000	
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SENIOR CORP BND 144A 4.738% 03/20/25		09/09/2021	UBS Financial Securities		8,690,013	8,125,000	88,755
85208N-AE-0	SPRINT SPECTRUM CO LLC SPRNTS_ ABS 18-1 144A 5.152% 03/20/28		07/30/2021	Barclays Capital		9,618,825	8,310,000	51,138
87249T-AE-4	TICP CLO LTD SENIOR ABS 144A 1.382% 04/20/28		05/19/2021	R.W. BAIRD & CO.		5,951,859	5,950,000	7,344
87264A-BD-6	T-MOBILE USA INC BND/CORP 3.750% 04/15/27		05/25/2021	Taxable Exchange		11,214,882	10,000,000	41,667
87264A-CA-1	T-MOBILE USA INC SECURED CORP BND 2.050% 02/15/28		05/27/2021	Various		17,929,120	18,000,000	102,386
872898-AA-9	TSMC ARIZONA CORP SENIOR CORP BND 1.750% 10/25/26		12/08/2021	Various		7,997,033	8,000,000	6,563
87342R-AG-9	TACO BELL FUNDING SENIOR ABS 144A 1.946% 08/25/51		10/07/2021	Barclays Capital		14,896,906	14,950,000	36,344
87342R-AH-7	TACO BELL FUNDING ABS 2.294% 08/25/51		08/11/2021	Barclays Capital		18,000,000	18,000,000	
88161F-AB-2	TESLA AUTO LEASE TRUST ABS 144A 0.360% 03/20/25		03/25/2021	Credit Suisse		6,779,732	6,779,801	
882508-BK-9	TEXAS INSTRUMENTS INC SENIOR CORP BND 1.125% 09/15/26		09/07/2021	Mitsubishi UF J Securities (US		4,000,000	4,000,000	
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI ABS 21-1A 144A 1.680% 02/21/46		02/02/2021	Royal Bank of Canada		15,861,826	15,866,667	
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VI SENIOR ABS 21-2A 144A 2.230% 04/20/46		03/24/2021	Bank of America		9,464,974	9,466,667	
883556-CS-9	THERMO FISHER SENIOR CORP BND 1.215% 10/18/24		10/19/2021	Mizuho Securities USA Inc.		30,000,000	30,000,000	
88433A-AL-3	WIND RIVER CLO LTD SENIOR ABS 144A 1.774% 07/17/28		01/22/2021	R.W. BAIRD & CO.		16,019,200	16,000,000	9,246
88731E-AF-7	TIME WARNER CABLE ENTERPRISES SECURED CORP BND 8.375% 03/15/23		09/30/2021	Various		14,887,942	13,225,000	134,995
89236T-HW-8	TOYOTA MOTOR CREDIT CORP. SENIOR CORP BND 0.800% 01/09/26		01/06/2021	Citigroup Global Markets		9,988,300	10,000,000	
89240B-AB-4	TOYOTA AUTO RECEIVABLES OWNER ABS 0.160% 07/17/23		06/24/2021	QUEEN'S ISLAND INSURANCE		661,024	661,243	26
89680Y-AB-1	TRITON CONTAINER CORP BND 1.150% 06/07/24		11/15/2021	Various		10,932,716	10,976,000	20,322
907818-FB-9	UNION PACIFIC CORPORATION SENIOR CORP BND 3.700% 03/01/29		10/04/2021	Wells Fargo		11,193,600	10,000,000	35,972
918204-BB-3	VF CORPORATION SENIOR CORP BND 2.800% 04/23/27		10/06/2021	MESIROW FINANCIAL INC		7,434,770	7,000,000	89,833
92343V-EN-0	VERIZON COMMUNICATIONS INC. SENIOR CORP BND 3.376% 02/15/25		01/26/2021	Mitsubishi UF J Securities (US		3,303,480	3,000,000	45,857
92343V-ER-1	VERIZON COMMUNICATIONS INC. SENIOR CORP BND 4.329% 09/21/28		05/12/2021	Credit Suisse		11,440,050	10,000,000	63,733
92343V-GH-1	VERIZON COMMUNICATIONS INC. CORP BND 2.100% 03/22/28		03/11/2021	Morgan Stanley Dean Witter		4,997,750	5,000,000	
92348K-AC-7	VERIZON MASTER TRUST ABS 0.890% 05/20/27		05/18/2021	Royal Bank of Canada		10,999,560	11,000,000	
92348K-AG-8	VERIZON MASTER TRUST SUB ABS 1.380% 04/20/28		10/28/2021	Royal Bank of Canada		9,499,166	9,500,000	
928563-AH-8	VMWARE INC SENIOR CORP BND 1.000% 08/15/24		07/20/2021	JP Morgan Securities		9,995,200	10,000,000	
928563-AJ-4	VMWARE INC SENIOR CORP BND 1.400% 08/15/26		07/20/2021	JP Morgan Securities		9,983,000	10,000,000	
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CORP BND 144A 2.700% 09/26/22		03/25/2021	Wells Fargo		16,433,598	15,910,000	3,580
92868K-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ABS 0.490% 10/21/24		12/07/2021	Wells Fargo		799,933	800,000	
94106L-AZ-2	WASTE MANAGEMENT INC SENIOR CORP BND 3.500% 05/15/24		11/12/2021	MESIROW FINANCIAL INC		5,947,925	5,650,000	549
95058X-AG-3	WENDYS FUNDING LLC SENIOR ABS 144A 3.783% 06/15/49		10/26/2021	Barclays Capital		5,125,514	4,876,000	22,033
95058X-AK-4	WENDYS FUNDING LLC ABS 21-1A 2.370% 06/15/51		06/15/2021	Guggenheim Capital Markets		8,706,250	8,706,250	
96042R-AB-4	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A 0.320% 04/15/25		06/24/2021	QUEEN'S ISLAND INSURANCE		1,513,062	1,515,109	108
96949L-AD-7	WILLIAMS COMPANIES INC SENIOR CORP BND 3.750% 06/15/27		03/26/2021	Various		6,587,750	6,000,000	63,021
97315T-AC-6	WIND RIVER CLO LTD SENIOR ABS 144A 1.182% 04/18/36		03/18/2021	Barclays Capital		15,000,000	15,000,000	
97315T-AE-2	WIND RIVER CLO LTD SENIOR ABS 144A 1.672% 04/18/36		03/18/2021	Barclays Capital		15,000,000	15,000,000	
974153-AB-4	WINGSTOP FUNDING LLC WSTOP_20- ABS 2.841% 12/05/50		10/20/2021	Barclays Capital		2,008,401	1,950,200	7,233
98162Y-AD-5	WORLD OMNI AUTO REC TRUST SENIOR ABS 19-A 3.040% 05/15/24		04/12/2021	Various		764,936	756,972	1,726

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
98164E-AB-1	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 0.170% 02/15/24		06/24/2021	Various		1,307,117	1,307,971	103
98879F-AA-6	ZH TRUST WHOLE CMO 144A 2.349% 10/17/27		09/22/2021	Credit Suisse		8,999,988	9,000,000	
G35543-AE-0	TCI-FLATIRON CLO LTD ABS 1.138% 05/15/30		06/07/2021	R.W. BAIRD & CO.		7,007,700	7,000,000	5,080
06368D-PC-2	BANK OF MONTREAL SENIOR CORP BND 1.758% 03/10/26		06/02/2021	CANADIAN IMPERIAL BANK		1,486,871	1,471,625	6,096
064151-QE-6	BANK OF NOVA SCOTIA SENIOR CORP BND 2.620% 12/02/26		04/06/2021	Royal Bank of Canada		4,211,428	3,984,699	36,325
064159-VM-5	BANK OF NOVA SCOTIA SENIOR CORP BND 0.800% 06/15/23	A	01/19/2021	Wells Fargo		20,209,600	20,000,000	16,000
13645R-BD-5	CANADIAN PACIFIC RAILWAY LTD SENIOR CORP BND 1.350% 12/02/24	A	11/17/2021	BMO CAPITAL MARKETS GK		14,980,200	15,000,000	
40427H-TM-5	HSBC BANK CANADA SENIOR CORP BND 1.782% 05/20/26		10/07/2021	Royal Bank of Canada		4,704,529	4,702,507	33,290
63306A-GD-2	NATIONAL BK OF CANADA SENIOR CORP BND 2.545% 07/12/24		08/04/2021	CANADIAN IMPERIAL BANK		2,489,792	2,392,535	4,171
89114T-ZD-7	TORONTO-DOMINION BANK/THE SENIOR CORP BND 1.200% 06/03/26	A	06/01/2021	TD SECURITIES (USA), LLC		8,999,550	9,000,000	
89352H-BB-4	TRANSCANADA PIPELINES LTD SENIOR CORP BND 1.000% 10/12/24	A	10/07/2021	Mizuho Securities USA Inc.		27,991,880	28,000,000	
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 3.100% 01/18/23	B	07/09/2021	WESTPAC BANKING CORPO		2,487,718	2,386,758	
000000-00-0	WESTPAC BANKING CORP SENIOR CORP BND 3.200% 03/06/23	B	07/09/2021	Citigroup Global Markets		3,919,034	3,741,000	41,974
000000-00-0	NATIONAL AUSTRALIA BANK SECURED LOCAL BND 3.000% 03/16/23	B	11/24/2021	Citigroup Global Markets		926,796	898,938	5,286
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 3.250% 09/26/23	B	09/30/2021	Citigroup Global Markets		3,815,164	3,611,750	2,926
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 3.000% 01/11/24	B	07/01/2021	AUST & NZ BANK GRP LTD		8,088,265	7,604,000	33,623
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 3.100% 02/08/24	B	04/22/2021	Various		2,034,986	1,899,911	12,520
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 2.900% 02/26/24	B	07/15/2021	WESTPAC BANKING CORPO		3,949,424	3,718,750	42,617
000000-00-0	HONGKONG AND SHANGHAI BANK SENIOR CORP BND 0.460% 05/28/24	B	05/20/2021	WESTPAC BANKING CORPO		1,631,595	1,631,595	
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 0.985% 06/19/24	B	07/19/2021	Citigroup Global Markets		3,743,125	3,667,250	2,860
000000-00-0	ING BANK (AUSTRALIA) LTD SECURED LOCAL BND 0.447% 08/19/26	B	08/11/2021	WESTPAC BANKING CORPO		2,396,713	2,396,713	
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 0.455% 08/24/26	B	08/17/2021	Citigroup Global Markets		8,491,275	8,491,275	
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 0.472% 12/23/26	B	09/17/2021	COMMONW BANK AUSTRALIA		5,818,800	5,818,800	
000000-00-0	PUMA SERIES SENIOR ABS 21-2 0.565% 01/18/53	B	07/14/2021	COMMONW BANK AUSTRALIA		6,380,339	6,380,339	
000000-00-0	TRITON TRUST TRTN ABS 21-2 0.708% 02/09/53	B	07/28/2021	COMMONW BANK AUSTRALIA		5,135,900	5,135,900	
000000-00-0	RESIMAC ABS 21-2 0.680% 02/13/53	B	08/27/2021	Citigroup Global Markets		6,689,088	6,689,088	
000000-00-0	TORRENS TRUST WHOLE CMO 2021-2 0.553% 04/11/53	B	09/01/2021	AUST & NZ BANK GRP LTD		4,716,128	4,716,128	
000000-00-0	WESTPAC SECURITISATION TRUST ABS 21-1 0.065% 04/16/53	B	09/24/2021	WESTPAC BANKING CORPO		6,677,569	6,677,569	
00901A-AJ-6	AIMCO ABS 144A 1.188% 07/22/32	D	07/29/2021	Credit Suisse		19,992,920	20,000,000	
01750F-AL-0	ALLEGRO CLO LTD ABS 144A 1.882% 07/20/32	D	04/12/2021	Bank of America		10,000,000	10,000,000	
03328Q-AY-7	ANCHORAGE CAPITAL CLO LTD ABS 144A 1.174% 07/15/30	D	04/07/2021	Barclays Capital		20,000,000	20,000,000	
03329A-AC-9	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 144A 1.114% 01/15/30	D	08/02/2021	R.W. BAIRD & CO.		6,798,744	6,790,595	4,211
03759C-AV-2	APIDOS CLO SENIOR ABS 144A 1.482% 10/21/30	D	02/26/2021	NATIXIS SECURITIES AMERICAS LL		10,000,000	10,000,000	
04015N-AG-9	ARES CLO LTD SENIOR ABS 37-R 144A 1.294% 10/15/30	D	08/09/2021	Citigroup Global Markets		15,023,438	15,000,000	14,581
04015U-AG-3	ARES CLO LTD SENIOR ABS 144A 1.102% 04/22/30	D	04/14/2021	R.W. BAIRD & CO.		6,798,640	6,800,000	19,396
04017F-AE-9	ARES CLO LTD SENIOR ABS 144A 1.712% 07/20/30	D	03/16/2021	R.W. BAIRD & CO.		4,503,600	4,500,000	12,854
04941G-AN-8	ATLAS SENIOR LOAN SENIOR ABS 144A 1.458% 11/17/27	D	08/26/2021	R.W. BAIRD & CO.		6,105,185	6,100,000	3,137
04941V-AC-9	ATLAS SENIOR LOAN FUND LTD ABS 9 144A 1.002% 04/20/28	D	08/09/2021	Citigroup Global Markets		1,712,681	1,710,970	1,050
04966H-AE-6	ATRIUM CDO CORP SENIOR ABS 144A 1.624% 11/21/30	D	10/12/2021	R.W. BAIRD & CO.		10,010,000	10,000,000	37,762
056162-AN-0	BABSON CLO LTD ABS 144A 1.122% 01/20/31	D	08/24/2021	Credit Suisse		20,020,000	20,000,000	23,110
05875H-AA-1	BALLYROCK LTD SENIOR ABS 144A 1.132% 04/20/31	D	04/29/2021	Citigroup Global Markets		6,629,638	6,625,000	2,843
06738E-BU-8	BARCLAYS PLC SENIOR CORP BND 2.279% 11/24/27	D	11/17/2021	Barclays Capital		10,000,000	10,000,000	
07378W-AS-7	BEAN CREEK CLO LTD SENIOR ABS 144A 1.582% 04/20/31	D	11/17/2021	R.W. BAIRD & CO.		8,183,600	8,200,000	10,807
09628B-AL-2	BLUEMOUNTAIN CLO SENIOR ABS 144A 1.052% 07/18/27	D	04/08/2021	Citigroup Global Markets		9,148,209	9,144,551	24,317
12482N-AN-1	CBAM CLO MANAGEMENT SENIOR ABS 2019-10A 144A 1.252% 04/20/32	D	04/01/2021	Citigroup Global Markets		15,000,000	15,000,000	
12548R-AB-0	CIFC FUNDING LTD SENIOR ABS 144A 1.174% 04/24/30	D	05/12/2021	Raymond James		13,019,500	13,000,000	7,967
12549B-BA-5	CIFC FUNDING LTD ABS 144A 1.622% 10/18/30	D	07/28/2021	Credit Suisse		5,972,985	5,970,000	2,980
12552M-AC-2	CIFC FUNDING LTD SENIOR ABS 144A 1.104% 04/24/31	D	05/17/2021	R.W. BAIRD & CO.		6,306,300	6,300,000	4,652
12807C-AA-1	CAL FUNDING IV LTD ABS 20-1 144A 2.220% 09/25/45	D	10/29/2021	Wells Fargo		8,958,098	8,937,500	3,858
13079W-DE-5	SYMPHONY CLO LTD SYMP SENIOR ABS 144A 1.872% 07/16/32	D	09/08/2021	Barclays Capital		6,200,000	6,200,000	
14310G-AN-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.224% 10/15/30	D	05/04/2021	Citigroup Global Markets		14,795,268	14,783,719	11,071
14310K-AS-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.124% 01/15/31	D	05/03/2021	Citigroup Global Markets		11,533,524	11,530,065	7,583
14311M-AN-6	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.136% 07/28/28	D	02/04/2021	R.W. BAIRD & CO.		6,292,615	6,290,099	2,342
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEG ABS 144A 1.032% 07/20/29	D	11/30/2021	Credit Suisse FOB		16,997,344	17,000,000	20,945
14315J-AQ-2	CARLYLE GLOBAL MARKET STRATEG SENIOR ABS 144A 1.182% 07/20/31	D	03/26/2021	Citigroup Global Markets		20,000,000	20,000,000	
14316A-AA-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.202% 01/20/30	D	04/26/2021	Citigroup Global Markets		14,353,831	14,346,658	4,011
14317V-AC-4	CARLYLE GLOBAL MARKET STRATEGI ABS 144A 1.454% 01/15/33	D	06/11/2021	R.W. BAIRD & CO.		6,021,960	6,000,000	15,390
17151K-AG-1	CHURCHILL MIDDLE MKT CLO LTD SENIOR ABS 144A 2.024% 10/24/33	D	10/01/2021	R.W. BAIRD & CO.		5,000,000	5,000,000	
19736W-AA-8	CENT CLO LP SENIOR ABS 30 A 144A 1.132% 01/20/34	D	08/12/2021	Raymond James		3,588,454	3,578,947	3,045
24380L-AC-7	DEER CREEK CLO LTD ABS 144A 1.312% 10/21/30	D	08/25/2021	R.W. BAIRD & CO.		12,315,990	12,300,000	17,063
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND 144A 2.485% 09/19/23	D	11/22/2021	TD SECURITIES (USA), LLC		11,317,365	11,031,000	49,494
262431-AH-2	DRYDEN SENIOR LOAN FUND ABS 144A 1.124% 07/15/30	D	04/08/2021	Barclays Capital		12,446,000	12,446,000	
262440-AN-3	DRYDEN SENIOR LOAN FUND ABS 144A 1.072% 07/18/30	D	08/24/2021	Citigroup Global Markets		6,962,041	6,954,000	7,956
26245J-AC-2	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A 1.452% 01/17/33	D	04/12/2021	R.W. BAIRD & CO.		6,125,315	6,100,000	22,373
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A 0.976% 11/15/28	D	04/28/2021	Various		17,765,139	17,758,173	34,123

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
36318W-AL-4	GALAXY CLO LTD ABS 2013-15A 144A 1.574% 10/15/30	D	06/02/2021	Royal Bank of Canada		15,000,000	15,000,000	40,878
39808P-AL-0	GREYWOLF CLO LTD SENIOR ABS 144A 1.284% 01/27/31	D	04/20/2021	R.W. BAIRD & CO.		20,018,000	20,000,000	66,591
39862E-AA-2	GRIPPEN PARK CLO LTD SENIOR ABS 144A 1.392% 04/20/30	D	01/27/2021	R.W. BAIRD & CO.		15,183,684	15,167,000	5,627
40436Q-AN-2	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 144A 1.824% 07/19/30	D	03/16/2021	R.W. BAIRD & CO.		6,505,200	6,500,000	20,142
44330Q-AC-5	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 18-12 144A 1.622% 07/18/31	D	03/18/2021	R.W. BAIRD & CO.		4,002,000	4,000,000	11,872
50196#-AA-3	LCN CAPITAL PARTNERS (EUR) III CORP BND 5.500% 07/24/50		12/21/2021	ALTERNATIVE FUND		3,149,475	3,149,475	20,405
50201M-AQ-6	LCM LTD PARTNERSHIP LCM ABS 144A 1.194% 04/15/31	D	07/20/2021	R.W. BAIRD & CO.		14,002,800	14,000,000	3,256
50247W-AB-3	LYB INTERNATIONAL FINANCE II B SENIOR CORP BND 3.500% 03/02/27	D	04/26/2021	Jefferies & Co.		17,910,440	16,400,000	89,289
55818M-BA-4	MADISON PARK FUNDING LTD SENIOR ABS 13-RR 144A 1.074% 04/19/30	D	06/29/2021	R.W. BAIRD & CO.		19,693,118	19,675,410	45,473
55819B-AN-0	MADISON PARK FUNDING LTD SUB ABS 144A 1.730% 10/21/30	D	11/19/2021	R.W. BAIRD & CO.		11,001,100	11,000,000	17,439
55819Q-AY-3	MADISON PARK FUNDING LTD SENIOR ABS 144A 1.048% 01/22/28	D	08/04/2021	Citigroup Global Markets		18,921,014	18,902,112	8,335
55951P-BA-4	MAGNETITE CLO LTD SENIOR ABS 2012-7A 144A 0.924% 01/15/28	D	07/07/2021	BREAN CAPITAL		10,789,413	10,786,177	25,054
55952Y-AP-2	MAGNETITE CLO LTD SENIOR ABS 144A 1.104% 04/15/31	D	06/24/2021	Various		29,321,512	29,299,000	31,169
55953R-AN-1	MAGNETITE CLO LTD SENIOR ABS 144A 1.322% 01/18/28	D	08/13/2021	R.W. BAIRD & CO.		11,156,690	11,150,000	11,981
62954W-AC-9	NTT FINANCE CORP SENIOR CORP BND 144A 1.162% 04/03/26	D	02/24/2021	Morgan Stanley Dean Witter		22,000,000	22,000,000	
64133G-AR-1	NEUBERGER BERMAN LOAN ADVISERS ABS 1.104% 07/20/31	D	05/26/2021	Credit Suisse		12,500,000	12,500,000	
67097Q-AE-5	OCP CLO LTD SENIOR ABS 144A 1.660% 11/20/30	D	08/31/2021	R.W. BAIRD & CO.		9,603,552	9,593,000	5,650
67106B-AQ-0	OCP CLO LTD SENIOR ABS 2014-6A 144A 1.382% 10/17/30	D	06/02/2021	R.W. BAIRD & CO.		11,212,320	11,200,000	20,748
67515U-AU-4	OCEAN TRAILS CLO SENIOR ABS 144A 0.924% 07/15/28	D	03/19/2021	NATIXIS SECURITIES AMERICAS LL		4,809,778	4,809,778	
67515U-AV-2	OCEAN TRAILS CLO SENIOR ABS 144A 1.574% 07/15/28	D	03/19/2021	NATIXIS SECURITIES AMERICAS LL		10,000,000	10,000,000	
67577M-AA-1	OCTAGON INVESTMENT PARTNERS 45 SENIOR ABS 144A 1.454% 10/15/32	D	06/23/2021	R.W. BAIRD & CO.		20,607,017	20,550,000	60,043
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XX ABS 144A 1.072% 07/15/29	D	12/06/2021	R.W. BAIRD & CO.		17,998,200	18,000,000	28,991
67590A-BR-2	OCTAGON INVESTMENT PARTNERS XI SENIOR ABS 144A 1.374% 07/15/29	D	03/02/2021	Credit Suisse		11,000,000	11,000,000	
67591J-AL-6	OCTAGON INVESTMENT PARTNERS XI ABS 144A 1.304% 01/24/33	D	07/21/2021	R.W. BAIRD & CO.		19,970,286	19,934,404	66,064
75887V-AC-5	REGATTA IX FUNDING LTD SUB ABS 9 144A 1.922% 04/17/30	D	04/13/2021	FIREMENS INSURANCE COMPANY		1,001,349	1,000,000	4,657
77340E-AU-0	ROCKFORD TOWER CLO LTD ABS 0.832% 04/20/34	C	05/13/2021	R.W. BAIRD & CO.		2,251,350	2,250,000	1,768
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND 144A 1.200% 03/11/26	D	03/02/2021	JP Morgan Securities		9,989,800	10,000,000	
83004L-AC-9	610 FUNDING 2 CLO LTD SENIOR ABS 144A 1.442% 01/20/34	D	06/04/2021	R.W. BAIRD & CO.		8,384,235	8,350,000	17,028
86315T-AA-3	STRATUS CLO ABS 144A 1.032% 12/28/29	D	12/03/2021	Citigroup Global Markets		15,000,000	15,000,000	
863162-AA-1	STRATUS CLO LTD ABS 144A 0.932% 12/29/29	D	11/15/2021	Citigroup Global Markets		17,000,000	17,000,000	
87249F-AC-8	TICP CLO LTD SENIOR ABS 32 144A 0.972% 04/20/28	D	09/08/2021	R.W. BAIRD & CO.		5,771,366	5,765,313	8,113
873549-AJ-8	TACONIC PARK CLO LTD SENIOR ABS 144A 1.132% 01/20/29	D	05/27/2021	R.W. BAIRD & CO.		25,032,500	25,000,000	34,657
89531F-AL-1	TRESTLES CLO SENIOR ABS 144A 1.114% 04/25/32	D	02/26/2021	NATIXIS SECURITIES AMERICAS LL		15,000,000	15,000,000	
89531M-AA-0	TRESTLES CLO LTD SENIOR ABS 18-2A 144A 1.215% 07/25/31	D	07/08/2021	R.W. BAIRD & CO.		8,458,450	8,450,000	22,877
89680Y-AD-7	TRITON INTERNATIONAL LTD CORP BND 0.800% 08/01/23	C	07/28/2021	Various		15,496,120	15,500,000	
89852T-AM-0	TRYON PARK CLO L SENIOR ABS 144A 1.014% 04/15/29	D	04/07/2021	R.W. BAIRD & CO.		5,480,242	5,477,503	14,458
902674-YH-7	UBS AG/LONDON CORP BND 1.250% 06/01/26	D	05/27/2021	UBS Financial Securities		9,972,250	10,000,000	
902674-YK-0	UBS AG/LONDON SENIOR CORP BND 144A 0.700% 08/09/24	D	08/03/2021	UBS Financial Securities		7,996,720	8,000,000	
92332K-AA-9	VENTURE CDO LTD ABS 144A 0.870% 10/20/34	D	08/16/2021	Raymond James		5,000,000	5,000,000	
92333B-AQ-3	VENTURE CDO LTD ABS 1.274% 07/15/32	D	07/30/2021	Jefferies & Co.		15,000,000	15,000,000	
92912V-AY-1	VOYA CLO LTD ABS 144A 1.142% 04/17/30	D	08/05/2021	R.W. BAIRD & CO.		8,802,489	8,794,574	5,920
00426Y-AB-9	AEG FINANZ HOLDING SA SECURED LOCAL BND 5.000% 08/16/23	B	11/30/2021	AUST & NZ BANK GRP LTD		7,640,449	7,141,000	101,846
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,457,321,733	3,404,595,457	7,108,057
060505-EL-4	BANK OF AMERICA CORP CORP BND 6.500% 12/31/49		08/06/2021	Bank of America		7,264,000	6,400,000	123,644
060505-EU-4	BANK OF AMERICA CORP SENIOR CORP BND 6.300% 12/31/49		11/15/2021	Bank of America		3,431,250	3,000,000	35,175
46625H-HA-1	JPMORGAN CHASE & CO CAPSEC CORP BND 3.602% 04/29/49		10/06/2021	UBS Financial Securities		13,073,000	13,000,000	61,474
693475-AK-1	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND 3.810% 07/29/49		02/01/2021	Bank of America		3,304,800	3,240,000	840
693475-AQ-8	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND 5.000% 12/31/49		07/19/2021	BICALT		18,045,760	16,143,000	201,788
808513-AP-0	CHARLES SCHWAB CORP CORP BND 4.625% 12/29/49		09/13/2021	Bank of America		8,266,545	8,150,000	14,659
857477-AQ-6	STATE STREET CORP CAPSEC CORP BND 3.800% 12/31/49		11/16/2021	Citigroup Global Markets		502,250	500,000	3,300
949746-RN-3	WELLS FARGO COMPANY CAPSEC CORP BND 5.875% 12/31/49		05/12/2021	Bank of America		21,080,010	18,991,000	461,785
4899999. Subtotal - Bonds - Hybrid Securities						74,967,615	69,424,000	902,665
54400*-AA-1	PATHLIGHT HUDSON BAY LOAN/TERM 8.333% 10/11/24	A	01/28/2021	ALTERNATIVE FUND		18,904,418	19,276,212	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						18,904,418	19,276,212	
8399997. Total - Bonds - Part 3						4,960,832,607	4,828,305,142	12,241,484
8399998. Total - Bonds - Part 5						948,936,637	931,874,911	8,391,849
8399999. Total - Bonds						5,909,769,244	5,760,180,053	20,633,333
060505-EN-0	BANK OF AMERICA CORP		03/26/2021	Bank of America	10,000,000.000	11,172,028	0.00	
064058-AL-4	BANK OF NEW YORK MELLON CORP		11/08/2021	Goldman Sachs	20,000,000.000	20,000,000	0.00	
249670-AB-6	DEPOSITORY TRUST & CLEARING CO		06/08/2021	Bank of America	10,000,000.000	10,000,000	0.00	
25746U-DM-8	DOMINION RESOURCES INC		12/01/2021	JP Morgan Securities	7,000,000.000	7,000,000	0.00	
609720-40-4	MONMOUTH REAL ESTATE INVEST CO		05/14/2021	INSTINET LLC	17,522.000	442,831	0.00	
61761J-QK-8	MORGAN STANLEY		06/14/2021	Various	6,011,000.000	6,014,791	0.00	32,815

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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
693475-BC-8	PNC FINANCIAL SERVICES GROUP		09/08/2021	Citigroup Global Markets	15,000,000.000	15,000,000	0.00	
808513-BD-6	CHARLES SCHWAB CORP		05/25/2021	Bank of America	10,000,000.000	11,100,000	0.00	128,403
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						80,729,650	XXX	161,218
8999997. Total - Preferred Stocks - Part 3						80,729,650	XXX	161,218
8999998. Total - Preferred Stocks - Part 5						35,745,886	XXX	
8999999. Total - Preferred Stocks						116,475,536	XXX	161,218
00085X-10-5	ABRI SPAC I UNITS INC		12/31/2021	Various	206,633.000	2,013,353		
001040-10-4	AF ACQUISITION UNITS CORP		05/19/2021	Morgan Stanley	98,250.000	941,235		
00438Y-10-7	ACCRETION ACQUISITION UNITS CO		12/03/2021	Various	198,910.000	1,902,254		
00439D-10-2	ACCELERATE ACQUISITION UNITS C		05/12/2021	Morgan Stanley	98,247.000	951,031		
00444X-10-1	ACHARI VENTURES HOLDINGS I COR		12/10/2021	Mizuho Securities USA Inc.	50,000.000	493,000		
00461L-30-3	ACKRELL SPAC PARTNERS I UNITS		05/27/2021	Various	850,698.000	8,417,006		
005029-10-3	ACROPOLIS INFRASTRUCTURE ACQUI		10/26/2021	Morgan Stanley	148,365.000	1,439,141		
00653H-10-2	ADARA ACQUISITION CORP CLASS A		09/08/2021	Various	141,927.000	1,379,911		
007024-10-2	ADIT EDTECH ACQUISITION UNITS		07/20/2021	Various	145,932.000	1,406,856		
00775W-10-2	AEQUI ACQUISITION CORP CLASS A		09/20/2021	INSTINET LLC	18,421.000	178,581		
00777J-10-9	ADVANCED MERGER PARTNERS UNITS		04/26/2021	Morgan Stanley	4,914.000	47,174		
00809L-10-6	AESTHER HEALTHCARE ACQUISITION		12/28/2021	Various	367,658.000	3,641,609		
02083L-10-9	ALPINE ACQUISITION UNITS CORP		12/10/2021	Various	278,998.000	2,760,988		
02156V-10-9	ALTC ACQUISITION CORP CLASS A		07/08/2021	Citigroup Global Markets	19,782.000	197,820		
02156Y-10-3	ALTITUDE ACQUISITION UNITS COR		08/24/2021	Various	905,826.000	8,866,719		
02157M-10-8	ALTENERGY ACQUISITION UNITS CO		12/14/2021	Morgan Stanley	351,162.000	3,419,997		
02369M-10-2	AMERICAN ACQUISITION OPPORTUNI		07/06/2021	Various	514,374.000	5,054,791		
03737A-10-1	ANZU SPECIAL ACQUISITION CORP		09/02/2021	INSTINET LLC	2,460.000	23,751		
03752A-10-1	APEIRON CAPITAL INVESTMENT UNI		12/31/2021	Morgan Stanley	229,968.000	2,246,901		
03752A-11-9	APEIRON CAPITAL INVESTMENT UNI		12/31/2021	Morgan Stanley	113,945.000	68,367		
03752A-20-0	APEIRON CAPITAL INVESTMENT UNI		12/29/2021	Various	213.000	2,144		
03881F-10-4	ARBOR RAPHA CAPITAL BIOHOLDING		12/21/2021	Morgan Stanley	197,820.000	1,927,756		
03881F-11-2	ARBOR RAPHA CAPITAL BIOHOLDING		12/21/2021	Morgan Stanley	65,742.000	59,168		
039562-30-1	ARCHIMEDES TECH SPAC PARTNERS		11/24/2021	Various	369,985.000	3,617,587		
04005A-20-3	ARENA FORTIFY ACQUISITION UNIT		12/08/2021	Various	181,503.000	1,825,428		
04026L-10-5	ARGUS CAPITAL UNITS CORP		11/15/2021	Morgan Stanley	24,728.000	239,862		
040450-10-8	ARISZ ACQUISITION UNITS CORP		12/14/2021	Morgan Stanley	148,910.000	1,416,254		
040450-12-4	ARISZ ACQUISITION UNITS CORP		12/13/2021	Morgan Stanley	98,910.000	29,673		
04208V-10-3	ARMADA ACQUISITION I UNITS COR		11/12/2021	Morgan Stanley	148,364.000	1,418,731		
042644-20-3	AROGO CAPITAL ACQUISITION UNIT		12/28/2021	Various	56,010.000	560,039		
04282M-10-2	ARROWROOT ACQUISITION UNITS CO		07/08/2021	Various	268,376.000	2,586,562		
04303A-10-3	ARTEMIS STRATEGIC INVESTMENT U		11/23/2021	Morgan Stanley	86,556.000	839,593		
04637C-10-6	ASTREA ACQUISITION UNITS CORP		08/02/2021	INSTINET LLC	13,886.000	133,930		
04684M-10-6	ATHENA CONSUMER ACQUISITION UN		12/13/2021	Morgan Stanley	69,236.000	674,804		
04687C-20-4	ATHENA TECHNOLOGY ACQUISITION		12/10/2021	Citigroup Global Markets	197,820.000	1,978,200		
04748A-10-6	ATHLON ACQUISITION UNITS CORP		06/28/2021	Various	168,154.000	1,641,381		
04906P-10-1	ATLANTIC AVENUE ACQUISITION UN		09/01/2021	INSTINET LLC	225,593.000	2,188,809		
049287-10-5	ATLAS CREST INVESTMENT II UNIT		03/29/2021	Morgan Stanley	49,124.000	471,590		
05338E-10-1	AVALON ACQUISITION UNITS INC		12/31/2021	Various	347,820.000	3,401,354		
05467C-10-8	AXONPRIME INFRASTRUCTURE ACQUI		10/06/2021	Morgan Stanley	98,910.000	950,525		
05601A-10-9	BOA ACQUISITION UNITS CORP		04/01/2021	Morgan Stanley	73,686.000	707,386		
05601V-10-3	B RILEY PRINCIPAL MERGER UNIT		11/18/2021	Various	51,050.000	526,864		
05602L-10-4	B RILEY PRINCIPAL MERGER UNIT		07/01/2021	Morgan Stanley	173,091.000	1,661,674		
06654K-10-1	BANNER ACQUISITION UNITS CORP		11/04/2021	Morgan Stanley	49,456.000	474,530		
066644-10-5	BANNIX ACQUISITION UNITS CORP		11/02/2021	Various	322,298.000	3,140,290		
07402Q-20-0	BEARD ENERGY TRANSITION ACQUIS		11/24/2021	Citigroup Global Markets	34,618.000	346,180		
08069M-10-2	BELONG ACQUISITION UNITS CORP		09/14/2021	Morgan Stanley	98,910.000	950,401		
08179B-10-3	BENESSERE CAPITAL ACQUISITION		12/31/2021	Various	391,144.000	3,980,214		
083690-10-7	BERENSON ACQUISITION I UNITS C		11/22/2021	Morgan Stanley	98,910.000	944,591		
08772B-10-4	BETTER WORLD ACQUISITION UNITS		05/14/2021	Various	767,686.000	7,693,460		
08954L-10-2	BIG SKY GROWTH PARTNERS INC CL		12/30/2021	Various	18,750.000	181,947		
09175K-10-5	BITE ACQUISITION REDEEMABLE UN		04/01/2021	Morgan Stanley	98,250.000	943,200		
09216A-10-8	BLACK MOUNTAIN ACQUISITION UNI		11/15/2021	Morgan Stanley	173,092.000	1,683,938		
09370F-10-9	BLOCKCHAIN MOON ACQUISITION UN		12/16/2021	Various	368,916.000	3,559,132		
106762-10-7	BREEZE HOLDINGS ACQUISITION		06/15/2021	Various	126,750.000	1,296,181		
10920K-10-1	BRIGHT LIGHTS ACQUISITION UNIT		07/01/2021	Various	145,759.000	1,380,885		
11134Y-10-1	BROADSCALE ACQUISITION UNITS C		04/01/2021	Morgan Stanley	39,251.000	376,810		
11374E-10-4	BROOKLINE CAPITAL ACQ UNITS CO		10/28/2021	Various	77,566.000	744,884		

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12008J-10-5	BUILD ACQUISITION UNITS CORP		12/16/2021	INSTINET LLC	848.000	8,225		
12520C-10-9	CF ACQUISITION VIII UNITS CORP		11/29/2021	Various	871,416.000	8,588,338		
12520R-10-6	CF ACQUISITION V UNITS CORP		03/24/2021	Morgan Stanley	24,561.000	235,786		
12520T-10-2	CF ACQUISITION IV UNITS CORP		10/05/2021	Various	435,874.000	4,142,886		
12521H-20-6	CFFSU		12/16/2021	Morgan Stanley	25,000.000	250,000		
12558Y-10-6	CHP MERGER UNITS CORP		11/22/2021	Various	762,049.000	7,588,414		
12561U-10-9	CIIG CAPITAL PARTNERS II UNITS		11/09/2021	Morgan Stanley	197,820.000	1,920,090		
14070Y-10-1	CAPSTAR SPECIAL PURPOSE UNITS		12/31/2021	Various	786,363.000	7,793,322		
143636-10-8	CARNEY TECH ACQ II UNITS CORP		08/31/2021	Various	242,350.000	2,336,668		
147151-10-4	CASCADE ACQUISITION UNITS CORP		08/12/2021	Various	972,699.000	9,545,580		
15130M-10-2	CENAQ ENERGY UNITS CORP		11/01/2021	Various	809,055.000	7,967,825		
159561-10-9	CHARDAN NEXTECH ACQUISITION U		11/01/2021	Various	619,308.000	6,081,507		
17144M-10-2	CHURCHILL CAPITAL VII CORP CLA		08/12/2021	Morgan Stanley	118,789.000	1,153,239		
17144T-10-7	CHURCHILL CAPITAL CORP CLASS A		12/28/2021	Various	170,106.000	1,675,590		
18049C-10-8	CLARIM ACQUISITION CORP		09/01/2021	Various	199,455.000	1,926,355		
18274B-10-6	CLASS ACCELERATION REDEEMABLE		04/16/2021	Morgan Stanley	74,542.000	715,603		
18453L-10-7	CLEANTECH ACQUISITION UNITS CO		12/21/2021	Various	862,556.000	8,499,221		
187171-10-3	CLIMATE REAL IMPACT SOLUTIONS		08/18/2021	Jones Trading	49,455.000	480,208		
194170-10-6	COLICITY UNITS INC		09/01/2021	Various	7,623.000	73,480		
19533H-10-8	COLOMBIER ACQUISITION UNITS CO		07/09/2021	Morgan Stanley	98,910.000	946,569		
201723-10-3	COMMERCIAL METALS CO		11/26/2021	Various	2,437,504.000	73,638,861		
204833-10-7	COMPUTE HEALTH ACQUISITION UNI		10/18/2021	Various	97,907.000	970,777		
20607U-10-8	CONCORD ACQUISITION II UNITS C		10/26/2021	Morgan Stanley	74,184.000	709,694		
20607V-10-6	CONCORD ACQUISITION III UNITS		12/28/2021	Various	493,949.000	4,880,651		
212873-10-3	CONX CORP CLASS A		10/05/2021	Various	7,662.000	75,051		
21289P-10-2	CONYERS PARK III ACQUISITION U		10/04/2021	Morgan Stanley	197,820.000	1,918,854		
22677T-10-2	CRIXUS BH3 ACQUISITION COMPANY		12/28/2021	Various	25,441.000	246,905		
22877P-10-8	CRUCIBLE ACQUISITION UNITS COR		12/07/2021	Various	435,561.000	4,253,162		
23291W-10-9	CRUCIBLE ACQUISITION UNITS COR		09/01/2021	Various	14,963.000	144,192		
23305Q-10-6	D Z MEDIA ACQUISITION UNITS CO		03/18/2021	Morgan Stanley	14,736.000	141,466		
23312M-10-6	DA32 LIFE SCIENCE TECH ACQUISI		08/13/2021	Various	157,016.000	1,569,338		
23324T-10-5	DMY TECHNOLOGY GROUP VI UNITS		11/23/2021	Morgan Stanley	19,782.000	191,885		
23344P-10-1	DPCM CAPITAL UNITS INC		10/20/2021	Various	215,690.000	2,089,045		
23344T-10-3	DTRT HEALTH ACQUISITION UNITS		10/26/2021	Morgan Stanley	147,766.000	1,433,341		
242794-10-5	DECARBONIZATION PLUS ACQUISITI		03/29/2021	Morgan Stanley	6,657.000	63,907		
25278L-10-5	DIAMONDHEAD HOLDINGS UNITS COR		03/23/2021	Morgan Stanley	9,824.000	94,310		
253893-10-1	DIGITAL HEALTH ACQUISITION UNI		12/31/2021	Morgan Stanley	135,000.000	1,335,488		
253893-20-0	DIGITAL HEALTH ACQUISITION UNI		11/04/2021	INSTINET LLC	68,050.000	687,892		
25401K-10-7	DIGITAL TRANSFORMATION OPPORTU		12/13/2021	INSTINET LLC	25,000.000	242,875		
254028-10-3	DILA CAPITAL ACQUISITION CORP		09/16/2021	Various	149,603.000	1,448,681		
25460L-10-3	KISMET ACQUISITION THREE CORP		12/31/2021	Various	460,880.000	4,508,264		
265334-10-2	DUNE ACQUISITION UNITS CORP		10/07/2021	Various	263,154.000	2,553,969		
26829T-10-0	ECP ENVIRONMENTAL GROWTH OPPOR		04/16/2021	Morgan Stanley	16,115.000	154,704		
26873Y-10-4	E MERGE TECHNOLOGY ACQUISITION		09/01/2021	Various	707,086.000	6,900,310		
26886A-10-1	EQ HEALTH ACQUISITION CORP CLA		09/10/2021	Various	187,216.000	1,810,507		
26886C-10-7	EQRX INC		12/20/2021	Morgan Stanley	2,848.000	27,966		
274681-10-5	EAST RESOURCES ACQUISITION COR		08/05/2021	INSTINET LLC	44,900.000	438,071		
28059Q-10-3	EDIFY ACQUISITION UNITS CORP		09/13/2021	Various	135,563.000	1,304,729		
29248N-10-0	EMPOWERMENT INCLUSION CAPITAL		03/01/2021	Morgan Stanley	14,908.000	141,253		
29273V-10-0	ENERGY TRANSFER EQUITY LP		11/30/2021	Various	3,160,000.000	28,625,689		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS LP COM STK		11/30/2021	Various	2,547,663.000	59,513,050		
29408N-10-6	ENVIRONMENTAL IMPACT ACQUISITI		09/10/2021	Various	156,299.000	1,525,402		
29429X-10-9	EPIPHANY TECHNOLOGY ACQUISITIO		09/01/2021	Various	240,162.000	2,313,918		
29978K-20-1	EVEREST CONSOLIDATOR ACQUISITI		12/02/2021	Various	207,712.000	2,093,193		
30052G-10-8	EVO ACQUISITION UNITS CORP		09/20/2021	Various	127,786.000	1,231,168		
30069X-10-2	EXCELFIN ACQUISITION UNITS COR		12/20/2021	Morgan Stanley	332,958.000	3,244,992		
30158L-10-0	EXECUTIVE NETWORK PARTNERING C		09/14/2021	Various	501,612.000	4,879,867		
30319B-10-8	FTAC PARNASSUS ACQUISITION UNI FTPA		05/05/2021	Morgan Stanley	63,864.000	619,481		
30320F-20-5	FTAC ZEUS ACQUISITION UNITS CO		11/19/2021	Various	103,858.000	1,048,471		
311874-10-1	FAST ACQUISITION II UNITS CORP		08/25/2021	Various	98,646.000	953,305		
31772T-20-6	FINANCIAL STRATEGIES ACQUISITI		12/10/2021	Various brokers	98,910.000	989,100		
31809Y-10-3	FINSERV ACQUISITION II UNITS C		09/02/2021	Various	498,047.000	4,795,752		
31810Q-10-7	FINTECH ACQUISITION V UNITS CO		12/31/2021	Various brokers	22,424.000	222,395		
31811H-10-6	FINTECH ACQUISITION VI UNITS C		12/14/2021	Various	99,456.000	971,223		
318136-20-7	FINTECH ECOSYSTEM DEVELOPMENT		10/19/2021	Various brokers	148,366.000	1,489,595		

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320703-10-1	FIRST LIGHT ACQUISITION GROUP		11/18/2021	Various	235,621.000	2,284,234		
320703-20-0	FIRST LIGHT ACQUISITION GROUP		11/10/2021	BMO CAPITAL MARKETS GK	296.000	2,978		
336169-10-7	FIRST RESERVE SUSTAINABLE GROW		10/08/2021	Various	197,036.000	1,944,769		
33765Y-10-1	FIRSTMARK HORIZON ACQUISITION		11/12/2021	Various	160,662.000	1,584,121		
33836P-10-5	5 ACQUISITION CORP CLASS A		08/31/2021	Morgan Stanley	52,868.000	514,125		
33850F-10-8	FLAME ACQUISITION UNITS CORP		04/22/2021	Morgan Stanley	73,688.000	707,405		
34417L-10-9	FOCUS IMPACT ACQUISITION UNITS		12/21/2021	Morgan Stanley	217,604.000	2,120,937		
34619V-10-3	FOREST ROAD ACQUISITION II UNI		05/04/2021	Morgan Stanley	49,125.000	476,513		
34962M-10-6	FORTISTAR SUSTAINABLE SOLUTION		09/16/2021	Various	154,485.000	1,492,806		
34964G-10-7	FORTRESS VALUE ACQUISITION III		12/10/2021	Various	22,745.000	221,871		
34964K-10-8	FORTRESS VALUE ACQUISITION IV		05/12/2021	Morgan Stanley	24,560.000	238,232		
349875-10-4	FORUM MERGER IV UNITS CORP		05/17/2021	Morgan Stanley	98,252.000	951,571		
35166L-10-9	FOXWAYNE ENTERPRISES ACQUISITI		08/26/2021	INSTINET LLC	49,636.000	488,126		
36118N-10-2	FUSION ACQUISITION II UNITS CO		09/03/2021	Various	553,650.000	5,318,782		
36118W-10-2	FUTURE HEALTH ESG UNITS CORP		12/09/2021	Morgan Stanley	98,910.000	951,514		
36146G-10-3	G P ACQUISITION UNITS CORP		08/04/2021	Various	757,682.000	7,360,940		
362019-10-1	GO ACQUISITION UNIT CORP		09/02/2021	Various	87,271.000	847,653		
362425-10-0	G3 VRM ACQUISITION UNITS CORP		10/12/2021	Various	547,443.000	5,413,259		
36260F-10-5	GX ACQUISITION II UNITS CORP		05/12/2021	Morgan Stanley	196,500.000	1,906,050		
364681-10-6	GAMING HOSPITALITY ACQUISITION		03/29/2021	Morgan Stanley	9,825.000	94,320		
365506-20-3	GARDINER HEALTHCARE ACQUISITIO		12/22/2021	Various brokers	100,000.000	1,000,000		
37518W-10-6	GIGINTERNATIONAL1 UNITS INC		12/15/2021	Various	460,533.000	4,497,646		
37518W-20-5	GIGINTERNATIONAL1 UNITS INC		11/10/2021	Citigroup Global Markets	19,782.000	202,172		
37519U-10-9	GIGCAPITAL5 UNITS (PROPOSED) I		12/28/2021	Various	336,863.000	3,326,995		
37653T-10-8	GLADSTONE ACQUISITION UNITS CO		09/29/2021	Morgan Stanley	197,820.000	1,918,854		
37714P-10-3	GLASS HOUSES ACQUISITION CORP		09/20/2021	INSTINET LLC	20,605.000	198,323		
378579-10-6	GLENFARNE MERGER UNITS CORP		05/14/2021	Morgan Stanley	14,736.000	142,939		
37892B-10-8	GLOBAL CONSUMER ACQUISITION UN		11/05/2021	Various	808,423.000	7,928,352		
37892F-10-9	GLOBALINK INVESTMENT UNITS INC		12/30/2021	Various	435,278.000	4,229,524		
379582-10-9	GLOBIS ACQUISITION UNITS CORP		04/01/2021	Various	614,472.000	5,936,255		
38021H-10-7	GOAL ACQUISITIONS UNITS CORP		08/12/2021	Various	288,943.000	2,782,100		
380799-10-6	GOLDEN ARROW MERGER CORP CLASS		08/27/2021	Various	204,321.000	1,963,546		
38102H-10-9	GOLDEN FALCON ACQUISITION UNIT		07/01/2021	Various	99,149.000	942,115		
38216G-10-4	GOOD WORKS II ACQUISITION UNIT		09/03/2021	Various	754,708.000	7,313,863		
38286Q-10-7	GORES GUGGENHEIM UNITS INC		11/02/2021	Various	197,700.000	2,047,470		
38286T-10-1	GORES HOLDINGS VII UNITS INC		04/16/2021	Morgan Stanley	39,304.000	377,318		
382870-10-3	GORES TECHNOLOGY PARTNERS UNIT		05/05/2021	Morgan Stanley	19,650.000	190,605		
382873-10-7	GORES METROPOULOS II UNITS INC		03/18/2021	Morgan Stanley	6,878.000	66,029		
38287L-10-7	GORES TECHNOLOGY PARTNERS II U		05/05/2021	Morgan Stanley	19,650.000	190,605		
39947R-10-4	GROUP NINE ACQUISITION UNITS C		03/10/2021	Morgan Stanley	14,907.000	139,132		
39986V-10-7	GROWTH CAPITAL ACQUISITION COR		08/24/2021	Various	424,347.000	4,133,324		
40749M-10-3	HAMILTON LANE ALLIANCE HOLDING		04/16/2021	Morgan Stanley	19,875.000	190,800		
42032P-10-8	HAWKS ACQUISITION UNITS CORP		11/30/2021	Morgan Stanley	98,912.000	946,835		
42087R-10-8	HAYMAKER ACQUISITION III UNITS		08/04/2021	Various	109,353.000	1,051,815		
42226W-10-9	HEALTH ASSURANCE ACQUISITION U		08/16/2021	Various	88,679.000	854,318		
42227K-10-4	HEALTHCARE SERVICES UNITS CORP		09/01/2021	Various	382,214.000	3,649,656		
42227R-10-9	HEALTHWELL ACQUISITION I UNITS		12/31/2021	Various	515,810.000	4,986,198		
42228C-10-1	HEALTHCARE CAPITAL UNITS CORP		06/30/2021	Various	174,696.000	1,685,622		
43734R-10-3	HOME PLATE ACQUISITION UNITS C		11/23/2021	Morgan Stanley	98,910.000	945,580		
443760-10-3	HUDSON EXECUTIVE INVESTMENT II		03/18/2021	Morgan Stanley	19,652.000	188,659		
44376L-10-7	HUDSON EXECUTIVE INVESTMENT II		04/20/2021	Morgan Stanley	68,775.000	660,240		
44487N-10-9	HUMANCO ACQUISITION CORP CLASS		09/01/2021	INSTINET LLC	26,793.000	260,438		
449534-10-6	IG ACQUISITION UNIT CORP		10/06/2021	Various	207,107.000	2,011,755		
45175H-10-6	IGNYTE ACQUISITION CORP		09/17/2021	BMO CAPITAL MARKETS GK	114,744.000	1,114,164		
45333D-20-3	INCEPTION GROWTH ACQUISITION U		12/09/2021	Various	73,244.000	734,178		
457817-10-4	INSU ACQUISITION III UNITS COR		05/27/2021	Various	92,156.000	877,051		
45784L-10-0	INSIGHT ACQUISITION UNITS CORP		10/26/2021	Morgan Stanley	98,910.000	946,569		
458140-10-0	INTEL CORP		10/22/2021	Various	1,675,000.000	87,585,231		
45827K-10-1	INTEGRAL ACQUISITION UNITS		12/29/2021	Various	356,399.000	3,478,207		
45827R-20-5	INTEGRATED RAIL AND RESOURCES		11/26/2021	Various	350,458.000	3,508,738		
45828D-10-6	INTELLIGENT MEDICINE ACQUISITI		12/31/2021	Various	406,062.000	3,972,618		
45828D-11-4	INTELLIGENT MEDICINE ACQUISITI		12/27/2021	Morgan Stanley	148,606.000	89,164		
459867-10-7	INTERNATIONAL MEDIA ACQUISITIO		10/18/2021	Various	864,441.000	8,402,149		
46064Q-10-8	INTERPRIVATE II ACQUISITION UN		04/28/2021	Morgan Stanley	56,020.000	542,740		
46064R-10-6	INTERPRIVATE III FINANCIAL PAR		08/18/2021	Various	203,295.000	1,985,925		

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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
46064T-10-2	INTERPRIVATE IV INFRATECH PART		04/28/2021	Morgan Stanley	104,210.000	1,006,862		
46301G-10-3	IRON SPARK I INC CLASS A		06/09/2021	Morgan Stanley Dean Witter	224,182.000	2,232,869		
46468P-10-2	ISLEWORTH HEALTHCARE ACQUISITI		08/24/2021	Various	413,200.000	3,984,225		
46592C-10-0	JOFF FINTECH ACQUISITION UNITS		03/29/2021	Morgan Stanley	147,375.000	1,414,800		
46653C-20-5	JACKSON ACQUISITION COMPANY UN		12/09/2021	Various	98,910.000	988,358		
47201B-10-3	JAWS HURRICANE ACQUISITION UNI		08/20/2021	Various	49,564.000	483,362		
48203N-10-3	JUNIPER II UNITS CORP		12/28/2021	Various	121,856.000	1,191,415		
482082-10-4	JUPITER ACQUISITION CLASS A CO		10/04/2021	Morgan Stanley	74,578.000	708,350		
48208E-20-7	JUPITER WELLNESS ACQUISITION U		12/07/2021	Various brokers	24,729.000	247,290		
482504-10-7	KHOSLA VENTURES ACQUISITION CL		07/30/2021	Various	170,974.000	1,691,024		
482506-10-2	KHOSLA VENTURES ACQUISITION II		03/24/2021	Goldman Sachs	49,124.000	486,819		
48253T-10-9	KKR ACQUISITION HOLDINGS I UNI		05/11/2021	Morgan Stanley	50,108.000	486,048		
48284E-10-5	KADEM SUSTAINABLE IMPACT CORP		09/01/2021	Various	78,294.000	752,963		
49456B-10-1	KINDER MORGAN INC		11/30/2021	Various	360,000.000	5,820,304		
496861-10-5	KINGSWOOD ACQUISITION UNITS CO		08/10/2021	Various	410,197.000	4,077,487		
49714K-10-9	KINS TECHNOLOGY GROUP UNITS		08/12/2021	Various	1,002,413.000	9,846,082		
49837C-10-9	KL ACQUISITION UNITS CORP		03/01/2021	Morgan Stanley	4,968.000	46,865		
49878L-10-9	KLUDEIN I ACQUISITION UNITS CO		06/30/2021	Various	513,133.000	4,974,320		
502015-10-0	LMF ACQUISITION OPPORTUNITIES		07/09/2021	Various	455,917.000	4,466,393		
50202D-20-1	LF CAPITAL ACQUISITION II UNIT		12/08/2021	Various	278,863.000	2,809,973		
51724W-20-6	LARKSPUR HEALTH ACQUISITION UN		12/30/2021	INSTINET LLC	5,802.000	58,049		
519345-10-2	LAVA MEDTECH ACQUISITION UNITS		12/21/2021	Morgan Stanley	207,712.000	2,033,352		
52470X-10-9	LEFTERIS ACQUISITION CORP CLAS		11/22/2021	Various	164,900.000	1,616,662		
53073L-10-4	LIBERTY MEDIA ACQUISITION UNIT		03/15/2021	Morgan Stanley	980.000	9,408		
53118A-10-5	LIBERTY RESOURCES ACQUISITION		12/29/2021	Various	170,652.000	1,670,995		
53228M-10-6	LIGHTJUMP ACQUISITION UNITS CO		08/20/2021	Various	321,100.000	3,115,857		
53625R-10-4	LIONHEART ACQUISITION II UNITS		12/16/2021	Various	741,499.000	7,317,852		
536262-10-8	LIONHEART III UNITS CORP		12/31/2021	Various	280,893.000	2,743,359		
538126-10-3	LIVE OAK MOBILITY ACQUISITION		04/26/2021	Morgan Stanley	49,125.000	471,600		
54319Q-10-5	LONGVIEW ACQUISITION II UNITS		09/02/2021	Various	188,318.000	1,846,741		
55068A-10-0	LUX HEALTH TECH ACQ UNITS CORP		12/08/2021	Various	168,573.000	1,650,346		
55283P-10-6	MDH ACQUISITION UNITS CORP		03/26/2021	Morgan Stanley	24,562.000	235,795		
553800-10-3	M3 BRIGADE ACQUISITION II UNIT		04/28/2021	Morgan Stanley	180,844.000	1,754,187		
55407R-10-3	M3 BRIGADE ACQUISITION III UNI		12/14/2021	Morgan Stanley	247,275.000	2,398,568		
55407R-11-1	M3 BRIGADE ACQUISITION III UNI		12/14/2021	Morgan Stanley	82,425.000	74,183		
561204-10-8	MALLARD ACQUISITION CORP.		07/29/2021	Various	360,533.000	3,572,082		
56168P-20-3	LEGATO MERGER II UNITS CORP		11/23/2021	Various brokers	19,782.000	197,820		
56564V-10-1	MAQUIA CAPITAL ACQUISITION UNI		11/26/2021	Various	781,007.000	7,836,542		
56608A-10-5	MARBLEGATE ACQUISITION UNITS C		11/23/2021	Morgan Stanley	49,456.000	479,723		
57520Y-10-6	MASON INDUSTRIAL TECHNOLOGY UN		09/10/2021	Various	550,205.000	5,316,945		
58176U-10-9	MCLAREN TECHNOLOGY ACQUISITION		12/23/2021	Morgan Stanley	123,638.000	1,199,289		
58507N-10-5	MEDTECH ACQUISITION UNITS CORP		08/13/2021	Various	346,185.000	3,383,217		
60436Q-10-0	MINORITY EQUALITY OPPORTUNITIE		11/01/2021	Various	432,807.000	4,276,472		
60501L-10-1	MISSION ADVANCEMENT UNITS CORP		07/15/2021	Various	74,561.000	717,786		
61240F-10-8	MONTEREY BIO ACQUISITION UNITS		11/29/2021	Various	479,811.000	4,737,550		
61531M-10-1	MONUMENT CIRCLE ACQUISITION UN		03/12/2021	Morgan Stanley	49,696.000	477,082		
623006-20-2	MOUNT RAINIER ACQUISITION UNIT		10/15/2021	Various	164,115.000	1,652,886		
62402U-10-7	MOUNTAIN CREST ACQUISITION III		07/06/2021	Various	242,983.000	2,366,483		
62403K-10-8	MOUNTAIN CREST ACQUISITION IV		11/12/2021	Various	245,906.000	2,384,721		
62404B-10-7	MOUNTAIN CREST ACQUISITION V U		12/13/2021	Various	171,386.000	1,654,244		
62477L-10-7	MUDRICK CAPITAL ACQUIS II		12/21/2021	Various	1,029,476.000	10,164,188		
62752R-10-0	MUSIC ACQUISITION UNITS (PROPO		09/03/2021	Various	56,673.000	544,514		
629567-20-7	NABORS ENERGY TRANSITION UNITS		11/17/2021	Various	79,164.000	799,404		
63889L-10-7	NATURAL CORPER ACQUISITION UNI		12/29/2021	Various	363,573.000	3,240,931		
64823D-10-2	NEW PROVIDENCE ACQUISITION II		12/27/2021	Morgan Stanley	74,181.000	723,246		
64823D-11-0	NEW PROVIDENCE ACQUISITION II		12/27/2021	Morgan Stanley	24,727.000	22,254		
65101L-10-4	NEWBURY STREET ACQUISITION UNI		08/19/2021	Various	251,031.000	2,425,461		
65413D-10-5	NIGHTDRAGON ACQUISITION UNITS		04/23/2021	Morgan Stanley	49,125.000	471,600		
66516W-10-7	NORTHERN GENESIS ACQUISITION I		05/14/2021	Morgan Stanley	49,124.000	476,503		
66538L-10-5	NORTHERN LIGHTS ACQUISITION UN		09/10/2021	Various	173,638.000	1,697,663		
66573W-10-7	NORTHERN STAR INVESTMENT REDEE		11/23/2021	Various	263,434.000	2,606,627		
66574L-10-0	NORTHERN STAR INVESTMENT III U		04/26/2021	Morgan Stanley	266,694.000	2,564,825		
66575B-10-1	NORTHERN STAR INVESTMENT UNITS		04/26/2021	Morgan Stanley	390,648.000	3,755,237		
66718N-20-2	NORTHVIEW ACQUISITION UNITS CO		12/20/2021	Morgan Stanley	150,000.000	1,500,000		
67012W-10-4	NOVUS CAPITAL II UNITS CORP		03/29/2021	Morgan Stanley	88,425.000	848,880		

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670865-10-4	OCA ACQUISITION UNITS CORP		08/18/2021	Various	221,733.000	2,165,272		
671005-10-6	OPY ACQUISITION I UNITS CORP		12/21/2021	Morgan Stanley	173,092.000	1,672,808		
671005-20-5	OPY ACQUISITION I UNITS CORP		11/02/2021	OPPENHEIMER & CO., INC	1.000	10		
67113Q-10-5	OTR ACQUISITION UNITS CORP		12/23/2021	Various	332,389.000	3,224,386		
675507-10-7	OCEANTECH ACQUISITIONS I UNITS		10/20/2021	Various	446,896.000	3,472,684		
680223-10-4	OLD REPUB INTL CORP		12/28/2021	Various	1,787,944.000	40,781,604		
68218C-20-7	OMNILIT ACQUISITION UNITS CORP		11/24/2021	Various	278,400.000	2,797,516		
68218L-10-8	OMNICHANNEL ACQUISITION CORP C		08/12/2021	Various	43,359.000	424,174		
68237L-10-5	ONE EQUITY PARTNERS OPEN WATER		03/15/2021	Morgan Stanley	149,307.000	1,460,309		
68626A-10-8	ORION ACQUISITION UNITS CORP		04/26/2021	Morgan Stanley	34,388.000	330,125		
69242M-10-4	OYSTER ENTERPRISES ACQUISITION		05/18/2021	Various	444,936.000	4,273,372		
693486-10-2	PMV CONSUMER ACQUISITION CORP		07/30/2021	INSTINET LLC	49,456.000	480,960		
69512X-10-3	PACIFICO ACQUISITION UNITS COR		10/05/2021	Various	187,928.000	1,835,265		
69901P-10-9	PARABELLUM ACQUISITION UNITS C		10/28/2021	Morgan Stanley	49,456.000	477,621		
70184A-10-8	PARSEC CAPITAL ACQUISITIONS UN		12/20/2021	Various	214,404.000	2,078,113		
713895-10-0	PERIPHAS CAPITAL PARTNERING UN		09/28/2021	Various	21,054.000	509,637		
71531R-10-9	PERSHING SQUARE TONTINE HOLDIN		12/13/2021	Various	297,604.000	5,867,581		
716421-10-2	PETRA ACQUISITION INC		10/06/2021	Various	221,827.000	2,232,878		
71902K-10-5	PHOENIX BIOTECH ACQUISITION UN		12/01/2021	Morgan Stanley	296,730.000	2,878,281		
722615-10-1	PINE ISLAND ACQUISITION CORP C		12/30/2021	Various	174,770.000	1,724,577		
722850-10-4	PINE TECHNOLOGY ACQUISITION UN		12/09/2021	Various	400,536.000	3,888,199		
72582M-10-6	PIVOTAL INVESTMENT III UNITS		08/18/2021	Morgan Stanley	109,280.000	1,056,050		
732450-10-1	PONO CAPITAL UNITS CORP		11/01/2021	Various	443,286.000	4,362,741		
74275N-10-2	PRIVETERRA ACQUISITION CORP CL		08/19/2021	INSTINET LLC	25,088.000	242,966		
74327P-10-5	PROGRESS ACQUISITION UNITS COR		07/06/2021	Various	248,186.000	2,389,116		
743497-10-9	PROPTECH INVEST II UNITS CORP		01/27/2021	Morgan Stanley	99,390.000	924,327		
74349W-20-3	PROOF ACQUISITION I UNITS CORP		12/23/2021	Various	212,412.000	2,130,673		
74350A-10-8	PROPERTY SOLUTIONS ACQUISITION		12/30/2021	Various	279,515.000	2,684,832		
74709Q-10-1	PWP FORWARD ACQUISITION I UNIT		11/15/2021	Various	93,098.000	910,987		
74767A-10-5	QUANTUM FINTECH ACQUISITION UN		11/04/2021	Various	211,304.000	2,011,888		
756229-10-0	RECHARGE ACQUISITION UNITS		10/13/2021	Various	204,988.000	2,009,177		
75956B-10-1	RELIANT BANCORP INC		07/15/2021	Various	13,987.000	409,680		
76155Y-10-8	REVOLUTION HEALTHCARE ACQUISIT		05/12/2021	Morgan Stanley	9,825.000	95,303		
769395-10-4	RIVERVIEW ACQUISITION UNITS CO		09/29/2021	Morgan Stanley	49,456.000	475,025		
77118V-10-8	ROC ENERGY ACQUISITION UNITS C		12/31/2021	Morgan Stanley	397,002.000	3,852,868		
77732R-10-3	ROSECLIFF ACQUISITION CORP I		09/01/2021	INSTINET LLC	24,115.000	233,313		
77867P-10-4	ROTH CH ACQUISITION IV UNITS		09/21/2021	Various	159,390.000	1,546,168		
77867Q-10-2	ROTH CH ACQUISITION III UNITS		11/26/2021	Various	151,574.000	1,503,305		
77867R-20-9	ROTH CH ACQUISITION V UNITS		12/02/2021	Various	226,373.000	2,270,550		
784065-10-4	SCP HEALTHCARE UNITS (PROPOSED		07/15/2021	Various	8,993.000	86,894		
79956P-10-2	SANABY HEALTH ACQUISITION I UN		11/12/2021	Various	321,458.000	3,154,849		
799792-10-6	SANDBRIDGE X2 UNITS CORP		05/04/2021	Morgan Stanley	50,109.000	486,794		
808212-10-4	SCHULTZE SPECIAL PURPOSE ACQUI		12/01/2021	Morgan Stanley	98,909.000	953,235		
808641-10-4	SCIENCE STRATEGIC ACQUISITION		07/07/2021	Various	99,122.000	956,071		
81221H-10-5	SEAPORT GLOBAL ACQUISITION II		12/10/2021	Various	92,782.000	902,662		
81723H-10-8	SENIOR CONNECT ACQUISITION I U		12/31/2021	Various	191,312.000	1,836,651		
81786A-10-7	7GC HOLDINGS UNITS INC		02/16/2021	Morgan Stanley	99,390.000	919,358		
822821-10-4	SHELTER ACQUISITION I UNITS		08/23/2021	Morgan Stanley	19,782.000	191,885		
82537G-20-3	SHOULDERUP TECHNOLOGY ACQUISIT		11/17/2021	Various	111,026.000	1,117,474		
826332-10-8	SIERRA LAKE ACQUISITION UNITS		11/09/2021	Various	148,365.000	1,430,115		
82836L-10-1	SILVERBOX ENGAGED MERGER I UNI		12/28/2021	Various	72,665.000	700,761		
83014E-20-8	SIZZLE ACQUISITION UNITS (PROP		11/08/2021	Various	240,248.000	2,413,570		
83363K-10-2	SOCIAL LEVERAGE ACQUISITION I		09/02/2021	INSTINET LLC	11,877.000	114,316		
83407J-10-3	SOFTWARE ACQUISITION GROUP III		12/29/2021	Various	149,866.000	1,453,936		
84465L-20-4	SOUTHPORT ACQUISITION UNITS CO		12/10/2021	Various	101,116.000	1,011,924		
84677R-10-6	SPARTAN ACQUISITION III UNITS		10/01/2021	Various	540,739.000	5,316,730		
84854Q-10-3	SPINDLETOP HEALTH ACQUISITION		12/27/2021	Morgan Stanley	161,918.000	1,580,703		
84854Q-11-1	SPINDLETOP HEALTH ACQUISITION		12/27/2021	Morgan Stanley	80,479.000	48,287		
84918M-10-6	SPORTS ENTERTAINMENT ACQUISITI		11/10/2021	Various	19,800.000	194,802		
849196-10-0	SPORTSTEK ACQUISITION UNITS CO		08/17/2021	Various	49,289.000	474,905		
84921J-10-8	SPORTSMAP TECH ACQUISITION UNI		12/14/2021	Morgan Stanley	134,792.000	1,312,986		
86309R-10-7	STRATIM CLOUD ACQUISITION UNIT		05/05/2021	Morgan Stanley	9,825.000	95,303		
86934L-10-3	SUSTAINABLE DEVELOPMENT ACQUIS		08/20/2021	INSTINET LLC	26,727.000	258,033		
87257M-10-8	TLG ACQUISITION ONE UNITS CORP		03/24/2021	Morgan Stanley	591,759.000	5,703,532		
87301L-10-6	TCW SPECIAL PURPOSE ACQUISITIO		04/26/2021	Morgan Stanley	49,125.000	471,600		

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87403Q-10-2	TAILWIND ACQUISITION CORP CLAS		09/14/2021	Various	468,473.000	4,562,288		
87654S-10-4	TASTEMAKER ACQUISITION UNITS C		09/09/2021	Various	339,721.000	3,281,135		
87823R-10-2	TECH ENERGY TRANSITION UNITS C		09/03/2021	Various	34,825.000	336,303		
88332T-10-0	THAYER VENTURES ACQUISITION UN		07/22/2021	Various	301,445.000	2,973,548		
88605L-10-7	THUNDER BRIDGE CAPITAL PARTNER		08/23/2021	Morgan Stanley	123,640.000	1,196,959		
88825H-10-0	TISHMAN SPEYER INNOVATION II C		12/28/2021	Various brokers	50,000.000	487,500		
89268A-10-7	TRADEUP ACQUISITION UNITS CORP		09/24/2021	Various	54,401.000	531,028		
89301B-20-3	TRAJECTORY ALPHA ACQUISITION U		12/10/2021	Various brokers	49,456.000	490,604		
89601Y-10-1	DPCM CAPITAL UNITS INC		09/01/2021	Morgan Stanley	148,036.000	1,422,102		
90070A-10-3	TUSCAN HOLDINGS CORP II		08/13/2021	Various	525,137.000	5,258,128		
90118T-10-6	TWELVE SEAS INVESTMENT COMPANY		09/01/2021	Morgan Stanley	224,792.000	2,157,661		
90138P-10-0	26 CAPITAL ACQUISITION UNITS C		09/15/2021	Various	130,483.000	1,257,992		
91842V-20-1	VMG CONSUMER ACQUISITION UNITS		11/11/2021	Various	154,994.000	1,558,778		
92244F-10-9	VECTOIQ ACQUISITION II UNITS C		03/05/2021	Morgan Stanley	99,390.000	934,266		
92259E-10-4	VELOCITY ACQUISITION UNITS COR		12/28/2021	INSTINET LLC	454.000	4,402		
92838J-10-3	VISION SENSING ACQUISITION UNI		12/29/2021	Various	327,823.000	3,230,955		
92840T-10-7	VISTAS MEDIA ACQUISITION INC C		06/22/2021	Various	491,113.000	4,888,586		
92853V-10-6	VIVEON HEALTH ACQUISITION UNIT		06/30/2021	Various	953,914.000	9,331,199		
93627S-10-1	WARRIOR TECHNOLOGIES ACQUISITI		04/19/2021	Morgan Stanley	239,386.000	2,299,607		
95041S-20-8	WELBACH TECHNOLOGY METALS ACQ		12/28/2021	Various brokers	80,000.000	800,000		
95866Q-10-3	WESTERN MIDSTREAM PARTNERS LP		03/30/2021	Various	1,603,275.000	28,737,894		
96951B-10-2	WILLIAMS ROWLAND ACQUISITION U		09/20/2021	Morgan Stanley	166,156.000	1,611,319		
97655B-10-9	WINVEST ACQUISITION UNITS CORP		10/15/2021	Various	519,277.000	5,040,696		
98566K-10-5	YELLOWSTONE ACQUISITION COMPAN		11/23/2021	Various	657,935.000	6,638,824		
98880C-10-2	Z WORK ACQUISITION UNITS CORP		08/11/2021	Various	44,377.000	426,683		
98907K-10-3	ZANITE ACQUISITION UNITS (PROP		12/31/2021	Various	971,753.000	9,783,667		
G00496-10-2	ABG ACQUISITION CORP I - A		02/17/2021	Jefferies & Co.	9,825.000	98,250		
G01202-10-3	AGILE GROWTH UNITS CORP		05/04/2021	Morgan Stanley	4,911.000	47,637		
G0231L-11-5	ALSP ORCHID ACQUISITION I CORP		12/08/2021	Various	199,846.000	2,005,102		
G0370U-10-8	ALTIMAR ACQUISITION III UNITS		09/03/2021	Various	29,639.000	286,388		
G03959-10-6	ANTHEMIS DIGITAL ACQUISITIONS		12/27/2021	Morgan Stanley	200,294.000	1,955,302		
G03959-12-2	ANTHEMIS DIGITAL ACQUISITIONS		11/02/2021	INSTINET LLC	1.000	10		
G0404A-10-2	AMERICAS TECHNOLOGY ACQUISITIO		06/28/2021	Various	652,089.000	6,431,466		
G04119-10-6	PATHFINDER ACQUISITION CORP		04/12/2021	Morgan Stanley	4,913.000	47,165		
G0477L-10-0	ARCTOS NORTHSTAR ACQUISITION U		04/16/2021	Morgan Stanley	116,292.000	1,120,366		
G05157-12-1	ASCENDANT DIGITAL ACQUISITION		11/15/2021	Various	98,910.000	997,553		
G0633D-10-9	AUSTERLITZ ACQUISITION I UNITS		10/04/2021	Various	891,757.000	8,818,814		
G0633U-10-1	AUSTERLITZ ACQUISITION II UNIT		08/18/2021	Various	247,707.000	2,394,427		
G06536-10-9	WAVERLEY CAPITAL ACQUISITION		10/12/2021	Morgan Stanley	24,726.000	236,257		
G07247-10-2	AVISTA PUBLIC ACQUISITION II U		10/04/2021	Morgan Stanley	197,820.000	1,918,854		
G0888J-11-6	BATTERY FUTURE ACQUISITION C		12/15/2021	Cantor Fitzgerald	197,820.000	1,978,200		
G11217-10-9	BIOPLUS ACQUISITION CORP		12/15/2021	Various	273,860.000	2,743,849		
G11125A-10-8	BIOTECH ACQUISITION UNITS		03/18/2021	Morgan Stanley	49,124.000	471,590		
G11728-12-1	BLEUACACIA UNITS LTD		12/09/2021	Various	245,501.000	2,471,108		
G12610-10-7	BLUERIVER ACQUISITION UNITS CO		09/02/2021	Morgan Stanley	115,650.000	1,116,000		
G1330L-11-3	BLUE OCEAN ACQUISITION UNITS C		12/30/2021	Various	260,541.000	2,610,597		
G1745A-10-8	CACTUS ACQUISITION UNITS CORP		12/31/2021	Morgan Stanley	169,532.000	1,653,900		
G1745A-12-4	CACTUS ACQUISITION UNITS CORP		12/31/2021	Morgan Stanley	84,766.000	50,860		
G1792A-12-6	BULLPEN PARLAY ACQUISITION UNI		12/03/2021	Various	250,282.000	2,513,872		
G19276-10-7	CARTESIAN GROWTH UNITS CORP		04/20/2021	Morgan Stanley	98,250.000	943,200		
G19550-10-5	CATALYST PARTNERS ACQUISITION		12/15/2021	Morgan Stanley	25,000.000	243,174		
G1992N-10-0	CC NEUBERGER PRINCIPAL HOLDING		03/29/2021	Morgan Stanley	4,915.000	47,184		
G1R25Q-10-5	BYTE ACQUISITION CORP CLASS A		08/04/2021	INSTINET LLC	24,727.000	238,245		
G2058L-10-3	CHAVANT CAPITAL ACQUISITION UN		09/01/2021	Various	384,873.000	3,724,825		
G2061X-12-8	CHAIN BRIDGE I UNITS		11/10/2021	Various brokers	138,474.000	1,384,740		
G2254A-10-9	CHW ACQUISITION CORP		10/21/2021	Various brokers	98,910.000	963,383		
G2284B-10-1	COLONNADE ACQUISITION II UNITS		05/04/2021	Morgan Stanley	98,450.000	953,855		
G24237-10-2	CORAZON CAPITAL V838 MONOCEROS		05/14/2021	Morgan Stanley	49,125.000	476,513		
G2425N-10-5	CORNER GROWTH ACQUISITION UNIT		02/19/2021	Morgan Stanley	99,390.000	927,640		
G2426E-10-4	CORNER GROWTH ACQUISITION UNI		08/11/2021	Morgan Stanley	98,910.000	959,427		
G2554Y-10-4	CRESCENT COVE ACQUISITION UNIT		04/01/2021	Morgan Stanley	49,126.000	471,610		
G25741-10-2	CROWN PROPTECH ACQUISITIONS UN		04/01/2021	Morgan Stanley	80,868.000	803,019		
G2758T-10-9	DHC ACQUISITION UNITS CORP		04/23/2021	Morgan Stanley	116,934.000	1,122,566		
G2770Y-10-2	DISRUPTIVE ACQUISITION I CLASS		08/16/2021	INSTINET LLC	9,968.000	96,241		
G2773W-10-3	DECARBONIZATION PLUS ACQUISITI		10/04/2021	Morgan Stanley	197,820.000	1,918,854		

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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
G28315-10-2	DRAGONEER GROWTH OPPORTUNITIES		03/23/2021	Various	99,232.000	993,548		
G2955B-10-9	EJF ACQUISITION UNITS CORP		09/03/2021	Various	20,112.000	193,077		
G2R05B-10-0	DP CAP ACQUISITION I UNITS COR		12/31/2021	Morgan Stanley	98,912.000	962,908		
G30092-10-3	ELLIOTT OPPORTUNITY II UNITS C		08/20/2021	Morgan Stanley	98,912.000	959,446		
G3041W-12-3	ENDURANCE ACQUISITION CORP		12/08/2021	INSTINET LLC	198.000	1,979		
G31067-10-4	SCION TECH GROWTH I UNITS		08/11/2021	Various	198,300.000	1,879,798		
G3137C-10-6	ENTERPRISE TECHNOLOGY ACQUIS		12/27/2021	Various	272,820.000	2,655,354		
G3141W-10-6	EUCRATES BIOMEDICAL ACQUISITIO		10/29/2021	INSTINET LLC	39,898.000	390,402		
G31658-10-0	ARYA SCIENCES ACQUISITION V CO		07/13/2021	Jefferies & Co.	4,945.000	49,450		
G3167L-10-9	ENPHYS ACQUISITION UNITS CORP		11/30/2021	Morgan Stanley	99,900.000	951,043		
G3168A-12-8	CRYPTO ACQUISITION UNITS CORP		12/07/2021	Various brokers	98,912.000	989,120		
G3195H-10-4	ESM ACQUISITION UNITS CORP		05/04/2021	Morgan Stanley	245,625.000	2,384,528		
G3218G-12-5	EVE MOBILITY ACQUISITION UNITS		12/15/2021	Cantor Fitzgerald	197,820.000	1,978,200		
G32219-10-0	HPX UNITS CORP		08/20/2021	Various	121,942.000	1,187,646		
G33032-10-6	ARES ACQUISITION UNITS CORP		03/26/2021	Morgan Stanley	24,560.000	235,776		
G3312L-10-3	FAR PEAK ACQUISITION CORP-A		06/30/2021	Various brokers	31,112.000	310,141		
G3619H-12-8	FORBION EUROPEAN ACQUISITION U		12/10/2021	Various	144,909.000	1,449,397		
G36427-10-5	FORTRESS CAPITAL ACQUISITION U		03/10/2021	Morgan Stanley	24,845.000	238,512		
G3661E-10-6	FOUNDER SPAC UNITS		12/22/2021	Various	656,730.000	6,459,682		
G3663X-11-0	FREEDOM ACQUISITION I UNITS CO		04/19/2021	Morgan Stanley	19,652.000	188,659		
G36826-10-8	FRONTIER ACQUISITION UNITS COR		05/05/2021	Morgan Stanley	34,388.000	333,564		
G37283-10-1	FTAC ATHENA ACQUISITION UNITS		04/20/2021	Morgan Stanley	73,688.000	707,405		
G3728Y-10-3	FTAC HERA ACQUISITION UNITS CO		04/28/2021	Morgan Stanley	85,084.000	823,107		
G3934K-10-3	GLOBAL SPAC PARTNERS UNITS		12/23/2021	Various	535,546.000	5,284,033		
G3934N-10-7	G3934N123		12/20/2021	Morgan Stanley	178,038.000	1,735,623		
G3934P-10-2	GLOBAL PARTNER ACQUISITION II		12/29/2021	Various	129,519.000	1,249,979		
G3R19A-10-4	FINTECH EVOLUTION ACQUISITION		12/28/2021	Various	61,850.000	595,004		
G3R23A-10-8	GALATA ACQUISITION UNITS CORP		09/10/2021	Various	225,293.000	2,186,496		
G3R34K-10-3	FINNOVATE ACQUISITION UNITS CO		12/09/2021	Morgan Stanley	97,668.000	951,237		
G3R95N-10-3	ESGEN ACQUISITION UNITS CORP		12/31/2021	Various	176,555.000	1,724,077		
G4166K-10-0	GREEN VISOR FINANCIAL TECHNOLO		12/31/2021	Morgan Stanley	109,698.000	1,064,876		
G4166K-11-8	GREEN VISOR FINANCIAL TECHNOLO		12/27/2021	Various brokers	1.000	10		
G4166K-12-6	GREEN VISOR FINANCIAL TECHNOLO		12/31/2021	Morgan Stanley	54,849.000	32,909		
G42041-10-6	G SQUARED ASCEND II UNITS INC		08/06/2021	Morgan Stanley	106,623.000	1,034,243		
G4204R-10-9	G SQUARED ASCEND I UNITS INC		09/27/2021	Various	138,210.000	1,352,533		
G4411D-10-9	HEALTH SCIENCES ACQUISITIONS		08/17/2021	Jefferies & Co.	98,910.000	965,362		
G44525-12-2	PEARL HOLDINGS ACQUISITION UNI		12/15/2021	Morgan Stanley Dean Witter	98,910.000	989,100		
G46482-10-8	HUNT COMPANIES ACQUISITION I U		12/31/2021	Morgan Stanley	247,344.000	2,417,420		
G46482-12-4	HUNT COMPANIES ACQUISITION I U		12/31/2021	Morgan Stanley	123,079.000	73,847		
G46843-10-1	IBERE PHARMACEUTICALS UNITS		04/19/2021	Morgan Stanley	68,776.000	660,250		
G4761A-10-1	INDEPENDENCE HOLDINGS UNITS CO		05/04/2021	Morgan Stanley	122,810.000	1,194,204		
G47862-11-8	INFINT ACQUISITION CORP		11/30/2021	Various	321,460.000	3,232,518		
G48028-11-5	INFINITE ACQUISITION UNITS COR		11/19/2021	Various	89,020.000	894,404		
G4809M-11-7	INNOVATIVE INTERNATIONAL ACQUI		10/27/2021	Various	197,820.000	1,986,113		
G4828B-12-6	INTEGRATED WELLNESS ACQUISITIO		12/09/2021	Various	89,090.000	893,833		
G49773-10-7	ITIQUIRA ACQUISITION CORP		09/01/2021	Various	50,992.000	492,024		
G49775-10-2	ITHAX ACQUISITION UNITS CORP		09/02/2021	Various	396,500.000	3,829,243		
G4989X-11-5	JACK CREEK INVESTMENT UNITS		06/29/2021	Various	132,849.000	1,284,013		
G50735-10-2	JAWS JUGGERNAUT ACQUISITION UN		08/11/2021	Morgan Stanley	49,456.000	479,723		
G50737-10-8	JAWS MUSTANG ACQUISITION UNITS		08/20/2021	Morgan Stanley	155,540.000	1,503,074		
G5251K-10-3	KENSINGTON CAPITAL ACQUISITION		10/06/2021	Morgan Stanley	202,768.000	1,966,850		
G5259L-10-3	KERNEL GROUP HOLDINGS UNITS IN		03/29/2021	Morgan Stanley	24,592.000	236,093		
G5276C-11-0	KISMET ACQUISITION THREE UNITS		09/02/2021	Various	91,586.000	881,292		
G52807-10-7	KISMET ACQUISITION TWO UNITS C		04/12/2021	Morgan Stanley	981.000	9,418		
G5338L-10-8	LAMF GLOBAL VENTURES I UNITS C		12/31/2021	Morgan Stanley	148,366.000	1,449,289		
G5338L-12-4	LAMF GLOBAL VENTURES I UNITS C		12/31/2021	Morgan Stanley	74,183.000	44,510		
G53702-10-9	L F ACQUISITION CORP CLASS A		12/21/2021	INSTINET LLC	23,526.000	236,319		
G54085-10-8	LEAD EDGE GROWTH OPPORTUNITIES		05/17/2021	Morgan Stanley	49,124.000	476,503		
G58411-10-2	MARLIN TECHNOLOGY UNITS CORP		07/15/2021	Various	149,526.000	1,442,440		
G5853A-10-7	MACONDRAY CAPITAL ACQUISITIO		09/10/2021	Various	436,989.000	4,242,915		
G60405-10-0	METALS ACQUISITION UNITS CORP		09/21/2021	Morgan Stanley	74,181.000	708,552		
G6293R-12-2	MOTIVE CAPITAL II UNITS CORP		12/08/2021	Various	336,330.000	3,364,563		
G6301J-10-4	MOUNTAIN I ACQUISITION UNITS C		12/31/2021	Various	526,201.000	5,227,709		
G63290-11-1	ALPHA PARTNERS TECHNOLOGY MERG		09/20/2021	Morgan Stanley	24,726.000	236,504		
G6448C-10-3	NEWCOURT ACQUISITION UNITS COR		12/31/2021	Various	99,110.000	961,409		

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G6529L-10-5	NEW VISTA ACQUISITION UNITS CO		09/09/2021	Various	70,610.000	681,205		
G6546R-10-1	NOBLE ROCK ACQUISITION UNITS C		09/08/2021	Various	198,250.000	1,909,200		
G6580S-11-4	NOCTURNE ACQUISITION UNITS COR		09/15/2021	Various	472,926.000	4,633,799		
G6755Q-10-9	ONYX ACQUISITION I UNITS		12/13/2021	Morgan Stanley	207,218.000	2,017,562		
G6780C-10-9	ORION BIOTECH OPPORTUNITIES UN		07/07/2021	Morgan Stanley	173,095.000	1,679,022		
G6S23K-10-8	MORINGA ACQUISITION UNITS CORP		12/31/2021	Various	98,365.000	944,314		
G70021-10-3	PEPPERLIME HEALTH ACQUISITION		12/13/2021	Morgan Stanley	173,094.000	1,664,304		
G7007D-10-2	PERCEPTION CAPITAL II UNITS CO		12/31/2021	Various	249,222.000	2,442,590		
G7008B-10-5	PERIDOT ACQUISITION II UNITS C		09/01/2021	Various	559,899.000	5,443,466		
G7134L-12-6	PLUM ACQUISITION I UNITS CORP		05/11/2021	Morgan Stanley	49,125.000	476,513		
G7158C-10-1	THRIVE ACQUISITION UNITS CORP		12/10/2021	Morgan Stanley	296,730.000	2,894,601		
G71716-10-7	POPULATION HEALTH INVESTMENT I		08/09/2021	INSTINET LLC	9,243.000	89,611		
G72556-10-6	PROJECT ENERGY REIMAGINED ACQU		12/21/2021	Morgan Stanley	26,116.000	249,608		
G7308P-10-1	PYROPHYTE ACQUISITION UNITS CO		12/28/2021	Various	258,884.000	2,538,326		
G7315C-10-1	QUEENS GAMBIT GROWTH CAPITAL U		03/15/2021	Morgan Stanley	14,736.000	141,466		
G7330C-12-8	RCF ACQUISITION UNITS CORP		11/10/2021	Various	103,858.000	1,046,666		
G7552B-10-5	RIBBIT LEAP LTD CLASS A		12/23/2021	Various	19,100.000	191,851		
G7573M-10-6	RIGEL RESOURCE ACQUISITION UNI		12/27/2021	Morgan Stanley	49,456.000	479,723		
G76088-10-6	RMG ACQUISITION III UNITS CORP		08/18/2021	Various	25,708.000	249,146		
G7637J-10-7	ROSE HILL ACQUISITION UNITS CO		12/08/2021	Morgan Stanley	123,638.000	1,199,289		
G7641C-10-6	ROSS ACQUISITION II UNITS CORP		05/05/2021	Morgan Stanley	9,825.000	95,303		
G79471-10-1	SDCL EDGE ACQUISITION UNITS		12/21/2021	Morgan Stanley	42,900.000	412,055		
G7T983-12-9	SCULPTOR ACQUISITION I UNITS C		12/09/2021	Various	163,202.000	1,637,213		
G8028L-12-3	SEMPER PARATUS ACQUISITION UNI		11/04/2021	Various	296,732.000	2,978,200		
G80694-10-5	7 ACQUISITION UNITS CORP		12/23/2021	Morgan Stanley	49,454.000	482,671		
G8201H-10-5	SILVER SPIKE ACQUISITION II UN		05/05/2021	Morgan Stanley	49,124.000	476,503		
G8210L-10-5	SLAM CORP CLASS A		09/02/2021	Various	25,324.000	245,242		
G82472-11-2	SOAR TECHNOLOGY ACQUISITION UN		11/09/2021	Morgan Stanley	222,546.000	2,183,671		
G8253T-10-6	SOCIAL CAPITAL SUVRETTA HOLDIN		12/15/2021	INSTINET LLC	25,000.000	247,523		
G8253U-10-3	SOCIAL CAPITAL SUVRETTA HOLDIN		12/20/2021	Various	5,886.000	58,061		
G8253W-10-9	SOCIAL CAPITAL SUVRETTA HOLDIN		12/09/2021	Various	50,000.000	494,363		
G8253Y-10-5	SOCIAL CAPITAL SUVRETTA HOLDIN		12/09/2021	INSTINET LLC	25,000.000	246,875		
G85094-10-3	STONEBRIDGE ACQUISITION UNITS		10/29/2021	Various	720,020.000	7,046,682		
G8601L-10-2	SVF INVESTMENT UNITS CORP		12/16/2021	Various	19,870.000	194,328		
G8601M-10-0	SVF INVESTMENT CORP CLASS A		03/09/2021	Citigroup Global Markets	982.000	9,820		
G8656T-11-7	TLGY ACQUISITION UNITS CORP		12/01/2021	Various	258,748.000	2,597,197		
G86613-10-9	TAILWIND TWO ACQUISITION UNITS		11/29/2021	Various	558,643.000	5,502,659		
G8662F-10-1	TAILWIND INTERNATIONAL ACQUISI		09/02/2021	Various	198,250.000	1,909,200		
G86656-10-8	TALON ACQUISITION UNITS CORP		12/31/2021	Morgan Stanley	288,958.000	2,834,750		
G86656-11-6	TALON ACQUISITION UNITS CORP		12/31/2021	Morgan Stanley	144,479.000	86,687		
G88935-11-2	TKB CRITICAL TECHNOLOGIES UNI		12/21/2021	Morgan Stanley	151,878.000	1,481,534		
G8990D-12-5	TPG PACE BENEFICIAL FINANCE UN		12/30/2021	Jefferies & Co.	250,000.000	2,452,500		
G8T90F-10-2	SUPERNOVA PARTNERS ACQUISITION		05/17/2021	Morgan Stanley	108,075.000	1,041,450		
G9027T-10-9	TREBIA ACQUISITION UNITS (PROP		12/31/2021	Various	622,377.000	6,169,747		
G9059F-10-0	TRINE II ACQUISITION UNITS COR		12/27/2021	Morgan Stanley	192,876.000	1,881,654		
G9118J-10-1	TUATARA CAPITAL ACQUISITION UN		08/18/2021	INSTINET LLC	14,773.000	143,224		
G9151L-10-4	TWIN RIDGE CAPITAL ACQUISITION		09/07/2021	INSTINET LLC	3,668.000	35,449		
G91595-10-1	TZP STRATEGIES ACQUISITION UNI		07/21/2021	Morgan Stanley	150,000.000	1,449,000		
G9320Z-12-5	VAHANNA TECH EDGE ACQUISITION		12/13/2021	Various	247,796.000	2,489,607		
G9420F-10-2	VENUS ACQUISITION UNITS CORP		08/12/2021	Various	137,814.000	1,348,449		
G9460A-10-4	VECTOR ACQUISITION II CLASS A		03/10/2021	Deutsche Bank	98,250.000	982,500		
G9460K-10-2	VIRGIN GROUP ACQUISITION II UN		05/17/2021	Morgan Stanley	147,375.000	1,430,274		
G9461B-10-1	GOGREEN INVESTMENTS UNITS CORP		12/14/2021	Morgan Stanley	222,314.000	2,168,301		
G9473A-12-5	UTA ACQUISITION UNITS CORP		12/03/2021	Various	287,386.000	2,884,492		
00208D-40-8	ARC RESOURCES LTD		04/08/2021	Taxable Exchange	1,665,460.000	9,639,002		
29250N-10-5	ENBRIDGE INC	A	10/27/2021	Jones Trading	298,150.000	12,657,983		
452892-10-2	IMPERIAL METALS CORP		12/17/2021	Various	2,103,012.000	7,005,643		
89156V-10-6	TOURMALINE OIL CORP		12/02/2021	Royal Bank of Canada	74,810.000	2,351,338		
G63836-12-9	SWIFTMERGE ACQUISITION UNITS C	A	12/15/2021	Bloomberg Tradebooks	68,842.000	680,785		
237699-10-3	DATA KNIGHTS ACQUISITION UNITS	D	12/15/2021	Various	437,131.000	4,324,050		
28139A-10-2	EDTECHX HOLDINGS ACQUISITION I	D	10/28/2021	Various	459,065.000	4,539,037		
302438-10-6	FIGURE ACQUISITION REDEEMABLE	D	04/12/2021	Morgan Stanley	19,652.000	188,659		
57778T-10-6	MAXPRO CAPITAL ACQUISITION UNI	D	12/02/2021	Various	454,622.000	4,487,493		
69291C-10-6	PHP VENTURES ACQUISITION UNITS	D	10/08/2021	Morgan Stanley	158,256.000	1,523,412		
848651-10-5	SPK ACQUISITION UNITS CORP	D	10/21/2021	Various	112,657.000	1,086,298		

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G0083D-12-0	ACE CONVERGENCE ACQUISITION CO	D	12/31/2021	Various	1,020,248.000	10,082,600		
G0083E-10-2	ACE GLOBAL BUSINESS ACQUISITIO	D	09/24/2021	Various	130,012.000	1,299,495		
G01046-10-4	AEA BRIDGES IMPACT UNITS CORP	D	08/30/2021	Various	226,352.000	2,201,309		
G0112R-10-8	AFRICAN GOLD ACQUISITION UNITS	D	09/09/2021	Various	221,500.000	2,128,141		
G0120M-10-9	AGBA ACQUISITION LTD	D	08/12/2021	Various	125,706.000	1,328,157		
G01322-11-7	AHREN ACQUISITION UNITS CORP	D	12/20/2021	Various	179,493.000	1,796,004		
G0316P-13-0	ALPHA CAPITAL ACQUISITION COMP	C	09/17/2021	Various	26,326.000	254,457		
G0371B-10-9	ALTIMETER GROWTH CORP CLASS A	D	12/31/2021	Various	110,200.000	1,083,554		
G04058-12-2	AP ACQUISITION UNITS CORP	D	12/17/2021	Various	240,000.000	2,412,000		
G0411R-10-6	APOLLO STRATEGIC GROWTH UNITS	D	08/11/2021	BTIG	98,910.000	961,405		
G0412A-10-2	APOLLO STRATEGIC GROWTH CAPITA	D	08/24/2021	Various	59,280.000	573,539		
G0542N-10-7	ARIES I ACQUISITION UNITS CORP	D	09/13/2021	Various	228,019.000	2,237,161		
G06607-10-8	AUTHENTIC EQUITY ACQUISITION U	D	09/14/2021	Various	126,643.000	1,216,987		
G0682V-10-9	AVANTI ACQUISITION CORP CLASS	D	07/01/2021	Various	49,908.000	484,845		
G0698L-10-3	AURORA ACQUISITION CORP CLASS	D	12/07/2021	Various	83,787.000	830,550		
G11537-10-0	BLACK SPADE ACQUISITION UNITS	D	09/09/2021	Morgan Stanley	109,790.000	1,055,933		
G11765-12-3	BLOCKCHAIN COINVESTORS ACQUISI	D	11/10/2021	Morgan Stanley	98,910.000	989,100		
G1195N-10-5	BLUESCAPE OPPORTUNITIES ACQUIS	D	09/03/2021	Various	74,659.000	722,052		
G1330M-10-3	BLUE WHALE ACQUISITION I CORP	D	11/29/2021	Morgan Stanley	49,455.000	481,197		
G1355U-11-3	BRIDGETOWN HLDG UNITS LTD	D	12/23/2021	Various	454,040.000	4,493,462		
G1686P-10-6	BULL HORN HOLDINGS UNITS	C	06/22/2021	Various	408,060.000	3,972,077		
G1702T-11-6	BURGUNDY TECH ACQ UNITS CORP	D	12/01/2021	Various	1,087,764.000	10,750,030		
G1889L-11-8	CAPITALWORKS EMERGING MARKETS	D	12/03/2021	Various	126,606.000	1,275,110		
G1962Y-10-2	CATCHA INVESTMENT UNITS CORP	D	09/07/2021	Various	177,183.000	1,711,002		
G23726-10-5	COHN ROBBINS HOLDINGS UNITS	D	12/27/2021	Various	789,197.000	7,776,098		
G26507-12-2	CRESCERA CAPITAL ACQUISITION U	D	11/19/2021	UBS Financial Securities	24,728.000	247,280		
G27029-10-0	DEEP LAKE CAPITAL ACQUISITION	D	09/01/2021	Various	164,484.000	1,588,654		
G28553-10-8	DUDDELL STREET ACQUISITION CLA	D	11/08/2021	INSTINET LLC	79,805.000	776,430		
G2956R-10-3	8I ACQUISITION UNITS CORP	D	12/16/2021	Various	150,000.000	1,449,750		
G2R18K-10-5	CONSTELLATION ACQUISITION I UN	D	08/17/2021	Various	44,377.000	427,503		
G31070-10-8	SCION TECH GROWTH II UNITS	D	04/01/2021	Morgan Stanley	49,125.000	471,600		
G3166T-10-3	CC NEUBERGER PRINCIPAL HLDG UN	D	12/27/2021	Various	212,900.000	2,124,804		
G3167F-10-2	EUROPEAN BIOTECH ACQUISITION U	D	05/13/2021	Morgan Stanley	19,650.000	190,605		
G3400W-10-2	FAT PROJECTS ACQUISITION UNITS	D	12/31/2021	Various	449,364.000	4,351,348		
G35006-10-8	ALBERTON ACQUISITION UNITS COR	D	10/11/2021	INSTINET LLC	34,680.000	396,196		
G3710A-10-5	FRAZIER LIFESCIENCES ACQUISITI	D	02/24/2021	Morgan Stanley	14,907.000	137,890		
G3731J-10-1	GAMES ESPORTS EXPERIENCE ACQUI	D	12/16/2021	Various	190,636.000	1,922,674		
G38537-10-9	GESHER I ACQUISITION CORP CLAS	D	12/09/2021	Various brokers	100,000.000	978,000		
G3934J-10-6	GLOBAL SYNERGY ACQUISITION UNI	D	03/01/2021	Morgan Stanley	49,696.000	468,385		
G3970D-10-4	GOLDENBRIDGE ACQ UNITS LTD	D	10/04/2021	Various	235,374.000	2,297,392		
G39714-10-3	HH&L ACQUISITION CLASS A	D	09/02/2021	Various	129,363.000	1,248,613		
G3R23D-11-0	GENESIS GROWTH TECH ACQUISITIO	D	12/10/2021	Various	148,366.000	1,484,155		
G4000A-10-2	EDOC ACQUISITION CORP CLASS A	D	03/29/2021	Various	459,280.000	4,652,400		
G41089-10-6	AGRICO ACQUISITION UNITS CORP	D	09/28/2021	Various	521,712.000	5,182,127		
G41522-12-2	GROWTH FOR GOOD ACQUISITION UN	D	12/10/2021	Credit Suisse	98,910.000	989,100		
G4373K-12-5	HEALTHCARE AI ACQUISITION CO U	D	12/13/2021	Citigroup Global Markets	222,548.000	2,226,469		
G44690-10-8	HIGHLAND TRANSCEND PARTNERS I	D	08/19/2021	Various	49,454.000	479,333		
G44898-10-7	HIG ACQUISITION UNITS (PROPOSE	D	09/01/2021	Various	517,345.000	5,010,807		
G46044-10-6	HORIZON ACQUISITION II UNITS (	D	12/30/2021	Various	480,823.000	4,733,420		
G4712C-10-7	ICONIC SPORTS ACQUISITION UNIT	D	12/15/2021	Morgan Stanley	148,366.000	1,450,030		
G4923T-12-1	INVESTCORP EUROPE ACQUISITION	D	12/15/2021	Citigroup Global Markets	197,820.000	1,978,200		
G4R23P-10-3	HHG CAPITAL UNITS CORP	D	12/22/2021	Various	98,221.000	951,429		
G50752-10-7	JATT ACQUISITION UNITS CORP	D	09/13/2021	Various	121,016.000	1,172,283		
G5346G-12-5	L CATTERTON ASIA ACQUISITION U	D	05/05/2021	Morgan Stanley	24,561.000	238,242		
G5462L-10-6	LEVERE HOLDINGS CORP CLASS A	D	08/24/2021	INSTINET LLC	24,728.000	238,007		
G5463R-10-2	LEO HOLDINGS II UNITS CORP	D	08/04/2021	Various	49,993.000	484,286		
G5596W-10-1	WORLD QUANTUM GROWTH ACQUISITI	D	10/04/2021	Morgan Stanley	197,820.000	1,918,854		
G5859B-11-7	MALACCA STRAITS ACQUISITION CO	D	10/28/2021	Various	584,165.000	5,792,069		
G5S70A-10-4	MAGNUM OPUS ACQUISITION LTD CL	D	09/03/2021	Various	198,203.000	1,948,263		
G61074-10-3	PRIME IMPACT ACQUISITION I UNI	D	09/03/2021	Various	97,593.000	950,750		
G6246M-10-5	MODEL PERFORMANCE ACQUISITION	D	11/26/2021	Various	163,066.000	1,619,357		
G6293A-10-3	MOTIVE CAPITAL UNITS CORP	D	02/24/2021	Morgan Stanley	49,695.000	462,164		
G66139-10-9	NORTH ATLANTIC ACQUISITION UNI	D	03/15/2021	Morgan Stanley	24,561.000	235,786		
G6759A-10-0	NOVA VISION ACQUISITION UNITS	D	12/10/2021	Various	207,960.000	2,039,597		
G6855L-10-9	OXBRIDGE ACQUISITION UNITS COR	D	10/26/2021	Various	298,056.000	2,912,173		

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
G6859L-10-5	OXUS ACQUISITION UNITS CORP	D	10/07/2021	Various	242,330.000	2,372,322		
G69768-10-2	PEGASUS DIGITAL MOBILITY ACQUI	D	12/14/2021	Morgan Stanley	98,910.000	954,482		
G71707-10-6	PONTEM UNITS CORP	D	08/12/2021	Various	56,732.000	545,695		
G7209M-10-8	POWERED BRANDS UNITS	D	03/05/2021	Morgan Stanley	49,692.000	476,215		
G7255E-10-9	PRIMAVERA CAPITAL ACQUISITION	D	09/03/2021	Various	69,476.000	670,170		
G7273A-10-5	POWERED BRANDS UNITS	D	09/07/2021	Various	98,067.000	942,297		
G7282L-10-0	PROVIDENT ACQUISITION UNITS CO	D	09/14/2021	Various	79,996.000	770,334		
G7417R-10-5	REDBALL ACQUISITION UNITS CORP	D	12/01/2021	Various	517,665.000	5,127,302		
G7613T-10-3	ROCKET INTERNET GROWTH OPPORTU	D	05/17/2021	Morgan Stanley	4,912.000	47,646		
G7823W-10-2	SARISSA CAPITAL ACQ UNITS CORP	D	01/05/2021	Morgan Stanley	99,390.000	950,831		
G7S24C-10-3	PIONEER MERGER UNITS CORP	D	05/27/2021	INSTINET LLC	24,727.000	244,921		
G81355-10-2	SILVER CREST ACQUISITION COR	D	09/29/2021	Various	141,740.000	1,381,644		
G82514-10-3	SOCIAL CAPITAL HEDOSOPHIA IV U	D	10/22/2021	Various	2,800.000	28,318		
G8251L-10-5	SOCIAL CAPITAL HEDOSOPHIA VI U	D	08/31/2021	Various	106,800.000	1,076,966		
G8372A-10-3	SPORTS VENTURES ACQ UNITS CORP	D	07/19/2021	Various	63,952.000	620,500		
G83745-11-0	SPREE ACQUISITION UNITS CORP	D	12/16/2021	STIFLE NICOLAUS & CO.	200,000.000	2,000,000		
G8377A-10-8	SPRING VALLEY ACQUISITION UNIT	D	12/17/2021	Various	372,415.000	3,689,604		
G8465L-12-3	ST ENERGY TRANSITION I LTD	D	12/03/2021	Morgan Stanley Dean Witter	11,870.000	118,700		
G8566R-10-2	SUMMIT HEALTHCARE ACQUISITION	D	09/13/2021	Various brokers	36,958.000	354,427		
G8657L-10-5	TB SA ACQUISITION CORP CLASS A	D	08/31/2021	INSTINET LLC	2,544.000	24,435		
G8675N-11-7	TARGET GLOBAL ACQUISITION I UN	D	12/09/2021	Various	98,910.000	987,369		
G88672-10-3	TIGA ACQUISITION CORP	D	12/30/2021	Various	673,938.000	6,749,941		
G89826-10-4	TPG PACE BENEFICIAL II CORP CL	D	08/04/2021	Various	153,310.000	1,497,492		
G8T10C-10-6	TIO TECH A CLASS A	D	10/26/2021	Various	258,262.000	2,479,528		
G9095M-10-1	TREPONT ACQUISITION REDEEMABLE	D	09/20/2021	Various	196,677.000	1,876,489		
G9440B-10-7	VICKERS VANTAGE I UNITS (PROPO	D	03/30/2021	Various	682,235.000	6,761,215		
G9444H-10-0	VY GLOBAL GROWTH UNITS	D	12/17/2021	Various	456,114.000	4,470,811		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,464,335,688	XXX	
000000-00-0	COREX RESOURCES LTD		12/20/2021	ALTERNATIVE FUND	188,500.000	989,005		
6CONND-IL-0	CONNAUGHT OIL & GAS		12/20/2021	ALTERNATIVE FUND	5,184,264.000	608,356		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,597,361	XXX	
08INTR-CC-5	INTREPID CASUALTY CO		12/22/2021	ALTERNATIVE FUND	70,000.000	28,500,000		
08INTS-CC-0	INTREPID SPECIALTY INSURANCE CO		12/22/2021	ALTERNATIVE FUND	70,000.000	50,500,000		
39032*-10-0	GREAT DIVIDE INSURANCE COMPANY		12/17/2021	ALTERNATIVE FUND	0.000	24,999,231		
08449#-10-8	Berkley Regional Insurance Company		12/31/2021	ALTERNATIVE FUND	0.000	170,391		
08444#-10-3	BERKLEY LONDON HOLDINGS		12/31/2021	Capital Contribution		510,416		
G9394#-10-4	WR BERKLEY SYNDICATE HOLDINGS LIMITED		12/31/2021	ALTERNATIVE FUND		140,053,734		
90839#-10-4	BERKLEY NATIONAL INSURANCE COMPANY		08/10/2021	BERKLEY NATIONAL INSURANCE COMPANY		5,000,000		
000000-00-0	Wr Berkley Mexico S.A		12/31/2021	Wr Berkley Mexico S.A		170		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						249,733,942	XXX	
9799997. Total - Common Stocks - Part 3						1,715,666,991	XXX	
9799998. Total - Common Stocks - Part 5						1,109,840,505	XXX	3,145
9799999. Total - Common Stocks						2,825,507,496	XXX	3,145
9899999. Total - Preferred and Common Stocks						2,941,983,032	XXX	164,363
9999999 - Totals						8,851,752,276	XXX	20,797,696

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
3134GW-LK-0	FREDDIE MAC SENIOR AGENCY BND 0.220% 08/04/22		02/04/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				55,000	08/04/2022
36179J-BC-0	GINNIE MAE II POOL # AC8135 4.500% 10/20/42		12/01/2021	Paydown		181,228	181,228	197,538	196,026		(14,798)		(14,798)		181,228				5,949	10/20/2042
36179J-LX-3	GINNIE MAE II POOL # AC8442 4.500% 02/20/42		12/01/2021	Paydown		433,647	433,647	472,675	469,347		(35,701)		(35,701)		433,647				4,389	02/20/2042
36180H-UV-8	GINNIE MAE II POOL # AD5996 4.500% 08/20/41		12/01/2021	Paydown		10,636	10,636	11,593	11,502		(866)		(866)		10,636				273	08/20/2041
36180K-CQ-2	GINNIE MAE II POOL # AD7279 4.000% 01/20/43		12/01/2021	Paydown		327,399	327,399	352,875	350,021		(22,623)		(22,623)		327,399				4,889	01/20/2043
36181E-AD-6	GOVERNMENT NATIONAL MORTGAGE A POOL # AE9904 4.000% 02/20/43		12/01/2021	Paydown		1,109,396	1,109,396	1,177,346	1,170,115		(60,720)		(60,720)		1,109,396				27,649	02/20/2043
36181F-EN-7	GINNIE MAE II POOL # AF0141 4.000% 02/20/43		12/01/2021	Paydown		127,794	127,794	131,148	130,803		(3,009)		(3,009)		127,794				3,060	02/20/2043
36202B-WD-3	GNMA POOL# 1544 10.000% 01/20/21		01/01/2021	Paydown		8	8	8	8						8					01/20/2021
36202C-4N-0	GNMA POOL# 2629 6.000% 08/20/28		12/01/2021	Paydown		29,863	29,863	28,905	29,229		634		634		29,863				1,002	08/20/2028
36202C-M8-3	GNMA II PL #2183 6.500% 03/20/26		12/01/2021	Paydown		3,654	3,654	3,432	3,520		134		134		3,654				123	03/20/2026
36202C-NR-0	GNMA II PL #2200 SF 6.500% 04/20/26		12/01/2021	Paydown		4,126	4,126	3,881	3,982		144		144		4,126				136	04/20/2026
36203R-MS-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 356869 7.500% 05/15/23		12/01/2021	Paydown		5,851	5,851	5,942	5,873		(21)		(21)		5,851				240	05/15/2023
36204B-PH-0	GNMA POOL# 365024 SF 7.000% 05/15/24		12/01/2021	Paydown		15,978	15,978	15,367	15,684		294		294		15,978				601	05/15/2024
36204D-MZ-9	GNMA POOL# 366776 7.000% 04/15/24		12/01/2021	Paydown		2,005	2,005	1,890	1,961		44		44		2,005				77	04/15/2024
36206M-3W-5	GNMA PL#415813 SF 7.500% 12/15/25		12/01/2021	Paydown		3,751	3,751	3,745	3,743		8		8		3,751				154	12/15/2025
3622A2-FV-9	GINNIE MAE II POOL # 783780 4.500% 04/20/42		12/01/2021	Paydown		470,616	470,616	492,382	490,411		(19,795)		(19,795)		470,616				12,462	04/20/2042
3622A2-GV-8	GINNIE MAE II POOL # 783812 4.000% 04/20/43		12/01/2021	Paydown		298,920	298,920	307,173	306,483		(7,562)		(7,562)		298,920				5,133	04/20/2043
38374V-JZ-3	GOVERNMENT NAT MTGE ASSOCIATIO AGENCY CMO 09-45E 4.500% 06/20/39		12/01/2021	Paydown		66,667	66,667	71,625	70,272		(3,605)		(3,605)		66,667				1,556	06/20/2039
38377L-SR-0	GOVERNMENT NAT MTGE ASSOC AGENCY CMO 10-131A 0.508% 04/16/40		12/16/2021	Paydown		260,441	260,441	260,201	260,264		177		177		260,441				683	04/16/2040
38381Y-5V-2	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 19-132 3.000% 10/20/49		12/01/2021	Paydown		7,920,180	7,920,180	8,073,633	8,003,125		(82,945)		(82,945)		7,920,180				103,922	10/20/2049
38381Y-ZA-5	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 19-119 3.000% 09/20/49		12/01/2021	Paydown		4,688,109	4,688,109	4,778,941	4,737,983		(49,874)		(49,874)		4,688,109				53,076	09/20/2049
64908P-AA-1	TVA NEW VALLEY GENERATION III AGENCY DEBT 5.131% 01/15/21		01/15/2021	Various		630,829	630,829	630,829	630,829						630,829				16,184	01/15/2021
742651-DJ-8	PVT EXPORT FUNDING PEFCO AGENCY BND 4.300% 12/15/21		12/15/2021	Various		10,000,000	10,000,000	10,250,482	10,031,126		(31,126)		(31,126)		10,000,000				430,000	12/15/2021
912828-2S-8	U.S. TREASURY SENIOR GOVT BND 1.625% 08/31/22		09/29/2021	JP Morgan Securities		202,836	200,000	199,352	199,631		164		164		199,795		3,041	3,041	3,519	08/31/2022
912828-R7-7	U.S. TREASURY SENIOR GOVT BND 1.375% 05/31/21		05/31/2021	Maturity		4,052,000	4,052,000	3,894,053	4,025,771		26,229		26,229		4,052,000				27,858	05/31/2021
912828-T6-7	U.S. TREASURY SENIOR GOVT BND 1.250% 10/31/21		03/09/2021	Various		2,006,840	1,990,000	2,018,218	2,008,376		(2,303)		(2,303)		2,006,073		767	767	6,801	10/31/2021
912828-TY-6	U.S. TREASURY SENIOR GOVT BND 1.625% 11/15/22		03/09/2021	JP Morgan Securities		512,402	500,000	499,824	499,887		11		11		499,898		12,504	12,504	2,581	11/15/2022
912828-X3-9	U.S. TREASURY SENIOR GOVT IBND 0.125% 04/15/22		11/23/2021	JP Morgan Securities		11,558,951	10,000,000	10,071,630	10,586,849	(340,307)	70,998		(269,309)		10,317,540		1,241,411	1,241,411	15,311	04/15/2022
912828-XQ-8	U.S. TREASURY SENIOR GOVT BND 2.000% 07/31/22		09/29/2021	JP Morgan Securities		508,027	500,000	490,488	495,702		2,012		2,012		497,714		10,314	10,314	11,658	07/31/2022
912828-Y8-7	U.S. TREASURY SENIOR GOVT BND 1.750% 07/31/24		03/09/2021	JP Morgan Securities		939,797	900,000	901,195	900,893		(46)		(46)		900,847		38,950	38,950	9,528	07/31/2024
912828-YT-1	U.S. TREASURY SENIOR GOVT BND 1.500% 11/30/21		11/30/2021	Maturity		960,000	960,000	975,600	972,006		(12,006)		(12,006)		960,000				14,400	11/30/2021
912828-ZT-0	U.S. TREASURY SENIOR GOVT BND 0.250% 05/31/25		05/07/2021	Bank of America		591,727	600,000	597,773	597,791		166		166		597,958		(6,231)	(6,231)	663	05/31/2025

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
925387-AC-6	VESSEL MGMT TITLE XI GOV GTD BASIC 5.850% 05/01/27		11/01/2021	Various		98,000	98,000	103,689	100,272		(150)		(150)		100,122		(2,122)	(2,122)	4,300	05/01/2027
0599999. Subtotal - Bonds - U.S. Governments						98,021,678	96,391,098	97,023,433	97,309,485	(340,307)	(246,135)		(586,442)		96,723,045		1,298,634	1,298,634	823,177	XXX
000000-00-0	EXPORT DEVELOPMENT CANADA SENIOR CORP BND 2.400% 06/07/21		06/07/2021	Maturity		3,878,750	3,878,750	3,715,757	3,851,628		6,484		6,484	(80,362)	3,878,750	101,000		101,000	46,545	06/07/2021
013051-DU-8	ALBERTA (PROVINCE OF) SENIOR LOCAL BND 1.350% 09/01/21		09/01/2021	Maturity		4,916,343	4,916,343	4,600,015	4,838,295		27,520		27,520	(127,927)	4,916,343	178,455		178,455	66,250	09/01/2021
110709-FM-9	BRITISH COLUMBIA (PROVINCE OF) SENIOR LOCAL BND 4.800% 06/15/21		06/15/2021	Maturity		820,984	820,984	860,862	796,390		(11,050)		(11,050)	(28,538)	820,984	64,183		64,183	19,704	06/15/2021
13509P-CS-0	CANADA HOUSING TRUST LOCAL BND 3.800% 06/15/21		06/15/2021	Maturity		4,104,922	4,104,922	4,784,900	3,957,555		(36,072)		(36,072)	380,518	4,104,922	(197,079)		(197,079)	77,994	06/15/2021
13509P-EF-6	CANADA HOUSING TRUST SECURED LOCAL BND 144A 2.900% 06/15/24		05/20/2021	CANADIAN IMPERIAL BANK		1,122,038	1,052,588	973,239	1,015,088		(1,931)		(1,931)	(51,327)	1,069,687	107,858	52,351	160,209	13,464	06/15/2024
13509P-FJ-7	CANADA HOUSING TRUST SECURED LOCAL BND 144A 1.250% 06/15/21		06/15/2021	Maturity		1,966,258	1,966,258	1,787,676	1,878,051		1,801		1,801	(78,832)	1,966,258	165,237		165,237	12,336	06/15/2021
13509P-FR-9	CANADA HOUSING TRUST SECURED LOCAL BND 144A 1.150% 12/15/21		10/14/2021	Royal Bank of Canada		6,906,053	6,895,297	6,397,719	6,672,361		15,462		15,462	(209,380)	6,892,011	413,568	14,042	427,610	67,552	12/15/2021
13509P-GM-9	CANADA HOUSING TRUST SECURED CORP BND 144A 2.350% 06/15/23		05/20/2021	CANADIAN IMPERIAL BANK		34,464	33,152	30,998	32,812		(215)		(215)	(2,101)	34,404	3,908	60	3,968	344	06/15/2023
626209-JQ-4	MUNICIPAL FINANCE AUTHORITY OF SENIOR CORP BND 1.650% 04/19/21		04/19/2021	Maturity		1,598,465	1,598,465	1,516,956	1,570,644		(754)		(754)	(62,731)	1,598,465	91,306		91,306	13,187	04/19/2021
669827-FY-8	PROVINCE OF NOVA SCOTIA CANADA LOCAL BND 4.100% 06/01/21		06/01/2021	Maturity		3,785,673	3,785,673	4,127,952	3,607,977		(37,179)		(37,179)	60,928	3,785,673	153,946		153,946	77,606	06/01/2021
000000-00-0	LANDESKREDITBANK BADEN WUERTTE SENIOR CORP BND 2.250% 02/17/21	B	02/17/2021	Maturity		3,868,250	3,868,250	3,676,332	3,854,942		3,235		3,235	(84,677)	3,868,250	94,750		94,750	43,518	02/17/2021
000000-00-0	NORTHERN TERRITORY TREASURY CO SENIOR CORP BND 4.250% 09/20/21	B	09/20/2021	Maturity		2,901,400	2,901,400	3,584,622	3,100,582		(13,424)		(13,424)	414,866	2,901,400	(600,625)		(600,625)	127,492	09/20/2021
000000-00-0	ASIAN DEVELOPMENT BANK SENIOR CORP BND 2.750% 01/19/22	B	10/18/2021	AUST & NZ BANK GRP LTD		3,730,797	3,706,250	3,688,859	3,857,813		318		318	(167,231)	3,706,150	15,250	24,647	39,897	129,134	01/19/2022
000000-00-0	STH AUSTRALIAN GOVT FIN AUTH SENIOR LOCAL BND 1.500% 09/22/22	B	10/19/2021	Various		11,725,244	11,532,250	10,739,184	11,394,562		55,049		55,049	(403,791)	11,408,019	362,199	317,224	679,423	137,577	09/22/2022
000000-00-0	TREASURY CORP OF VICTORIA SENIOR CORP BND 6.000% 10/17/22	B	04/09/2021	Various		8,097,663	7,431,788	8,838,401	7,998,080		(68,774)		(68,774)	152,836	7,829,095	(253,048)	268,567	15,519	216,289	10/17/2022
000000-00-0	WESTERN AUSTRALIAN TREAS CORP SENIOR LOCAL BND 2.750% 10/20/22	B	05/19/2021	COMMONW BANK AUSTRALIA		4,018,133	3,872,750	3,883,082	3,851,635		1,415		1,415	47,169	3,867,513	(32,706)	150,620	117,914	62,301	10/20/2022
000000-00-0	AIRSERVICES AUST SENIOR LOCAL BND 2.750% 05/15/23	B	09/24/2021	COMMONW BANK AUSTRALIA		1,864,180	1,811,625	1,810,094	1,919,178		2,890		2,890	(92,645)	1,805,135	(24,288)	59,045	34,757	45,110	05/15/2023
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 0.250% 11/21/24	B	09/15/2021	Citigroup Global Markets		3,668,452	3,663,250	3,253,016	3,840,773		2,684		2,684	(585,336)	3,649,663	391,542	18,789	410,331	7,803	11/21/2024
000000-00-0	NEW SOUTH WALES TREASURY CORP SENIOR LOCAL BND 1.250% 03/20/25	B	05/26/2021	Various		18,475,199	17,889,555	16,120,086	18,277,768		(23,608)		(23,608)	(2,186,778)	18,315,867	2,248,484	159,332	2,407,816	114,140	03/20/2025
000000-00-0	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 0.500% 11/01/25	B	05/03/2021	OCBC BANK		1,487,585	1,504,891	1,474,257	1,516,481		(227)		(227)	(42,329)	1,507,862	33,937	(20,278)	13,659	3,803	11/01/2025
000000-00-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 0.250% 11/21/25	B	07/13/2021	Various		29,795,073	30,182,500	28,322,971	30,795,066		6,227		6,227	(2,469,028)	30,119,372	1,787,108	(324,300)	1,462,808	48,227	11/21/2025
29878T-DD-3	EUROPEAN INVESTMENT BANK SENIOR CORP BND 144A 2.250% 07/30/21	B	07/30/2021	Maturity		3,204,230	3,204,230	3,032,551	3,137,662		1,992		1,992	(96,788)	3,204,230	161,363		161,363	71,274	07/30/2021
02694Z-XC-0	AUSTRALIA (COMMONWEALTH OF) SENIOR GOVT BND 2.750% 04/21/24	B	10/26/2021	Various		13,755,630	12,914,260	12,731,414	14,119,264		(178,646)		(178,646)	(1,676,860)	13,541,091	1,277,332	214,539	1,491,871	358,987	04/21/2024
V81778-FY-9	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 1.250% 10/01/21	B	07/02/2021	OCBC BANK		4,317,219	4,308,171	4,163,825	4,374,270		14,309		14,309	(141,240)	4,301,348	54,009	15,871	69,880	40,982	10/01/2021
V81778-FY-9	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 1.250% 10/01/21	B	10/01/2021	Maturity		1,216,590	1,216,590	1,193,527	1,253,918		(5,166)		(5,166)	(59,446)	1,216,590	27,283		27,283	15,273	10/01/2021
Y7996F-LB-4	SINGAPORE (REPUBLIC OF) SENIOR GOVT BND 3.125% 09/01/22	B	12/21/2021	Various brokers		2,235,721	2,196,837	2,271,660	2,305,261		(19,827)		(19,827)	(77,717)	2,211,214	3,497	24,507	28,004	91,395	09/01/2022
1099999. Subtotal - Bonds - All Other Governments						143,495,316	141,257,029	137,579,955	143,818,056		(257,487)		(257,487)	(7,668,747)	142,520,296	6,628,469	975,016	7,603,485	1,908,287	XXX

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
13063C-XS-4	CALIFORNIA ST MUNI BND GO 2.450% 12/01/31		12/01/2021	Call 100.0000		535,000	535,000	535,000	535,000						535,000				8,606	12/01/2031
452152-BY-6	ILLINOIS ST MUNI BND GO 5.000% 01/01/21		01/01/2021	Various		1,525,000	1,525,000	1,619,251	1,525,000						1,525,000				38,125	01/01/2021
57582N-XH-3	MASSACHUSETTS ST MUNI BND GO 5.250% 08/01/21		08/01/2021	Maturity		2,320,000	2,320,000	2,790,264	2,360,183		(40,183)		(40,183)		2,320,000				121,800	08/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,380,000	4,380,000	4,944,515	4,420,183		(40,183)		(40,183)		4,380,000				168,531	XXX
052396-UU-0	AUSTIN TEXAS MUNITAX BND GO 4.746% 09/01/24		09/01/2021	Call 100.0000		1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				54,579	09/01/2024
059189-LP-3	BALTIMORE MD MUNITAX BND GO 6.040% 10/15/28		10/15/2021	Call 100.0000		540,000	540,000	686,810	540,000						540,000				32,616	10/15/2028
416415-HF-7	HARTFORD CT MUNITAX BND GO 3.433% 07/01/21		07/01/2021	Maturity		2,770,000	2,770,000	2,770,000	2,770,000						2,770,000				95,094	07/01/2021
442331-QM-9	HOUSTON TEX MUNITAX BND GO 6.290% 03/01/32		03/01/2021	Call 100.0000		1,135,000	1,135,000	1,327,292	1,305,828		(1,955)		(1,955)		1,303,874		(168,874)	(168,874)	35,696	03/01/2032
442331-S6-2	HOUSTON TEX MUNITAX BND GO 6.290% 03/01/32		03/01/2021	Call 100.0000		1,420,000	1,420,000	1,714,380	1,660,802		(2,785)		(2,785)		1,658,017		(238,017)	(238,017)	44,659	03/01/2032
517840-3E-2	LAS VEGAS VALLEY NEV WTR DIST MUNI BND GO 5.000% 06/01/23		06/01/2021	Various		8,505,000	8,505,000	9,432,741	8,561,030		(56,030)		(56,030)		8,505,000				212,625	06/01/2023
64966L-DC-2	NEW YORK N Y MUNI BND GO 5.000% 08/01/21		08/01/2021	Maturity		5,000,000	5,000,000	5,757,050	5,063,712		(63,712)		(63,712)		5,000,000				250,000	08/01/2021
741701-YJ-9	PRINCE GEORGES CNTY MD TAX CREDIT 5.76% MUNI BND GO 7.375% 12/15/25		03/05/2021	Various		2,166,835	1,840,000	1,840,000	1,840,000						1,840,000		326,835	326,835	6,396	12/15/2025
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						22,686,835	22,360,000	24,678,273	22,891,372		(124,482)		(124,482)		22,766,891		(80,056)	(80,056)	731,665	XXX
01170R-GV-8	ALASKA ST HSG FIN CORP MUNI BND REV 4.000% 12/01/48		12/01/2021	Call 100.0000		520,000	520,000	550,482	543,197		(2,196)		(2,196)		541,001		(21,001)	(21,001)	15,600	12/01/2048
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AUTH MUNI BND PRE 6.875% 02/01/21		02/01/2021	Maturity		270,000	270,000	314,186	270,463		(463)		(463)		270,000				9,281	02/01/2021
051687-DD-0	AURORA ILL SINGLE FAMILY MTG R HSG 5.450% 12/01/39		12/01/2021	Call 100.0000		119,598	119,598	126,613	125,405		(95)		(95)		125,310		(5,711)	(5,711)	3,850	12/01/2039
051687-DT-5	AURORA ILL SINGLE FAMILY MTG R 6.300% 12/01/45		12/01/2021	Call 100.0000		265,916	265,916	289,093	286,670		(235)		(235)		286,435		(20,520)	(20,520)	11,630	12/01/2045
052414-PC-7	AUSTIN TEX ARPT SYS REV MUNI BND REV 5.000% 11/15/21		11/15/2021	Maturity		3,000,000	3,000,000	3,522,420	3,074,752		(74,752)		(74,752)		3,000,000				150,000	11/15/2021
052476-B6-4	AUSTIN TEX WTR & WASTEWATER MUNI BND REV 5.000% 11/15/21		11/15/2021	Maturity		2,500,000	2,500,000	2,913,000	2,547,876		(47,876)		(47,876)		2,500,000				125,000	11/15/2021
091096-CL-9	BIRMINGHAM ALA WTRWKS BRD MUNI BND REV 5.000% 01/01/27		01/01/2021	Various		9,585,000	9,585,000	9,938,446	9,585,000						9,585,000				239,625	01/01/2027
114894-SY-5	BROWARD COUNTY FL AIRPORT 5.000% 10/01/21		10/01/2021	Maturity		2,430,000	2,430,000	2,856,173	2,479,012		(49,012)		(49,012)		2,430,000				121,500	10/01/2021
118217-CY-2	BUCKEYE OHIO SENIOR MUNITAX BND REV 1.850% 06/01/29		06/01/2021	Call 100.0000		1,185,000	1,185,000	1,185,000	1,185,000						1,185,000				10,961	06/01/2029
13034A-K9-0	CALIFORNIA INFRASTRUCTURE AND MUNI CASH REV 0.450% 01/01/50		07/01/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				16,952	01/01/2050
130658-NL-7	CALIFORNIA ST DEPT VET AFFAIRS MUNI BND REV 3.500% 12/01/45		12/01/2021	Call 100.0000		825,000	825,000	885,044	860,750		(3,582)		(3,582)		857,168		(32,168)	(32,168)	19,075	12/01/2045
194315-AL-1	COLLEGE PARK GA REV ARPT-A 5.868% 01/01/21		01/01/2021	Maturity		5,575,000	5,575,000	4,933,923	5,575,000						5,575,000				163,571	01/01/2021
20281P-BQ-4	COMMONWEALTH FING AUTH PA TOB SENIOR MUNITAX BND REV 5.740% 06/01/27		06/01/2021	Call 100.0000		3,310,000	3,310,000	3,766,085	3,691,716		(22,120)		(22,120)		3,669,596		(359,596)	(359,596)	94,997	06/01/2027
20775B-3M-6	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/44		08/18/2021	Call 100.0000		575,000	575,000	631,747	594,215		(2,789)		(2,789)		591,426		(16,426)	(16,426)	12,842	11/15/2044
20775B-3U-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/44		08/18/2021	Call 100.0000		680,000	680,000	748,068	703,539		(3,417)		(3,417)		700,122		(20,122)	(20,122)	15,183	11/15/2044
20775B-8A-7	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 11/15/44		08/18/2021	Call 100.0000		1,570,000	1,570,000	1,692,177	1,617,991		(5,941)		(5,941)		1,612,050		(42,050)	(42,050)	30,803	11/15/2044
20775B-N8-5	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/32		11/15/2021	Call 100.0000		555,000	555,000	590,792	563,265		(2,003)		(2,003)		561,263		(6,263)	(6,263)	13,112	11/15/2032

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
20775C-AU-8	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 11/15/45		08/18/2021	Call 100.0000		410,000	410,000	432,763	421,639		(1,247)		(1,247)		420,392		(10,392)	(10,392)	8,065	11/15/2045
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 11/15/39		08/18/2021	Call 100.0000		1,065,000	1,065,000	1,121,456	1,106,605		(2,583)		(2,583)		1,104,021		(39,021)	(39,021)	24,025	11/15/2039
20775C-EM-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 05/15/39		08/18/2021	Call 100.0000		1,135,000	1,135,000	1,214,564	1,178,255		(3,614)		(3,614)		1,174,642		(39,642)	(39,642)	22,209	05/15/2039
20775C-KS-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 11/15/46		08/18/2021	Call 100.0000		395,000	395,000	422,437	410,619		(1,307)		(1,307)		409,312		(14,312)	(14,312)	7,734	11/15/2046
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 3.500% 05/15/39		08/18/2021	Call 100.0000		660,000	660,000	702,768	685,522		(1,926)		(1,926)		683,596		(23,596)	(23,596)	12,956	05/15/2039
20775C-XL-3	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 4.000% 05/15/47		08/18/2021	Call 100.0000		870,000	870,000	947,987	924,575		(3,407)		(3,407)		921,168		(51,168)	(51,168)	19,490	05/15/2047
249182-HA-7	DENVER COLO CITY & CNTY MUNI BND REV 5.000% 11/15/21		11/15/2021	Maturity		1,000,000	1,000,000	1,100,670	1,011,979		(11,979)		(11,979)		1,000,000				50,000	11/15/2021
25484J-BJ-8	DISTRICT COLUMBIA UNIV REV MUNI BND REV 5.000% 04/01/30		04/01/2021	Call 100.0000		19,500,000	19,500,000	22,248,090	19,606,206		(106,206)		(106,206)		19,500,000				487,500	04/01/2030
29270M-EF-6	ENERGY NORTHWEST MUNI BND REV 5.000% 07/01/21		07/01/2021	Maturity		3,325,000	3,325,000	3,938,030	3,375,210		(50,210)		(50,210)		3,325,000				166,250	07/01/2021
29680P-ED-8	ESSEX CNTY N J IMPT AUTH 5.000% 10/01/21		10/01/2021	Maturity		8,335,000	8,335,000	9,978,079	8,522,198		(187,198)		(187,198)		8,335,000				416,750	10/01/2021
30261H-AN-3	FREMF MORTGAGE TRUST SUB CMBS 4.172% 01/25/45		05/06/2021	R.W. BAIRD & CO.		2,557,500	2,500,000	2,718,359	2,574,918		(8,199)		(8,199)		2,566,719		(9,219)	(9,219)	46,595	01/25/2045
30262S-AR-9	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K42 144A 3.982% 12/25/24		05/05/2021	R.W. BAIRD & CO.		9,760,500	9,000,000	9,438,750	9,314,949		(21,156)		(21,156)		9,293,793		466,707	466,707	151,344	12/25/2024
30291N-AE-4	FREMF MORTGAGE TRUST SUB SUB CMBS 13-K32 144A 3.531% 10/25/46		05/06/2021	R.W. BAIRD & CO.		8,422,500	8,000,000	8,292,000	8,184,441		(23,002)		(23,002)		8,161,438		261,062	261,062	125,990	10/25/2046
30293A-AN-0	FREMF MORTGAGE TRUST SUB SUB CMBS 15-K47 144A 3.587% 06/25/48		05/03/2021	R.W. BAIRD & CO.		6,367,904	5,877,500	6,207,169	6,127,364		(15,658)		(15,658)		6,111,706		256,198	256,198	90,872	06/25/2048
31281B-RW-2	FED HOME LN MTGE CORP GOLD POOL # N31401 4.500% 06/01/37		12/01/2021	Paydown		149,406	149,406	157,138	156,400		(6,994)		(6,994)		149,406				2,122	06/01/2037
31288V-EG-0	FREDDIE MAC GOLD POOL# 845535 4.701% 10/01/23		12/01/2021	Paydown		609	609	625	612		(3)		(3)		609				12	10/01/2023
3128P7-QG-1	FREDDIE MAC GOLD POOL # C91355 4.500% 01/01/31		12/01/2021	Paydown		486,147	486,147	500,814	496,909		(10,762)		(10,762)		486,147				11,572	01/01/2031
3128P7-QL-0	FREDDIE MAC GOLD POOL # C91359 4.500% 02/01/31		12/01/2021	Paydown		672,363	672,363	691,282	686,162		(13,798)		(13,798)		672,363				16,225	02/01/2031
3128UN-FW-7	FREDDIE MAC GIANT POOL # H09181 5.000% 10/01/38		12/01/2021	Paydown		78,765	78,765	84,352	83,949		(5,184)		(5,184)		78,765				1,812	10/01/2038
312909-PE-8	FREDDIE MAC 1249-A XRESET FLT STP CMO FG9 0.710% 04/15/22		09/15/2021	Paydown		94	94	95	94						94					04/15/2022
312910-BE-1	FREDDIE MAC 1297 N Z PAC-111 CMO HTM 7.500% 05/15/22		12/01/2021	Paydown		34,715	34,715	34,150	34,582		133		133		34,715				1,329	05/15/2022
312914-2U-7	FREDDIE MAC 1483 ZB PAC11 CMO HTM 8.000% 03/15/23		12/01/2021	Paydown		114,616	114,616	113,632	114,196		420		420		114,616				4,836	03/15/2023
312914-HD-9	FREDDIE MAC 1456 Z A PAC-1 CMO HTM 7.500% 01/15/23		12/01/2021	Paydown		74,718	74,718	74,198	74,472		247		247		74,718				2,405	01/15/2023
3132HT-3B-0	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A 3.000% 03/15/44		12/01/2021	Paydown		4,996,670	4,996,670	4,961,989	4,963,160		33,510		33,510		4,996,670				74,688	03/15/2044
3132HT-3C-8	FREDDIEMAC STRIP SENIOR AGENCY CMO 326A 3.500% 03/15/44		12/01/2021	Paydown		3,799,441	3,799,441	3,751,948	3,752,916		46,525		46,525		3,799,441				66,258	03/15/2044
3132J0-VK-0	FREDDIEMAC STRIP AGENCY CMO 3.000% 08/15/49		12/01/2021	Paydown		1,736,672	1,736,672	1,771,405	1,765,887		(29,216)		(29,216)		1,736,672				24,938	08/15/2049
313398-RS-0	FREDDIE MAC 2335 ZK 6.500% 07/15/31		12/01/2021	Paydown		72,301	72,301	75,447	73,955		(1,655)		(1,655)		72,301				2,442	07/15/2031
31339D-HF-8	FREDDIE MAC 2422 ZK 6.500% 02/15/32		12/01/2021	Paydown		291,540	291,540	302,493	298,454		(6,914)		(6,914)		291,540				8,927	02/15/2032
31339N-F2-7	FREDDIE MAC 2413 MH 6.500% 02/15/32		12/01/2021	Paydown		115,595	115,595	120,977	119,059		(3,464)		(3,464)		115,595				3,330	02/15/2032
31339N-XA-9	FREDDIE MAC 2430 DB 6.000% 03/15/32		12/01/2021	Paydown		15,904	15,904	16,230	16,118		(214)		(214)		15,904				530	03/15/2032
31339W-CD-6	FREDDIE MAC 2423 MT 7.000% 03/15/32		12/01/2021	Paydown		146,744	146,744	149,689	148,368		(1,624)		(1,624)		146,744				5,421	03/15/2032

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
3133T0-R7-1	FREDDIE MAC 1573 P Z PAC11 CMO HTM 7.000% 09/15/23		12/01/2021	Paydown		48,217	48,217	47,034	47,959		258		258		48,217				1,756	09/15/2023
3133T3-Q8-4	FREDDIE MAC FHR 1677 Z CMO HTM 7.500% 07/15/23		12/01/2021	Paydown		117,488	117,488	117,616	117,192		295		295		117,488				4,513	07/15/2023
3133T5-5A-7	FREDDIE MAC FHG 40 K 6.500% 08/17/24		12/01/2021	Paydown		101,422	101,422	106,795	103,000		(1,578)		(1,578)		101,422				3,282	08/17/2024
3133T5-BP-7	FREDDIE MAC FHR 1714K PAC CMO 7.000% 04/15/24		12/01/2021	Paydown		101,266	101,266	103,327	101,709		(443)		(443)		101,266				3,777	04/15/2024
3133T5-J2-0	FREDDIE MAC 1754 Z,SEQ 8.500% 09/15/24		12/01/2021	Paydown		55,113	55,113	56,096	55,152		(39)		(39)		55,113				2,435	09/15/2024
3133TG-E9-6	FREDDIE MAC FHR 2086 GB SEQ CMO 6.000% 09/15/28		12/01/2021	Paydown		126,508	126,508	120,917	123,818		2,690		2,690		126,508				4,457	09/15/2028
3133TH-QP-5	FREDDIE MAC FHR 2117 GJ SEQ CMO 6.000% 01/15/29		12/01/2021	Paydown		3,642	3,642	3,527	3,567		75		75		3,642				119	01/15/2029
3133TK-09-4	FREDDIE MAC FHR 2157 PG 6.000% 05/15/29		12/01/2021	Paydown		307,654	307,654	316,078	312,554		(4,900)		(4,900)		307,654				10,649	05/15/2029
3133TU-Q5-0	FREDDIE MAC FHR 2363 BA 6.500% 09/15/31		12/01/2021	Paydown		93,487	93,487	98,295	96,002		(2,515)		(2,515)		93,487				3,466	09/15/2031
31358P-FH-5	FANNIE MAE 1992-118 P Z CMO HTM 7.500% 07/25/22		12/01/2021	Paydown		38,998	38,998	38,798	38,802		196		196		38,998				1,458	07/25/2022
31358Q-4G-7	FANNIE MAE 1992-188 P Z PAC11 CMO HTM 7.500% 10/25/22		12/01/2021	Paydown		41,857	41,857	41,808	41,662		195		195		41,857				1,552	10/25/2022
31358R-D9-1	FANNIE MAE 1992-210 Z PAC11 CMO HTM 7.500% 12/25/22		12/01/2021	Paydown		22,820	22,820	22,805	22,716		105		105		22,820				938	12/25/2022
31358S-YQ-8	FANNIE MAE 2000-M2 Z 7.750% 06/17/40		12/01/2021	Paydown		1,472	1,472	1,591	1,557		(85)		(85)		1,472				63	06/17/2040
31359Q-LQ-5	FANNIE MAE 1997-63 ZA 6.500% 09/18/27		12/01/2021	Paydown		76,509	76,509	75,338	75,917		592		592		76,509				2,445	09/18/2027
31359R-D4-1	FANNIE MAE 1998-11 Z 6.000% 03/18/28		12/01/2021	Paydown		77,120	77,120	70,910	74,772		2,349		2,349		77,120				2,527	03/18/2028
31359R-PN-6	FANNIE MAE 1997-89 Z 5.750% 12/20/27		12/01/2021	Paydown		158,966	158,966	161,840	160,272		(1,306)		(1,306)		158,966				4,804	12/20/2027
31359S-P8-7	FANNIE MAE 2001-18 PB 6.500% 05/25/31		12/01/2021	Paydown		131,580	131,580	137,075	134,700		(3,121)		(3,121)		131,580				3,912	05/25/2031
31359T-HV-3	FANNIE MAE 1998-29 ZA 7.000% 04/20/28		12/01/2021	Paydown		67,746	67,746	68,569	67,926		(180)		(180)		67,746				2,418	04/20/2028
31359V-VE-0	FANNIE MAE 1999-14 MB 6.500% 04/25/29		12/01/2021	Paydown		15,933	15,933	15,416	15,719		215		215		15,933				554	04/25/2029
31359W-MS-7	FANNIE MAE 1999-39 QH 6.000% 08/25/29		12/01/2021	Paydown		124,516	124,516	127,865	126,222		(1,706)		(1,706)		124,516				3,754	08/25/2029
3136A0-LU-9	FANNIE MAE AGENCY CMO 11-70C 3.000% 08/25/26		12/01/2021	Paydown		1,021,581	1,021,581	1,049,417	1,046,299		(24,718)		(24,718)		1,021,581				14,780	08/25/2026
3136A0-UM-7	FANNIE MAE AGENCY CMO 11-78K 4.000% 08/25/41		12/01/2021	Paydown		333,339	333,339	346,360	344,983		(11,643)		(11,643)		333,339				6,497	08/25/2041
3136A4-7G-8	FANNIE MAE AGENCY CMO 12-48C 4.000% 05/25/42		12/01/2021	Paydown		570,582	570,582	619,924	619,224		(48,641)		(48,641)		570,582				9,819	05/25/2042
3136A7-6A-5	FANNIE MAE SENIOR AGENCY CMO 12-101B 3.000% 09/25/42		12/01/2021	Paydown		3,772,804	3,772,804	3,898,367	3,894,117		(121,314)		(121,314)		3,772,804				53,724	09/25/2042
3136A8-ZR-4	FANNIE MAE AGENCY CMO 12-103C 3.500% 10/25/41		12/01/2021	Paydown		832,368	832,368	831,327	830,994		1,374		1,374		832,368				15,596	10/25/2041
3136A9-GU-6	FANNIE MAE AGENCY CMO 12-111G 4.000% 04/25/42		12/01/2021	Paydown		1,033,621	1,033,621	1,071,736	1,068,378		(34,757)		(34,757)		1,033,621				17,050	04/25/2042
3136A9-ZF-8	FANNIE MAE SENIOR AGENCY CMO 12-126 3.000% 10/25/42		12/01/2021	Paydown		3,357,759	3,357,759	3,289,555	3,291,313		66,447		66,447		3,357,759				50,505	10/25/2042
3136A9-ZZ-4	FANNIE MAE AGENCY CMO 12-126D 2.000% 07/25/42		12/01/2021	Paydown		1,861,685	1,861,685	1,903,069	1,888,138		(26,452)		(26,452)		1,861,685				19,579	07/25/2042
3136AB-FX-6	FANNIE MAE AGENCY CMO 12-146E 2.000% 09/25/42		12/01/2021	Paydown		670,568	670,568	683,973	678,919		(8,351)		(8,351)		670,568				7,127	09/25/2042
3136AC-3H-2	FANNIE MAE AGENCY CMO 13-14D 1.500% 03/25/43		12/01/2021	Paydown		651,274	651,274	654,530	653,309		(2,035)		(2,035)		651,274				3,061	03/25/2043
3136AD-EV-7	FANNIE MAE AGENCY CMO 13-36A 1.750% 05/25/32		12/01/2021	Paydown		1,763,151	1,763,151	1,757,204	1,758,656		4,495		4,495		1,763,151				14,434	05/25/2032
3136AD-TB-5	FANNIE MAE AGENCY CMO 13-35C 4.000% 04/25/33		12/01/2021	Paydown		912,850	912,850	961,907	948,747		(35,897)		(35,897)		912,850				18,200	04/25/2033
3136AE-J2-4	FANNIE MAE AGENCY CMO 1.250% 06/25/43		12/01/2021	Paydown		1,045,867	1,045,867	1,047,828	1,046,977		(1,110)		(1,110)		1,045,867				6,684	06/25/2043
3136AE-L9-6	FANNIE MAE AGENCY CMO 1.000% 06/25/43		12/01/2021	Paydown		284,259	284,259	282,838	283,339		920		920		284,259				1,168	06/25/2043
3136AE-N4-5	FANNIE MAE AGENCY CMO 1.500% 06/25/43		12/01/2021	Paydown		515,608	515,608	516,334	515,364		244		244		515,608				3,942	06/25/2043
3136AE-WD-5	FANNIE MAE AGENCY CMO 13-54C 1.500% 05/25/43		12/01/2021	Paydown		1,120,390	1,120,390	1,096,931	1,105,384		15,005		15,005		1,120,390				7,380	05/25/2043

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
3136AF-JW-5	FANNIE MAE AGENCY CMO 13-68B 2.000% 03/25/42		12/01/2021	Paydown		605,064	605,064	607,711	606,746		(1,682)		(1,682)		605,064				5,340	03/25/2042
3136AK-UZ-4	FANNIE MAE SENIOR AGENCY CMO 14-46D 3.000% 01/25/43		03/01/2021	Paydown		529,500	529,500	536,145	532,822		(3,323)		(3,323)		529,500				2,096	01/25/2043
3136AV-TJ-8	FANNIE MAE SENIOR AGENCY CMO 17-11F 2.750% 03/25/47		12/01/2021	Paydown		974,474	974,474	972,037	972,174		2,300		2,300		974,474				12,422	03/25/2047
3136AY-SP-9	FANNIE MAE SENIOR AGENCY CMO 17-85C 2.750% 11/25/47		12/01/2021	Paydown		1,944,197	1,944,197	1,941,160	1,941,081		3,116		3,116		1,944,197				23,924	11/25/2047
3136B1-KL-7	FANNIE MAE SENIOR SENIOR CMBS 3.000% 01/25/48		12/01/2021	Paydown		7,283,630	7,283,630	7,203,931	7,233,449		50,180		50,180		7,283,630				99,209	01/25/2048
3136B2-6Q-0	FANNIE MAE SENIOR AGENCY CMO 18-66B 3.500% 04/25/48		12/01/2021	Paydown		1,950,680	1,950,680	1,940,926	1,942,421		8,259		8,259		1,950,680				33,032	04/25/2048
3136B2-LX-8	FANNIE MAE SENIOR AGENCY CMO 18-50A 3.000% 07/25/48		12/01/2021	Paydown		7,544,718	7,544,718	7,595,409	7,587,251		(42,533)		(42,533)		7,544,718				102,229	07/25/2048
3136B6-EQ-2	FANNIE MAE AGENCY CMO 2.500% 08/25/49		12/01/2021	Paydown		7,459,960	7,459,960	7,469,285	7,462,531		(2,571)		(2,571)		7,459,960				86,998	08/25/2049
3136B7-CH-2	FANNIE MAE AGENCY CMO 2.500% 11/25/49		12/01/2021	Paydown		3,439,995	3,439,995	3,437,307	3,436,733		3,261		3,261		3,439,995				36,785	11/25/2049
3136BA-T9-5	FANNIE MAE SENIOR AGENCY CMO 1.250% 07/25/57		12/01/2021	Paydown		863,297	863,297	872,739	872,078		(8,782)		(8,782)		863,297				5,989	07/25/2057
3136BB-MJ-8	FANNIE MAE SENIOR AGENCY CMO 20-56 DA 1.000% 08/25/50		12/01/2021	Paydown		2,765,370	2,765,370	2,759,753	2,759,892		5,478		5,478		2,765,370				15,413	08/25/2050
31371K-DC-2	FNMA POOL# 253999 6.000% 09/01/21		07/01/2021	Paydown		1,659	1,659	1,649	1,651		7		7		1,659				26	09/01/2021
31371N-CN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 256677 6.000% 04/01/27		12/01/2021	Paydown		65,155	65,155	67,741	66,459		(1,303)		(1,303)		65,155				1,941	04/01/2027
3137A1-5G-4	FREDDIE MAC AGENCY CMO 0.695% 10/15/39		12/01/2021	Paydown		224,766	224,766	228,390	227,611		(2,846)		(2,846)		224,766				1,100	10/15/2039
3137A2-PV-7	FREDDIE MAC AGENCY CMO 3760D 1.500% 09/15/22		12/01/2021	Paydown		145,162	145,162	142,622	144,535		627		627		145,162				1,206	09/15/2022
3137A4-JM-0	FREDDIE MAC AGENCY CMO 3777L 4.000% 12/15/40		12/01/2021	Paydown		1,603,579	1,603,579	1,670,729	1,654,120		(50,541)		(50,541)		1,603,579				29,644	12/15/2040
3137A5-6D-1	FREDDIE MAC AGENCY CMO 3784B 4.000% 01/15/41		12/01/2021	Paydown		3,290,005	3,290,005	3,563,847	3,562,849		(272,844)		(272,844)		3,290,005				68,834	01/15/2041
3137A7-E8-9	FREDDIE MAC AGENCY CMO 3804D 3.000% 07/15/40		09/01/2021	Paydown		49,142	49,142	50,516	49,328		(186)		(186)		49,142				605	07/15/2040
3137A8-W3-8	FREDDIE MAC AGENCY CMO 3844C 4.500% 12/15/40		12/01/2021	Paydown		103,865	103,865	112,712	107,752		(3,887)		(3,887)		103,865				2,666	12/15/2040
3137A9-ZS-8	FREDDIE MAC CMO FHLMC_11-3838 4.000% 04/15/41		12/01/2021	Paydown		1,204,954	1,204,954	1,290,469	1,287,602		(82,648)		(82,648)		1,204,954				21,901	04/15/2041
3137AB-7E-5	FREDDIE MAC AGENCY CMO 3852B 5.000% 12/15/21		11/01/2021	Paydown		5,090	5,090	5,501	5,132		(41)		(41)		5,090				97	12/15/2021
3137AE-SW-6	FREDDIE MAC AGENCY CMO 3913D 3.500% 09/15/40		11/01/2021	Paydown		92,279	92,279	95,048	93,012		(733)		(733)		92,279				1,534	09/15/2040
3137AH-AB-4	FREDDIE MAC AGENCY CMO 3964A 4.000% 11/15/34		07/01/2021	Paydown		3,745,628	3,745,628	3,938,487	3,779,379		(33,751)		(33,751)		3,745,628				47,474	11/15/2034
3137AP-3Y-4	FREDDIE MAC AGENCY CMO 4026E 3.000% 04/15/42		12/01/2021	Paydown		648,849	648,849	656,149	655,344		(6,495)		(6,495)		648,849				8,641	04/15/2042
3137AX-J8-7	FREDDIE MAC SENIOR AGENCY CMO 4155B 1.750% 01/15/33		12/01/2021	Paydown		1,236,120	1,236,120	1,240,562	1,239,739		(3,619)		(3,619)		1,236,120				11,358	01/15/2033
3137B7-R8-4	FREDDIE MAC SENIOR AGENCY CMO 4310A 3.000% 10/15/39		12/01/2021	Paydown		1,050,611	1,050,611	1,079,888	1,069,680		(19,070)		(19,070)		1,050,611				14,286	10/15/2039
3137BC-7C-6	FEDERAL HOME LOAN CORPORATION SENIOR AGENCY CMO 4370A 3.500% 09/15/41		12/01/2021	Paydown		718,173	718,173	749,618	744,031		(25,859)		(25,859)		718,173				11,268	09/15/2041
3137BJ-2M-4	FREDDIE MAC SENIOR AGENCY CMO 4472A 3.000% 05/15/45		12/01/2021	Paydown		977,547	977,547	1,025,220	1,023,797		(46,250)		(46,250)		977,547				14,277	05/15/2045
3137F1-ZT-8	FREDDIE MAC SENIOR AGENCY CMO 4705D 2.750% 07/15/47		12/01/2021	Paydown		3,387,599	3,387,599	3,403,478	3,398,370		(10,771)		(10,771)		3,387,599				45,685	07/15/2047
3137F4-4M-1	FREDDIE MAC AGENCY CMO 4780 3.500% 09/15/42		04/01/2021	Paydown		1,927,762	1,927,762	1,944,931	1,929,616		(1,854)		(1,854)		1,927,762				12,157	09/15/2042
3137F5-7D-5	FREDDIE MAC AGENCY CMO 4788 3.500% 07/15/42		01/01/2021	Paydown		322,656	322,656	324,118	322,534		122		122		322,656				941	07/15/2042

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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
3137F5-TF-6	FREDDIE MAC SENIOR AGENCY CMO 4797 3.500% 06/15/48		12/01/2021	Paydown		5,197,640	5,197,640	5,170,193	5,176,566		21,074		21,074		5,197,640				81,704	06/15/2048
3137F5-TR-0	FREDDIE MAC SENIOR AGENCY CMO 4797A 3.500% 06/15/48		12/01/2021	Paydown		2,956,672	2,956,672	2,948,819	2,950,118		6,554		6,554		2,956,672				46,478	06/15/2048
3137F6-YR-2	FREDDIE MAC AGENCY CMO 1.250% 11/25/50		12/01/2021	Paydown		2,723,796	2,723,796	2,713,156	2,713,403		10,392		10,392		2,723,796				20,417	11/25/2050
3137F7-AQ-8	FREDDIE MAC AGENCY CMO 2.000% 11/25/50		12/01/2021	Paydown		1,583,802	1,583,802	1,625,625	1,625,146		(41,344)		(41,344)		1,583,802				19,147	11/25/2050
3137F7-YE-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY CMO 5051D 2.000% 11/25/50		12/01/2021	Paydown		1,272,592	1,272,592	1,307,389	1,306,915		(34,324)		(34,324)		1,272,592				15,398	11/25/2050
3137FH-JD-6	FREDDIE MAC SENIOR AGENCY CMO 4820B 3.500% 08/15/48		12/01/2021	Paydown		2,232,273	2,232,273	2,208,555	2,215,074		17,199		17,199		2,232,273				30,826	08/15/2048
3137FV-RS-3	FREDDIE MAC REMICS SENIOR AGENCY CMO 5017B 1.250% 09/25/50		12/01/2021	Paydown		5,588,969	5,588,969	5,608,181	5,606,473		(17,505)		(17,505)		5,588,969				33,806	09/25/2050
3137FW-A7-5	FREDDIE MAC REMICS SENIOR AGENCY CMO 1.000% 09/25/50		12/01/2021	Paydown		2,205,442	2,205,442	2,199,928	2,200,112		5,330		5,330		2,205,442				12,485	09/25/2050
3137FW-G3-8	FREDDIE MAC SENIOR AGENCY CMO 5014J 1.000% 09/25/50		12/01/2021	Paydown		3,340,071	3,340,071	3,312,933	3,313,662		26,410		26,410		3,340,071				21,458	09/25/2050
3138L1-JN-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS 2.090% 11/01/22		12/01/2021	Paydown		252,764	252,764	252,764	252,764						252,764				2,910	11/01/2022
3138L7-S6-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI MBS 3.000% 10/01/21		02/01/2021	Paydown		12,253,351	12,253,351	12,636,268	12,283,836		(30,485)		(30,485)		12,253,351				63,250	10/01/2021
3138W9-SY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS0534 4.000% 09/01/38		12/01/2021	Paydown		523,385	523,385	550,863	547,738		(24,353)		(24,353)		523,385				8,013	09/01/2038
3138X7-M4-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU7578 4.000% 10/01/38		12/01/2021	Paydown		475,401	475,401	500,360	498,465		(23,064)		(23,064)		475,401				9,959	10/01/2038
3138XG-NQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV4898 4.000% 12/01/38		12/01/2021	Paydown		263,341	263,341	277,166	275,606		(12,265)		(12,265)		263,341				4,501	12/01/2038
3138XH-XU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AV6090 4.000% 01/01/39		12/01/2021	Paydown		30,941	30,941	32,565	32,399		(1,459)		(1,459)		30,941				673	01/01/2039
313921-LT-3	FANNIE MAE 2001-52 XZ 6.500% 10/25/31		12/01/2021	Paydown		164,031	164,031	167,185	166,299		(2,268)		(2,268)		164,031				5,874	10/25/2031
31392C-NH-3	FANNIE MAE 2002-21Z 6.500% 04/25/32		12/01/2021	Paydown		128,709	128,709	132,688	131,703		(2,994)		(2,994)		128,709				5,477	04/25/2032
31392M-FA-5	FREDDIE MAC 2446 KL 6.000% 05/15/32		12/01/2021	Paydown		131,875	131,875	132,656	132,389		(514)		(514)		131,875				6,041	05/15/2032
31392X-2H-0	FREDDIE MAC FHR ZD AGENCY CMO 2517 5.500% 10/15/32		12/01/2021	Paydown		152,151	152,151	161,104	158,830		(6,680)		(6,680)		152,151				3,945	10/15/2032
31393J-BX-5	FREDDIE MAC 2551 QK 5.500% 01/15/33		12/01/2021	Paydown		167,366	167,366	164,312	165,641		1,724		1,724		167,366				4,828	01/15/2033
31394D-FQ-8	FANNIE MAE AGENCY CMO 4.500% 04/25/35		12/01/2021	Paydown		54,339	54,339	57,463	55,394		(1,055)		(1,055)		54,339				1,331	04/25/2035
31394D-ZB-9	FANNIE MAE AGENCY CMO 05-54 4.500% 06/25/35		12/01/2021	Paydown		586,909	586,909	656,087	649,286		(62,377)		(62,377)		586,909				14,329	06/25/2035
31394F-E8-4	FANNIE MAE 2005-85 CA 5.250% 10/25/35		12/01/2021	Paydown		160,569	160,569	159,399	159,616		953		953		160,569				4,298	10/25/2035
31394F-QK-4	FANNIE MAE AGENCY CMO 05-80B 5.000% 04/25/29		12/01/2021	Paydown		207,442	207,442	218,430	214,906		(7,464)		(7,464)		207,442				5,172	04/25/2029
31395P-SN-3	FREDDIE MAC AGENCY CMO 29-41 4.500% 03/15/35		12/01/2021	Paydown		366,812	366,812	389,788	376,761		(9,949)		(9,949)		366,812				12,044	03/15/2035
31395Q-TT-7	FANNIEMAE STRIP SENIOR AGENCY CMO 416 3.000% 11/25/42		12/01/2021	Paydown		1,033,340	1,033,340	1,007,345	1,008,362		24,978		24,978		1,033,340				15,906	11/25/2042
31396A-2E-3	FREDDIE MAC AGENCY CMO 5.000% 08/15/35		12/01/2021	Paydown		241,409	241,409	255,894	250,557		(9,148)		(9,148)		241,409				7,042	08/15/2035
31396A-ER-1	FREDDIE MAC AGENCY CMO 3033 5.850% 09/15/35		12/01/2021	Paydown		863,598	863,598	923,866	914,641		(51,042)		(51,042)		863,598				31,112	09/15/2035
31396F-G4-9	FREDDIE MAC AGENCY CMO 3068 4.500% 11/15/35		12/01/2021	Paydown		788,961	788,961	837,186	830,830		(41,869)		(41,869)		788,961				19,114	11/15/2035
31396G-2G-5	FREDDIE MAC AGENCY CMO 3083B 4.500% 12/15/35		12/01/2021	Paydown		634,963	634,963	699,561	697,329		(62,366)		(62,366)		634,963				13,650	12/15/2035
31396K-6A-5	FANNIE MAE AGENCY CMO 06-98C 5.500% 10/25/36		12/01/2021	Paydown		164,787	164,787	175,756	174,401		(9,615)		(9,615)		164,787				4,193	10/25/2036
31396L-P5-3	FANNIE MAE AGENCY CMO 06-119F 5.675% 12/25/36		12/25/2021	Paydown		76,496	76,496	78,753	78,570		(2,075)		(2,075)		76,496				2,711	12/25/2036
31396P-ET-4	FANNIE MAE AGENCY CMO 06-128B 5.500% 01/25/37		12/01/2021	Paydown		554,159	554,159	565,099	563,161		(9,002)		(9,002)		554,159				16,791	01/25/2037

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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
31396Q-G5-2	FANNIE MAE AGENCY CMO 09-75C 5.500% 09/25/39		12/01/2021	Paydown		190,277	190,277	190,739	190,585		(308)		(308)		190,277				4,354	09/25/2039
31397E-K2-0	FREDDIE MAC AGENCY CMO 5.000% 01/15/37		12/01/2021	Paydown		25,293	25,293	26,835	26,648		(1,355)		(1,355)		25,293				828	01/15/2037
31397E-XX-8	FREDDIE MAC AGENCY CMO 3283A 5.000% 02/15/37		11/01/2021	Paydown		29,730	29,730	30,394	30,282		(553)		(553)		29,730				1,317	02/15/2037
31397G-TN-0	FREDDIE MAC AGENCY CMO 3305D 5.500% 04/15/37		12/01/2021	Paydown		141,821	141,821	157,023	155,094		(13,273)		(13,273)		141,821				3,509	04/15/2037
31397H-K2-3	FREDDIE MAC AGENCY CMO 5.000% 05/15/37		12/01/2021	Paydown		254,760	254,760	270,265	268,668		(13,908)		(13,908)		254,760				8,340	05/15/2037
31397J-7F-5	FREDDIE MAC AGENCY CMO 3336C 5.500% 04/15/37		09/01/2021	Paydown		83,012	83,012	87,460	83,261		(249)		(249)		83,012				2,476	04/15/2037
31397N-NR-2	FANNIE MAE AGENCY CMO 09-11J 2.379% 03/25/39		12/01/2021	Paydown		116,886	116,886	117,616	117,433		(547)		(547)		116,886				1,451	03/25/2039
31397R-DT-0	FREDDIE MAC AGENCY CMO 3420B 5.500% 02/15/38		12/01/2021	Paydown		45,227	45,227	47,318	46,966		(1,740)		(1,740)		45,227				1,135	02/15/2038
31397S-PV-0	FANNIE MAE AGENCY CMO 11-24A 4.500% 04/25/26		12/01/2021	Paydown		392,352	392,352	400,858	395,419		(3,067)		(3,067)		392,352				8,996	04/25/2026
31397S-TF-1	FANNIE MAE AGENCY CMO 11-29G 4.500% 10/25/40		12/01/2021	Paydown		646,663	646,663	681,372	674,710		(28,047)		(28,047)		646,663				15,114	10/25/2040
31398N-GY-4	FANNIE MAE AGENCY CMO 3.612% 08/25/38		12/01/2021	Paydown		475,917	475,917	480,419	479,317		(3,400)		(3,400)		475,917				9,210	08/25/2038
31398N-T8-7	FANNIE MAE AGENCY CMO 10-117F 4.000% 10/25/40		12/01/2021	Paydown		225,853	225,853	235,628	233,500		(7,647)		(7,647)		225,853				4,856	10/25/2040
31398T-D7-3	FANNIE MAE AGENCY CMO 2.236% 08/25/40		12/01/2021	Paydown		476,343	476,343	476,099	476,087		256		256		476,343				5,646	08/25/2040
31405H-B5-6	FNMA PL# 789460 1.770% 06/01/34		12/01/2021	Paydown		17,776	17,776	17,930	17,876		(100)		(100)		17,776				174	06/01/2034
31418A-4T-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA1733 4.000% 01/01/44		12/01/2021	Paydown		1,252,861	1,252,861	1,296,808	1,294,835		(41,974)		(41,974)		1,252,861				22,328	01/01/2044
34074M-HU-8	FLORIDA HSG FIN CORP MUNI BND REV 3.500% 07/01/21		04/01/2021	Call 100.0000		30,000	30,000	30,000	30,000						30,000				613	07/01/2021
34074M-HU-8	FLORIDA HSG FIN CORP MUNI BND REV 3.500% 07/01/21		07/01/2021	Maturity		135,000	135,000	135,000	135,000						135,000				4,725	07/01/2021
38374H-XT-2	GNMA_04-47C AGENCY CMO 04-59A 5.000% 07/16/34		12/01/2021	Paydown		174,115	174,115	174,660	174,161		(46)		(46)		174,115				4,566	07/16/2034
38376G-GE-4	GOVERMENT NAT MORTGAGE ASSOC SENIOR CMBS 4.464% 09/16/50		01/01/2021	Paydown		1,860	1,860	1,860	1,860						1,860				7	09/16/2050
38376G-YV-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR CMBS 4.017% 09/16/46		04/01/2021	Paydown		87,157	87,157	88,308	87,179		(22)		(22)		87,157				986	09/16/2046
38376V-BX-4	GNMA_10-20F SENIOR CMBS 10-20F 3.634% 05/20/39		12/01/2021	Paydown		184,650	184,650	184,650	184,650						184,650				3,517	05/20/2039
38377F-2W-0	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 10-80B 0.504% 04/20/40		12/20/2021	Paydown		61,342	61,342	61,287	61,296		47		47		61,342				162	04/20/2040
38377G-5A-3	GOVERNMENT NAT MORTGAGE ASSOC AGENCY CMO 1.256% 10/16/39		12/01/2021	Paydown		380,977	380,977	380,077	380,234		743		743		380,977				2,632	10/16/2039
38377K-C7-3	GOVERNMENT NATIONAL MTGE ASSOC AGENCY CMO 10-112F 4.500% 06/20/27		02/01/2021	Paydown		481,601	481,601	533,512	487,512		(5,912)		(5,912)		481,601				2,546	06/20/2027
38377Y-PC-8	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 11-138 2.000% 06/20/41		05/01/2021	Paydown		71,748	71,748	72,701	71,903		(155)		(155)		71,748				403	06/20/2041
38378G-TW-8	GOVERMENT NAT MTGE ASSOCIATION AGENCY CMO 12-143H 2.000% 06/16/42		12/01/2021	Paydown		839,126	839,126	847,940	845,046		(5,919)		(5,919)		839,126				8,725	06/16/2042
38378M-G8-2	GOVERNMENT NAT MTGE ASSOCIAT AGENCY CMO 1.500% 12/20/41		12/01/2021	Paydown		303,981	303,981	305,691	304,969		(988)		(988)		303,981				2,283	12/20/2041
38380W-UL-1	GOV NATIONAL MORTGAGE ASSOC SENIOR AGENCY CMO 18-63D 3.000% 06/20/31		12/01/2021	Paydown		466,788	466,788	458,838	461,282		5,507		5,507		466,788				7,620	06/20/2031
38382B-YL-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CMO 19-152 3.000% 09/20/49		12/01/2021	Paydown		3,541,006	3,541,006	3,596,334	3,570,960		(29,954)		(29,954)		3,541,006				44,533	09/20/2049
41315R-AY-0	HARRIS CNTY TX HEALTH FACS DEV MUNI BND REV 5.750% 07/01/27		07/01/2021	Call 100.0000		160,000	160,000	186,042	171,806		(794)		(794)		171,012		(11,012)	(11,012)	9,200	07/01/2027
432275-AD-7	HILLSBOROUGH CNTY FL AVIAT AUT MUNITAX BND REV 3.249% 10/01/21		10/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,490	10/01/2021

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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
45129Y-F4-3	IDAHO HOUSING AND FINANCE ASSO MUNI BND REV 4.000% 07/01/34		07/01/2021	Call 100.0000		765,000	765,000	817,701	787,292		(1,515)		(1,515)		785,776		(20,776)	(20,776)	22,800	07/01/2034
45129Y-F4-3	IDAHO HOUSING AND FINANCE ASSO MUNI BND REV 4.000% 07/01/34		10/12/2021	CAROLINA CASUALTY INSURANCE		257,005	250,000	267,223	257,285		(1,565)		(1,565)		255,720		1,285	1,285	12,833	07/01/2034
45201Y-M8-7	ILLINOIS HSG DEV AUTH MUNI BND REV 3.500% 08/01/46		11/01/2021	Call 100.0000		810,000	810,000	869,446	844,059		(3,671)		(3,671)		840,388		(30,388)	(30,388)	28,175	08/01/2046
45201Y-YJ-0	ILLINOIS HSG DEV AUTH MUNITAX BND REV 2.625% 12/01/42		12/01/2021	Call 100.0000		905,784	905,784	905,784	905,784						905,784				10,789	12/01/2042
45505T-KC-4	INDIANA HOUSING & COMMUNITY DE MUNI BND REV 4.000% 07/01/38		07/01/2021	Call 100.0000		500,000	500,000	539,935	525,821		(1,086)		(1,086)		524,735		(24,735)	(24,735)	14,900	07/01/2038
45506D-SZ-9	INDIANA ST FINANCE AUTHORITY MUNI BND REV 5.000% 02/01/21		02/01/2021	Maturity		2,000,000	2,000,000	2,333,060	2,005,116		(5,116)		(5,116)		2,000,000				50,000	02/01/2021
45528U-DL-2	INDIANAPOLIS IND LOC PUB IMPT MUNI BND REV 5.000% 06/01/25		06/01/2021	Various		4,000,000	4,000,000	4,491,940	4,032,364		(32,364)		(32,364)		4,000,000				100,000	06/01/2025
462467-PG-0	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV 3.500% 01/01/39		03/25/2021	Call 100.0000		330,000	330,000	344,708	336,324		(206)		(206)		336,118		(6,118)	(6,118)	7,153	01/01/2039
462467-PY-1	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV 4.000% 07/01/46		08/23/2021	Call 100.0000		920,000	920,000	1,008,734	965,999		(3,501)		(3,501)		962,498		(42,498)	(42,498)	31,708	07/01/2046
462467-RY-9	IOWA FIN AUTH SINGLE FAMILY RE MUNI BND REV 3.500% 07/01/46		08/23/2021	Call 100.0000		810,000	810,000	871,301	845,139		(2,495)		(2,495)		842,644		(32,644)	(32,644)	24,821	07/01/2046
49151E-YE-7	KENTUCKY ST PPTY & BLDGS COMMN MUNI BND REV 5.000% 08/01/21		08/01/2021	Maturity		10,745,000	10,745,000	12,468,176	10,917,473		(172,473)		(172,473)		10,745,000				537,250	08/01/2021
514061-AF-7	LANCASTER CNTY PA SOLID WASTE MUNI BND REV 5.000% 12/15/21		12/15/2021	Maturity		4,725,000	4,725,000	5,355,173	4,808,850		(83,850)		(83,850)		4,725,000				236,250	12/15/2021
56052E-5K-0	MAINE ST HSG MUNI BND REV 4.000% 11/15/43		11/19/2021	Call 100.0000		125,000	125,000	136,794	127,529		(856)		(856)		126,673		(1,673)	(1,673)	3,862	11/15/2043
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN MUNITAX BND REV 3.500% 09/01/47		08/25/2021	Call 100.0000		570,000	570,000	590,241	581,175		(891)		(891)		580,284		(10,284)	(10,284)	14,571	09/01/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN MUNI BND REV 4.000% 07/01/43		12/01/2021	Call 100.0000		1,356,446	1,356,446	1,356,446	1,356,446						1,356,446				29,219	07/01/2043
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DE MUNI BND REV 3.500% 03/01/50		12/24/2021	Call 100.0000		1,540,000	1,540,000	1,654,391	1,641,120		(6,725)		(6,725)		1,634,395		(94,395)	(94,395)	50,250	03/01/2050
574300-JN-0	MARYLAND ST TRANSN AUTH MUNI BND REV 5.164% 07/01/25		07/01/2021	Call 100.0000		375,000	375,000	375,000	375,000						375,000				19,365	07/01/2025
575579-FE-2	MASSACHUSETTS BAY TRANSN AUTH MUNI BND REV 5.250% 07/01/21		07/01/2021	Maturity		1,000,000	1,000,000	1,097,360	1,017,181		(17,181)		(17,181)		1,000,000				52,500	07/01/2021
57563R-LP-2	MASSACHUSETTS EDL FING AUTH MUNI BND REV 5.000% 01/01/21		01/01/2021	Maturity		3,000,000	3,000,000	3,363,270	3,000,000						3,000,000				75,000	01/01/2021
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 12/01/43		07/12/2021	Call 100.0000		695,000	695,000	744,769	708,969		(1,489)		(1,489)		707,480		(12,480)	(12,480)	9,691	12/01/2043
57587A-FL-7	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 12/01/44		07/12/2021	Call 100.0000		415,000	415,000	453,873	429,829		(1,148)		(1,148)		428,681		(13,681)	(13,681)	5,962	12/01/2044
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 3.500% 06/01/42		07/12/2021	Call 100.0000		810,000	810,000	855,903	832,946		(1,356)		(1,356)		831,590		(21,590)	(21,590)	10,176	06/01/2042
57587A-TX-6	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 06/01/39		07/12/2021	Call 100.0000		1,540,000	1,540,000	1,624,223	1,591,302		(2,429)		(2,429)		1,588,872		(48,872)	(48,872)	22,279	06/01/2039
57587A-WC-8	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 4.000% 06/01/43		07/12/2021	Call 100.0000		910,000	910,000	988,979	962,618		(2,272)		(2,272)		960,346		(50,346)	(50,346)	13,102	06/01/2043
576029-AS-1	MASSACHUSETTS ST TPK AUTH MUNI BND REV 5.125% 01/01/23		01/04/2021	Call 100.0000		3,390,000	3,390,000	3,966,300	3,498,769		(442)		(442)		3,498,328		(108,328)	(108,328)	86,869	01/01/2023
592646-4Z-3	METROPOLITAN WASHINGTON DC MUNI BND REV 5.000% 10/01/21		10/01/2021	Maturity		4,000,000	4,000,000	4,578,920	4,058,787		(58,787)		(58,787)		4,000,000				200,000	10/01/2021
59447T-EA-7	MICHIGAN STATE FINANCE AUTH MUNITAX BND REV 4.600% 10/01/22		10/01/2021	Call 100.0000		2,145,000	2,145,000	2,145,000	2,145,000						2,145,000				98,670	10/01/2022
594653-6J-1	MICHIGAN STATE HOUSING DEVELOP 4.000% 06/01/46		12/01/2021	Call 100.0000		1,875,000	1,875,000	2,023,013	1,942,679		(10,898)		(10,898)		1,931,782		(56,782)	(56,782)	55,900	06/01/2046
594653-7K-7	MICHIGAN STATE HOUSING DEVELOP MUNI BND REV 4.000% 06/01/46		12/01/2021	Call 100.0000		1,040,000	1,040,000	1,129,783	1,088,961		(6,168)		(6,168)		1,082,794		(42,794)	(42,794)	30,900	06/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
603798-CQ-0	MINNEAPOLIS ST PAUL HSGFIN BRD MUNI BND REV 4.100% 12/01/29		12/01/2021	Call 100.0000		40,000	40,000	40,000	40,000						40,000				872	12/01/2029
60416Q-EK-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV 3.250% 07/01/21		06/01/2021	Call 100.0000		45,000	45,000	45,000	45,000						45,000				1,151	07/01/2021
60416Q-EK-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV 3.250% 07/01/21		07/01/2021	Maturity		335,000	335,000	335,000	335,000						335,000				10,888	07/01/2021
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEO MUNI BND REV 2.600% 09/01/42		12/01/2021	Call 100.0000		534,107	534,107	530,672	531,034		49		49		531,083		3,024	3,024	6,670	09/01/2042
60416S-AZ-3	MINNESOTA ST HSG FIN AGY MUNI BND REV 3.450% 01/01/24		12/01/2021	Call 100.0000		270,000	270,000	275,400	270,637		(342)		(342)		270,295		(295)	(295)	9,660	01/01/2024
60416S-HX-1	MINNESOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/45		12/01/2021	Call 100.0000		1,930,000	1,930,000	2,103,218	1,999,146		(8,579)		(8,579)		1,990,567		(60,567)	(60,567)	73,400	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/41		12/01/2021	Call 100.0000		560,000	560,000	604,346	580,423		(2,176)		(2,176)		578,247		(18,247)	(18,247)	21,200	01/01/2041
60416S-MZ-0	MINNESOTA ST HSG FIN AGY MUNI BND REV 3.500% 01/01/46		12/01/2021	Call 100.0000		1,275,000	1,275,000	1,341,262	1,308,424		(3,191)		(3,191)		1,305,233		(30,233)	(30,233)	42,496	01/01/2046
60416S-UC-2	MINNESOTA ST HSG FIN AGY MUNI BND REV 4.000% 07/01/47		12/01/2021	Call 100.0000		845,000	845,000	918,912	894,246		(3,414)		(3,414)		890,832		(45,832)	(45,832)	32,050	07/01/2047
605350-LZ-1	MISSISSIPPI HOME CORP SINGLE F MUNITAX BND REV 3.050% 12/01/34		12/01/2021	Call 100.0000		1,039,654	1,039,654	1,039,654	1,039,654						1,039,654				16,730	12/01/2034
60637B-BZ-2	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 3.250% 11/01/21		05/03/2021	Call 100.0000		40,000	40,000	40,000	40,000						40,000				650	11/01/2021
60637B-CB-4	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 3.400% 11/01/22		05/03/2021	Call 100.0000		140,000	140,000	140,000	140,000						140,000				2,380	11/01/2022
60637B-DV-9	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 4.000% 11/01/41		11/01/2021	Call 100.0000		485,000	485,000	533,432	502,877		(2,044)		(2,044)		500,833		(15,833)	(15,833)	10,883	11/01/2041
60637B-GC-8	MISSOURI ST HSG DEV COMMISSION MUNI BND REV 3.750% 05/01/38		11/01/2021	Call 100.0000		500,000	500,000	542,255	518,448		(1,952)		(1,952)		516,496		(16,496)	(16,496)	11,047	05/01/2038
60637B-PZ-7	MISSOURI ST HSG DEV COMMN MUNI BND REV 4.000% 05/01/47		12/01/2021	Call 100.0000		785,000	785,000	840,876	824,451		(2,425)		(2,425)		822,026		(37,026)	(37,026)	18,550	05/01/2047
61212R-7D-2	MONTANA ST BRD HSG MUNI BND REV 3.500% 06/01/40		12/01/2021	Call 100.0000		655,000	655,000	700,169	672,791		(3,281)		(3,281)		669,510		(14,510)	(14,510)	16,888	06/01/2040
61212W-BB-0	MONTANA ST BRD HSG MUNI BND REV 3.500% 12/01/42		12/01/2021	Call 100.0000		380,000	380,000	398,749	389,277		(1,313)		(1,313)		387,964		(7,964)	(7,964)	9,888	12/01/2042
63967R-AV-1	NEBRASKA ST INVEST FIN AUTH MUNI BND REV 3.850% 09/01/24		09/01/2021	Call 100.0000		190,000	190,000	196,175	190,491		(428)		(428)		190,063		(63)	(63)	6,689	09/01/2024
63967R-AW-9	NEBRASKA ST INVEST FIN AUTH MUNI BND REV 4.200% 03/01/28		09/01/2021	Call 100.0000		375,000	375,000	387,366	376,099		(959)		(959)		375,139		(139)	(139)	14,420	03/01/2028
63968A-YT-6	NEBRASKA PUB PWR DIST REV MUNI BND REV 5.000% 07/01/22		11/05/2021	Taxable Exchange		5,222,560	5,200,000	6,156,488	5,344,246		(121,686)		(121,686)		5,222,560				349,556	07/01/2022
63968M-LT-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 03/01/45		09/01/2021	Call 100.0000		590,000	590,000	624,857	605,356		(681)		(681)		604,674		(14,674)	(14,674)	10,376	03/01/2045
63968M-LU-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 09/01/45		12/01/2021	Call 100.0000		990,000	990,000	1,048,588	1,015,809		(3,001)		(3,001)		1,012,809		(22,809)	(22,809)	26,906	09/01/2045
63968M-MX-4	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 09/01/46		12/01/2021	Call 100.0000		795,000	795,000	848,249	824,691		(2,390)		(2,390)		822,301		(27,301)	(27,301)	21,554	09/01/2046
63968M-NY-1	NEBRASKA INVESTMENT FINANCE AU MUNI BND REV 3.500% 09/01/46		12/01/2021	Call 100.0000		800,000	800,000	858,848	838,444		(2,383)		(2,383)		836,062		(36,062)	(36,062)	21,860	09/01/2046
63968M-QC-6	NEBRASKA INVT FIN AUTH MUNI BND REV 3.500% 03/01/40		12/01/2021	Call 100.0000		1,035,000	1,035,000	1,107,543	1,088,099		(2,821)		(2,821)		1,085,277		(50,277)	(50,277)	28,306	03/01/2040
641279-JX-3	NEVADA ST HSG DIV SF MT REV MUNI BND REV 4.200% 10/01/22		10/01/2021	Call 100.0000		60,000	60,000	62,250	60,201		(168)		(168)		60,034		(34)	(34)	2,205	10/01/2022
64469D-VQ-1	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX BND REV 4.000% 07/01/35		11/01/2021	Call 100.0000		1,320,000	1,320,000	1,374,173	1,339,164		(3,182)		(3,182)		1,335,982		(15,982)	(15,982)	53,717	07/01/2035
64577X-AK-2	NEW JERSEY ECONOMIC DEVELOPMEN BND/MUNI PRE REFUNDED 5.000% 03/01/21		03/01/2021	Maturity		4,565,000	4,565,000	4,687,253	4,581,825		(16,825)		(16,825)		4,565,000				114,125	03/01/2021
64577X-AP-1	NEW JERSEY ECONOMIC DEVELOPMEN BND/MUNI UNREFUNDED 5.000% 03/01/21		03/01/2021	Maturity		11,685,000	11,685,000	11,997,931	11,728,067		(43,067)		(43,067)		11,685,000				292,125	03/01/2021

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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
64603R-SQ-1	NEW JERSEY SPORTS & EXPOSITION MUNITAX BND REV 6.076% 03/01/23		03/01/2021	Various		1,120,000	1,120,000	1,175,216	1,134,430		(1,043)		(1,043)		1,133,387		(13,387)	(13,387)	34,026	03/01/2023
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AG MUNI BND REV 4.500% 10/01/48		10/01/2021	Call 100.0000		1,265,000	1,265,000	1,355,928	1,339,633		(3,435)		(3,435)		1,336,198		(71,198)	(71,198)	42,863	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN MUNI BND REV 3.250% 03/01/45		12/01/2021	Call 100.0000		830,000	830,000	880,447	852,715		(2,728)		(2,728)		849,987		(19,987)	(19,987)	23,116	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH MUNITAX BND REV 2.980% 08/01/38		12/01/2021	Call 100.0000		716,092	716,092	716,092	716,092						716,092				13,031	08/01/2038
647200-T5-3	NEW MEXICO MTG FIN MUNI BND REV 4.250% 03/01/43		06/01/2021	Call 100.0000		100,000	100,000	108,621	101,239		(306)		(306)		100,934		(934)	(934)	2,656	03/01/2043
647200-X6-6	NEW MEXICO MTG FIN MUNI BND REV 4.500% 10/01/43		12/01/2021	Redemption 100.0000		2,382,085	2,382,085	2,477,369	2,411,444		(29,358)		(29,358)		2,382,085				51,460	10/01/2043
64970H-DU-5	NEW YORK NY CITY HSG DEV CORP MUNI BND REV 4.500% 09/15/25		08/30/2021	Various		3,440,000	3,440,000	3,440,000	3,440,000						3,440,000				147,628	09/15/2025
649883-2W-4	NEW YORK ST MTG AGY MUNI BND REV 4.000% 10/01/37		10/01/2021	Call 100.0000		885,000	885,000	956,207	933,201		(3,727)		(3,727)		929,473		(44,473)	(44,473)	25,870	10/01/2037
649883-F2-6	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/34		10/01/2021	Call 100.0000		535,000	535,000	566,394	547,119		(1,702)		(1,702)		545,417		(10,417)	(10,417)	13,563	10/01/2034
649883-R7-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/44		10/01/2021	Call 100.0000		1,975,000	1,975,000	2,137,602	2,058,813		(8,614)		(8,614)		2,050,200		(75,200)	(75,200)	48,875	10/01/2044
649883-T6-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/45		10/01/2021	Call 100.0000		1,755,000	1,755,000	1,839,819	1,803,405		(4,403)		(4,403)		1,799,002		(44,002)	(44,002)	43,560	10/01/2045
64988R-GY-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 3.500% 10/01/30		10/01/2021	Call 100.0000		990,000	990,000	1,047,232	1,015,712		(2,940)		(2,940)		1,012,772		(22,772)	(22,772)	24,195	10/01/2030
64988R-HS-4	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 4.000% 04/01/47		10/01/2021	Call 100.0000		1,450,000	1,450,000	1,563,144	1,522,172		(5,730)		(5,730)		1,516,442		(66,442)	(66,442)	43,200	04/01/2047
649907-XU-1	NEW YORK STATE DORMITORY AUTHO MUNITAX BND REV 3.292% 12/01/21		12/01/2021	Maturity		5,180,000	5,180,000	5,180,000	5,180,000						5,180,000				170,526	12/01/2021
64990H-MN-7	NEW YORK STATE DORMITORY AUTHO MUNI BND REV 5.000% 05/15/25		06/25/2021	GREAT DIVIDE INSURANCE		2,083,920	2,000,000	2,248,220	2,044,685		(15,516)		(15,516)		2,029,169		54,751	54,751	61,111	05/15/2025
650035-8W-1	NEW YORK ST URBAN DEV CORP REV SENIOR MUNI BND REV 3.900% 03/15/33		04/12/2021	Various		22,569,413	20,383,856	21,894,300	21,674,156		(41,953)		(41,953)		21,632,203		937,210	937,210	457,108	03/15/2033
650035-D8-8	NEW YORK ST URBAN DEV CORP MUNI BND REV 5.000% 03/15/21		03/15/2021	Maturity		1,000,000	1,000,000	1,170,010	1,005,399		(5,399)		(5,399)		1,000,000				25,000	03/15/2021
650035-L2-2	NEW YORK ST URBAN DEV CORP MUNITAX BND REV 2.600% 03/15/21		03/15/2021	Maturity		6,000,000	6,000,000	5,974,860	5,999,102		898		898		6,000,000				78,000	03/15/2021
658196-3M-0	NO CAROLINA EASTERN MUNI POW R MUNI BND REV 5.000% 01/01/23		01/04/2021	Call 100.0000		1,000,000	1,000,000	1,101,587	1,000,000						1,000,000				25,000	01/01/2023
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV 4.000% 01/01/30		07/01/2021	Call 100.0000		1,630,000	1,630,000	1,630,000	1,630,000						1,630,000				62,267	01/01/2030
658207-QX-6	NORTH CAROLINA HSG FIN AGY MUNITAX BND REV 2.870% 07/01/32		11/01/2021	Call 100.0000		530,000	530,000	530,000	530,000						530,000				15,056	07/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY MUNI BND REV 3.500% 07/01/39		09/01/2021	Call 100.0000		910,000	910,000	957,752	937,912		(1,758)		(1,758)		936,153		(26,153)	(26,153)	27,270	07/01/2039
658207-TZ-8	NORTH CAROLINA HSG FIN AGY MUNI BND REV 4.000% 07/01/47		09/01/2021	Call 100.0000		865,000	865,000	939,598	914,217		(2,685)		(2,685)		911,533		(46,533)	(46,533)	29,533	07/01/2047
65829Q-AJ-3	NORTH CAROLINA ST LTD MUNI BND GO 5.000% 11/01/22		11/01/2021	Various		12,845,000	12,845,000	14,720,289	13,046,186		(201,186)		(201,186)		12,845,000				642,250	11/01/2022
658909-GX-8	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/38		07/01/2021	Call 100.0000		565,000	565,000	621,014	587,449		(1,443)		(1,443)		586,006		(21,006)	(21,006)	16,500	01/01/2038
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY MUNI BND REV 4.000% 01/01/36		07/01/2021	Call 100.0000		450,000	450,000	487,562	465,754		(1,071)		(1,071)		464,683		(14,683)	(14,683)	13,400	01/01/2036
66483P-AH-4	NORTHERN CALIF GAS AUTH NO 1 0.808% 07/01/27		07/01/2021	Call 100.0000		880,000	880,000	803,440	852,456		2,042		2,042		854,498		25,502	25,502	5,710	07/01/2027
677756Q-TT-4	OHIO ST HSG FIN AGY RESIDENTIA MUNI BND REV 3.500% 09/01/46		12/01/2021	Call 100.0000		990,000	990,000	1,064,171	1,038,097		(4,388)		(4,388)		1,033,708		(43,708)	(43,708)	34,388	09/01/2046
67886M-PN-3	OKLAHOMA HSG FIN AGY MUNI BND REV 5.000% 09/01/43		12/01/2021	Call 100.0000		320,000	320,000	369,491	327,036		(2,983)		(2,983)		324,054		(4,054)	(4,054)	13,250	09/01/2043

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
679111-UL-6	OKLAHOMA ST TPK AUTH MUNI BND REV 5.000% 01/01/22		01/04/2021	Call 100.0000		2,000,000	2,000,000	2,342,760	2,000,000						2,000,000				50,833	01/01/2022
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV 4.000% 07/01/43		10/01/2021	Call 100.0000		1,115,000	1,115,000	1,198,558	1,139,145		(4,050)		(4,050)		1,135,095		(20,095)	(20,095)	41,450	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEP MUNI BND REV 3.500% 07/01/36		10/01/2021	Call 100.0000		1,270,000	1,270,000	1,343,774	1,303,948		(3,541)		(3,541)		1,300,408		(30,408)	(30,408)	41,563	07/01/2036
708796-4B-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV 3.500% 10/01/46		07/01/2021	Call 100.0000		1,180,000	1,180,000	1,273,432	1,231,938		(5,183)		(5,183)		1,226,755		(46,755)	(46,755)	30,975	10/01/2046
708796-4R-5	PENNSYLVANIA HSG FIN AGY MUNI BND REV 4.000% 10/01/46		07/01/2021	Call 100.0000		425,000	425,000	452,119	441,475		(1,454)		(1,454)		440,021		(15,021)	(15,021)	12,750	10/01/2046
708796-5R-4	PENNSYLVANIA HSG FIN AGY MUNI BND REV 4.000% 04/01/39		07/01/2021	Call 100.0000		75,000	75,000	78,063	77,196		(174)		(174)		77,021		(2,021)	(2,021)	2,250	04/01/2039
708796-T8-0	PENNSYLVANIA HSG FIN AGY MUNI BND REV 3.500% 04/01/40		07/01/2021	Call 100.0000		120,000	120,000	123,427	121,760		(223)		(223)		121,537		(1,537)	(1,537)	3,150	04/01/2040
708796-X5-1	PENNSYLVANIA HSG FIN AGY MUNI BND REV 3.500% 04/01/40		07/01/2021	Call 100.0000		900,000	900,000	948,321	923,610		(2,634)		(2,634)		920,977		(20,977)	(20,977)	23,625	04/01/2040
720175-WE-4	PIEDMONT MUN PWR AGY S C MUNI BND REV 5.000% 01/01/22		06/23/2021	Call 100.0000		5,475,000	5,475,000	6,168,902	5,475,000						5,475,000				267,667	01/01/2022
73358W-PP-3	PORT AUTHORITY OF NY & NJ MUNI BND REV 5.000% 12/01/21		12/01/2021	Maturity		5,000,000	5,000,000	5,715,050	5,090,609		(90,609)		(90,609)		5,000,000				250,000	12/01/2021
735000-PP-0	PORT OAKLAND CALIF MUNI BND REV 5.000% 05/01/22		05/03/2021	Call 100.0000		1,300,000	1,300,000	1,362,049	1,302,579		(2,579)		(2,579)		1,300,000				32,500	05/01/2022
735000-PQ-8	PORT OAKLAND CALIF MUNI BND REV 5.000% 05/01/23		05/03/2021	Call 100.0000		1,700,000	1,700,000	1,755,335	1,702,317		(2,317)		(2,317)		1,700,000				42,500	05/01/2023
735000-QH-7	PORT OAKLAND CALIF MUNI BND REV 5.000% 05/01/21		05/01/2021	Maturity		3,250,000	3,250,000	3,745,705	3,276,125		(26,125)		(26,125)		3,250,000				81,250	05/01/2021
74445M-AC-3	PUBLIC FINANCE AUTHORITY WISCO MUNI BND REV 1.100% 07/01/29		06/01/2021	Call 100.0000		7,500,000	7,500,000	7,443,675	7,459,445		1,830		1,830		7,461,275		38,725	38,725	87,500	07/01/2029
76221R-VR-1	RI HOUSING & MTG FINANC CORP MUNI BND REV 3.500% 04/01/38		10/01/2021	Call 100.0000		1,025,000	1,025,000	1,083,046	1,054,552		(3,478)		(3,478)		1,051,074		(26,074)	(26,074)	27,865	04/01/2038
76221R-XQ-1	RI HOUSING & MTG FINANC CORP MUNI BND REV 3.500% 04/01/39		10/01/2021	Call 100.0000		930,000	930,000	985,242	960,941		(3,253)		(3,253)		957,688		(27,688)	(27,688)	25,363	04/01/2039
764595-AA-2	RICHMOND CNTY GA DEV AUTH MUNI BND PRE 0.000% 12/01/21		12/01/2021	Various		15,415,000	15,415,000	10,738,210	14,902,886		512,114		512,114		15,415,000					12/01/2021
83162C-MF-7	SMALL BUSINESS ADMIN PART CERT 2002-20 E 1 5.980% 05/01/22		11/01/2021	Paydown		85,659	85,659	85,670	85,659						85,659				3,818	05/01/2022
83162C-MG-5	SMALL BUSINESS ADMIN PART CERT 2002-20 F 1 5.800% 06/01/22		12/01/2021	Paydown		23,872	23,872	23,872	23,872						23,872				1,053	06/01/2022
83162C-MM-2	SMALL BUSINESS ADMIN PART CERT 2002-20 I 1 4.890% 09/01/22		09/01/2021	Paydown		59,332	59,332	59,332	59,332						59,332				2,155	09/01/2022
83162C-MR-1	SMALL BUSINESS ADMIN PART CERT 2002-20L 1 5.100% 12/01/22		12/01/2021	Paydown		84,232	84,232	84,330	84,229		3		3		84,232				2,870	12/01/2022
83162C-MW-0	SMALL BUSINESS ADMIN PART CERT 2003-20C 1 4.500% 03/01/23		09/01/2021	Paydown		73,015	73,015	72,560	73,015						73,015				2,444	03/01/2023
83162C-NF-6	SMALL BUSINESS ADMIN PART CERT 2003-20 I 1 5.130% 09/01/23		09/01/2021	Paydown		82,406	82,406	82,406	82,406						82,406				3,157	09/01/2023
83162C-PP-2	SMALL BUSINESS ADMIN PART CERT 2005-20F 1 4.570% 06/01/25		12/01/2021	Paydown		182,375	182,375	171,412	182,375						182,375				6,506	06/01/2025
83162C-QB-2	SMALL BUSINESS ADMIN PART CERT 2006-20B 1 5.350% 02/01/26		08/01/2021	Paydown		287,805	287,805	289,092	288,541		(736)		(736)		287,805				10,612	02/01/2026
83162C-QD-8	SMALL BUSINESS ADMIN PART CERT 2006-20C 1 5.570% 03/01/26		09/01/2021	Paydown		251,591	251,591	248,242	251,085		507		507		251,591				10,544	03/01/2026
83162C-QE-6	SMALL BUSINESS ADMIN PART CERT 2006-20D 1 5.640% 04/01/26		10/01/2021	Paydown		201,851	201,851	205,504	203,403		(1,551)		(1,551)		201,851				8,400	04/01/2026
83162C-SH-7	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 4.760% 02/01/29		08/01/2021	Paydown		485,380	485,380	494,159	489,963		(4,583)		(4,583)		485,380				14,500	02/01/2029
83162C-SK-0	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 2009-20C 4.660% 03/01/29		09/01/2021	Paydown		292,735	292,735	293,103	292,735						292,735				10,281	03/01/2029

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
83162C-SL-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20D 4.310% 04/01/29		10/01/2021	Paydown		298,899	298,899	298,899	298,899						298,899				9,596	04/01/2029
83162C-SU-8	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20I 1 4.200% 09/01/29		09/01/2021	Paydown		255,385	255,385	256,336	255,385						255,385				8,344	09/01/2029
83162C-SX-2	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 09-20K 1 4.090% 11/01/29		11/01/2021	Paydown		238,697	238,697	243,173	241,030		(2,332)		(2,332)		238,697				8,415	11/01/2029
83162C-TA-1	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 4.380% 01/01/30		07/01/2021	Paydown		535,321	535,321	538,734	537,066		(1,745)		(1,745)		535,321				16,090	01/01/2030
83162C-TD-5	SMALL BUSINESS ADMIN PART CERT AGENCY ABS 4.190% 03/01/30		09/01/2021	Paydown		595,578	595,578	595,578	595,578						595,578				18,087	03/01/2030
837151-NM-7	SOUTH CAROLINA STATE PUBLIC SV MUNI BND REV 5.000% 12/01/21		12/01/2021	Maturity		17,500,000	17,500,000	19,987,975	17,938,319		(438,319)		(438,319)		17,500,000				875,000	12/01/2021
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH BND/MUNITAX 6.224% 01/01/29		01/04/2021	Call 100.0000		45,000	45,000	45,000	45,000						45,000				1,400	01/01/2029
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH MUNITAX BND REV 3.500% 11/01/41		08/04/2021	Call 100.0000		535,000	535,000	554,907	546,355		(739)		(739)		545,616		(10,616)	(10,616)	9,406	11/01/2041
842440-VM-8	SOUTHERN CALIF HOME FIN AUTH S 5.800% 12/01/49		07/01/2021	Call 100.0000		25,000	25,000	26,325	25,000						25,000				846	12/01/2049
88045R-WZ-1	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/26		01/04/2021	Call 100.0000		765,000	765,000	765,000	765,000						765,000				15,300	07/01/2026
88045R-ZG-0	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/38		12/01/2021	Call 100.0000		325,000	325,000	357,474	328,965		(1,851)		(1,851)		327,114		(2,114)	(2,114)	12,567	07/01/2038
880461-BE-7	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/43		12/01/2021	Call 100.0000		460,000	460,000	460,000	460,000						460,000				16,000	07/01/2043
880461-DL-9	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/39		11/01/2021	Call 100.0000		315,000	315,000	344,144	324,991		(1,439)		(1,439)		323,552		(8,552)	(8,552)	11,900	07/01/2039
880461-DN-5	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/45		11/01/2021	Call 100.0000		635,000	635,000	699,072	660,321		(3,238)		(3,238)		657,083		(22,083)	(22,083)	24,483	07/01/2045
880461-ES-3	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 01/01/45		11/01/2021	Call 100.0000		495,000	495,000	548,376	516,048		(2,689)		(2,689)		513,359		(18,359)	(18,359)	19,067	01/01/2045
880461-GG-7	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 01/01/46		11/01/2021	Call 100.0000		545,000	545,000	583,891	565,595		(1,737)		(1,737)		563,857		(18,857)	(18,857)	20,700	01/01/2046
880461-NL-8	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/42		11/01/2021	Call 100.0000		550,000	550,000	592,499	576,663		(2,103)		(2,103)		574,560		(24,560)	(24,560)	21,233	07/01/2042
880461-SC-3	TENNESSEE HSG DEV AGY MUNI BND REV 4.000% 07/01/48		11/01/2021	Call 100.0000		660,000	660,000	721,189	702,353		(2,989)		(2,989)		699,364		(39,364)	(39,364)	25,200	07/01/2048
88256C-EX-3	TEXAS MUN GAS ACQ MUNI BND REV 6.250% 12/15/26		12/15/2021	Call 100.0000		2,575,000	2,575,000	2,746,135	2,654,679		(11,072)		(11,072)		2,643,607		(68,607)	(68,607)	160,938	12/15/2026
88256H-AJ-7	TEXAS MUNICIPAL GAS ACQ & SPLY MUNI BND REV 5.000% 12/15/22		02/25/2021	Call 109.2574		9,833,168	9,000,000	9,805,680	9,201,663		(15,025)		(15,025)		9,186,638		(186,638)	(186,638)	920,668	12/15/2022
88271H-EM-7	TEXAS ST AFFORD HSG CORP MUNI BND REV 4.000% 03/01/26		09/01/2021	Call 100.0000		370,000	370,000	370,000	370,000						370,000				13,550	03/01/2026
88271H-EP-0	TEXAS ST AFFORD HSG CORP MUNI BND REV 4.450% 09/01/28		09/01/2021	Call 100.0000		145,000	145,000	155,324	145,826		(656)		(656)		145,170		(170)	(170)	5,563	09/01/2028
882724-SY-4	TEXAS ST CASH/MUNI 4.000% 08/26/21		08/26/2021	Maturity		50,000,000	50,000,000	51,844,500	51,221,020		(1,221,020)		(1,221,020)		50,000,000				1,961,644	08/26/2021
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFA MUNITAX BND REV 2.750% 09/01/38		12/01/2021	Call 100.0000		736,244	736,244	736,244	736,244						736,244				11,089	09/01/2038
911760-QA-7	VENDEE MORTGAGE TRUST 2001-1 2Z 7.000% 10/15/30		12/01/2021	Paydown		1,007,501	1,007,501	1,006,722	1,005,164		2,337		2,337		1,007,501				42,096	10/15/2030
911760-QP-4	VENDEE MORTGAGE TRUST WHOLE CMO 01-2 6.750% 02/15/31		12/01/2021	Paydown		519,203	519,203	527,443	524,804		(5,601)		(5,601)		519,203				19,509	02/15/2031
911760-RP-3	VENDEE MORTGAGE TRUST WHOLE CMO 02-1 6.500% 08/15/31		12/01/2021	Paydown		640,480	640,480	645,938	643,987		(3,507)		(3,507)		640,480				24,586	08/15/2031
914692-TH-1	UNIVERSITY NEW MEX REV MUNI BND REV 6.000% 06/01/21		06/01/2021	Maturity		370,000	370,000	422,436	373,023		(3,023)		(3,023)		370,000				11,100	06/01/2021
917436-8L-4	UTAH HSG CORP (UTAH ST HSG F) MUNITAX BND REV 3.875% 01/01/50		07/01/2021	Call 100.0000		675,000	675,000	698,787	696,657		(481)		(481)		696,175		(21,175)	(21,175)	19,859	01/01/2050

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
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL MUNI BND REV 5.000% 01/01/21		01/01/2021	Maturity		30,000,000	30,000,000	34,426,000	30,000,000						30,000,000				750,000	01/01/2021
924190-GT-2	VERMONT HSG FIN AGY MUNI BND REV 4.000% 11/01/44		11/01/2021	Call 100.0000		305,000	305,000	330,260	313,501		(1,642)		(1,642)		311,859		(6,859)	(6,859)	8,900	11/01/2044
92812U-YL-6	VIRGINIA ST HSG DEV AUTH MUNITAX BND REV 6.000% 06/25/38		12/25/2021	Call 100.0000		255,797	255,797	275,621	255,797						255,797				6,715	06/25/2038
930445-AQ-4	WAGNER COLLEGE N.Y. MUNITAX BND PRE 6.916% 07/01/23		07/01/2021	Call 100.0000		800,000	800,000	971,548	848,130		(9,216)		(9,216)		838,914		(38,914)	(38,914)	55,328	07/01/2023
93978T-TC-3	WASHINGTON STATE MUNI BND REV 3.500% 06/01/38		12/01/2021	Call 100.0000		1,260,000	1,260,000	1,328,972	1,294,438		(3,938)		(3,938)		1,290,499		(30,499)	(30,499)	27,169	06/01/2038
93978T-TX-7	WASHINGTON STATE MUNI BND REV 3.500% 12/01/38		12/01/2021	Call 100.0000		505,000	505,000	537,487	522,829		(1,824)		(1,824)		521,005		(16,005)	(16,005)	10,894	12/01/2038
93978T-VD-8	WASHINGTON STATE MUNI BND REV 3.500% 12/01/46		12/01/2021	Call 100.0000		410,000	410,000	433,596	424,208		(1,314)		(1,314)		422,895		(12,895)	(12,895)	8,881	12/01/2046
96634R-AN-2	WHITING INDIANA MUNI BND REV 5.250% 01/01/21		01/01/2021	Maturity		3,200,000	3,200,000	3,792,320	3,200,000						3,200,000				84,000	01/01/2021
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 4.000% 09/01/45		09/01/2021	Call 100.0000		1,655,000	1,655,000	1,766,878	1,708,368		(4,948)		(4,948)		1,703,420		(48,420)	(48,420)	49,200	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 3.500% 03/01/46		09/01/2021	Call 100.0000		1,235,000	1,235,000	1,302,246	1,270,767		(2,941)		(2,941)		1,267,826		(32,826)	(32,826)	32,025	03/01/2046
97689Q-EJ-1	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 3.500% 09/01/46		09/01/2021	Call 100.0000		915,000	915,000	980,121	955,767		(2,489)		(2,489)		953,278		(38,278)	(38,278)	23,713	09/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV A MUNI BND REV 3.500% 09/01/46		09/01/2021	Call 100.0000		640,000	640,000	680,922	665,655		(1,569)		(1,569)		664,086		(24,086)	(24,086)	16,625	09/01/2046
98267R-AA-0	WYANDOTTE CNTY KN UNION PAC 7.216% 10/01/22		10/01/2021	Various		856,002	856,002	856,002	856,002						856,002				61,769	10/01/2022
98322Q-KK-2	WYOMING COMMUNITY DEV AUTH MUNI BND REV 4.000% 06/01/45		09/01/2021	Call 100.0000		1,380,000	1,380,000	1,497,797	1,433,765		(5,307)		(5,307)		1,428,457		(48,457)	(48,457)	27,000	06/01/2045
98322Q-PM-3	WYOMING CMNTY DEV AUTH MUNI BND REV 4.000% 12/01/46		09/01/2021	Call 100.0000		685,000	685,000	745,547	727,591		(2,483)		(2,483)		725,107		(40,107)	(40,107)	13,450	12/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						602,693,796	597,830,682	631,347,839	607,358,929		(4,313,856)		(4,313,856)		603,045,077		(1,184,449)	(1,184,449)	16,547,872	XXX
00085K-AC-7	ABPCI DIRECT LENDING FUND IV L ABS 2019 3.370% 10/20/31		11/17/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				543,413	10/20/2031
00102D-AA-6	ACIS CLO LTD SENIOR ABS 14-5 144A 1.642% 11/01/26		05/03/2021	Paydown		2,060,915	2,060,915	2,059,885	2,060,212		703		703		2,060,915				12,386	11/01/2026
00115A-AE-9	AEP TRANSMISSION COMPANY LLC 3.100% 12/01/26		02/26/2021	Deutsche Bank		18,550,450	16,975,000	17,048,094	17,025,231		(1,386)		(1,386)		17,023,845		1,526,605	1,526,605	133,018	12/01/2026
00841T-AN-9	AGATE BAY MORTGAGE LOAN TRUST SENIOR WHOLE CMO 14-1 144A 3.500% 07/25/44		12/01/2021	Paydown		2,045,451	2,045,451	2,110,650	2,104,619		(59,168)		(59,168)		2,045,451				40,095	07/25/2044
00841U-AN-6	AGATE BAY MORTGAGES LOAN TRUST SENIOR WHOLE CMO 14-2 144A 3.500% 09/25/44		12/01/2021	Paydown		2,886,653	2,886,653	2,970,997	2,965,675		(79,023)		(79,023)		2,886,653				56,729	09/25/2044
00841U-AP-1	AGATE BAY MORTGAGES LOAN TRUST SENIOR WHOLE CMO 14-2 144A 3.750% 09/25/44		12/01/2021	Paydown		1,269,003	1,269,003	1,257,900	1,258,909		10,095		10,095		1,269,003				26,720	09/25/2044
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-4 144A 3.500% 06/26/45		12/01/2021	Paydown		3,152,174	3,152,174	3,194,039	3,190,314		(38,140)		(38,140)		3,152,174				44,336	06/26/2045
00842D-AE-3	AGATE BAY MORTGAGE LOAN TRUST WHOLE CMO 144A 3.500% 09/25/45		02/01/2021	Paydown		425,406	425,406	435,509	430,857		(5,451)		(5,451)		425,406				1,722	09/25/2045
009098-AA-2	AMAZON.COM INC SECURED CORP BND 4.494% 11/10/39		12/10/2021	Redemption 100.0000		29,565	29,565	29,565	29,565						29,565				728	11/10/2039
009098-AB-0	AMAZON.COM INC SECURED CORP BND 4.494% 11/10/39		12/10/2021	Redemption 100.0000		54,907	54,907	54,907	54,907						54,907				1,352	11/10/2039
00910G-AA-1	AMAZON.COM INC SECURED CORP BND 4.533% 03/10/41		12/10/2021	Redemption 100.0000		500,971	500,971	500,971	500,971						500,971				9,442	03/10/2041
02007R-AB-5	ALLY AUTO RECEIVABLES TRUST SENIOR ABS 19-3 2.060% 10/17/22		04/15/2021	Paydown		244,033	244,033	244,028	244,029		4		4		244,033				955	10/17/2022
02079K-AH-0	ALPHABET INC SENIOR CORP BND 0.450% 08/15/25		03/31/2021	Citigroup Global Markets		9,829,500	10,000,000	9,990,100	9,990,891		510		510		9,991,401		(161,901)	(161,901)	30,000	08/15/2025

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
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED CORP BND 3.650% 08/15/30		08/15/2021	Redemption 100.0000		73,625	73,625	77,625	77,264		(3,639)		(3,639)		73,625				2,015	08/15/2030
023764-AA-1	AMERICAN AIRLINE 16-2A PTT SECURED CORP BND 3.650% 12/15/29		12/15/2021	Redemption 100.0000		112,500	112,500	112,500	101,813	10,688			10,688		112,500				3,080	12/15/2029
023767-AA-4	AMERICAN AIRLINES INC CORP BND 5.250% 01/31/21		01/31/2021	Various		1,462,038	1,462,038	1,462,038	1,449,117	12,921			12,921		1,462,038				38,379	01/31/2021
02376G-AA-4	AMERICAN AIRLINES INC SECURED CORP BND 144A 4.375% 06/15/24		12/15/2021	Redemption 100.0000		708,210	708,210	718,833	582,503	131,474	(5,767)		125,707		708,210				23,238	06/15/2024
02376X-AA-7	AMERICAN AIRLINES INC CORP BND 4.375% 10/01/22		10/01/2021	Redemption 100.0000		151,109	151,109	151,109	124,287	26,822			26,822		151,109				4,933	10/01/2022
02377A-AA-6	AMERICAN AIRLINES INC CORP BND 3.700% 10/01/26		10/01/2021	Redemption 100.0000		310,111	310,111	315,151	289,179	24,495	(3,562)		20,933		310,111				8,577	10/01/2026
02377B-AA-4	AMERICAN AIRLINES INC CORP BND 4.000% 03/22/29		09/22/2021	Redemption 100.0000		473,802	473,802	473,802	436,490	37,312			37,312		473,802				14,214	03/22/2029
02377B-AB-2	AMERICAN AIRLINES INC CORP BND 3.600% 03/22/29		09/22/2021	Redemption 100.0000		971,289	971,289	961,339	963,198		8,091		8,091		971,289				26,225	03/22/2029
02377B-AC-0	AMERICAN AIRLINES INC SENIOR CORP BND 4.400% 03/22/25		09/22/2021	Redemption 100.0000		123,292	123,292	124,560	95,757	28,204	(669)		27,535		123,292				3,835	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC 4.950% 01/15/23		07/15/2021	Redemption 100.0000		4,684,210	4,684,210	4,862,544	4,439,976	308,987	(64,752)		244,235		4,684,210				221,016	01/15/2023
025537-AM-3	AMERICAN ELECTRIC POWER COMPAN SENIOR CORP BND 4.300% 12/01/28		02/25/2021	Credit Suisse		11,496,000	10,000,000	9,971,800	9,976,739		414		414		9,977,153		1,518,847	1,518,847	107,500	12/01/2028
025537-AR-2	AMERICAN ELECTRIC POWER COMPAN SENIOR CORP BND 1.000% 11/01/25		02/23/2021	Various		6,978,050	7,000,000	6,983,830	6,984,192		476		476		6,984,668		(6,618)	(6,618)	18,472	11/01/2025
02660T-CJ-0	AMERICAN HOME MTGE INVEST TRST ABS 04-4A 5.500% 02/25/45		12/01/2021	Paydown		1,056,439	1,056,439	1,093,920	1,066,933		(10,495)		(10,495)		1,056,439				26,707	02/25/2045
055604-AA-0	BMC EAST LLC SECURED CORP BND 144A 5.500% 10/01/24		01/04/2021	Call 102.7500		18,361,425	17,870,000	18,439,944	18,353,971	7,430	(2,690)		4,740		18,358,711		(488,711)	(488,711)	745,328	10/01/2024
05565S-AA-2	BURLINGTN NORTH SANTA FE BASIC 5.629% 04/01/24		10/01/2021	Various		526,696	526,696	526,696	526,696						526,696				14,837	04/01/2024
05566S-AA-1	BURLINGTN NORTH SANTA FE BASIC 4.830% 01/15/23		01/15/2021	Various		699,792	699,792	697,174	699,238		555		555		699,792				16,937	01/15/2023
05567Y-AA-7	BNSF RAILWAY CO PASSTHROUGH TR BASIC 4.967% 04/01/23		10/01/2021	SINK		400,777	400,777	399,676	400,494		30		30		400,524		253	253	9,992	04/01/2023
05588C-AB-8	BMW VEHICLE OWNER TRUST SENIOR ABS 19-A 2.050% 05/25/22		03/25/2021	Paydown		204,354	204,354	204,350	204,355		(1)		(1)		204,354				630	05/25/2022
05588C-AC-6	BMW VEHICLE OWNER TRUST SENIOR ABS 1.920% 01/25/24		12/25/2021	Paydown		11,168,388	11,168,388	11,372,560	11,348,540		(180,152)		(180,152)		11,168,388				132,500	01/25/2024
05950T-AF-2	BANC OF AMERICA MORTGAGE SECUR 2006-B 4A1 3.195% 11/20/46		12/01/2021	Paydown		79,842	83,335	75,835	77,797		2,045		2,045		79,842				1,849	11/20/2046
06051G-BR-9	BANC OF AMERICA FUNDING CORP 2004-2 2A1 6.500% 07/20/32		12/01/2021	Paydown		33,446	33,446	33,888	33,705		(259)		(259)		33,446				1,134	07/20/2032
07384Y-JH-0	BEAR STEARNS ASSET BACKED SECU 2003-AC3 A1 4.500% 07/25/33		12/01/2021	Paydown		34,386	34,386	33,800	34,220		166		166		34,386				571	07/25/2033
07386H-DL-2	BEAR STEARNS ALT-A TRUST WHOLE CMO 03-5 2.547% 12/25/33		12/01/2021	Paydown		99,437	99,437	97,746	98,068		1,369		1,369		99,437				1,080	12/25/2033
10112R-AU-8	BOSTON PROPERTIES LP CORP BND 3.850% 02/01/23		10/15/2021	Call 104.2844		7,299,908	7,000,000	6,984,530	6,996,396		1,332		1,332		6,997,728		2,272	2,272	624,799	02/01/2023
110122-CZ-9	BRISTOL-MYERS SQUIBB CO BND/CORP 3.250% 02/20/23		03/09/2021	Call 105.4870		339,668	322,000	321,589	321,664		29		29		321,693		307	307	23,453	02/20/2023
11043X-AA-1	BRITISH AIR 19-1 AA PTT CORP BND 3.300% 06/15/34		12/15/2021	Redemption 100.0000		927,871	927,871	927,871	927,871						927,871				19,462	06/15/2034
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO_ ABS 20-1A 144A 2.690% 02/15/50		12/15/2021	Paydown		323,927	323,927	323,843	323,857		70		70		323,927				5,454	02/15/2050
12556M-AB-0	CIM TRUST WHOLE CMO 19-J1 144A 3.500% 08/25/49		12/01/2021	Paydown		3,284,471	3,284,471	3,332,199	3,320,529		(36,057)		(36,057)		3,284,471				49,404	08/25/2049
12563L-AS-6	CLI FUNDING VI LLC ABS 20-3 144A 2.070% 10/18/45		12/18/2021	Paydown		2,854,167	2,854,167	2,853,578	2,853,587		579		579		2,854,167				31,266	10/18/2045

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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
12592U-AQ-5	CSMLT TRUST WHOLE CMO 15-1 144A 3.500% 05/25/45		12/01/2021	Paydown		4,379,508	4,379,508	4,272,448	4,279,526		99,983		99,983		4,379,508				64,011	05/25/2045
12637L-AL-3	CSMLT TRUST WHOLE CMO 152 144A 3.500% 08/28/45		12/01/2021	Paydown		2,957,521	2,957,521	2,834,599	2,842,723		114,798		114,798		2,957,521				44,159	08/28/2045
12646X-AH-5	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WHOLE CMO 13-IVR3 144A 2.500% 05/25/43		12/01/2021	Paydown		1,515,257	1,515,257	1,512,227	1,512,257		3,000		3,000		1,515,257				16,448	05/25/2043
12648X-BY-5	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN1 144A 3.500% 09/25/44		12/01/2021	Paydown		842,683	842,683	853,354	850,489		(7,806)		(7,806)		842,683				10,810	09/25/2044
12649D-AJ-2	CREDIT SUISSE MORTGAGE TRUST WHOLE CMO 14-WIN2 144A 3.500% 10/25/44		12/01/2021	Paydown		1,154,298	1,154,298	1,146,534	1,146,834		7,464		7,464		1,154,298				15,150	10/25/2044
126650-AW-0	CVS CAREMARK CORP BASIC 5.298% 01/11/27		12/10/2021	Various		2,729,426	2,729,426	2,753,375	2,748,589		(19,164)		(19,164)		2,729,426				78,960	01/11/2027
126650-BC-3	CVS CAREMARK CORP SECURED CORP BND 5.880% 01/10/28		12/10/2021	Redemption 100.0000		751,773	751,773	826,136	798,052		(46,279)		(46,279)		751,773				24,159	01/10/2028
126650-BS-8	CVS CAREMARK CORP CORP BND 144A 7.507% 01/10/32		12/10/2021	Various		422,613	422,613	432,696	429,743		(7,130)		(7,130)		422,613				17,381	01/10/2032
126650-BV-1	CVS CAREMARK CORP SECURED CORP BND 144A 5.773% 01/10/33		12/10/2021	Redemption 100.0000		212,337	212,337	239,686	233,747		(21,410)		(21,410)		212,337				6,698	01/10/2033
12667F-RG-2	CWALT SERIES 2004J6 CLASS 2A1 6.500% 11/25/31		12/01/2021	Paydown		298,907	298,907	307,450	303,266		(4,359)		(4,359)		298,907				13,702	11/25/2031
13876N-AA-1	CANYON CAPITAL CLO LTD ABS 144A 1.576% 10/15/31		10/15/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				326,090	10/15/2031
14043T-AD-8	CAPITAL ONE PRIME AUTO RECEIV SENIOR ABS 19-2 2.060% 09/15/22		05/15/2021	Paydown		324,070	324,070	324,048	324,057		14		14		324,070				1,533	09/15/2022
14315F-AA-5	CARMAX AUTO OWNER TRUST ABS 0.267% 07/15/21		02/15/2021	Paydown		1,123,049	1,123,049	1,123,049	1,123,049						1,123,049				269	07/15/2021
14315X-AB-4	CARMAX AUTO OWNER TRUST CARMX_ SENIOR ABS 20-1 1.870% 04/17/23		11/15/2021	Paydown		4,039,790	4,039,790	4,071,666	4,068,034		(28,245)		(28,245)		4,039,790				35,638	04/17/2023
14687A-AL-2	CARVANA AUTO RECEIVABLES TRUST SENIOR ABS 0.188% 12/08/21		04/08/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				1,711	12/08/2021
14913R-2D-8	CATERPILLAR FIN SERV CRP CORP BND 0.650% 07/07/23		12/13/2021	W.R. BERKLEY PARENT		484,000	485,000	484,728	484,772		86		86		484,858		(857)	(857)	4,519	07/07/2023
14918Y-AM-9	CATHEDRAL LAKE LTD ABS 2013-1RR 1.322% 10/17/29		01/19/2021	Paydown		1,788,885	1,788,885	1,768,760	1,775,203		13,682		13,682		1,788,885				6,569	10/17/2029
15189T-AU-1	CENTERPOINT ENERGY INC SENIOR CORP BND 3.850% 02/01/24		02/25/2021	TD SECURITIES (USA), LLC		5,430,650	5,000,000	4,996,400	4,997,700		118		118		4,997,817		432,833	432,833	112,292	02/01/2024
15189T-AU-1	CENTERPOINT ENERGY INC SENIOR CORP BND 3.850% 02/01/24		01/15/2021	Call 110.2485		5,512,423	5,000,000	4,996,400	4,997,700		27		27		4,997,727		2,273	2,273	600,118	02/01/2024
161175-BB-9	CHARTER COMMUNICATIONS INC 4.464% 07/23/22		12/13/2021	W.R. BERKLEY PARENT		26,767,775	26,347,000	27,629,704	26,694,427		(235,530)		(235,530)		26,458,897		308,877	308,877	1,636,781	07/23/2022
17325F-AY-4	CITIBANK NA SENIOR CORP BND 2.844% 05/20/22		05/20/2021	Call 100.0000		6,425,000	6,425,000	6,550,705	6,476,257		(51,257)		(51,257)		6,425,000				91,364	05/20/2022
20268C-AA-6	COMMONBOND STUDENT LOAN TRUST ABS 19-AGS 144A 2.540% 01/25/47		12/25/2021	Paydown		3,601,926	3,601,926	3,600,696	3,613,432		(11,506)		(11,506)		3,601,926				43,890	01/25/2047
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST SENIOR ABS 18-BGS 144A 3.560% 09/25/45		12/25/2021	Paydown		1,196,701	1,196,701	1,196,637	1,196,648		53		53		1,196,701				20,030	09/25/2045
20269D-AA-3	COMMONBOND STUDENT LOAN TRUST ABS 144A 3.210% 02/25/44		12/25/2021	Paydown		1,545,031	1,545,031	1,544,515	1,544,619		412		412		1,545,031				23,401	02/25/2044
210795-QB-9	UNITED AIRLINES INC SECURED CORP BND 4.000% 10/29/24		10/29/2021	Redemption 100.0000		456,919	456,919	454,251	455,850		1,068		1,068		456,919				13,643	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 10/19/23		10/19/2021	Various		4,188,068	4,188,068	4,542,240	4,297,344		(109,277)		(109,277)		4,188,068				196,221	10/19/2023
22541N-SW-0	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 02-A31 1.870% 11/25/32		12/01/2021	Paydown		10,417	10,417	10,052	10,139		278		278		10,417				117	11/25/2032
22541N-T5-8	CS FIRST BOSTON MTGE SEC CO WHOLE CMO 03-8 5.750% 04/25/33		12/01/2021	Paydown		41,629	41,629	40,653	40,853		775		775		41,629				1,478	04/25/2033
22944P-AA-5	CREDIT SUISSE MORTGAGE TRUST SENIOR WHOLE CMO 13-TH1 144A 2.130% 02/25/43		12/01/2021	Paydown		2,574,336	2,574,336	2,540,432	2,542,116		32,221		32,221		2,574,336				23,491	02/25/2043
233046-AE-1	DB MASTER FINANCE LLC ABS 3.629% 11/20/47		08/20/2021	Paydown		213,750	213,750	217,526	217,204		(3,454)		(3,454)		213,750				3,878	11/20/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
233046-AE-1	DB MASTER FINANCE LLC ABS 3.629% 11/20/47		10/28/2021	Redemption 100.0000		27,502,500	27,502,500	27,988,303	27,946,863		(444,363)		(444,363)		27,502,500				985,850	11/20/2047
233046-AJ-0	DB MASTER FINANCE LLC SENIOR ABS 144A 3.787% 05/20/49		10/21/2021	Call 100.0000		4,512,900	4,512,900	4,650,402	4,641,200		(8,781)		(8,781)		4,632,419		(119,519)	(119,519)	168,899	05/20/2049
233046-AJ-0	DB MASTER FINANCE LLC SENIOR ABS 144A 3.787% 05/20/49		08/20/2021	Paydown		34,538	34,538	35,590	35,519		(982)		(982)		34,538				654	05/20/2049
23321P-GE-2	DLJ MORTGAGE ACCEPTANCE CORP 93-19 0.000% 01/25/24		12/01/2021	Paydown		59	59	59	59						59					01/25/2024
233851-CK-8	DAIMLER FINANCE NA LLC SENIOR CORP BND 144A 2.200% 10/30/21		10/30/2021	Maturity		10,000,000	10,000,000	9,997,200	9,999,514		486		486		10,000,000				220,000	10/30/2021
24422E-SL-4	JOHN DEERE CAPITAL CORP CORP BND 2.800% 03/04/21		03/04/2021	Maturity		9,350,000	9,350,000	9,338,219	9,349,678		322		322		9,350,000				130,900	03/04/2021
251510-BF-9	DEUTSCHE ALT-A SECURITIES INC WHOLE CMO 5.500% 10/25/33		12/01/2021	Paydown		485,009	485,009	506,546	501,273		(16,264)		(16,264)		485,009				9,730	10/25/2033
25755T-AG-5	DOMINOS PIZZA MASTER ISSER LLC ABS 3.082% 07/25/47		04/21/2021	Call 100.0000		14,550,000	14,550,000	14,550,000	14,550,000						14,550,000				219,233	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSER LLC ABS 4.118% 07/25/47		10/25/2021	Paydown		37,500	37,500	37,500	37,500						37,500				1,158	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL SENIOR ABS 18-1 144A 4.116% 07/27/48		10/25/2021	Paydown		62,025	62,025	64,362	64,089		(2,064)		(2,064)		62,025				1,915	07/27/2048
26444G-AB-9	DUKE ENERGY FLORIDA PROJECT FI SECURED CORP BND 1.731% 09/01/22		09/01/2021	Redemption 100.0000		5,200,587	5,200,587	5,200,483	5,200,517		70		70		5,200,587				66,264	09/01/2022
26614N-AA-0	DUPONT DE NEMOURS INC SENIOR CORP BND 2.169% 05/01/23		05/13/2021	Call 100.0000		17,000,000	17,000,000	17,264,660	17,239,369		(37,017)		(37,017)		17,202,352		(202,352)	(202,352)	196,656	05/01/2023
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP BND 4.200% 09/15/21		06/15/2021	Various		13,000,000	13,000,000	12,918,213	12,989,859		6,524		6,524		12,996,383		3,617	3,617	409,500	09/15/2021
29977J-AM-8	EVERBANK MTGE LOAN TRUST SUB WHOLE CMO 13-1 144A 3.491% 04/25/43		12/01/2021	Paydown		767,507	767,507	781,028	778,764		(11,257)		(11,257)		767,507				10,901	04/25/2043
314353-AA-1	FEDERAL EXPRESS CORP SECURED CORP BND 1.875% 08/20/35		08/20/2021	Redemption 100.0000		641,671	641,671	641,671	641,671						641,671				9,257	08/20/2035
36229R-LJ-6	GSR MORTGAGE LOAN TRUST 2003-1 B2 6.500% 01/25/34		12/01/2021	Paydown		57,277	57,277	58,458	57,415		(138)		(138)		57,277				1,712	01/25/2034
362569-AH-8	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 0.178% 10/20/21		03/20/2021	Paydown		1,253,350	1,253,350	1,253,350	1,253,350						1,253,350				314	10/20/2021
36256X-AD-4	GM FINANCIAL SECURITIZED TERM SENIOR ABS 19-1 2.970% 11/16/23		12/16/2021	Paydown		4,239,861	4,239,861	4,309,421	4,307,525		(67,665)		(67,665)		4,239,861				63,608	11/16/2023
36258M-AB-0	GM FINANCIAL SECURITIZED TERM SENIOR ABS 19-4 1.840% 11/16/22		05/16/2021	Paydown		270,758	270,758	270,749	270,748		10		10		270,758				1,065	11/16/2022
36260K-AA-2	GM FINANC CONS AUTO REC TRUST ABS 0.185% 10/18/21		03/16/2021	Paydown		4,814,765	4,814,765	4,814,765	4,814,765						4,814,765				1,484	10/18/2021
37045X-CP-9	GENERAL MOTORS FINANCIAL CO CORP BND 4.200% 11/06/21		11/06/2021	Maturity		5,000,000	5,000,000	4,998,900	4,999,676		324		324		5,000,000				210,000	11/06/2021
375558-BW-2	GILEAD SCIENCES INC SENIOR CORP BND 0.750% 09/29/23		11/08/2021	Call 100.0000		6,750,000	6,750,000	6,747,638	6,747,835		668		668		6,748,503		1,497	1,497	55,969	09/29/2023
38136F-AW-3	GOLDENTREE LOAN MANAGEMENT US ABS 1.668% 04/20/29		04/07/2021	Call 100.0000		6,000,000	6,000,000	5,986,800	5,988,576		459		459		5,989,034		10,966	10,966	47,065	04/20/2029
38138B-AE-0	GOLDENTREE LOAN MANAGEMENT US SENIOR ABS 144A 1.432% 04/22/30		03/01/2021	R.W. BAIRD & CO.		10,747,850	10,750,000	10,550,050	10,566,247		4,051		4,051		10,570,298		177,552	177,552	60,827	04/22/2030
39121J-AH-3	GREAT RIVER SECURED CORP BND 144A 4.478% 07/01/30		07/01/2021	Call 100.0000		550,000	550,000	550,000	550,000						550,000				24,629	07/01/2030
40437R-AD-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR ABS 15-7R 144A 1.336% 03/15/27		03/09/2021	R.W. BAIRD & CO.		4,980,750	5,000,000	4,938,000	4,951,446		188		188		4,951,633		29,117	29,117	22,287	03/15/2027
40537X-AE-5	HALCYON LOAN ADVISORS FUNDING SENIOR ABS 144A 3.024% 04/15/25		02/22/2021	R.W. BAIRD & CO.		2,816,351	2,812,133	2,811,254	2,811,350		(3)		(3)		2,811,347		5,005	5,005	32,359	04/15/2025
40537X-AE-5	HALCYON LOAN ADVISORS FUNDING SENIOR ABS 144A 3.024% 04/15/25		01/15/2021	Paydown		958,678	958,678	958,379	958,411		267		267		958,678				7,685	04/15/2025
43813K-AA-0	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 0.189% 10/18/21		04/19/2021	Paydown		6,667,649	6,667,649	6,667,649	6,667,649						6,667,649				2,627	10/18/2021

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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
438516-CC-8	HONEYWELL INTERNATIONAL INC SENIOR CORP BND 0.483% 08/19/22		08/19/2021	Call 100.0000		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				27,048	08/19/2022
44891A-BM-8	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A 1.250% 09/18/23		12/13/2021	W.R. BERKLEY PARENT		12,998,288	13,000,000	12,993,390	12,994,087		2,055		2,055		12,996,142		2,146	2,146	201,319	09/18/2023
45256V-AR-8	IMPAC SECURED ASSETS CORP ABS 06-2 0.536% 08/25/36		04/26/2021	Paydown		374,151	374,151	367,603	373,341		810		810		374,151				536	08/25/2036
46630G-AG-0	JP MORGAN MORTGAGE TRUST 2007-A1 3A1 2.695% 07/25/35		12/01/2021	Paydown		537,143	537,143	528,814	530,196		6,947		6,947		537,143				8,293	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1 2.853% 04/25/37		12/01/2021	Paydown		19,115	20,177	18,651	17,952	1,011	151		1,162		19,115				305	04/25/2037
46639G-AU-0	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 13-1 144A 2.500% 03/25/43		12/01/2021	Paydown		6,045,443	6,045,443	6,042,722	6,041,834		3,609		3,609		6,045,443				122,777	03/25/2043
46641C-AN-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 144A 3.794% 01/25/44		12/01/2021	Paydown		444,134	444,134	459,540	453,478		(9,344)		(9,344)		444,134				8,013	01/25/2044
46643D-CS-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 14-OK4 4.000% 09/25/44		11/01/2021	Paydown		1,661,007	1,661,007	1,697,861	1,683,775		(22,768)		(22,768)		1,661,007				33,559	09/25/2044
46644M-AV-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 15-3 144A 3.000% 05/25/45		01/01/2021	Paydown		8,130	8,130	8,114	8,114		16		16		8,130				20	05/25/2045
46644V-BK-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 15-4 144A 3.000% 06/25/45		12/01/2021	Paydown		1,914,084	1,914,084	1,876,401	1,886,884		27,200		27,200		1,914,084				26,481	06/25/2045
46646B-AC-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 16-1 144A 3.500% 05/25/46		12/01/2021	Paydown		1,593,085	1,593,085	1,550,022	1,552,863		40,222		40,222		1,593,085				23,350	05/25/2046
46647J-AC-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 164 144A 3.500% 10/25/46		12/01/2021	Paydown		2,847,420	2,847,420	2,800,260	2,802,844		44,576		44,576		2,847,420				43,012	10/25/2046
46647S-AJ-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A 3.500% 08/25/47		03/01/2021	Paydown		599,751	599,751	611,371	604,075		(4,325)		(4,325)		599,751				2,819	08/25/2047
46647S-AL-4	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-3 144A 3.000% 08/25/47		03/01/2021	Paydown		666,760	666,760	671,761	668,502		(1,742)		(1,742)		666,760				2,689	08/25/2047
46648C-AC-8	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-1 144A 3.500% 01/25/47		07/01/2021	Paydown		2,201,116	2,201,116	2,242,043	2,223,046		(21,930)		(21,930)		2,201,116				23,096	01/25/2047
46648H-AE-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 17-2 144A 3.500% 05/25/47		06/01/2021	Paydown		2,038,658	2,038,658	2,076,564	2,057,628		(18,970)		(18,970)		2,038,658				18,913	05/25/2047
46648U-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A 3.000% 11/25/48		04/01/2021	Paydown		2,255,622	2,255,622	2,269,368	2,260,238		(4,615)		(4,615)		2,255,622				10,972	11/25/2048
46648U-AN-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 17-4 144A 3.500% 11/25/48		12/01/2021	Paydown		221,699	221,699	227,519	227,274		(5,575)		(5,575)		221,699				4,224	11/25/2048
46649C-AA-1	JP MORGAN MORTGAGE TRUST SENIOR WHOLE CMO 18-4 144A 3.500% 10/25/48		12/01/2021	Paydown		2,687,790	2,687,790	2,747,425	2,739,808		(52,018)		(52,018)		2,687,790				41,280	10/25/2048
46649K-AC-9	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-5 144A 3.500% 10/25/48		12/01/2021	Paydown		4,802,497	4,802,497	4,882,789	4,873,364		(70,867)		(70,867)		4,802,497				72,479	10/25/2048
46649T-AA-4	JP MORGAN MORTGAGE TRUST WHOLE CMO 18-3 144A 3.500% 09/25/48		12/01/2021	Paydown		4,019,299	4,019,299	4,097,093	4,087,848		(68,549)		(68,549)		4,019,299				57,022	09/25/2048
46650M-AE-7	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 18-8 144A 4.000% 01/25/49		01/01/2021	Paydown		269,386	269,386	271,175	269,367		19		19		269,386				884	01/25/2049
46651A-AC-6	JP MORGAN TRUST WHOLE CMO 19-LTV2 144A 3.500% 12/25/49		12/01/2021	Paydown		5,671,876	5,671,876	5,764,044	5,751,045		(79,168)		(79,168)		5,671,876				81,255	12/25/2049
46651H-AC-1	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 19-LTV3 144A 3.500% 03/25/50		12/01/2021	Paydown		9,413,102	9,413,102	9,630,780	9,613,781		(200,679)		(200,679)		9,413,102				150,923	03/25/2050
477143-AH-4	JETBLUE 2019-1 CLASS AA CORP BND 2.750% 11/15/33		11/15/2021	Redemption 100.0000		731,571	731,571	731,571	731,571						731,571				15,089	11/15/2033
477143-AJ-0	JETBLUE 2019-1 CLASS A CORP BND 2.950% 11/15/29		11/15/2021	Redemption 100.0000		243,857	243,857	243,857	243,857						243,857				5,395	11/15/2029
48253H-AL-9	KKR FINANCIAL CLO LTD SENIOR ABS 26 144A 4.037% 07/15/32		08/18/2021	Call 100.0000		9,000,000	9,000,000	9,005,400	9,004,613		(545)		(545)		9,004,068		(4,068)	(4,068)	305,810	07/15/2032
487312-AA-8	KEENAN FORT DETRICK ENERGY MUNITAX BND REV 144A 6.093% 05/15/33		11/15/2021	Various		23,089	23,089	23,175	23,153		(63)		(63)		23,089				1,060	05/15/2033
50077D-AE-4	KRATON POLYMERS LLC SENIOR CORP BND 144A 7.000% 04/15/25		01/05/2021	Call 105.2500		14,141,390	13,436,000	14,163,882	14,134,620		(13,394)		(13,394)		14,121,226		(685,226)	(685,226)	1,152,137	04/15/2025

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
501968-AA-5	LCN NORTH AMERICAN FUND III-D BND/CORP 5.500% 01/01/50		10/22/2021	Various		2,405,617	2,405,617	2,405,617	2,405,617						2,405,617				49,821	01/01/2050
55265K-3Z-0	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-12 5.000% 12/25/33		12/01/2021	Paydown		174,387	174,387	168,696	170,063		4,324		4,324		174,387				3,498	12/25/2033
55265K-W4-7	MASTR ASSET SECURITIZAT TRUST WHOLE CMO 03-11 5.250% 12/25/33		12/01/2021	Paydown		293,254	293,254	282,628	283,603		9,651		9,651		293,254				5,742	12/25/2033
55280Q-AL-1	MMCF CLO LLC ABS 5 1.682% 04/20/29		03/31/2021	Call 100.0000		19,475,000	19,475,000	19,479,869	19,478,299		109		109		19,478,407		(3,407)	(3,407)	155,189	04/20/2029
55389P-AA-7	MVW OWNER TRUST SENIOR ABS 2019-1A 144A 2.890% 11/20/36		12/20/2021	Paydown		1,906,014	1,906,014	1,905,412	1,913,155		(7,141)		(7,141)		1,906,014				25,681	11/20/2036
576433-WQ-5	MASTR ADJUST RATE MTGE TRUST WHOLE CMO 3.375% 12/21/34		12/01/2021	Paydown		356,063	356,063	353,960	354,237		1,825		1,825		356,063				6,910	12/21/2034
576434-PX-6	MASTR ALTERNATIVE LOANS TRUST WHOLE CMO 5.500% 05/25/34		12/01/2021	Paydown		121,778	121,778	126,383	125,342		(3,564)		(3,564)		121,778				3,767	05/25/2034
58769T-AB-1	MERCEDES-BENZ AUTO RECEIVABLES ABS 19-1 2.040% 06/15/22		05/15/2021	Paydown		382,982	382,982	382,945	382,964		18		18		382,982				1,896	06/15/2022
58769T-AD-7	MERCEDES-BENZ AUTO RECEIVABLES SENIOR ABS 1.940% 03/15/24		12/15/2021	Paydown		9,880,644	9,880,644	10,100,643	10,075,940		(195,296)		(195,296)		9,880,644				140,628	03/15/2024
589929-4H-8	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A6 2.382% 10/25/33		12/01/2021	Paydown		37,389	37,389	35,275	35,596		1,793		1,793		37,389				520	10/25/2033
589929-5W-4	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-G 0.932% 01/25/29		12/25/2021	Paydown		173,215	173,215	139,655	149,996		23,219		23,219		173,215				1,094	01/25/2029
589929-N5-3	MERRILL LYNCH MORTGAGE INVEST WHOLE CMO 03-A2 5.045% 01/25/33		12/01/2021	Paydown		29,529	29,529	28,625	28,806		723		723		29,529				310	01/25/2033
59020U-HJ-7	MERRILL LYNCH MTGE INV TRUST WHOLE CMO 04-A3 2.399% 05/25/34		12/01/2021	Paydown		278,798	278,798	275,405	275,897		2,901		2,901		278,798				3,078	05/25/2034
60689W-BR-1	VENTURE CDO LTD ABS 2014-18RR A 1.344% 10/16/29		10/29/2021	R.W. BAIRD & CO.		18,537,235	18,550,000	18,439,859	18,461,471		10,353		10,353		18,471,824		65,411	65,411	236,306	10/16/2029
63939L-AB-3	NAVIENT STUDENT LOAN TRUST NAV SENIOR ABS 15-3 0.752% 06/26/56		12/27/2021	Paydown		1,134,467	1,134,467	1,087,493	1,090,872		43,595		43,595		1,134,467				4,725	06/26/2056
65341T-AA-5	NEXBANK CAPITAL INC CORP BND 4.558% 03/16/26		09/15/2021	Call 100.0000		15,000,000	15,000,000	14,978,150	14,946,784		3,720		3,720		14,950,504		49,496	49,496	551,739	03/16/2026
654740-AS-8	NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND 144A 1.900% 09/14/21		09/14/2021	Maturity		10,000,000	10,000,000	9,981,000	9,997,220		2,780		2,780		10,000,000				190,000	09/14/2021
65478B-AD-3	NISSAN AUTO LEASE TRUST SENIOR ABS 18-A 3.250% 09/15/21		01/15/2021	Paydown		64,802	64,802	65,465	64,881		(80)		(80)		64,802				176	09/15/2021
65479J-AB-9	NISSAN AUTO RECEIVABLES OWNER SENIOR ABS 19-C 1.970% 09/15/22		07/15/2021	Paydown		505,047	505,047	505,042	505,036		10		10		505,047				3,213	09/15/2022
65480E-AA-9	NISSAN AUTO LEASE TRUST SENIOR ABS 20-B 0.183% 10/15/21		04/15/2021	Paydown		5,596,396	5,596,396	5,596,396	5,596,396						5,596,396				2,046	10/15/2021
68233J-BH-6	ONCOR ELECTRIC DELIVERY CO BND/CORP 3.700% 11/15/28		02/25/2021	MARKET AXESS		11,339,500	10,000,000	10,394,465	10,350,159		(6,785)		(6,785)		10,343,374		996,126	996,126	108,944	11/15/2028
68233J-BY-9	ONCOR ELECTRIC DELIVERY CO SENIOR CORP BND 144A 0.550% 10/01/25		02/24/2021	Deutsche Bank		6,909,910	7,000,000	6,958,350	6,960,466		1,252		1,252		6,961,718		(51,808)	(51,808)	15,828	10/01/2025
684000-AA-0	OPUS BANK CORP BND 5.500% 07/01/26		07/01/2021	Call 100.0000		13,000,000	13,000,000	12,985,000	12,990,616		741		741		12,991,357		8,643	8,643	715,000	07/01/2026
69337L-AC-6	PHMMC MTGE PASS THROUGH WHOLE CMO 08-CIM1 2.349% 05/25/38		12/01/2021	Paydown		807,640	807,640	799,653	801,065		6,575		6,575		807,640				9,804	05/25/2038
693456-AA-3	PMT LOAN TRUST SENIOR WHOLE CMO 13-J1 144A 3.500% 09/25/43		12/01/2021	Paydown		4,280,383	4,280,383	4,365,991	4,358,054		(77,670)		(77,670)		4,280,383				59,214	09/25/2043
69700L-AC-5	PALMER SQUARE LOAN FUNDING LTD SENIOR ABS 144A 1.506% 08/17/26		11/15/2021	Paydown		14,520,000	14,520,000	14,233,956	14,256,630		263,370		263,370		14,520,000				223,732	08/17/2026
701885-AD-7	PARSLEY ENERGY LLC SENIOR CORP BND 144A 5.375% 01/15/25		01/29/2021	Call 102.6880		2,756,146	2,684,000	2,754,455	2,749,554		(2,377)		(2,377)		2,747,177		(63,177)	(63,177)	149,889	01/15/2025
701885-AF-2	PARSLEY ENERGY LLC SENIOR CORP BND 144A 5.250% 08/15/25		01/29/2021	Call 103.9380		3,336,410	3,210,000	3,322,350	3,315,960		(2,933)		(2,933)		3,313,027		(103,027)	(103,027)	203,182	08/15/2025
704699-AA-5	PEAPACK-GLADSTONE FINANCIAL CO CAPSEC CORP BND 6.000% 06/30/26		06/30/2021	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				225,000	06/30/2026
705322-AJ-4	PEDERNALES ELECTRIC COOP SER O BASIC 5.952% 11/15/22		01/29/2021	Taxable Exchange		8,349,394	8,035,000	9,019,288	8,362,610		(13,216)		(13,216)		8,349,394				98,306	11/15/2022

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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
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		12/16/2021	Call 101.1322		15,363,997	15,192,000	15,598,412	15,261,980		(53,414)		(53,414)		15,208,566		(16,566)	(16,566)	961,348	04/01/2022
760985-6B-2	RESIDENTIAL ASSET MORT PRO 2004-SL2 A2 6.500% 10/25/31		12/01/2021	Paydown		12,293	12,293	12,480	12,408		(116)		(116)		12,293				363	10/25/2031
784012-AA-4	SCF EQUIPMENT TRUST LLC SENIOR ABS 17-2 144A 3.410% 12/20/23		02/22/2021	Paydown		1,011,573	1,011,573	1,009,603	1,011,099		474		474		1,011,573				5,670	12/20/2023
78403D-AL-4	SBA TOWER TRUST SENIOR ABS 17-1 144A 3.168% 04/15/22		05/14/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				200,640	04/15/2022
78449X-AA-0	SMB PRIVATE EDUCATION LOAN T ABS 144A 1.290% 07/15/53		12/15/2021	Paydown		4,527,513	4,527,513	4,526,616	4,526,724		789		789		4,527,513				31,240	07/15/2053
797440-BT-0	SAN DIEGO G & E SECURED CORP BND 1.914% 02/01/22		08/01/2021	Redemption 100.0000		802,851	802,851	798,831	802,085		766		766		802,851				11,525	02/01/2022
81744F-DW-4	SEQUOIA MORTGAGE TRUST WHOLE CMO 04-9 0.870% 10/20/34		10/20/2021	Paydown		83,622	83,622	79,402	80,197		3,425		3,425		83,622				460	10/20/2034
81745G-AA-2	SEQUOIA MORTGAGE TRUST SENIOR WHOLE CMO 144A 3.500% 08/25/43		12/01/2021	Paydown		2,605,032	2,605,032	2,703,535	2,698,332		(93,300)		(93,300)		2,605,032				36,927	08/25/2043
81745X-AA-5	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 144A 3.500% 07/25/47		12/01/2021	Paydown		1,802,148	1,802,148	1,855,086	1,852,844		(50,696)		(50,696)		1,802,148				24,540	07/25/2047
81746D-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A 3.500% 08/25/47		06/01/2021	Paydown		1,155,687	1,155,687	1,171,216	1,161,438		(5,751)		(5,751)		1,155,687				9,810	08/25/2047
81746D-AE-0	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 17-5 144A 3.000% 08/25/47		06/01/2021	Paydown		2,454,556	2,454,556	2,471,048	2,461,106		(6,550)		(6,550)		2,454,556				17,859	08/25/2047
81746K-AA-2	SEQUOIA MORTGAGE TRUST WHOLE CMO 17-2 144A 3.500% 02/25/47		12/01/2021	Paydown		2,859,852	2,859,852	2,897,834	2,895,480		(35,629)		(35,629)		2,859,852				43,658	02/25/2047
81746V-AD-2	SEQUOIA MORTGAGE TRUST SUPSEN WHOLE CMO 18-3 144A 3.500% 03/25/48		05/01/2021	Paydown		1,572,089	1,572,089	1,598,500	1,582,311		(10,223)		(10,223)		1,572,089				12,655	03/25/2048
817743-AA-5	SERVPRO MASTER ISSUER LLC ABS 19-1 144A 3.882% 10/25/49		10/25/2021	Paydown		170,000	170,000	170,344	170,308		(308)		(308)		170,000				4,125	10/25/2049
83401B-AB-2	SOFI PROFESSIONAL LOAN PROGRAM SENIOR ABS 17-F 144A 2.840% 01/25/41		12/25/2021	Paydown		5,241,433	5,241,433	5,285,374	5,277,758		(36,325)		(36,325)		5,241,433				73,958	01/25/2041
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-A 144A 2.950% 02/25/42		12/25/2021	Paydown		6,703,768	6,703,768	6,790,694	6,775,747		(71,978)		(71,978)		6,703,768				96,822	02/25/2042
84470P-AC-3	SOUTHSIDE BANCSHARES INC COM CAPSEC CORP BND 4.290% 09/30/26		09/30/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				550,000	09/30/2026
84474Y-AA-4	SOUTHWEST AIR SOUTHWEST AIR 6.150% 08/01/22		08/01/2021	Various		1,344,448	1,344,448	1,347,857	1,345,119		(670)		(670)		1,344,448				62,444	08/01/2022
85208N-AA-8	SPRINT SPECTRUM CO LLC SENIOR ABS 16-1 144A 3.360% 03/20/23		08/20/2021	Call 100.0000		1,250,000	1,250,000	1,250,771	1,250,295		(82)		(82)		1,250,213		(213)	(213)	28,000	03/20/2023
85208N-AA-8	SPRINT SPECTRUM CO LLC SENIOR ABS 16-1 144A 3.360% 03/20/23		06/20/2021	Redemption 100.0000		2,500,000	2,500,000	2,501,542	2,500,590		(590)		(590)		2,500,000				31,500	03/20/2023
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SENIOR CORP BND 144A 4.738% 03/20/25		12/20/2021	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				66,628	03/20/2025
86315R-AC-3	STRATUS CLO 2020-1 LTD SENIOR ABS 144A 3.468% 05/01/28		04/27/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	9,916,786		999		999		9,917,785		82,215	82,215	182,172	05/01/2028
863173-AC-4	STRATUS CLO 2020-1 LTD ABS 144A 1.424% 10/15/28		06/11/2021	Call 100.0000		16,091,990	16,091,990	16,091,990	16,091,990						16,091,990				192,382	10/15/2028
863173-AC-4	STRATUS CLO 2020-1 LTD ABS 144A 1.424% 10/15/28		04/15/2021	Paydown		3,908,010	3,908,010	3,908,010	3,908,010						3,908,010				37,701	10/15/2028
86359A-G9-8	STRUCTURE ASSET SECURITIES WHOLE CMO 03-24A 2.203% 07/25/33		12/01/2021	Paydown		132,313	132,313	122,885	124,030		8,282		8,282		132,313				1,577	07/25/2033
871829-BK-2	SYSCO CORP CORP BND 2.400% 02/15/30		03/26/2021	Credit Suisse		4,965,850	5,000,000	4,982,350	4,983,746		395		395		4,984,141		(18,291)	(18,291)	75,000	02/15/2030
87342R-AB-0	TACO BELL FUNDING LLC ABS 161 144A 4.377% 05/25/46		08/19/2021	Call 100.0000		14,400,000	14,400,000	14,400,000	14,400,000						14,400,000				462,211	05/25/2046
87342R-AB-0	TACO BELL FUNDING LLC ABS 161 144A 4.377% 05/25/46		05/25/2021	Paydown		75,000	75,000	75,000	75,000						75,000				1,231	05/25/2046
88315L-AE-8	TEXTAINER MARINE CONTAINERS VI SENIOR ABS 20-1A 144A 2.730% 08/21/45		12/20/2021	Paydown		256,086	256,086	261,018	260,919		(4,833)		(4,833)		256,086				3,760	08/21/2045
89238K-AD-4	TOYOTA AUTO REC OWNER TRSUT SENIOR ABS 17-D 1.930% 01/18/22		03/15/2021	Paydown		118,710	118,710	118,130	118,630		80		80		118,710				360	01/18/2022

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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
89239J-AD-6	TOYOTA AUTO RECEIVABLES OWNER SENIOR ABS 19-B 2.570% 08/15/23		12/15/2021	Paydown		6,135,246	6,135,246	6,281,677	6,265,722		(130,476)		(130,476)		6,135,246				96,625	08/15/2023
89239R-AB-2	TOYOTA AUTO RECEIVABLES OWNER SENIOR ABS 1.380% 12/15/22		12/15/2021	Paydown		1,692,448	1,692,448	1,701,307	1,701,159		(8,711)		(8,711)		1,692,448				11,274	12/15/2022
894126-AK-7	TRAPEZA CDO LLC ABS 1.494% 05/24/34		11/24/2021	Call 100.0000		11,000,000	11,000,000	10,188,750	10,324,955		59,655		59,655		10,384,610		615,390	615,390	163,526	05/24/2034
894127-AG-4	TRAPEZA CDO LLC SUB ABS 1 144A 1.446% 11/30/32		11/30/2021	Paydown		275,482	275,482	265,840	267,653		7,829		7,829		275,482				3,947	11/30/2032
89655Y-AA-4	TRINITY RAIL LEASING LP ABS 144A 6.657% 06/16/29		12/16/2021	Paydown		578,060	578,060	578,060	578,060						578,060				28,229	06/16/2029
89656C-AA-1	TRINITY RAIL LEASING LP WHOLE CMO 5.194% 01/16/31		12/16/2021	Paydown		621,256	621,256	621,256	621,237		19		19		621,256				16,912	01/16/2031
90783X-AA-9	UNION PACIFIC RR 6.176% 01/02/31		01/04/2021	Various		1,213,334	1,213,334	1,285,499	1,272,023		(58,689)		(58,689)		1,213,334				37,468	01/02/2031
909319-AA-3	UNITED AIRLINES INC CORP BND 4.300% 02/15/27		08/15/2021	Redemption 100.0000		847,392	847,392	844,963	846,220		1,172		1,172		847,392				27,329	02/15/2027
90931C-AA-6	UNITED AIRLINES INC CORP BND 4.150% 02/25/33		08/25/2021	Redemption 100.0000		231,247	231,247	231,247	231,247						231,247				7,198	02/25/2033
90932M-AA-3	UNITED AIRLINES INC CORP BND 2.900% 11/01/29		11/01/2021	Redemption 100.0000		409,600	409,600	409,728	409,715		(115)		(115)		409,600				8,909	11/01/2029
90932P-AA-6	UNITED AIRLINES INC CORP BND 4.000% 04/11/26		10/11/2021	Redemption 100.0000		703,655	703,655	708,121	706,393		(2,738)		(2,738)		703,655				21,102	04/11/2026
90932P-AB-4	UNITED AIRLINES INC CORP BND 4.750% 04/11/22		10/11/2021	Redemption 100.0000		177,442	177,442	177,442	175,889	1,553			1,553		177,442				6,318	04/11/2022
911312-AM-8	UNITED PARCEL SERVICE INC CORP BND 3.125% 01/15/21		01/15/2021	Various		10,000,000	10,000,000	9,792,032	9,998,864		1,136		1,136		10,000,000				156,250	01/15/2021
92343V-BR-4	VERIZON COMMUNICATIONS CORP BND 5.150% 09/15/23		05/28/2021	Call 110.3160		22,063,200	20,000,000	20,919,650	20,293,048		(42,125)		(42,125)		20,250,922		(250,922)	(250,922)	2,787,061	09/15/2023
92346L-AB-9	VERITAS US INC SECURED CORP BND 144A 7.500% 02/01/23		02/01/2021	Call 100.0000		4,470,000	4,470,000	4,508,040	4,488,816	1,483	(20,299)		(18,816)		4,470,000				167,625	02/01/2023
928377-AB-6	VISTA OUTDOOR INC SENIOR CORP BND 5.875% 10/01/23		03/12/2021	Call 101.4688		11,668,906	11,500,000	10,946,875	11,201,557		19,426		19,426		11,220,984		279,016	279,016	471,061	10/01/2023
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CORP BND 144A 2.900% 05/13/22		12/15/2021	W.R. BERKLEY PARENT		10,740,944	10,658,000	11,004,172	10,990,693		(232,341)		(232,341)		10,758,352		(17,408)	(17,408)	336,556	05/13/2022
929227-Y8-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S3 5.500% 05/25/33		12/01/2021	Paydown		350,444	350,444	367,677	363,592		(13,148)		(13,148)		350,444				7,546	05/25/2033
931427-AF-5	WALGREENS BOOTS ALLIANCE INC CORP BND 3.300% 11/18/21		09/20/2021	Call 100.0000		5,000,000	5,000,000	5,140,900	5,094,910		(94,910)		(94,910)		5,000,000				137,500	11/18/2021
96042Q-AA-8	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A 0.207% 10/15/21		04/15/2021	Paydown		4,817,042	4,817,042	4,817,042	4,817,042						4,817,042				1,737	10/15/2021
96042Q-AC-4	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A 0.560% 05/15/24		12/15/2021	Paydown		5,759,749	5,759,749	5,759,431	5,759,464		285		285		5,759,749				21,148	05/15/2024
974153-AB-4	WINGSTOP FUNDING LLC WSTOP_20- ABS 2.841% 12/05/50		09/05/2021	Paydown		50,000	50,000	50,000	50,000						50,000				1,026	12/05/2050
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST SENIOR WHOLE CMO 15-3 144A 3.500% 03/20/45		12/01/2021	Paydown		1,176,494	1,176,494	1,170,611	1,170,941		5,553		5,553		1,176,494				16,972	03/20/2045
97652Q-AE-9	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 14-2 3.500% 09/20/44		12/01/2021	Paydown		463,673	463,673	466,209	464,876		(1,203)		(1,203)		463,673				5,288	09/20/2044
97652U-AD-2	WINWATER MORTGAGE LOAN TRUST WHOLE CMO 15-2 3.500% 02/20/45		12/01/2021	Paydown		1,106,318	1,106,318	1,115,307	1,112,152		(5,834)		(5,834)		1,106,318				14,973	02/20/2045
98161V-AC-4	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 18-A 2.500% 04/17/23		12/15/2021	Paydown		409,968	409,968	411,890	410,887		(918)		(918)		409,968				5,185	04/17/2023
98162H-AB-6	WORLD OMNI AUTOMOBILE LEASE SENIOR ABS 20-A 1.710% 11/15/22		12/15/2021	Paydown		818,593	818,593	818,553	818,562		30		30		818,593				8,066	11/15/2022
98162R-AB-4	WORLD OMNI AUTO REC TRUST ABS 19-C 1.960% 02/15/23		07/15/2021	Call 100.0000		62,929	62,929	62,926	62,966		(30)		(30)		62,936		(8)	(8)	719	02/15/2023
98162R-AB-4	WORLD OMNI AUTO REC TRUST ABS 19-C 1.960% 02/15/23		06/15/2021	Paydown		438,636	438,636	438,621	438,901		(265)		(265)		438,636				2,499	02/15/2023
BWR14M-EC-4	PETROS-PACESETTER NEBRASKA FUND II SENIOR ABS 7.000% 03/01/25		09/15/2021	Paydown		34,453	34,453	34,453	34,453						34,453				1,716	03/01/2025

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
000000-00-0	TORONTO-DOMINION BANK/THE SENIOR CORP BND 0.743% 09/20/21		09/20/2021	Maturity		2,901,400	2,901,400	2,855,000	3,086,600					(231,600)	2,901,400	46,400		46,400	16,905	09/20/2021
009088-AA-3	AIR CANADA SECURED CORP BND 144A 3.750% 06/15/29	A	12/15/2021	Redemption 100.0000		482,213	482,213	502,707	500,884		(18,670)		(18,670)		482,213				13,562	06/15/2029
009088-AB-1	AIR CANADA SENIOR CORP BND 144A 4.125% 12/15/27	A	12/15/2021	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	11/15/2021	Redemption 100.0000		541,092	541,092	533,285	537,014		4,078		4,078		541,092				16,740	11/15/2026
06367X-F3-0	BANK OF MONTREAL SECURED LOCAL BND 144A 1.750% 06/15/21	A	06/15/2021	Maturity		500,000	500,000	480,620	496,569		3,431		3,431		500,000				4,375	06/15/2021
40427H-TB-9	HSBC BANK CANADA SENIOR CORP BND 2.170% 06/29/22		10/07/2021	Royal Bank of Canada		4,309,454	4,256,167	4,141,716	4,174,062		9,079		9,079	1,798	4,247,626	62,688	61,828	124,516	73,332	06/29/2022
891145-2R-4	TORONTO-DOMINION BANK/THE SENIOR CORP BND 2.621% 12/22/21		06/03/2021	Royal Bank of Canada		1,756,581	1,734,176	1,666,993	1,654,397		(2,654)		(2,654)	(6,016)	1,737,733	92,007	18,848	110,855	20,796	12/22/2021
891160-KV-4	TORONTO-DOMINION BANK/THE SECURED LOCAL BND 1.680% 06/08/21		06/08/2021	Maturity		1,654,533	1,654,533	1,494,346	1,570,624		(726)		(726)	(82,025)	1,654,533	166,660		166,660	13,898	06/08/2021
892329-BB-8	TOYOTA CREDIT CANADA INC SENIOR CORP BND 2.350% 07/18/22		11/04/2021	National Bank of Canada		158,378	156,476	194,988	153,062		(1)		(1)	41,939	156,476	(38,524)	1,902	(36,622)	4,727	07/18/2022
000000-00-0	UNITED OVERSEAS BANK LTD (SYDN SENIOR CORP BND 0.846% 04/06/21	B	04/06/2021	Maturity		3,829,750	3,829,750	3,829,750	3,858,250					(28,500)	3,829,750				16,645	04/06/2021
000000-00-0	AUST & NZ BANKING GROUP SENIOR CORP BND 3.250% 04/07/21	B	04/07/2021	Maturity		3,096,023	3,096,023	3,093,436	3,123,905		1,274		1,274	(9,716)	3,096,023	(19,440)		(19,440)	50,310	04/07/2021
000000-00-0	SUNCORP METWAY LTD SENIOR CORP BND 3.500% 04/12/21	B	04/12/2021	Maturity		3,430,125	3,430,125	3,393,610	3,471,840		573		573	(69,513)	3,430,125	27,225		27,225	60,027	04/12/2021
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 0.742% 04/16/21	B	04/16/2021	Maturity		5,802,375	5,802,375	5,105,839	5,792,214		(4,252)		(4,252)	(702,212)	5,802,375	716,625		716,625	21,511	04/16/2021
000000-00-0	OVERSEA CHINESE BANKING CORP L SENIOR CORP BND 0.741% 04/23/21	B	04/23/2021	Maturity		3,476,925	3,476,925	3,497,175	3,472,425					24,750	3,476,925	(20,250)		(20,250)	12,755	04/23/2021
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND 1.235% 07/12/21	B	07/12/2021	Maturity		3,745,750	3,745,750	3,422,469	3,872,874		(12,812)		(12,812)	(479,812)	3,745,750	365,500		365,500	35,734	07/12/2021
000000-00-0	HONGKONG AND SHANGHAI BANK SENIOR CORP BND 0.744% 08/16/21	B	08/16/2021	Maturity		4,401,900	4,401,900	4,062,801	4,637,271		(6,443)		(6,443)	(583,528)	4,401,900	354,600		354,600	25,767	08/16/2021
000000-00-0	NATIONAL AUSTRALIA BANK SENIOR CORP BND 0.920% 07/05/22	B	08/17/2021	Citigroup Global Markets		8,042,645	7,983,250	7,972,078	8,510,911		(8,521)		(8,521)	(553,606)	7,995,695	46,911	46,950	93,861	68,301	07/05/2022
00107U-AC-9	ACIS CLO LTD ABS 1.882% 05/01/27	D	03/08/2021	Call 100.0000		17,900,000	17,900,000	17,855,250	17,873,014		47		47		17,873,062		26,938	26,938	122,905	05/01/2027
00140R-AL-5	AIG CLO LTD ABS 4.441% 01/20/32	D	05/10/2021	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				271,401	01/20/2032
01448X-AA-3	ALESCO PREFERRED FUNDING LTD SENIOR ABS 6 144A 0.686% 03/23/35	D	09/23/2021	Paydown		52,603	52,603	46,553	50,892		1,710		1,710		52,603				228	03/23/2035
01448Y-AA-1	ALESCO PREFERRED FUNDING LTD SENIOR ABS 7-A1A 144A 0.506% 07/23/35	D	07/22/2021	Call 100.0000		9,541,019	9,541,019	9,338,272	9,362,353		7,170		7,170		9,369,523	171,496	171,496	171,496	28,243	07/23/2035
01448Y-AA-1	ALESCO PREFERRED FUNDING LTD SENIOR ABS 7-A1A 144A 0.506% 07/23/35	D	03/23/2021	Paydown		242,825	242,825	237,665	238,278		4,547		4,547		242,825				325	07/23/2035
01450D-AB-0	ALESCO PREFERRED FUNDING LTD SENIOR ABS 12 144A 0.444% 07/15/37	D	03/02/2021	Performance Trust Capital Part		15,408,995	16,979,609	15,086,768	15,389,197		7,447		7,447		15,396,644		12,351	12,351	36,871	07/15/2037
01450D-AB-0	ALESCO PREFERRED FUNDING LTD SENIOR ABS 12 144A 0.444% 07/15/37	D	01/15/2021	Paydown		130,942	130,942	116,345	118,677		12,265		12,265		130,942				186	07/15/2037
01749G-AN-8	ALLEGRO CLO I LTD SENIOR ABS 144A 2.579% 01/30/26	D	01/29/2021	Paydown		10,000,000	10,000,000	10,009,375	10,007,702		(7,702)		(7,702)		10,000,000				69,570	01/30/2026
01749T-AE-0	ALLEGRO CLO LTD ABS 144A 1.274% 01/15/30	D	05/24/2021	Call 100.0000		12,964,858	12,964,858	12,936,335	12,937,383		1,142		1,142		12,938,525	26,333		26,333	109,777	01/15/2030
01749T-AE-0	ALLEGRO CLO LTD ABS 144A 1.274% 01/15/30	D	04/15/2021	Paydown		388,379	388,379	387,525	387,556		823		823		388,379				2,727	01/15/2030
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 144A 1.394% 07/15/30	D	04/15/2021	Paydown		15,000,000	15,000,000	14,956,500	14,958,519		41,481		41,481		15,000,000				114,436	07/15/2030
03328Q-AS-0	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 6R 144A 3.790% 07/15/30	D	04/15/2021	Paydown		10,000,000	10,000,000	10,005,000	10,003,355		(3,355)		(3,355)		10,000,000				189,500	07/15/2030
04016P-AA-6	ARES CLO LTD SENIOR ABS 144A 1.344% 10/15/29	D	06/17/2021	Call 100.0000		5,102,000	5,102,000	5,086,694	5,088,643		623		623		5,089,266		12,734	12,734	50,167	10/15/2029

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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
04941V-AC-9	ATLAS SENIOR LOAN FUND LTD ABS 9 144A 1.002% 04/20/28	D	10/20/2021	Paydown		3,484,259	3,484,259	3,470,678	3,474,318		9,941		9,941		3,484,259				21,932	04/20/2028
04965C-AJ-7	ATRIUM CDO CORP SENIOR ABS 144A 0.958% 04/22/27	D	10/22/2021	Paydown		353,810	353,810	350,449	350,814		2,997		2,997		353,810				1,993	04/22/2027
05363L-AU-7	AVERY POINT CLO LTD ABS 2015 6A 1.190% 08/05/27	D	02/25/2021	Call 100.0000		12,010,356	12,010,356	12,010,356	12,010,356						12,010,356				47,434	08/05/2027
05363L-AU-7	AVERY POINT CLO LTD ABS 2015 6A 1.190% 08/05/27	D	02/05/2021	Paydown		961,519	961,519	961,519	961,519						961,519				3,132	08/05/2027
05363X-AN-7	AVERY POINT CLO LTD ABS 1.170% 07/17/26	D	07/19/2021	Paydown		436,362	436,362	436,990	436,691		(329)		(329)		436,362				2,485	07/17/2026
05875F-AQ-0	BALLYROCK LTD ABS 16-1R 144A 1.474% 10/15/28	D	01/15/2021	Paydown		14,175,000	14,175,000	14,059,350	14,076,961		98,039		98,039		14,175,000				57,485	10/15/2028
06760P-AC-5	BABSON CLO LTD SENIOR ABS 144A 1.080% 07/20/29	D	10/20/2021	Paydown		2,306,834	2,306,834	2,303,374	2,303,913		2,921		2,921		2,306,834				26,688	07/20/2029
07134Q-AA-4	BATTALION CLO LTD BATLN_20-18 ABS 144A 1.924% 10/15/32	D	10/15/2021	Paydown		12,000,000	12,000,000	12,030,000	12,028,569		(28,569)		(28,569)		12,000,000				252,185	10/15/2032
08180N-AN-4	BENEFIT STREET PARTNER CLO LTD SENIOR ABS 144A 1.430% 10/18/29	D	07/27/2021	Call 100.0000		15,000,000	15,000,000	14,962,500	14,963,989		2,151		2,151		14,966,140		33,860	33,860	169,551	10/18/2029
12481H-AC-9	CBAM CLO MANAGEMENT SENIOR ABS 144A 1.352% 10/17/29	D	07/19/2021	Paydown		15,000,000	15,000,000	14,953,500	14,955,351		44,649		44,649		15,000,000				163,834	10/17/2029
12547U-AL-2	CIFC FUNDING LTD SENIOR ABS 15-5R 144A 0.984% 10/25/27	D	10/25/2021	Paydown		9,771,152	9,771,152	9,738,346	9,743,510		27,642		27,642		9,771,152				93,399	10/25/2027
12551P-AA-0	CIFC FUNDING LTD SENIOR ABS 12-2RR 144A 0.930% 01/20/28	D	10/20/2021	Paydown		738,758	738,758	733,956	734,706		4,051		4,051		738,758				4,909	01/20/2028
12807C-AA-1	CAL FUNDING IV LTD ABS 20-1 144A 2.220% 09/25/45	D	12/25/2021	Paydown		935,000	935,000	934,789	934,798		202		202		935,000				11,327	09/25/2045
26250J-AU-4	DRYDEN SENIOR LOAN FUND SENIOR ABS 2012-25A 144A 1.474% 10/15/27	D	03/02/2021	R.W. BAIRD & CO.		7,727,584	7,730,000	7,738,503	7,737,124		(127)		(127)		7,736,997		(9,413)	(9,413)	47,748	10/15/2027
26250U-AQ-8	DRYDEN SENIOR LOAN FUND ABS 2013-26A 1.024% 04/15/29	D	10/15/2021	Paydown		151,691	151,691	151,691	151,691						151,691				1,475	04/15/2029
28852L-AA-1	ELLINGTON CLO I LTD ABS 2018-3A 1.782% 07/20/30	D	04/20/2021	Paydown		696,679	696,679	696,400	696,496		183		183		696,679				4,813	07/20/2030
29915R-AE-3	EVANS GROVE CLO LTD SENIOR ABS 144A 1.876% 05/28/28	D	04/23/2021	Call 100.0000		3,500,000	3,500,000	3,448,200	3,452,206		2,565		2,565		3,454,770		45,230	45,230	26,767	05/28/2028
36655X-AY-5	GARRISON BSL CLO LTD 4.521% 04/20/29	D	02/09/2021	Call 100.0000		6,200,000	6,200,000	6,192,250	6,194,197		(53)		(53)		6,194,144		5,856	5,856	84,869	04/20/2029
37952U-AD-5	GLOBAL SC FINANCE SRL ABS 3.190% 07/17/29	D	03/17/2021	Paydown		3,941,667	3,941,667	3,940,842	3,941,351		316		316		3,941,667				30,704	07/17/2029
38136M-AG-3	GOLDENTREE LOAN MANAGEMENT SENIOR ABS 2017-2A 144A 1.582% 11/28/30	D	10/20/2021	Paydown		8,000,000	8,000,000	7,962,500	7,963,083		36,917		36,917		8,000,000				133,107	11/28/2030
46619U-AA-7	JFIN CLO LTD SENIOR ABS 2017 144A 1.594% 04/24/29	D	03/24/2021	Call 100.0000		6,855,900	6,855,900	6,916,917	6,892,269		(1,379)		(1,379)		6,890,890		(34,990)	(34,990)	47,839	04/24/2029
478375-AF-5	JOHNSON CONTROLS INTERNATIONAL 3.750% 12/01/21	D	09/01/2021	Call 100.0000		20,000,000	20,000,000	19,926,308	19,985,141		10,772		10,772		19,995,913		4,087	4,087	562,500	12/01/2021
48661L-AA-0	KAYNE CLO SENIOR ABS 144A 1.474% 07/24/32	D	12/16/2021	Call 100.0000		5,600,000	5,600,000	5,599,440	5,599,474		61		61		5,599,535		465	465	98,745	07/24/2032
50196#-AA-3	LCN CAPITAL PARTNERS (EUR) III CORP BND 5.500% 07/24/50		10/04/2021	Various		1,316,387	1,316,387	1,201,148	1,361,115					(159,963)	1,316,387	115,239		115,239	91,248	07/24/2050
50196#-AA-3	LCN CAPITAL PARTNERS (EUR) III CORP BND 5.500% 07/24/50		01/08/2021	Redemption 100.0000		799,193	799,193	745,181	797,742					(52,562)	799,193	54,012		54,012	57,189	07/24/2050
55818M-BA-4	MADISON PARK FUNDING LTD SENIOR ABS 13-RR 144A 1.074% 04/19/30	D	10/19/2021	Paydown		379,608	379,608	380,272	380,162		(555)		(555)		379,608				3,789	04/19/2030
55818V-AY-3	MADISON PARK FUNDING LTD SENIOR ABS 144A 1.635% 01/27/26	D	05/25/2021	Call 100.0000		2,000,000	2,000,000	1,974,375	1,977,481		1,441		1,441		1,978,922		21,078	21,078	19,953	01/27/2026
55819Y-AA-8	MADISON PARK FUNDING LTD ABS 144A 1.329% 07/29/30	D	03/24/2021	R.W. BAIRD & CO.		13,050,718	13,045,500	12,862,863	12,874,456		5,916		5,916		12,880,372		170,346	170,346	75,759	07/29/2030
55951P-BA-4	MAGNETITE CLO LTD SENIOR ABS 2012-7A 144A 0.924% 01/15/28	D	10/15/2021	Paydown		583,154	583,154	582,425	582,567		587		587		583,154				4,501	01/15/2028
56576Q-AN-8	MARATHON CLO LTD ABS 144A 1.030% 11/22/27	D	11/22/2021	Paydown		4,548,276	4,548,276	4,537,815	4,537,829		10,447		10,447		4,548,276				27,824	11/22/2027

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
59802U-AV-1	MIDOCEAN CREDIT CLO ABS 2014-3A 4.070% 04/21/31	D	01/21/2021	Paydown		56,377	56,377	56,377	56,377						56,377				574	04/21/2031
64130D-AW-0	NEUBERGER BERMAN CLO LTD SENIOR ABS 144A 1.312% 04/20/27	D	05/06/2021	Call 100.0000		9,250,000	9,250,000	8,951,225	8,982,253		8,519		8,519		8,990,772		259,228	259,228	71,149	04/20/2027
64131T-AE-4	NEUBERGER BERMAN CLO LTD SENIOR ABS 16S 144A 1.374% 01/15/28	D	03/30/2021	Call 100.0000		3,000,000	3,000,000	2,964,000	2,973,478		874		874		2,974,351		25,649	25,649	20,595	01/15/2028
67091R-AT-6	OCP CLO LTD SENIOR ABS 144A 2.922% 04/17/27	D	01/19/2021	Paydown		8,600,000	8,600,000	8,610,750	8,610,463		(10,463)		(10,463)		8,600,000				66,325	04/17/2027
67092D-AL-3	OCP CLO LTD SENIOR ABS 15-10R 144A 0.945% 10/26/27	D	03/23/2021	R.W. BAIRD & CO.		2,111,875	2,111,215	2,112,534	2,112,260		2		2		2,112,262		(388)	(388)	9,104	10/26/2027
67092D-AL-3	OCP CLO LTD SENIOR ABS 15-10R 144A 0.945% 10/26/27	D	01/26/2021	Paydown		810,023	810,023	810,529	810,424		(401)		(401)		810,023				2,142	10/26/2027
67108E-BA-6	OZLM FUNDING LTD ABS 2013-3A 3.554% 01/22/29	D	04/15/2021	Call 100.0000		13,875,000	13,875,000	13,875,000	13,875,000						13,875,000				236,970	01/22/2029
67515W-BA-3	OCEAN TRAILS CLO ABS 7A 3.800% 04/17/30	C	03/18/2021	Call 100.0000		15,200,000	15,200,000	15,200,000	15,200,000						15,200,000				242,402	04/17/2030
67570Q-AJ-0	OCP CLO LTD ABS 4.288% 01/20/32	D	03/31/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				191,769	01/20/2032
69689H-AA-3	PALMER SQUARE LOAN FUNDING LTD ABS 1.024% 10/24/27	D	10/24/2021	Paydown		5,267,316	5,267,316	5,267,316	5,267,316						5,267,316				36,122	10/24/2027
69689L-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS 1.010% 08/20/27	D	11/22/2021	Paydown		3,730,915	3,730,915	3,730,915	3,730,915						3,730,915				23,614	08/20/2027
69700H-AC-4	PALMER SQUARE CLO LTD ABS 144A 1.174% 07/15/26	D	02/25/2021	Call 100.0000		7,500,000	7,500,000	7,338,750	7,358,402		1,617		1,617		7,360,019		139,981	139,981	35,695	07/15/2026
69700V-AA-7	PALMER SQUARE LOAN FUNDING LTD ABS 1.182% 04/20/27	D	10/20/2021	Paydown		3,667,403	3,667,403	3,667,403	3,667,403						3,667,403				27,117	04/20/2027
69915V-AN-0	PARALLEL LTD SENIOR ABS 15-1R 144A 0.982% 07/20/27	D	10/20/2021	Paydown		4,790,512	4,790,512	4,789,074	4,789,493		1,019		1,019		4,790,512				32,054	07/20/2027
74041C-AA-7	PREFERRED TERM SECURITIES BASIC 0.602% 09/26/34	D	06/28/2021	Various		1,221,664	1,221,664	1,194,052	1,196,922		24,743		24,743		1,221,664				4,037	09/26/2034
74041E-AA-3	PREFERRED TERM SECS XVI SENIOR ABS 16 144A 0.703% 03/23/35	D	12/23/2021	Paydown		3,324,875	3,324,875	2,915,499	3,048,371		276,503		276,503		3,324,875				21,505	03/23/2035
74042E-AA-2	PREFERRED TERM SEC XVII SENIOR ABS 17 144A 0.525% 06/23/35	D	12/23/2021	Paydown		1,669,129	1,669,129	1,440,667	1,501,267		167,861		167,861		1,669,129				9,344	06/23/2035
74042H-AA-5	PREFERRED TERM SECS XIX SENIOR ABS 19 144A 0.553% 12/22/35	D	12/22/2021	Paydown		3,584,565	3,584,565	2,950,545	3,059,372		525,193		525,193		3,584,565				8,005	12/22/2035
74042H-AB-3	PREFERRED TERM SECURITIES XIX SENIOR ABS 19 144A 0.633% 12/22/35	D	12/22/2021	Paydown		77,715	77,715	70,041	70,852		6,863		6,863		77,715				290	12/22/2035
74043A-AD-3	PREFERRED TERM XXII SENIOR ABS 23 144A 0.513% 12/22/36	D	12/22/2021	Paydown		5,565,776	5,565,776	5,228,351	5,263,967		301,809		301,809		5,565,776				17,830	12/22/2036
74990F-AE-3	RR LTD SENIOR ABS 144A 1.724% 04/15/30	D	03/16/2021	Call 100.0000		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				29,111	04/15/2030
75620T-AR-9	RECETTE CLO LLC ABS 2015-1A 144A 1.052% 10/20/27	D	03/18/2021	Various		1,528,060	1,528,060	1,527,325	1,527,613		(14)		(14)		1,527,598		462	462	7,261	10/20/2027
75620T-AR-9	RECETTE CLO LLC ABS 2015-1A 144A 1.052% 10/20/27	D	01/20/2021	Paydown		133,474	133,474	133,410	133,435		39		39		133,474				388	10/20/2027
78108Y-AE-2	REDDING RIDGE ASSET MANAGMENT SENIOR ABS 144A 1.824% 07/16/29	D	06/17/2021	Call 100.0000		10,000,000	10,000,000	9,946,880	9,950,508		2,832		2,832		9,953,340		46,660	46,660	130,995	07/16/2029
817176-AQ-3	SENECA PARK CLO LTD SENIOR ABS 1406R 144A 3.530% 07/17/26	D	04/17/2021	Paydown		4,500,000	4,500,000	4,479,300	4,488,962		11,038		11,038		4,500,000				54,931	07/17/2026
83610K-AC-7	SOUND POINT CLO LTD ABS 16 2.018% 07/25/30	D	03/18/2021	Call 100.0000		6,000,000	6,000,000	6,003,000	6,002,030		(131)		(131)		6,001,899		(1,899)	(1,899)	48,044	07/25/2030
87166V-AG-3	SYMPHONY CLO LTD SENIOR ABS 2018-20A 144A 4.880% 01/16/32	D	01/16/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				122,000	01/16/2032
87249F-AC-8	TICP CLO LTD SENIOR ABS 32 144A 0.972% 04/20/28	D	10/20/2021	Paydown		6,075,276	6,075,276	6,048,304	6,055,749		19,527		19,527		6,075,276				38,211	04/20/2028
87271R-AC-3	TEACHERS INSURANCE AND ANNUITY SENIOR ABS 144A 1.832% 04/20/29	D	03/18/2021	Call 100.0000		6,000,000	6,000,000	5,998,200	5,998,243		49		49		5,998,292		1,708	1,708	47,693	04/20/2029
87970U-AS-5	TELOS CLO LTD SENIOR ABS 146R 144A 1.392% 01/17/27	D	07/19/2021	Call 100.0000		882,673	882,673	884,968	883,702		(492)		(492)		883,210		(537)	(537)	9,909	01/17/2027

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
87970U-AS-5	TELOS CLO LTD SENIOR ABS 146R 144A 1.392% 01/17/27	D	04/19/2021	Paydown		999,062	999,062	1,001,659	1,000,226		(1,165)		(1,165)		999,062				6,152	01/17/2027
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.800% 07/21/23	D	11/12/2021	Call 101.0000		10,100,000	10,000,000	9,966,600	9,881,778	105,256	4,281		109,537		9,991,316		8,684	8,684	466,333	07/21/2023
89412R-AH-8	TRAPEZA CDO LLC ABS 1.498% 07/15/34	D	07/15/2021	Call 100.0000		18,000,000	18,000,000	16,830,000	17,032,278		51,429		51,429		17,083,708		916,292	916,292	281,769	07/15/2034
89531F-AC-1	TRESTLES CLO LTD ABS 1.618% 07/25/29	D	03/31/2021	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				52,520	07/25/2029
89707Y-AB-0	TROPIC CDO CORP SENIOR ABS 4B 144A 0.684% 04/15/35	D	11/03/2021	R.W. BAIRD & CO.		13,289,475	14,367,000	13,020,094	13,201,956		53,922		53,922		13,255,878		33,597	33,597	115,968	04/15/2035
92330Y-AC-7	VENTURE CDO LTD ABS 4.039% 07/15/31	D	02/26/2021	Call 100.0000		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				308,647	07/15/2031
92912Q-AB-2	VOYA CLO LTD SENIOR ABS 14-3 144A 2.024% 07/25/26	D	10/25/2021	Paydown		500,478	500,478	499,988	500,190		288		288		500,478				9,010	07/25/2026
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,431,497,801	1,423,970,207	1,421,304,513	1,421,879,151	697,636	(857,266)		(159,630)	(2,890,566)	1,420,798,606	1,969,653	5,969,721	7,939,374	29,329,120	XXX
064058-AD-2	BANK OF NEW YORK MELLON CORP CORP BND 3.542% 12/29/49		12/20/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				363,033	12/29/2049
249670-AA-8	DEPOSITORY TRUST & CLEARING CO CORP BND 3.351% 12/15/49		06/15/2021	Call 100.0000		22,600,000	22,600,000	22,600,000	21,655,321		(42,164)		(42,164)		21,613,157		986,843	986,843	384,700	12/15/2049
38148B-AB-4	GOLDMAN SACHS GROUP INC/THE 4.128% 12/31/49		02/07/2021	Call 100.0000		10,000,000	10,000,000	10,131,250	9,628,509		637		637		9,629,146		370,854	370,854	99,757	12/31/2049
58551T-AA-5	MELLON CAPITAL IV BASIC 4.000% 12/31/49		09/15/2021	Bank of America		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				150,556	12/31/2049
59156R-BP-2	METLIFE INC CORP BND 3.759% 12/31/49		06/15/2021	Call 100.0000		8,723,000	8,723,000	9,082,824	8,692,538		(15,758)		(15,758)		8,676,780		46,220	46,220	166,476	12/31/2049
617474-AA-9	MORGAN STANLEY CORP BND 3.934% 12/31/49		04/15/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	4,999,601		399		399		5,000,000				102,351	12/31/2049
857477-AQ-6	STATE STREET CORP CAPSEC CORP BND 3.800% 12/31/49		03/15/2021	Call 100.0000		9,017,000	9,017,000	9,099,628	9,016,998		(5)		(5)		9,016,993		7	7	85,966	12/31/2049
92978A-AA-0	WACHOVIA CAP TRUST III Hybrid 5.570% 03/29/49		03/15/2021	Various		20,000,000	20,000,000	19,827,711	19,843,912		431		431		19,844,343		155,657	155,657	278,488	03/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						90,340,000	90,340,000	90,741,413	88,836,879		(56,460)		(56,460)		88,780,419		1,559,581	1,559,581	1,631,327	XXX
70812U-AB-0	PATHLIGHT PENNY INTERMEDIATE H LOAN/TERM 9.250% 12/07/25		12/16/2021	Redemption 102.5641		20,000,000	19,500,000	19,500,000	19,500,000		500,000		500,000		20,000,000				1,895,608	12/07/2025
BWR1DZ-8V-0	PATHLIGHT NEIMAN MARCUS LOAN/TERM 9.500% 09/25/24		03/30/2021	Redemption 100.0000		5,850,000	5,850,000	5,850,000	5,850,000						5,850,000				418,893	09/25/2024
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						25,850,000	25,350,000	25,350,000	25,350,000		500,000		500,000		25,850,000				2,314,501	XXX
8399997. Total - Bonds - Part 4						2,418,965,426	2,401,879,016	2,432,969,941	2,411,864,055	357,329	(5,395,869)		(5,038,540)	(10,559,313)	2,404,864,334	8,598,122	8,538,447	17,136,569	53,454,480	XXX
8399998. Total - Bonds - Part 5						946,398,979	931,874,911	948,936,637			(2,633,383)		(2,633,383)		946,256,751	(46,504)	(10,480,712)	(10,527,216)	22,933,952	XXX
8399999. Total - Bonds						3,365,364,405	3,333,753,927	3,381,906,578	2,411,864,055	357,329	(8,029,252)		(7,671,923)	(10,559,313)	3,351,121,085	8,551,618	(1,942,265)	6,609,353	76,388,432	XXX
48128B-AG-6	JPMORGAN CHASE & CO		05/05/2021	JP Morgan Securities	10,000,000.000	10,212,500	0.00	10,000,000	10,337,500	(337,500)			(337,500)		10,000,000		212,500	212,500	352,667	
524901-50-1	LEGG MASON INC		03/12/2021	Various	16,550.000	420,290	0.00	422,903	418,881	4,023			4,023		422,903		(2,613)	(2,613)		
524901-50-1	LEGG MASON INC		03/15/2021	Call 25.0000	3,396.000	84,900	0.00	86,868	85,953	915			915		86,868		(1,968)	(1,968)	1,353	
524901-60-0	LEGG MASON INC		08/10/2021	Various	4,210.000	106,947	0.00	108,174	108,100	74			74		108,174		(1,227)	(1,227)	704	
524901-60-0	LEGG MASON INC		09/15/2021	Call 25.0000	41,971.000	1,049,275	0.00	1,079,603	1,077,689	1,913			1,913		1,079,603		(30,328)	(30,328)	37,684	
55272X-30-0	MFA FINANCIAL INC		01/04/2021	INSTINET LLC	430.000	10,941	0.00	10,928	10,928						10,928		13	13		
55272X-30-0	MFA FINANCIAL INC		01/05/2021	Redemption 25.0000	31,152.000	778,800	0.00	791,733	791,733						791,733		(12,933)	(12,933)	14,018	
902973-15-5	US BANCORP SERIES B*		11/05/2021	INSTINET LLC	100,000.000	2,497,625	0.00	2,500,000	2,464,000	36,000			36,000		2,500,000		(2,375)	(2,375)	72,631	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						15,161,278	XXX	15,000,209	15,294,784	(294,575)			(294,575)		15,000,209		161,069	161,069	479,057	XXX
8999997. Total - Preferred Stocks - Part 4						15,161,278	XXX	15,000,209	15,294,784	(294,575)			(294,575)		15,000,209		161,069	161,069	479,057	XXX
8999998. Total - Preferred Stocks - Part 5						35,714,014	XXX	35,745,886							35,745,886		(31,872)	(31,872)	458,259	XXX
8999999. Total - Preferred Stocks						50,875,292	XXX	50,746,095	15,294,784	(294,575)			(294,575)		50,746,095		129,197	129,197	937,316	XXX
004285-10-2	ACAMAR PARTNERS ACQUISITION CO		01/12/2021	Various	234,175.000	2,680,512		2,367,214	2,622,760	(255,546)			(255,546)		2,367,214		313,298	313,298		
00461L-20-4	ACKRELL SPAC PARTNERS I UNITS		02/04/2021	Morgan Stanley	99,390.000	993,900		993,900	1,022,723	(28,823)			(28,823)		993,900					
007ESC-99-9	GABS 144A AELTUS CBO COM STK		05/06/2021	Morgan Stanley	28,563.000			8,502		8,502			8,502		8,502		(8,502)	(8,502)		
017ESC-01-3	ALLEGRO MERGER CORP ESCROW		08/25/2021	Morgan Stanley	598,603.000	6,966											6,966	6,966		
020751-10-3	AHACW		08/27/2021	Various	230,686.000	2,763,637		2,221,835	2,346,077	(124,241)			(124,241)		2,221,835		541,802	541,802		
020751-11-1	AHACW		01/12/2021	INSTINET LLC	3,529.000	4,111		2,506	4,058	(1,553)			(1,553)		2,506		1,606	1,606		
02156Y-20-2	ALTITUDE ACQUISITION UNITS COR		02/02/2021	Morgan Stanley	49,696.000	496,960		496,960	514,354	(17,394)			(17,394)		496,960					

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
049284-20-1	ATLAS CREST INVESTMENT UNITS C		05/11/2021	Various	248,476.000	2,484,760		2,484,760	2,621,422	(136,662)			(136,662)		2,484,760					
08772B-20-3	BETTER WORLD ACQUISITION UNITS		01/07/2021	Morgan Stanley	79,512.000	795,120		795,120	878,608	(83,488)			(83,488)		795,120					
103085-10-6	BOWX ACQUISITION UNITS CORP		03/26/2021	Various	124,236.000	1,293,427		1,193,983	1,274,661	(80,679)			(80,679)		1,193,983		99,445	99,445		
106762-10-7	BREEZE HOLDINGS ACQUISITION		07/16/2021	Various	228,061.000	2,393,113		2,224,989	2,314,819	(89,830)			(89,830)		2,224,989		168,124	168,124		
106762-12-3	BREEZE HOLDINGS ACQUISITION		01/12/2021	Various	146,708.000	40,273		21,155	42,545	(21,391)			(21,391)		21,155		19,119	19,119		
12510J-20-5	CBRE ACQUISITION HOLDINGS UNIT		02/02/2021	Morgan Stanley	24,848.000	248,480		248,480	259,662	(11,182)			(11,182)		248,480					
12520T-20-1	CF ACQUISITION IV UNITS CORP		02/24/2021	Morgan Stanley	248,475.000	2,484,750		2,484,750	2,556,808	(72,058)			(72,058)		2,484,750					
12529D-20-7	CF FINANCE ACQ III UNITS CORP		01/12/2021	Morgan Stanley	99,390.000	993,900		993,900	1,066,455	(72,555)			(72,555)		993,900					
14064F-20-9	CAPITOL INVESTMENT V UNITS COR		05/11/2021	Various	24,847.000	248,470		248,470	255,924	(7,454)			(7,454)		248,470					
143636-20-7	CARNEY TECH ACQ II UNITS CORP		02/03/2021	Morgan Stanley	49,695.000	496,950		496,950	509,871	(12,921)			(12,921)		496,950					
147151-20-3	CASCADE ACQUISITION UNITS CORP		02/03/2021	Morgan Stanley	149,086.000	1,490,860		1,490,860	1,557,949	(67,089)			(67,089)		1,490,860					
15957T-10-7	CHARDAN HEALTHCARE ACQUISITION		09/03/2021	Various	74,542.000	749,427		693,241	760,328	(67,088)			(67,088)		693,241		56,187	56,187		
171439-10-2	CHURCHILL CAPITAL IV UNITS COR		01/22/2021	Various	1,104,005.000	15,946,818		10,614,519	11,051,090	(436,571)			(436,571)		10,614,519		5,332,299	5,332,299		
171439-11-0	CHURCHILL CAPITAL IV UNITS COR		01/12/2021	INSTINET LLC	8,232.000	37,744		18,522	12,513	6,009			6,009		18,522		19,222	19,222		
17143G-10-6	CHURCHILL CAPITAL II UNITS COR		06/14/2021	Various	425,117.000	4,476,295		4,251,880	4,399,961	(148,081)			(148,081)		4,251,880		224,415	224,415		
172062-10-1	CINCINNATI FINL CORP		04/19/2021	Various	275,000.000	29,227,228		20,924,021	24,026,750	(3,102,729)			(3,102,729)		20,924,021		8,303,207	8,303,207	338,250	
18716C-20-9	CLIMATE CHANGE CRISIS REAL UNI		01/07/2021	Morgan Stanley	24,848.000	248,480		248,480	265,625	(17,145)			(17,145)		248,480					
206071-20-1	CONCORD ACQUISITION CORP		02/02/2021	Morgan Stanley	99,390.000	993,900		993,900	1,024,711	(30,811)			(30,811)		993,900					
22564L-10-5	CRESCENT ACQUISITION UNITS COR		02/04/2021	Various	614,536.000	6,714,710		6,081,853	6,421,901	(340,048)			(340,048)		6,081,853		632,857	632,857		
23318M-20-9	DD3 ACQUISITION II UNITS CORP		01/29/2021	Morgan Stanley	94,420.000	944,200		944,200	991,363	(47,163)			(47,163)		944,200					
23343Q-20-9	DFP HEALTHCARE ACQUISITIONS		01/06/2021	Morgan Stanley	24,848.000	248,480		248,480	278,551	(30,071)			(30,071)		248,480					
23344P-20-0	DPCM CAPITAL UNITS INC		01/05/2021	Morgan Stanley	74,544.000	744,943		744,943	821,475	(76,532)			(76,532)		744,943					
25470F-30-2	DISCOVERY COMMUNICATIONS C		01/27/2021	Bloomberg Tradebooks	197,786.000	6,920,142		4,657,215	5,180,015	(522,801)			(522,801)		4,657,215		2,262,927	2,262,927		
265334-20-1	DUNE ACQUISITION UNITS CORP		05/11/2021	Various	74,542.000	763,596		745,420	764,056	(18,636)			(18,636)		745,420		18,176	18,176		
26873Y-10-4	E MERGE TECHNOLOGY ACQUISITION		02/05/2021	Various	139,612.000	1,483,148		1,345,605	1,428,231	(82,626)			(82,626)		1,345,605		137,543	137,543		
30259Y-10-6	FG NEW AMERICA ACQUISITION COR		07/21/2021	Various	469,260.000	5,069,112		4,576,320	4,777,067	(200,747)			(200,747)		4,576,320		492,793	492,793		
30606L-10-8	FALCON CAPITAL ACQ UNITS CORP		02/12/2021	INSTINET LLC	29,817.000	374,770		287,138	314,271	(27,133)			(27,133)		287,138		87,632	87,632		
31810Q-30-5	FINTECH ACQUISITION V UNITS CO		01/25/2021	Morgan Stanley	49,695.000	496,950		496,950	530,246	(33,296)			(33,296)		496,950					
33765Y-10-1	FIRSTMARK HORIZON ACQUISITION		02/22/2021	Various	99,390.000	1,293,182		944,205	1,053,534	(109,329)			(109,329)		944,205		348,977	348,977		
33765Y-11-9	FIRSTMARK HORIZON ACQUISITION		01/12/2021	INSTINET LLC	66.000	161		99	164	(65)			(65)		99		62	62		
34431F-10-4	FOLEY TRASIMENE ACQUISITION UN		01/22/2021	Various	64,604.000	869,857		589,512	722,273	(132,761)			(132,761)		589,512		280,346	280,346		
349642-20-7	FORTRESS VALUE ACQUISITION UNI		01/04/2021	Morgan Stanley	49,695.000	496,950		496,950	554,596	(57,646)			(57,646)		496,950					
35137L-20-4	FOX CORP CLASS A WHEN ISSUED		01/27/2021	Various	21,182.000	718,889		605,706	611,736	(6,031)			(6,031)		605,706		113,184	113,184		
36118H-10-5	FUSION ACQUISITION UNITS		01/14/2021	Various	146,549.000	1,715,380		1,409,152	1,656,004	(246,851)			(246,851)		1,409,152		306,228	306,228		
362019-10-1	GO ACQUISITION UNIT CORP		02/08/2021	Various	39,457.000	420,770		378,787	402,067	(23,280)			(23,280)		378,787		41,983	41,983		
36251A-10-7	GX ACQUISITON UNITS CORP		03/15/2021	Various	42,360.000	452,888		418,940	465,960	(47,020)			(47,020)		418,940		33,948	33,948		
36258Q-10-5	GS ACQUISITION HOLDINGS II UNI		07/16/2021	Various	49,692.000	613,203		477,043	541,643	(64,600)			(64,600)		477,043		136,160	136,160		
370ESC-81-6	ESCROW GM CORP SR EXP 4/21/201		03/30/2021	Morgan Stanley	187,443.000	662											662	662		
379582-20-8	GLOBIS ACQUISITION UNITS CORP		02/16/2021	Morgan Stanley	248,475.000	2,484,750		2,484,750	2,554,323	(69,573)			(69,573)		2,484,750					
38102H-20-8	GOLDEN FALCON ACQUISITION UNIT		02/08/2021	Morgan Stanley	49,694.000	496,940		496,940	516,818	(19,878)			(19,878)		496,940					
382864-10-6	GORES HOLDINGS V UNITS INC		08/05/2021	Morgan Stanley	99,390.000	993,996		964,083	1,033,656	(69,573)			(69,573)		964,083		29,913	29,913		
382864-11-4	GORES HOLDINGS V UNITS INC		02/05/2021	Various	6,990.000	18,050		10,485	14,050	(3,565)			(3,565)		10,485		7,565	7,565		
38286R-20-4	GORES HOLDINGS VI UNITS INC		02/05/2021	INSTINET LLC	4,970.000	62,844		49,700	52,682	(2,982)			(2,982)		49,700		13,144	13,144		
42226W-20-8	HEALTH ASSURANCE ACQUISITION U		01/19/2021	Morgan Stanley	49,696.000	496,960		496,960	547,650	(50,690)			(50,690)		496,960					
42227K-20-3	HEALTHCARE SERVICES UNITS CORP		01/14/2021	Morgan Stanley	273,322.000	2,733,220		2,733,220	2,793,351	(60,131)			(60,131)		2,733,220					
42984L-10-5	HIGHCAPE CAPITAL ACQ UNITS COR		02/18/2021	INSTINET LLC	49,692.000	778,564		480,356	504,871	(24,515)			(24,515)		480,356		298,208	298,208		
435063-10-2	HOLICITY UNITS (PROPOSED) INC		02/03/2021	Various	99,390.000	1,666,003		944,205	1,004,833	(60,628)			(60,628)		944,205		721,798	721,798		
435063-11-0	HOLICITY UNITS (PROPOSED) INC		01/13/2021	Various	762.000	1,108		1,143	1,029	114			114		1,143		(35)	(35)		
443761-10-1	HUDSON EXECUTIVE INVESTMENT UN		01/19/2021	Various	301,541.000	3,452,255		2,899,218	3,259,658	(360,440)			(360,440)		2,899,218		553,037	553,037		
456357-10-2	INDUSTRIAL TECH ACQUISITIONS U		10/08/2021	Various	357,635.000	3,678,417		3,453,685	3,626,419	(172,734)			(172,734)		3,453,685		224,732	224,732		
457817-30-2	INSU ACQUISITION III UNITS COR		05/11/2021	Various	42,157.000	421,570		421,570	445,599	(24,029)			(24,029)		421,570					
496861-20-4	KINGSWOOD ACQUISITION UNITS CO		02/17/2021	Morgan Stanley	74,544.000	745,440		745,440	775,258	(29,818)			(29,818)		745,440					
49714K-20-8	KINS TECHNOLOGY GROUP UNITS		02/24/2021	Morgan Stanley	49,696.000	496,960		496,960	511,372	(14,412)			(14,412)		496,960					
500754-10-6	KRAFT HEINZ CO		03/29/2021	Various	1,250,000.000	49,038,694		42,727,830	43,325,000	(597,170)			(597,170)		42,727,830		6,310,864	6,310,864	500,000	
50201G-10-6	LGL SYSTEMS ACQUISITION CORP		08/27/2021	Various	466,075.000	4,730,479		4,549,809	4,716,679	(166,870)			(166,870)		4,549,809		180,670	180,670		
51476H-10-0	LANDCADIA HOLDINGS III UNITS I		02/09/2021	Various	298,170.000	3,240,325		2,857,721	3,124,822	(267,101)			(267,101)		2,857,721		382,604	382,604		
53229E-10-3	LIFESCI ACQUISITION II CORP		10/07/2021	Various	49,695.000	523,482		496,950	530,246	(33,296)			(33,296)		496,950		26,532	26,532		
53625R-10-4	LIONHEART ACQUISITION II UNITS		07/12/2021	INSTINET LLC	19,850.000	200,385		191,056	200,088	(9,032)			(9,032)		191,056		9,328	9,328		

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
53804W-20-5	LIVE OAK ACQUISITION II UNITS		05/12/2021	Various	49,697.000	496,971		496,970	539,212	(42,242)			(42,242)		496,970		1	1		
55068A-20-9	LUX HEALTH TECH ACQ UNITS CORP		01/05/2021	Morgan Stanley	49,695.000	496,950		496,950	571,493	(74,543)			(74,543)		496,950					
58507N-20-4	MEDTECH ACQUISITION UNITS CORP		05/12/2021	Various	24,847.000	248,470		248,470	260,894	(12,424)			(12,424)		248,470					
612657-20-5	MONTES ARCHIMEDES ACQUISITION		01/04/2021	Morgan Stanley	125,728.000	1,241,877		1,241,877	1,320,144	(78,267)			(78,267)		1,241,877					
62477L-20-6	MUDRICK CAPITAL ACQUIS II		02/02/2021	Morgan Stanley	99,390.000	993,900		993,900	1,024,711	(30,811)			(30,811)		993,900					
629070-20-2	NEBULA CARAVEL ACQUISITION UNI		02/02/2021	Morgan Stanley	4,970.000	49,700		49,700	53,676	(3,976)			(3,976)		49,700					
63889L-20-6	NATURAL CORPER ACQUISITION UNI		02/01/2021	Various	198,780.000	1,992,121		1,987,800	2,156,763	(168,963)			(168,963)		1,987,800		4,321	4,321		
63935B-10-0	NAVSIGHT HOLDINGS UNITS		08/17/2021	Various	149,086.000	1,621,732		1,442,407	1,492,351	(49,944)			(49,944)		1,442,407		179,324	179,324		
64222H-10-0	NEW BEGINNINGS ACQUISITION COR		08/17/2021	Various	179,520.000	1,821,921		1,762,116	1,800,586	(38,470)			(38,470)		1,762,116		59,805	59,805		
651448-10-2	NEWHOLD INVESTMENT UNITS CORP		07/19/2021	Various	298,170.000	3,027,925		2,870,383	2,984,682	(114,298)			(114,298)		2,870,383		157,542	157,542		
67113Q-20-4	OTR ACQUISITION UNITS CORP		01/04/2021	Morgan Stanley	273,274.000	2,752,315		2,752,287	2,866,644	(114,358)			(114,358)		2,752,287		28	28		
682CVR-99-8	OMTHERA PHARMACEUTICALS INC		11/05/2021	Morgan Stanley	71,783.000															
68839R-10-4	OSPREY TECHNOLOGY ACQUISITION		05/26/2021	Various	135,698.000	1,890,623		1,326,794	1,420,758	(93,965)			(93,965)		1,326,794		563,829	563,829		
69375F-10-8	PTK ACQUISITION UNITS		09/29/2021	Morgan Stanley	512,057.000	5,121,211		4,955,571	5,192,258	(236,687)			(236,687)		4,955,571		165,640	165,640		
698102-20-9	PANACEA ACQUISITION UNITS (PRO		01/14/2021	INSTINET LLC	6,081.000	72,332		60,810	77,600	(16,790)			(16,790)		60,810		11,522	11,522		
713895-20-9	PERIPHAS CAPITAL PARTNERING UN		02/24/2021	Morgan Stanley	19,876.000	496,900		496,900	518,962	(22,062)			(22,062)		496,900					
716421-10-2	PETRA ACQUISITION INC		08/30/2021	Morgan Stanley	163.000	1,645		1,599	1,638	(39)			(39)		1,599		46	46		
74348Q-10-8	PROPERTY SOLUTIONS ACQUISITI		01/28/2021	Various	610,311.000	8,136,148		5,916,664	6,103,110	(186,446)			(186,446)		5,916,664		2,219,484	2,219,484		
74349T-20-8	PROPTECH INVEST II UNITS CORP		01/27/2021	Morgan Stanley	99,390.000	993,900		993,900	1,056,516	(62,616)			(62,616)		993,900					
76156P-20-5	REVOLUTION ACCELERATION ACQUIS		02/24/2021	Morgan Stanley	49,695.000	496,950		496,950	517,325	(20,375)			(20,375)		496,950					
77584N-10-1	ROMAN DBDR TECH ACQ UNITS (PRO		12/27/2021	Various	658,908.000	6,769,532		6,465,396	6,661,560	(196,164)			(196,164)		6,465,396		304,136	304,136		
799793-10-4	SANDBRIDGE ACQUISITION CORP		07/15/2021	Various	108,040.000	1,125,352		1,048,969	1,098,767	(49,798)			(49,798)		1,048,969		76,383	76,383		
799793-11-2	SANDBRIDGE ACQUISITION CORP		01/12/2021	INSTINET LLC	1,144.000	1,619		686	1,487	(801)			(801)		686		932	932		
812227-20-5	SEAPORT GLOBAL ACQUISITION EQU		12/30/2020	Morgan Stanley	128,760.000	1,327,143		1,327,143	1,345,542	(18,399)			(18,399)		1,327,143					
81723H-20-7	SENIOR CONNECT ACQUISITION I U		02/24/2021	Morgan Stanley	24,848.000	248,480		248,480	255,686	(7,206)			(7,206)		248,480					
81786A-20-6	7GC HOLDINGS UNITS INC		02/16/2021	Morgan Stanley	99,390.000	993,900		993,900	1,048,565	(54,665)			(54,665)		993,900					
81787X-20-5	SEVEN OAKS ACQUISITION UNITS C		02/11/2021	Morgan Stanley	585,904.000	5,859,040		5,859,040	6,064,106	(205,066)			(205,066)		5,859,040					
83407F-10-1	SOFTWARE ACQ GRP II UNITS INC		08/17/2021	Various	400,025.000	4,373,567		3,880,394	3,980,249	(99,854)			(99,854)		3,880,394		493,173	493,173		
83407F-20-0	SOFTWARE ACQ GRP II UNITS INC		05/12/2021	Various	35,117.000	362,408		362,407	373,996	(11,589)			(11,589)		362,407					
84675S-20-3	SPARTAN ACQ II UNITS CORP		01/22/2021	Morgan Stanley	74,542.000	745,420		745,420	805,054	(59,634)			(59,634)		745,420					
84677L-10-9	SPARTACUS ACQ UNITS (PROPOSED)		06/11/2021	Various	303,091.000	3,025,757		2,906,997	3,049,095	(142,098)			(142,098)		2,906,997		118,759	118,759		
84918M-10-6	SPORTS ENTERTAINMENT ACQUISITI		10/22/2021	Various	208,720.000	2,232,705		1,954,482	2,112,246	(157,764)			(157,764)		1,954,482		278,223	278,223		
85521J-10-9	STARBOARD VALUE ACQUISITION UN		07/30/2021	Various	346,967.000	3,643,202		3,386,894	3,594,578	(207,685)			(207,685)		3,386,894		256,308	256,308		
88332T-20-9	THAYER VENTURES ACQUISITION UN		02/22/2021	Morgan Stanley	49,696.000	496,960		496,960	520,566	(23,606)			(23,606)		496,960					
90117G-10-5	TWC TECH HLDG II UNITS CORP		08/31/2021	Morgan Stanley	49,695.000	497,087		480,385	523,288	(42,903)			(42,903)		480,385		16,702	16,702		
92538T-10-4	VESPER HEALTHCARE ACQ UNITS		02/22/2021	Citigroup Global Markets	34,698.000	394,716		334,945	392,434	(57,489)			(57,489)		334,945		59,771	59,771		
92853V-20-5	VIVEON HEALTH ACQUISITION UNIT		02/04/2021	Morgan Stanley	298,170.000	2,981,700		2,981,700	3,062,206	(80,506)			(80,506)		2,981,700					
98907K-20-2	ZANITE ACQUISITION UNITS (PROP		05/12/2021	Various	364,023.000	3,712,028		3,711,940	3,829,522	(117,582)			(117,582)		3,711,940		88	88		
G0190X-10-0	AJAX I UNITS		03/29/2021	Various	49,696.000	556,840		459,688	586,413	(126,725)			(126,725)		459,688		97,152	97,152		
G0190X-12-6	AJAX I UNITS		01/12/2021	INSTINET LLC	12,424.000	39,102		37,272	40,751	(3,479)			(3,479)		37,272		1,830	1,830		
G0404A-12-8	AMERICAS TECHNOLOGY ACQUISITIO		02/02/2021	Morgan Stanley	173,934.000	1,742,570		1,742,570	1,788,042	(45,471)			(45,471)		1,742,570					
G2425N-12-1	CORNER GROWTH ACQUISITION UNIT		02/19/2021	Morgan Stanley	99,390.000	993,900		993,900	1,038,626	(44,726)			(44,726)		993,900					
G31067-12-0	SCION TECH GROWTH I UNITS		02/05/2021	Morgan Stanley	99,390.000	993,900		993,900	1,025,705	(31,805)			(31,805)		993,900					
G37288-10-0	FTAC OLYMPUS ACQUISITION UNITS		01/20/2021	Various	111,415.000	1,472,087		1,065,272	1,147,575	(82,303)			(82,303)		1,065,272		406,816	406,816		
G49392-10-6	ION ACQUISITION UNITS CORP LT		01/25/2021	INSTINET LLC	39,583.000	653,058		379,997	465,892	(85,895)			(85,895)		379,997		273,061	273,061		
G49392-11-4	ION ACQUISITION UNITS CORP LT		01/25/2021	INSTINET LLC	9,741.000	42,613		19,482	35,068	(15,586)			(15,586)		19,482		23,131	23,131		
G7000X-11-3	ONE UNITS		02/24/2021	Various	9,941.000	99,413		99,410	113,129	(13,719)			(13,719)		99,410		3	3		
G90277T-11-7	TREBIA ACQUISITION UNITS (PROP		01/14/2021	INSTINET LLC	3,297.000	8,012		4,286	6,858	(2,572)			(2,572)		4,286		3,726	3,726		
000000-00-0	SEVEN GENERATIONS ENERGY LTD - A		04/08/2021	Taxable Exchange	1,503,123.000	9,639,002		9,211,879	7,798,778	1,722,574			1,722,574	(309,473)	9,639,002	427,123		427,123		
04316G-10-5	ARTIUS ACQ UNITS INC	D	06/25/2021	Various	99,390.000	1,298,841		939,236	1,056,516	(117,280)			(117,280)		939,236		359,606	359,606		
G0103T-10-5	ACIES ACQUISITION UNITS (PROPO	D	02/01/2021	INSTINET LLC	99,390.000	1,233,138		934,266	1,023,717	(89,451)			(89,451)		934,266		298,872	298,872		
G0103T-11-3	ACIES ACQUISITION UNITS (PROPO	D	01/06/2021	INSTINET LLC	14,436.000	33,088		25,985	30,749	(4,764)			(4,764)		25,985		7,103	7,103		
G01046-10-4	AEA BRIDGES IMPACT UNITS CORP	D	12/13/2021	Various	124,317.000	1,334,917		1,190,335	1,255,602	(65,266)			(65,266)		1,190,335		144,582	144,582		
G0232J-10-1	ALUSSA ENERGY ACQUISITION CORP	D	06/18/2021	Various	742,557.000	9,325,389		7,275,140	7,470,123	(194,983)			(194,983)		7,275,140		2,050,249	2,050,249		
G03707-12-5	ALTIMAR ACQUISITION UNITS CORP	D	05/11/2021	Various	38,441.000	380,951		380,950	463,598	(82,648)			(82,648)		380,950		1	1		
G0411R-10-6	APOLLO STRATEGIC GROWTH UNITS	D	12/03/2021	Various	204,844.000	2,176,546		1,965,482	2,132,426	(166,944)			(166,944)		1,965,482		211,064	211,064		
G05155-10-9	ASCENDANT DIGITAL ACQ UNITS	D	07/21/2021	Morgan Stanley	59,482.000	595,208		561,555	610,285	(48,730)			(48,730)		561,555		33,653	33,653		

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
G05436-10-3	ASPIRATIONAL CONSUMER UNITS CO	D	02/01/2021	Various	198,780.000	2,231,298		1,929,160	1,981,837	(52,677)			(52,677)		1,929,160		302,138	302,138		
G1686P-11-4	BULL HORN HOLDINGS UNITS	C	02/02/2021	Morgan Stanley	135,679.000	1,366,813		1,366,813	1,544,027	(177,214)			(177,214)		1,366,813					
G1702T-11-6	BURGUNDY TECH ACQ UNITS CORP	D	03/18/2021	Various	186,057.000	2,115,064		1,811,901	1,936,853	(124,952)			(124,952)		1,811,901		303,163	303,163		
G1739V-10-0	BROADSTONE ACQUISITION UNITS C	D	12/16/2021	Various	57,557.000	582,797		549,539	578,448	(28,909)			(28,909)		549,539		33,258	33,258		
G23726-10-5	COHN ROBBINS HOLDINGS UNITS	D	02/04/2021	INSTINET LLC	21,251.000	241,599		205,470	221,223	(15,753)			(15,753)		205,470		36,129	36,129		
G2614K-11-0	D8 HOLDINGS UNITS CORP	D	09/20/2021	Various	348,560.000	3,578,929		3,355,909	3,541,370	(185,460)			(185,460)		3,355,909		223,020	223,020		
G28314-10-5	DRAGONEER GROWTH OPPORT-CL A	D	11/02/2021	INSTINET LLC	4,969.000	51,871		49,690	56,746	(7,056)			(7,056)		49,690		2,181	2,181		
G2911D-10-8	EAST STONE ACQUISITION CORP	D	12/02/2021	Various	274,373.000	2,815,288		2,691,269	2,757,449	(66,180)			(66,180)		2,691,269		124,019	124,019		
G2911D-11-6	EAST STONE ACQUISITION CORP	D	01/12/2021	INSTINET LLC	13,791.000	12,067		690	8,826	(8,137)			(8,137)		690		11,378	11,378		
G3166T-10-3	CC NEUBERGER PRINCIPAL HLDG UN	D	12/10/2021	Various	105,113.000	1,136,135		1,006,401	1,093,175	(86,775)			(86,775)		1,006,401		129,734	129,734		
G35006-10-8	ALBERTON ACQUISITION UNITS COR	D	01/05/2021	Various	37,989.000	520,344		400,400	433,454	(33,054)			(33,054)		400,400		119,944	119,944		
G3710A-12-1	FRAZIER LIFESCIENCES ACQUISITI	D	02/24/2021	Morgan Stanley	14,907.000	149,070		149,070	154,735	(5,665)			(5,665)		149,070					
G3770A-10-2	GALILEO ACQUISITION UNITS CORP	D	09/30/2021	Various	565,955.000	5,739,792		5,545,834	5,772,741	(226,907)			(226,907)		5,545,834		193,957	193,957		
G4000A-10-2	EDOC ACQUISITION CORP CLASS A	D	05/04/2021	INSTINET LLC	8,530.000	85,689		85,608	87,347	(1,739)			(1,739)		85,608		81	81		
G44898-11-5	HIG ACQUISITION UNITS (PROPOSE	D	05/11/2021	Various	120,559.000	1,203,672		1,203,672	1,257,430	(53,758)			(53,758)		1,203,672					
G46044-10-6	HORIZON ACQUISITION II UNITS (	D	03/03/2021	INSTINET LLC	124,236.000	1,487,986		1,155,395	1,283,358	(127,963)			(127,963)		1,155,395		332,591	332,591		
G46044-11-4	HORIZON ACQUISITION II UNITS (	D	01/12/2021	INSTINET LLC	1,656.000	3,502		3,478	3,146	331			331		3,478		25	25		
G46044-12-2	HORIZON ACQUISITION II UNITS (	D	02/04/2021	Morgan Stanley	19,422.000	194,220		194,220	208,592	(14,372)			(14,372)		194,220					
G46049-10-5	HORIZON ACQUISITION UNITS CORP	D	10/19/2021	Various	168,117.000	1,693,770		1,619,310	1,684,532	(65,222)			(65,222)		1,619,310		74,460	74,460		
G50740-12-8	JAWS SPITFIRE ACQUISITION UNIT	D	01/25/2021	Morgan Stanley	39,756.000	397,560		397,560	439,304	(41,744)			(41,744)		397,560					
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	01/05/2021	Various brokers	19,824.000	483,810		442,103	468,838	(26,735)			(26,735)		442,103		41,707	41,707		
G5510C-10-8	LIV CAPITAL ACQUISITION CORP	C	08/23/2021	Morgan Stanley	147,995.000	1,490,245		1,432,927	1,497,399	(64,471)			(64,471)		1,432,927		57,318	57,318		
G58442-11-5	MARQUEE RAINE ACQUISITION UNIT	D	02/04/2021	Morgan Stanley	19,880.000	198,800		198,800	215,300	(16,500)			(16,500)		198,800					
G6293A-12-9	MOTIVE CAPITAL UNITS CORP	D	02/24/2021	Morgan Stanley	49,695.000	496,950		496,950	523,785	(26,835)			(26,835)		496,950					
G65305-10-7	NEXTGEN ACQUISITION UNITS CORP	D	08/20/2021	Various	149,085.000	1,811,196		1,414,568	1,501,286	(86,718)			(86,718)		1,414,568		396,628	396,628		
G7008A-11-5	PERIDOT ACQUISITION UNITS CORP	D	02/11/2021	Various	128,512.000	1,669,028		1,203,553	1,331,384	(127,831)			(127,831)		1,203,553		465,475	465,475		
G7417R-10-5	REDBALL ACQUISITION UNITS CORP	D	12/17/2021	Various	111,555.000	1,142,117		1,062,166	1,214,834	(152,668)			(152,668)		1,062,166		79,951	79,951		
G7483N-12-9	REINVENT TECHNOLOGY PARTNERS U	D	02/24/2021	INSTINET LLC	89,452.000	1,317,140		844,203	1,034,065	(189,862)			(189,862)		844,203		472,937	472,937		
G74847-12-3	REINVENT TECHNOLOGY PARTNERS Z	D	01/14/2021	Morgan Stanley	19,880.000	198,800		198,800	226,234	(27,434)			(27,434)		198,800					
G75130-10-7	REPLAY ACQUISITION CORP	D	02/25/2021	Various	564,566.000	5,761,213		5,623,979	5,871,486	(247,507)			(247,507)		5,623,979		137,235	137,235		
G76083-11-5	RMG ACQUISITION II UNITS	D	02/24/2021	Morgan Stanley	9,939.000	99,390		99,390	110,820	(11,430)			(11,430)		99,390					
G7823W-12-8	SARISSA CAPITAL ACQ UNITS CORP	D	01/05/2021	Morgan Stanley	99,390.000	993,900		993,900	1,058,504	(64,604)			(64,604)		993,900					
G78516-20-3	SC HEALTH UNITS CORP	D	04/26/2021	Various	840,098.000	8,562,449		8,327,500	8,611,005	(283,504)			(283,504)		8,327,500		234,948	234,948		
G82514-10-3	SOCIAL CAPITAL HEDOSOPHIA IV U	D	01/21/2021	INSTINET LLC	19,878.000	340,305		183,872	272,130	(88,258)			(88,258)		183,872		156,434	156,434		
G8251L-10-5	SOCIAL CAPITAL HEDOSOPHIA VI U	D	10/13/2021	Various	120,454.000	1,255,716		1,144,313	1,481,584	(337,271)			(337,271)		1,144,313		111,403	111,403		
G8252P-10-5	SOCIAL CAPITAL HEDOSOPHIA V UN	D	05/20/2021	Various	175,709.000	3,356,430		1,647,272	2,185,820	(538,548)			(538,548)		1,647,272		1,709,158	1,709,158		
G8377A-11-6	SPRING VALLEY ACQUISITION UNIT	D	05/12/2021	Various	118,737.000	1,187,370		1,187,370	1,252,675	(65,305)			(65,305)		1,187,370					
G8598Y-10-9	SUSTAINABLE OPPORTUNITIES	D	09/13/2021	Various	278,976.000	3,033,140		2,713,820	3,001,782	(287,962)			(287,962)		2,713,820		319,320	319,320		
G88672-12-9	TIGA ACQUISITION CORP	D	02/22/2021	Morgan Stanley	49,696.000	496,960		496,960	525,784	(28,824)			(28,824)		496,960					
G89554-10-2	TORTOISE ACQUISITION II UNITS	D	02/08/2021	INSTINET LLC	19,880.000	322,259		190,351	211,722	(21,371)			(21,371)		190,351		131,908	131,908		
G89554-12-8	TORTOISE ACQUISITION II UNITS	D	01/12/2021	INSTINET LLC	1,385.000	4,460		2,355	3,947	(1,593)			(1,593)		2,355		2,105	2,105		
G8990Y-10-3	TPG PACE TECH OPPORTUNITIES UN	D	09/21/2021	Various	49,695.000	533,229		472,103	551,615	(79,512)			(79,512)		472,103		61,127	61,127		
G8990Y-12-9	TPG PACE TECH OPPORTUNITIES UN	D	01/13/2021	INSTINET LLC	9,939.000	24,456		24,848	21,369	3,479			3,479		24,848		(392)	(392)		
G9095M-11-9	TREPONT ACQUISITION REDEEMABLE	D	01/25/2021	Morgan Stanley	69,574.000	695,740		695,740	721,482	(25,742)			(25,742)		695,740					
G94020-10-0	UNION ACQUISITION II UNITS (PR	D	09/22/2021	Various	662,437.000	6,837,634		6,523,592	6,889,345	(365,753)			(365,753)		6,523,592		314,042	314,042		
G9441E-10-0	VPC IMPACT ACQUISITION HOLDING	D	01/12/2021	INSTINET LLC	99,390.000	1,672,884		964,083	1,001,851	(37,768)			(37,768)		964,083		708,801	708,801		
G9444H-12-6	VY GLOBAL GROWTH UNITS	D	01/06/2021	Morgan Stanley	49,695.000	496,950		496,950	534,718	(37,768)			(37,768)		496,950					
G9446E-12-1	VG ACQUISITION UNITS CORP	D	01/19/2021	INSTINET LLC	2.000	29		20	24	(4)			(4)		20		9	9		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						351,651,364	XXX	306,332,164	322,576,735	(15,935,102)			(15,935,102)	(309,473)	306,759,287	427,123	44,892,084	45,319,207	838,250	XXX
02156C-10-1	ALTEX ENERGY LTD		04/13/2021	Capital Distribution	0.000	561,127		526,581	526,581					(34,547)	561,127	34,547		34,547		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						561,127	XXX	526,581	526,581					(34,547)	561,127	34,547		34,547		XXX
9799997. Total - Common Stocks - Part 4						352,212,491	XXX	306,858,745	323,103,316	(15,935,102)			(15,935,102)	(344,020)	307,320,414	461,670	44,892,084	45,353,754	838,250	XXX
9799998. Total - Common Stocks - Part 5						1,122,296,747	XXX	1,109,840,505							1,109,832,613	(7,892)	12,464,140	12,456,248	386,625	XXX
9799999. Total - Common Stocks						1,474,509,238	XXX	1,416,699,250	323,103,316	(15,935,102)			(15,935,102)	(344,020)	1,417,153,027	453,778	57,356,224	57,810,002	1,224,875	XXX
9899999. Total - Preferred and Common Stocks						1,525,384,530	XXX	1,467,445,345	338,398,100	(16,229,677)			(16,229,677)	(344,020)	1,467,899,122	453,778	57,485,421	57,939,199	2,162,191	XXX
9999999 - Totals						4,890,748,935	XXX	4,849,351,923	2,750,262,155	(15,872,348)	(8,029,252)		(23,901,600)	(10,903,333)	4,819,020,207	9,005,396	55,543,156	64,548,552	78,550,623	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
3133EL-H6-4	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY BND 0.230% 06/09/22		02/03/2021	FTN Financial Sec Corp	06/09/2021	Call 100.0000	9,650,000	9,654,343	9,650,000	9,650,000		(4,343)		(4,343)					11,098	3,391
38383A-WJ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY CMO 2.000% 03/20/51		09/15/2021	FTN Financial Sec Corp	12/01/2021	Paydown	170,550	174,921	170,550	170,550		(4,370)		(4,370)					729	275
912828-P4-6	U.S. TREASURY SENIOR GOVT BND 1.625% 02/15/26		04/08/2021	Wells Fargo	05/07/2021	Wells Fargo	500,000	519,375	522,031	519,031		(344)		(344)			3,000	3,000	1,885	1,190
91282C-DC-2	U.S. TREASURY SENIOR GOVT IBND 0.125% 10/15/26		10/25/2021	Various	12/03/2021	Various	1,055,000	1,160,631	1,155,363	1,158,671		(1,959)		(1,959)			(3,308)	(3,308)	172	51
0599999. Subtotal - Bonds - U.S. Governments							11,375,550	11,509,270	11,497,944	11,498,252		(11,016)		(11,016)			(308)	(308)	13,884	4,907
74814Z-EX-7	QUEBEC (PROVINCE OF) SENIOR LOCAL BND 2.500% 09/01/26		02/04/2021	Royal Bank of Canada	05/20/2021	National Bank of Canada	447,557	457,764	474,724	485,035		(1,898)		(1,898)		29,168	(10,311)	18,857	7,937	4,610
1099999. Subtotal - Bonds - All Other Governments							447,557	457,764	474,724	485,035		(1,898)		(1,898)		29,168	(10,311)	18,857	7,937	4,610
13034A-R3-6	CALIFORNIA INFRASTRUCTURE AND MUNI CASH REV 0.200% 01/01/50		06/18/2021	Morgan Stanley Dean Witter	08/02/2021	Call 100.0000	1,300,000	1,300,000	1,300,000	1,300,000									228	
249218-AJ-7	DENVER CO PUB SCHS CTFS MUNITAX BND REV 6.220% 12/15/26		04/12/2021	CLERMONT INSURANCE	12/15/2021	Redemption 100.0000	47,510	55,612	47,510	47,510		(8,102)		(8,102)					2,955	960
3133KY-U6-4	FREDDIE MAC POOL # RB5105 2.000% 03/01/41		02/25/2021	Raymond James	12/01/2021	Paydown	1,822,944	1,866,808	1,822,944	1,822,944		(43,865)		(43,865)					20,411	2,532
3133KY-U9-8	FEDERAL HOME LOAN MORTGAGE COR POOL # RB5108 2.000% 04/01/41		03/17/2021	Raymond James	12/01/2021	Paydown	703,266	715,903	703,266	703,266		(12,637)		(12,637)					7,003	820
3133N3-XX-7	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6094 2.000% 04/01/51		03/17/2021	FTN Financial Sec Corp	12/01/2021	Paydown	486,815	482,403	486,815	486,815		4,412		4,412					4,995	568
3133N3-YJ-7	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6113 2.000% 11/01/51		10/21/2021	FTN Financial Sec Corp	12/01/2021	Paydown	68,946	68,450	68,946	68,946		496		496					184	96
3133N3-YK-4	FEDERAL HOME LOAN MORTGAGE COR POOL # RE6114 2.500% 11/01/51		10/22/2021	FTN Financial Sec Corp	12/01/2021	Paydown	134,990	137,542	134,990	134,990		(2,552)		(2,552)					460	244
3136BC-NA-4	FANNIE MAE SENIOR AGENCY CMO 20-80E 1.500% 11/25/50		10/08/2021	FTN Financial Sec Corp	12/01/2021	Paydown	119,830	116,123	119,830	119,830		3,707		3,707					246	65
3136BD-EE-4	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY CMO 1.250% 01/25/51		01/05/2021	FTN Financial Sec Corp	12/01/2021	Paydown	988,074	986,530	988,074	988,074		1,544		1,544					7,701	240
3136BF-KJ-1	FANNIE MAE SENIOR AGENCY CMO 1.250% 03/25/51		02/12/2021	FTN Financial Sec Corp	12/01/2021	Paydown	2,210,431	2,207,667	2,210,431	2,210,431		2,763		2,763					15,409	1,919
3136BF-KK-8	FANNIE MAE SENIOR AGENCY CMO 1.500% 03/25/51		02/22/2021	FTN Financial Sec Corp	12/01/2021	Paydown	329,827	329,827	329,827	329,827									2,759	344
3136BF-TK-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY CMO 1.250% 06/25/50		03/09/2021	FTN Financial Sec Corp	12/01/2021	Paydown	5,460,581	5,457,169	5,460,581	5,460,581		3,413		3,413					31,890	5,688
3137H0-WQ-7	FREDDIE MAC SENIOR AGENCY CMO 5115J 1.250% 06/25/49		05/24/2021	FTN Financial Sec Corp	12/01/2021	Paydown	341,349	341,295	341,349	341,349		53		53					1,736	320
3137H3-ES-7	FREDDIE MAC SENIOR AGENCY CMO 5151D 2.000% 10/25/49		09/24/2021	Credit Suisse	12/01/2021	Paydown	884,349	894,159	884,349	884,349		(9,811)		(9,811)					2,741	1,425
3140KS-K4-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # FN BQ6614 2.000% 10/01/51		09/24/2021	Raymond James	12/01/2021	Paydown	102,877	103,006	102,877	102,877		(129)		(129)					352	160
31418D-4P-4	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4429 2.500% 08/01/51		07/28/2021	FTN Financial Sec Corp	12/01/2021	Paydown	101,000	103,762	101,000	101,000		(2,762)		(2,762)					550	77
31418D-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4453 2.000% 09/01/51		10/19/2021	FTN Financial Sec Corp	12/01/2021	Paydown	139,058	138,298	139,058	139,058		760		760					320	162
31418D-6Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL #FN MA4478 2.000% 10/01/51		09/24/2021	FTN Financial Sec Corp	12/01/2021	Paydown	150,888	150,840	150,888	150,888		47		47					553	243
31418D-6R-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4479 2.500% 10/01/51		10/07/2021	FTN Financial Sec Corp	12/01/2021	Paydown	712,420	729,963	712,420	712,420		(17,544)		(17,544)					2,523	959
31418D-7B-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4489 2.000% 11/01/51		10/08/2021	FTN Financial Sec Corp	12/01/2021	Paydown	52,190	51,946	52,190	52,190		245		245					150	38
31418D-7C-0	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4490 2.500% 10/01/51		10/07/2021	FTN Financial Sec Corp	12/01/2021	Paydown	243,797	249,892	243,797	243,797		(6,095)		(6,095)					896	220
31418D-YR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4319 2.000% 04/01/51		03/17/2021	Various	12/01/2021	Paydown	1,607,567	1,600,283	1,607,567	1,607,567		7,284		7,284					15,929	1,652

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
31418D-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA4340 2.000% 05/01/51		10/15/2021	FTN Financial Sec Corp	12/01/2021	Paydown	274,379	273,843	274,379	274,379		536		536					703	290
64971X-BB-3	NEW YORK CITY TRANS FIN AUTH MUNITAX BND REV 3.430% 08/01/30		07/28/2021	Various	11/02/2021	Various	1,370,000	1,514,535	1,482,052	1,508,645		(5,890)		(5,890)			(26,593)	(26,593)	35,374	23,365
835574-CB-8	SONOMA CNTY CALIF JR COLLEGE D MUNITAX BND REV 6.000% 12/01/29		01/21/2021	Siebert Brandford Shank	12/01/2021	Call 100.0000	420,000	526,882	420,000	517,714		(9,168)		(9,168)			(97,714)	(97,714)	25,200	3,780
3199999. Subtotal - Bonds - U.S. Special Revenues							20,073,088	20,402,738	20,185,140	20,309,447		(93,295)		(93,295)			(124,307)	(124,307)	181,268	46,167
000000-00-0	FIRSTMAC MORTGAGE FUNDING TRUS WHOLE CMO 21-2 0.000% 09/24/52		04/30/2021	AUST & NZ BANK GRP LTD	12/27/2021	Paydown	724,823	760,719	724,823	724,823						(35,896)		(35,896)	1,931	
000000-00-0	HARVEY TRUST WHOLE CMO 21-1 0.610% 03/16/53		08/05/2021	Citigroup Global Markets	12/16/2021	Paydown	568,254	577,289	568,254	568,254						(9,035)		(9,035)	610	
00081T-AJ-7	ACCO BRANDS CORP SENIOR CORP BND 144A 5.250% 12/15/24		03/12/2021	Various brokers	03/31/2021	Call 102.6250	4,912,000	5,047,571	5,040,940	5,043,424		(4,147)		(4,147)			(131,424)	(131,424)	204,871	64,470
02007M-AF-7	ALLY AUTO RECEIVABLES TRUST SUB ABS 2.530% 02/15/23		04/12/2021	CLERMONT INSURANCE	10/15/2021	Call 100.0000	259,260	260,218	259,260	259,260		(958)		(958)					3,826	492
02007M-AF-7	ALLY AUTO RECEIVABLES TRUST SUB ABS 2.530% 02/15/23		04/12/2021	CLERMONT INSURANCE	09/15/2021	Paydown	490,740	492,554	490,740	490,740		(1,814)		(1,814)					3,549	931
02406P-AR-1	AMERICAN AXLE & MANUFACTURING SENIOR CORP BND 6.250% 04/01/25		09/15/2021	JP Morgan Securities	09/20/2021	Call 103.1250	10,000,000	10,317,000	10,312,500	10,313,776		(3,224)		(3,224)			(313,776)	(313,776)	605,903	286,458
03027X-BR-0	AMERICAN TOWER CORP SENIOR CORP BND 1.450% 09/15/26		09/23/2021	Barclays Capital	09/24/2021	Royal Bank of Canada	3,000,000	2,984,430	2,989,290	2,984,438		8		8			4,852	4,852	121	
03063F-AB-0	AMERICREDIT AUTOMOBILE RECEIVA SENIOR ABS 0.280% 06/18/24		03/02/2021	BNP Paribas	12/18/2021	Paydown	5,524,471	5,524,387	5,524,471	5,524,471		84		84					8,424	
03066R-AA-3	AMERICREDIT AUTOMOBILE RECEIV ABS 0.135% 06/20/22		06/08/2021	Mizuho Securities USA Inc.	11/18/2021	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									271	
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 13-1R 144A 1.372% 10/13/30		04/19/2021	R.W. BAIRD & CO.	10/15/2021	R.W. BAIRD & CO.	11,000,000	11,011,550	11,013,200	11,010,760		(790)		(790)			2,440	2,440	81,239	3,514
03674X-AC-0	ANTERO RESOURCES CORP SENIOR CORP BND 5.125% 12/01/22		01/27/2021	Various brokers	02/10/2021	Call 100.0000	12,739,000	12,751,918	12,739,000	12,751,761		(157)		(157)			(12,761)	(12,761)	125,134	103,116
03690A-AC-0	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP BND 5.375% 09/15/24		05/26/2021	Various brokers	06/08/2021	Call 102.6880	5,811,000	5,973,127	5,967,200	5,964,569		(8,558)		(8,558)			(153,569)	(153,569)	228,212	62,468
04021L-AA-8	PETSMART INC SENIOR CORP BND 144A 7.125% 03/15/23		03/02/2021	Citigroup Global Markets	03/15/2021	Call 100.0000	15,199,000	15,224,838	15,199,000	15,199,000		(25,838)		(25,838)					541,464	505,367
053611-AL-3	AVERY DENNISON CORP SENIOR CORP BND 0.850% 08/15/24		08/10/2021	Goldman Sachs	08/18/2021	Bank of America	5,000,000	4,999,550	5,002,650	4,999,551		1		1			3,099	3,099	236	
05364C-BE-1	AVERY POINT CLO LTD ABS 144A 1.084% 01/15/28		01/14/2021	Citigroup Global Markets	10/15/2021	Paydown	1,353,487	1,353,487	1,353,487	1,353,487									8,819	
11135F-BE-0	BROADCOM INC SENIOR CORP BND 144A 1.950% 02/15/28		01/04/2021	SUMITOMO MITSUI FINANCIAL GROU	02/03/2021	Arbor Research & Trading, LLC	3,000,000	2,992,290	3,007,290	2,992,324		34		34			14,966	14,966	2,600	
12008R-AM-9	BUILDERS FIRSTSOURCE INC SECURED CORP BND 144A 6.750% 06/01/27		07/29/2021	JP Morgan Securities	12/03/2021	Call 103.0000	1,924,000	2,061,085	1,981,720	2,032,080		(29,005)		(29,005)			(108,080)	(108,080)	123,377	22,006
124847-AC-8	CBS RADIO INC SENIOR CORP BND 144A 7.250% 11/01/24		03/24/2021	Various brokers	04/12/2021	Call 103.6250	1,965,000	2,040,260	2,036,231	2,037,211		(3,049)		(3,049)			(72,211)	(72,211)	134,152	56,985
12505F-AD-3	OUTFRONT MEDIA CAPITAL LLC SENIOR CORP BND 5.625% 02/15/24		01/19/2021	Various brokers	02/16/2021	Call 100.9380	5,813,000	5,882,175	5,867,526	5,867,383		(14,792)		(14,792)			(54,383)	(54,383)	137,180	59,038
12543D-AZ-3	CHS/COMMUNITY HEALTH SYSTEMS I SECURED CORP BND 144A 9.875% 06/30/23		01/21/2021	Various brokers	02/04/2021	Call 107.4060	6,091,000	6,557,571	6,542,099	6,539,265		(18,305)		(18,305)			(448,265)	(448,265)	507,906	36,757
12543D-BB-5	CHS/COMMUNITY HEALTH SYSTEMS I SECURED CORP BND 144A 8.625% 01/15/24		01/28/2021	UBS Financial Securities	02/11/2021	Call 104.3130	982,000	1,026,485	1,024,354	1,025,690		(795)		(795)			(43,690)	(43,690)	48,471	3,294
12565K-AA-5	CLI FUNDING LLC ABS 21-1A 144A 1.640% 02/18/46		02/17/2021	Mitsubishi UF J Securities (US	12/18/2021	Paydown	1,246,786	1,246,762	1,246,786	1,246,786		23		23					9,160	
126650-BY-5	CVS CAREMARK CORP SENIOR CORP BND 144A 5.926% 01/10/34		08/25/2021	STIFLE NICOLAUS & CO.	12/10/2021	Redemption 100.0000	81,137	98,779	81,137	81,137		(17,642)		(17,642)					1,004	227
13876N-AA-1	CANYON CAPITAL CLO LTD ABS 144A 1.576% 10/15/31		06/10/2021	R.W. BAIRD & CO.	10/15/2021	Paydown	5,750,000	5,771,275	5,750,000	5,750,000		(21,275)		(21,275)					46,906	15,657
14043M-AC-5	CAPITAL ONE PRIME AUTO REC SENIOR ABS 1.600% 11/15/24		02/12/2021	Citigroup Global Markets	12/15/2021	Paydown	1,718,171	1,752,132	1,718,171	1,718,171		(33,961)		(33,961)					20,873	153

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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
14043M-AC-5	CAPITAL ONE PRIME AUTO REC SENIOR ABS 1.600% 11/15/24		04/12/2021	CLERMONT INSURANCE	12/15/2021	Paydown	123,432	124,930	123,432	123,432		(1,498)		(1,498)					1,335	148
14314Q-AA-2	CARMAX AUTO OWNER TRUST CARMX SENIOR ABS 0.141% 04/15/22		04/13/2021	Bank of America	11/15/2021	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									396	
14315N-AC-4	CARMAX AUTO OWNER TRUST SENIOR ABS 3.050% 03/15/24		02/23/2021	Barclays Capital	12/15/2021	Paydown	6,520,272	6,653,479	6,520,272	6,520,272		(133,207)		(133,207)					86,990	5,524
14316L-AC-7	CARMAX AUTO OWNER TRUST SENIOR ABS 2.680% 03/15/24		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	539,386	547,895	539,386	539,386		(8,509)		(8,509)					4,049	361
14316N-AA-7	CARMAX AUTO OWNER TRUST SENIOR ABS 0.172% 02/15/22		01/20/2021	Mitsubishi UF J Securities (US	07/15/2021	Paydown	6,750,000	6,750,000	6,750,000	6,750,000									2,810	
14316N-AB-5	CARMAX AUTO OWNER TRUST SENIOR ABS 0.220% 02/15/24		01/20/2021	Mitsubishi UF J Securities (US	12/15/2021	Paydown	2,223,806	2,223,785	2,223,806	2,223,806		21		21					3,345	
14918M-AS-2	CATHEDRAL LAKE LTD SUB ABS 144A 2.824% 07/16/29		03/31/2021	Raymond James	04/15/2021	Paydown	14,937,000	14,944,002	14,937,000	14,937,000		(7,002)		(7,002)					109,834	97,630
15032E-AE-9	CEDAR FUNDING LLC SENIOR ABS 144A 1.822% 10/17/30		05/11/2021	R.W. BAIRD & CO.	09/02/2021	Call 100.0000	7,000,000	7,007,000	7,000,000	7,006,591		(409)		(409)		(6,591)	(6,591)		49,485	8,819
15033T-AC-9	CEDAR FUNDING LTD ABS 144A 1.824% 10/25/32		08/03/2021	R.W. BAIRD & CO.	11/18/2021	Call 100.0000	6,230,000	6,237,788	6,230,000	6,237,385		(403)		(403)		(7,385)	(7,385)		36,319	3,159
15135B-AJ-0	CENTENE CORP SENIOR CORP BND 4.750% 01/15/25		02/23/2021	Citigroup Global Markets	03/12/2021	Call 102.3750	1,136,000	1,164,627	1,162,980	1,163,777		(851)		(851)		(27,777)	(27,777)		35,524	5,846
159864-AC-1	CHARLES RIVER LABORATORIES INT SENIOR CORP BND 144A 5.500% 04/01/26		03/09/2021	RW Pressprich & Co	03/22/2021	Call 104.2336	7,562,000	7,888,678	7,882,142	7,880,252		(8,426)		(8,426)		(318,252)	(318,252)		518,854	183,694
185899-AB-7	CLIFFS NATURAL RESOURCES INC SECURED CORP BND 144A 4.875% 01/15/24		03/04/2021	Citigroup Global Markets	03/12/2021	Call 102.4380	2,839,000	2,909,407	2,908,215	2,908,609		(798)		(798)		(69,609)	(69,609)		91,128	19,222
18683K-AM-3	CLIFFS NATURAL RESOURCES INC SENIOR CORP BND 5.750% 03/01/25		06/03/2021	Morgan Stanley	06/28/2021	Call 102.8750	6,924,000	7,137,952	7,123,065	7,127,773		(10,178)		(10,178)		(203,773)	(203,773)		326,245	102,850
192108-BB-3	COEUR MINING INC SENIOR CORP BND 5.875% 06/01/24		03/10/2021	Bank of America	03/31/2021	Call 102.9380	2,367,000	2,441,324	2,436,542	2,431,436		(9,888)		(9,888)		(64,436)	(64,436)		115,896	38,628
201723-AN-3	COMMERCIAL METALS CO SENIOR CORP BND 5.750% 04/15/26		02/11/2021	JP Morgan Securities	02/19/2021	Call 103.6710	13,913,000	14,449,960	14,423,746	14,413,935		(36,025)		(36,025)		(500,935)	(500,935)		786,301	231,003
20451R-AA-0	COMPAS GRP DIVER SENIOR CORP BND 144A 8.000% 05/01/26		03/19/2021	Bank of America	04/01/2021	Call 104.6147	5,903,000	6,184,573	6,175,404	6,174,084		(10,489)		(10,489)		(271,084)	(271,084)		469,171	184,961
205677-AB-3	COMSTOCK RES INC SENIOR CORP BND 9.750% 08/15/26		06/21/2021	Various brokers	06/29/2021	Call 108.4790	2,201,000	2,390,506	2,387,623	2,386,736		(3,770)		(3,770)		(185,736)	(185,736)		266,501	75,705
23422R-AA-0	DIAMOND RESORTS INTERNATIONAL SENIOR CORP BND 144A 10.750% 09/01/24		06/24/2021	Various brokers	07/22/2021	Various brokers	4,945,000	5,150,218	5,133,058	5,131,705		(18,513)		(18,513)		1,353	1,353		193,292	168,336
25461L-AA-0	DIRECTV HOLDINGS LLC SECURED CORP BND 144A 5.875% 08/15/27		07/22/2021	Credit Suisse	07/22/2021	Citigroup Global Markets	250,000	250,000	258,125	250,000						8,125	8,125			
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL ABS 21-1A 144A 2.662% 04/25/51		10/20/2021	Various	10/25/2021	Paydown	108,475	108,721	108,475	108,475		(246)		(246)					1,121	55
30166R-AA-5	EXETER AUTOMOBILE RECEIVABLES SENIOR ABS 0.175% 02/15/22		01/25/2021	Barclays Capital	04/15/2021	Paydown	17,500,000	17,500,000	17,500,000	17,500,000									4,275	
31680Y-AD-9	FIFTH THIRD AUTO TRUST SENIOR ABS 2.640% 12/15/23		01/12/2021	Bank of America	12/15/2021	Paydown	14,217,454	14,447,377	14,217,454	14,217,454		(229,923)		(229,923)					190,980	30,236
31735R-AA-5	FINANCE OF AMERICA HECM BUYOUT WHOLE CMO 144A 0.875% 02/25/30		02/17/2021	Raymond James	12/25/2021	Paydown	3,265,771	3,265,771	3,265,771	3,265,771									12,493	
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS 1.040% 08/15/24		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	332,414	334,726	332,414	332,414		(2,312)		(2,312)					1,328	86
34531K-AD-4	FORD CREDIT AUTO OWNER TRUST F SENIOR ABS 1.870% 03/15/24		03/02/2021	UNION INSURANCE COMPANY	12/15/2021	Paydown	312,902	317,500	312,902	312,902		(4,598)		(4,598)					3,433	276
34531R-AB-3	FORD CREDIT AUTO LEASE TRUST SUB ABS 0.500% 12/15/22		04/12/2021	CLERMONT INSURANCE	12/15/2021	Paydown	628,880	629,376	628,880	628,880		(497)		(497)					1,218	236
34532Q-AA-6	FORD CREDIT AUTO LEASE TRUST SENIOR ABS 0.156% 02/15/22		01/20/2021	Citigroup Global Markets	06/15/2021	Paydown	13,500,000	13,500,000	13,500,000	13,500,000									5,026	
34532Q-AB-4	FORD CREDIT AUTO LEASE TRUST SENIOR ABS 0.190% 07/15/23		04/12/2021	CLERMONT INSURANCE	12/15/2021	Paydown	354,896	354,588	354,896	354,896		308		308					368	51
34533G-AB-5	FORD CREDIT AUTO OWNER TRUST SENIOR ABS 0.500% 02/15/23		04/12/2021	CLERMONT INSURANCE	12/15/2021	Paydown	644,843	645,303	644,843	644,843		(459)		(459)					1,190	242

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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
362569-AA-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 0.350% 11/21/22		03/02/2021	Barclays Capital	12/20/2021	Paydown	4,615,321	4,618,567	4,615,321	4,615,321		(3,245)		(3,245)					7,735	628
36259K-AD-9	GM FINANCIAL AUTO LEASING SENIOR ABS 20-1 1.670% 12/20/22		06/24/2021	Various	12/20/2021	Various	1,457,748	1,467,970	1,457,748	1,457,748		(10,222)		(10,222)					9,851	757
36261L-AA-9	GM FINANCIAL CONSUMER AUTOMOBI ABS 0.153% 01/18/22		01/12/2021	SUMITOMO MITSUI FINANCIAL GROU	05/17/2021	Paydown	11,500,000	11,500,000	11,500,000	11,500,000									2,932	
36261R-AB-4	GM FINANCIAL AUTOMOBILE LEASIN SENIOR ABS 0.170% 04/20/23		04/12/2021	FIREMENS INSURANCE COMPANY	12/20/2021	Paydown	530,193	529,719	530,193	530,193		474		474					483	55
37045X-CW-4	GENERAL MOTORS FINANCIAL CO SENIOR CORP BND 5.200% 03/20/23		01/27/2021	Citigroup Global Markets	09/20/2021	Call 106.8010	11,000,000	12,037,740	11,748,110	11,728,644		(309,096)		(309,096)			(728,644)	(728,644)	1,320,110	204,967
380144-AA-3	GM FINANCIAL AUTOMOBILE LEASIN ABS 144A 0.110% 05/20/22		05/18/2021	Barclays Capital	11/22/2021	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									257	
38141G-YG-3	GOLDMAN SACHS GROUP INC SENIOR CORP BND 1.542% 09/10/27		06/07/2021	Goldman Sachs	06/09/2021	Citigroup Global Markets	10,000,000	10,000,000	10,013,600	10,000,000							13,600	13,600	428	
418751-AA-1	HAT HOLDINGS I LLC SENIOR CORP BND 144A 5.250% 07/15/24		06/17/2021	Various brokers	06/30/2021	Call 102.8202	4,883,000	5,026,072	5,020,713	5,019,453		(6,619)		(6,619)			(136,453)	(136,453)	255,210	108,952
43811J-AB-3	HONDA AUTO RECEIVABLES OWNER T ABS 0.170% 11/15/23		05/18/2021	Citigroup Global Markets	12/15/2021	Paydown	696,050	696,044	696,050	696,050		6		6					654	
43811J-AB-3	HONDA AUTO RECEIVABLES OWNER T ABS 0.170% 11/15/23		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	141,091	140,952	141,091	141,091		139		139					120	6
43813V-AC-2	HONDA AUTO RECEIVABLES OWNER T SENIOR ABS 19-4 1.830% 01/18/24		06/24/2021	QUEEN'S ISLAND INSURANCE	12/18/2021	Paydown	484,150	489,954	484,150	484,150		(5,804)		(5,804)					2,903	148
44891A-BM-8	HYUNDAI CAPITAL AMERICA SENIOR CORP BND 144A 1.250% 09/18/23		11/23/2021	Jefferies & Co.	12/13/2021	W.R. BERKLEY PARENT	9,000,000	9,011,880	8,998,815	9,011,560		(320)		(320)			(12,745)	(12,745)	26,875	21,250
44891J-AC-2	HYUNDAI AUTO RECEIVABLES TRUST SENIOR ABS 1.940% 02/15/24		06/24/2021	Various	12/15/2021	Various	1,526,043	1,543,535	1,526,043	1,526,043		(17,492)		(17,492)					11,732	1,580
44891V-AB-7	HYUNDAI AUTO LEASE SECURITIZAT ABS 144A 0.190% 10/16/23		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	65,627	65,539	65,627	65,627		88		88					62	3
448969-AD-7	HYUNDAI AUTO LEASE SECURITIZAT SENIOR ABS 144A 2.980% 07/15/22		04/12/2021	FIREMENS INSURANCE COMPANY	06/15/2021	Paydown	359,348	360,245	359,348	359,348		(897)		(897)					1,534	803
451102-BJ-5	ICAHN ENTERPRISES LP SENIOR CORP BND 6.250% 02/01/22		01/12/2021	Citigroup Global Markets	03/29/2021	Various brokers	3,752,000	3,759,879	3,756,249	3,752,000		(7,879)		(7,879)			4,249	4,249	38,393	105,525
451102-BJ-5	ICAHN ENTERPRISES LP SENIOR CORP BND 6.250% 02/01/22		01/12/2021	Citigroup Global Markets	02/01/2021	Call 100.0000	6,187,000	6,199,993	6,187,000	6,187,000		(12,993)		(12,993)					310,594	174,009
45569L-AA-9	INDIGO NATURAL RESOURCES LLC SENIOR CORP BND 144A 6.875% 02/15/26		01/20/2021	Morgan Stanley	02/03/2021	Call 103.6460	9,825,000	10,195,403	10,183,219	10,179,093		(16,310)		(16,310)			(354,093)	(354,093)	673,438	292,703
46592W-AF-3	JP MORGAN MORTGAGE TRUST SUPSEN WHOLE CMO 144A 2.500% 02/25/52		09/29/2021	R.W. BAIRD & CO.	12/01/2021	Paydown	964,503	980,629	964,503	964,503		(16,125)		(16,125)					3,711	1,942
46592X-AD-6	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.000% 04/25/52		10/26/2021	JP Morgan Securities	12/25/2021	Paydown	742,122	731,686	742,122	742,122		10,436		10,436					1,630	1,154
46592X-AF-1	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.500% 04/25/52		10/27/2021	R.W. BAIRD & CO.	12/25/2021	Paydown	494,748	502,324	494,748	494,748		(7,576)		(7,576)					1,358	962
46617Y-AZ-6	JFIN CLO LTD MEZZANIN ABS 144A 2.853% 03/16/26		05/24/2021	Royal Bank of Canada	06/15/2021	Paydown	16,555,000	16,562,450	16,555,000	16,555,000		(7,450)		(7,450)					119,894	93,830
46651Y-BQ-2	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 3.274% 05/25/50		10/25/2021	R.W. BAIRD & CO.	12/25/2021	Paydown	17,280	17,706	17,280	17,280		(427)		(427)					70	41
46653Q-AC-9	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.500% 05/25/52		11/23/2021	JP Morgan Securities	12/01/2021	Paydown	83,503	83,073	83,503	83,503		431		431					174	168
46653Q-AD-7	JP MORGAN MORTGAGE TRUST WHOLE CMO 144A 2.000% 05/25/52		11/23/2021	JP Morgan Securities	12/01/2021	Paydown	83,503	81,755	83,503	83,503		1,748		1,748					139	135
47009L-AC-9	JAGGED PEAK ENERGY LLC SENIOR CORP BND 5.875% 05/01/26		01/20/2021	Citigroup Global Markets	01/29/2021	Call 104.2770	1,881,000	1,962,635	1,961,450	1,960,526		(2,110)		(2,110)			(79,526)	(79,526)	107,464	24,558
47010L-AB-8	JAGUAR HOLDING COMPANY II SENIOR CORP BND 144A 4.625% 06/15/25		04/21/2021	Jefferies & Co.	12/20/2021	Call 104.1820	4,794,000	5,075,648	4,994,485	4,975,219		(100,429)		(100,429)			(181,219)	(181,219)	424,077	78,835
501797-AS-3	L BRANDS INC SECURED CORP BND 144A 6.875% 07/01/25		03/30/2021	Various	04/12/2021	Call 111.0467	7,150,000	7,948,742	7,939,841	7,929,286		(19,456)		(19,456)			(779,286)	(779,286)	927,752	116,324
501968-AA-5	LCN NORTH AMERICAN FUND III-D BND/CORP 5.500% 01/01/50		06/28/2021	ALTERNATIVE FUND	10/22/2021	Redemption 100.0000	103,183	103,183	103,183	103,183									1,112	4,333

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											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
50249A-AB-9	LYB INTERNATIONAL FINANCE III SENIOR CORP BND 2.875% 05/01/25		08/25/2021	Mizuho Securities USA Inc.	09/08/2021	Call 106.8084	6,000,000	6,368,220	6,408,505	6,365,159		(3,061)		(3,061)			(365,159)	(365,159)	469,359	55,583
546347-AK-1	LOUISIANA PACIFIC CORP SENIOR CORP BND 4.875% 09/15/24		03/03/2021	Various brokers	03/29/2021	Call 102.4380	1,965,000	2,016,483	2,012,907	2,012,900		(3,583)		(3,583)			(47,900)	(47,900)	98,997	44,970
55354G-AD-2	MSCI INC SENIOR CORP BND 144A 4.750% 08/01/26		03/29/2021	Various brokers	04/12/2021	Call 103.6490	7,000,000	7,257,600	7,255,430	7,248,541		(9,060)		(9,060)			(248,541)	(248,541)	321,006	54,493
58769T-AD-7	MERCEDES-BENZ AUTO RECEIVABLES SENIOR ABS 1.940% 03/15/24		06/24/2021	Various	12/15/2021	Various	1,574,772	1,591,926	1,574,772	1,574,772		(17,154)		(17,154)					12,140	1,648
58770G-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS 0.180% 03/15/23		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	877,795	877,602	877,795	877,795		193		193					465	40
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR ABS 20-D 144A 1.690% 05/15/69		01/19/2021	Royal Bank of Canada	12/15/2021	Paydown	925,219	944,735	925,219	925,219		(19,516)		(19,516)					6,704	261
63942E-AA-6	NAVIENT STUDENT LOAN TRUST NAV ABS 144A 0.970% 12/16/69		07/19/2021	JP Morgan Securities	12/15/2021	Paydown	346,812	346,736	346,812	346,812		76		76					884	
63942G-AA-1	NAVIENT STUDENT LOAN TRUST ABS 144A 1.110% 02/18/70		09/21/2021	Barclays Capital	12/15/2021	Paydown	110,254	110,234	110,254	110,254		20		20					215	
63942L-AA-0	NAVIENT STUDENT LOAN TRUST NAV ABS 144A 0.940% 07/15/69		03/16/2021	Royal Bank of Canada	12/15/2021	Paydown	1,744,338	1,744,284	1,744,338	1,744,338		53		53					6,448	
693506-BU-0	PPG INDUSTRIES INC SENIOR CORP BND 1.200% 03/15/26		03/01/2021	PNC CAPITAL MARKETS LLC	06/03/2021	Morgan Stanley Dean Witter	3,000,000	2,982,960	2,988,780	2,983,809		849		849			4,971	4,971	9,300	
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS 144A 0.932% 05/20/29		03/09/2021	Citigroup Global Markets	11/22/2021	Paydown	3,234,886	3,234,886	3,234,886	3,234,886									14,597	
701885-AD-7	PARSLEY ENERGY LLC SENIOR CORP BND 144A 5.375% 01/15/25		01/21/2021	Citigroup Global Markets	01/29/2021	Call 102.6880	2,125,000	2,183,438	2,182,120	2,182,881		(557)		(557)			(57,881)	(57,881)	61,562	2,221
705322-AL-9	PEDERNALES ELECTRIC COOP INC BND/CORP 5.952% 11/15/22		01/29/2021	Taxable Exchange	11/15/2021	Call 100.0000	3,954,000	4,108,713	3,954,000	4,041,351		(67,361)		(67,361)			(87,351)	(87,351)	235,342	48,376
71376L-AB-6	PERFORMANCE FOOD GROUP INC SENIOR CORP BND 144A 5.500% 06/01/24		05/19/2021	Citigroup Global Markets	07/27/2021	Call 100.0000	2,225,000	2,227,781	2,225,000	2,225,000		(2,781)		(2,781)					80,224	57,788
72431P-AA-0	CORNERSTONE BUILDING BRANDS IN SENIOR CORP BND 144A 8.000% 04/15/26		04/08/2021	Various brokers	04/15/2021	Call 104.0000	4,945,000	5,146,756	5,142,800	5,142,800		(3,956)		(3,956)			(197,800)	(197,800)	395,600	191,207
727493-AB-4	PLANTRONICS INC SENIOR CORP BND 144A 5.500% 05/31/23		03/18/2021	Bank of America	05/14/2021	Call 100.0000	3,310,000	3,325,557	3,310,000	3,310,294		(15,263)		(15,263)			(294)	(294)	91,025	64,223
72941B-AB-2	PLURALSIGHT INC SENIOR CORP BND 0.375% 03/01/24		04/09/2021	Morgan Stanley	05/14/2021	Call 100.0000	9,891,000	9,873,196	9,891,000	9,873,726		530		530			17,274	17,274	7,517	4,327
74840L-AB-8	QUICKEN LOANS INC SENIOR CORP BND 144A 5.250% 01/15/28		09/29/2021	Citigroup Global Markets	10/05/2021	Call 107.7500	10,000,000	10,779,000	10,775,000	10,773,486		(5,514)		(5,514)			(773,486)	(773,486)	891,667	109,375
749571-AD-7	RHP HOTEL PROPERTIES LP SENIOR CORP BND 5.000% 04/15/23		03/16/2021	Various brokers	04/15/2021	Call 100.0000	1,138,000	1,140,617	1,138,000	1,138,000		(2,617)		(2,617)					28,450	24,024
74988T-AL-1	RR LTD ABS 144A 2.140% 07/15/33		03/25/2021	R.W. BAIRD & CO.	06/04/2021	Call 100.0000	8,000,000	8,018,400	8,000,000	8,018,215		(185)		(185)			(18,215)	(18,215)	66,102	35,191
77341G-AA-8	ROCKFORD TOWER CLO LTD ABS 144A 1.490% 08/20/32		06/28/2021	R.W. BAIRD & CO.	08/20/2021	Paydown	13,000,000	13,015,600	13,000,000	13,000,000		(15,600)		(15,600)					49,343	21,990
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 144A 3.690% 06/15/48		01/26/2021	Barclays Capital	12/15/2021	Paydown	4,283,455	4,488,257	4,283,455	4,283,455		(204,803)		(204,803)					73,802	5,708
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SENIOR ABS 18-C 144A 3.590% 01/25/48		01/28/2021	Barclays Capital	12/25/2021	Paydown	10,600,065	11,036,075	10,600,065	10,600,065		(436,010)		(436,010)					165,805	6,342
79546V-AK-2	SALLY HOLDINGS LLC/SALLY CAPIT SENIOR CORP BND 5.500% 11/01/23		03/01/2021	Bank of America	04/01/2021	Call 100.9170	7,369,000	7,456,691	7,436,574	7,446,298		(10,394)		(10,394)			(77,298)	(77,298)	236,447	136,224
80286N-AB-2	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 0.290% 11/15/23		04/12/2021	CLERMONT INSURANCE	12/15/2021	Paydown	684,741	684,592	684,741	684,741		149		149					945	149
80286X-AA-2	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 144A 0.142% 06/15/22		05/17/2021	Royal Bank of Canada	08/16/2021	Paydown	5,000,000	5,000,000	5,000,000	5,000,000									1,018	
80286X-AB-0	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 144A 0.280% 04/15/24		05/17/2021	Royal Bank of Canada	12/15/2021	Paydown	541,039	541,029	541,039	541,039		10		10					632	
80287E-AA-3	SANTANDER DRIVE AUTO RECEIVABL SENIOR ABS 0.141% 07/15/22		07/14/2021	Barclays Capital	11/15/2021	Paydown	10,000,000	10,000,000	10,000,000	10,000,000									2,340	
817743-AE-7	SERVPRO MASTER ISSUER LLC ABS 2.394% 04/25/51		03/03/2021	Barclays Capital	10/25/2021	Paydown	50,000	50,000	50,000	50,000									599	

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											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
82873L-AA-3	SIMMONS FOODS INC SECURED CORP BND 144A 5.750% 11/01/24		02/25/2021	Various	03/22/2021	Call 102.8750	21,848,000	22,536,825	22,476,130	22,495,990		(40,835)		(40,835)			(647,990)	(647,990)	1,120,165	396,837
83088M-AJ-1	SKYWORKS SOLUTIONS INC. SENIOR CORP BND 0.900% 06/01/23		05/12/2021	JP Morgan Securities	06/03/2021	MARKET AXESS	3,000,000	2,999,100	3,010,620	2,999,113		13		13			11,507	11,507	825	
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SENIOR CORP BND 144A 4.738% 03/20/25		09/09/2021	UBS Financial Securities	12/20/2021	Redemption 100.0000	1,250,000	1,336,925	1,250,000	1,250,000		(86,925)		(86,925)					22,209	13,655
863173-AC-4	STRATUS CLO 2020-1 LTD ABS 144A 1.424% 10/15/28		05/13/2021	R.W. BAIRD & CO.	06/11/2021	Call 100.0000	4,022,998	4,026,618	4,022,998	4,026,534		(84)		(84)			(3,536)	(3,536)	9,285	5,306
87159F-AF-9	CALIFORNIA STREET CLO XII LTD MEZZANIN ABS 144A 5.024% 10/15/25		03/02/2021	R.W. BAIRD & CO.	03/15/2021	Call 100.0000	4,250,000	4,251,700	4,250,000	4,251,684		(16)		(16)			(1,684)	(1,684)	35,810	28,527
87264A-BC-8	T-MOBILE USA INC SECURED CORP BND 144A 3.750% 04/15/27		02/10/2021	Jefferies & Co.	05/25/2021	Taxable Exchange	10,000,000	11,272,800	11,214,882	11,214,882		(57,918)		(57,918)					229,167	121,875
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC SENIOR CORP BND 5.500% 06/15/26		05/28/2021	Various	06/15/2021	Call 102.7500	4,992,000	5,139,836	5,129,280	5,129,280		(10,556)		(10,556)			(137,280)	(137,280)	274,560	119,771
88161F-AB-2	TESLA AUTO LEASE TRUST ABS 144A 0.360% 03/20/25		03/25/2021	Credit Suisse	12/20/2021	Paydown	1,220,199	1,220,186	1,220,199	1,220,199		12		12					2,622	
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI ABS 21-1A 144A 1.680% 02/21/46		02/02/2021	Royal Bank of Canada	12/20/2021	Paydown	1,133,333	1,132,988	1,133,333	1,133,333		346		346					9,256	
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VI SENIOR ABS 21-2A 144A 2.230% 04/20/46		03/24/2021	Bank of America	12/20/2021	Paydown	533,333	533,238	533,333	533,333		95		95					4,460	
883556-CK-6	THERMO FISHER SENIOR CORP BND 1.750% 10/15/28		08/09/2021	Morgan Stanley Dean Witter	08/13/2021	Goldman Sachs	2,000,000	1,999,040	2,010,360	1,999,040							11,320	11,320		
89055F-AA-1	TOPBUILD CORP SENIOR CORP BND 144A 5.625% 05/01/26		02/25/2021	Bank of America	03/15/2021	Call 103.4510	9,825,000	10,168,875	10,164,061	10,149,145		(19,730)		(19,730)			(324,145)	(324,145)	544,772	176,543
89238E-AA-4	TOYOTA LEASE OWNER TRUST ABS 0.140% 04/20/22		04/13/2021	JP Morgan Securities	09/20/2021	Paydown	7,000,000	7,000,000	7,000,000	7,000,000									2,136	
89240B-AB-4	TOYOTA AUTO RECEIVABLES OWNER ABS 0.160% 07/17/23		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	688,757	688,529	688,757	688,757		228		228					327	28
90290M-AB-7	US FOODS INC SENIOR CORP BND 144A 5.875% 06/15/24		01/27/2021	Various	02/04/2021	Call 101.4690	21,165,000	21,487,994	21,475,914	21,473,162		(14,832)		(14,832)			(308,162)	(308,162)	480,160	147,473
92240M-BF-4	VECTOR GRP LTD SECURED CORP BND 144A 6.125% 02/01/25		01/19/2021	Citigroup Global Markets	02/01/2021	Call 101.5310	20,081,000	20,416,064	20,388,440	20,388,440		(27,623)		(27,623)			(307,440)	(307,440)	922,421	574,862
95058X-AG-3	WENDYS FUNDING LLC SENIOR ABS 144A 3.783% 06/15/49		10/26/2021	Barclays Capital	12/15/2021	Paydown	66,250	69,640	66,250	66,250		(3,390)		(3,390)					627	299
95058X-AK-4	WENDYS FUNDING LLC ABS 21-1A 2.370% 06/15/51		06/15/2021	Guggenheim Capital Markets	12/15/2021	Paydown	43,750	43,750	43,750	43,750									369	
958102-AQ-8	WESTERN DIGITAL CORPORATION SENIOR CORP BND 2.850% 02/01/29		12/07/2021	Bank of America	12/07/2021	Sea Port Group Securities LLC	3,000,000	2,994,480	3,002,190	2,994,480							7,710	7,710		
960413-AX-0	WESTLAKE CHEMICAL CORP SENIOR CORP BND 0.875% 08/15/24		08/05/2021	Deutsche Bank	08/17/2021	JP Morgan Securities	5,000,000	4,992,650	5,000,400	4,992,650							7,750	7,750		
96042R-AA-6	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A 0.149% 06/16/22		06/08/2021	BMO CAPITAL MARKETS GK	12/15/2021	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									364	
96042R-AB-4	WESTLAKE AUTOMOBILE RECEIVABLE ABS 144A 0.320% 04/15/25		06/24/2021	QUEEN'S ISLAND INSURANCE	12/15/2021	Paydown	84,891	84,776	84,891	84,891		115		115					135	6
98162Y-AD-5	WORLD OMNI AUTO REC TRUST SENIOR ABS 19-A 3.040% 05/15/24		04/12/2021	Various	12/15/2021	Various	1,024,836	1,035,618	1,024,836	1,024,836		(10,782)		(10,782)					12,013	2,337
98163J-AA-3	WORLD OMNI AUTOMOBILE LEASE SENIOR ABS 0.102% 07/15/22		07/13/2021	Wells Fargo	11/15/2021	Paydown	14,000,000	14,000,000	14,000,000	14,000,000									2,323	
98164E-AB-1	WORLD OMNI AUTO RECEIVABLES TR SENIOR ABS 0.170% 02/15/24		06/24/2021	Various	12/15/2021	Various	1,192,030	1,191,252	1,192,030	1,192,030		778		778					833	93
98625N-AA-6	YORK CLO LTD SENIOR ABS 144A 1.478% 07/22/32		06/09/2021	R.W. BAIRD & CO.	12/22/2021	Call 100.0000	5,750,000	5,756,325	5,750,000	5,755,769		(556)		(556)			(5,769)	(5,769)	58,564	12,249
989194-AM-7	ZAYO GROUP LLC SENIOR CORP BND 6.000% 04/01/23		03/18/2021	Bank of America	04/12/2021	Call 100.0000	19,650,000	19,699,125	19,650,000	19,650,000		(49,125)		(49,125)					625,525	546,925
98920M-AA-0	ZAXBYS FUNDING LLC ABS 21-1A 3.238% 07/30/51		06/01/2021	Barclays Capital	07/30/2021	R.W. BAIRD & CO.	8,750,000	8,758,125	9,009,766	8,758,054		(71)		(71)			251,712	251,712	40,925	
36168Q-AE-4	GFL ENVIRONMENTAL INC SENIOR CORP BND 144A 8.500% 05/01/27	A	06/01/2021	Various brokers	06/11/2021	Call 111.2680	2,450,000	2,728,075	2,726,066	2,723,325		(4,750)		(4,750)			(273,325)	(273,325)	299,205	17,933

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
552704-AC-2	MEG ENERGY CORP SENIOR CORP BND 144A 7.000% 03/31/24	A	01/29/2021	Various	02/18/2021	Call 101.1670	8,088,000	8,204,113	8,182,387	8,195,048		(9,065)		(9,065)			(107,048)	(107,048)	311,415	186,031
000000-00-0	PUMA SERIES SENIOR ABS 21-2 0.565% 01/18/53	B	07/14/2021	COMMONW BANK AUSTRALIA	12/20/2021	Paydown	1,064,109	1,095,161	1,064,109	1,064,109						(31,052)		(31,052)	1,442	
000000-00-0	RESIMAC ABS 21-2 0.680% 02/13/53	B	08/27/2021	Citigroup Global Markets	12/13/2021	Paydown	607,453	606,412	607,453	607,453						1,041		1,041	734	
000000-00-0	TORRENS TRUST WHOLE CMO 2021-2 0.553% 04/11/53	B	09/01/2021	AUST & NZ BANK GRP LTD	12/13/2021	Paydown	439,786	443,922	439,786	439,786						(4,136)		(4,136)	380	
000000-00-0	WESTPAC SECURITISATION TRUST ABS 21-1 0.065% 04/16/53	B	09/24/2021	WESTPAC BANKING CORPO	12/16/2021	Paydown	572,342	568,931	572,342	572,342						3,411		3,411	463	
013822-AA-9	ALCOA NEDERLAND HOLDING BV SENIOR CORP BND 144A 6.750% 09/30/24	D	03/23/2021	Various	04/07/2021	Call 103.3750	14,618,000	15,133,603	15,111,358	15,112,351		(21,251)		(21,251)			(494,351)	(494,351)	1,005,901	475,524
03329A-AC-9	ANCHORAGE CAPITAL CLO LTD SENIOR ABS 144A 1.114% 01/15/30	D	08/02/2021	R.W. BAIRD & CO.	10/15/2021	Paydown	1,252,616	1,254,120	1,252,616	1,252,616		(1,503)		(1,503)					3,573	777
03754W-AN-1	APEX CREDIT CLO LLC ABS 144A 1.435% 10/27/28	D	04/09/2021	R.W. BAIRD & CO.	05/19/2021	Call 100.0000	3,811,538	3,812,491	3,811,538	3,812,500		8		8			(961)	(961)	17,867	12,174
03754W-AN-1	APEX CREDIT CLO LLC ABS 144A 1.435% 10/27/28	D	04/09/2021	R.W. BAIRD & CO.	04/27/2021	Paydown	1,083,705	1,083,976	1,083,705	1,083,705		(271)		(271)					4,099	3,461
04941V-AC-9	ATLAS SENIOR LOAN FUND LTD ABS 9 144A 1.002% 04/20/28	D	08/09/2021	Citigroup Global Markets	10/20/2021	Paydown	331,010	331,341	331,010	331,010		(331)		(331)					850	203
07134Q-AA-4	BATTALION CLO LTD BATLN_20-18 ABS 144A 1.924% 10/15/32	D	05/25/2021	R.W. BAIRD & CO.	10/15/2021	Paydown	5,000,000	5,026,550	5,000,000	5,000,000		(26,550)		(26,550)					51,020	11,572
09628B-AL-2	BLUEMOUNTAIN CLO SENIOR ABS 144A 1.052% 07/18/27	D	04/08/2021	Citigroup Global Markets	10/18/2021	Paydown	7,143,694	7,146,551	7,143,694	7,143,694		(2,857)		(2,857)					41,449	18,996
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH C SECURED CORP BND 144A 2.900% 09/15/36	D	07/20/2021	Citigroup Global Markets	07/23/2021	Citigroup Global Markets	2,000,000	2,000,000	2,030,000	2,000,000						30,000	30,000			
12807C-AA-1	CAL FUNDING IV LTD ABS 20-1 144A 2.220% 09/25/45	D	10/29/2021	Wells Fargo	12/25/2021	Paydown	141,667	141,993	141,667	141,667		(327)		(327)					469	61
13079W-AQ-1	SYMPHONY CLO LTD SYMP SENIOR ABS 144A 1.442% 07/16/32	D	04/15/2021	NATIXIS SECURITIES AMERICAS LL	09/23/2021	Call 100.0000	8,000,000	8,006,400	8,000,000	8,005,778		(622)		(622)			(5,778)	(5,778)	52,585	1,029
14310D-AU-1	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.012% 01/18/29	D	05/03/2021	Citigroup Global Markets	11/04/2021	Call 100.0000	10,765,892	10,770,199	10,765,892	10,769,822		(376)		(376)			(3,930)	(3,930)	62,394	5,166
14310D-AU-1	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.012% 01/18/29	D	05/03/2021	Citigroup Global Markets	10/18/2021	Paydown	3,808,970	3,810,494	3,808,970	3,808,970		(1,524)		(1,524)					15,193	1,828
14311M-AN-6	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 144A 1.136% 07/28/28	D	02/04/2021	R.W. BAIRD & CO.	10/28/2021	Paydown	1,008,660	1,009,064	1,008,660	1,008,660		(403)		(403)					7,404	376
19736W-AA-8	CENT CLO LP SENIOR ABS 30 A 144A 1.132% 01/20/34	D	08/12/2021	Raymond James	10/20/2021	Paydown	210,526	211,086	210,526	210,526		(559)		(559)					610	179
210383-AF-2	CONSTELLIUM SE (FRANCE) SENIOR CORP BND 144A 6.625% 03/01/25	D	03/04/2021	JP Morgan Securities	03/11/2021	Call 101.6560	1,938,000	1,971,140	1,970,093	1,970,588		(552)		(552)			(32,588)	(32,588)	35,660	1,427
235822-AA-1	DANA FINANCING LUXEMBOURG SARL SENIOR CORP BND 144A 6.500% 06/01/26	D	05/13/2021	Citigroup Global Markets	06/10/2021	Call 103.2500	4,945,000	5,120,548	5,105,713	5,104,503		(16,044)		(16,044)			(159,503)	(159,503)	316,961	133,034
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SENIOR ABS 144A 0.976% 11/15/28	D	04/28/2021	Various	11/15/2021	Paydown	1,634,363	1,634,971	1,634,363	1,634,363		(608)		(608)					9,514	3,126
26250J-AU-4	DRYDEN SENIOR LOAN FUND SENIOR ABS 2012-25A 144A 1.474% 10/15/27	D	01/06/2021	Credit Suisse	03/02/2021	R.W. BAIRD & CO.	17,270,000	17,271,727	17,264,603	17,271,686		(41)		(41)			(7,083)	(7,083)	106,677	64,707
26250J-AU-4	DRYDEN SENIOR LOAN FUND SENIOR ABS 2012-25A 144A 1.474% 10/15/27	D	01/06/2021	Credit Suisse	10/15/2021	Paydown	2,730,000	2,730,273	2,730,000	2,730,000		(273)		(273)					42,814	10,229
36656A-AC-2	GARRISON BSL CLO LTD SENIOR ABS 18-1 144A 1.102% 07/17/28	D	01/08/2021	Raymond James	10/01/2021	Call 100.0000	6,662,776	6,664,109	6,662,776	6,663,936		(173)		(173)			(1,160)	(1,160)	74,753	18,685
36656A-AC-2	GARRISON BSL CLO LTD SENIOR ABS 18-1 144A 1.102% 07/17/28	D	01/08/2021	Raymond James	07/19/2021	Paydown	4,591,059	4,591,977	4,591,059	4,591,059		(918)		(918)					30,820	12,875
466112-AR-0	JBS USA LUX SA SENIOR CORP BND 144A 5.750% 06/15/25	D	02/01/2021	Various	02/16/2021	Call 102.8750	3,152,000	3,247,659	3,242,620	3,243,368		(4,291)		(4,291)			(91,368)	(91,368)	121,330	22,410
46649D-AG-6	JMP CREDIT ADVISORS CLO LTD MEZZANIN ABS 144A 2.722% 01/17/28	D	05/12/2021	R.W. BAIRD & CO.	06/04/2021	Call 100.0000	6,310,000	6,313,155	6,310,000	6,313,092		(63)		(63)			(3,092)	(3,092)	22,493	11,736
50196#-AA-3	LCN CAPITAL PARTNERS (EUR) III CORP BND 5.500% 07/24/50		01/06/2021	ALTERNATIVE FUND	01/08/2021	Redemption 100.0000	2,508	2,513	2,508	2,508						(5)		(5)		

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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
55818M-BA-4	MADISON PARK FUNDING LTD SENIOR ABS 13-RR 144A 1.074% 04/19/30	D	06/29/2021	R.W. BAIRD & CO.	10/19/2021	Paydown	324,590	324,882	324,590	324,590		(292)		(292)					1,319	750
55819Q-AY-3	MADISON PARK FUNDING LTD SENIOR ABS 144A 1.048% 01/22/28	D	08/04/2021	Citigroup Global Markets	10/22/2021	Paydown	70,779	70,850	70,779	70,779		(71)		(71)					191	31
55951P-BA-4	MAGNETITE CLO LTD SENIOR ABS 2012-7A 144A 0.924% 01/15/28	D	07/07/2021	BREAN CAPITAL	10/15/2021	Paydown	135,311	135,352	135,311	135,311		(41)		(41)					527	314
56846G-AA-2	SIGNAL PEAK CLO LLC SENIOR ABS 144A 1.335% 10/26/29	D	08/25/2021	Citigroup Global Markets	10/26/2021	Paydown	18,550,000	18,577,535	18,550,000	18,550,000		(27,535)		(27,535)					63,298	22,017
67092D-AL-3	OCP CLO LTD SENIOR ABS 15-10R 144A 0.945% 10/26/27	D	01/05/2021	Citigroup Global Markets	03/23/2021	R.W. BAIRD & CO.	7,150,684	7,149,254	7,152,919	7,149,308		54		54			3,611	3,611	30,836	15,004
67092D-AL-3	OCP CLO LTD SENIOR ABS 15-10R 144A 0.945% 10/26/27	D	01/05/2021	Citigroup Global Markets	01/26/2021	Paydown	2,743,547	2,742,998	2,743,547	2,743,547		549		549					7,255	5,757
67098D-AC-7	OAK HILL CREDIT PARTNERS ABS 144A 1.458% 10/22/32	D	05/11/2021	R.W. BAIRD & CO.	10/22/2021	Paydown	7,500,000	7,533,000	7,500,000	7,500,000		(33,000)		(33,000)					56,840	6,792
67110A-AU-7	OZLM LTD SENIOR ABS 144A 1.779% 07/30/27	D	02/02/2021	R.W. BAIRD & CO.	10/29/2021	Paydown	18,000,000	18,018,000	18,000,000	18,000,000		(18,000)		(18,000)					248,725	2,783
67515U-AU-4	OCEAN TRAILS CLO SENIOR ABS 144A 0.924% 07/15/28	D	03/19/2021	NATIXIS SECURITIES AMERICAS LL	10/15/2021	Paydown	5,190,222	5,190,222	5,190,222	5,190,222									12,311	
67590E-AQ-7	OCTAGON INVESTMENT PARTNERS XV SENIOR ABS 144A 1.334% 07/19/30	D	04/16/2021	R.W. BAIRD & CO.	07/19/2021	Paydown	5,690,000	5,695,121	5,690,000	5,690,000		(5,121)		(5,121)					22,044	227
69700H-AC-4	PALMER SQUARE CLO LTD ABS 144A 1.174% 07/15/26	D	01/26/2021	R.W. BAIRD & CO.	02/25/2021	Call 100.0000	3,000,000	2,995,500	3,000,000	2,995,661		161		161			4,339	4,339	4,412	1,399
75620T-AR-9	RECETTE CLO LLC ABS 2015-1A 144A 1.052% 10/20/27	D	01/05/2021	Citigroup Global Markets	03/18/2021	Call 100.0000	4,639,746	4,640,674	4,639,746	4,640,646		(29)		(29)			(899)	(899)	22,047	11,591
75620T-AR-9	RECETTE CLO LLC ABS 2015-1A 144A 1.052% 10/20/27	D	01/05/2021	Citigroup Global Markets	01/20/2021	Paydown	405,276	405,357	405,276	405,276		(81)		(81)					1,179	1,012
77340E-AU-0	ROCKFORD TOWER CLO LTD ABS 0.832% 04/20/34	C	05/13/2021	R.W. BAIRD & CO.	10/20/2021	Paydown	750,000	750,450	750,000	750,000		(450)		(450)					2,567	589
87249F-AC-8	TICP CLO LTD SENIOR ABS 32 144A 0.972% 04/20/28	D	09/08/2021	R.W. BAIRD & CO.	10/20/2021	Paydown	655,776	656,464	655,776	655,776		(689)		(689)					1,633	923
89705P-AA-3	TRONOX FINANCE PLC SENIOR CORP BND 144A 5.750% 10/01/25	D	03/22/2021	Credit Suisse	04/01/2021	Call 104.3130	16,217,000	16,925,683	16,916,439	16,915,567		(10,116)		(10,116)			(698,567)	(698,567)	1,165,678	445,517
89852T-AM-0	TRYON PARK CLO L SENIOR ABS 144A 1.014% 04/15/29	D	04/07/2021	R.W. BAIRD & CO.	10/15/2021	Paydown	1,162,497	1,163,078	1,162,497	1,162,497		(581)		(581)					8,730	3,069
92329X-AW-8	VENTURE CDO LTD MEZZANIN ABS 144A 2.634% 01/15/28	D	05/18/2021	Royal Bank of Canada	05/27/2021	Call 100.0000	5,000,000	5,001,500	5,000,000	5,001,489		(11)		(11)			(1,489)	(1,489)	15,714	12,720
98877E-AK-9	Z CAPITAL CREDIT PARTNERS CLO SUB ABS 144A 1.972% 07/16/27	D	07/15/2021	R.W. BAIRD & CO.	10/29/2021	R.W. BAIRD & CO.	7,552,000	7,540,672	7,549,640	7,541,528		856		856			8,112	8,112	45,178	1,280
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							883,111,928	897,797,234	895,471,623	895,194,469		(2,527,092)		(2,527,092)		(75,672)	(10,345,786)	(10,421,458)	22,492,785	8,167,909
693475-AQ-8	PNC FINANCIAL SERVICES GROUP CAPSEC CORP BND 5.000% 12/31/49		07/19/2021	Various	08/01/2021	BERKLEY INSURANCE COMPANY	16,143,000	18,059,803	18,045,760	18,045,760		(14,042)		(14,042)					201,788	168,256
4899999. Subtotal - Bonds - Hybrid Securities							16,143,000	18,059,803	18,045,760	18,045,760		(14,042)		(14,042)					201,788	168,256
54400*-AA-1	PATHLIGHT HUDSON BAY LOAN/TERM 8.333% 10/11/24	A	01/28/2021	ALTERNATIVE FUND	06/22/2021	Redemption 100.0000	723,788	709,828	723,788	723,788		13,960		13,960					36,290	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							723,788	709,828	723,788	723,788		13,960		13,960					36,290	
8399998. Total - Bonds							931,874,911	948,936,637	946,398,979	946,256,751		(2,633,383)		(2,633,383)		(46,504)	(10,480,712)	(10,527,216)	22,933,952	8,391,849
233331-86-7	DTE ENERGY COMPANY		11/15/2021	Morgan Stanley	11/16/2021	Morgan Stanley	66.000	1,672	1,677	1,672										
233331-86-7	DTE ENERGY COMPANY		11/23/2021	Morgan Stanley	12/15/2021	Call 25.0000	8,879.000	225,010	221,975	225,010									3,330	
444097-30-7	HUDSON PACIFIC PROPERTIES INC		11/04/2021	Merrill Lynch	12/15/2021	Piper Jaffray	400,000.000	10,000,000	10,259,948	10,000,000							259,948	259,948		
524901-50-1	LEGG MASON INC		02/12/2021	Various	03/15/2021	Call 25.0000	12,793.000	324,159	319,825	324,159									5,097	
524901-60-0	LEGG MASON INC		08/26/2021	Various	09/15/2021	Call 25.0000	326,857.000	8,296,130	8,171,425	8,296,130									205,274	
609720-40-4	MONMOUTH REAL ESTATE INVEST CO		05/13/2021	INSTINET LLC	11/16/2021	Various	102,674.000	2,618,452	2,597,926	2,618,452									91,928	
649604-70-9	NEW YORK MORTGAGE TRUST INC		11/22/2021	INSTINET LLC	11/29/2021	INSTINET LLC	200.000	5,052	5,069	5,052										
649604-70-9	NEW YORK MORTGAGE TRUST INC		11/29/2021	INSTINET LLC	12/20/2021	Call 25.0000	28,396.000	717,585	709,900	717,585									9,628	
65339K-10-0	NEXTERA ENERGY CAPITAL		11/26/2021	INSTINET LLC	12/22/2021	Redemption 25.0000	10,251.000	259,972	256,275	259,972									4,148	
70509V-40-7	PEBBLEBROOK HOTEL TRUST		08/13/2021	INSTINET LLC	08/27/2021	Morgan Stanley	2,567.000	64,554	46,917	64,554										

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
866082-50-6	SUMMIT HOTEL PROPERTIES INC		08/10/2021	INSTINET LLC	09/07/2021	Call 25.0000	25,935.000	657,540	648,375	657,540							(9,165)	(9,165)	10,804	
867892-70-5	SUNSTONE HOTEL		08/06/2021	Various	08/12/2021	Morgan Stanley	89,215.000	2,242,110	2,230,375	2,242,110							(11,735)	(11,735)	16,383	
92339V-20-9	VEREIT INC		08/02/2021	Various	08/16/2021	Call 25.0000	249,741.000	6,306,770	6,243,525	6,306,770							(63,245)	(63,245)	79,846	
929042-85-1	VORNADO REALTY TRUST SERIES K		09/14/2021	INSTINET LLC	09/29/2021	INSTINET LLC	835.000	20,879	20,927	20,879							48	48		
929042-85-1	VORNADO REALTY TRUST SERIES K		10/11/2021	INSTINET LLC	10/13/2021	Call 25.0000	75,830.000	1,897,415	1,895,750	1,897,415							(1,665)	(1,665)	3,902	
949746-72-1	WELLS FARGO & COMPANY		08/26/2021	INSTINET LLC	09/15/2021	Call 25.0000	31,451.000	794,779	786,275	794,779							(8,504)	(8,504)	10,074	
94988U-67-2	WELLS FARGO & COMPANY		08/26/2021	INSTINET LLC	09/15/2021	Morgan Stanley	51,914.000	1,313,807	1,297,850	1,313,807							(15,957)	(15,957)	17,845	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								35,745,886	35,714,014	35,745,886							(31,872)	(31,872)	458,259	
8999998. Total - Preferred Stocks								35,745,886	35,714,014	35,745,886							(31,872)	(31,872)	458,259	
00085X-11-3	ABRI SPAC I UNITS INC		09/03/2021	Morgan Stanley	09/17/2021	Various	98,910.000	29,673	41,786	29,673							12,113	12,113		
00085X-20-4	ABRI SPAC I UNITS INC		08/10/2021	Various brokers	09/03/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
001040-11-2	AF ACQUISITION UNITS CORP		05/19/2021	Morgan Stanley	06/10/2021	INSTINET LLC	32,750.000	29,475	21,934	29,475							(7,541)	(7,541)		
001040-20-3	AF ACQUISITION UNITS CORP		03/19/2021	Various brokers	05/19/2021	Morgan Stanley	98,250.000	970,710	970,710	970,710										
00216W-10-9	ATI PHYSICAL THERAPY INC CLASS		06/17/2021	Morgan Stanley	08/13/2021	INSTINET LLC	19,700.000	196,112	76,150	196,112							(119,961)	(119,961)		
004285-10-2	ACAMAR PARTNERS ACQUISITION CO		01/12/2021	INSTINET LLC	01/12/2021	INSTINET LLC	9,939.000	119,241	119,265	119,241							25	25		
00438Y-11-5	ACCRETION ACQUISITION UNITS CO		12/03/2021	Morgan Stanley	12/03/2021	Morgan Stanley	49,455.000	29,673	22,007	29,673							(7,666)	(7,666)		
00438Y-12-3	ACCRETION ACQUISITION UNITS CO		12/03/2021	Morgan Stanley	12/03/2021	Morgan Stanley	98,910.000	29,673	33,629	29,673							3,956	3,956		
00438Y-20-6	ACCRETION ACQUISITION UNITS CO		10/21/2021	Various brokers	12/03/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
00439D-11-0	ACCELERATE ACQUISITION UNITS C		05/12/2021	Morgan Stanley	05/12/2021	Morgan Stanley	32,749.000	29,474	22,941	29,474							(6,533)	(6,533)		
00439D-20-1	ACCELERATE ACQUISITION UNITS C		03/18/2021	UBS Financial Securities	05/13/2021	Morgan Stanley	98,248.000	980,515	980,515	980,515										
00461L-11-3	ACKRELL SPAC PARTNERS I UNITS		02/24/2021	Morgan Stanley	02/25/2021	Various	80,273.000	111,354	94,121	111,354							(17,233)	(17,233)		
00461L-20-4	ACKRELL SPAC PARTNERS I UNITS		02/17/2021	Various	05/11/2021	Various	61,157.000	655,074	654,971	655,074							(103)	(103)		
005029-11-1	ACROPOLIS INFRASTRUCTURE ACQUI		10/26/2021	Morgan Stanley	10/26/2021	Morgan Stanley	49,455.000	44,510	43,541	44,510							(969)	(969)		
005029-20-2	ACROPOLIS INFRASTRUCTURE ACQUI		07/09/2021	Credit Suisse	10/26/2021	Morgan Stanley	148,365.000	1,483,650	1,483,650	1,483,650										
007024-10-2	ADIT EDTECH ACQUISITION UNITS		06/29/2021	Various	11/30/2021	INSTINET LLC	69,752.000	671,629	702,123	671,629							30,494	30,494		
007024-11-0	ADIT EDTECH ACQUISITION UNITS		03/03/2021	Morgan Stanley	03/03/2021	Morgan Stanley	49,695.000	39,756	39,597	39,756							(159)	(159)		
007024-20-1	ADIT EDTECH ACQUISITION UNITS		01/12/2021	Various brokers	03/03/2021	Morgan Stanley	99,390.000	993,900	993,900	993,900										
00739D-10-9	ADTHEORENT HOLDING COMPANY INC		12/23/2021	Morgan Stanley	12/23/2021	Various	206,878.000	2,000,183	2,000,183	2,000,183										
00777J-11-7	ADVANCED MERGER PARTNERS UNITS		04/26/2021	Morgan Stanley	04/29/2021	INSTINET LLC	819.000	1,966	668	1,966							(1,298)	(1,298)		
00777J-20-8	ADVANCED MERGER PARTNERS UNITS		03/02/2021	Goldman Sachs	05/11/2021	Various	4,916.000	49,160	49,160	49,160										
00809L-11-4	AESTHER HEALTHCARE ACQUISITION		11/09/2021	Morgan Stanley	11/09/2021	Morgan Stanley	49,455.000	29,673	24,727	29,673							(4,946)	(4,946)		
00809L-20-5	AESTHER HEALTHCARE ACQUISITION		09/15/2021	Various brokers	11/09/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
01407X-10-4	ALDEL FINANCIAL INC CLASS A		08/18/2021	Various	09/13/2021	INSTINET LLC	163,732.000	1,614,944	1,651,229	1,614,944							36,285	36,285		
015351-10-9	ALEXION PHARMACEUTICALS INC		07/16/2021	OPPENHEIMER & CO., INC	07/21/2021	Various	49,455.000	8,913,927	9,019,886	8,913,927							105,958	105,958		
020751-10-3	AHACW		08/27/2021	Morgan Stanley	08/27/2021	Morgan Stanley	41,838.000	403,762	418,519	403,762							14,757	14,757		
02083L-11-7	ALPINE ACQUISITION UNITS CORP		11/01/2021	Morgan Stanley	11/03/2021	INSTINET LLC	51,420.000	30,852	25,720	30,852							(5,132)	(5,132)		
02083L-20-8	ALPINE ACQUISITION UNITS CORP		09/01/2021	Various	11/01/2021	Morgan Stanley	102,840.000	1,028,498	1,028,498	1,028,498										
02156Y-10-3	ALTITUDE ACQUISITION UNITS COR		02/02/2021	Morgan Stanley	02/19/2021	INSTINET LLC	49,696.000	449,749	648,008	449,749							198,259	198,259		
02156Y-11-1	ALTITUDE ACQUISITION UNITS COR		02/02/2021	Morgan Stanley	02/02/2021	Morgan Stanley	24,848.000	47,211	51,931	47,211							4,720	4,720		
02157M-11-6	ALTENERGY ACQUISITION UNITS CO		12/14/2021	Morgan Stanley	12/14/2021	Morgan Stanley	175,581.000	105,349	89,546	105,349							(15,803)	(15,803)		
02157M-20-7	ALTENERGY ACQUISITION UNITS CO		10/29/2021	Various	12/14/2021	Morgan Stanley	351,162.000	3,525,345	3,525,345	3,525,345										
02217A-10-2	ALTUS POWER INC		12/10/2021	Morgan Stanley	12/13/2021	Morgan Stanley	171,232.000	1,693,272	1,693,272	1,693,272										
02369M-11-0	AMERICAN ACQUISITION OPPORTUNI		05/12/2021	Morgan Stanley	05/12/2021	Morgan Stanley	86,019.000	51,611	38,278	51,611							(13,333)	(13,333)		
02369M-20-1	AMERICAN ACQUISITION OPPORTUNI		03/18/2021	Various	05/12/2021	Morgan Stanley	172,038.000	1,719,269	1,719,269	1,719,269										
02376R-10-2	AMERICAN AIRLINES GROUP		12/10/2021	Corporate actions	12/13/2021	Morgan Stanley	1,210.000		20,685								20,685	20,685		
03212A-10-5	AMPLITUDE HEALTHCARE ACQUISITI		06/25/2021	Various	09/27/2021	Morgan Stanley	437,857.000	4,341,050	4,382,432	4,341,050							41,382	41,382		
03752A-11-9	APEIRON CAPITAL INVESTMENT UNI		12/31/2021	Morgan Stanley	12/31/2021	Morgan Stanley	1,039.000	623	514	623							(109)	(109)		
03752A-20-0	APEIRON CAPITAL INVESTMENT UNI		12/28/2021	Various	12/31/2021	Morgan Stanley	229,968.000	2,315,891	2,315,891	2,315,891										
03768F-10-2	APEX TECHNOLOGY ACQUISITION CO		04/16/2021	INSTINET LLC	05/21/2021	Bloomberg Tradebooks	400.000	4,462	4,563	4,462							101	101		
03881F-11-2	ARBOR RAPHA CAPITAL BIOHOLDING		12/21/2021	Morgan Stanley	12/22/2021	Morgan Stanley	198.000	178	118	178							(60)	(60)		
03881F-20-3	ARBOR RAPHA CAPITAL BIOHOLDING		10/29/2021	Morgan Stanley	12/21/2021	Morgan Stanley	197,820.000	1,987,102	1,987,102	1,987,102										
039562-11-1	ARCHIMEDES TECH SPAC PARTNERS		05/05/2021	Morgan Stanley	05/14/2021	Various	15,965.000	19,158	10,555	19,158							(8,603)	(8,603)		
039562-20-2	ARCHIMEDES TECH SPAC PARTNERS		03/11/2021	Various brokers	05/05/2021	Morgan Stanley	63,860.000	638,600	638,600	638,600										
039562-30-1	ARCHIMEDES TECH SPAC PARTNERS		10/27/2021	Various	11/16/2021	Various	8,322.000	80,877	83,229	80,877							2,352	2,352		
04026L-11-3	ARGUS CAPITAL UNITS CORP		11/15/2021	Morgan Stanley	11/15/2021	Morgan Stanley	12,364.000	7,418	7,851	7,418							433	433		
04026L-20-4	ARGUS CAPITAL UNITS CORP		09/22/2021	Goldman Sachs	11/15/2021	Morgan Stanley	24,728.000	247,280	247,280	247,280										
040450-11-6	ARISZ ACQUISITION UNITS CORP		12/13/2021	Morgan Stanley	12/13/2021	Morgan Stanley	98,910.000	29,673	28,684	29,673							(989)	(989)		

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
040450-20-7	ARISZ ACQUISITION UNITS CORP		11/18/2021	Morgan Stanley	12/13/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
04208V-11-1	ARMADA ACQUISITION I UNITS COR		11/12/2021	Morgan Stanley	11/12/2021	Morgan Stanley	74,182.000	44,509	36,364	44,509							(8,145)	(8,145)		
04208V-20-2	ARMADA ACQUISITION I UNITS COR		10/21/2021	Various	11/12/2021	Morgan Stanley	148,364.000	1,463,240	1,463,240	1,463,240										
04282M-11-0	ARROWROOT ACQUISITION UNITS CO		04/23/2021	Morgan Stanley	04/28/2021	Various	24,563.000	19,650	13,812	19,650							(5,838)	(5,838)		
04282M-20-1	ARROWROOT ACQUISITION UNITS CO		03/02/2021	Morgan Stanley	04/23/2021	Morgan Stanley	49,126.000	491,260	491,260	491,260										
04303A-11-1	ARTEMIS STRATEGIC INVESTMENT C		11/23/2021	Morgan Stanley	11/29/2021	Various	43,278.000	25,967	22,764	25,967							(3,203)	(3,203)		
04303A-20-2	ARTEMIS STRATEGIC INVESTMENT U		10/21/2021	Various	11/23/2021	Morgan Stanley	86,556.000	865,385	865,560	865,385							175	175		
046353-10-8	ASTRAZENECA ADR REPRESENTING .		07/21/2021	Morgan Stanley	07/23/2021	Morgan Stanley	39,692.000	2,293,900	2,293,900	2,293,900										
04637C-10-6	ASTREA ACQUISITION UNITS CORP		07/16/2021	INSTINET LLC	08/10/2021	INSTINET LLC	497.000	4,794	4,893	4,794							99	99		
04637C-20-5	ASTREA ACQUISITION UNITS CORP		02/04/2021	Various brokers	02/04/2021	Dowling Partners	98,250.000	982,500	998,689	982,500							16,189	16,189		
04684M-11-4	ATHENA CONSUMER ACQUISITION UN		12/13/2021	Morgan Stanley	12/13/2021	Morgan Stanley	34,618.000	20,771	18,694	20,771							(2,077)	(2,077)		
04684M-20-5	ATHENA CONSUMER ACQUISITION UN		10/20/2021	Various	12/16/2021	Various	69,237.000	695,585	695,585	695,585										
04687A-10-9	ATHENA TECHNOLOGY ACQUISITION		07/27/2021	Various	12/31/2021	Various	25,709.000	254,688	258,477	254,688							3,788	3,788		
04687A-11-7	ATHENA TECHNOLOGY ACQUISITION		05/11/2021	Morgan Stanley	05/13/2021	INSTINET LLC	327.000	294	208	294							(86)	(86)		
04687A-20-8	ATHENA TECHNOLOGY ACQUISITION		03/17/2021	Citigroup Global Markets	05/12/2021	Morgan Stanley	982.000	9,820	9,820	9,820										
04748A-11-4	ATHLON ACQUISITION UNITS CORP		03/05/2021	Morgan Stanley	03/05/2021	Morgan Stanley	54,095.000	43,276	40,030	43,276							(3,246)	(3,246)		
04748A-20-5	ATHLON ACQUISITION UNITS CORP		01/27/2021	Various	03/05/2021	Morgan Stanley	108,190.000	1,104,498	1,104,522	1,104,498							24	24		
049284-10-2	ATLAS CREST INVESTMENT UNITS C		07/29/2021	Various	09/17/2021	Various	360,328.000	3,442,496	4,621,116	3,442,496							1,178,621	1,178,621		
049284-11-0	ATLAS CREST INVESTMENT UNITS C		01/04/2021	Morgan Stanley	01/06/2021	Various	82,825.000	149,085	156,725	149,085							7,640	7,640		
049287-11-3	ATLAS CREST INVESTMENT II UNIT		03/29/2021	Morgan Stanley	04/06/2021	Various	12,281.000	19,650	13,986	19,650							(5,663)	(5,663)		
049287-20-4	ATLAS CREST INVESTMENT II UNIT		02/04/2021	Morgan Stanley	03/29/2021	Morgan Stanley	49,124.000	491,240	491,240	491,240										
05338E-11-9	AVALON ACQUISITION UNITS INC		12/07/2021	Morgan Stanley	12/07/2021	Morgan Stanley	148,365.000	59,346	62,313	59,346							2,967	2,967		
05338E-20-0	AVALON ACQUISITION UNITS INC		10/06/2021	Maxim Group LLC	12/07/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
05467C-11-6	AXONPRIME INFRASTRUCTURE ACQUI		10/06/2021	Morgan Stanley	11/01/2021	Various	32,970.000	29,673	22,074	29,673							(7,599)	(7,599)		
05467C-20-7	AXONPRIME INFRASTRUCTURE ACQUI		08/13/2021	Morgan Stanley Dean Witter	10/06/2021	Morgan Stanley	98,910.000	980,198	980,198	980,198										
05601A-11-7	BOA ACQUISITION UNITS CORP		04/01/2021	Morgan Stanley	04/13/2021	Various	24,562.000	29,474	15,740	29,474							(13,734)	(13,734)		
05601A-20-8	BOA ACQUISITION UNITS CORP		02/24/2021	BTIG	04/01/2021	Morgan Stanley	73,686.000	736,860	736,860	736,860										
05601V-10-3	B RILEY PRINCIPAL MERGER UNIT		04/12/2021	Morgan Stanley	10/26/2021	Morgan Stanley	78,600.000	754,560	956,969	754,560							202,409	202,409		
05601V-11-1	B RILEY PRINCIPAL MERGER UNIT		04/12/2021	Morgan Stanley	04/13/2021	Morgan Stanley	32,750.000	39,300	24,562	39,300							(14,738)	(14,738)		
05601V-20-2	B RILEY PRINCIPAL MERGER UNIT		02/19/2021	Various brokers	04/12/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
05602L-11-2	B RILEY PRINCIPAL MERGER UNIT		07/01/2021	Morgan Stanley	07/01/2021	Morgan Stanley	57,697.000	69,236	62,889	69,236							(6,347)	(6,347)		
05602L-20-3	B RILEY PRINCIPAL MERGER UNIT		05/07/2021	Various brokers	07/08/2021	Various	173,092.000	1,730,920	1,730,920	1,730,920										
06654K-11-9	BANNER ACQUISITION UNITS CORP		11/04/2021	Morgan Stanley	11/04/2021	Morgan Stanley	24,728.000	14,837	14,795	14,837							(42)	(42)		
06654K-20-0	BANNER ACQUISITION UNITS CORP		09/08/2021	INSTINET LLC	11/04/2021	Morgan Stanley	49,456.000	489,367	489,367	489,367										
066644-11-3	BANNIX ACQUISITION UNITS CORP		10/29/2021	Morgan Stanley	11/01/2021	Morgan Stanley	64,290.000	19,287	20,894	19,287							1,607	1,607		
066644-12-1	BANNIX ACQUISITION UNITS CORP		10/29/2021	Morgan Stanley	11/01/2021	Morgan Stanley	64,290.000	19,287	21,216	19,287							1,929	1,929		
066644-20-4	BANNIX ACQUISITION UNITS CORP		09/10/2021	Various brokers	11/01/2021	Morgan Stanley	64,290.000	642,900	642,900	642,900										
073463-10-1	BEACHBODY COMPANY INC CLASS A		06/28/2021	Morgan Stanley	06/28/2021	Morgan Stanley	24,700.000	247,247	247,247	247,247										
08069M-11-0	BELONG ACQUISITION UNITS CORP		09/14/2021	Morgan Stanley	09/27/2021	INSTINET LLC	49,455.000	29,673	26,261	29,673							(3,413)	(3,413)		
08069M-20-1	BELONG ACQUISITION UNITS CORP		07/23/2021	Various	09/14/2021	Morgan Stanley	98,910.000	980,074	980,074	980,074										
08179B-10-3	BENESSERE CAPITAL ACQUISITION		11/02/2021	Various	11/24/2021	Various	262,641.000	2,618,224	3,176,673	2,618,224							558,449	558,449		
083690-11-5	BERENSON ACQUISITION I UNITS C		11/22/2021	Morgan Stanley	11/22/2021	Morgan Stanley	49,455.000	29,673	29,426	29,673							(247)	(247)		
083690-20-6	BERENSON ACQUISITION I UNITS C		09/28/2021	Various brokers	11/22/2021	Morgan Stanley	98,910.000	974,264	974,264	974,264										
08772B-10-4	BETTER WORLD ACQUISITION UNITS		01/29/2021	Various	12/17/2021	Various	153,320.000	1,501,757	1,594,987	1,501,757							93,230	93,230		
08772B-11-2	BETTER WORLD ACQUISITION UNITS		01/07/2021	Morgan Stanley	01/07/2021	Morgan Stanley	79,512.000	47,707	102,833	47,707							55,126	55,126		
089115-10-9	BIG CYPRESS ACQUISITION UNITS		08/03/2021	Various	10/25/2021	Morgan Stanley	545,654.000	5,338,453	5,511,512	5,338,453							173,059	173,059		
089115-11-7	BIG CYPRESS ACQUISITION UNITS		02/09/2021	Morgan Stanley	02/10/2021	Morgan Stanley	49,695.000	74,543	76,700	74,543							2,157	2,157		
089115-20-8	BIG CYPRESS ACQUISITION UNITS		01/12/2021	Various brokers	02/11/2021	Morgan Stanley	99,390.000	993,900	993,900	993,900										
08975B-10-9	BIGBEAR.AI HOLDINGS INC		12/08/2021	Morgan Stanley	12/10/2021	Morgan Stanley	103,150.000	992,151	992,151	992,151										
09175K-11-3	BITE ACQUISITION REDEEMABLE UN		04/01/2021	Morgan Stanley	04/07/2021	Morgan Stanley	49,125.000	39,300	26,991	39,300							(12,309)	(12,309)		
09175K-20-4	BITE ACQUISITION REDEEMABLE UN		02/12/2021	Various brokers	04/01/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
09216A-11-6	BLACK MOUNTAIN ACQUISITION UNI		11/15/2021	Morgan Stanley	11/15/2021	Morgan Stanley	129,819.000	51,928	66,207	51,928							14,280	14,280		
09216A-20-7	BLACK MOUNTAIN ACQUISITION UNI		10/14/2021	Various brokers	11/15/2021	Morgan Stanley	173,092.000	1,735,866	1,735,865	1,735,866										
09263B-10-8	BLACKSKY TECHNOLOGY INC CLASS		09/10/2021	Morgan Stanley	09/10/2021	Morgan Stanley	1,243,151.000	12,356,489	12,356,489	12,356,489										
09370F-11-7	BLOCKCHAIN MOON ACQUISITION UN		11/12/2021	Morgan Stanley	11/12/2021	Morgan Stanley	132,003.000	41,256	39,658	41,256							(1,597)	(1,597)		
09370F-12-5	BLOCKCHAIN MOON ACQUISITION UN		11/12/2021	Morgan Stanley	11/12/2021	Morgan Stanley	132,003.000	46,220	46,561	46,220							342	342		
09370F-20-8	BLOCKCHAIN MOON ACQUISITION UN		11/05/2021	Various	11/12/2021	Various	132,201.000	1,337,157	1,337,225	1,337,157							67	67		
09607T-10-4	BLUE WATER ACQUISITION CORP CL		08/09/2021	Various	09/10/2021	Various	107,977.000	1,086,778	1,101,253	1,086,778							14,475	14,475		

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
10920K-10-1	BRIGHT LIGHTS ACQUISITION UNIT		06/28/2021	Various	11/23/2021	INSTINET LLC	25,315.000	239,828	254,969	239,828							15,141	15,141		
10920K-11-9	BRIGHT LIGHTS ACQUISITION UNIT		03/01/2021	Morgan Stanley	03/03/2021	Morgan Stanley	49,695.000	67,088	55,701	67,088							(11,387)	(11,387)		
10920K-20-0	BRIGHT LIGHTS ACQUISITION UNIT		01/07/2021	Jefferies & Co.	03/01/2021	Morgan Stanley	99,390.000	993,900	993,900	993,900										
11134Y-10-1	BROADSCALE ACQUISITION UNITS C		04/01/2021	Morgan Stanley	12/01/2021	INSTINET LLC	9,873.000	94,781	98,684	94,781							3,904	3,904		
11134Y-11-9	BROADSCALE ACQUISITION UNITS C		04/01/2021	Morgan Stanley	04/09/2021	INSTINET LLC	12,281.000	19,650	11,237	19,650							(8,412)	(8,412)		
11134Y-20-0	BROADSCALE ACQUISITION UNITS C		02/12/2021	Morgan Stanley Dean Witter	04/01/2021	Morgan Stanley	49,124.000	491,240	491,240	491,240										
11374E-10-4	BROOKLINE CAPITAL ACQ UNITS CO		02/22/2021	Morgan Stanley	02/25/2021	Various	2,671.000	23,371	28,598	23,371							5,226	5,226		
11374E-11-2	BROOKLINE CAPITAL ACQ UNITS CO		02/22/2021	Morgan Stanley	02/23/2021	Morgan Stanley	12,281.000	30,703	35,555	30,703							4,853	4,853		
11374E-20-3	BROOKLINE CAPITAL ACQ UNITS CO		01/29/2021	Various brokers	02/22/2021	Morgan Stanley	24,562.000	245,620	245,620	245,620										
12008J-20-4	BUILD ACQUISITION UNITS CORP		03/17/2021	Various brokers	05/11/2021	Various	24,562.000	245,620	245,766	245,620							146	146		
12430A-10-2	BUZZFEED INC CLASS A		12/06/2021	Morgan Stanley	12/06/2021	Morgan Stanley	88,280.000	847,488	847,488	847,488										
12510J-10-6	CBRE ACQUISITION HOLDINGS UNIT		08/27/2021	Various	12/10/2021	Various	269,000.000	2,651,597	2,716,172	2,651,597							64,575	64,575		
12510J-11-4	CBRE ACQUISITION HOLDINGS UNIT		02/02/2021	Morgan Stanley	03/12/2021	INSTINET LLC	6,212.000	11,803	7,883	11,803							(3,920)	(3,920)		
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HOLD		08/02/2021	Morgan Stanley	08/02/2021	Morgan Stanley	49,454.000	490,416	490,416	490,416										
12510W-10-7	CA HEALTHCARE ACQUISITION UNIT		04/01/2021	Morgan Stanley	04/07/2021	Morgan Stanley	14,738.000	141,485	199,935	141,485							58,450	58,450		
12510W-11-5	CA HEALTHCARE ACQUISITION UNIT		04/08/2021	Morgan Stanley	04/12/2021	INSTINET LLC	7,369.000	5,895	6,724	5,895							829	829		
12510W-20-6	CA HEALTHCARE ACQUISITION UNIT		01/27/2021	BTIG	04/08/2021	Morgan Stanley	14,738.000	147,380	147,380	147,380										
12520C-10-9	CF ACQUISITION VIII UNITS CORP		05/26/2021	Various	12/15/2021	Various	3,591.000	34,840	35,985	34,840							1,145	1,145		
12520C-11-7	CF ACQUISITION VIII UNITS CORP		05/05/2021	Morgan Stanley	05/13/2021	INSTINET LLC	18,422.000	22,106	14,556	22,106							(7,551)	(7,551)		
12520C-20-8	CF ACQUISITION VIII UNITS CORP		03/12/2021	Cantor Fitzgerald	05/05/2021	Morgan Stanley	73,688.000	736,880	736,880	736,880										
12520R-11-4	CF ACQUISITION V UNITS CORP		03/24/2021	Morgan Stanley	03/26/2021	Various brokers	8,187.000	9,824	5,744	9,824							(4,080)	(4,080)		
12520R-20-5	CF ACQUISITION V UNITS CORP		01/29/2021	Morgan Stanley	03/24/2021	Morgan Stanley	24,561.000	245,610	245,610	245,610										
12520T-11-0	CF ACQUISITION IV UNITS CORP		04/16/2021	Morgan Stanley	04/16/2021	Various	95,799.000	173,315	143,336	173,315							(29,979)	(29,979)		
12521J-10-3	CF ACQUISITION VI UNITS CORP		04/12/2021	Morgan Stanley	12/06/2021	Various	98,252.000	943,219	1,246,645	943,219							303,426	303,426		
12521J-11-1	CF ACQUISITION VI UNITS CORP		04/12/2021	Morgan Stanley	04/20/2021	Various	24,563.000	39,301	17,373	39,301							(21,927)	(21,927)		
12521J-20-2	CF ACQUISITION VI UNITS CORP		02/19/2021	Morgan Stanley	04/12/2021	Morgan Stanley	98,252.000	982,520	982,520	982,520										
12529D-10-8	CF FINANCE ACQ III UNITS CORP		06/30/2021	Various	08/17/2021	Various	1,410,093.000	14,044,082	14,428,855	14,044,082							384,773	384,773		
12529D-11-6	CF FINANCE ACQ III UNITS CORP		01/12/2021	Morgan Stanley	01/13/2021	Morgan Stanley	33,130.000	54,665	57,340	54,665							2,675	2,675		
12561U-11-7	CIIG CAPITAL PARTNERS II UNITS		11/09/2021	Morgan Stanley	11/09/2021	Morgan Stanley	98,910.000	59,346	65,367	59,346							6,021	6,021		
12561U-20-8	CIIG CAPITAL PARTNERS II UNITS		09/15/2021	Various	11/09/2021	Morgan Stanley	197,820.000	1,979,436	1,979,436	1,979,436										
125841-10-6	CM LIFE SCIENCES III INC CLASS		12/13/2021	Various	12/20/2021	Various	360,444.000	3,568,553	3,568,479	3,568,553							(74)	(74)		
126677-10-3	CVENT HOLDING CORP		12/09/2021	Morgan Stanley	12/10/2021	Morgan Stanley	131,566.000	1,297,486	1,297,486	1,297,486										
14064F-10-0	CAPITOL INVESTMENT V UNITS COR		01/25/2021	Morgan Stanley	07/29/2021	Various	24,846.000	234,795	256,507	234,795							21,713	21,713		
14064F-11-8	CAPITOL INVESTMENT V UNITS COR		01/25/2021	Morgan Stanley	03/03/2021	INSTINET LLC	8,282.000	13,665	13,210	13,665							(456)	(456)		
143636-11-6	CARNEY TECH ACQ II UNITS CORP		02/03/2021	Morgan Stanley	02/04/2021	Morgan Stanley	16,565.000	24,848	29,019	24,848							4,172	4,172		
147151-10-4	CASCADE ACQUISITION UNITS CORP		05/11/2021	INSTINET LLC	05/18/2021	INSTINET LLC	417.000	4,118	4,114	4,118							(4)	(4)		
147151-11-2	CASCADE ACQUISITION UNITS CORP		02/03/2021	Morgan Stanley	02/03/2021	Morgan Stanley	74,543.000	93,924	118,801	93,924							24,877	24,877		
151190-10-5	CELULARITY INC CLASS A		07/19/2021	Morgan Stanley	07/19/2021	Morgan Stanley	1,809,404.000	18,272,486	18,272,486	18,272,486										
15130M-11-0	CENAQ ENERGY UNITS CORP		10/06/2021	Morgan Stanley	10/06/2021	Morgan Stanley	111,276.000	44,510	43,397	44,510							(1,113)	(1,113)		
15130M-20-1	CENAQ ENERGY UNITS CORP		08/13/2021	Various brokers	10/06/2021	Morgan Stanley	148,368.000	1,481,702	1,481,702	1,481,702										
156432-10-6	CENTURY BANCORP INC CLASS A		04/08/2021	INSTINET LLC	06/24/2021	Bloomberg Tradebooks	1.000	113	114	113							1	1		
15725Q-10-4	CF FINANCE ACQUISITION II UNIT		02/26/2021	Morgan Stanley	03/09/2021	Morgan Stanley	98,250.000	979,553	982,500	979,553							2,948	2,948		
159561-11-7	CHARDAN NEXTECH ACQUISITION U		08/25/2021	Morgan Stanley	08/27/2021	Various	148,365.000	59,346	62,397	59,346							3,051	3,051		
159561-20-8	CHARDAN NEXTECH ACQUISITION U		08/11/2021	Various brokers	08/25/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
17143G-10-6	CHURCHILL CAPITAL II UNITS COR		04/21/2021	Various	06/14/2021	Corporate actions	3,468,453.000	34,803,407	35,037,705	34,803,407							234,299	234,299		
18271L-10-7	CLARUS THERAPEUTICS HOLDINGS I		09/10/2021	Morgan Stanley	09/10/2021	Morgan Stanley	107,077.000	1,077,746	1,077,746	1,077,746										
18274B-11-4	CLASS ACCELERATION REDEEMABLE		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	37,271.000	29,817	22,432	29,817							(7,384)	(7,384)		
18274B-20-5	CLASS ACCELERATION REDEEMABLE		01/15/2021	OPPENHEIMER & CO., INC	04/16/2021	Morgan Stanley	74,542.000	745,420	745,420	745,420										
18453L-10-7	CLEANTECH ACQUISITION UNITS CO		08/04/2021	Mizuho Securities USA Inc.	12/17/2021	INSTINET LLC	5.000	49	52	49							3	3		
18453L-11-5	CLEANTECH ACQUISITION UNITS CO		08/06/2021	Morgan Stanley	08/06/2021	Morgan Stanley	115,454.000	69,272	56,388	69,272							(12,885)	(12,885)		
18453L-12-3	CLEANTECH ACQUISITION UNITS CO		08/06/2021	Morgan Stanley	08/06/2021	Morgan Stanley	230,908.000	46,182	50,058	46,182							3,876	3,876		
18453L-20-6	CLEANTECH ACQUISITION UNITS CO		08/04/2021	Various brokers	08/06/2021	Morgan Stanley	230,908.000	2,326,414	2,357,571	2,326,414							31,157	31,157		
18716C-10-0	CLIMATE CHANGE CRISIS REAL UNI		01/07/2021	Morgan Stanley	01/22/2021	INSTINET LLC	24,848.000	228,602	499,856	228,602							271,254	271,254		
18716C-11-8	CLIMATE CHANGE CRISIS REAL UNI		01/07/2021	Morgan Stanley	01/14/2021	INSTINET LLC	12,424.000	19,878	35,361	19,878							15,483	15,483		
187171-20-2	CLIMATE REAL IMPACT SOLUTIONS		01/27/2021	Barclays Capital	01/27/2021	INSTINET LLC	4,912.000	49,120	53,908	49,120							4,788	4,788		
194170-11-4	COLICITY UNITS INC		04/20/2021	Morgan Stanley	04/20/2021	Morgan Stanley	196.000	392	250	392							(142)	(142)		
194170-20-5	COLICITY UNITS INC		02/24/2021	Goldman Sachs	04/20/2021	Morgan Stanley	980.000	9,800	9,800	9,800										
19533H-11-6	COLOMBIER ACQUISITION UNITS CO		07/09/2021	Morgan Stanley	08/31/2021	Various	32,970.000	29,673	24,978	29,673							(4,695)	(4,695)		

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
19533H-20-7	COLOMBIER ACQUISITION UNITS CO		06/29/2021	Various brokers	07/09/2021	Morgan Stanley	98,910.000	976,242	976,242	976,242										
20459V-10-5	COMPOSECURE INC CLASS A		12/28/2021	Morgan Stanley	12/29/2021	Morgan Stanley	464,801.000	4,581,586	4,581,586	4,581,586										
204833-11-5	COMPUTE HEALTH ACQUISITION UNI		03/29/2021	Morgan Stanley	04/05/2021	Various	15,170.000	24,272	22,368	24,272							(1,904)	(1,904)		
204833-20-6	COMPUTE HEALTH ACQUISITION UNI		02/05/2021	Various	05/11/2021	Various	60.682.000	632,393	632,392	632,393							(1)	(1)		
206071-10-2	CONCORD ACQUISITION CORP		02/02/2021	Morgan Stanley	07/08/2021	INSTINET LLC	99,390.000	919,358	1,010,357	919,358							90,999	90,999		
206071-11-0	CONCORD ACQUISITION CORP		02/02/2021	Morgan Stanley	02/02/2021	Morgan Stanley	49,695.000	74,543	75,038	74,543							495	495		
20607U-11-6	CONCORD ACQUISITION II UNITS C		10/26/2021	Morgan Stanley	11/02/2021	Various	24,728.000	22,255	21,990	22,255							(265)	(265)		
20607U-20-7	CONCORD ACQUISITION II UNITS C		09/01/2021	Various brokers	10/26/2021	Morgan Stanley	74,184.000	731,949	731,949	731,949										
20607V-11-4	CONCORD ACQUISITION III UNITS		12/27/2021	Morgan Stanley	12/27/2021	Morgan Stanley	175,225.000	105,135	112,901	105,135							7,766	7,766		
20607V-20-5	CONCORD ACQUISITION III UNITS		12/10/2021	Various	12/27/2021	Morgan Stanley	350,450.000	3,575,561	3,575,561	3,575,561										
210373-10-6	CONSTELLATION PHARMACEUTICALS		06/04/2021	Various	07/19/2021	Morgan Stanley	24,701.000	834,934	839,834	834,934							4,900	4,900		
21289P-11-0	CONYERS PARK III ACQUISITION U		10/04/2021	Morgan Stanley	10/05/2021	Morgan Stanley	65,940.000	59,346	65,280	59,346							5,934	5,934		
21289P-20-1	CONYERS PARK III ACQUISITION U		08/10/2021	Deutsche Bank	10/04/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
220587-10-9	CORTLAND BANCORP		06/24/2021	Bloomberg Tradebooks	09/27/2021	Bloomberg Tradebooks	324.000	8,944	8,893	8,944							(51)	(51)	49	
22564L-10-5	CRESCENT ACQUISITION UNITS COR		05/04/2021	Various	06/22/2021	Various	2,098,941.000	21,168,287	21,304,762	21,168,287							136,474	136,474		
22677T-11-0	CRIXUS BH3 ACQUISITION COMPANY		11/30/2021	Morgan Stanley	12/01/2021	Morgan Stanley	12,670.000	7,602	6,525	7,602							(1,077)	(1,077)		
22677T-20-1	CRIXUS BH3 ACQUISITION COMPANY		11/22/2021	INSTINET LLC	11/30/2021	Morgan Stanley	25,340.000	253,525	253,525	253,525										
22877P-11-6	CRUCIBLE ACQUISITION UNITS COR		02/25/2021	Morgan Stanley	03/18/2021	Various	6,625.000	15,900	10,998	15,900							(4,902)	(4,902)		
22877P-20-7	CRUCIBLE ACQUISITION UNITS COR		01/05/2021	Credit Suisse	05/11/2021	Various	19,877.000	198,770	198,770	198,770										
23284C-10-2	CYXTERA TECHNOLOGIES ORS CLASS		07/30/2021	Morgan Stanley	07/30/2021	Morgan Stanley	320,904.000	3,171,415	3,171,415	3,171,415										
23291W-11-7	DHB CAPITAL UNITS CORP		04/23/2021	Morgan Stanley	06/24/2021	INSTINET LLC	328.000	394	244	394							(149)	(149)		
23291W-20-8	DHB CAPITAL UNITS CORP		03/02/2021	Bank of America	04/23/2021	Morgan Stanley	984.000	9,840	9,840	9,840										
23305Q-10-6	D Z MEDIA ACQUISITION UNITS CO		03/18/2021	Morgan Stanley	04/15/2021	INSTINET LLC	9,825.000	94,320	98,735	94,320							4,415	4,415		
23305Q-11-4	D Z MEDIA ACQUISITION UNITS CO		03/18/2021	Morgan Stanley	03/24/2021	Various brokers	8,187.000	9,824	4,523	9,824							(5,302)	(5,302)		
23305Q-20-5	D Z MEDIA ACQUISITION UNITS CO		01/26/2021	Goldman Sachs	04/15/2021	Various	24,562.000	245,620	245,620	245,620										
23312M-10-6	DA32 LIFE SCIENCE TECH ACQUISI		07/28/2021	Various brokers	07/30/2021	Various brokers	49,455.000	494,550	494,053	494,550							(497)	(497)		
23318M-10-0	DD3 ACQUISITION II UNITS CORP		01/29/2021	Morgan Stanley	12/01/2021	Morgan Stanley	94,420.000	873,385	944,643	873,385							71,258	71,258		
23318M-11-8	DD3 ACQUISITION II UNITS CORP		01/29/2021	Morgan Stanley	02/03/2021	Various	47,210.000	70,815	76,632	70,815							5,817	5,817		
233247-11-3	DMY TECHNOLOGY GROUP VI UNITS		11/23/2021	Morgan Stanley	11/23/2021	Morgan Stanley	9,891.000	5,935	17,260	5,935							11,325	11,325		
233247-20-4	DMY TECHNOLOGY GROUP VI UNITS		10/01/2021	Goldman Sachs	11/23/2021	Morgan Stanley	19,782.000	197,820	197,820	197,820										
23343Q-10-0	DFP HEALTHCARE ACQUISITIONS		08/24/2021	Morgan Stanley	11/15/2021	Morgan Stanley	49,060.000	474,302	490,632	474,302							16,330	16,330		
23343Q-11-8	DFP HEALTHCARE ACQUISITIONS		08/24/2021	Morgan Stanley	08/24/2021	Various	12,265.000	19,688	21,391	19,688							1,703	1,703		
23343Q-20-9	DFP HEALTHCARE ACQUISITIONS		08/18/2021	Piper Jaffray	08/27/2021	Various	24,214.000	245,530	245,530	245,530										
23344K-10-2	DMY TECHNOLOGY GROUP IV INC CL		10/19/2021	BTIG	11/18/2021	Various	98,910.000	985,144	1,037,477	985,144							52,333	52,333		
23344P-10-1	DPCM CAPITAL UNITS INC		01/05/2021	Morgan Stanley	02/05/2021	INSTINET LLC	9,939.000	92,698	117,131	92,698							24,433	24,433		
23344P-11-9	DPCM CAPITAL UNITS INC		01/05/2021	Morgan Stanley	01/12/2021	INSTINET LLC	24,848.000	49,696	55,511	49,696							5,815	5,815		
23344T-10-3	DTRT HEALTH ACQUISITION UNITS		10/26/2021	Morgan Stanley	10/26/2021	Morgan Stanley	798.000	7,741	9,572	7,741							1,831	1,831		
23344T-11-1	DTRT HEALTH ACQUISITION UNITS		10/26/2021	Morgan Stanley	10/26/2021	Morgan Stanley	74,183.000	44,510	44,218	44,510							(292)	(292)		
23344T-20-2	DTRT HEALTH ACQUISITION UNITS		09/02/2021	Morgan Stanley	10/26/2021	Morgan Stanley	148,366.000	1,483,660	1,483,660	1,483,660										
242794-10-5	DECARBONIZATION PLUS ACQUISITI		03/29/2021	Morgan Stanley	11/16/2021	Various	12,993.000	124,733	133,651	124,733							8,919	8,919		
242794-11-3	DECARBONIZATION PLUS ACQUISITI		03/29/2021	Morgan Stanley	04/06/2021	Various brokers	6,550.000	7,860	7,402	7,860							(459)	(459)		
242794-20-4	DECARBONIZATION PLUS ACQUISITI		02/04/2021	Credit Suisse	03/29/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
242797-10-8	DECARBONIZATION PLUS ACQUISITI		04/16/2021	Bloomberg Tradebooks	06/18/2021	Morgan Stanley	9,900.000	100,039	106,372	100,039							6,333	6,333		
25278L-11-3	DIAMONDHEAD HOLDINGS UNITS COR		03/23/2021	Morgan Stanley	03/24/2021	Morgan Stanley	2,456.000	3,930	1,591	3,930							(2,338)	(2,338)		
25278L-20-4	DIAMONDHEAD HOLDINGS UNITS COR		01/26/2021	Goldman Sachs	03/23/2021	Morgan Stanley	9,824.000	98,240	98,240	98,240										
25400Q-10-5	DIGITAL WORLD ACQUISITION CORP		10/20/2021	Various	10/21/2021	Morgan Stanley	468,198.000	4,667,689	5,261,165	4,667,689							593,476	593,476		
25460L-11-1	KISMET ACQUISITION THREE CORP		11/15/2021	Morgan Stanley	11/15/2021	Morgan Stanley	227,940.000	136,764	116,249	136,764							(20,515)	(20,515)		
25460L-20-2	KISMET ACQUISITION THREE CORP		10/14/2021	Various	11/17/2021	Various	455,881.000	4,595,388	4,595,389	4,595,388										
25703A-10-4	DOMA HOLDINGS INC		07/29/2021	Morgan Stanley	07/29/2021	Morgan Stanley	14,907.000	140,871	140,871	140,871										
265334-10-2	DUNE ACQUISITION UNITS CORP		04/21/2021	Various	10/12/2021	Various	74,724.000	711,562	739,141	711,562							27,579	27,579		
265334-11-0	DUNE ACQUISITION UNITS CORP		02/19/2021	Morgan Stanley	02/19/2021	Morgan Stanley	29,946.000	44,919	47,967	44,919							3,048	3,048		
26829T-10-0	ECP ENVIRONMENTAL GROWTH OPPOR		04/16/2021	Morgan Stanley	11/01/2021	INSTINET LLC	3,537.000	33,955	35,352	33,955							1,397	1,397		
26829T-11-8	ECP ENVIRONMENTAL GROWTH OPPOR		04/16/2021	Morgan Stanley	04/19/2021	Morgan Stanley	4,913.000	7,861	5,876	7,861							(1,984)	(1,984)		
26829T-20-9	ECP ENVIRONMENTAL GROWTH OPPOR		02/09/2021	Barclays Capital	04/16/2021	Morgan Stanley	19,652.000	196,520	196,520	196,520										
26886C-10-7	EQRX INC		12/20/2021	Morgan Stanley	12/20/2021	Morgan Stanley	349,994.000	3,436,829	3,462,697	3,436,829							25,868	25,868		
278265-10-3	EATON VANCE COM NON VOTING COR		02/25/2021	Various	03/02/2021	Various	141,831.000	10,209,326	10,496,730	10,209,326							287,405	287,405		
28059Q-11-1	EDIFY ACQUISITION UNITS CORP		03/01/2021	Morgan Stanley	03/03/2021	Morgan Stanley	37,271.000	29,817	25,613	29,817							(4,204)	(4,204)		
28059Q-20-2	EDIFY ACQUISITION UNITS CORP		01/15/2021	BMO CAPITAL MARKETS GK	03/01/2021	Morgan Stanley	74,542.000	745,420	745,420	745,420										

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
28202V-10-8	EFFECTOR THERAPEUTICS INC		08/25/2021	Morgan Stanley	08/26/2021	Morgan Stanley	99,150.000	968,816	968,816	968,816										
28250A-10-5	890 TH AVENUE PARTNERS UNITS I		03/05/2021	Morgan Stanley	12/06/2021	Various	124,236.000	1,192,666	1,242,545	1,192,666							49,879	49,879		
28250A-11-3	890 TH AVENUE PARTNERS UNITS I		03/05/2021	Morgan Stanley	03/24/2021	Various brokers	41,412.000	49,694	29,858	49,694							(19,836)	(19,836)		
28250A-20-4	890 TH AVENUE PARTNERS UNITS I		01/12/2021	Various brokers	05/11/2021	Various	124,238.000	1,242,380	1,242,380	1,242,380										
29079J-10-3	EMBARK TECHNOLOGY INC		11/11/2021	Morgan Stanley	11/12/2021	Morgan Stanley	25,721.000	253,969	253,969	253,969										
29248N-11-8	EMPOWERMENT INCLUSION CAPITAL		03/01/2021	Morgan Stanley	03/05/2021	Morgan Stanley	7,454.000	7,827	4,867	7,827							(2,960)	(2,960)		
29248N-20-9	EMPOWERMENT INCLUSION CAPITAL		01/08/2021	Jefferies & Co.	03/01/2021	Morgan Stanley	14,908.000	149,080	149,080	149,080										
29335V-10-6	ENJOY TECHNOLOGY INC		10/18/2021	Morgan Stanley	10/19/2021	Corporate actions	69,335.000	678,465	678,465	678,465										
29408N-10-6	ENVIRONMENTAL IMPACT ACQUISITI		09/09/2021	Various	09/21/2021	Various	38,997.000	380,242	386,053	380,242							5,811	5,811		
29429X-11-7	EPIPHANY TECHNOLOGY ACQUISITIO		03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	16,565.000	24,848	25,477	24,848							630	630		
29429X-20-8	EPIPHANY TECHNOLOGY ACQUISITIO		01/08/2021	Morgan Stanley	05/11/2021	Various	49,697.000	496,970	496,970	496,970										
30052G-11-6	EVO ACQUISITION UNITS CORP		04/01/2021	Morgan Stanley	04/08/2021	Various brokers	24,563.000	19,650	14,492	19,650							(5,158)	(5,158)		
30052G-20-7	EVO ACQUISITION UNITS CORP		02/09/2021	Various brokers	04/01/2021	Morgan Stanley	49,126.000	491,260	491,260	491,260										
30069X-11-0	EXCELFIN ACQUISITION UNITS COR		12/20/2021	Morgan Stanley	12/20/2021	Morgan Stanley	166,479.000	99,887	81,718	99,887							(18,170)	(18,170)		
30069X-20-1	EXCELFIN ACQUISITION UNITS COR		10/21/2021	Various	12/20/2021	Morgan Stanley	332,958.000	3,344,879	3,344,879	3,344,879										
30217C-10-9	EXPERIENCE INVESTMENT CORP CLA		04/20/2021	INSTINET LLC	05/12/2021	Morgan Stanley	4,733.000	47,132	47,661	47,132							530	530		
30318F-10-0	FS DEVELOPMENT II CORP CLASS A		02/17/2021	Jefferies & Co.	11/09/2021	INSTINET LLC	19,650.000	196,500	220,232	196,500							23,732	23,732		
30319B-11-6	FTAC PARNASSUS ACQUISITION UNI		05/05/2021	Morgan Stanley	05/20/2021	INSTINET LLC	15,966.000	19,159	11,546	19,159							(7,613)	(7,613)		
30319B-20-7	FTAC PARNASSUS ACQUISITION UNI		03/12/2021	Cantor Fitzgerald	05/05/2021	Morgan Stanley	63,864.000	638,640	638,640	638,640										
30606L-10-8	FALCON CAPITAL ACQ UNITS CORP		04/19/2021	Jones Trading	07/02/2021	Morgan Stanley	99,000.000	983,565	990,025	983,565							6,460	6,460		
311874-11-9	FAST ACQUISITION II UNITS CORP		05/12/2021	Morgan Stanley	05/12/2021	Morgan Stanley	9,825.000	11,790	7,811	11,790							(3,979)	(3,979)		
311874-20-0	FAST ACQUISITION II UNITS CORP		03/16/2021	Jefferies & Co.	05/12/2021	Morgan Stanley	39,300.000	393,000	393,000	393,000										
311875-10-8	FAST ACQUISITION CORP CLASS A		12/02/2021	INSTINET LLC	12/10/2021	INSTINET LLC	25,000.000	251,777	255,448	251,777							3,671	3,671		
31738L-10-7	FINANCE OF AMERICA COMPANIES I		04/05/2021	Morgan Stanley	04/05/2021	Morgan Stanley	2,865,660.000	29,174,365	29,174,365	29,174,365										
31809Y-11-1	FINSERV ACQUISITION II UNITS C		04/12/2021	Morgan Stanley	04/29/2021	INSTINET LLC	12,527.000	20,043	10,322	20,043							(9,721)	(9,721)		
31809Y-20-2	FINSERV ACQUISITION II UNITS C		03/08/2021	Various	04/12/2021	Morgan Stanley	50,108.000	510,905	511,102	510,905							197	197		
31810Q-10-7	FINTECH ACQUISITION V UNITS CO		10/12/2021	Various	10/25/2021	Various	62,465.000	581,477	794,881	581,477							213,404	213,404		
31810Q-11-5	FINTECH ACQUISITION V UNITS CO		01/25/2021	Morgan Stanley	03/11/2021	Various	16,565.000	43,235	25,448	43,235							(17,787)	(17,787)		
31811H-11-4	FINTECH ACQUISITION VI UNITS C		08/17/2021	Morgan Stanley	09/07/2021	INSTINET LLC	12,364.000	14,837	12,683	14,837							(2,154)	(2,154)		
31811H-20-5	FINTECH ACQUISITION VI UNITS C		06/24/2021	Morgan Stanley	08/17/2021	Morgan Stanley	49,456.000	494,560	494,560	494,560										
320703-11-9	FIRST LIGHT ACQUISITION GROUP		11/02/2021	Morgan Stanley	11/04/2021	Various	86,547.000	51,928	51,918	51,928							(10)	(10)		
320703-20-0	FIRST LIGHT ACQUISITION GROUP		10/19/2021	Various	11/02/2021	Morgan Stanley	173,094.000	1,722,656	1,722,656	1,722,656										
336169-10-7	FIRST RESERVE SUSTAINABLE GROW		08/12/2021	Jones Trading	11/15/2021	INSTINET LLC	784.000	7,715	8,369	7,715							654	654		
33765Y-10-1	FIRSTMARK HORIZON ACQUISITION		04/27/2021	Various brokers	06/17/2021	Morgan Stanley	5,700.000	57,111	58,081	57,111							970	970		
33850F-11-6	FLAME ACQUISITION UNITS CORP		04/22/2021	Morgan Stanley	04/22/2021	Morgan Stanley	36,844.000	29,475	21,470	29,475							(8,006)	(8,006)		
33850F-20-7	FLAME ACQUISITION UNITS CORP		02/25/2021	Various brokers	04/22/2021	Morgan Stanley	73,688.000	736,880	736,880	736,880										
34417L-11-7	FOCUS IMPACT ACQUISITION CORP		12/21/2021	Morgan Stanley	12/22/2021	Morgan Stanley	108,802.000	65,281	53,313	65,281							(11,969)	(11,969)		
34417L-20-8	FOCUS IMPACT ACQUISITION UNITS		10/28/2021	Various	12/21/2021	Morgan Stanley	217,604.000	2,186,218	2,186,218	2,186,218										
34552Y-10-6	FORESIGHT ACQUISITION UNITS CO		12/06/2021	Morgan Stanley	12/07/2021	Morgan Stanley	196,500.000	1,886,400	1,925,753	1,886,400							39,353	39,353		
34552Y-11-4	FORESIGHT ACQUISITION UNITS CO		04/01/2021	Morgan Stanley	04/07/2021	Morgan Stanley	32,750.000	39,300	24,235	39,300							(15,065)	(15,065)		
34552Y-20-5	FORESIGHT ACQUISITION UNITS CO		02/10/2021	Various brokers	04/01/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
34619R-10-2	FOREST ROAD ACQUISITION CORP C		04/28/2021	Various brokers	06/28/2021	Morgan Stanley	24,700.000	247,247	247,008	247,247							(239)	(239)		
34619V-11-1	FOREST ROAD ACQUISITION II UNI		05/04/2021	Morgan Stanley	05/12/2021	INSTINET LLC	9,825.000	14,738	8,759	14,738							(5,978)	(5,978)		
34619V-20-2	FOREST ROAD ACQUISITION II UNI		03/10/2021	Citigroup Global Markets	05/04/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
34962M-11-4	FORTISTAR SUSTAINABLE SOLUTION		04/06/2021	Morgan Stanley	04/07/2021	Morgan Stanley	14,737.000	11,790	10,542	11,790							(1,248)	(1,248)		
34962M-20-5	FORTISTAR SUSTAINABLE SOLUTION		01/27/2021	Credit Suisse	05/11/2021	Various	29,475.000	294,750	294,750	294,750										
349642-10-8	FORTRESS VALUE ACQUISITION UNI		05/12/2021	Various	06/17/2021	Various	69,495.000	675,173	696,078	675,173							20,905	20,905		
349642-11-6	FORTRESS VALUE ACQUISITION UNI		01/04/2021	Morgan Stanley	01/19/2021	Various	9,939.000	18,884	29,840	18,884							10,956	10,956		
34964G-11-5	FORTRESS VALUE ACQUISITION III		03/01/2021	Morgan Stanley	03/11/2021	INSTINET LLC	199.000	468	278	468							(189)	(189)		
34964G-20-6	FORTRESS VALUE ACQUISITION III		01/05/2021	Deutsche Bank	03/01/2021	Morgan Stanley	995.000	9,950	9,950	9,950										
34964K-11-6	FORTRESS VALUE ACQUISITION IV		05/12/2021	Morgan Stanley	05/14/2021	INSTINET LLC	3,070.000	7,368	3,287	7,368							(4,081)	(4,081)		
34964K-20-7	FORTRESS VALUE ACQUISITION IV		03/16/2021	Deutsche Bank	05/12/2021	Morgan Stanley	24,560.000	245,600	245,600	245,600										
34969G-20-1	FORTUNE RISE ACQUISITION UNITS		11/03/2021	Various brokers	11/03/2021	INSTINET LLC	24,728.000	247,280	248,391	247,280							1,111	1,111		
349875-11-2	FORUM MERGER IV UNITS CORP		05/17/2021	Morgan Stanley	05/26/2021	Various brokers	24,563.000	29,476	21,370	29,476							(8,106)	(8,106)		
349875-20-3	FORUM MERGER IV UNITS CORP		03/18/2021	Jefferies & Co.	05/17/2021	Morgan Stanley	98,252.000	981,046	981,046	981,046										
349885-10-3	FORUM MERGER III UNITS CORP		04/30/2021	Various	06/25/2021	Morgan Stanley	131,794.000	1,323,001	1,321,370	1,323,001							(1,631)	(1,631)		
35137L-20-4	FOX CORP CLASS A WHEN ISSUED		01/27/2021	Various	01/27/2021	Bloomberg Tradebooks	98,790.000	3,045,061	3,363,399	3,045,061							318,338	318,338		
36118H-10-5	FUSION ACQUISITION UNITS		09/23/2021	Various	09/27/2021	Morgan Stanley	79,800.000	794,527	796,288	794,527							1,761	1,761		

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
36118N-11-0	FUSION ACQUISITION II UNITS CO		04/19/2021	Morgan Stanley	04/22/2021	Morgan Stanley	163,750.000	196,500	111,380	196,500							(85,120)	(85,120)		
36118N-20-1	FUSION ACQUISITION II UNITS CO		02/26/2021	Morgan Stanley	04/19/2021	Morgan Stanley	491,250.000	4,912,500	4,912,500	4,912,500										
36118W-11-0	FUTURE HEALTH ESG UNITS CORP		12/10/2021	Morgan Stanley	12/10/2021	Morgan Stanley	49,455.000	29,673	24,233	29,673							(5,440)	(5,440)		
36118W-20-1	FUTURE HEALTH ESG UNITS CORP		09/10/2021	Various brokers	12/09/2021	Morgan Stanley	98,910.000	981,187	981,187	981,187										
36146G-11-1	G P ACQUISITION UNITS CORP		05/05/2021	Morgan Stanley	05/05/2021	Morgan Stanley	57,175.000	34,305	31,998	34,305							(2,307)	(2,307)		
36146G-20-2	G P ACQUISITION UNITS CORP		03/23/2021	INSTINET LLC	05/05/2021	Morgan Stanley	114,350.000	1,137,371	1,137,371	1,137,371										
362425-12-6	G3 VRM ACQUISITION UNITS CORP		08/19/2021	Morgan Stanley	08/23/2021	Various	74,182.000	29,673	27,009	29,673							(2,664)	(2,664)		
362425-20-9	G3 VRM ACQUISITION UNITS CORP		07/01/2021	Maxim Group LLC	08/19/2021	Morgan Stanley	74,182.000	741,820	741,820	741,820										
36251A-10-7	GX ACQUISITON UNITS CORP		07/19/2021	Various	07/20/2021	Various	5,133,222.000	51,845,404	52,120,251	51,845,404							274,847	274,847		3,145
36258Q-10-5	GS ACQUISITION HOLDINGS II UNI		06/21/2021	Various	09/24/2021	Various	66,700.000	670,137	680,467	670,137							10,330	10,330		
36260F-11-3	GX ACQUISITION II UNITS CORP		05/12/2021	Morgan Stanley	05/18/2021	INSTINET LLC	65,500.000	58,950	49,155	58,950							(9,795)	(9,795)		
36260F-20-4	GX ACQUISITION II UNITS CORP		03/18/2021	Morgan Stanley	05/12/2021	Morgan Stanley	196,500.000	1,965,000	1,965,000	1,965,000										
364681-11-4	GAMING HOSPITALITY ACQUISITION		03/29/2021	Morgan Stanley	03/29/2021	Morgan Stanley	3,275.000	3,930	2,423	3,930							(1,507)	(1,507)		
364681-20-5	GAMING HOSPITALITY ACQUISITION		02/03/2021	Deutsche Bank	03/29/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
375036-10-0	GIGCAPITAL2 UNITS INC		04/21/2021	Various	06/10/2021	Morgan Stanley	1,315,898.000	13,265,000	13,303,596	13,265,000							38,596	38,596		
37518G-10-1	GIGCAPITAL4 UNITS INC		11/02/2021	Various	12/08/2021	Morgan Stanley	103,150.000	992,151	1,031,575	992,151							39,424	39,424		
37518G-11-9	GIGCAPITAL4 UNITS INC		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	32,750.000	39,300	26,036	39,300							(13,264)	(13,264)		
37518G-20-0	GIGCAPITAL4 UNITS INC		02/09/2021	OPPENHEIMER & CO., INC	04/16/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
37518W-11-4	GIGINTERNATIONAL1 UNITS INC		07/12/2021	Morgan Stanley	07/20/2021	Various	123,638.000	74,183	104,474	74,183							30,291	30,291		
37518W-20-5	GIGINTERNATIONAL1 UNITS INC		05/19/2021	OPPENHEIMER & CO., INC	07/12/2021	Morgan Stanley	247,276.000	2,472,760	2,472,760	2,472,760										
37519D-10-7	GIGCAPITAL3 INC		04/15/2021	Morgan Stanley	05/07/2021	Morgan Stanley	1,135.000	11,384	11,466	11,384							82	82		
37519U-11-7	GIGCAPITAL5 UNITS (PROPOSED) I		11/05/2021	Morgan Stanley	11/05/2021	Morgan Stanley	46,131.000	13,839	21,523	13,839							7,684	7,684		
37519U-20-8	GIGCAPITAL5 UNITS (PROPOSED) I		10/04/2021	INSTINET LLC	11/05/2021	Various	95,586.000	971,438	979,723	971,438							8,285	8,285		
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC		09/17/2021	Morgan Stanley	09/20/2021	Morgan Stanley	210,915.000	2,091,563	2,091,563	2,091,563										
37653T-11-6	GLADSTONE ACQUISITION UNITS CO		09/29/2021	Morgan Stanley	09/29/2021	Morgan Stanley	98,910.000	59,346	48,466	59,346							(10,880)	(10,880)		
37653T-20-7	GLADSTONE ACQUISITION UNITS CO		08/05/2021	Various brokers	09/29/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
378579-11-4	GLENFARNE MERGER UNITS CORP		05/14/2021	Morgan Stanley	05/25/2021	INSTINET LLC	4,912.000	4,421	3,463	4,421							(957)	(957)		
378579-20-5	GLENFARNE MERGER UNITS CORP		03/19/2021	Mizuho Securities USA Inc.	05/14/2021	Morgan Stanley	14,736.000	147,360	147,360	147,360										
37892B-11-6	GLOBAL CONSUMER ACQUISITION UN		08/06/2021	Morgan Stanley	08/06/2021	Morgan Stanley	113,747.000	68,248	62,952	68,248							(5,297)	(5,297)		
37892B-20-7	GLOBAL CONSUMER ACQUISITION UN		08/03/2021	Various brokers	08/06/2021	Morgan Stanley	227,494.000	2,274,940	2,274,940	2,274,940										
37892F-11-7	GLOBALINK INVESTMENT UNITS INC		12/27/2021	Morgan Stanley	12/27/2021	Morgan Stanley	98,910.000	29,673	28,684	29,673							(989)	(989)		
37892F-12-5	GLOBALINK INVESTMENT UNITS INC		12/27/2021	Morgan Stanley	12/27/2021	Morgan Stanley	98,910.000	29,673	26,706	29,673							(2,967)	(2,967)		
37892F-20-8	GLOBALINK INVESTMENT UNITS INC		12/07/2021	Various brokers	12/27/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
379582-10-9	GLOBIS ACQUISITION UNITS CORP		03/19/2021	INSTINET LLC	10/25/2021	INSTINET LLC	24,811.000	249,980	259,294	249,980							9,314	9,314		
379582-11-7	GLOBIS ACQUISITION UNITS CORP		02/26/2021	Morgan Stanley	03/03/2021	Morgan Stanley	277,950.000	230,613	299,763	230,613							69,150	69,150		
379582-20-8	GLOBIS ACQUISITION UNITS CORP		02/24/2021	Raymond James	02/26/2021	Morgan Stanley	29,475.000	330,710	330,710	330,710										
38021H-11-5	GOAL ACQUISITIONS UNITS CORP		03/29/2021	Morgan Stanley	03/29/2021	Morgan Stanley	147,375.000	58,950	69,266	58,950							10,316	10,316		
38021H-20-6	GOAL ACQUISITIONS UNITS CORP		02/11/2021	Various brokers	03/29/2021	Morgan Stanley	147,375.000	1,473,750	1,473,750	1,473,750										
38102H-11-7	GOLDEN FALCON ACQUISITION UNIT		02/08/2021	Morgan Stanley	02/08/2021	Morgan Stanley	24,847.000	34,786	45,022	34,786							10,236	10,236		
38216G-10-4	GOOD WORKS II ACQUISITION UNIT		08/24/2021	Morgan Stanley	08/31/2021	Morgan Stanley	59,544.000	572,066	564,796	572,066							(7,271)	(7,271)		
38216G-11-2	GOOD WORKS II ACQUISITION UNIT		08/27/2021	Morgan Stanley	08/30/2021	Morgan Stanley	59,544.000	42,997	48,094	42,997							5,097	5,097		
38216G-20-3	GOOD WORKS II ACQUISITION UNIT		08/23/2021	Various	08/27/2021	Morgan Stanley	119,088.000	1,179,859	1,179,859	1,179,859										
382863-10-8	GORES HOLDINGS VIII UNITS INC		04/22/2021	Morgan Stanley	12/14/2021	INSTINET LLC	9,824.000	94,310	98,780	94,310							4,469	4,469		
382863-11-6	GORES HOLDINGS VIII UNITS INC		04/22/2021	Morgan Stanley	04/27/2021	INSTINET LLC	1,228.000	3,930	1,424	3,930							(2,506)	(2,506)		
382863-20-7	GORES HOLDINGS VIII UNITS INC		02/25/2021	Deutsche Bank	04/22/2021	Morgan Stanley	9,824.000	98,240	98,240	98,240										
38286Q-10-7	GORES GUGGENHEIM UNITS INC		09/27/2021	Various	12/17/2021	Various	335,250.000	3,418,727	3,519,268	3,418,727							100,540	100,540		
38286Q-11-5	GORES GUGGENHEIM UNITS INC		05/17/2021	Morgan Stanley	05/19/2021	INSTINET LLC	19,650.000	29,475	18,569	29,475							(10,906)	(10,906)		
38286Q-20-6	GORES GUGGENHEIM UNITS INC		03/23/2021	Deutsche Bank	05/17/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
38286T-11-9	GORES HOLDINGS VII UNITS INC		04/16/2021	Morgan Stanley	04/21/2021	INSTINET LLC	4,913.000	15,722	6,117	15,722							(9,605)	(9,605)		
38286T-20-0	GORES HOLDINGS VII UNITS INC		02/23/2021	Deutsche Bank	04/16/2021	Morgan Stanley	39,304.000	393,040	393,040	393,040										
382870-11-1	GORES TECHNOLOGY PARTNERS UNIT		05/05/2021	Morgan Stanley	05/10/2021	INSTINET LLC	3,930.000	5,895	4,303	5,895							(1,592)	(1,592)		
382870-20-2	GORES TECHNOLOGY PARTNERS UNIT		03/12/2021	Deutsche Bank	05/05/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
382873-10-7	GORES METROPOULOS II UNITS INC		03/18/2021	Morgan Stanley	10/28/2021	INSTINET LLC	12,772.000	122,611	128,532	122,611							5,921	5,921		
382873-11-5	GORES METROPOULOS II UNITS INC		03/15/2021	Morgan Stanley	03/24/2021	Various	3,930.000	7,860	6,802	7,860							(1,058)	(1,058)		
382873-20-6	GORES METROPOULOS II UNITS INC		01/20/2021	Citigroup Global Markets	03/18/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
38287L-11-5	GORES TECHNOLOGY PARTNERS II U		05/05/2021	Morgan Stanley	05/10/2021	INSTINET LLC	3,930.000	5,895	4,303	5,895							(1,592)	(1,592)		
38287L-20-6	GORES TECHNOLOGY PARTNERS II U		03/12/2021	Deutsche Bank	05/05/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
39678G-10-3	GREENVISION ACQUISITION CORP		04/06/2021	Various	05/18/2021	Morgan Stanley	280,784.000	2,853,727	2,868,017	2,853,727							14,289	14,289		

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
39947R-11-2	GROUP NINE ACQUISITION UNITS C		03/10/2021	Morgan Stanley	03/11/2021	Morgan Stanley	4,969.000	9,938	5,193	9,938							(4,745)	(4,745)		
39947R-20-3	GROUP NINE ACQUISITION UNITS C		01/15/2021	Barclays Capital	03/10/2021	Morgan Stanley	14,907.000	149,070	149,070	149,070										
39986V-10-7	GROWTH CAPITAL ACQUISITION COR		04/29/2021	Various	08/09/2021	Various	994.000	9,677	9,778	9,677							101	101		
40749M-11-1	HAMILTON LANE ALLIANCE HOLDING		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	6,625.000	7,950	6,262	7,950							(1,688)	(1,688)		
40749M-20-2	HAMILTON LANE ALLIANCE HOLDING		01/13/2021	Morgan Stanley Dean Witter	05/11/2021	Various	19,877.000	198,770	198,770	198,770										
42032P-11-6	HAWKS ACQUISITION UNITS CORP		12/03/2021	Morgan Stanley	12/07/2021	Various	59,817.000	34,699	30,340	34,699							(4,359)	(4,359)		
42032P-20-7	HAWKS ACQUISITION UNITS CORP		10/08/2021	Various	11/30/2021	Morgan Stanley	98,912.000	976,509	976,509	976,509										
42087R-11-6	HAYMAKER ACQUISITION III UNITS		04/26/2021	Morgan Stanley	05/04/2021	INSTINET LLC	16,211.000	25,938	13,687	25,938							(12,250)	(12,250)		
42087R-20-7	HAYMAKER ACQUISITION III UNITS		03/08/2021	Various	05/11/2021	Various	64,846.000	648,706	648,706	648,706										
42226W-10-9	HEALTH ASSURANCE ACQUISITION U		01/19/2021	Morgan Stanley	02/18/2021	INSTINET LLC	36,115.000	334,064	502,630	334,064							168,566	168,566		
42226W-11-7	HEALTH ASSURANCE ACQUISITION U		01/19/2021	Morgan Stanley	02/12/2021	INSTINET LLC	12,424.000	37,272	46,071	37,272							8,799	8,799		
42227K-11-2	HEALTHCARE SERVICES UNITS CORP		01/08/2021	Morgan Stanley	01/12/2021	Morgan Stanley	136,661.000	136,661	163,842	136,661							27,181	27,181		
42227R-11-7	HEALTHWELL ACQUISITION I UNITS		09/24/2021	Morgan Stanley	10/05/2021	Various	24,728.000	14,837	14,610	14,837							(227)	(227)		
42227R-20-8	HEALTHWELL ACQUISITION I UNITS		08/03/2021	Jefferies & Co.	09/24/2021	Morgan Stanley	49,456.000	490,604	490,604	490,604										
42228C-11-9	HEALTHCARE CAPITAL UNITS CORP		03/10/2021	Morgan Stanley	03/10/2021	Morgan Stanley	24,848.000	19,878	22,867	19,878							2,988	2,988		
42228C-20-0	HEALTHCARE CAPITAL UNITS CORP		01/15/2021	Morgan Stanley	03/10/2021	Morgan Stanley	49,696.000	496,960	496,960	496,960										
42589T-10-7	HENNESSY CAPITAL INVESTMENT UN		03/10/2021	Morgan Stanley	06/21/2021	Morgan Stanley	992.000	9,523	11,651	9,523							2,128	2,128		
42589T-11-5	HENNESSY CAPITAL INVESTMENT UN		03/10/2021	Morgan Stanley	03/11/2021	Morgan Stanley	248.000	397	483	397							87	87		
42589T-20-6	HENNESSY CAPITAL INVESTMENT UN		01/15/2021	Citigroup Global Markets	03/10/2021	Morgan Stanley	992.000	9,920	9,920	9,920										
433539-10-3	HIPPO HOLDINGS INC CLASS A		08/03/2021	Morgan Stanley	08/03/2021	Morgan Stanley	9,264.000	86,155	86,155	86,155										
435063-10-2	HOLICITY UNITS (PROPOSED) INC		04/27/2021	Raymond James	06/25/2021	Various	89,000.000	906,671	927,204	906,671							20,533	20,533		
435063-11-0	HOLICITY UNITS (PROPOSED) INC		01/12/2021	Morgan Stanley	01/13/2021	Morgan Stanley	100.000	166	145	166							(21)	(21)		
43734R-11-1	HOME PLATE ACQUISITION UNITS C		11/23/2021	Morgan Stanley	11/30/2021	INSTINET LLC	49,455.000	29,673	24,745	29,673							(4,928)	(4,928)		
43734R-20-2	HOME PLATE ACQUISITION UNITS C		09/30/2021	Jefferies & Co.	11/23/2021	Morgan Stanley	98,910.000	975,253	975,253	975,253										
443760-11-1	HUDSON EXECUTIVE INVESTMENT II		03/18/2021	Morgan Stanley	03/26/2021	Various brokers	4,913.000	7,861	4,127	7,861							(3,734)	(3,734)		
443760-20-2	HUDSON EXECUTIVE INVESTMENT II		01/26/2021	Citigroup Global Markets	03/18/2021	Morgan Stanley	19,652.000	196,520	196,520	196,520										
44376L-11-5	HUDSON EXECUTIVE INVESTMENT II		04/20/2021	Morgan Stanley	04/27/2021	INSTINET LLC	13,755.000	27,510	10,248	27,510							(17,262)	(17,262)		
44376L-20-6	HUDSON EXECUTIVE INVESTMENT II		02/24/2021	Citigroup Global Markets	04/20/2021	Morgan Stanley	68,775.000	687,750	687,750	687,750										
44486Q-10-3	HUMACYTE INC		08/27/2021	Morgan Stanley	08/27/2021	Morgan Stanley	41,838.000	403,762	403,762	403,762										
456357-10-2	INDUSTRIAL TECH ACQUISITIONS U		07/29/2021	INSTINET LLC	10/08/2021	Morgan Stanley	67,908.000	675,039	685,871	675,039							10,832	10,832		
457817-11-2	INSU ACQUISITION III UNITS COR		02/08/2021	Morgan Stanley	03/11/2021	Various	14,052.000	29,509	30,098	29,509							589	589		
45784L-11-8	INSIGHT ACQUISITION UNITS CORP		10/26/2021	Morgan Stanley	11/03/2021	Various	49,455.000	29,673	28,717	29,673							(956)	(956)		
45784L-20-9	INSIGHT ACQUISITION UNITS CORP		09/02/2021	Morgan Stanley	10/26/2021	Morgan Stanley	98,910.000	976,242	976,242	976,242										
45827K-11-9	INTEGRAL ACQUISITION UNITS		12/17/2021	Morgan Stanley	12/21/2021	Various	2,062.000	1,237	1,021	1,237							(217)	(217)		
45827K-20-0	INTEGRAL ACQUISITION UNITS		11/04/2021	Various	12/17/2021	Morgan Stanley	4,124.000	41,222	41,240	41,222							18	18		
45828D-20-5	INTELLIGENT MEDICINE ACQUISITI		11/05/2021	Various	12/27/2021	Morgan Stanley	297,212.000	2,987,490	2,987,476	2,987,490							(14)	(14)		
459867-10-7	INTERNATIONAL MEDIA ACQUISITIO		09/03/2021	Various	10/12/2021	Various	113,191.000	1,087,672	1,125,410	1,087,672							37,738	37,738		
459867-11-5	INTERNATIONAL MEDIA ACQUISITIO		08/19/2021	Morgan Stanley	08/19/2021	Morgan Stanley	197,132.000	59,140	67,024	59,140							7,885	7,885		
459867-12-3	INTERNATIONAL MEDIA ACQUISITIO		08/19/2021	Morgan Stanley	08/19/2021	Morgan Stanley	197,132.000	39,426	41,462	39,426							2,036	2,036		
459867-20-6	INTERNATIONAL MEDIA ACQUISITIO		07/29/2021	Various brokers	08/19/2021	Various	197,820.000	1,978,200	1,978,541	1,978,200							341	341		
46064Q-11-6	INTERPRIVATE II ACQUISITION UN		04/28/2021	Morgan Stanley	05/13/2021	Various	11,204.000	16,806	12,176	16,806							(4,630)	(4,630)		
46064Q-20-7	INTERPRIVATE II ACQUISITION UN		03/15/2021	Various	05/11/2021	Various	56,023.000	559,576	559,576	559,576										
46064R-11-4	INTERPRIVATE III FINANCIAL PAR		04/28/2021	Morgan Stanley	05/10/2021	Various	10,986.000	16,479	10,967	16,479							(5,512)	(5,512)		
46064R-20-5	INTERPRIVATE III FINANCIAL PAR		03/15/2021	Various	04/28/2021	Morgan Stanley	54,930.000	548,427	548,427	548,427										
46064T-11-0	INTERPRIVATE IV INFRATECH PART		04/28/2021	Morgan Stanley	05/18/2021	INSTINET LLC	20,842.000	31,263	17,837	31,263							(13,426)	(13,426)		
46064T-20-1	INTERPRIVATE IV INFRATECH PART		03/17/2021	Various	05/11/2021	Various	104,212.000	1,038,132	1,038,145	1,038,132							13	13		
46323Q-10-5	IRONNET INC		08/27/2021	Morgan Stanley	08/27/2021	Morgan Stanley	557,683.000	5,486,133	5,486,133	5,486,133										
46468P-11-0	ISLEWORTH HEALTHCARE ACQUISITI		03/29/2021	Morgan Stanley	03/31/2021	Various	122,813.000	98,250	57,675	98,250							(40,576)	(40,576)		
46468P-20-1	ISLEWORTH HEALTHCARE ACQUISITI		02/25/2021	Various brokers	03/29/2021	Morgan Stanley	245,626.000	2,456,260	2,456,260	2,456,260										
46592C-11-8	JOFF FINTECH ACQUISITION UNITS		03/29/2021	Morgan Stanley	04/06/2021	Various brokers	49,125.000	58,950	36,357	58,950							(22,593)	(22,593)		
46592C-20-9	JOFF FINTECH ACQUISITION UNITS		02/05/2021	Royal Bank of Canada	03/29/2021	Morgan Stanley	147,375.000	1,473,750	1,473,750	1,473,750										
47103N-10-6	JANUS INTERNATIONAL GROUP INC		11/01/2021	Morgan Stanley	11/02/2021	Morgan Stanley	34,221.000	427,158	427,158	427,158										
47103N-11-4	JANUS INTERNATIONAL GROUP INC		10/15/2021	Jefferies & Co.	10/29/2021	Morgan Stanley	114,070.000	427,158	427,158	427,158										
47201B-11-1	JAWS HURRICANE ACQUISITION UNI		08/03/2021	Morgan Stanley	08/06/2021	INSTINET LLC	6,182.000	3,709	8,624	3,709							4,915	4,915		
47201B-20-2	JAWS HURRICANE ACQUISITION UNI		06/11/2021	Credit Suisse	08/03/2021	Morgan Stanley	24,728.000	247,280	247,280	247,280										
48203N-11-1	JUNIPER II UNITS CORP		12/23/2021	Morgan Stanley	12/23/2021	Morgan Stanley	24,728.000	14,837	14,095	14,837							(742)	(742)		
48203N-20-2	JUNIPER II UNITS CORP		11/04/2021	Morgan Stanley Dean Witter	12/23/2021	Morgan Stanley	49,456.000	494,560	494,560	494,560										
482082-11-2	JUPITER ACQUISITION CLASS A CO		10/04/2021	Morgan Stanley	10/21/2021	Various	37,289.000	22,373	18,557	22,373							(3,816)	(3,816)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
482082-20-3	JUPITER ACQUISITION CLASS A CO		08/16/2021	INSTINET LLC	10/04/2021	Morgan Stanley	74,578.000	730,723	730,723	730,723										
48208E-20-7	JUPITER WELLNESS ACQUISITION U		12/07/2021	Various brokers	12/07/2021	Various	74,181.000	741,810	743,866	741,810							2,056	2,056		
482505-10-4	KHOSLA VENTURES ACQUISITION II		03/24/2021	Citigroup Global Markets	03/24/2021	INSTINET LLC	9,825.000	98,250	98,202	98,250							(48)	(48)		
48253T-11-7	KKR ACQUISITION HOLDINGS I UNI		05/11/2021	Morgan Stanley	05/11/2021	Morgan Stanley	12,527.000	15,032	13,592	15,032							(1,441)	(1,441)		
48253T-20-8	KKR ACQUISITION HOLDINGS I UNI		03/17/2021	Various	05/11/2021	Morgan Stanley	50,108.000	501,326	501,080	501,326							(246)	(246)		
49006L-10-4	KENSINGTON CAPITAL ACQUISITION		04/19/2021	Morgan Stanley	10/04/2021	Morgan Stanley	29,476.000	282,970	294,796	282,970							11,826	11,826		
49006L-11-2	KENSINGTON CAPITAL ACQUISITION		04/19/2021	Morgan Stanley	04/19/2021	Morgan Stanley	7,369.000	11,790	13,200	11,790							1,409	1,409		
49006L-20-3	KENSINGTON CAPITAL ACQUISITION		02/26/2021	Various	04/19/2021	Morgan Stanley	39,300.000	393,000	402,873	393,000							9,873	9,873		
496861-11-3	KINGSWOOD ACQUISITION UNITS CO		02/17/2021	Morgan Stanley	02/17/2021	Morgan Stanley	55,908.000	49,199	48,918	49,199							(281)	(281)		
49714K-11-7	KINS TECHNOLOGY GROUP UNITS		02/24/2021	Morgan Stanley	02/24/2021	Morgan Stanley	24,848.000	40,751	38,606	40,751							(2,145)	(2,145)		
49837C-11-7	KL ACQUISITION UNITS CORP		03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	1,656.000	2,815	2,335	2,815							(480)	(480)		
49837C-20-8	KL ACQUISITION UNITS CORP		01/08/2021	Goldman Sachs	05/11/2021	Various	4,970.000	49,700	49,700	49,700										
49878L-11-7	KLUDEIN I ACQUISITION UNITS CO		03/01/2021	Morgan Stanley	03/05/2021	Various	37,271.000	52,179	36,711	52,179							(15,468)	(15,468)		
49878L-20-8	KLUDEIN I ACQUISITION UNITS CO		01/07/2021	BTIG	03/01/2021	Morgan Stanley	74,542.000	745,420	745,420	745,420										
502015-10-0	LMF ACQUISITION OPPORTUNITIES		03/23/2021	Various	03/24/2021	Morgan Stanley	49,562.000	480,653	485,529	480,653							4,876	4,876		
502015-11-8	LMF ACQUISITION OPPORTUNITIES		03/18/2021	Morgan Stanley	03/22/2021	Morgan Stanley	98,250.000	39,300	38,826	39,300							(474)	(474)		
502015-20-9	LMF ACQUISITION OPPORTUNITIES		01/26/2021	Maxim Group LLC	03/18/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
50201G-10-6	LGL SYSTEMS ACQUISITION CORP		08/27/2021	Various	09/01/2021	Morgan Stanley	808,215.000	7,971,973	8,073,546	7,971,973							101,574	101,574		
519345-11-0	LAVA MEDTECH ACQUISITION UNITS		12/21/2021	Morgan Stanley	12/21/2021	Morgan Stanley	103,856.000	62,314	48,812	62,314							(13,502)	(13,502)		
519345-20-1	LAVA MEDTECH ACQUISITION UNITS		10/27/2021	Various	12/21/2021	Morgan Stanley	207,712.000	2,095,666	2,095,666	2,095,666										
52177G-10-2	LEAF GROUP LTD		04/05/2021	INSTINET LLC	04/07/2021	INSTINET LLC	5,254.000	44,329	46,037	44,329							1,708	1,708		
52473X-20-5	LEGATO MERGER UNITS (PROPOSED)		01/20/2021	Various brokers	01/20/2021	Raymond James	73,687.000	736,870	747,170	736,870							10,300	10,300		
52473Y-20-3	LEGATO MERGER II UNITS CORP		11/22/2021	Various brokers	11/22/2021	Various	49,456.000	494,560	497,369	494,560							2,809	2,809		
53073L-11-2	LIBERTY MEDIA ACQUISITION UNIT		03/15/2021	Morgan Stanley	03/15/2021	Morgan Stanley	196.000	392	783	392							391	391		
53073L-20-3	LIBERTY MEDIA ACQUISITION UNIT		01/22/2021	Citigroup Global Markets	03/15/2021	Morgan Stanley	980.000	9,800	9,800	9,800										
53118A-11-3	LIBERTY RESOURCES ACQUISITION		12/27/2021	Morgan Stanley	12/27/2021	Morgan Stanley	49,456.000	14,837	19,535	14,837							4,698	4,698		
53118A-20-4	LIBERTY RESOURCES ACQUISITION		11/04/2021	Various	12/27/2021	Morgan Stanley	49,456.000	494,560	494,560	494,560										
53228M-11-4	LIGHTJUMP ACQUISITION UNITS CO		03/02/2021	Morgan Stanley	03/04/2021	Morgan Stanley	24,847.000	27,332	26,295	27,332							(1,037)	(1,037)		
53228M-20-5	LIGHTJUMP ACQUISITION UNITS CO		01/08/2021	Various brokers	03/02/2021	Morgan Stanley	49,694.000	496,940	496,940	496,940										
53228T-10-1	LIGHTNING EMOTORS INC		05/07/2021	Morgan Stanley	05/07/2021	Morgan Stanley	1,135.000	11,384	11,384	11,384										
53625R-10-4	LIONHEART ACQUISITION II UNITS		05/03/2021	Various brokers	07/12/2021	INSTINET LLC	13,466.000	132,371	135,939	132,371							3,568	3,568		
536262-11-6	LIONHEART III UNITS CORP		12/10/2021	Morgan Stanley	12/10/2021	Morgan Stanley	114,224.000	68,534	57,112	68,534							(11,423)	(11,423)		
536262-20-7	LIONHEART III UNITS CORP		11/18/2021	Various	12/10/2021	Morgan Stanley	228,448.000	2,293,771	2,293,771	2,293,771										
53804W-10-6	LIVE OAK ACQUISITION II UNITS		01/25/2021	Morgan Stanley	10/20/2021	Various	49,695.000	432,347	497,112	432,347							64,765	64,765		
53804W-11-4	LIVE OAK ACQUISITION II UNITS		01/25/2021	Morgan Stanley	03/02/2021	Various	16,565.000	64,604	40,760	64,604							(23,843)	(23,843)		
538126-11-1	LIVE OAK MOBILITY ACQUISITION		04/26/2021	Morgan Stanley	04/26/2021	Morgan Stanley	9,825.000	19,650	15,055	19,650							(4,595)	(4,595)		
538126-20-2	LIVE OAK MOBILITY ACQUISITION		03/02/2021	Jefferies & Co.	04/26/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
53838L-10-0	LIVEVOX HOLDING INC CLASS A		06/22/2021	Morgan Stanley	08/12/2021	Various	24,658.000	248,068	197,566	248,068							(50,502)	(50,502)		
53960E-10-6	LOCAL BOUNTI CORP		11/22/2021	Morgan Stanley	11/22/2021	Morgan Stanley	275,413.000	2,710,709	2,710,709	2,710,709										
54015L-10-3	LOCUST WALK ACQUISITION UNITS		08/26/2021	Various	08/27/2021	Morgan Stanley	198,300.000	1,937,631	1,960,370	1,937,631							22,739	22,739		
54015L-11-1	LOCUST WALK ACQUISITION UNITS		03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	16,565.000	20,706	20,935	20,706							229	229		
54015L-30-1	LOCUST WALK ACQUISITION UNITS		01/08/2021	Morgan Stanley	05/12/2021	Various	49,697.000	496,970	496,970	496,970										
54319Q-10-5	LONGVIEW ACQUISITION II UNITS		05/12/2021	Morgan Stanley	07/15/2021	Various	49,124.000	476,079	490,869	476,079							14,790	14,790		
54319Q-11-3	LONGVIEW ACQUISITION II UNITS		05/12/2021	Morgan Stanley	05/12/2021	Morgan Stanley	22,794.000	34,191	24,959	34,191							(9,232)	(9,232)		
54319Q-20-4	LONGVIEW ACQUISITION II UNITS		03/19/2021	Various	05/12/2021	Morgan Stanley	113,970.000	1,138,718	1,138,718	1,138,718										
55068A-10-0	LUX HEALTH TECH ACQ UNITS CORP		01/05/2021	Morgan Stanley	02/12/2021	Various	29,944.000	277,481	370,957	277,481							93,476	93,476		
55068A-11-8	LUX HEALTH TECH ACQ UNITS CORP		01/05/2021	Morgan Stanley	02/10/2021	Various	16,565.000	36,443	45,955	36,443							9,512	9,512		
55282T-10-9	LIVE OAK MOBILITY ACQUISITION		12/09/2021	Various	12/23/2021	Morgan Stanley	357,936.000	3,488,578	3,557,347	3,488,578							68,769	68,769		
55282T-11-7	MCAP ACQUISITION UNITS CORP		04/19/2021	Morgan Stanley	04/26/2021	Various	32,750.000	39,300	23,774	39,300							(15,526)	(15,526)		
55282T-20-8	MCAP ACQUISITION UNITS CORP		02/26/2021	Various brokers	04/19/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
55283P-11-4	MDH ACQUISITION UNITS CORP		03/26/2021	Morgan Stanley	03/26/2021	Morgan Stanley	12,281.000	9,825	7,246	9,825							(2,579)	(2,579)		
55283P-20-5	MDH ACQUISITION UNITS CORP		02/02/2021	STIFLE NICOLAUS & CO.	03/26/2021	Morgan Stanley	24,562.000	245,620	245,620	245,620										
553800-10-3	M3 BRIGADE ACQUISITION II UNIT		05/24/2021	Various	08/17/2021	Various	23,612.000	231,728	231,729	231,728							1	1		
553800-11-1	M3 BRIGADE ACQUISITION II UNIT		04/28/2021	Morgan Stanley	05/03/2021	Various	60,283.000	54,255	41,613	54,255							(12,642)	(12,642)		
553800-20-2	M3 BRIGADE ACQUISITION II UNIT		03/08/2021	Various	04/28/2021	Morgan Stanley	213,429.000	2,139,816	2,145,171	2,139,816							5,355	5,355		
55407R-20-2	M3 BRIGADE ACQUISITION III UNI		10/22/2021	Morgan Stanley	12/14/2021	Morgan Stanley	247,275.000	2,472,750	2,472,750	2,472,750										
559079-20-7	MAGELLAN HEALTH INC		06/30/2021	INSTINET LLC	09/28/2021	INSTINET LLC	37,889.000	3,569,041	3,583,211	3,569,041							14,170	14,170		
56564V-10-1	MAQUIA CAPITAL ACQUISITION UNI		09/16/2021	Various	10/25/2021	Various	759,306.000	7,430,121	7,692,894	7,430,121							262,772	262,772		

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
56564V-11-9	MAQUIA CAPITAL ACQUISITION UNI		06/21/2021	Morgan Stanley	06/22/2021	Various	220,115.000	132,069	108,747	132,069							(23,321)	(23,321)		
56564V-20-0	MAQUIA CAPITAL ACQUISITION UNI		06/08/2021	Various	06/23/2021	Various	440,231.000	4,402,531	4,402,528	4,402,531							(3)	(3)		
56608A-11-3	MARBLEGATE ACQUISITION UNITS C		11/23/2021	Morgan Stanley	11/24/2021	Morgan Stanley	24,728.000	14,837	13,363	14,837							(1,474)	(1,474)		
56608A-20-4	MARBLEGATE ACQUISITION UNITS C		10/01/2021	INSTINET LLC	11/23/2021	Morgan Stanley	49,456.000	491,840	494,560	491,840							2,720	2,720		
57520Y-11-4	MASON INDUSTRIAL TECHNOLOGY UN		03/24/2021	Morgan Stanley	03/26/2021	Various brokers	114,625.000	137,550	67,629	137,550							(69,921)	(69,921)		
57520Y-20-5	MASON INDUSTRIAL TECHNOLOGY UN		01/29/2021	Various	03/24/2021	Morgan Stanley	343,875.000	3,461,348	3,461,347	3,461,348										
58176U-11-7	MCLAREN TECHNOLOGY ACQUISITION		12/23/2021	Morgan Stanley	12/23/2021	Morgan Stanley	61,819.000	37,091	28,746	37,091							(8,346)	(8,346)		
58176U-20-8	MCLAREN TECHNOLOGY ACQUISITION		11/03/2021	Mizuho Securities USA Inc.	12/23/2021	Morgan Stanley	123,638.000	1,236,380	1,236,380	1,236,380										
58507N-10-5	MEDTECH ACQUISITION UNITS CORP		02/08/2021	Morgan Stanley	05/20/2021	INSTINET LLC	24,846.000	231,068	245,353	231,068							14,285	14,285		
58507N-11-3	MEDTECH ACQUISITION UNITS CORP		02/08/2021	Morgan Stanley	03/22/2021	Various	8,282.000	17,392	11,833	17,392							(5,559)	(5,559)		
58953M-10-6	MERIDA MERGER CORP		11/19/2021	Various	12/31/2021	Morgan Stanley	49,400.000	507,931	495,702	507,931							(12,229)	(12,229)		
60436Q-11-8	MINORITY EQUALITY OPPORTUNITIE		10/20/2021	Morgan Stanley	10/20/2021	Morgan Stanley	123,638.000	37,091	44,563	37,091							7,472	7,472		
60436Q-20-9	MINORITY EQUALITY OPPORTUNITIE		08/26/2021	Maxim Group LLC	10/20/2021	Morgan Stanley	123,638.000	1,236,380	1,236,380	1,236,380										
60501L-11-9	MISSION ADVANCEMENT UNITS CORP		04/23/2021	Morgan Stanley	04/29/2021	Various	8,187.000	9,824	5,451	9,824							(4,374)	(4,374)		
60501L-20-0	MISSION ADVANCEMENT UNITS CORP		03/03/2021	Morgan Stanley	05/12/2021	Various	24,562.000	245,620	245,620	245,620										
60879E-10-1	MOMENTUS ORS CLASS A INC		08/13/2021	Morgan Stanley	08/13/2021	Morgan Stanley	21,130.000	211,329	211,329	211,329										
60938K-10-6	ML		09/23/2021	Morgan Stanley	09/23/2021	Morgan Stanley	39,900.000	397,264	397,264	397,264										
61240F-11-6	MONTEREY BIO ACQUISITION UNITS		11/23/2021	Morgan Stanley	11/23/2021	Morgan Stanley	169,772.000	50,932	88,331	50,932							37,400	37,400		
61240F-20-7	MONTEREY BIO ACQUISITION UNITS		10/08/2021	Various	11/24/2021	Morgan Stanley	307,303.000	3,103,166	3,144,228	3,103,166							41,063	41,063		
612657-10-6	MONTES ARCHIMEDES ACQUISITION		01/05/2021	Morgan Stanley	10/01/2021	Various	125,728.000	1,153,867	1,259,305	1,153,867							105,438	105,438		
612657-11-4	MONTES ARCHIMEDES ACQUISITION		01/05/2021	Morgan Stanley	01/13/2021	Various	62,864.000	88,010	95,048	88,010							7,038	7,038		
61531M-11-9	MONUMENT CIRCLE ACQUISITION UN		03/12/2021	Morgan Stanley	03/23/2021	Various	24,848.000	19,878	15,915	19,878							(3,963)	(3,963)		
61531M-20-0	MONUMENT CIRCLE ACQUISITION UN		01/14/2021	Morgan Stanley	03/12/2021	Morgan Stanley	49,696.000	496,960	496,960	496,960										
617446-44-8	MORGAN STANLEY		03/01/2021	Morgan Stanley	03/03/2021	Morgan Stanley	87,017.000	6,818,377	6,904,266	6,818,377							85,889	85,889		
62402D-10-5	MOUNTAIN CREST ACQUISITION II		05/04/2021	Various	10/28/2021	Morgan Stanley	119,561.000	1,151,114	1,195,755	1,151,114							44,642	44,642		
62402D-11-3	MOUNTAIN CREST ACQUISITION II		03/18/2021	Morgan Stanley	03/24/2021	INSTINET LLC	99,390.000	39,756	29,817	39,756							(9,939)	(9,939)		
62402D-20-4	MOUNTAIN CREST ACQUISITION II		01/08/2021	Various brokers	03/18/2021	Morgan Stanley	99,390.000	993,900	993,900	993,900										
62402U-11-5	MOUNTAIN CREST ACQUISITION III		06/21/2021	Morgan Stanley	06/23/2021	Various	123,637.000	37,091	58,368	37,091							21,277	21,277		
62402U-20-6	MOUNTAIN CREST ACQUISITION III		05/18/2021	Various brokers	06/21/2021	Morgan Stanley	123,637.000	1,236,370	1,236,370	1,236,370										
62403K-11-6	MOUNTAIN CREST ACQUISITION IV		08/06/2021	Morgan Stanley	08/06/2021	Morgan Stanley	114,042.000	45,617	49,734	45,617							4,117	4,117		
62403K-20-7	MOUNTAIN CREST ACQUISITION IV		08/02/2021	Various	08/06/2021	Morgan Stanley	114,042.000	1,138,931	1,138,931	1,138,931										
62404B-11-5	MOUNTAIN CREST ACQUISITION V U		12/03/2021	Morgan Stanley	12/03/2021	Morgan Stanley	146,386.000	58,554	57,090	58,554							(1,464)	(1,464)		
62404B-20-6	MOUNTAIN CREST ACQUISITION V U		11/12/2021	Various	12/03/2021	Morgan Stanley	146,386.000	1,469,424	1,469,424	1,469,424										
62477L-10-7	MUDRICK CAPITAL ACQUIS II		03/31/2021	Various	04/06/2021	Various	304,445.000	2,935,029	3,195,867	2,935,029							260,838	260,838		
62477L-11-5	MUDRICK CAPITAL ACQUIS II		02/02/2021	Morgan Stanley	02/03/2021	Morgan Stanley	49,695.000	58,640	61,897	58,640							3,257	3,257		
62752R-11-8	MUSIC ACQUISITION UNITS (PROPO		03/29/2021	Morgan Stanley	03/29/2021	Morgan Stanley	24,563.000	19,650	18,177	19,650							(1,474)	(1,474)		
62752R-20-9	MUSIC ACQUISITION UNITS (PROPO		02/03/2021	Citigroup Global Markets	03/29/2021	Morgan Stanley	49,126.000	491,260	491,260	491,260										
629070-10-3	NEBULA CARAVEL ACQUISITION UNI		02/02/2021	Morgan Stanley	02/11/2021	INSTINET LLC	4,970.000	47,215	59,614	47,215							12,399	12,399		
629070-11-1	NEBULA CARAVEL ACQUISITION UNI		02/02/2021	Morgan Stanley	02/11/2021	INSTINET LLC	994.000	2,485	3,673	2,485							1,188	1,188		
63889L-11-5	NATURAL CORPER ACQUISITION UNI		01/29/2021	Morgan Stanley	02/02/2021	Morgan Stanley	197,337.000	355,207	354,688	355,207							(519)	(519)		
639358-10-0	NAVSIGHT HOLDINGS UNITS		06/02/2021	Various brokers	08/17/2021	Morgan Stanley	97,664.000	966,836	976,640	966,836							9,804	9,804		
63942X-10-6	NAVITAS SEMICONDUCTOR CORP		10/20/2021	Morgan Stanley	10/20/2021	Morgan Stanley	49,645.000	431,912	431,912	431,912										
64081V-10-9	NERDY CORP CLASS A		09/21/2021	Morgan Stanley	09/21/2021	Morgan Stanley	299,396.000	2,965,595	2,965,595	2,965,595										
64222H-10-0	NEW BEGINNINGS ACQUISITION COR		07/21/2021	Various	08/17/2021	Morgan Stanley	237,105.000	2,358,583	2,395,439	2,358,583							36,856	36,856		
64823D-20-1	NEW PROVIDENCE ACQUISITION II		11/05/2021	Various	12/27/2021	Morgan Stanley	74,181.000	745,501	745,501	745,501										
65101L-11-2	NEWBURY STREET ACQUISITION UNI		04/20/2021	Morgan Stanley	06/14/2021	INSTINET LLC	24,563.000	19,650	13,188	19,650							(6,462)	(6,462)		
65101L-20-3	NEWBURY STREET ACQUISITION UNI		03/23/2021	Various brokers	04/20/2021	Morgan Stanley	49,126.000	491,260	491,260	491,260										
65413D-11-3	NIGHTDRAGON ACQUISITION UNITS		04/23/2021	Morgan Stanley	04/27/2021	Morgan Stanley	9,825.000	19,650	12,944	19,650							(6,706)	(6,706)		
65413D-20-4	NIGHTDRAGON ACQUISITION UNITS		03/02/2021	Morgan Stanley Dean Witter	04/23/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
66516U-10-1	NORTHERN GENESIS ACQUISITION I		08/02/2021	Various	11/11/2021	Morgan Stanley	25,721.000	253,969	257,229	253,969							3,260	3,260		
66516U-11-9	NORTHERN GENESIS ACQUISITION I		03/10/2021	Morgan Stanley	03/11/2021	Morgan Stanley	331.000	397	654	397							257	257		
66516U-20-0	NORTHERN GENESIS ACQUISITION I		01/13/2021	Barclays Capital	05/12/2021	Various	994.000	9,940	9,940	9,940										
66516W-11-5	NORTHERN GENESIS ACQUISITION I		05/14/2021	Morgan Stanley	05/28/2021	INSTINET LLC	12,281.000	14,737	12,470	14,737							(2,267)	(2,267)		
66516W-20-6	NORTHERN GENESIS ACQUISITION I		03/24/2021	Morgan Stanley Dean Witter	05/14/2021	Morgan Stanley	49,124.000	491,240	491,240	491,240										
66538L-11-3	NORTHERN LIGHTS ACQUISITION UN		08/19/2021	Morgan Stanley	09/16/2021	Various	61,819.000	37,091	27,323	37,091							(9,769)	(9,769)		
66538L-20-4	NORTHERN LIGHTS ACQUISITION UN		06/24/2021	Various brokers	08/19/2021	Morgan Stanley	123,638.000	1,236,380	1,236,380	1,236,380										
66573W-10-7	NORTHERN STAR INVESTMENT REDEE		02/12/2021	Morgan Stanley	02/22/2021	Various	49,390.000	489,425	595,658	489,425							106,233	106,233		
66573W-11-5	NORTHERN STAR INVESTMENT REDEE		02/12/2021	Morgan Stanley	02/17/2021	Morgan Stanley	16,860.000	46,365	48,729	46,365							2,364	2,364		

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
66573M-20-6	NORTHERN STAR INVESTMENT REDEE		01/26/2021	Various	02/12/2021	Morgan Stanley	84,300.000	881,727	881,727	881,727										
66574L-11-8	NORTHERN STAR INVESTMENT III U		04/26/2021	Morgan Stanley	05/17/2021	Various	44,449.000	106,678	40,665	106,678										
66574L-20-9	NORTHERN STAR INVESTMENT III U		03/18/2021	Various	05/12/2021	Various	266,696.000	2,671,523	2,671,523	2,671,523										
66575B-11-9	NORTHERN STAR INVESTMENT UNITS		04/26/2021	Morgan Stanley	05/20/2021	Various	65,108.000	156,259	60,549	156,259							(95,710)	(95,710)		
66575B-20-0	NORTHERN STAR INVESTMENT UNITS		03/23/2021	Various	04/26/2021	Morgan Stanley	390,648.000	3,911,495	3,911,496	3,911,495							1	1		
66981N-10-3	ARK GLOBAL ACQUISITION UNITS C		08/31/2021	Various	10/22/2021	Various	197,261.000	1,921,432	1,974,122	1,921,432							52,690	52,690		
66981N-11-1	ARK GLOBAL ACQUISITION UNITS C		04/05/2021	Morgan Stanley	04/06/2021	Morgan Stanley	24,563.000	39,301	22,288	39,301							(17,013)	(17,013)		
66981N-20-2	ARK GLOBAL ACQUISITION UNITS C		02/05/2021	Morgan Stanley	04/05/2021	Morgan Stanley	98,252.000	982,520	982,520	982,520										
67012W-10-4	NOVUS CAPITAL II UNITS CORP		03/29/2021	Morgan Stanley	10/19/2021	Various	9,825.000	94,320	97,238	94,320							2,918	2,918		
67012W-11-2	NOVUS CAPITAL II UNITS CORP		03/29/2021	Morgan Stanley	04/01/2021	Morgan Stanley	32,750.000	39,300	34,018	39,300							(5,282)	(5,282)		
67012W-20-3	NOVUS CAPITAL II UNITS CORP		02/04/2021	Various brokers	03/29/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
670865-11-2	OCA ACQUISITION UNITS CORP		03/10/2021	Morgan Stanley	03/12/2021	Various	12,424.000	9,939	7,392	9,939							(2,547)	(2,547)		
670865-20-3	OCA ACQUISITION UNITS CORP		01/15/2021	STIFLE NICOLAUS & CO.	03/10/2021	Morgan Stanley	24,848.000	248,480	248,480	248,480										
671005-11-4	OPY ACQUISITION I UNITS CORP		12/21/2021	Morgan Stanley	12/21/2021	Morgan Stanley	86,546.000	51,928	42,407	51,928							(9,520)	(9,520)		
671005-20-5	OPY ACQUISITION I UNITS CORP		11/02/2021	Various	12/21/2021	Morgan Stanley	173,092.000	1,724,736	1,724,736	1,724,736										
67113Q-10-5	OTR ACQUISITION UNITS CORP		01/04/2021	Morgan Stanley	01/28/2021	Various	40,100.000	383,822	413,676	383,822							29,853	29,853		
67113Q-11-3	OTR ACQUISITION UNITS CORP		01/04/2021	Morgan Stanley	01/04/2021	Morgan Stanley	136,637.000	136,637	142,099	136,637							5,462	5,462		
675507-11-5	OCEANTECH ACQUISITIONS I UNITS		07/23/2021	Morgan Stanley	07/23/2021	Morgan Stanley	98,910.000	959,427	54,017	959,427							(905,410)	(905,410)		
675507-20-6	OCEANTECH ACQUISITIONS I UNITS		05/28/2021	Maxim Group LLC	07/23/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
68236X-10-0	ONCOLOGY INSTITUTE INC		11/15/2021	Morgan Stanley	11/15/2021	Morgan Stanley	49,060.000	474,302	474,302	474,302										
68237L-11-3	ONE EQUITY PARTNERS OPEN WATER		03/15/2021	Morgan Stanley	03/26/2021	Various	49,769.000	59,723	35,729	59,723							(23,994)	(23,994)		
68237L-20-4	ONE EQUITY PARTNERS OPEN WATER		01/22/2021	Various	03/15/2021	Morgan Stanley	149,307.000	1,520,032	1,520,032	1,520,032										
68386H-10-3	OPPFI INC CLASS A		07/21/2021	Morgan Stanley	07/21/2021	Morgan Stanley	12,282.000	119,137	119,137	119,137										
68622D-10-6	ORIGIN MATERIALS INC		06/25/2021	Morgan Stanley	06/25/2021	Morgan Stanley	17,309.000	165,022	165,022	165,022										
68626A-11-6	ORION ACQUISITION UNITS CORP		04/26/2021	Morgan Stanley	04/28/2021	Various	8,597.000	13,755	6,405	13,755							(7,350)	(7,350)		
68626A-20-7	ORION ACQUISITION UNITS CORP		03/02/2021	Credit Suisse	04/26/2021	Morgan Stanley	34,388.000	343,880	343,880	343,880										
68839R-10-4	OSPREY TECHNOLOGY ACQUISITION		07/22/2021	Various	09/10/2021	Morgan Stanley	1,262,583.000	12,550,095	12,691,601	12,550,095							141,506	141,506		
69242M-11-2	OYSTER ENTERPRISES ACQUISITION		03/12/2021	Morgan Stanley	03/26/2021	Various	147,375.000	117,900	66,407	117,900							(51,493)	(51,493)		
69242M-20-3	OYSTER ENTERPRISES ACQUISITION		01/20/2021	Various brokers	03/12/2021	Morgan Stanley	294,750.000	2,947,500	2,947,500	2,947,500										
69375F-10-8	PTK ACQUISITION UNITS		08/31/2021	Various	09/29/2021	Morgan Stanley	189,861.000	1,881,460	1,898,847	1,881,460							17,387	17,387		
69512X-11-1	PACIFICO ACQUISITION UNITS COR		09/29/2021	Morgan Stanley	09/29/2021	Morgan Stanley	39,564.000	15,826	13,452	15,826							(2,374)	(2,374)		
69512X-20-2	PACIFICO ACQUISITION UNITS COR		09/14/2021	Various brokers	09/29/2021	Morgan Stanley	39,564.000	395,640	395,640	395,640										
69901P-11-7	PARABELLUM ACQUISITION UNITS C		10/28/2021	Morgan Stanley	10/28/2021	Morgan Stanley	37,092.000	14,837	20,215	14,837							5,378	5,378		
69901P-20-8	PARABELLUM ACQUISITION UNITS C		09/28/2021	Various	10/28/2021	Morgan Stanley	49,456.000	492,458	492,458	492,458										
70184A-11-6	PARSEC CAPITAL ACQUISITIONS UN		12/20/2021	Morgan Stanley	12/20/2021	Morgan Stanley	208,299.000	83,320	91,651	83,320							8,331	8,331		
70184A-20-7	PARSEC CAPITAL ACQUISITIONS UN		10/08/2021	Various	12/20/2021	Morgan Stanley	208,299.000	2,101,328	2,101,328	2,101,328										
70451X-10-4	PAYONEER GLOBAL CORP		06/28/2021	Morgan Stanley	06/28/2021	Morgan Stanley	10,500.000	105,528	105,528	105,528										
704723-10-5	PEAR THERAPEUTICS INC CLASS A		12/06/2021	Morgan Stanley	12/06/2021	Morgan Stanley	9,825.000	94,320	94,320	94,320										
713895-11-8	PERIPHAS CAPITAL PARTNERING UN		02/24/2021	Morgan Stanley	03/17/2021	INSTINET LLC	4,969.000	15,752	9,913	15,752							(5,839)	(5,839)		
71531R-10-9	PERSHING SQUARE TONTINE HOLDIN		10/05/2021	Various	12/17/2021	Various	172,166.000	3,533,604	3,620,098	3,533,604							86,494	86,494		
716421-10-2	PETRA ACQUISITION INC		03/26/2021	Bloomberg Tradebooks	08/30/2021	Morgan Stanley	36.000	358	363	358							5	5		
71902K-11-3	PHOENIX BIOTECH ACQUISITION UN		12/01/2021	Morgan Stanley	12/03/2021	Various	148,365.000	89,019	75,807	89,019							(13,212)	(13,212)		
71902K-20-4	PHOENIX BIOTECH ACQUISITION UN		10/06/2021	Morgan Stanley	12/01/2021	Morgan Stanley	296,730.000	2,967,300	2,967,300	2,967,300										
722615-10-1	PINE ISLAND ACQUISITION CORP C		08/12/2021	Various	11/19/2021	Various	44,505.000	432,712	464,662	432,712							31,950	31,950		
722850-11-2	PINE TECHNOLOGY ACQUISITION UN		05/05/2021	Morgan Stanley	06/15/2021	INSTINET LLC	83,512.000	75,161	53,592	75,161							(21,569)	(21,569)		
722850-20-3	PINE TECHNOLOGY ACQUISITION UN		03/11/2021	Morgan Stanley	05/05/2021	Morgan Stanley	250,536.000	2,505,360	2,505,360	2,505,360										
72582M-11-4	PIVOTAL INVESTMENT III UNITS		04/01/2021	Morgan Stanley	04/06/2021	Morgan Stanley	1,965.000	3,930	2,044	3,930							(1,886)	(1,886)		
72582M-20-5	PIVOTAL INVESTMENT III UNITS		02/09/2021	Citigroup Global Markets	04/01/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
732450-11-9	PONO CAPITAL UNITS CORP		10/12/2021	Morgan Stanley	10/12/2021	Morgan Stanley	133,527.000	53,411	45,418	53,411							(7,992)	(7,992)		
732450-20-0	PONO CAPITAL UNITS CORP		08/11/2021	Various brokers	10/14/2021	Various	178,038.000	1,780,380	1,780,380	1,780,380										
739190-10-6	POWER DIGITAL INFRASTRUCTURE A		04/01/2021	Morgan Stanley	10/25/2021	Various	4,912.000	47,155	59,438	47,155							12,283	12,283		
739190-11-4	POWER DIGITAL INFRASTRUCTURE A		04/01/2021	Morgan Stanley	04/13/2021	INSTINET LLC	1,228.000	1,965	1,810	1,965							(155)	(155)		
739190-20-5	POWER DIGITAL INFRASTRUCTURE A		02/10/2021	Barclays Capital	04/01/2021	Morgan Stanley	4,912.000	49,120	49,120	49,120										
74327P-11-3	PROGRESS ACQUISITION UNITS COR		03/18/2021	Morgan Stanley	03/26/2021	Various	61,406.000	49,125	25,891	49,125							(23,234)	(23,234)		
74327P-20-4	PROGRESS ACQUISITION UNITS COR		02/09/2021	Various brokers	03/18/2021	Morgan Stanley	122,812.000	1,228,120	1,228,120	1,228,120										
743497-11-7	PROPTECH INVEST II UNITS CORP		01/27/2021	Morgan Stanley	03/10/2021	INSTINET LLC	33,130.000	69,573	39,590	69,573							(29,983)	(29,983)		
74350A-10-8	PROPERTY SOLUTIONS ACQUISITION		09/03/2021	Various	11/11/2021	Various	49,193.000	472,368	479,629	472,368							7,261	7,261		
74350A-11-6	PROPERTY SOLUTIONS ACQUISITION		04/12/2021	Morgan Stanley	04/21/2021	Various	73,688.000	117,901	62,558	117,901							(55,343)	(55,343)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
74350A-20-7	PROPERTY SOLUTIONS ACQUISITION		03/04/2021	Various brokers	04/12/2021	Morgan Stanley	294,752.000	2,947,520	2,947,520	2,947,520										
744413-10-5	P3 HEALTH PARTNERS INC CLASS A		12/06/2021	Morgan Stanley	12/06/2021	Morgan Stanley	98,250.000	943,200	943,200	943,200										
74709Q-11-9	PWP FORWARD ACQUISITION I UNIT		05/04/2021	Morgan Stanley	05/21/2021	INSTINET LLC	983.000	1,475	669	1,475							(805)	(805)		
74709Q-20-0	PWP FORWARD ACQUISITION I UNIT		03/10/2021	Morgan Stanley Dean Witter	05/04/2021	Morgan Stanley	4,915.000	49,150	49,150	49,150										
74736A-10-3	QTS REALTY REIT INC TRUST CLAS		07/20/2021	Various	09/01/2021	Morgan Stanley	69,956.000	5,407,846	5,456,568	5,407,846							48,722	48,722		
74767A-10-5	QUANTUM FINTECH ACQUISITION UN		03/10/2021	Morgan Stanley	11/04/2021	Various	93,337.000	886,702	969,072	886,702							82,371	82,371		
74767A-11-3	QUANTUM FINTECH ACQUISITION UN		03/10/2021	Morgan Stanley	03/15/2021	Morgan Stanley	294,750.000	147,375	141,479	147,375							(5,896)	(5,896)		
74767A-20-4	QUANTUM FINTECH ACQUISITION UN		02/05/2021	Morgan Stanley	03/10/2021	Morgan Stanley	294,750.000	2,947,500	2,947,500	2,947,500										
75776W-10-3	REDWIRE CORP		09/03/2021	Morgan Stanley	09/07/2021	Morgan Stanley	9,891.000	99,157	99,157	99,157										
75956B-10-1	RELIANT BANCORP INC		07/15/2021	Keefe Bruyette & Woods	09/23/2021	Various	20,631.000	603,869	578,669	603,869							(25,200)	(25,200)	1,966	
75989E-10-6	RENOVACOR INC		09/03/2021	Morgan Stanley	09/03/2021	Morgan Stanley	48,999.000	455,691	455,691	455,691										
76155Y-11-6	REVOLUTION HEALTHCARE ACQUISIT		05/12/2021	Morgan Stanley	05/12/2021	Morgan Stanley	1,965.000	2,948	2,158	2,948							(790)	(790)		
76155Y-20-7	REVOLUTION HEALTHCARE ACQUISIT		03/18/2021	Morgan Stanley Dean Witter	05/12/2021	Various	19,650.000	196,500	197,589	196,500							1,089	1,089		
76156P-10-6	REVOLUTION ACCELERATION ACQUIS		02/24/2021	Morgan Stanley	02/24/2021	Morgan Stanley	49,697.000	462,191	713,797	462,191							251,605	251,605		
76156P-11-4	REVOLUTION ACCELERATION ACQUIS		02/24/2021	Morgan Stanley	02/24/2021	Morgan Stanley	16,565.000	34,787	60,330	34,787							25,544	25,544		
769395-11-2	RIVERVIEW ACQUISITION UNITS CO		09/29/2021	Morgan Stanley	10/12/2021	INSTINET LLC	24,728.000	14,837	12,240	14,837							(2,596)	(2,596)		
769395-20-3	RIVERVIEW ACQUISITION UNITS CO		08/06/2021	INSTINET LLC	09/29/2021	Morgan Stanley	49,456.000	489,862	489,862	489,862										
77118V-11-6	ROC ENERGY ACQUISITION UNITS C		12/31/2021	Morgan Stanley	12/31/2021	Morgan Stanley	272,002.000	108,801	91,120	108,801							(17,681)	(17,681)		
77118V-20-7	ROC ENERGY ACQUISITION UNITS C		12/02/2021	Various	12/31/2021	Morgan Stanley	272,002.000	2,729,169	2,729,169	2,729,169										
77584N-10-1	ROMAN DBDR TECH ACQ UNITS (PRO		06/24/2021	Various	12/28/2021	Various	373,623.000	3,702,201	3,812,271	3,702,201							110,070	110,070		
77867P-11-2	ROTH CH ACQUISITION IV UNITS		09/03/2021	Morgan Stanley	09/16/2021	INSTINET LLC	79,128.000	47,477	42,718	47,477							(4,759)	(4,759)		
77867P-20-3	ROTH CH ACQUISITION IV UNITS		08/06/2021	Various brokers	09/03/2021	Morgan Stanley	158,256.000	1,582,560	1,582,560	1,582,560										
77867Q-11-0	ROTH CH ACQUISITION III UNITS		03/24/2021	Morgan Stanley	03/26/2021	Various brokers	2,456.000	3,930	2,431	3,930							(1,498)	(1,498)		
77867Q-20-1	ROTH CH ACQUISITION III UNITS		03/03/2021	Various brokers	03/24/2021	Morgan Stanley	9,824.000	98,240	98,240	98,240										
77879W-10-5	ROTOR ACQUISITION UNITS (PROPO		08/18/2021	Various	09/27/2021	Various	561,416.000	5,487,230	5,642,347	5,487,230							155,116	155,116		
77879W-11-3	ROTOR ACQUISITION UNITS (PROPO		03/10/2021	Various	03/11/2021	Morgan Stanley	27,582.000	22,353	22,059	22,353							(294)	(294)		
77879W-20-4	ROTOR ACQUISITION UNITS (PROPO		01/15/2021	Credit Suisse	03/10/2021	Morgan Stanley	49,696.000	496,960	496,960	496,960										
78397T-10-3	SAB BIOTHERAPEUTICS INC		10/25/2021	Morgan Stanley	10/26/2021	Morgan Stanley	545,650.000	5,338,414	5,338,414	5,338,414										
784065-11-2	SCP HEALTHCARE UNITS (PROPOSED		03/15/2021	Morgan Stanley	03/22/2021	Various	491.000	393	451	393							58	58		
784065-20-3	SCP HEALTHCARE UNITS (PROPOSED		01/22/2021	Barclays Capital	03/15/2021	Morgan Stanley	982.000	9,820	9,820	9,820										
79956P-11-0	SANABY HEALTH ACQUISITION I UN		11/12/2021	Morgan Stanley	11/15/2021	Morgan Stanley	111,274.000	66,764	55,690	66,764							(11,074)	(11,074)		
79956P-20-1	SANABY HEALTH ACQUISITION I UN		11/01/2021	Various	11/12/2021	Morgan Stanley	222,548.000	2,240,426	2,240,426	2,240,426										
799792-11-4	SANDBRIDGE X2 UNITS CORP		05/04/2021	Morgan Stanley	05/04/2021	Morgan Stanley	16,703.000	15,033	12,480	15,033							(2,553)	(2,553)		
799792-20-5	SANDBRIDGE X2 UNITS CORP		03/10/2021	Various	05/04/2021	Morgan Stanley	50,109.000	501,827	501,827	501,827										
799793-10-4	SANDBRIDGE ACQUISITION CORP		02/25/2021	Morgan Stanley	07/15/2021	Corporate actions	9,939.000	106,645	99,390	106,645							(7,255)	(7,255)		
80359A-10-6	SARCOS TECHNOLOGY AND ROBOTICS		09/27/2021	Morgan Stanley	09/27/2021	Morgan Stanley	477,405.000	4,674,883	4,674,883	4,674,883										
808212-10-4	SCHULTZE SPECIAL PURPOSE ACQUI		12/01/2021	Morgan Stanley	12/22/2021	INSTINET LLC	1.000	10	10	10							1	1		
808212-11-2	SCHULTZE SPECIAL PURPOSE ACQUI		12/01/2021	Morgan Stanley	12/01/2021	Morgan Stanley	49,455.000	29,673	26,998	29,673							(2,675)	(2,675)		
808212-20-3	SCHULTZE SPECIAL PURPOSE ACQUI		10/08/2021	Various	12/01/2021	Morgan Stanley	98,910.000	982,918	982,918	982,918										
808641-11-2	SCIENCE STRATEGIC ACQUISITION		03/18/2021	Morgan Stanley	03/26/2021	Various	16,374.000	19,649	9,780	19,649							(9,869)	(9,869)		
808641-20-3	SCIENCE STRATEGIC ACQUISITION		01/26/2021	Credit Suisse	05/12/2021	Various	49,124.000	491,240	491,240	491,240										
808644-10-8	SCIENCE HOLDINGS INC		10/07/2021	Morgan Stanley	10/07/2021	Morgan Stanley	9,647.000	96,470	96,470	96,470										
81221H-11-3	SEAPORT GLOBAL ACQUISITION II		12/01/2021	Morgan Stanley	12/10/2021	Various	46,191.000	27,715	21,755	27,715							(5,959)	(5,959)		
81221H-20-4	SEAPORT GLOBAL ACQUISITION II		11/17/2021	Various	12/01/2021	Morgan Stanley	92,382.000	926,453	926,453	926,453										
812227-10-6	SEAPORT GLOBAL ACQUISITION EQU		09/23/2021	Various	10/26/2021	Various	370,815.000	3,656,676	3,745,796	3,656,676							89,120	89,120		
812227-11-4	SEAPORT GLOBAL ACQUISITION EQU		12/14/2020	Morgan Stanley	01/12/2021	Various	96,570.000	77,672	79,392	77,672							1,720	1,720		
81723H-11-6	SENIOR CONNECT ACQUISITION I U		02/24/2021	Morgan Stanley	03/17/2021	INSTINET LLC	12,424.000	19,878	11,741	19,878							(8,138)	(8,138)		
81786A-11-5	7GC HOLDINGS UNITS INC		02/12/2021	Morgan Stanley	05/10/2021	Various	49,695.000	74,543	78,728	74,543							4,185	4,185		
81787X-10-6	SEVEN OAKS ACQUISITION UNITS C		09/20/2021	Various	11/30/2021	Various	833,179.000	7,835,867	8,333,653	7,835,867							497,786	497,786		
81787X-11-4	SEVEN OAKS ACQUISITION UNITS C		02/08/2021	Morgan Stanley	02/17/2021	Various	292,952.000	468,723	563,171	468,723							94,448	94,448		
81947T-10-2	SHAPEWAYS HOLDINGS CORP		10/15/2021	Various	10/15/2021	INSTINET LLC	10,176.000	100,326	76,985	100,326							(23,341)	(23,341)		
81948W-10-4	SHARECARE INC CLASS A		07/02/2021	Morgan Stanley	07/02/2021	Morgan Stanley	99,000.000	983,565	983,565	983,565										
822821-11-2	SHELTER ACQUISITION I UNITS		08/23/2021	Morgan Stanley	09/14/2021	INSTINET LLC	9,891.000	5,935	5,165	5,935							(769)	(769)		
822821-20-3	SHELTER ACQUISITION I UNITS		06/30/2021	Citigroup Global Markets	08/23/2021	Morgan Stanley	19,782.000	197,820	197,820	197,820										
826332-11-6	SIERRA LAKE ACQUISITION UNITS		11/10/2021	Morgan Stanley	11/11/2021	Various	61,819.000	37,091	36,073	37,091							(1,019)	(1,019)		
826332-20-7	SIERRA LAKE ACQUISITION UNITS		09/15/2021	Various	11/09/2021	Morgan Stanley	123,638.000	1,225,871	1,225,871	1,225,871										
828175-20-8	SILVER SPIKE III ACQUISITION U		05/26/2021	Morgan Stanley	06/16/2021	Various brokers	98,910.000	989,100	988,111	989,100							(989)	(989)		
82836L-10-1	SILVERBOX ENGAGED MERGER I UNI		09/01/2021	Various	11/02/2021	INSTINET LLC	62,706.000	604,093	674,481	604,093							70,388	70,388		

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
82836L-11-9	SILVERBOX ENGAGED MERGER I UNI		04/19/2021	Morgan Stanley	04/28/2021	INSTINET LLC	3,275.000	3,930	2,117	3,930							(1,813)	(1,813)		
82836L-20-0	SILVERBOX ENGAGED MERGER I UNI		02/26/2021	Citigroup Global Markets	04/19/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
83066P-20-0	SKILLSOFT CORP		06/14/2021	Corporate actions	06/14/2021	Morgan Stanley	3,500,920.000	35,127,752	35,127,752	35,127,752										
83407F-10-1	SOFTWARE ACQ GRP II UNITS INC		02/22/2021	Various	08/17/2021	Morgan Stanley	42,284.000	427,639	422,863	427,639							(4,775)	(4,775)		
83407F-11-9	SOFTWARE ACQ GRP II UNITS INC		01/06/2021	Morgan Stanley	01/12/2021	Various	17,558.000	16,680	24,943	16,680							8,263	8,263		
83407J-11-1	SOFTWARE ACQUISITION GROUP III		09/21/2021	Morgan Stanley	09/22/2021	Morgan Stanley	74,183.000	44,510	39,318	44,510							(5,192)	(5,192)		
83407J-20-2	SOFTWARE ACQUISITION GROUP III		07/29/2021	Jefferies & Co.	09/21/2021	Morgan Stanley	148,366.000	1,483,660	1,483,660	1,483,660										
846775-10-4	SPARTAN ACQ II UNITS CORP		01/22/2021	Morgan Stanley	07/13/2021	Various	74,542.000	644,788	1,174,673	644,788							529,885	529,885		
84677S-11-2	SPARTAN ACQ II UNITS CORP		01/22/2021	Morgan Stanley	01/22/2021	Morgan Stanley	37,271.000	100,632	102,120	100,632							1,489	1,489		
84677L-10-9	SPARTACUS ACQ UNITS (PROPOSED)		08/06/2021	Various	10/28/2021	Various	295,975.000	2,928,618	2,959,031	2,928,618							30,413	30,413		
84677R-11-4	SPARTAN ACQUISITION III UNITS		04/01/2021	Morgan Stanley	04/06/2021	Morgan Stanley	17,194.000	27,510	17,469	27,510							(10,042)	(10,042)		
84677R-20-5	SPARTAN ACQUISITION III UNITS		02/09/2021	Credit Suisse	04/01/2021	Morgan Stanley	68,776.000	687,760	687,760	687,760										
84854Q-11-1	SPINDLETOP HEALTH ACQUISITION		12/27/2021	Morgan Stanley	12/29/2021	INSTINET LLC	480.000	288	310	288							22	22		
84854Q-20-2	SPINDLETOP HEALTH ACQUISITION		11/12/2021	Various	12/27/2021	Morgan Stanley	161,918.000	1,629,278	1,629,278	1,629,278										
84918M-10-6	SPORTS ENTERTAINMENT ACQUISITI		08/24/2021	Various	11/10/2021	Various	85,827.000	852,818	920,973	852,818							68,154	68,154		
849196-11-8	SPORTSTEK ACQUISITION UNITS CO		04/01/2021	Morgan Stanley	04/13/2021	Morgan Stanley	12,281.000	9,825	8,496	9,825							(1,328)	(1,328)		
849196-20-9	SPORTSTEK ACQUISITION UNITS CO		02/17/2021	STIFLE NICOLAUS & CO.	04/12/2021	Morgan Stanley	24,562.000	245,620	245,620	245,620										
84921J-11-6	SPORTSMAP TECH ACQUISITION UNI		12/14/2021	Morgan Stanley	12/14/2021	Morgan Stanley	101,094.000	40,438	47,514	40,438							7,076	7,076		
84921J-20-7	SPORTSMAP TECH ACQUISITION UNI		10/19/2021	Various	12/17/2021	Various	134,795.000	1,353,453	1,353,454	1,353,453							1	1		
85236Q-10-9	STABLE ROAD ACQUISITION CORP C		07/28/2021	INSTINET LLC	08/13/2021	Morgan Stanley	49,473.000	494,859	497,196	494,859							2,337	2,337		
855179-10-7	STAR PEAK REDEEMABLE UNITS CLA		08/02/2021	Various	09/30/2021	Morgan Stanley	690,139.000	6,824,219	6,903,723	6,824,219							79,503	79,503		
855179-11-5	STAR PEAK REDEEMABLE UNITS CLA		03/01/2021	Morgan Stanley	03/22/2021	Various	7,454.000	16,399	18,959	16,399							2,560	2,560		
855179-20-6	STAR PEAK REDEEMABLE UNITS CLA		01/06/2021	Credit Suisse	03/01/2021	Morgan Stanley	29,816.000	298,160	298,160	298,160										
85521J-10-9	STARBOARD VALUE ACQUISITION UN		04/05/2021	Various	07/30/2021	Morgan Stanley	109,031.000	1,103,232	1,090,957	1,103,232							(12,275)	(12,275)		
85521J-11-7	STARBOARD VALUE ACQUISITION UN		02/24/2021	Morgan Stanley	03/11/2021	INSTINET LLC	3,786.000	9,844	7,553	9,844							(2,291)	(2,291)		
85521J-20-8	STARBOARD VALUE ACQUISITION UN		02/19/2021	Credit Suisse	02/24/2021	Various	46,374.000	520,780	522,865	520,780							2,085	2,085		
86309R-11-5	STRATIM CLOUD ACQUISITION UNIT		05/05/2021	Morgan Stanley	05/17/2021	Various	3,275.000	2,948	2,696	2,948							(251)	(251)		
86309R-20-6	STRATIM CLOUD ACQUISITION UNIT		03/12/2021	Various brokers	05/05/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
86738J-10-6	SUNLIGHT FINANCIAL HOLDINGS IN		07/12/2021	Morgan Stanley	07/12/2021	Morgan Stanley	22,262.000	192,566	192,566	192,566										
86846V-10-8	SUPERNOVA PARTNERS ACQUISITION		08/19/2021	Various	09/01/2021	Morgan Stanley	53,776.000	535,581	538,014	535,581							2,433	2,433		
86889P-10-9	SURROZEN CORP		08/12/2021	Morgan Stanley	08/12/2021	Morgan Stanley	49,455.000	489,110	489,110	489,110										
87233Q-10-8	TC PIPELINES UNITS		03/01/2021	Various	03/03/2021	Various	224,593.000	6,817,579	6,872,271	6,817,579							54,691	54,691	63,863	
87257M-11-6	TLG ACQUISITION ONE UNITS CORP		03/24/2021	Morgan Stanley	03/26/2021	Various	197,253.000	236,704	109,716	236,704							(126,987)	(126,987)		
87257M-20-7	TLG ACQUISITION ONE UNITS CORP		01/28/2021	Various	05/12/2021	Various	591,760.000	5,940,246	5,940,245	5,940,246										
87301L-11-4	TCW SPECIAL PURPOSE ACQUISITIO		04/26/2021	Morgan Stanley	04/28/2021	Various	16,375.000	19,650	12,331	19,650							(7,320)	(7,320)		
87301L-20-5	TCW SPECIAL PURPOSE ACQUISITIO		03/02/2021	Citigroup Global Markets	04/26/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
876545-11-2	TASTEMAKER ACQUISITION UNITS C		03/01/2021	Morgan Stanley	03/01/2021	Morgan Stanley	74,543.000	69,325	76,063	69,325							6,738	6,738		
876545-20-3	TASTEMAKER ACQUISITION UNITS C		01/08/2021	STIFLE NICOLAUS & CO.	03/01/2021	Morgan Stanley	149,086.000	1,490,860	1,490,860	1,490,860										
87823R-11-0	TECH ENERGY TRANSITION UNITS C		05/11/2021	Morgan Stanley	05/14/2021	INSTINET LLC	3,275.000	2,948	2,115	2,948							(832)	(832)		
87823R-20-1	TECH ENERGY TRANSITION UNITS C		03/17/2021	Citigroup Global Markets	05/11/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
88025V-10-7	10X CAPITAL VENTURE ACQUISITIO		04/01/2021	Morgan Stanley	07/23/2021	Morgan Stanley	50,000.000	499,740	500,031	499,740							291	291		
88332T-10-0	THAYER VENTURES ACQUISITION UN		05/27/2021	Various	06/30/2021	INSTINET LLC	622.000	6,056	6,341	6,056							286	286		
88332T-11-8	THAYER VENTURES ACQUISITION UN		02/22/2021	Morgan Stanley	02/22/2021	Morgan Stanley	24,848.000	42,242	43,031	42,242							789	789		
88408P-10-7	THIMBLE POINT ACQUISITION UNIT		03/26/2021	Morgan Stanley	12/06/2021	Morgan Stanley	9,825.000	94,320	98,259	94,320							3,939	3,939		
88408P-11-5	THIMBLE POINT ACQUISITION UNIT		03/26/2021	Morgan Stanley	03/26/2021	Morgan Stanley	3,275.000	3,930	2,915	3,930							(1,015)	(1,015)		
88408P-20-6	THIMBLE POINT ACQUISITION UNIT		02/02/2021	Citigroup Global Markets	03/26/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
88605L-11-5	THUNDER BRIDGE CAPITAL PARTNER		09/13/2021	Various	09/13/2021	INSTINET LLC	24,828.000	37,193	24,704	37,193							(12,489)	(12,489)		
88605L-20-6	THUNDER BRIDGE CAPITAL PARTNER		06/30/2021	Various	08/23/2021	Morgan Stanley	123,640.000	1,234,051	1,234,051	1,234,051										
89268A-11-5	TRADEUP ACQUISITION UNITS CORP		09/15/2021	Morgan Stanley	09/16/2021	Morgan Stanley	14,837.000	8,902	6,040	8,902							(2,863)	(2,863)		
89268A-20-6	TRADEUP ACQUISITION UNITS CORP		07/15/2021	Various brokers	09/15/2021	Morgan Stanley	29,674.000	296,740	296,740	296,740										
89374L-10-4	TRANSLATE BIO INC		08/03/2021	INSTINET LLC	09/14/2021	Morgan Stanley	54,900.000	2,066,847	2,086,200	2,066,847							19,353	19,353		
89601Y-11-9	TRIBE CAPITAL GROWTH I UNITS C		09/01/2021	Morgan Stanley	09/14/2021	Various	37,009.000	44,411	37,720	44,411							(6,691)	(6,691)		
89601Y-20-0	TRIBE CAPITAL GROWTH I UNITS C		08/26/2021	Various	09/01/2021	Morgan Stanley	148,036.000	1,466,512	1,466,512	1,466,512										
90117G-10-5	TWC TECH HLDG II UNITS CORP		08/06/2021	Various	08/31/2021	Morgan Stanley	153,436.000	1,524,941	1,534,783	1,524,941							9,842	9,842		
90118T-11-4	TWELVE SEAS INVESTMENT COMPANY		04/19/2021	Morgan Stanley	04/28/2021	INSTINET LLC	65,500.000	78,600	40,482	78,600							(38,118)	(38,118)		
90118T-20-5	TWELVE SEAS INVESTMENT COMPANY		02/26/2021	Various	04/19/2021	Morgan Stanley	196,500.000	1,963,526	1,963,526	1,963,526										
90138P-11-8	26 CAPITAL ACQUISITION UNITS C		03/10/2021	Morgan Stanley	03/12/2021	Morgan Stanley	24,848.000	19,878	27,825	19,878							7,946	7,946		
90138P-20-9	26 CAPITAL ACQUISITION UNITS C		01/15/2021	Morgan Stanley	03/10/2021	Morgan Stanley	49,696.000	496,960	496,960	496,960										

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
90138Q-10-8	23ANDME HOLDING CLASS A CORP		06/17/2021	Morgan Stanley	06/23/2021	Various	41,604.000	422,250	419,051	422,250							(3,199)	(3,199)		
91532B-10-1	UPHEALTH INC		06/10/2021	Morgan Stanley	06/10/2021	Corporate actions	1,168,263.000	11,759,112	11,759,112	11,759,112										
91748P-10-0	USHG ACQUISITION UNITS CORP		04/22/2021	Morgan Stanley	11/09/2021	INSTINET LLC	4,911.000	47,146	52,312	47,146							5,166	5,166		
91748P-11-8	USHG ACQUISITION UNITS CORP		04/22/2021	Morgan Stanley	04/22/2021	Morgan Stanley	1,637.000	1,964	1,220	1,964							(745)	(745)		
91748P-20-9	USHG ACQUISITION UNITS CORP		02/25/2021	Goldman Sachs	05/12/2021	Various	4,913.000	49,130	49,130	49,130										
92244F-11-7	VECTOIQ ACQUISITION II UNITS C		03/05/2021	Morgan Stanley	03/05/2021	Morgan Stanley	19,878.000	59,634	55,573	59,634							(4,061)	(4,061)		
92244F-20-8	VECTOIQ ACQUISITION II UNITS C		01/07/2021	Morgan Stanley	03/05/2021	Morgan Stanley	99,390.000	993,900	993,900	993,900										
92259E-20-3	VELOCITY ACQUISITION UNITS COR		02/23/2021	Citigroup Global Markets	02/24/2021	Various	19,650.000	196,500	201,018	196,500							4,518	4,518		
92538T-20-3	VESPER HEALTHCARE ACQ UNITS		04/23/2021	INSTINET LLC	04/23/2021	INSTINET LLC	1.000	11	11	11										
92771A-10-1	VIRGIN ORBIT HOLDINGS INC		12/30/2021	Morgan Stanley	12/31/2021	Morgan Stanley	144,580.000	1,422,881	1,422,881	1,422,881										
92837J-10-4	VIRTUOSO ACQUISITION UNITS COR		08/24/2021	Various	11/12/2021	Cantor Fitzgerald	329,811.000	3,243,803	3,298,093	3,243,803							54,290	54,290		
92837J-11-2	VIRTUOSO ACQUISITION UNITS COR		03/17/2021	Morgan Stanley	03/24/2021	Various	41,118.000	32,894	30,604	32,894							(2,291)	(2,291)		
92837J-20-3	VIRTUOSO ACQUISITION UNITS COR		01/22/2021	Morgan Stanley	03/17/2021	Morgan Stanley	82,236.000	834,561	834,695	834,561							134	134		
92838J-11-1	VISION SENSING ACQUISITION UNI		12/29/2021	Morgan Stanley	12/29/2021	Morgan Stanley	127,092.000	50,837	53,556	50,837							2,719	2,719		
92838J-20-2	VISION SENSING ACQUISITION UNI		12/27/2021	Various	12/29/2021	Morgan Stanley	169,456.000	1,714,960	1,714,960	1,714,960										
92840M-10-2	VISTRA CORP		03/19/2021	Various	10/13/2021	Various	800,000.000	14,404,039	15,720,223	14,404,039							1,316,184	1,316,184	296,250	
92840T-10-7	VISTAS MEDIA ACQUISITION INC C		03/18/2021	Various brokers	12/21/2021	INSTINET LLC	9,914.000	98,743	100,581	98,743							1,838	1,838		
92853V-10-6	VIVEON HEALTH ACQUISITION UNIT		03/26/2021	Various	06/24/2021	Morgan Stanley	275,111.000	2,557,475	2,721,852	2,557,475							164,377	164,377		
92853V-11-4	VIVEON HEALTH ACQUISITION UNIT		02/04/2021	Morgan Stanley	02/04/2021	Morgan Stanley	298,170.000	208,719	194,978	208,719							(13,741)	(13,741)		
92853V-12-2	VIVEON HEALTH ACQUISITION UNIT		02/04/2021	Morgan Stanley	02/04/2021	Morgan Stanley	298,170.000	89,451	116,284	89,451							26,833	26,833		
936273-11-9	WARRIOR TECHNOLOGIES ACQUISITI		04/19/2021	Morgan Stanley	04/23/2021	Various	119,693.000	95,754	62,567	95,754							(33,187)	(33,187)		
936273-20-0	WARRIOR TECHNOLOGIES ACQUISITI		03/02/2021	Various	05/12/2021	Various	239,387.000	2,395,371	2,395,371	2,395,371										
96951B-11-0	WILLIAMS ROWLAND ACQUISITION U		09/20/2021	Morgan Stanley	09/21/2021	Morgan Stanley	79,128.000	47,477	38,360	47,477							(9,117)	(9,117)		
96951B-20-1	WILLIAMS ROWLAND ACQUISITION U		07/27/2021	OPPENHEIMER & CO., INC	09/20/2021	Morgan Stanley	158,256.000	1,581,076	1,581,076	1,581,076										
97655B-11-7	WINVEST ACQUISITION UNITS CORP		10/12/2021	Morgan Stanley	10/12/2021	Morgan Stanley	98,910.000	29,673	23,738	29,673							(5,935)	(5,935)		
97655B-12-5	WINVEST ACQUISITION UNITS CORP		10/12/2021	Morgan Stanley	10/12/2021	Morgan Stanley	98,910.000	29,673	28,684	29,673							(989)	(989)		
97655B-20-8	WINVEST ACQUISITION UNITS CORP		09/15/2021	Various brokers	10/12/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
98423B-10-8	XOS CORP		08/20/2021	Morgan Stanley	08/20/2021	Morgan Stanley	66,675.000	633,785	633,785	633,785										
98880C-11-0	Z WORK ACQUISITION UNITS CORP		03/24/2021	Morgan Stanley	03/26/2021	Various	6,550.000	7,860	4,697	7,860							(3,163)	(3,163)		
98880C-20-1	Z WORK ACQUISITION UNITS CORP		01/29/2021	Jefferies & Co.	03/24/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
98907K-10-3	ZANITE ACQUISITION UNITS (PROP		03/03/2021	Various	06/18/2021	Various	562,422.000	5,580,787	6,687,550	5,580,787							1,106,763	1,106,763		
98907K-11-1	ZANITE ACQUISITION UNITS (PROP		01/07/2021	Morgan Stanley	01/11/2021	Morgan Stanley	182,011.000	273,017	344,541	273,017							71,525	71,525		
G00748-10-6	ACON S2 ACQUISITION CORP CLASS		08/30/2021	Jones Trading	10/13/2021	Morgan Stanley	99,024.000	983,307	990,307	983,307							7,000	7,000		
G01202-11-1	AGILE GROWTH UNITS CORP		05/04/2021	Morgan Stanley	05/05/2021	Morgan Stanley	1,637.000	1,473	1,138	1,473							(336)	(336)		
G01202-12-9	AGILE GROWTH UNITS CORP		03/10/2021	Citigroup Global Markets	05/11/2021	Various	4,913.000	49,130	49,130	49,130										
G0190X-10-0	AJAX I UNITS		08/03/2021	Various	08/27/2021	Morgan Stanley	334,815.000	3,332,778	3,352,367	3,332,778							19,589	19,589		
G0230C-12-4	ALPHA STAR ACQUISITION UNITS C		12/13/2021	Various brokers	12/13/2021	Various brokers	74,182.000	741,820	752,943	741,820							11,123	11,123		
G0370U-11-6	ALTIMAR ACQUISITION III UNITS		04/28/2021	Morgan Stanley	04/28/2021	Morgan Stanley	1,228.000	1,474	1,283	1,474							(190)	(190)		
G0370U-12-4	ALTIMAR ACQUISITION III UNITS		03/04/2021	Goldman Sachs	04/28/2021	Morgan Stanley	4,912.000	49,120	49,120	49,120										
G03959-11-4	ANTHEMIS DIGITAL ACQUISITIONS		12/27/2021	Morgan Stanley	12/27/2021	Morgan Stanley	100,147.000	60,088	51,575	60,088							(8,513)	(8,513)		
G03959-12-2	ANTHEMIS DIGITAL ACQUISITIONS		11/02/2021	Various	12/27/2021	Morgan Stanley	200,294.000	2,015,390	2,015,391	2,015,390										
G0404A-11-0	AMERICAS TECHNOLOGY ACQUISITIO		03/05/2021	Morgan Stanley	03/10/2021	Various	110,302.000	105,635	102,314	105,635							(3,321)	(3,321)		
G0404A-12-8	AMERICAS TECHNOLOGY ACQUISITIO		02/26/2021	Various brokers	03/05/2021	Morgan Stanley	46,670.000	490,502	490,502	490,502										
G04119-10-6	PATHFINDER ACQUISITION CORP		04/12/2021	Morgan Stanley	07/15/2021	INSTINET LLC	4,912.000	47,155	49,095	47,155							1,940	1,940		
G04119-11-4	PATHFINDER ACQUISITION CORP		02/17/2021	Deutsche Bank	04/12/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
G04119-12-2	PATHFINDER ACQUISITION CORP		04/12/2021	Morgan Stanley	04/22/2021	INSTINET LLC	1,965.000	3,930	1,810	3,930							(2,120)	(2,120)		
G0477L-11-8	ARCTOS NORTHSTAR ACQUISITION U		03/17/2021	Various	05/11/2021	Various	116,295.000	1,166,913	1,166,913	1,166,913										
G0477L-12-6	ARCTOS NORTHSTAR ACQUISITION U		04/16/2021	Morgan Stanley	04/26/2021	Various	29,073.000	46,517	24,749	46,517							(21,768)	(21,768)		
G0633D-11-7	AUSTERLITZ ACQUISITION I UNITS		02/26/2021	Credit Suisse	04/19/2021	Morgan Stanley	73,688.000	736,880	736,880	736,880										
G0633D-12-5	AUSTERLITZ ACQUISITION I UNITS		04/19/2021	Morgan Stanley	04/23/2021	Various	18,422.000	29,475	18,875	29,475							(10,600)	(10,600)		
G0633U-11-9	AUSTERLITZ ACQUISITION II UNIT		02/26/2021	Credit Suisse	04/20/2021	Morgan Stanley	98,252.000	982,520	982,520	982,520										
G0633U-12-7	AUSTERLITZ ACQUISITION II UNIT		04/19/2021	Morgan Stanley	04/21/2021	Morgan Stanley	24,563.000	39,301	26,096	39,301							(13,205)	(13,205)		
G06536-11-7	WAVERLEY CAPITAL ACQUISITION		10/12/2021	Morgan Stanley	10/19/2021	INSTINET LLC	8,242.000	7,418	4,927	7,418							(2,490)	(2,490)		
G06536-12-5	WAVERLEY CAPITAL ACQUISITION 1		08/20/2021	INSTINET LLC	10/14/2021	Various	24,727.000	243,685	243,685	243,685										
G07031-10-0	BABYLON HOLDINGS LTD-CL A		10/22/2021	Morgan Stanley	10/22/2021	Morgan Stanley	190,875.000	1,860,126	1,860,126	1,860,126										
G07247-11-0	AVISTA PUBLIC ACQUISITION II U		08/10/2021	Credit Suisse	10/04/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
G07247-12-8	AVISTA PUBLIC ACQUISITION II U		10/04/2021	Morgan Stanley	10/04/2021	Morgan Stanley	65,940.000	59,346	35,607	59,346							(23,739)	(23,739)		
G0R21B-10-4	ARCLIGHT CLEAN TRANSITION II U		05/20/2021	Morgan Stanley	12/02/2021	INSTINET LLC	19,650.000	190,605	200,611	190,605							10,006	10,006		

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
G0R21B-11-2	ARCLIGHT CLEAN TRANSITION II U		05/20/2021	Morgan Stanley	05/21/2021	Morgan Stanley	3,930.000	5,895	3,596	5,895							(2,299)	(2,299)		
G0R21B-12-0	ARCLIGHT CLEAN TRANSITION II U		03/23/2021	Citigroup Global Markets	05/20/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
G1125A-11-6	BIOTECH ACQUISITION UNITS		03/18/2021	Morgan Stanley	03/22/2021	Morgan Stanley	24,562.000	19,650	19,856	19,650							206	206		
G1125A-12-4	BIOTECH ACQUISITION UNITS		01/26/2021	Morgan Stanley	03/18/2021	Morgan Stanley	49,124.000	491,240	491,240	491,240										
G12610-11-5	BLUERIVER ACQUISITION UNITS CO		03/22/2021	Morgan Stanley	03/26/2021	Morgan Stanley	6,550.000	7,860	6,484	7,860							(1,376)	(1,376)		
G12610-12-3	BLUERIVER ACQUISITION UNITS CO		01/29/2021	Goldman Sachs	03/22/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
G1745A-11-6	CACTUS ACQUISITION UNITS CORP		10/29/2021	Various	12/31/2021	Morgan Stanley	169,532.000	1,704,760	1,704,760	1,704,760										
G19276-11-5	CARTESIAN GROWTH UNITS CORP		04/20/2021	Morgan Stanley	05/11/2021	INSTINET LLC	32,750.000	39,300	23,687	39,300							(15,613)	(15,613)		
G19276-12-3	CARTESIAN GROWTH UNITS CORP		02/24/2021	Citigroup Global Markets	04/20/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
G1992N-11-8	CC NEUBERGER PRINCIPAL HOLDING		02/03/2021	Citigroup Global Markets	03/29/2021	Morgan Stanley	4,915.000	49,150	49,150	49,150										
G1992N-12-6	CC NEUBERGER PRINCIPAL HOLDING		03/29/2021	Morgan Stanley	04/06/2021	Various	983.000	1,966	1,121	1,966							(845)	(845)		
G2058L-11-1	CHAVANT CAPITAL ACQUISITION UN		08/16/2021	Morgan Stanley	08/19/2021	INSTINET LLC	59,346.000	38,575	31,332	38,575							(7,243)	(7,243)		
G2058L-12-9	CHAVANT CAPITAL ACQUISITION UN		07/20/2021	Various brokers	08/16/2021	Morgan Stanley	79,128.000	791,280	791,280	791,280										
G2284B-11-9	COLONNADE ACQUISITION II UNITS		05/04/2021	Morgan Stanley	05/13/2021	Various	19,690.000	29,535	18,219	29,535							(11,316)	(11,316)		
G2284B-12-7	COLONNADE ACQUISITION II UNITS		03/17/2021	Various	05/04/2021	Morgan Stanley	98,450.000	983,389	983,390	983,389										
G24237-11-0	CORAZON CAPITAL V838 MONOCEROS		03/24/2021	Citigroup Global Markets	05/14/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
G24237-12-8	CORAZON CAPITAL V838 MONOCEROS		05/14/2021	Morgan Stanley	06/16/2021	Various	16,375.000	14,738	14,115	14,738							(623)	(623)		
G2425N-11-3	CORNER GROWTH ACQUISITION UNIT		02/19/2021	Morgan Stanley	03/11/2021	Various	33,130.000	66,260	62,862	66,260							(3,398)	(3,398)		
G2426E-11-2	CORNER GROWTH ACQUISITION UNI		06/17/2021	Morgan Stanley	08/11/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
G2426E-12-0	CORNER GROWTH ACQUISITION UNI		08/11/2021	Morgan Stanley	08/12/2021	Morgan Stanley	32,970.000	29,673	32,593	29,673							2,920	2,920		
G2445M-10-3	CONSONANCE HFW ACQUISITION COR		06/03/2021	Morgan Stanley	08/12/2021	Morgan Stanley	49,455.000	489,110	494,712	489,110							5,602	5,602		
G2554Y-11-2	CRESCENT COVE ACQUISITION UNIT		02/05/2021	Cantor Fitzgerald	04/01/2021	Morgan Stanley	49,126.000	491,260	491,260	491,260										
G2554Y-12-0	CRESCENT COVE ACQUISITION UNIT		04/01/2021	Morgan Stanley	04/07/2021	Various	24,563.000	19,650	17,685	19,650							(1,965)	(1,965)		
G25741-11-0	CROWN PROPTECH ACQUISITIONS UN		04/01/2021	Morgan Stanley	04/07/2021	Various	26,956.000	32,347	18,927	32,347							(13,421)	(13,421)		
G25741-12-8	CROWN PROPTECH ACQUISITIONS UN		02/19/2021	Various	05/11/2021	Various	80,869.000	835,142	835,376	835,142							234	234		
G2758T-11-7	DHC ACQUISITION UNITS CORP		04/23/2021	Morgan Stanley	05/03/2021	Various	38,978.000	46,774	29,106	46,774							(17,667)	(17,667)		
G2758T-12-5	DHC ACQUISITION UNITS CORP		03/02/2021	Various	05/11/2021	Various	116,936.000	1,169,851	1,169,360	1,169,851							(491)	(491)		
G2773W-11-1	DECARBONIZATION PLUS ACQUISITI		10/04/2021	Morgan Stanley	10/04/2021	Morgan Stanley	98,910.000	59,346	56,113	59,346							(3,233)	(3,233)		
G2773W-12-9	DECARBONIZATION PLUS ACQUISITI		08/11/2021	Credit Suisse	10/04/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
G28302-10-0	DRAGONEER GROWTH OPPORTUNITIES		05/20/2021	Various	08/02/2021	Morgan Stanley	49,454.000	490,416	494,561	490,416							4,146	4,146		
G2955B-10-9	EJF ACQUISITION UNITS CORP		04/19/2021	Morgan Stanley	11/29/2021	Various	4,557.000	43,747	45,865	43,747							2,117	2,117		
G2955B-11-7	EJF ACQUISITION UNITS CORP		02/25/2021	UBS Financial Securities	05/11/2021	Various	24,562.000	245,620	245,620	245,620										
G2955B-12-5	EJF ACQUISITION UNITS CORP		04/20/2021	Morgan Stanley	04/27/2021	INSTINET LLC	8,187.000	9,824	4,626	9,824							(5,199)	(5,199)		
G2R05B-11-8	DP CAP ACQUISITION I UNITS COR		11/09/2021	Various brokers	12/31/2021	Morgan Stanley	98,912.000	992,582	992,582	992,582										
G2R05B-12-6	DP CAP ACQUISITION I UNITS COR		12/31/2021	Morgan Stanley	12/31/2021	Morgan Stanley	49,456.000	29,674	29,179	29,674							(495)	(495)		
G30092-11-1	ELLIOTT OPPORTUNITY II CORP		08/20/2021	Morgan Stanley	09/03/2021	Various	24,728.000	29,674	24,936	29,674							(4,738)	(4,738)		
G30092-12-9	ELLIOTT OPPORTUNITY II UNITS C		06/29/2021	Credit Suisse	08/20/2021	Morgan Stanley	98,912.000	989,120	989,120	989,120										
G31067-11-2	SCION TECH GROWTH I UNITS		02/05/2021	Morgan Stanley	03/10/2021	Various brokers	33,130.000	69,573	37,768	69,573							(31,805)	(31,805)		
G3137C-11-4	ENTERPRISE TECHNOLOGY ACQUIS		12/13/2021	Morgan Stanley	12/13/2021	Morgan Stanley	98,910.000	59,346	48,466	59,346							(10,880)	(10,880)		
G3137C-12-2	ENTERPRISE TECHNOLOGY ACQUIS		10/19/2021	Morgan Stanley	12/13/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
G3167L-11-7	ENPHYS ACQUISITION UNITS CORP		11/30/2021	Morgan Stanley	12/03/2021	Various	49,950.000	29,970	25,040	29,970							(4,930)	(4,930)		
G3167L-12-5	ENPHYS ACQUISITION UNITS CORP		10/11/2021	Morgan Stanley	11/30/2021	Morgan Stanley	99,900.000	981,013	981,013	981,013										
G3195H-11-2	ESM ACQUISITION UNITS CORP		05/04/2021	Morgan Stanley	05/06/2021	Various	81,875.000	73,688	57,286	73,688							(16,401)	(16,401)		
G3195H-12-0	ESM ACQUISITION UNITS CORP		03/10/2021	Various	05/04/2021	Morgan Stanley	245,625.000	2,458,215	2,458,215	2,458,215										
G33032-11-4	ARES ACQUISITION UNITS CORP		02/02/2021	UBS Financial Securities	03/26/2021	Morgan Stanley	24,560.000	245,600	245,600	245,600										
G33032-12-2	ARES ACQUISITION UNITS CORP		03/26/2021	Morgan Stanley	03/26/2021	Morgan Stanley	4,912.000	9,824	4,719	9,824							(5,105)	(5,105)		
G3312L-10-3	FAR PEAK ACQUISITION CORP-A		06/25/2021	Various brokers	12/17/2021	Various	53,788.000	537,877	574,355	537,877							36,477	36,477		
G36427-11-3	FORTRESS CAPITAL ACQUISITION U		01/13/2021	Citigroup Global Markets	03/10/2021	Morgan Stanley	24,845.000	248,450	248,450	248,450										
G36427-12-1	FORTRESS CAPITAL ACQUISITION U		03/10/2021	Morgan Stanley	03/12/2021	Various	4,969.000	9,938	6,614	9,938							(3,324)	(3,324)		
G3661E-11-4	FOUNDER SPAC UNITS		12/08/2021	Morgan Stanley	12/08/2021	Morgan Stanley	148,365.000	89,019	72,698	89,019							(16,321)	(16,321)		
G3661E-12-2	FOUNDER SPAC UNITS		10/15/2021	Various	12/08/2021	Morgan Stanley	296,730.000	2,972,001	2,972,001	2,972,001										
G3663X-10-2	FREEDOM ACQUISITION I UNITS CO		02/26/2021	JP Morgan Securities	04/19/2021	Morgan Stanley	19,652.000	196,520	196,520	196,520										
G3663X-12-8	FREEDOM ACQUISITION I UNITS CO		04/19/2021	Morgan Stanley	04/22/2021	Morgan Stanley	4,913.000	7,861	4,154	7,861							(3,707)	(3,707)		
G36826-11-6	FRONTIER ACQUISITION UNITS COR		03/11/2021	Credit Suisse	05/05/2021	Morgan Stanley	34,388.000	343,880	343,880	343,880										
G36826-12-4	FRONTIER ACQUISITION UNITS COR		05/05/2021	Morgan Stanley	05/10/2021	Various	8,597.000	10,316	7,880	10,316							(2,437)	(2,437)		
G37283-11-9	FTAC ATHENA ACQUISITION UNITS		04/20/2021	Morgan Stanley	04/26/2021	INSTINET LLC	18,422.000	29,475	21,420	29,475							(8,056)	(8,056)		
G37283-12-7	FTAC ATHENA ACQUISITION UNITS		02/23/2021	Morgan Stanley	04/20/2021	Morgan Stanley	73,688.000	736,880	736,880	736,880										
G37288-10-0	FTAC OLYMPUS ACQUISITION UNITS		06/16/2021	Bloomberg Tradebooks	06/28/2021	Morgan Stanley	10,500.000	105,528	105,008	105,528							(519)	(519)		

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
G3728Y-11-1	FTAC HERA ACQUISITION UNITS CO		04/28/2021	Morgan Stanley	04/28/2021	Morgan Stanley	21,271.000	25,525	19,250	25,525							(6,275)	(6,275)		
G3728Y-12-9	FTAC HERA ACQUISITION UNITS CO		03/04/2021	Various	04/28/2021	Morgan Stanley	85,084.000	848,632	848,632	848,632										
G38245-10-9	GENESIS PARK ACQUISITION CORP		05/17/2021	Various	09/03/2021	Various	28,320.000	280,304	289,020	280,304							8,716	8,716		
G3934K-10-3	GLOBAL SPAC PARTNERS UNITS		05/27/2021	Various	06/01/2021	Morgan Stanley	137.000	1,342	1,351	1,342							9	9		
G3934K-11-1	GLOBAL SPAC PARTNERS UNITS		05/12/2021	Morgan Stanley	05/19/2021	INSTINET LLC	28,208.000	16,925	8,733	16,925							(8,192)	(8,192)		
G3934K-13-7	GLOBAL SPAC PARTNERS UNITS		04/12/2021	INSTINET LLC	05/12/2021	Various	56,516.000	563,344	563,412	563,344							69	69		
G3934N-11-5	G3934N123		12/20/2021	Morgan Stanley	12/20/2021	Morgan Stanley	89,019.000	53,411	43,619	53,411							(9,792)	(9,792)		
G3934N-12-3	G3934N123		10/21/2021	Various	12/20/2021	Morgan Stanley	178,038.000	1,789,035	1,789,035	1,789,035										
G3934P-11-0	GLOBAL PARTNER ACQUISITION II		01/12/2021	UBS Financial Securities	04/16/2021	Morgan Stanley	74,544.000	745,440	745,440	745,440										
G3934P-12-8	GLOBAL PARTNER ACQUISITION II		04/16/2021	Morgan Stanley	04/20/2021	INSTINET LLC	12,424.000	29,818	10,001	29,818							(19,816)	(19,816)		
G3R19A-11-2	FINTECH EVOLUTION ACQUISITION		03/02/2021	UBS Financial Securities	04/26/2021	Morgan Stanley	58,950.000	590,483	590,483	590,483										
G3R19A-12-0	FINTECH EVOLUTION ACQUISITION		04/26/2021	Morgan Stanley	04/26/2021	Morgan Stanley	19,650.000	23,580	17,531	23,580							(6,049)	(6,049)		
G3R23A-11-6	GALATA ACQUISITION UNITS CORP		08/12/2021	Morgan Stanley	08/27/2021	Various brokers	74,183.000	44,510	32,641	44,510							(11,869)	(11,869)		
G3R23A-12-4	GALATA ACQUISITION UNITS CORP		07/09/2021	Various brokers	08/12/2021	Morgan Stanley	148,366.000	1,483,660	1,483,660	1,483,660										
G3R34K-11-1	FINNOVATE ACQUISITION UNITS CO		12/09/2021	Morgan Stanley	12/09/2021	Morgan Stanley	73,251.000	29,300	35,893	29,300							6,592	6,592		
G3R34K-12-9	FINNOVATE ACQUISITION UNITS CO		11/05/2021	Various	12/09/2021	Morgan Stanley	97,668.000	980,537	980,537	980,537										
G3R95N-11-1	ESGEN ACQUISITION UNITS CORP		12/14/2021	Morgan Stanley	12/14/2021	Morgan Stanley	82,918.000	49,751	40,630	49,751							(9,121)	(9,121)		
G3R95N-12-9	ESGEN ACQUISITION UNITS CORP		10/20/2021	Various	12/14/2021	Morgan Stanley	165,836.000	1,667,602	1,667,602	1,667,602										
G4166K-11-8	GREEN VISOR FINANCIAL TECHNOLO		12/27/2021	Various	12/31/2021	Morgan Stanley	109,698.000	1,097,793	1,097,785	1,097,793							(7)	(7)		
G42041-11-4	G SQUARED ASCEND II UNITS INC		06/15/2021	UBS Financial Securities	12/31/2021	Various	106,624.000	1,066,240	1,066,240	1,066,240										
G42041-12-2	G SQUARED ASCEND II UNITS INC		08/06/2021	Morgan Stanley	09/07/2021	Various	35,541.000	31,987	23,615	31,987							(8,372)	(8,372)		
G4204R-11-7	G SQUARED ASCEND I UNITS INC		03/29/2021	Morgan Stanley	03/29/2021	Morgan Stanley	7,860.000	15,720	6,995	15,720							(8,725)	(8,725)		
G4204R-12-5	G SQUARED ASCEND I UNITS INC		02/05/2021	UBS Financial Securities	03/29/2021	Morgan Stanley	39,300.000	393,000	393,000	393,000										
G44125-10-5	HEALTHCOR CATALIO ACQUISITION		12/01/2021	Various	12/22/2021	Various	478,313.000	4,764,185	4,784,093	4,764,185							19,908	19,908		
G46482-11-6	HUNT COMPANIES ACQUISITION I U		11/10/2021	Various	12/31/2021	Morgan Stanley	247,344.000	2,491,623	2,491,623	2,491,623										
G46482-12-4	HUNT COMPANIES ACQUISITION I U		12/31/2021	Morgan Stanley	12/31/2021	Morgan Stanley	593.000	356	299	356							(56)	(56)		
G46843-11-9	IBERE PHARMACEUTICALS UNITS		04/19/2021	Morgan Stanley	04/20/2021	Morgan Stanley	34,388.000	27,510	22,202	27,510							(5,309)	(5,309)		
G46843-12-7	IBERE PHARMACEUTICALS UNITS		02/26/2021	Various	04/19/2021	Morgan Stanley	68,776.000	688,006	687,760	688,006							(246)	(246)		
G4761A-11-9	INDEPENDENCE HOLDINGS UNITS CO		03/09/2021	Various	05/04/2021	Morgan Stanley	122,810.000	1,231,048	1,231,047	1,231,048										
G4761A-12-7	INDEPENDENCE HOLDINGS UNITS CO		05/04/2021	Morgan Stanley	05/19/2021	INSTINET LLC	24,562.000	36,843	22,066	36,843							(14,777)	(14,777)		
G49392-10-6	ION ACQUISITION UNITS CORP LT		06/30/2021	Various	07/02/2021	Various	57,405.000	573,015	576,153	573,015							3,138	3,138		
G49773-11-5	ITIQUIRA ACQUISITION CORP		03/29/2021	Morgan Stanley	04/06/2021	Various brokers	491.000	393	265	393							(128)	(128)		
G49773-12-3	ITIQUIRA ACQUISITION CORP		02/04/2021	Citigroup Global Markets	03/29/2021	Morgan Stanley	982.000	9,820	9,820	9,820										
G49775-11-0	ITHAX ACQUISITION UNITS CORP		01/28/2021	Morgan Stanley	03/23/2021	Morgan Stanley	196,500.000	1,973,843	1,973,843	1,973,843										
G49775-12-8	ITHAX ACQUISITION UNITS CORP		03/23/2021	Morgan Stanley	03/23/2021	Morgan Stanley	98,250.000	78,600	62,887	78,600							(15,713)	(15,713)		
G4989X-10-7	JACK CREEK INVESTMENT UNITS		01/22/2021	UBS Financial Securities	03/15/2021	Morgan Stanley	24,562.000	245,620	245,620	245,620										
G4989X-12-3	JACK CREEK INVESTMENT UNITS		03/15/2021	Morgan Stanley	03/16/2021	Morgan Stanley	12,281.000	9,825	10,502	9,825							677	677		
G50735-11-0	JAWS JUGGERNAUT ACQUISITION UN		08/11/2021	Morgan Stanley	08/12/2021	Morgan Stanley	12,364.000	14,837	15,331	14,837							494	494		
G50735-12-8	JAWS JUGGERNAUT ACQUISITION UN		06/18/2021	Credit Suisse	08/11/2021	Morgan Stanley	49,456.000	494,560	494,560	494,560										
G50737-10-8	JAWS MUSTANG ACQUISITION UNITS		03/29/2021	Morgan Stanley	08/20/2021	Morgan Stanley	49,455.000	474,768	478,230	474,768							3,462	3,462		
G50737-11-6	JAWS MUSTANG ACQUISITION UNITS		02/02/2021	Credit Suisse	03/29/2021	Morgan Stanley	68,776.000	687,760	687,760	687,760										
G50737-12-4	JAWS MUSTANG ACQUISITION UNITS		03/29/2021	Morgan Stanley	03/29/2021	Morgan Stanley	17,194.000	27,510	20,461	27,510							(7,050)	(7,050)		
G5251K-11-1	KENSINGTON CAPITAL ACQUISITION		08/13/2021	Various	10/06/2021	Morgan Stanley	202,768.000	2,027,680	2,027,680	2,027,680										
G5251K-12-9	KENSINGTON CAPITAL ACQUISITION		10/06/2021	Morgan Stanley	10/06/2021	Morgan Stanley	152,076.000	60,830	90,086	60,830							29,255	29,255		
G5259L-11-1	KERNEL GROUP HOLDINGS UNITS IN		02/08/2021	Various	05/11/2021	Various	24,593.000	245,940	245,939	245,940										
G5259L-12-9	KERNEL GROUP HOLDINGS UNITS IN		03/29/2021	Morgan Stanley	03/29/2021	Morgan Stanley	12,296.000	9,837	5,410	9,837							(4,427)	(4,427)		
G5276C-10-2	KISMET ACQUISITION THREE UNITS		04/15/2021	Morgan Stanley	04/28/2021	INSTINET LLC	13,100.000	15,720	8,188	15,720							(7,533)	(7,533)		
G5276C-12-8	KISMET ACQUISITION THREE UNITS		02/18/2021	Credit Suisse	04/15/2021	Morgan Stanley	39,300.000	393,000	393,000	393,000										
G52807-11-5	KISMET ACQUISITION TWO UNITS C		04/12/2021	Morgan Stanley	04/27/2021	INSTINET LLC	327.000	392	195	392							(198)	(198)		
G52807-12-3	KISMET ACQUISITION TWO UNITS C		02/18/2021	Citigroup Global Markets	05/11/2021	Various	982.000	9,820	9,820	9,820										
G5338L-11-6	LAMF GLOBAL VENTURES I UNITS C		11/11/2021	Various	12/31/2021	Morgan Stanley	148,366.000	1,493,798	1,493,798	1,493,798										
G54085-11-6	LEAD EDGE GROWTH OPPORTUNITIES		05/17/2021	Morgan Stanley	06/07/2021	Various	12,281.000	14,737	13,159	14,737							(1,579)	(1,579)		
G54085-12-4	LEAD EDGE GROWTH OPPORTUNITIES		03/23/2021	Morgan Stanley	05/17/2021	Morgan Stanley	49,124.000	491,461	491,240	491,461							(221)	(221)		
G5463T-10-8	LEO HOLDINGS III UNITS CORP		08/10/2021	Various	11/22/2021	Various	277,673.000	2,732,405	2,776,890	2,732,405							44,485	44,485		
G5463T-11-6	LEO HOLDINGS III UNITS CORP		02/26/2021	Deutsche Bank	05/12/2021	Various	39,304.000	393,040	393,040	393,040										
G5463T-12-4	LEO HOLDINGS III UNITS CORP		04/28/2021	Morgan Stanley	04/28/2021	Morgan Stanley	7,860.000	15,720	5,468	15,720							(10,252)	(10,252)		
G58411-11-0	MARLIN TECHNOLOGY UNITS CORP		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	16,564.000	19,877	15,154	19,877							(4,723)	(4,723)		
G58411-12-8	MARLIN TECHNOLOGY UNITS CORP		01/13/2021	UBS Financial Securities	05/12/2021	Various	49,694.000	496,940	496,940	496,940										

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
G5853A-11-5	MACONDRAY CAPITAL ACQUISITIO		08/20/2021	Morgan Stanley	09/21/2021	Various	74,183.000	66,765	38,816	66,765							(27,949)	(27,949)		
G5853A-12-3	MACONDRAY CAPITAL ACQUISITIO		07/01/2021	Various brokers	08/20/2021	Morgan Stanley	222,549.000	2,225,490	2,225,490	2,225,490										
G60405-11-8	METALS ACQUISITION UNITS CORP		07/29/2021	INSTINET LLC	09/21/2021	Morgan Stanley	74,181.000	730,806	730,807	730,806										
G60405-12-6	METALS ACQUISITION UNITS CORP		09/21/2021	Morgan Stanley	09/28/2021	Various	24,727.000	22,254	16,670	22,254							(5,584)	(5,584)		
G6301J-11-2	MOUNTAIN I ACQUISITION UNITS C		12/27/2021	Morgan Stanley	12/29/2021	INSTINET LLC	99,567.000	59,740	49,285	59,740							(10,455)	(10,455)		
G6301J-12-0	MOUNTAIN I ACQUISITION UNITS C		12/08/2021	Various	12/30/2021	Various	199,135.000	2,019,862	2,019,862	2,019,862										
G63290-10-3	ALPHA PARTNERS TECHNOLOGY MERG		09/20/2021	Morgan Stanley	09/28/2021	INSTINET LLC	8,242.000	7,418	4,493	7,418							(2,925)	(2,925)		
G63290-12-9	ALPHA PARTNERS TECHNOLOGY MERG		07/28/2021	INSTINET LLC	09/22/2021	Morgan Stanley	24,727.000	243,932	243,932	243,932										
G6448C-11-1	NEWCOURT ACQUISITION UNITS COR		10/20/2021	Morgan Stanley	12/13/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
G6448C-12-9	NEWCOURT ACQUISITION UNITS COR		12/13/2021	Morgan Stanley	12/13/2021	Morgan Stanley	49,455.000	29,673	24,233	29,673							(5,440)	(5,440)		
G65163-10-0	JOBY AVIATION INC CLASS A		08/11/2021	Morgan Stanley	08/11/2021	Morgan Stanley	102,500.000	1,042,195	1,042,195	1,042,195										
G6529L-11-3	NEW VISTA ACQUISITION UNITS CO		02/17/2021	Citigroup Global Markets	05/12/2021	Various	982.000	9,820	9,820	9,820										
G6529L-12-1	NEW VISTA ACQUISITION UNITS CO		04/12/2021	Morgan Stanley	04/13/2021	Morgan Stanley	327.000	392	353	392							(39)	(39)		
G65317-10-2	NEXTGEN ACQUISITION II UNITS		12/14/2021	Various	12/30/2021	Morgan Stanley	244,887.000	2,376,947	2,482,164	2,376,947							105,217	105,217		
G65317-11-0	NEXTGEN ACQUISITION II UNITS		03/23/2021	Morgan Stanley	05/17/2021	Morgan Stanley	98,250.000	963,341	963,341	963,341										
G65317-12-8	NEXTGEN ACQUISITION II UNITS		05/17/2021	Morgan Stanley	05/25/2021	INSTINET LLC	19,650.000	29,475	19,075	29,475							(10,400)	(10,400)		
G6546R-11-9	NOBLE ROCK ACQUISITION UNITS C		03/26/2021	Morgan Stanley	03/26/2021	Morgan Stanley	32,750.000	39,300	22,712	39,300							(16,588)	(16,588)		
G6546R-12-7	NOBLE ROCK ACQUISITION UNITS C		02/02/2021	STIFLE NICOLAUS & CO.	03/26/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
G6580S-10-6	NOCTURNE ACQUISITION UNITS COR		05/05/2021	Morgan Stanley	05/06/2021	Morgan Stanley	175,000.000	52,500	78,965	52,500							26,465	26,465		
G6580S-12-2	NOCTURNE ACQUISITION UNITS COR		03/31/2021	Various brokers	05/05/2021	Morgan Stanley	175,000.000	1,750,000	1,750,000	1,750,000										
G67550-11-7	ONYX ACQUISITION I UNITS		12/13/2021	Morgan Stanley	12/13/2021	Morgan Stanley	103,609.000	62,165	50,768	62,165							(11,397)	(11,397)		
G67550-12-5	ONYX ACQUISITION I UNITS		11/03/2021	Various	12/13/2021	Morgan Stanley	207,218.000	2,079,727	2,079,727	2,079,727										
G6780C-11-7	ORION BIOTECH OPPORTUNITIES UN		07/07/2021	Morgan Stanley	07/08/2021	Morgan Stanley	34,619.000	51,929	34,273	51,929							(17,656)	(17,656)		
G6780C-12-5	ORION BIOTECH OPPORTUNITIES UN		05/13/2021	Morgan Stanley	07/07/2021	Morgan Stanley	173,095.000	1,730,950	1,730,950	1,730,950										
G6S23K-11-6	MORINGA ACQUISITION UNITS CORP		02/17/2021	Various brokers	04/08/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
G6S23K-12-4	MORINGA ACQUISITION UNITS CORP		04/08/2021	Morgan Stanley	04/13/2021	Various	49,125.000	39,300	32,519	39,300							(6,781)	(6,781)		
G7000X-10-5	ONE UNITS		02/24/2021	Morgan Stanley	02/24/2021	Morgan Stanley	9,940.000	91,697	122,709	91,697							31,012	31,012		
G7000X-12-1	ONE UNITS		02/24/2021	Morgan Stanley	02/24/2021	Morgan Stanley	2,485.000	7,704	9,555	7,704							1,851	1,851		
G70021-11-1	PEPPERLIME HEALTH ACQUISITION		12/13/2021	Morgan Stanley	12/13/2021	Morgan Stanley	86,547.000	51,928	42,408	51,928							(9,520)	(9,520)		
G70021-12-9	PEPPERLIME HEALTH ACQUISITION		10/15/2021	Various	12/13/2021	Morgan Stanley	173,094.000	1,716,232	1,716,232	1,716,232										
G7007D-11-0	PERCEPTION CAPITAL II UNITS CO		12/21/2021	Morgan Stanley	12/21/2021	Morgan Stanley	98,911.000	59,347	48,466	59,347							(10,880)	(10,880)		
G7007D-12-8	PERCEPTION CAPITAL II UNITS CO		10/28/2021	Various	12/21/2021	Morgan Stanley	197,822.000	1,992,562	1,992,562	1,992,562										
G7008B-11-3	PERIDOT ACQUISITION II UNITS C		03/09/2021	Various	05/12/2021	Various	250,983.000	2,517,467	2,517,467	2,517,467										
G7008B-12-1	PERIDOT ACQUISITION II UNITS C		05/03/2021	Morgan Stanley	05/13/2021	INSTINET LLC	50,196.000	75,294	52,310	75,294							(22,984)	(22,984)		
G7134L-10-0	PLUM ACQUISITION I UNITS CORP		03/16/2021	Goldman Sachs	05/11/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
G7134L-11-8	PLUM ACQUISITION CORP I		05/11/2021	Morgan Stanley	05/17/2021	Various	9,825.000	14,738	8,267	14,738							(6,471)	(6,471)		
G7158C-11-9	THRIVE ACQUISITION UNITS CORP		12/10/2021	Morgan Stanley	12/10/2021	Morgan Stanley	148,365.000	89,019	72,698	89,019							(16,321)	(16,321)		
G7158C-12-7	THRIVE ACQUISITION UNITS CORP		10/21/2021	Various	12/10/2021	Morgan Stanley	296,730.000	2,983,620	2,983,620	2,983,620										
G72556-11-4	PROJECT ENERGY REIMAGINED ACQU		12/21/2021	Morgan Stanley	12/29/2021	Various	13,058.000	7,835	6,598	7,835							(1,236)	(1,236)		
G72556-12-2	PROJECT ENERGY REIMAGINED ACQU		11/02/2021	INSTINET LLC	12/31/2021	Various	26,117.000	257,452	257,453	257,452										
G7308P-11-9	PYROPHYTE ACQUISITION UNITS CO		10/27/2021	Various	12/21/2021	Morgan Stanley	182,984.000	1,842,946	1,842,946	1,842,946										
G7308P-12-7	PYROPHYTE ACQUISITION UNITS CO		12/21/2021	Morgan Stanley	12/21/2021	Morgan Stanley	91,492.000	54,895	44,836	54,895							(10,059)	(10,059)		
G7315C-11-9	QUEENS GAMBIT GROWTH CAPITAL U		03/15/2021	Morgan Stanley	03/15/2021	Morgan Stanley	4,912.000	5,894	6,115	5,894							221	221		
G7315C-12-7	QUEENS GAMBIT GROWTH CAPITAL U		01/20/2021	Barclays Capital	03/15/2021	Morgan Stanley	14,736.000	147,360	147,360	147,360										
G7484L-10-6	REINVENT TECHNOLOGY PARTNERS Y		05/11/2021	Morgan Stanley	07/15/2021	INSTINET LLC	19,648.000	190,586	196,381	190,586							5,795	5,795		
G7484L-11-4	REINVENT TECHNOLOGY PARTNERS Y		03/16/2021	Morgan Stanley Dean Witter	05/11/2021	Morgan Stanley	19,648.000	196,480	196,480	196,480										
G7484L-12-2	REINVENT TECHNOLOGY PARTNERS Y		05/11/2021	Morgan Stanley	05/12/2021	Morgan Stanley	2,456.000	5,894	3,181	5,894							(2,714)	(2,714)		
G7573M-11-4	RIGEL RESOURCE ACQUISITION UNI		12/27/2021	Morgan Stanley	12/27/2021	Morgan Stanley	24,728.000	14,837	14,589	14,837							(247)	(247)		
G7573M-12-2	RIGEL RESOURCE ACQUISITION UNI		11/05/2021	Goldman Sachs	12/27/2021	Morgan Stanley	49,456.000	494,560	494,560	494,560										
G76088-11-4	RMG ACQUISITION III UNITS CORP		02/05/2021	Barclays Capital	04/16/2021	Morgan Stanley	980.000	9,800	9,800	9,800										
G76088-12-2	RMG ACQUISITION III UNITS CORP		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	196.000	392	244	392							(148)	(148)		
G7637J-11-5	ROSE HILL ACQUISITION UNITS CO		10/14/2021	Morgan Stanley	12/08/2021	Morgan Stanley	123,638.000	1,236,380	1,236,380	1,236,380										
G7637J-12-3	ROSE HILL ACQUISITION UNITS CO		12/08/2021	Morgan Stanley	12/08/2021	Morgan Stanley	61,819.000	37,091	29,278	37,091							(7,814)	(7,814)		
G7641C-11-4	ROSS ACQUISITION II UNITS CORP		05/05/2021	Morgan Stanley	05/05/2021	Morgan Stanley	3,275.000	2,948	2,602	2,948							(345)	(345)		
G7641C-12-2	ROSS ACQUISITION II UNITS CORP		03/12/2021	Credit Suisse	05/05/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
G79448-20-8	SCVX CORP CLASS A		03/24/2021	INSTINET LLC	03/24/2021	INSTINET LLC	458.000	4,495	4,495	4,495										
G79471-11-9	SDCL EDGE ACQUISITION UNITS		10/29/2021	INSTINET LLC	12/21/2021	Morgan Stanley	42,900.000	424,925	424,925	424,925										
G79471-12-7	SDCL EDGE ACQUISITION UNITS		12/21/2021	Morgan Stanley	12/29/2021	INSTINET LLC	21,450.000	12,870	10,618	12,870							(2,252)	(2,252)		

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
G80694-11-3	7 ACQUISITION UNITS CORP		12/23/2021	Morgan Stanley	12/23/2021	Morgan Stanley	24,727.000	14,836	12,734	14,836							(2,102)	(2,102)		
G80694-12-1	7 ACQUISITION UNITS CORP		11/05/2021	Various	12/23/2021	Morgan Stanley	49,454.000	497,507	497,507	497,507										
G8201H-11-3	SILVER SPIKE ACQUISITION II UN		05/05/2021	Morgan Stanley	05/06/2021	Morgan Stanley	12,281.000	14,737	12,220	14,737							(2,518)	(2,518)		
G8201H-12-1	SILVER SPIKE ACQUISITION II UN		03/11/2021	Credit Suisse	05/05/2021	Morgan Stanley	49,124.000	491,240	491,240	491,240										
G82472-10-4	SOAR TECHNOLOGY ACQUISITION UN		09/16/2021	Various	11/09/2021	Morgan Stanley	222,546.000	2,250,435	2,250,435	2,250,435										
G82472-12-0	SOAR TECHNOLOGY ACQUISITION UN		11/09/2021	Morgan Stanley	11/16/2021	Various	74,182.000	66,764	52,132	66,764							(14,632)	(14,632)		
G8354H-10-0	SPINNING EAGLE ACQUISITION UNI		02/24/2021	Goldman Sachs	04/19/2021	Morgan Stanley	4,910.000	49,100	49,100	49,100										
G8354H-11-8	SPINNING EAGLE ACQUISITION UNI		04/19/2021	INSTINET LLC	04/20/2021	Morgan Stanley	982.000	1,964	2,106	1,964							142	142		
G8354H-12-6	SPINNING EAGLE ACQUISITION UNI		08/04/2021	Various	09/17/2021	Various	220,806.000	2,188,210	2,210,582	2,188,210							22,371	22,371		
G85094-11-1	STONEBRIDGE ACQUISITION UNITS		09/21/2021	Various	09/28/2021	Various	421,111.000	4,219,794	4,219,794	4,219,794										
G85094-12-9	STONEBRIDGE ACQUISITION UNITS		09/24/2021	Morgan Stanley	09/24/2021	Various	210,555.000	126,333	94,329	126,333							(32,004)	(32,004)		
G8601L-10-2	SVF INVESTMENT UNITS CORP		02/25/2021	Morgan Stanley	11/15/2021	Various	19,880.000	181,902	209,590	181,902							27,688	27,688		
G8601L-11-0	SVF INVESTMENT UNITS CORP		01/08/2021	Citigroup Global Markets	02/25/2021	Morgan Stanley	24,850.000	248,500	248,500	248,500										
G8601L-12-8	SVF INVESTMENT UNITS CORP		02/25/2021	Morgan Stanley	03/11/2021	INSTINET LLC	4,970.000	21,123	18,613	21,123							(2,510)	(2,510)		
G8601N-10-8	SVF INVESTMENT CORP CLASS A		03/09/2021	Citigroup Global Markets	04/23/2021	INSTINET LLC	982.000	9,820	10,355	9,820							535	535		
G8656V-10-4	TPG PACE SOLUTIONS CORP CLASS		08/18/2021	Jones Trading	10/01/2021	Various	49,455.000	492,572	496,562	492,572							3,991	3,991		
G86613-10-9	TAILWIND TWO ACQUISITION UNITS		04/23/2021	Morgan Stanley	10/28/2021	INSTINET LLC	19,651.000	188,192	203,781	188,192							15,589	15,589		
G86613-11-7	TAILWIND TWO ACQUISITION UNITS		03/05/2021	Jefferies & Co.	04/23/2021	Morgan Stanley	49,125.000	490,105	490,105	490,105										
G86613-12-5	TAILWIND TWO ACQUISITION UNITS		04/23/2021	Morgan Stanley	05/03/2021	Various	16,375.000	19,650	11,094	19,650							(8,556)	(8,556)		
G8662F-11-9	TAILWIND INTERNATIONAL ACQUISI		04/12/2021	Morgan Stanley	04/20/2021	Various	32,750.000	39,300	21,547	39,300							(17,753)	(17,753)		
G8662F-12-7	TAILWIND INTERNATIONAL ACQUISI		02/19/2021	Jefferies & Co.	04/12/2021	Morgan Stanley	98,250.000	982,500	982,500	982,500										
G86656-12-4	TALON ACQUISITION UNITS CORP		11/05/2021	Various	12/31/2021	Morgan Stanley	288,958.000	2,921,438	2,921,438	2,921,438										
G8704C-12-4	TCV ACQUISITION CORP CLASS A		04/14/2021	Citigroup Global Markets	04/14/2021	INSTINET LLC	9,891.000	98,910	103,039	98,910							4,129	4,129		
G88935-10-4	TKB CRITICAL TECHNOLOGIES UNI		10/29/2021	Various	12/21/2021	Morgan Stanley	151,878.000	1,527,097	1,527,097	1,527,097										
G88935-12-0	TKB CRITICAL TECHNOLOGIES UNI		12/21/2021	Morgan Stanley	12/21/2021	Morgan Stanley	75,939.000	45,563	35,691	45,563							(9,872)	(9,872)		
G8T86C-10-5	SUPERNOVA PARTNERS ACQUISITION		08/16/2021	Morgan Stanley	11/16/2021	Various	49,455.000	478,972	522,902	478,972							43,930	43,930		
G8T90F-11-0	SUPERNOVA PARTNERS ACQUISITION		03/23/2021	Various	05/17/2021	Morgan Stanley	108,075.000	1,073,873	1,073,873	1,073,873										
G8T90F-12-8	SUPERNOVA PARTNERS ACQUISITION		05/17/2021	Morgan Stanley	05/24/2021	Various	21,615.000	32,423	23,875	32,423							(8,548)	(8,548)		
G9059F-11-8	TRINE II ACQUISITION UNITS COR		12/27/2021	Morgan Stanley	12/30/2021	Various	96,438.000	57,863	53,420	57,863							(4,443)	(4,443)		
G9059F-12-6	TRINE II ACQUISITION UNITS COR		11/03/2021	Various	12/27/2021	Morgan Stanley	192,876.000	1,939,517	1,939,517	1,939,517										
G9118J-10-1	TUATARA CAPITAL ACQUISITION UN		08/18/2021	Various	11/09/2021	INSTINET LLC	29,605.000	285,154	297,992	285,154							12,838	12,838		
G9118J-11-9	TUATARA CAPITAL ACQUISITION UN		04/01/2021	Morgan Stanley	04/13/2021	Various	9,825.000	7,860	8,601	7,860							741	741		
G9118J-12-7	TUATARA CAPITAL ACQUISITION UN		02/12/2021	JP Morgan Securities	04/01/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
G91595-12-7	TZP STRATEGIES ACQUISITION UNI		01/20/2021	Credit Suisse	01/20/2021	INSTINET LLC	29,475.000	294,750	303,492	294,750							8,742	8,742		
G9420F-11-0	VENUS ACQUISITION UNITS CORP		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	39,300.000	7,860	10,807	7,860							2,947	2,947		
G9420F-12-8	VENUS ACQUISITION UNITS CORP		04/16/2021	Morgan Stanley	04/16/2021	Morgan Stanley	39,300.000	7,860	16,202	7,860							8,342	8,342		
G9420F-13-6	VENUS ACQUISITION UNITS CORP		02/09/2021	Various brokers	04/16/2021	Morgan Stanley	39,300.000	393,000	393,000	393,000										
G9460C-10-0	REINVENT TECHNOLOGY PARTNERS Y		05/12/2021	Morgan Stanley	11/15/2021	INSTINET LLC	24,561.000	238,242	245,011	238,242							6,769	6,769		
G9460C-11-8	REINVENT TECHNOLOGY PARTNERS Y		05/12/2021	Morgan Stanley	05/13/2021	Morgan Stanley	8,187.000	7,368	6,328	7,368							(1,040)	(1,040)		
G9460C-12-6	REINVENT TECHNOLOGY PARTNERS Y		03/16/2021	Credit Suisse	05/13/2021	Morgan Stanley	24,562.000	245,620	245,620	245,620										
G9460K-11-0	VIRGIN GROUP ACQUISITION II UN		03/23/2021	Various	05/17/2021	Morgan Stanley	147,375.000	1,474,487	1,474,487	1,474,487										
G9460K-12-8	VIRGIN GROUP ACQUISITION CORP		05/17/2021	Morgan Stanley	05/20/2021	Various	29,475.000	44,213	31,438	44,213							(12,774)	(12,774)		
G9461B-11-9	GOGREEN INVESTMENTS UNITS CORP		12/14/2021	Morgan Stanley	12/21/2021	Various	111,157.000	66,694	52,368	66,694							(14,327)	(14,327)		
G9461B-12-7	GOGREEN INVESTMENTS UNITS CORP		10/21/2021	Various	12/14/2021	Morgan Stanley	222,314.000	2,234,995	2,234,995	2,234,995										
G9879L-10-5	YUCAIPA ACQUISITION CORP CLAS		08/02/2021	Various	12/15/2021	Various	101,700.000	992,598	1,016,073	992,598							23,475	23,475		
L4135L-10-0	FREYR BATTERY SA		07/08/2021	Morgan Stanley	07/09/2021	Morgan Stanley	1,092,644.000	10,873,444	10,873,444	10,873,444										
N94209-10-8	WALLBOX NV		10/04/2021	Morgan Stanley	10/04/2021	Morgan Stanley	29,476.000	282,970	282,970	282,970										
452892-10-2	IMPERIAL METALS CORP		12/07/2021	Morgan Stanley	12/17/2021	Morgan Stanley	719,000.000	1,807,424	1,799,532	1,799,532						(7,892)		(7,892)		
87807B-10-7	TC ENERGY CORP	A	03/03/2021	Corporate actions	03/03/2021	Morgan Stanley	156,940.000	6,860,632	6,860,632	6,860,632										
04316G-10-5	ARTIUS ACQ UNITS INC	D	04/15/2021	INSTINET LLC	06/25/2021	Morgan Stanley	2,400.000	24,132	24,010	24,132							(123)	(123)		
237699-11-1	DATA KNIGHTS ACQUISITION UNITS	D	12/15/2021	Morgan Stanley	12/15/2021	Morgan Stanley	152,957.000	46,346	71,596	46,346							25,249	25,249		
237699-20-2	DATA KNIGHTS ACQUISITION UNITS	D	12/09/2021	Various	12/15/2021	Morgan Stanley	152,957.000	1,531,728	1,531,728	1,531,728										
302438-11-4	FIGURE ACQUISITION REDEEMABLE	D	04/12/2021	Morgan Stanley	04/14/2021	Morgan Stanley	4,913.000	7,861	5,662	7,861							(2,199)	(2,199)		
302438-20-5	FIGURE ACQUISITION REDEEMABLE	D	02/19/2021	Citigroup Global Markets	04/12/2021	Morgan Stanley	19,652.000	196,520	196,520	196,520										
457679-10-8	INNOVID CORP LTD	D	12/01/2021	Morgan Stanley	12/01/2021	Morgan Stanley	9,824.000	94,310	94,310	94,310										
57778T-11-4	MAXPRO CAPITAL ACQUISITION UNI	D	12/01/2021	Morgan Stanley	12/01/2021	Morgan Stanley	74,182.000	22,255	33,697	22,255							11,442	11,442		
57778T-20-5	MAXPRO CAPITAL ACQUISITION UNI	D	10/08/2021	Various brokers	12/01/2021	Morgan Stanley	74,182.000	741,820	741,820	741,820										
69291C-11-4	PHP VENTURES ACQUISITION UNITS	D	10/07/2021	Morgan Stanley	10/07/2021	Morgan Stanley	39,564.000	23,738	14,718	23,738							(9,021)	(9,021)		

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
69291C-12-2	PHP VENTURES ACQUISITION UNITS	C	10/08/2021	Morgan Stanley	10/08/2021	Morgan Stanley	79,128.000	23,738	24,530	23,738							791	791		
69291C-20-5	PHP VENTURES ACQUISITION UNITS	C	08/12/2021	Various brokers	10/08/2021	Morgan Stanley	79,128.000	791,280	791,280	791,280										
848651-11-3	SPK ACQUISITION UNITS CORP	D	07/27/2021	Morgan Stanley	08/23/2021	Various	89,020.000	35,608	32,653	35,608							(2,955)	(2,955)		
848651-20-4	SPK ACQUISITION UNITS CORP	D	06/08/2021	Various brokers	07/27/2021	Morgan Stanley	89,020.000	890,200	890,200	890,200										
92561V-10-9	VICARIOUS SURGICAL CORP CLASS	D	09/20/2021	Morgan Stanley	09/20/2021	Morgan Stanley	124,933.000	1,202,860	1,202,860	1,202,860										
G0083D-12-0	ACE CONVERGENCE ACQUISITION CO	D	04/15/2021	Various brokers	07/12/2021	INSTINET LLC	2,110.000	20,973	20,984	20,973							10	10		
G01046-10-4	AEA BRIDGES IMPACT UNITS CORP	D	08/30/2021	BTIG	12/13/2021	INSTINET LLC	12,016.000	117,036	124,804	117,036							7,768	7,768		
G0112R-11-6	AFRICAN GOLD ACQUISITION UNITS	D	02/26/2021	Morgan Stanley	03/26/2021	Morgan Stanley	196,500.000	1,965,000	1,965,000	1,965,000										
G0112R-12-4	AFRICAN GOLD ACQUISITION UNITS	D	03/26/2021	Morgan Stanley	03/26/2021	Morgan Stanley	147,375.000	78,109	79,517	78,109							1,408	1,408		
G0120M-10-9	AGBA ACQUISITION LTD	D	03/03/2021	Various brokers	11/05/2021	INSTINET LLC	1,650.000	17,342	18,554	17,342							1,213	1,213		
G0232J-10-1	ALUSSA ENERGY ACQUISITION CORP	D	05/25/2021	Various	07/12/2021	Morgan Stanley	1,099,633.000	10,943,218	11,085,865	10,943,218							142,648	142,648		
G0316P-11-4	ALPHA CAPITAL ACQUISITION COMP	C	02/19/2021	Citigroup Global Markets	04/16/2021	Morgan Stanley	4,912.000	49,120	49,120	49,120										
G0316P-12-2	ALPHA CAPITAL ACQUISITION COMP	C	04/16/2021	Morgan Stanley	04/19/2021	Morgan Stanley	2,456.000	1,965	1,339	1,965							(626)	(626)		
G03707-10-9	ALTIMAR ACQUISITION UNITS CORP	D	01/05/2021	Morgan Stanley	05/20/2021	Corporate actions	38,439.000	357,867	384,536	357,867							26,669	26,669		
G03707-11-7	ALTIMAR ACQUISITION UNITS CORP	D	01/28/2021	Various	01/28/2021	Various	13,534.000	24,789	33,761	24,789							8,972	8,972		
G0371B-10-9	ALTIMETER GROWTH CORP CLASS A	D	09/20/2021	Various	11/19/2021	Various	54,369.000	539,989	560,576	539,989							20,587	20,587		
G0412A-11-0	APOLLO STRATEGIC GROWTH CAPITA	D	02/10/2021	Deutsche Bank	04/01/2021	Morgan Stanley	9,825.000	98,250	98,250	98,250										
G0412A-12-8	APOLLO STRATEGIC GROWTH CAPITA	D	04/01/2021	Morgan Stanley	04/06/2021	Morgan Stanley	1,965.000	3,930	2,455	3,930							(1,475)	(1,475)		
G05155-10-9	ASCENDANT DIGITAL ACQ UNITS	D	07/02/2021	Various	07/21/2021	Morgan Stanley	149,936.000	1,488,691	1,500,339	1,488,691							11,648	11,648		
G0542N-10-7	ARIES I ACQUISITION UNITS CORP	D	07/20/2021	Various	12/13/2021	INSTINET LLC	24,816.000	241,514	258,292	241,514							16,778	16,778		
G0542N-11-5	ARIES I ACQUISITION UNITS CORP	D	05/19/2021	Various	07/15/2021	Various	73,793.000	736,470	736,470	736,470										
G0542N-12-3	ARIES I ACQUISITION UNITS CORP	D	07/13/2021	Morgan Stanley	07/13/2021	Morgan Stanley	36,896.000	22,138	23,840	22,138							1,703	1,703		
G06607-11-6	AUTHENTIC EQUITY ACQUISITION U	D	03/09/2021	Various	03/12/2021	Morgan Stanley	111,278.000	1,113,434	1,113,374	1,113,434							(59)	(59)		
G06607-12-4	AUTHENTIC EQUITY ACQUISITION U	D	03/12/2021	Morgan Stanley	03/12/2021	Morgan Stanley	55,639.000	44,511	44,159	44,511							(352)	(352)		
G0698L-10-3	AURORA ACQUISITION CORP CLASS	D	08/19/2021	INSTINET LLC	12/06/2021	INSTINET LLC	277.000	2,741	2,769	2,741							28	28		
G11537-11-8	BLACK SPADE ACQUISITION UNITS	D	09/09/2021	Morgan Stanley	09/17/2021	Various	54,895.000	32,937	26,470	32,937							(6,467)	(6,467)		
G11537-12-6	BLACK SPADE ACQUISITION UNITS	C	07/16/2021	Various	09/09/2021	Morgan Stanley	109,790.000	1,088,870	1,088,870	1,088,870										
G1355U-11-3	BRIDGETOWN HLDG UNITS LTD	D	05/27/2021	Bloomberg Tradebooks	07/12/2021	Morgan Stanley	2,500.000	25,113	25,612	25,113							499	499		
G1355V-10-3	BRIDGETOWN HOLDINGS LTD CLASS	D	01/26/2021	Citigroup Global Markets	02/02/2021	INSTINET LLC	1,965.000	19,650	24,811	19,650							5,161	5,161		
G1686P-12-2	BULL HORN HOLDINGS UNITS	C	02/02/2021	Morgan Stanley	03/24/2021	Various	150,769.000	106,406	108,765	106,406							2,359	2,359		
G1739V-10-0	BROADSTONE ACQUISITION UNITS C	D	05/21/2021	INSTINET LLC	12/15/2021	Various	5,633.000	54,612	57,007	54,612							2,395	2,395		
G1962Y-11-0	CATCHA INVESTMENT UNITS CORP	D	04/01/2021	Morgan Stanley	04/06/2021	Morgan Stanley	6,550.000	7,860	5,666	7,860							(2,194)	(2,194)		
G1962Y-12-8	CATCHA INVESTMENT UNITS CORP	D	02/12/2021	JP Morgan Securities	04/01/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
G20720-10-4	CENTRICUS ACQUISITION UNITS CO	D	08/12/2021	Various	09/03/2021	Various	74,019.000	728,881	740,214	728,881							11,334	11,334		
G20720-11-2	CENTRICUS ACQUISITION UNITS CO	D	02/04/2021	Deutsche Bank	04/16/2021	Morgan Stanley	24,564.000	245,640	245,640	245,640										
G20720-12-0	CENTRICUS ACQUISITION UNITS CO	D	04/16/2021	Morgan Stanley	04/20/2021	Various brokers	6,141.000	9,826	4,851	9,826							(4,974)	(4,974)		
G27029-11-8	DEEP LAKE CAPITAL ACQUISITION	D	03/10/2021	Morgan Stanley	03/12/2021	Various	19,878.000	15,902	18,981	15,902							3,079	3,079		
G27029-12-6	DEEP LAKE CAPITAL ACQUISITION	D	01/13/2021	Citigroup Global Markets	03/10/2021	Morgan Stanley	39,756.000	397,560	397,560	397,560										
G28314-10-5	DRAGONEER GROWTH OPPORT-CL A	D	08/24/2021	Various	12/09/2021	Various	235,445.000	2,321,733	2,400,923	2,321,733							79,191	79,191		
G28553-10-8	DUDDELL STREET ACQUISITION CLA	D	07/19/2021	INSTINET LLC	11/08/2021	INSTINET LLC	5,945.000	57,637	60,543	57,637							2,906	2,906		
G2956R-11-1	8I ACQUISITION UNITS CORP	D	11/22/2021	Maxim Group LLC	11/22/2021	Various	39,564.000	395,640	401,475	395,640							5,835	5,835		
G2R18K-11-3	CONSTELLATION ACQUISITION I UN	D	03/19/2021	Morgan Stanley	03/24/2021	Various brokers	6,550.000	7,860	4,913	7,860							(2,948)	(2,948)		
G2R18K-12-1	CONSTELLATION ACQUISITION I UN	D	01/27/2021	Deutsche Bank	03/19/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
G3033X-11-3	EMERGING MARKETS HORIZON UNITS	D	12/09/2021	Citigroup Global Markets	12/09/2021	INSTINET LLC	9,892.000	98,920	99,018	98,920							98	98		
G31070-11-6	SCION TECH GROWTH II UNITS	D	04/01/2021	Morgan Stanley	04/09/2021	INSTINET LLC	16,375.000	19,650	15,199	19,650							(4,451)	(4,451)		
G31070-12-4	SCION TECH GROWTH II UNITS	D	02/10/2021	Citigroup Global Markets	04/01/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
G3167F-11-0	EUROPEAN BIOTECH ACQUISITION U	D	03/16/2021	Credit Suisse	05/13/2021	Morgan Stanley	19,650.000	196,500	196,500	196,500										
G3167F-12-8	EUROPEAN BIOTECH ACQUISITION C	D	05/12/2021	Morgan Stanley	05/27/2021	Various	6,550.000	5,895	7,119	5,895							1,224	1,224		
G3194F-12-5	EUROPEAN SUSTAINABLE GROWTH AC	D	01/22/2021	Various brokers	01/22/2021	Various brokers	19,650.000	196,500	217,717	196,500							21,217	21,217		
G3400W-11-0	FAT PROJECTS ACQUISITION UNITS	D	12/03/2021	Morgan Stanley	12/03/2021	Morgan Stanley	149,364.000	63,277	56,758	63,277							(6,519)	(6,519)		
G3400W-12-8	FAT PROJECTS ACQUISITION UNITS	D	10/19/2021	Various	12/08/2021	Morgan Stanley	149,364.000	1,493,625	1,493,625	1,493,625										
G35006-12-4	ALBERTON ACQUISITION UNITS COR	D	04/08/2021	Morgan Stanley	04/14/2021	Various	98,912.000		31,912								31,912	31,912		
G3710A-11-3	FRAZIER LIFESCIENCES ACQUISITI	D	02/24/2021	Morgan Stanley	03/12/2021	INSTINET LLC	4,969.000	11,180	6,680	11,180							(4,500)	(4,500)		
G3770A-10-2	GALILEO ACQUISITION UNITS CORP	D	04/07/2021	Various	09/30/2021	Various	565,597.000	5,647,777	5,704,941	5,647,777							57,165	57,165		
G3934J-11-4	GLOBAL SYNERGY ACQUISITION UNI	D	01/08/2021	Credit Suisse	03/01/2021	Morgan Stanley	49,696.000	496,960	496,960	496,960										
G3934J-12-2	GLOBAL SYNERGY ACQUISITION UNI	D	03/01/2021	Morgan Stanley	03/05/2021	Various	24,848.000	28,575	24,316	28,575							(4,259)	(4,259)		
G3970D-11-2	GOLDENBRIDGE ACQ UNITS LTD	D	03/02/2021	Maxim Group LLC	04/22/2021	Morgan Stanley	49,125.000	491,250	491,250	491,250										
G3970D-12-0	GOLDENBRIDGE ACQ UNITS LTD	D	04/22/2021	Morgan Stanley	04/22/2021	Morgan Stanley	49,125.000	11,790	14,973	11,790							3,183	3,183		

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
G3970D-13-8	GOLDENBRIDGE ACQ UNITS LTD	D	04/22/2021	Morgan Stanley	04/22/2021	Morgan Stanley	49,125.000	17,194	16,948	17,194							(246)	(246)		
G41089-11-4	AGRICO ACQUISITION UNITS CORP	D	08/31/2021	Morgan Stanley	09/23/2021	Various	49,455.000	29,673	21,329	29,673							(8,344)	(8,344)		
G41089-12-2	AGRICO ACQUISITION UNITS CORP	D	07/08/2021	Maxim Group LLC	09/01/2021	Morgan Stanley	98,910.000	989,100	989,100	989,100										
G44898-12-3	HIG ACQUISITION UNITS (PROPOSE	D	12/30/2020	Morgan Stanley	01/04/2021	Morgan Stanley	40,186.000	46,214	55,255	46,214							9,041	9,041		
G46044-10-6	HORIZON ACQUISITION II UNITS (	D	02/04/2021	Morgan Stanley	03/03/2021	INSTINET LLC	19,422.000	180,624	232,619	180,624							51,995	51,995		
G46044-11-4	HORIZON ACQUISITION II UNITS (	D	02/04/2021	Morgan Stanley	03/03/2021	INSTINET LLC	6,474.000	13,595	18,242	13,595							4,646	4,646		
G46049-10-5	HORIZON ACQUISITION UNITS CORP	D	08/19/2021	Various	10/19/2021	Corporate actions	247,275.000	2,450,001	2,472,963	2,450,001							22,962	22,962		
G4712C-11-5	ICONIC SPORTS ACQUISITION UNIT	D	12/15/2021	Morgan Stanley	12/15/2021	Morgan Stanley	74,183.000	44,510	39,317	44,510							(5,193)	(5,193)		
G4712C-12-3	ICONIC SPORTS ACQUISITION UNIT	C	10/22/2021	Various	12/15/2021	Morgan Stanley	148,366.000	1,494,540	1,494,540	1,494,540										
G49393-10-4	ION ACQUISITION UNITS CORP LT	D	04/01/2021	Morgan Stanley	12/01/2021	Morgan Stanley	9,824.000	94,310	98,258	94,310							3,948	3,948		
G49393-11-2	ION ACQUISITION UNITS CORP LT	D	04/01/2021	Morgan Stanley	04/07/2021	Morgan Stanley	1,228.000	3,930	1,836	3,930							(2,094)	(2,094)		
G49393-12-0	ION ACQUISITION UNITS CORP LT	D	02/11/2021	Goldman Sachs	04/01/2021	Morgan Stanley	9,824.000	98,240	98,240	98,240										
G4R23P-12-9	HHG CAPITAL UNITS CORP	D	11/12/2021	Morgan Stanley	11/12/2021	Morgan Stanley	39,564.000	11,869	15,707	11,869							3,838	3,838		
G4R23P-13-7	HHG CAPITAL UNITS CORP	D	09/21/2021	Various brokers	11/12/2021	Morgan Stanley	39,564.000	395,640	395,640	395,640										
G4R23P-14-5	HHG CAPITAL UNITS CORP	D	11/12/2021	Morgan Stanley	11/12/2021	Morgan Stanley	39,564.000	11,869	11,691	11,869							(178)	(178)		
G4R87P-10-6	IVANHOE CAPITAL ACQUISITION UN	D	03/01/2021	Morgan Stanley	03/02/2021	Morgan Stanley	4,969.000	11,180	11,561	11,180							381	381		
G4R87P-11-4	IVANHOE CAPITAL ACQUISITION UN	D	03/01/2021	Morgan Stanley	11/03/2021	INSTINET LLC	14,907.000	137,890	158,348	137,890							20,459	20,459		
G4R87P-12-2	IVANHOE CAPITAL ACQUISITION UN	D	01/07/2021	Morgan Stanley Dean Witter	03/01/2021	Various	24,847.000	248,470	260,843	248,470							12,373	12,373		
G50740-10-2	JAWS SPITFIRE ACQUISITION UNIT	D	01/25/2021	Morgan Stanley	04/05/2021	Various	39,756.000	369,731	428,475	369,731							58,745	58,745		
G50740-11-0	JAWS SPITFIRE ACQUISITION UNIT	D	01/25/2021	Morgan Stanley	01/28/2021	INSTINET LLC	9,939.000	27,829	28,279	27,829							450	450		
G50752-11-5	JATT ACQUISITION UNITS CORP	D	07/14/2021	Raymond James	09/09/2021	Morgan Stanley	98,911.000	987,132	987,132	987,132										
G50752-12-3	JATT ACQUISITION UNITS CORP	D	09/03/2021	Morgan Stanley	09/23/2021	Various	49,455.000	29,673	25,620	29,673							(4,053)	(4,053)		
G52131-10-2	KAIROUS ACQUISITION UNITS CORP	D	12/14/2021	Maxim Group LLC	12/14/2021	Various brokers	49,456.000	494,560	497,030	494,560							2,470	2,470		
G52753-10-3	KISMET ACQUISITION ONE CORP	D	02/22/2021	Various	08/27/2021	Morgan Stanley	294,232.000	2,961,130	2,961,130	2,961,130										
G5346G-10-9	L CATTERTON ASIA ACQUISITION U	D	03/11/2021	Credit Suisse	05/12/2021	Various	24,562.000	245,620	245,620	245,620										
G5346G-11-7	L CATTERTON ASIA ACQUISITION U	D	05/05/2021	Morgan Stanley	05/11/2021	INSTINET LLC	8,187.000	7,368	6,099	7,368							(1,269)	(1,269)		
G5463R-11-0	LEO HOLDINGS II UNITS CORP	D	01/08/2021	Credit Suisse	03/01/2021	Morgan Stanley	49,696.000	496,960	496,960	496,960										
G5463R-12-8	LEO HOLDINGS II UNITS CORP	D	03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	12,424.000	15,530	12,042	15,530							(3,488)	(3,488)		
G5480U-10-4	LIBERTY GLOBAL PLC-A	D	01/13/2021	Various	02/02/2021	Bloomberg Tradebooks	98,248.000	2,505,310	2,370,371	2,505,310							(134,938)	(134,938)		
G5510C-10-8	LIV CAPITAL ACQUISITION CORP	C	05/18/2021	INSTINET LLC	08/25/2021	Morgan Stanley	74,506.000	741,224	750,243	741,224							9,019	9,019		
G5596W-11-9	WORLD QUANTUM GROWTH ACQUISITI	D	08/11/2021	Credit Suisse	10/04/2021	Morgan Stanley	197,820.000	1,978,200	1,978,200	1,978,200										
G5596W-12-7	WORLD QUANTUM GROWTH ACQUISITI	D	10/04/2021	Morgan Stanley	10/11/2021	INSTINET LLC	98,910.000	59,346	48,960	59,346							(10,386)	(10,386)		
G58442-10-7	MARQUEE RAINE ACQUISITION UNIT	D	07/14/2021	Various	10/18/2021	Morgan Stanley	69,335.000	678,465	693,350	678,465							14,886	14,886		
G58442-12-3	MARQUEE RAINE ACQUISITION UNIT	D	02/04/2021	Morgan Stanley	06/24/2021	INSTINET LLC	4,970.000	9,940	7,325	9,940							(2,615)	(2,615)		
G6246M-10-5	MODEL PERFORMANCE ACQUISITION	D	07/09/2021	Various	10/28/2021	INSTINET LLC	78,777.000	778,638	835,742	778,638							57,105	57,105		
G6293A-11-1	MOTIVE CAPITAL UNITS CORP	D	02/24/2021	Morgan Stanley	02/24/2021	Morgan Stanley	16,565.000	34,787	31,440	34,787							(3,346)	(3,346)		
G65305-10-7	NEXTGEN ACQUISITION UNITS CORP	D	08/20/2021	Various	08/24/2021	Morgan Stanley	68,975.000	656,758	688,669	656,758							31,910	31,910		
G66139-11-7	NORTH ATLANTIC ACQUISITION UNI	D	01/22/2021	BTIG	05/12/2021	Various	24,562.000	245,620	245,620	245,620										
G66139-12-5	NORTH ATLANTIC ACQUISITION UNI	D	03/15/2021	Morgan Stanley	03/22/2021	INSTINET LLC	8,187.000	9,824	6,509	9,824							(3,316)	(3,316)		
G6749V-10-7	OMEGA ALPHA SPAC CLASS A CLASS	D	01/07/2021	Jefferies & Co.	01/08/2021	Bloomberg Tradebooks	4,969.000	49,690	51,900	49,690							2,210	2,210		
G6759A-11-8	NOVA VISION ACQUISITION UNITS	D	10/05/2021	Morgan Stanley	10/08/2021	Various	39,564.000	11,869	6,968	11,869							(4,901)	(4,901)		
G6759A-12-6	NOVA VISION ACQUISITION UNITS	D	08/06/2021	Various brokers	10/05/2021	Morgan Stanley	39,564.000	395,640	395,640	395,640										
G6759A-13-4	NOVA VISION ACQUISITION UNITS	D	10/05/2021	Morgan Stanley	10/05/2021	Morgan Stanley	39,564.000	11,869	13,452	11,869							1,582	1,582		
G6855A-10-3	OXFORD IMMUNOTEC GLOBAL PLC	D	01/29/2021	INSTINET LLC	03/15/2021	Morgan Stanley	41,286.000	901,503	908,292	901,503							6,789	6,789		
G6855L-11-7	OXBRIDGE ACQUISITION UNITS COR	D	10/04/2021	Morgan Stanley	10/04/2021	Morgan Stanley	148,365.000	44,510	58,604	44,510							14,094	14,094		
G6855L-12-5	OXBRIDGE ACQUISITION UNITS COR	D	08/12/2021	Maxim Group LLC	10/04/2021	Morgan Stanley	148,365.000	1,483,650	1,483,650	1,483,650										
G6859L-11-3	OXUS ACQUISITION UNITS CORP	D	09/03/2021	Various brokers	10/07/2021	Morgan Stanley	44,510.000	445,100	445,100	445,100										
G6859L-12-1	OXUS ACQUISITION UNITS CORP	D	10/07/2021	Morgan Stanley	10/07/2021	Morgan Stanley	44,510.000	13,353	15,603	13,353							2,250	2,250		
G69768-11-0	PEGASUS DIGITAL MOBILITY ACQUI	C	12/14/2021	Morgan Stanley	12/14/2021	Morgan Stanley	49,455.000	29,673	25,222	29,673							(4,451)	(4,451)		
G69768-12-8	PEGASUS DIGITAL MOBILITY ACQUI	C	10/22/2021	Various brokers	12/14/2021	Morgan Stanley	98,910.000	984,155	984,155	984,155										
G7008A-11-5	PERIDOT ACQUISITION UNITS CORP	D	02/11/2021	Morgan Stanley	02/11/2021	Morgan Stanley	1,383.000	18,872	19,058	18,872							185	185		
G7154B-10-7	POEMA GLOBAL HOLDINGS UNITS CO	D	11/22/2021	Various	11/22/2021	Various	107,176.000	1,037,761	1,072,905	1,037,761							35,144	35,144		
G7154B-11-5	POEMA GLOBAL HOLDINGS UNITS CO	D	03/02/2021	Morgan Stanley	03/04/2021	Morgan Stanley	2,485.000	3,231	2,013	3,231							(1,218)	(1,218)		
G7154B-12-3	POEMA GLOBAL HOLDINGS UNITS CO	D	01/06/2021	Citigroup Global Markets	03/02/2021	Morgan Stanley	4,970.000	49,700	49,700	49,700										
G71707-11-4	PONTEM UNITS CORP	D	01/13/2021	Credit Suisse	05/12/2021	Various	39,757.000	397,570	397,570	397,570										
G71707-12-2	PONTEM UNITS CORP	D	03/05/2021	Morgan Stanley	03/11/2021	Various	13,252.000	15,902	16,374	15,902							471	471		
G7209M-11-6	POWERED BRANDS UNITS	D	03/05/2021	Morgan Stanley	03/05/2021	Morgan Stanley	16,564.000	20,705	16,439	20,705							(4,266)	(4,266)		
G7209M-12-4	POWERED BRANDS UNITS	D	01/08/2021	Credit Suisse	05/12/2021	Various	49,694.000	496,940	496,940	496,940										

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
G7255E-11-7	PRIMAVERA CAPITAL ACQUISITION	D	03/17/2021	Morgan Stanley	03/17/2021	Morgan Stanley	14,738.000	11,790	16,132	11,790							4,342	4,342		
G7255E-12-5	PRIMAVERA CAPITAL ACQUISITION	D	01/22/2021	Credit Suisse	03/17/2021	Morgan Stanley	29,476.000	294,760	294,760	294,760										
G7273A-11-3	POWERED BRANDS UNITS	D	03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	6,625.000	13,250	9,553	13,250							(3,697)	(3,697)		
G7273A-12-1	POWERED BRANDS UNITS	D	01/08/2021	Goldman Sachs	05/12/2021	Various	19,877.000	198,770	198,770	198,770										
G7282L-11-8	PROVIDENT ACQUISITION UNITS CO	D	01/08/2021	Citigroup Global Markets	03/01/2021	Morgan Stanley	4,970.000	49,700	49,700	49,700										
G7282L-12-6	PROVIDENT ACQUISITION UNITS CO	D	03/01/2021	Morgan Stanley	03/02/2021	Morgan Stanley	2,485.000	4,970	4,958	4,970							(12)	(12)		
G7307X-10-5	QELL ACQUISITION UNITS CORP	C	07/29/2021	Various	09/14/2021	Morgan Stanley	642,931.000	6,385,658	6,432,010	6,385,658							46,351	46,351		
G7483N-12-9	REINVENT TECHNOLOGY PARTNERS U	D	04/21/2021	Various	08/11/2021	Various	114,063.000	1,188,626	1,164,534	1,188,626							(24,092)	(24,092)		
G74847-10-7	REINVENT TECHNOLOGY PARTNERS Z	D	08/03/2021	Morgan Stanley	08/05/2021	Various	29,144.000	271,039	313,625	271,039							42,586	42,586		
G74847-11-5	REINVENT TECHNOLOGY PARTNERS Z	D	01/14/2021	Morgan Stanley	03/11/2021	INSTINET LLC	3,976.000	13,916	7,932	13,916							(5,984)	(5,984)		
G7500M-10-4	RENEW ENERGY GLOBAL PLC CLASS	D	08/24/2021	Morgan Stanley	08/24/2021	Morgan Stanley	98,910.000	982,176	982,176	982,176										
G75130-10-7	REPLAY ACQUISITION CORP	D	03/17/2021	Various	04/05/2021	Various	3,229,690.000	32,878,389	32,946,489	32,878,389							68,100	68,100		
G76083-10-7	RMG ACQUISITION II UNITS	D	07/27/2021	Various	08/23/2021	Morgan Stanley	108,850.000	1,071,110	1,120,297	1,071,110							49,186	49,186		
G76083-12-3	RMG ACQUISITION II UNITS	D	02/24/2021	Morgan Stanley	03/11/2021	INSTINET LLC	3,313.000	10,469	6,609	10,469							(3,860)	(3,860)		
G7613T-11-1	ROCKET INTERNET GROWTH OPPORTU	D	03/23/2021	Citigroup Global Markets	05/17/2021	Morgan Stanley	4,912.000	49,120	49,120	49,120										
G7613T-12-9	ROCKET INTERNET GROWTH OPPORTU	D	05/17/2021	Morgan Stanley	05/18/2021	Morgan Stanley	1,228.000	1,474	1,277	1,474							(197)	(197)		
G7823W-11-0	SARISSA CAPITAL ACQ UNITS CORP	D	01/05/2021	Morgan Stanley	03/11/2021	Various	33,130.000	43,069	72,383	43,069							29,314	29,314		
G78516-20-3	SC HEALTH UNITS CORP	D	08/12/2021	Various	08/12/2021	Various	1,529,729.000	15,363,184	15,424,924	15,363,184							61,741	61,741		
G7S24C-10-3	PIONEER MERGER UNITS CORP	D	03/01/2021	Morgan Stanley	05/27/2021	INSTINET LLC	49,692.000	463,792	503,839	463,792							40,047	40,047		
G7S24C-11-1	PIONEER MERGER UNITS CORP	D	03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	16,564.000	33,128	27,349	33,128							(5,779)	(5,779)		
G7S24C-12-9	PIONEER MERGER UNITS CORP	D	01/08/2021	Citigroup Global Markets	05/12/2021	Various	49,694.000	496,940	496,940	496,940										
G81355-11-0	SILVER CREST ACQUISITION COR	C	01/14/2021	UBS Financial Securities	03/10/2021	Morgan Stanley	39,756.000	397,560	397,560	397,560										
G81355-12-8	SILVER CREST ACQUISITION COR	D	03/10/2021	Morgan Stanley	03/22/2021	Various	19,878.000	15,902	12,584	15,902							(3,318)	(3,318)		
G8372A-11-1	SPORTS VENTURES ACQ UNITS CORP	D	01/06/2021	Deutsche Bank	05/12/2021	Various	994.000	9,940	9,940	9,940										
G8372A-12-9	SPORTS VENTURES ACQ UNITS CORP	D	03/03/2021	Morgan Stanley	03/04/2021	Morgan Stanley	331.000	447	346	447							(101)	(101)		
G8377A-10-8	SPRING VALLEY ACQUISITION UNIT	D	03/24/2021	Various	12/15/2021	Various	167,760.000	1,579,626	1,732,199	1,579,626							152,573	152,573		
G8377A-12-4	SPRING VALLEY ACQUISITION UNIT	D	01/05/2021	Morgan Stanley	01/06/2021	Morgan Stanley	59,368.000	89,052	93,402	89,052							4,350	4,350		
G8598Y-10-9	SUSTAINABLE OPPORTUNITIES	D	08/12/2021	Various	09/13/2021	Morgan Stanley	127,187.000	1,258,723	1,272,215	1,258,723							13,492	13,492		
G8633T-10-7	SWITCHBACK II UNITS CORP	D	03/01/2021	Morgan Stanley	03/04/2021	Morgan Stanley	1,988.000	7,952	5,634	7,952							(2,318)	(2,318)		
G8633T-11-5	SWITCHBACK II UNITS CORP	D	08/03/2021	Various	11/08/2021	Morgan Stanley	338,314.000	3,336,416	3,383,354	3,336,416							46,938	46,938		
G8633T-12-3	SWITCHBACK II UNITS CORP	D	01/08/2021	Goldman Sachs	03/01/2021	Morgan Stanley	9,940.000	99,400	99,400	99,400										
G88272-10-2	THOMA BRAVO ADVANTAGE CLASS A	D	01/15/2021	Citigroup Global Markets	03/22/2021	INSTINET LLC	994.000	9,940	11,207	9,940							1,267	1,267		
G8857S-11-6	THUNDER BRIDGE ACQUISITION I	C	05/21/2021	Various	06/16/2021	Various	645,194.000	6,491,216	6,542,619	6,491,216							51,402	51,402		
G88672-11-1	TIGA ACQUISITION CORP	D	02/22/2021	Morgan Stanley	02/22/2021	Morgan Stanley	24,848.000	49,696	61,654	49,696							11,958	11,958		
G8990Y-10-3	TPG PACE TECH OPPORTUNITIES UN	D	08/23/2021	Jones Trading	09/21/2021	Morgan Stanley	269,629.000	2,682,809	2,696,441	2,682,809							13,632	13,632		
G8T10C-11-4	TIO TECH A CLASS A	D	10/26/2021	Morgan Stanley	11/11/2021	Various	32,936.000	29,642	26,456	29,642							(3,187)	(3,187)		
G8T10C-12-2	TIO TECH A CLASS A	D	10/19/2021	Morgan Stanley	10/28/2021	Various	98,910.000	975,253	975,261	975,253							9	9		
G9095M-12-7	TREPONT ACQUISITION REDEEMABLE	D	01/25/2021	Morgan Stanley	01/29/2021	Various	34,787.000	76,531	48,974	76,531							(27,558)	(27,558)		
G9402Q-10-0	UNION ACQUISITION II UNITS (PR	D	03/25/2021	Various	09/30/2021	Morgan Stanley	1,123,132.000	11,243,093	11,490,913	11,243,093							247,820	247,820		
G9440B-11-5	VICKERS VANTAGE I UNITS (PROPO	D	03/01/2021	Morgan Stanley	03/08/2021	BTIG	120,818.000	84,573	72,491	84,573							(12,082)	(12,082)		
G9440B-12-3	VICKERS VANTAGE I UNITS (PROPO	D	01/28/2021	Various	03/01/2021	Morgan Stanley	241,636.000	2,475,604	2,475,744	2,475,604							140	140		
G9441E-10-0	VPC IMPACT ACQUISITION HOLDING	D	09/01/2021	Piper Jaffray	09/03/2021	Various	138,474.000	1,378,509	1,421,214	1,378,509							42,705	42,705		
G9444H-11-8	VY GLOBAL GROWTH UNITS	D	01/06/2021	Morgan Stanley	02/03/2021	INSTINET LLC	9,939.000	17,890	25,777	17,890							7,886	7,886		
G9446E-10-5	VG ACQUISITION UNITS CORP	D	06/17/2021	Various	06/17/2021	Various	78,316.000	792,778	796,313	792,778							3,536	3,536		
L7756P-10-2	PROCAPS GROUP SA	D	09/30/2021	Morgan Stanley	10/04/2021	Morgan Stanley	327,795.000	3,281,113	3,281,113	3,281,113										
M21970-10-7	CELLEBRITE DI LTD	D	08/31/2021	Morgan Stanley	08/31/2021	Morgan Stanley	203,131.000	2,005,326	2,005,326	2,005,326										
M8287R-10-3	REE AUTOMOTIVE LTD - CLASS A	D	07/23/2021	Morgan Stanley	07/26/2021	Morgan Stanley	50,000.000	499,740	499,740	499,740										
M8744T-10-6	TABOOLA.COM LTD	D	06/30/2021	Morgan Stanley	06/30/2021	Morgan Stanley	23,700.000	237,083	237,083	237,083										
N80029-10-6	SIGNA SPORTS UNITED NV	D	12/15/2021	Morgan Stanley	12/15/2021	Morgan Stanley	91,754.000	895,525	895,525	895,525										
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,109,840,505	1,122,296,747	1,109,832,613						(7,892)	12,464,140	12,456,248	362,128	3,145
L1042R-10-5	BIOPHARMA II		09/26/2021	ALTERNATIVE FUND	09/27/2021	ALTERNATIVE FUND	0.000												24,497	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other																			24,497	
9799998. Total - Common Stocks								1,109,840,505	1,122,296,747	1,109,832,613						(7,892)	12,464,140	12,456,248	386,625	3,145
9899999. Total - Preferred and Common Stocks								1,145,586,391	1,158,010,761	1,145,578,499						(7,892)	12,432,268	12,424,376	844,884	3,145
9999999 - Totals								2,094,523,028	2,104,409,740	2,091,835,250		(2,633,383)		(2,633,383)		(54,396)	1,951,556	1,897,160	23,778,836	8,394,994

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in 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				5,315,625.000	2.9
1099999. Subtotal - Common Stock - Parent									XXX	XXX
00723*-10-6	Admiral Insurance Company		24856		2CIB1 - Investment in US Insurance Company SCA's	745,069,520			2,000.000	100.0
66168#-10-5	Berkley Assurance Company		39462		2CIB1 - Investment in US Insurance Company SCA's	59,209,150			1,500,000.000	100.0
90839#-10-4	Berkley National Insurance Co		38911		2CIB1 - Investment in US Insurance Company SCA's	64,522,809			6,250,000.000	100.0
08449#-10-8	Berkley Regional Insurance Co		29850		2CIB1 - Investment in US Insurance Company SCA's	809,514,526			40,000.000	100.0
36867#-10-2	Gemini Insurance Company		10833		2CIB1 - Investment in US Insurance Company SCA's	60,413,776			430,000.000	100.0
39032*-10-0	Great Divide Insurance Company		25224		2CIB1 - Investment in US Insurance Company SCA's	112,097,520			6,000,000.000	100.0
49314@-10-6	Key Risk Insurance Company		10885		2CIB1 - Investment in US Insurance Company SCA's	34,771,400			6,800,000.000	100.0
59831#-10-7	Midwest Employers Casualty Co		23612		2CIB1 - Investment in US Insurance Company SCA's	121,505,324			107.000	100.0
74053*-10-1	Preferred Employers Insurance Co		10900		2CIB1 - Investment in US Insurance Company SCA's	50,415,456			3,500.000	100.0
08449@-10-0	Riverport Insurance Company		36684		2CIB1 - Investment in US Insurance Company SCA's	48,511,661			50,000.000	100.0
85555#-10-6	StarNet Insurance Company		40045		2CIB1 - Investment in US Insurance Company SCA's	123,009,607			600,000.000	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	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
000000-00-0	Intrepid Insurance Company				2CIB1 - Investment in US Insurance Company SCA's					
46127@-10-9	Intrepid Casualty Company		10749		2CIB1 - Investment in US Insurance Company SCA's	34,706,515			200,000.000	100.0
46126@-10-0	Intrepid Specialty Insurance Company		17182		2CIB1 - Investment in US Insurance Company SCA's	28,500,000			70,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer			17181		2CIB1 - Investment in US Insurance Company SCA's	50,500,000			70,000.000	100.0
000000-00-0	Berkley Life & Health Insurance Co				2CIB1 - Investment in US Insurance Company SCA's	2,342,747,266			XXX	XXX
1299999. Subtotal - Common Stock - U.S. Life Insurer			64890		2CIB1 - Investment in US Insurance Company SCA's	293,720,173			10,346,657.000	100.0
08449@-20-9	Berkley LONDON HOLDINGS INC				2CIB1 - Investment in US Insurance Company SCA's	293,720,173			XXX	XXX
1499999. Subtotal - Common Stock - Alien Insurer			00000		2CIB1 - Investment in US Insurance Company SCA's	304,359,017			75.000	100.0
G9394#-10-4	WR Berkley Syndicate Holdings				2CIB1 - Investment in US Insurance Company SCA's	304,359,017			XXX	XXX
1699999. Subtotal - Common Stock - Investment Sub			00000		2CIB1 - Investment in US Insurance Company SCA's	41,548,025			100.000	100.0
75937#-10-6	Reinserco				2CIB1 - Investment in US Insurance Company SCA's	41,548,025			XXX	XXX
G8871*-10-2	34 Leaderhall Street LTD		00000		2CIB1 - Investment in US Insurance Company SCA's				1,000.000	100.0
39678*-10-9	Greenwich Aero Group		00000		2CIB1 - Investment in US Insurance Company SCA's	624,157,047			389,448,768.000	99.0
60ALTE-XE-0	Altex Energy		00000		2CIB1 - Investment in US Insurance Company SCA's	151,662,063			449,022.000	100.0
P1654*-10-0	Berkley International Seg Columbia		00000		2CIB1 - Investment in US Insurance Company SCA's	5,086,544			5,870,091.000	7.7
000000-00-0	Wr Berkley Mexico S.A		00000		2CIB1 - Investment in US Insurance Company SCA's				699.000	
			00000		2CIB1 - Investment in US Insurance Company SCA's				10.000	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1799999. Subtotal - Common Stock - Other Affiliates						780,905,653			XXX	XXX
1899999. Total Common Stocks						3,763,280,135			XXX	XXX
1999999 - Totals						3,763,280,135			XXX	XXX

1. Total amount of goodwill 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 Goodwill 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	Berkley Casualty 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
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
MALAYSIA (GOVERNMENT) SENIOR GOVT BND		B	09/29/2021	OCBC BANK	03/10/2022	723,209		(4,017)		3,240	720,115	723,986	8,726		3.882	1.637	MS		1,614
MALAYSIA (GOVERNMENT) SENIOR GOVT BND		B	10/15/2021	OCBC BANK	08/15/2022	606,626		(2,054)		(656)	600,096	609,336	7,734		3.418	1.665	FA		3,683
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,329,835		(6,071)		2,584	1,320,211	1,333,322	16,460		XXX	XXX	XXX		5,297
1099999. Total - All Other Government Bonds						1,329,835		(6,071)		2,584	1,320,211	1,333,322	16,460		XXX	XXX	XXX		5,297
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
INDIANA BD BK MUNI CASH REV			01/22/2021	JP Morgan Securities	01/05/2022	5,001,031		(85,869)			5,000,000	5,086,900	92,500		2.000	0.141	JAN		
NEBRASKA PUB PWR DIST PRE REFUNDED			11/05/2021	Taxable Exchange	01/01/2022	925,000		(4,013)			925,000	929,013	23,125		5.000	2.164	JJ		15,931
NEBRASKA PUB PWR DIST UNREFUNDED			11/05/2021	Taxable Exchange	01/01/2022	4,275,000		(18,547)			4,275,000	4,293,547	106,875		5.000	2.164	JJ		73,625
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,201,031		(108,429)			10,200,000	10,309,460	222,500		XXX	XXX	XXX		89,556
3199999. Total - U.S. Special Revenues Bonds						10,201,031		(108,429)			10,200,000	10,309,460	222,500		XXX	XXX	XXX		89,556
GISIS S.A.EQUADOR			08/31/2021	Anthem Bank & Trust	02/06/2022	6,320,655		281,777			6,402,161	6,038,878	87,496		4.000	17.861	FA		
WALT DISNEY COMPANY (THE) CP CASH			06/15/2021	Bank of America	05/16/2022	999,063		1,389			1,000,000	997,674			0.250	0.254	MAT		
GLENCORE FUNDING LLC CP CASH			12/06/2021	Citigroup Global Markets	04/06/2022	999					1,000	999			0.290	0.294	MAT		
TORONTO-DOMINION BANK/THE CP CASH		A	04/12/2021	CLERMONT INSURANCE	02/07/2022	749,980		144			750,000	749,836			0.026	0.026	MAT		
TORONTO-DOMINION BANK/THE CP CASH		A	04/12/2021	FIREMENS INSURANCE COMPANY	02/07/2022	999,746		1,810			1,000,000	997,936			0.247	0.251	MAT		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,070,443		285,120			9,153,161	8,785,323	87,496		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,070,443		285,120			9,153,161	8,785,323	87,496		XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						20,601,309		170,620		2,584	20,673,372	20,428,105	326,456		XXX	XXX	XXX		94,853
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						20,601,309		170,620		2,584	20,673,372	20,428,105	326,456		XXX	XXX	XXX		94,853
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						20,601,309		170,620		2,584	XXX	20,428,105	326,456		XXX	XXX	XXX		94,853

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ...$	1C ...$ 1,749,726	1D ...$	1E ...$ 5,200,000	1F ...$ 5,001,031	1G ...$ 1,329,835
1B	2A ...$ 7,320,717	2B ...$	2C ...$			
1C	3A ...$	3B ...$	3C ...$			
1D	4A ...$	4B ...$	4C ...$			
1E	5A ...$	5B ...$	5C ...$			
1F	6 ...$					

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
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							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														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							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														XXX							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
ALTIMETER GROWTH CORP CLASS A CALL-AGCB 100@10 EXP 1/21/22 990BDQV98		D2.2	Equity/Index.	US - Chicago Board	09/29/2021	01/21/2022	99	990	10		(1,927)		(745)		(745)	1,182						0/0
ALTIMETER GROWTH CORP CLASS A CALL-AGCB 100@10 EXP 3/18/22 990CM9TK2		D2.2	Equity/Index.	US - Chicago Board	12/30/2021	03/18/2022	1,003	10,030	10		(9,507)		(12,588)		(12,588)	(3,081)						0/0
APOLLO STRATEGIC GROWTH UNITS CALL-APSG 100@10 EXP 1/21/22 99P1HKW48		D2.2	Equity/Index.	US - Chicago Board	12/03/2021	01/21/2022	247	2,470	10		(2,351)		(1,065)		(1,065)	1,286						0/0
APOLLO STRATEGIC GROWTH UNITS CALL-APSG 100@10 EXP 3/18/22 99P17MNW3		D2.2	Equity/Index.	US - Chicago Board	12/03/2021	03/18/2022	247	2,470	10		(4,811)		(4,323)		(4,323)	488						0/0
APOLLO STRATEGIC GROWTH UNITS CALL-APSG 100@12.5 EXP 3/18/22 99P17MNX1		D2.2	Equity/Index.	US - Chicago Board	12/03/2021	03/18/2022	79	988	13		(749)		(1)		(1)	748						0/0
B RILEY PRINCIPAL MERGER UNIT CALL-BRPM 100@10 EXP 1/21/22 99P1DX208		D2.2	Equity/Index.	US - Chicago Board	11/18/2021	01/21/2022	413	4,130	10		(35,373)		(9,036)		(9,036)	26,337						0/0
BENESSERE CAPITAL ACQUISITION CALL-BENE 100@12.5 EXP 1/21/22 99P1HRBY0		D2.2	Equity/Index.	US - Chicago Board	11/23/2021	01/21/2022	756	9,450	13		(14,212)		(726)		(726)	13,486						0/0
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100@10 EXP 1/21/22 990BF5ZJ6		D2.2	Equity/Index.	US - Chicago Board	10/01/2021	01/21/2022	129	1,290	10		(1,861)		(565)		(565)	1,296						0/0
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100@11 EXP 1/21/22 990CZZ591		D2.2	Equity/Index.	US - Chicago Board	09/30/2021	01/21/2022	8	88	11		(76)		(2)		(2)	74						0/0
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100@11 EXP 4/14/22 990CZZ5J9		D2.2	Equity/Index.	US - Chicago Board	12/21/2021	04/14/2022	51	561	11		(483)		(510)		(510)	(27)						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)
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100@12.5 EXP 1/21/22 990BF5ZK3		D2.2	Equity/Index.	US - Chicago Board	09/30/2021	01/21/2022	2	25	13		(19)					19						0/0
BURGUNDY TECH ACQ UNITS CORP CALL-BTAQ 100@10 EXP 1/21/22 990BF5WG5		D2.2	Equity/Index.	US - Chicago Board	09/29/2021	01/21/2022	11	110	10		(214)		(82)		(82)	132						0/0
CC NEUBERGER PRINCIPAL HLDG UN CALL-PRPB 100@10 EXP 2/18/22 990BX9TF3		D2.2	Equity/Index.	US - Chicago Board	12/13/2021	02/18/2022	818	8,180	10		(8,023)		(6,135)		(6,135)	1,888						0/0
CHURCHILL CAPITAL CORP CLASS A CALL- CCV 100@10 EXP 1/21/22 990B17NX9		D2.2	Equity/Index.	US - Chicago Board	11/04/2021	01/21/2022	787	7,870	10		(12,677)		(2,873)		(2,873)	9,804						0/0
CHURCHILL CAPITAL CORP CLASS A CALL-CCV 100@10 EXP 2/18/22 990BV5KN5		D2.2	Equity/Index.	US - Chicago Board	12/09/2021	02/18/2022	70	700	10		(1,364)		(525)		(525)	839						0/0
CHURCHILL CAPITAL CORP CLASS A CALL-CCV 100@10 EXP 3/18/22 990B17P58		D2.2	Equity/Index.	US - Chicago Board	12/28/2021	03/18/2022	159	1,590	10		(1,957)		(1,113)		(1,113)	844						0/0
COHN ROBBINS HOLDINGS UNITS CALL- CRHC 100@10 EXP 2/18/22 990BVC762		D2.2	Equity/Index.	US - Chicago Board	12/20/2021	02/18/2022	1,018	10,180	10		(20,320)		(5,090)		(5,090)	15,230						0/0
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100@10 EXP 1/21/22 99P1J3HT6		D2.2	Equity/Index.	US - Chicago Board	12/10/2021	01/21/2022	2,575	25,750	10		(36,345)		(4,944)		(4,944)	31,401						0/0
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100@10 EXP 3/18/22 990CMFKC5		D2.2	Equity/Index.	US - Chicago Board	12/23/2021	03/18/2022	1,794	17,940	10		(22,349)		(13,455)		(13,455)	8,894						0/0
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100@12.5 EXP 3/18/22 990CMFKD3		D2.2	Equity/Index.	US - Chicago Board	12/20/2021	03/18/2022	44	550	13		(235)					235						0/0
COMPUTE HEALTH ACQUISITION UNI CALL-CPUH 100@10 EXP 2/18/22 99VYZDJ24		D2.2	Equity/Index.	US - Chicago Board	10/18/2021	02/18/2022	125	1,250	10		(1,622)		(1,365)		(1,365)	257						0/0
CONX CORP CLASS A CALL-CONX 100@10 EXP 1/21/22 990BFF8W5		D2.2	Equity/Index.	US - Chicago Board	10/05/2021	01/21/2022	53	530	10		(767)		(207)		(207)	560						0/0
CRUCIBLE ACQUISITION UNITS COR CALL- CRU 100@10 EXP 1/21/22 99C40CYQ1		D2.2	Equity/Index.	US - Chicago Board	12/07/2021	01/21/2022	454	4,540	10		(6,319)		(2,270)		(2,270)	4,049						0/0
CRUCIBLE ACQUISITION UNITS COR CALL-CRU 100@10 EXP 2/18/22 990C49DK9		D2.2	Equity/Index.	US - Chicago Board	12/06/2021	02/18/2022	3,009	30,090	10		(30,610)		(30,090)		(30,090)	520						0/0
DPCM CAPITAL UNITS INC CALL-XPOA 100@10 EXP 1/21/22 99VYFQJ01		D2.2	Equity/Index.	US - Chicago Board	10/20/2021	01/21/2022	37	370	10		(351)		(111)		(111)	240						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 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 Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FINTECH ACQUISITION V UNITS CO CALL-FTCV 100@11 EXP 2/18/22 990D02N74		D2.2	Equity/Index.	US - Chicago Board	12/31/2021	02/18/2022	8	88	11		(76)		(100)		(100)	(24)						0/0
FIRSTMARK HORIZON ACQUISITION CALL-FMAC 100@10 EXP 1/21/22 990BG0K78		D2.2	Equity/Index.	US - Chicago Board	11/12/2021	01/21/2022	10	100	10		(195)		(57)		(57)	138						0/0
FIRSTMARK HORIZON ACQUISITION CALL-FMAC 100@10 EXP 2/18/22 99C4LZ7P9		D2.2	Equity/Index.	US - Chicago Board	12/20/2021	02/18/2022	250	2,500	10		(4,870)		(3,125)		(3,125)	1,745						0/0
GORES GUGGENHEIM UNITS INC CALL-GGPI 100@10 EXP 1/21/22 990CY2K23		D2.2	Equity/Index.	US - Chicago Board	09/27/2021	01/21/2022	1,977	19,770	10		(121,975)		(360,091)		(360,091)	(238,116)						0/0
HORIZON ACQUISITION II UNITS (CALL-HZON 100@10 EXP 1/21/22 990BGDRQ1		D2.2	Equity/Index.	US - Chicago Board	09/17/2021	01/21/2022	2,375	23,750	10		(32,575)		(6,888)		(6,888)	25,687						0/0
HORIZON ACQUISITION II UNITS (CALL-HZON 100@10 EXP 2/18/22 99P1XFC84		D2.2	Equity/Index.	US - Chicago Board	12/17/2021	02/18/2022	779	7,790	10		(6,994)		(5,297)		(5,297)	1,697						0/0
HORIZON ACQUISITION II UNITS (CALL-HZON 100@10 EXP 4/14/22 99C1W65Q7		D2.2	Equity/Index.	US - Chicago Board	12/30/2021	04/14/2022	460	4,600	10		(4,360)		(5,750)		(5,750)	(1,390)						0/0
IG ACQUISITION UNIT CORP CALL-IGAC 100@10 EXP 1/21/22 990BGGQB8		D2.2	Equity/Index.	US - Chicago Board	11/23/2021	01/21/2022	110	1,100	10		(1,043)		(123)		(123)	920						0/0
LEFTERIS ACQUISITION CORP CLAS CALL-LFTR 100@10 EXP 1/21/22 990BGTH79		D2.2	Equity/Index.	US - Chicago Board	11/22/2021	01/21/2022	844	8,440	10		(8,849)		(8,955)		(8,955)	(106)						0/0
LUX HEALTH TECH ACQ UNITS CORP CALL-LUXA 100@10 EXP 3/18/22 990CMM5S2		D2.2	Equity/Index.	US - Chicago Board	12/08/2021	03/18/2022	16	160	10		(472)		(120)		(120)	352						0/0
LUX HEALTH TECH ACQ UNITS CORP CALL-LUXA 100@12.5 EXP 1/21/22 990BGWN42		D2.2	Equity/Index.	US - Chicago Board	09/29/2021	01/21/2022	136	1,700	13		(608)		(1)		(1)	607						0/0
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100@20 EXP 1/7/22 99P1NK7N7		D2.2	Equity/Index.	US - Chicago Board	12/28/2021	01/07/2022	250	5,000	20		(1,120)		(585)		(585)	535						0/0
PINE ISLAND ACQUISITION CORP C CALL-PIPP 100@10 EXP 1/21/22 990BHF4B3		D2.2	Equity/Index.	US - Chicago Board	11/16/2021	01/21/2022	248	2,480	10		(11,149)		(667)		(667)	10,482						0/0
PINE ISLAND ACQUISITION CORP C CALL-PIPP 100@10 EXP 3/18/22 99P1TWQK0		D2.2	Equity/Index.	US - Chicago Board	12/30/2021	03/18/2022	906	9,060	10		(10,808)		(13,590)		(13,590)	(2,782)						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 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 Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PINE ISLAND ACQUISITION CORP C CALL-PIPP 100@12.5 EXP 3/18/22 99P1TWQL8		D2.2	Equity/Index.	US - Chicago Board	12/28/2021	03/18/2022	2	25	13		(19)		(15)		(15)	4						0/0
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100@10 EXP 1/21/22 9907ZZH65		D2.2	Equity/Index.	US - Chicago Board	12/01/2021	01/21/2022	2,483	24,830	10		(64,374)		(29,150)		(29,150)	35,224						0/0
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100@12.5 EXP 1/21/22 9907ZZH73		D2.2	Equity/Index.	US - Chicago Board	10/27/2021	01/21/2022	212	2,650	13		(3,088)		4		4	3,092						0/0
RIBBIT LEAP LTD CLASS A CALL-LEAP 100@10 EXP 3/18/22 990CMLVV8		D2.2	Equity/Index.	US - Chicago Board	12/23/2021	03/10/2022	191	1,910	10		(4,966)		(4,775)		(4,775)	191						0/0
SOCIAL CAPITAL HEDOSOPHIA IV U CALL-IPOD 100@10 EXP 1/21/21 990BGK3W8		D2.2	Equity/Index.	US - Chicago Board	10/15/2021	01/21/2022	18	180	10		(612)		(536)		(536)	76						0/0
SOCIAL CAPITAL HEDOSOPHIA IV U CALL-IPOD 100@12.5 EXP 1/21/22 990BGK3X6		D2.2	Equity/Index.	US - Chicago Board	10/22/2021	01/21/2022	10	125	13		(150)		(75)		(75)	75						0/0
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 1/21/22 990BGK4B3		D2.2	Equity/Index.	US - Chicago Board	10/14/2021	01/21/2022	469	4,690	10		(16,404)		(11,148)		(11,148)	5,256						0/0
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 1/21/22 990CZ8XG4		D2.2	Equity/Index.	US - Chicago Board	12/22/2021	01/21/2022	1,252	13,772	11		(19,606)		(15,024)		(15,024)	4,582						0/0
SPRING VALLEY ACQUISITION UNIT CALL-SV 100@10 EXP 1/21/22 99C412K38		D2.2	Equity/Index.	US - Chicago Board	12/17/2021	01/21/2022	28	280	10		(251)		(1,786)		(1,786)	(1,535)						0/0
SPRING VALLEY ACQUISITION UNIT CALL-SV 100@10 EXP 2/18/22 99C2TG5M6		D2.2	Equity/Index.	US - Chicago Board	10/14/2021	02/28/2022	10	100	10		(140)		(876)		(876)	(736)						0/0
SVF INVESTMENT UNITS CORP CALL-SVFA 100@10 EXP 1/21/22 99C40L0Y1		D2.2	Equity/Index.	US - Chicago Board	12/16/2021	01/21/2022	149	1,490	10		(1,859)		(2,235)		(2,235)	(376)						0/0
TPG PACE BENEFICIAL FINANCE UN CALL-TPGY 100@10 EXP 1/21/22 99VYFNC13		D2.2	Equity/Index.	US - Chicago Board	12/30/2021	01/21/2022	43	430	10		(193)		(203)		(203)	(10)						0/0
TPG PACE BENEFICIAL FINANCE UN CALL-TPGY 100@10 EXP 2/18/22 99P1Z1WP3		D2.2	Equity/Index.	US - Chicago Board	12/31/2021	02/18/2022	2	20	10		(9)		(19)		(19)	(10)						0/0
VY GLOBAL GROWTH UNITS CALL-VYGG 100@10 EXP 1/21/22 99P1LKKH7		D2.2	Equity/Index.	US - Chicago Board	12/13/2021	01/21/2022	909	9,090	10		(10,485)		(1,074)		(1,073)	9,412						0/0
VY GLOBAL GROWTH UNITS CALL-VYGG 100@10 EXP 2/18/22 99C4M33N8		D2.2	Equity/Index.	US - Chicago Board	12/17/2021	02/18/2022	25	250	10		(224)		(109)		(108)	116						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)
VY GLOBAL GROWTH UNITS CALL-VYGG 100@10 EXP 3/18/22 990CGF102		D2.2	Equity/Index.	US - Chicago Board	12/15/2021	03/18/2022	500	5,000	10		(6,989)		(3,751)		(3,750)	3,239						0/0
VY GLOBAL GROWTH UNITS CALL-VYGG 100@12.5 EXP 3/18/22 990CGF1R0		D2.2	Equity/Index.	US - Chicago Board	12/16/2021	03/18/2022	750	9,375	13		(6,733)		(9)		(8)	6,726						0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(555,718)		(573,951)	XXX	(573,947)	(18,228)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(555,718)		(573,951)	XXX	(573,947)	(18,228)					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											(555,718)		(573,951)	XXX	(573,947)	(18,228)					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											(555,718)		(573,951)	XXX	(573,947)	(18,228)					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											(555,718)		(573,951)	XXX	(573,947)	(18,228)					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											(555,718)		(573,951)	XXX	(573,947)	(18,228)					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
BENESSERE CAPITAL ACQUISITION CALL-BENE 100812.5 EXP12/17/21 99P17XH55		D2.2	Equity/Index	US - Chicago Board	11/02/2021	12/17/2021	11/03/2021	Closing Sale	99	1,238	13		6,289	6,289		6,289								
CHURCHILL CAPITAL IV UNITS COR CALL-CCIV 100817.5 EXP 3/19/21 9908HLJD7		D2.2	Equity/Index	US - Chicago Board	01/22/2021	03/19/2021	02/12/2021	Closing Sale	98	1,715	18		47,323	237,965		47,323					190,642			
CHURCHILL CAPITAL IV UNITS COR CALL-CCIV 100817.5 EXP 3/19/21 9908HLJD7		D2.2	Equity/Index	US - Chicago Board	01/22/2021	03/19/2021	02/16/2021	Closing Sale	148	2,590	18		71,467	438,503		71,467					367,036			
CHURCHILL CAPITAL IV UNITS COR CALL-CCIV 100830 EXP 3/19/21 9908JFX83		D2.2	Equity/Index	US - Chicago Board	01/22/2021	03/19/2021	02/12/2021	Closing Sale	98	2,940	30		27,010	160,552		27,010					133,542			
CHURCHILL CAPITAL IV UNITS COR CALL-CCIV 100830 EXP 3/19/21 9908JFX83		D2.2	Equity/Index	US - Chicago Board	01/22/2021	03/19/2021	02/16/2021	Closing Sale	148	4,440	30		40,791	309,851		40,791					269,060			
FOX CORP CLASS A WHEN ISSUED CALL-FOXA 100835 EXP 2/19/21 9907XF671		D2.2	Equity/Index	US - Chicago Board	01/15/2021	02/19/2021	02/18/2021	Expiration	36	1,260	35		1,639			1,639					(1,639)			
FOX CORP CLASS A WHEN ISSUED CALL-FOXA 100837 EXP 2/19/21 9907XF697		D2.2	Equity/Index	US - Chicago Board	01/26/2021	02/19/2021	02/18/2021	Expiration	118	4,366	37		13,043			13,043					(13,043)			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													207,562	1,153,160		207,562	XXX				945,598			XXX
CONSTELLATION PHARMACEUTICALS PUT CNST 100830 EXP 9/17/21 9908JL250		D2.2	Equity/Index	US - Chicago Board	06/03/2021	09/17/2021	08/20/2021	Expiration	247	7,410	30		9,360			9,360					(9,360)			
HD SUPPLY HOLDINGS INC PUT - HDS 100852.5 EXP 1/15/21 99077NH71		D2.2	Equity/Index	US - Chicago Board	12/16/2020	01/15/2021	01/14/2021	Expiration	54	2,835	53	326				326					(326)			
HD SUPPLY HOLDINGS INC PUT - HDS 100852.5 EXP 1/15/21 99077NH71		D2.2	Equity/Index	US - Chicago Board	12/18/2020	01/15/2021	01/14/2021	Expiration	491	25,778	53	2,477				2,477					(2,477)			
HD SUPPLY HOLDINGS INC PUT - HDS 100852.5 EXP 1/15/21 99077NH71		D2.2	Equity/Index	US - Chicago Board	12/21/2020	01/15/2021	01/14/2021	Expiration	22	1,155	53	133				133			2,936		(133)			
HD SUPPLY HOLDINGS INC PUT - HDS 100852.5 EXP 2/19/21 990848R09		D2.2	Equity/Index	US - Chicago Board	12/18/2020	02/19/2021	01/15/2021	Expiration	531	27,878	53	3,205				3,205					(3,205)			
HD SUPPLY HOLDINGS INC PUT - HDS 100852.5 EXP 2/19/21 990848R09		D2.2	Equity/Index	US - Chicago Board	12/21/2020	02/19/2021	01/15/2021	Expiration	10	525	53	60				60			3,265		(60)			
HD SUPPLY HOLDINGS INC PUT - HDS 100855 EXP 1/15/21 99VKTIIBT8		D2.2	Equity/Index	US - Chicago Board	12/14/2020	01/15/2021	01/14/2021	Expiration	121	6,655	55	730				730					(730)			
HD SUPPLY HOLDINGS INC PUT - HDS 100855 EXP 1/15/21 99VKTIIBT8		D2.2	Equity/Index	US - Chicago Board	12/15/2020	01/15/2021	01/14/2021	Expiration	65	3,575	55	392				392					(392)			
HD SUPPLY HOLDINGS INC PUT - HDS 100855 EXP 1/15/21 99VKTIIBT8		D2.2	Equity/Index	US - Chicago Board	12/21/2020	01/15/2021	01/14/2021	Expiration	6	330	55	36				36			1,159		(36)			
HD SUPPLY HOLDINGS INC PUT - HDS 100855 EXP 2/19/21 990848R17		D2.2	Equity/Index	US - Chicago Board	12/22/2020	02/19/2021	01/15/2021	Expiration	246	13,530	55	1,485				1,485			1,485		(1,485)			
HD SUPPLY HOLDINGS INC PUT HDS 100855 EXP 3/19/21 9906G0769		D2.2	Equity/Index	US - Chicago Board	12/22/2020	03/19/2021	01/15/2021	Expiration	485	26,675	55	2,927				2,927			2,927		(2,927)			
HD SUPPLY HOLDINGS INC PUT- HDS 100852.5 EXP 3/19/21 99077NH89		D2.2	Equity/Index	US - Chicago Board	12/10/2020	03/19/2021	01/15/2021	Expiration	80	4,200	53	443				443					(443)			
HD SUPPLY HOLDINGS INC PUT- HDS 100852.5 EXP 3/19/21 99077NH89		D2.2	Equity/Index	US - Chicago Board	12/14/2020	03/19/2021	01/15/2021	Expiration	35	1,838	53	211				211					(211)			
HD SUPPLY HOLDINGS INC PUT- HDS 100852.5 EXP 3/19/21 99077NH89		D2.2	Equity/Index	US - Chicago Board	12/21/2020	03/19/2021	01/15/2021	Expiration	104	5,460	53	628				628			1,282		(628)			
TRANSLATE BIO INC PUT -TBIO 100825 EXP 9/17/21 990CB10X4		D2.2	Equity/Index	US - Chicago Board	08/03/2021	09/17/2021	09/16/2021	Expiration	9	225	25		50			50					(50)			
TRANSLATE BIO INC PUT -TBIO 100825 EXP 9/17/21 990CB10X4		D2.2	Equity/Index	US - Chicago Board	08/04/2021	09/17/2021	09/16/2021	Expiration	198	4,950	25		1,096			1,096					(1,096)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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TRANSLATE BIO INC PUT -TBIO 100830 EXP 9/17/21 990CB10Y2		D2.2	Equity/Index	US - Chicago Board	08/04/2021	09/17/2021	09/16/2021	Expiration	99	2,970	30		548			548					(548)			
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												13,053	11,054			24,107	XXX	13,054			(24,107)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												13,053	218,616	1,153,160		231,669	XXX	13,054			921,491			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants													207,562	1,153,160		207,562	XXX				945,598			XXX
0449999999. Total Purchased Options - Put Options												13,053	11,054			24,107	XXX	13,054			(24,107)			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												13,053	218,616	1,153,160		231,669	XXX	13,054			921,491			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
10X CAPITAL VENTURE ACQUISITIO CALL- VCVC 100810 EXP 6/18/21 9909ZSSY4		D2.2	Equity/Index	US - Chicago Board	05/04/2021	06/18/2021	06/17/2021	Expiration	(500)	(5,000)	10		(13,483)			(13,483)					13,483			
10X CAPITAL VENTURE ACQUISITIO CALL-VCVC 100810 EXP 5/21/21 9908Z59T8		D2.2	Equity/Index	US - Chicago Board	04/01/2021	05/21/2021	05/04/2021	Closing Purchase	(500)	(5,000)	10		(17,023)	(3,017)		(17,023)					14,005			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 11/19/21 9909JLBR0		D2.2	Equity/Index	US - Chicago Board	07/12/2021	11/19/2021	11/19/2021	Expiration	(28)	(280)	10		(1,665)			(1,665)					1,665			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 11/19/21 9909JLBR0		D2.2	Equity/Index	US - Chicago Board	07/13/2021	11/19/2021	11/19/2021	Expiration	(4)	(40)	10		(118)			(118)					118			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 5/21/21 9908RTFX9		D2.2	Equity/Index	US - Chicago Board	04/15/2021	05/21/2021	05/20/2021	Expiration	(495)	(4,950)	10		(11,863)			(11,863)					11,863			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 5/21/21 9908RTFX9		D2.2	Equity/Index	US - Chicago Board	04/21/2021	05/21/2021	05/20/2021	Expiration	(16)	(160)	10		(151)			(151)					151			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 8/20/21 9908RTG00		D2.2	Equity/Index	US - Chicago Board	07/12/2021	08/20/2021	08/19/2021	Expiration	(543)	(5,430)	10		(8,837)			(8,837)					8,837			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 8/20/21 9908RTG00		D2.2	Equity/Index	US - Chicago Board	07/13/2021	08/20/2021	08/19/2021	Expiration	(36)	(360)	10		(161)			(161)					161			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 8/20/21 9908RTG00		D2.2	Equity/Index	US - Chicago Board	07/13/2021	08/20/2021	08/19/2021	Expiration	(10)	(100)	10		(45)			(45)					45			
ACE CONVERGENCE ACQUISITION CO CALL-ACEV 100810 EXP 8/20/21 9908RTG00		D2.2	Equity/Index	US - Chicago Board	07/12/2021	08/20/2021	08/19/2021	Expiration	(10)	(100)	10		(40)			(40)					40			
AJAX I UNITS CALL-AJAX 100810 EXP 4/16/21 990926H79		D2.2	Equity/Index	US - Chicago Board	01/26/2021	04/16/2021	03/29/2021	Closing Purchase	(9)	(90)	10		(1,512)	(1,512)		(1,512)								
AJAX I UNITS CALL-AJAX 100810 EXP 4/16/21 990926H79		D2.2	Equity/Index	US - Chicago Board	01/26/2021	04/16/2021	04/16/2021	Closing Purchase	(9)	(90)	10		(1,512)	(1,512)		(1,512)								
ALTIMETER GROWTH CORP CLASS A CALL-AGCB 100810 EXP 11/19/21 990D3MZ90		D2.2	Equity/Index	US - Chicago Board	09/20/2021	11/19/2021	11/19/2021	Closing Purchase	(494)	(4,940)	10		(4,717)	(4,717)		(4,717)								
ALTIMETER GROWTH CORP CLASS A CALL-AGCB 100810 EXP 9/17/21 990C6CG43		D2.2	Equity/Index	US - Chicago Board	07/27/2021	09/17/2021	09/16/2021	Expiration	(445)	(4,450)	10		(4,230)			(4,230)					4,230			
ALTITUDE ACQUISITION UNITS COR CALL-ALTU 100810 EXP 5/21/21 9909JPTJ0		D2.2	Equity/Index	US - Chicago Board	04/21/2021	05/21/2021	05/20/2021	Expiration	(141)	(1,410)	10		(630)			(630)					630			
ALTITUDE ACQUISITION UNITS COR CALL-ALTU 100810 EXP 5/21/21 9909JPTJ0		D2.2	Equity/Index	US - Chicago Board	04/21/2021	05/21/2021	05/21/2021	Expiration	(142)	(1,420)	10		(634)			(634)					634			
ALTITUDE ACQUISITION UNITS COR CALL-ALTU 100810 EXP 6/18/21 9909II9441		D2.2	Equity/Index	US - Chicago Board	04/22/2021	06/18/2021	06/17/2021	Expiration	(65)	(650)	10		(615)			(615)					615			
ALTITUDE ACQUISITION UNITS COR CALL-ALTU 100810 EXP 6/18/21 9909II9441		D2.2	Equity/Index	US - Chicago Board	05/17/2021	06/18/2021	06/17/2021	Expiration	(5)	(50)	10		(22)			(22)					22			

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ALUSSA ENERGY ACQUISITION CORP CALL-ALUS 100810 EXP 5/21/21 9909NNKN0		D2.2	Equity/Index	US - Chicago Board	04/19/2021	05/21/2021	05/20/2021	Expiration	(89)	(890)	10		(842)			(842)					842			
ALUSSA ENERGY ACQUISITION CORP CALL-ALUS 100810 EXP 6/18/21 9909II94Z2		D2.2	Equity/Index	US - Chicago Board	05/21/2021	06/18/2021	06/18/2021	Closing Purchase	(11)	(110)	10		(104)	(67)		(104)					38			
ALUSSA ENERGY ACQUISITION CORP CALL-ALUS 100810 EXP 6/18/21 9909II94Z2		D2.2	Equity/Index	US - Chicago Board	05/25/2021	06/18/2021	06/18/2021	Closing Purchase	(64)	(640)	10		(350)	(387)		(350)					(38)			
ALUSSA ENERGY ACQUISITION CORP CALL-ALUS 100810 EXP 6/18/21 9909II94Z2		D2.2	Equity/Index	US - Chicago Board	05/25/2021	06/18/2021	06/18/2021	Expiration	(15)	(150)	10		(82)			(82)					82			
ALUSSA ENERGY ACQUISITION CORP CALL-ALUS 100810 EXP 6/18/21 9909II94Z2		D2.2	Equity/Index	US - Chicago Board	06/02/2021	06/18/2021	06/18/2021	Expiration	(10)	(100)	10		(145)			(145)					145			
APEX TECHNOLOGY ACQUISITION CO CALL-APXT 1008 10 EXP 5/21/21 9909JSD44		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/21/2021	Closing Purchase	(4)	(40)	10		(563)	(563)		(563)								
ARTIUS ACQ UNITS INC CALL AACQ 100812.5 EXP 3/19/21 9908VX2R2		D2.2	Equity/Index	US - Chicago Board	02/24/2021	03/19/2021	03/12/2021	Closing Purchase	(91)	(1,138)	13		(9,961)	(504)		(9,961)					9,457			
ARTIUS ACQ UNITS INC CALL-AACQ 100810 EXP 5/21/21 9908VX2W1		D2.2	Equity/Index	US - Chicago Board	04/15/2021	05/21/2021	05/20/2021	Expiration	(24)	(240)	10		(467)			(467)					467			
ATI PHYSICAL THERAPY INC CLASS CALL-ATIP 100810 EXP 6/18/21 990BTGG58		D2.2	Equity/Index	US - Chicago Board	06/17/2021	06/18/2021	06/17/2021	Expiration	(197)	(1,970)	10		(3,835)			(3,835)					3,835			
ATLAS CREST INVESTMENT UNITS C CALL-ACIC 100810 EXP 5/21/21 9909S87H6		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/20/2021	Expiration	(99)	(990)	10		(1,432)			(1,432)					1,432			
ATLAS CREST INVESTMENT UNITS C CALL-ACIC 100810 EXP 5/21/21 9909S87H6		D2.2	Equity/Index	US - Chicago Board	04/19/2021	05/21/2021	05/20/2021	Expiration	(247)	(2,470)	10		(2,214)			(2,214)					2,214			
ATLAS CREST INVESTMENT UNITS C CALL-ACIC 100810 EXP 5/21/21 9909S87H6		D2.2	Equity/Index	US - Chicago Board	04/20/2021	05/21/2021	05/20/2021	Expiration	(62)	(620)	10		(587)			(587)					587			
ATLAS CREST INVESTMENT UNITS C CALL-ACIC 100810 EXP 6/18/21 9909II5J84		D2.2	Equity/Index	US - Chicago Board	05/20/2021	06/18/2021	06/17/2021	Expiration	(136)	(1,360)	10		(1,695)			(1,695)					1,695			
BENESSERE CAPITAL ACQUISITION CALL-BENE 100812.5 EXP12/17/21 99P17XH55		D2.2	Equity/Index	US - Chicago Board	11/02/2021	12/17/2021	11/03/2021	Closing Purchase	(99)	(1,238)	13		(2,252)	(6,289)		(2,252)					(4,037)			
BENESSERE CAPITAL ACQUISITION CALL-BENE 100812.5 EXP12/17/21 99P17XH55		D2.2	Equity/Index	US - Chicago Board	11/02/2021	12/17/2021	12/16/2021	Expiration	(416)	(5,200)	13		(9,463)			(9,463)					9,463			
BENESSERE CAPITAL ACQUISITION CALL-BENE 100812.5 EXP12/17/21 99P17XH55		D2.2	Equity/Index	US - Chicago Board	11/08/2021	12/17/2021	12/16/2021	Expiration	(149)	(1,863)	13		(5,137)			(5,137)					5,137			
BENESSERE CAPITAL ACQUISITION CALL-BENE 100812.5 EXP12/17/21 99P17XH55		D2.2	Equity/Index	US - Chicago Board	11/08/2021	12/17/2021	12/16/2021	Expiration	(99)	(1,238)	13		(3,413)			(3,413)					3,413			
BENESSERE CAPITAL ACQUISITION CALL-BENE 100815 EXP 12/17/21 99P17XH63		D2.2	Equity/Index	US - Chicago Board	11/05/2021	12/17/2021	12/16/2021	Expiration	(41)	(615)	15		(1,284)			(1,284)					1,284			
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 10/15/21 9909FMBS4		D2.2	Equity/Index	US - Chicago Board	07/13/2021	10/15/2021	10/15/2021	Closing Purchase	(452)	(4,520)	10		(11,058)	(11,058)		(11,058)								
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 11/19/21 990B4DGP8		D2.2	Equity/Index	US - Chicago Board	08/06/2021	11/19/2021	11/19/2021	Closing Purchase	(15)	(150)	10		(442)	(442)		(442)								
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 12/17/21 990B4DH10		D2.2	Equity/Index	US - Chicago Board	08/09/2021	12/17/2021	12/17/2021	Closing Purchase	(495)	(4,950)	10		(19,536)	(19,536)		(19,536)								
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 7/16/21 9909FM8J4		D2.2	Equity/Index	US - Chicago Board	04/23/2021	07/16/2021	07/16/2021	Closing Purchase	(275)	(2,750)	10		(6,728)	(6,728)		(6,728)								
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 7/16/21 9909FM8J4		D2.2	Equity/Index	US - Chicago Board	04/23/2021	07/16/2021	07/19/2021	Expiration	(318)	(3,180)	10		(7,780)			(7,780)					7,780			
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 7/16/21 9909FM8J4		D2.2	Equity/Index	US - Chicago Board	05/14/2021	07/16/2021	07/19/2021	Expiration	(273)	(2,730)	10		(3,982)			(3,982)					3,982			

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BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 9/17/21 99006XCR0		D2.2	Equity/Index	US - Chicago Board	08/06/2021	09/17/2021	09/14/2021	Closing Purchase	(2)	(20)	10		(19)	(19)		(19)								
BETTER WORLD ACQUISITION UNITS CALL-BWAC 100810 EXP 9/17/21 99006XCR0		D2.2	Equity/Index	US - Chicago Board	08/06/2021	09/17/2021	09/17/2021	Closing Purchase	(74)	(740)	10		(701)	(701)		(701)								
BREEZE HOLDINGS ACQUISITION CALL-BREZ 100810 EXP 7/16/21 990BF55C4		D2.2	Equity/Index	US - Chicago Board	05/21/2021	07/16/2021	07/16/2021	Closing Purchase	(109)	(1,090)	10		(2,067)	(2,067)		(2,067)								
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100 @ 10 EXP 10/15/2021 99092P190		D2.2	Equity/Index	US - Chicago Board	09/07/2021	10/15/2021	10/15/2021	Expiration	(247)	(2,470)	10		(2,339)			(2,339)					2,339			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(123)	(1,230)	10		(1,268)			(1,268)					1,268			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(96)	(960)	10		(990)			(990)					990			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(280)	(2,800)	10		(2,886)			(2,886)					2,886			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(215)	(2,150)	10		(1,928)			(1,928)					1,928			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(280)	(2,800)	10		(2,511)			(2,511)					2,511			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/30/2021	12/17/2021	12/16/2021	Expiration	(96)	(960)	10		(909)			(909)					909			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	10/26/2021	12/17/2021	12/16/2021	Expiration	(123)	(1,230)	10		(4,610)			(4,610)					4,610			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(97)	(970)	10		(967)			(967)					967			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(403)	(4,030)	10		(4,017)			(4,017)					4,017			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(597)	(5,970)	10		(6,154)			(6,154)					6,154			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/15/2021	12/17/2021	12/16/2021	Expiration	(403)	(4,030)	10		(4,154)			(4,154)					4,154			
BRIDGETOWN HLDG UNITS LTD CALL- BTWN 100810 EXP 12/17/21 9909BC626		D2.2	Equity/Index	US - Chicago Board	09/16/2021	12/17/2021	12/16/2021	Expiration	(97)	(970)	10		(1,165)			(1,165)					1,165			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 11/19/21 990D43CM7		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	11/18/2021	Expiration	(247)	(2,470)	10		(2,215)			(2,215)					2,215			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 11/19/21 990D43CM7		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	11/18/2021	Expiration	(250)	(2,500)	10		(2,492)			(2,492)					2,492			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 7/16/21 9908DDS23		D2.2	Equity/Index	US - Chicago Board	05/27/2021	07/16/2021	07/12/2021	Closing Purchase	(25)	(250)	10		(612)	(612)		(612)								
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 7/16/21 9908DDS23		D2.2	Equity/Index	US - Chicago Board	05/27/2021	07/16/2021	07/15/2021	Expiration	(7)	(70)	10		(171)			(171)					171			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 7/16/21 9908DDS23		D2.2	Equity/Index	US - Chicago Board	06/03/2021	07/16/2021	07/15/2021	Expiration	(59)	(590)	10		(2,240)			(2,240)					2,240			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 7/16/21 9908DDS23		D2.2	Equity/Index	US - Chicago Board	06/04/2021	07/16/2021	07/15/2021	Expiration	(316)	(3,160)	10		(13,330)			(13,330)					13,330			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 8/20/21 990BV3408		D2.2	Equity/Index	US - Chicago Board	07/15/2021	08/20/2021	08/19/2021	Expiration	(234)	(2,340)	10		(2,198)			(2,198)					2,198			
BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100810 EXP 8/20/21 990BV3408		D2.2	Equity/Index	US - Chicago Board	07/16/2021	08/20/2021	08/19/2021	Expiration	(247)	(2,470)	10		(1,434)			(1,434)					1,434			

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BRIDGETOWN HLDG UNITS LTD CALL-BTWN 100811 EXP 12/17/21 990CZZ526		D2.2	Equity/Index	US - Chicago Board	10/26/2021	12/17/2021	12/16/2021	Expiration	(125)	(1,375)	11		(2,185)			(2,185)					2,185			
BROADSTONE ACQUISITION UNITS C CALL-BSN 100810 EXP 11/19/21 990D432N6		D2.2	Equity/Index	US - Chicago Board	09/23/2021	11/19/2021	11/18/2021	Expiration	(29)	(290)	10		(710)			(710)					710			
BURGUNDY TECH ACQ UNITS CORP CALL-BTAQ 100810 EXP 6/18/21 9909WQ049		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	06/17/2021	Expiration	(99)	(990)	10		(937)			(937)					937			
CC NEUBERGER PRINCIPAL HLDG UN CALL- PRPB 100810 EXP 5/21/21 9908W14M0		D2.2	Equity/Index	US - Chicago Board	03/02/2021	05/21/2021	05/20/2021	Expiration	(379)	(3,790)	10		(29,408)			(29,408)					29,408			
CF FINANCE ACQ III UNITS CORP CALL- CFAC 100810 EXP 3/19/21 990978YN6		D2.2	Equity/Index	US - Chicago Board	03/18/2021	03/19/2021	03/19/2021	Closing Purchase	(22)	(220)	10		(208)	(208)										
CF FINANCE ACQ III UNITS CORP CALL- CFAC 100810 EXP 5/21/21 9909K5F73		D2.2	Equity/Index	US - Chicago Board	03/23/2021	05/21/2021	05/20/2021	Expiration	(127)	(1,270)	10		(3,107)			(3,107)					3,107			
CF FINANCE ACQ III UNITS CORP CALL- CFAC 100810 EXP 5/21/21 9909K5F73		D2.2	Equity/Index	US - Chicago Board	03/29/2021	05/21/2021	05/20/2021	Expiration	(1)	(10)	10		(29)			(29)					29			
CF FINANCE ACQ III UNITS CORP CALL- CFAC 100812.5 EXP 5/21/2 9909K5F81		D2.2	Equity/Index	US - Chicago Board	03/31/2021	06/21/2021	05/21/2021	Expiration	(10)	(125)	13		(95)			(95)					95			
CF FINANCE ACQ III UNITS CORP CALL-CFAC 100810 EXP 4/16/21 990978YR7		D2.2	Equity/Index	US - Chicago Board	03/11/2021	04/16/2021	04/15/2021	Expiration	(98)	(980)	10		(2,887)			(2,887)					2,887			
CF FINANCE ACQ III UNITS CORP CALL-CFAC 100810 EXP 4/16/21 990978YR7		D2.2	Equity/Index	US - Chicago Board	03/17/2021	04/16/2021	04/15/2021	Expiration	(322)	(3,220)	10		(7,897)			(7,897)					7,897			
CF FINANCE ACQ III UNITS CORP CALL-CFAC 100810 EXP 4/16/21 990978YR7		D2.2	Equity/Index	US - Chicago Board	03/18/2021	04/16/2021	04/15/2021	Expiration	(357)	(3,570)	10		(7,941)			(7,941)					7,941			
CF FINANCE ACQ III UNITS CORP CALL-CFAC 100810 EXP 4/16/21 990978YR7		D2.2	Equity/Index	US - Chicago Board	03/23/2021	04/16/2021	04/15/2021	Expiration	(25)	(250)	10		(362)			(362)					362			
CHURCHILL CAPITAL CORP CLASS A CALL-CCV 100810 EXP 11/19/21 9909S95N3		D2.2	Equity/Index	US - Chicago Board	10/05/2021	11/19/2021	11/18/2021	Expiration	(153)	(1,530)	10		(685)			(685)					685			
CHURCHILL CAPITAL CORP CLASS A CALL-CCV 100810 EXP 12/17/21 990B17NN1		D2.2	Equity/Index	US - Chicago Board	09/24/2021	12/17/2021	12/16/2021	Expiration	(61)	(610)	10		(730)			(730)					730			
CHURCHILL CAPITAL CORP CLASS A CALL-CCV 100810 EXP 8/20/21 9909S95F0		D2.2	Equity/Index	US - Chicago Board	06/14/2021	08/20/2021	08/19/2021	Expiration	(198)	(1,980)	10		(10,636)			(10,636)					10,636			
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100810 EXP 3/19/21 9908JG558		D2.2	Equity/Index	US - Chicago Board	02/23/2021	03/19/2021	03/17/2021	Closing Purchase	(25)	(250)	10		(862)	(862)										
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100810 EXP 3/19/21 9908JG558		D2.2	Equity/Index	US - Chicago Board	02/23/2021	03/19/2021	03/19/2021	Closing Purchase	(157)	(1,570)	10		(5,411)	(5,411)										
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100810 EXP 3/19/21 9908JG558		D2.2	Equity/Index	US - Chicago Board	02/23/2021	03/19/2021	03/19/2021	Expiration	(132)	(1,320)	10		(4,549)			(4,549)					4,549			
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100812.5 EXP 3/19/21 9908JG566		D2.2	Equity/Index	US - Chicago Board	02/23/2021	03/19/2021	03/18/2021	Expiration	(984)	(12,300)	13		(8,840)			(8,840)					8,840			
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100812.5 EXP 3/19/21 9908JG566		D2.2	Equity/Index	US - Chicago Board	02/23/2021	03/19/2021	03/18/2021	Expiration	(492)	(6,150)	13		(4,661)			(4,661)					4,661			
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100812.5 EXP 3/19/21 9908JG566		D2.2	Equity/Index	US - Chicago Board	02/24/2021	03/19/2021	03/18/2021	Expiration	(5)	(63)	13		(47)			(47)					47			
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100812.5 EXP 3/19/21 9908JG566		D2.2	Equity/Index	US - Chicago Board	02/26/2021	03/19/2021	03/18/2021	Expiration	(491)	(6,138)	13		(2,192)			(2,192)					2,192			
CHURCHILL CAPITAL II UNITS COR CALL-CCX 100812.5 EXP 4/16/21 99092RMD4		D2.2	Equity/Index	US - Chicago Board	03/02/2021	04/16/2021	04/16/2021	Expiration	(42)	(525)	13		(607)			(607)					607			
CHURCHILL CAPITAL IV UNITS COR CALL-CCIV 100825 EXP 3/19/21 9908JFX75		D2.2	Equity/Index	US - Chicago Board	01/22/2021	03/19/2021	02/12/2021	Closing Purchase	(196)	(4,900)	25		(65,463)	(375,216)		(65,463)					(309,752)			

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CHURCHILL CAPITAL IV UNITS COR CALL-CCIV 100825 EXP 3/19/21 9908JFX75		D2.2	Equity/Index	US - Chicago Board	01/22/2021	03/19/2021	02/16/2021	Closing Purchase	(296)	(7,400)	25		(98,863)	(711,923)		(98,863)					(613,060)			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 1/21/22 99P1J3HT6		D2.2	Equity/Index	US - Chicago Board	11/24/2021	01/21/2022	12/01/2021	Closing Purchase	(247)	(2,470)	10		(3,576)	(2,218)		(3,576)					1,359			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 1/21/22 99P1J3HT6		D2.2	Equity/Index	US - Chicago Board	12/01/2021	01/21/2022	12/01/2021	Closing Purchase	(81)	(810)	10		(727)	(727)		(727)								
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 1/21/22 99P1J3HT6		D2.2	Equity/Index	US - Chicago Board	12/01/2021	01/21/2022	12/01/2021	Closing Purchase	(247)	(2,470)	10		(2,218)	(4,688)		(2,218)					(2,470)			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 1/21/22 99P1J3HT6		D2.2	Equity/Index	US - Chicago Board	12/01/2021	01/21/2022	12/01/2021	Closing Purchase	(253)	(2,530)	10		(4,802)	(4,802)		(4,802)								
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 11/19/21 990B9NB84		D2.2	Equity/Index	US - Chicago Board	10/01/2021	11/19/2021	11/18/2021	Expiration	(41)	(410)	10		(184)			(184)					184			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 3/18/22 990CMFKC5		D2.2	Equity/Index	US - Chicago Board	12/13/2021	03/18/2022	12/14/2021	Closing Purchase	(24)	(240)	10		(479)	(431)		(479)					47			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	06/11/2021	08/20/2021	08/19/2021	Expiration	(78)	(780)	10		(1,089)			(1,089)					1,089			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	06/15/2021	08/20/2021	08/19/2021	Expiration	(247)	(2,470)	10		(2,214)			(2,214)					2,214			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	06/16/2021	08/20/2021	08/19/2021	Expiration	(49)	(490)	10		(488)			(488)					488			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	06/17/2021	08/20/2021	08/19/2021	Expiration	(4)	(40)	10		(36)			(36)					36			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	07/07/2021	08/20/2021	08/19/2021	Expiration	(247)	(2,470)	10		(2,657)			(2,657)					2,657			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	07/12/2021	08/20/2021	08/19/2021	Expiration	(2)	(20)	10		(18)			(18)					18			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 8/20/21 990B9NB19		D2.2	Equity/Index	US - Chicago Board	07/13/2021	08/20/2021	08/19/2021	Expiration	(62)	(620)	10		(556)			(556)					556			
COHN ROBBINS HOLDINGS UNITS CALL-CRHC 100810 EXP 9/17/21 990C76QP7		D2.2	Equity/Index	US - Chicago Board	07/20/2021	09/17/2021	09/16/2021	Expiration	(495)	(4,950)	10		(7,051)			(7,051)					7,051			
CONSTELLATION PHARMACEUTICALS CALL-CNST 100835 EXP 9/17/21 9908JL1Y8		D2.2	Equity/Index	US - Chicago Board	06/03/2021	09/17/2021	08/20/2021	Expiration	(247)	(8,645)	35		(7,639)			(7,639)					7,639			
CONX CORP CLASS A CALL-CONX 100810 EXP 11/19/21 99C2KDN26		D2.2	Equity/Index	US - Chicago Board	09/24/2021	11/19/2021	11/18/2021	Expiration	(1)	(10)	10		(9)			(9)					9			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100 @10 EXP 4/16/21 990926G7		D2.2	Equity/Index	US - Chicago Board	02/23/2021	04/16/2021	04/16/2021	Closing Purchase	(246)	(2,460)	10		(10,938)	(10,397)		(10,938)					541			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100 @10 EXP 4/16/21 990926G7		D2.2	Equity/Index	US - Chicago Board	02/24/2021	04/16/2021	04/16/2021	Closing Purchase	(290)	(2,900)	10		(12,404)	(12,257)		(12,404)					148			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100 @10 EXP 4/16/21 990926G7		D2.2	Equity/Index	US - Chicago Board	02/25/2021	04/16/2021	04/16/2021	Closing Purchase	(246)	(2,460)	10		(9,708)	(10,397)		(9,708)					(689)			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100810 EXP 5/21/21 9908VY6Q8		D2.2	Equity/Index	US - Chicago Board	04/19/2021	05/21/2021	05/21/2021	Closing Purchase	(1)	(10)	10		(19)	(19)		(19)								
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100812.5 EXP 4/16/21 9909226H5		D2.2	Equity/Index	US - Chicago Board	02/18/2021	04/16/2021	04/15/2021	Expiration	(5)	(63)	13		(122)			(122)					122			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100812.5 EXP 4/16/21 9909226H5		D2.2	Equity/Index	US - Chicago Board	02/18/2021	04/16/2021	04/15/2021	Expiration	(982)	(12,275)	13		(19,113)			(19,113)					19,113			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100812.5 EXP 4/16/21 9909226H5		D2.2	Equity/Index	US - Chicago Board	02/19/2021	04/16/2021	04/15/2021	Expiration	(496)	(6,200)	13		(9,406)			(9,406)					9,406			

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CRESCENT ACQUISITION UNITS COR CALL-CRSA 100812.5 EXP 4/16/21 9909226H5		D2.2	Equity/Index	US - Chicago Board	02/24/2021	04/16/2021	04/15/2021	Expiration	(28)	(350)	13		(405)			(405)					405			
CRESCENT ACQUISITION UNITS COR CALL-CRSA 100815 EXP 4/16/21 9909226J1		D2.2	Equity/Index	US - Chicago Board	02/19/2021	04/16/2021	04/15/2021	Expiration	(491)	(7,365)	15		(4,500)			(4,500)					4,500			
CRUCIBLE ACQUISITION UNITS COR CALL-CRU 100810 EXP 11/19/21 990C49DB9		D2.2	Equity/Index	US - Chicago Board	10/01/2021	11/19/2021	11/18/2021	Expiration	(20)	(200)	10		(110)			(110)					110			
DECARBONIZATION PLUS ACQUISITI CALL-DCRB 100810 EXP 6/18/21 9909X47C0		D2.2	Equity/Index	US - Chicago Board	04/16/2021	06/18/2021	06/07/2021	Closing Purchase	(9)	(90)	10		(670)	(670)		(670)								
DECARBONIZATION PLUS ACQUISITI CALL-DCRB 100810 EXP 6/18/21 9909X47C0		D2.2	Equity/Index	US - Chicago Board	04/16/2021	06/18/2021	06/18/2021	Closing Purchase	(90)	(900)	10		(6,702)	(6,702)		(6,702)								
DPCM CAPITAL UNITS INC CALL-XPOA 100810 EXP 7/16/21 9909FVF00		D2.2	Equity/Index	US - Chicago Board	05/20/2021	07/16/2021	07/15/2021	Expiration	(99)	(990)	10		(937)			(937)					937			
DPCM CAPITAL UNITS INC CALL-XPOA 100810 EXP 7/16/21 9909FVF00		D2.2	Equity/Index	US - Chicago Board	05/21/2021	07/16/2021	07/15/2021	Expiration	(742)	(7,420)	10		(6,652)			(6,652)					6,652			
DPCM CAPITAL UNITS INC CALL-XPOA 100810 EXP 7/16/21 9909FVF00		D2.2	Equity/Index	US - Chicago Board	05/24/2021	07/16/2021	07/15/2021	Expiration	(227)	(2,270)	10		(2,035)			(2,035)					2,035			
DPCM CAPITAL UNITS INC CALL-XPOA 100810 EXP 7/16/21 9909FVF00		D2.2	Equity/Index	US - Chicago Board	05/25/2021	07/16/2021	07/15/2021	Expiration	(634)	(6,340)	10		(5,690)			(5,690)					5,690			
DPCM CAPITAL UNITS INC CALL-XPOA 100810 EXP 7/16/21 9909FVF00		D2.2	Equity/Index	US - Chicago Board	06/02/2021	07/16/2021	07/15/2021	Expiration	(198)	(1,980)	10		(1,775)			(1,775)					1,775			
DRAGONEER GROWTH OPPORT-CL A CALL-DGNS 100812.5EXP 11/19/21 9909KGY11		D2.2	Equity/Index	US - Chicago Board	11/08/2021	11/19/2021	11/18/2021	Expiration	(103)	(1,288)	13		(2,006)			(2,006)					2,006			
FALCON CAPITAL ACQ UNITS CORP CALL-FCAC 100810 EXP 5/21/21 9909MY546		D2.2	Equity/Index	US - Chicago Board	04/14/2021	05/21/2021	05/20/2021	Expiration	(495)	(4,950)	10		(7,378)			(7,378)					7,378			
FALCON CAPITAL ACQ UNITS CORP CALL-FCAC 100810 EXP 5/21/21 9909MY546		D2.2	Equity/Index	US - Chicago Board	04/19/2021	05/21/2021	05/20/2021	Expiration	(45)	(450)	10		(426)			(426)					426			
FALCON CAPITAL ACQ UNITS CORP CALL-FCAC 100810 EXP 5/21/21 9909MY546		D2.2	Equity/Index	US - Chicago Board	04/20/2021	05/21/2021	05/20/2021	Expiration	(23)	(230)	10		(218)			(218)					218			
FALCON CAPITAL ACQ UNITS CORP CALL-FCAC 100810 EXP 5/21/21 9909MY546		D2.2	Equity/Index	US - Chicago Board	04/21/2021	05/21/2021	05/20/2021	Expiration	(162)	(1,620)	10		(1,533)			(1,533)					1,533			
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 12/17/21 99P10CJG2		D2.2	Equity/Index	US - Chicago Board	11/17/2021	12/17/2021	12/16/2021	Closing Purchase	(24)	(240)	10		(2,221)	(2,221)		(2,221)								
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 12/17/21 99P10CJG2		D2.2	Equity/Index	US - Chicago Board	11/17/2021	12/17/2021	12/17/2021	Closing Purchase	(69)	(690)	10		(6,384)	(6,384)		(6,384)								
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 12/17/21 99P10CJG2		D2.2	Equity/Index	US - Chicago Board	11/17/2021	12/17/2021	12/17/2021	Expiration	(6)	(60)	10		(555)			(555)					555			
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 8/20/21 990BVXB87		D2.2	Equity/Index	US - Chicago Board	06/24/2021	08/20/2021	08/19/2021	Expiration	(87)	(870)	10		(1,700)			(1,700)					1,700			
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 8/20/21 990BVXB87		D2.2	Equity/Index	US - Chicago Board	06/25/2021	08/20/2021	08/19/2021	Expiration	(526)	(5,260)	10		(11,459)			(11,459)					11,459			
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 8/20/21 990BVXB87		D2.2	Equity/Index	US - Chicago Board	06/29/2021	08/20/2021	08/19/2021	Expiration	(6)	(60)	10		(114)			(114)					114			
FAR PEAK ACQUISITION CORP-A CALL-FPAC 100810 EXP 8/20/21 990BVXB87		D2.2	Equity/Index	US - Chicago Board	06/30/2021	08/20/2021	08/19/2021	Expiration	(230)	(2,300)	10		(3,212)			(3,212)					3,212			
FIRSTMARK HORIZON ACQUISITION CALL- FMAC 100810 EXP 6/18/21 99VXS9981		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/17/2021	Closing Purchase	(57)	(570)	10		(1,081)	(1,081)		(1,081)								
FIRSTMARK HORIZON ACQUISITION CALL- FMAC 100810 EXP 6/18/21 99VXS9981		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/17/2021	Expiration	(9)	(90)	10		(171)			(171)					171			

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FIRSTMARK HORIZON ACQUISITION CALL- FMAC 100@10 EXP 6/18/21 99VXS9981		D2.2	Equity/Index	US - Chicago Board	04/30/2021	06/18/2021	06/17/2021	Expiration	(495)	(4,950)	10		(6,913)			(6,913)					6,913			
FIRSTMARK HORIZON ACQUISITION CALL-FMAC 100@10 EXP 12/17/21 990BQQPP5		D2.2	Equity/Index	US - Chicago Board	09/21/2021	12/17/2021	12/16/2021	Expiration	(5)	(50)	10		(72)			(72)					72			
FIRSTMARK HORIZON ACQUISITION CALL-FMAC 100@10 EXP 12/17/21 990BQQPP5		D2.2	Equity/Index	US - Chicago Board	10/05/2021	12/17/2021	12/16/2021	Expiration	(274)	(2,740)	10		(1,238)			(1,238)					1,238			
FIRSTMARK HORIZON ACQUISITION CALL-FMAC 100@10 EXP 12/17/21 990BQQPP5		D2.2	Equity/Index	US - Chicago Board	10/05/2021	12/17/2021	12/16/2021	Expiration	(5)	(50)	10		(23)			(23)					23			
FIRSTMARK HORIZON ACQUISITION CALL-FMAC 100@10 EXP 8/20/21 990BVWMF1		D2.2	Equity/Index	US - Chicago Board	06/17/2021	08/20/2021	08/19/2021	Expiration	(97)	(970)	10		(3,828)			(3,828)					3,828			
FOREST ROAD ACQUISITION CORP C CALL-FRX 100@10 EXP 5/21/21 9909KVGH3		D2.2	Equity/Index	US - Chicago Board	04/28/2021	05/21/2021	05/20/2021	Expiration	(247)	(2,470)	10		(4,067)			(4,067)					4,067			
FORTRESS VALUE ACQUISITION UNI CALL- FAII 100@10 EXP 6/18/21 9909XH970		D2.2	Equity/Index	US - Chicago Board	05/12/2021	06/18/2021	06/16/2021	Closing Purchase	(1)	(10)	10		(19)	(39)		(19)					(19)			
FORTRESS VALUE ACQUISITION UNI CALL- FAII 100@10 EXP 6/18/21 9909XH970		D2.2	Equity/Index	US - Chicago Board	05/12/2021	06/18/2021	06/17/2021	Closing Purchase	(197)	(1,970)	10		(3,835)	(3,835)		(3,835)								
FORUM MERGER III UNITS CORP CALL- FIII 100@10 EXP 3/19/21 9908S9S18		D2.2	Equity/Index	US - Chicago Board	03/05/2021	03/19/2021	03/19/2021	Closing Purchase	(97)	(970)	10		(3,418)	(3,418)		(3,418)								
FORUM MERGER III UNITS CORP CALL- FIII 100@12.5 EXP 3/19/2 9908S9S26		D2.2	Equity/Index	US - Chicago Board	03/04/2021	03/19/2021	03/18/2021	Expiration	(86)	(1,075)	13		(814)			(814)					814			
FORUM MERGER III UNITS CORP CALL- FIII 100@12.5 EXP 3/19/2 9908S9S26		D2.2	Equity/Index	US - Chicago Board	03/05/2021	03/19/2021	03/18/2021	Expiration	(85)	(1,063)	13		(1,066)			(1,066)					1,066			
FORUM MERGER III UNITS CORP CALL- FIII 100@15 EXP 3/19/21 9908S9S34		D2.2	Equity/Index	US - Chicago Board	03/04/2021	03/19/2021	03/18/2021	Expiration	(2)	(30)	15		(19)			(19)					19			
FORUM MERGER III UNITS CORP CALL-III 100@10 EXP 5/21/21 99VX6F791		D2.2	Equity/Index	US - Chicago Board	04/01/2021	05/21/2021	05/20/2021	Expiration	(313)	(3,130)	10		(24,873)			(24,873)					24,873			
FORUM MERGER III UNITS CORP CALL-III 100@10 EXP 5/21/21 99VX6F791		D2.2	Equity/Index	US - Chicago Board	04/01/2021	05/21/2021	05/20/2021	Expiration	(250)	(2,500)	10		(18,491)			(18,491)					18,491			
FORUM MERGER III UNITS CORP CALL-III 100@10 EXP 5/21/21 99VX6F791		D2.2	Equity/Index	US - Chicago Board	04/15/2021	05/21/2021	05/20/2021	Expiration	(99)	(990)	10		(3,057)			(3,057)					3,057			
FORUM MERGER III UNITS CORP CALL-III 100@10 EXP 5/21/21 99VX6F791		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/20/2021	Expiration	(269)	(2,690)	10		(6,640)			(6,640)					6,640			
FORUM MERGER III UNITS CORP CALL-III 100@10 EXP 5/21/21 99VX6F791		D2.2	Equity/Index	US - Chicago Board	04/29/2021	05/21/2021	05/20/2021	Expiration	(49)	(490)	10		(464)			(464)					464			
FTAC OLYMPUS ACQUISITION UNITS CALL-FTOC 100@10 EXP 6/18/21 9909XMWW8		D2.2	Equity/Index	US - Chicago Board	06/15/2021	06/18/2021	06/17/2021	Expiration	(98)	(980)	10		(1,216)			(1,216)					1,216			
FTAC OLYMPUS ACQUISITION UNITS CALL-FTOC 100@10 EXP 6/18/21 9909XMWW8		D2.2	Equity/Index	US - Chicago Board	06/16/2021	06/18/2021	06/17/2021	Expiration	(7)	(70)	10		(66)			(66)					66			
FUSION ACQUISITION UNITS CALL-FUSE 100@10 EXP 5/21/21 9908VZ6W2		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/20/2021	Expiration	(247)	(2,470)	10		(1,992)			(1,992)					1,992			
FUSION ACQUISITION UNITS CALL-FUSE 100@10 EXP 5/21/21 9908VZ6W2		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/20/2021	Expiration	(99)	(990)	10		(937)			(937)					937			
FUSION ACQUISITION UNITS CALL-FUSE 100@10 EXP 7/16/21 990B6T0Q6		D2.2	Equity/Index	US - Chicago Board	06/10/2021	07/16/2021	07/15/2021	Expiration	(53)	(530)	10		(767)			(767)					767			
GIGCAPITAL2 UNITS INC CALL-GIX 100 @15 EXP 4/16/21 990B89NP2		D2.2	Equity/Index	US - Chicago Board	02/18/2021	04/16/2021	04/15/2021	Expiration	(308)	(4,620)	15		(7,750)			(7,750)					7,750			
GIGCAPITAL2 UNITS INC CALL-GIX 100 @15 EXP 4/16/21 990B89NP2		D2.2	Equity/Index	US - Chicago Board	02/19/2021	04/16/2021	04/15/2021	Expiration	(56)	(840)	15		(1,370)			(1,370)					1,370			

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GIGCAPITAL2 UNITS INC CALL-GIX 100 @15 EXP 4/16/21 990889NP2		D2.2	Equity/Index	US - Chicago Board	02/22/2021	04/16/2021	04/15/2021	Expiration	(458)	(6,870)	15		(8,690)			(8,690)					8,690			
GIGCAPITAL2 UNITS INC CALL-GIX 100 @15 EXP 4/16/21 990889NP2		D2.2	Equity/Index	US - Chicago Board	02/23/2021	04/16/2021	04/15/2021	Expiration	(69)	(1,035)	15		(964)			(964)					964			
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 3/19/21 9908K93H5		D2.2	Equity/Index	US - Chicago Board	03/02/2021	03/19/2021	03/18/2021	Closing Purchase	(24)	(240)	10		(347)	(347)		(347)								
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 3/19/21 9908K93H5		D2.2	Equity/Index	US - Chicago Board	03/02/2021	03/19/2021	03/19/2021	Closing Purchase	(509)	(5,090)	10		(7,362)	(7,362)		(7,362)								
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 3/19/21 9908K93H5		D2.2	Equity/Index	US - Chicago Board	03/02/2021	03/19/2021	03/19/2021	Expiration	(449)	(4,490)	10		(6,494)			(6,494)					6,494			
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 4/16/21 99087KZQ3		D2.2	Equity/Index	US - Chicago Board	02/25/2021	04/16/2021	04/16/2021	Closing Purchase	(196)	(1,960)	10		(12,047)	(6,321)		(12,047)					5,726			
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 4/16/21 99087KZQ3		D2.2	Equity/Index	US - Chicago Board	03/11/2021	04/16/2021	04/16/2021	Closing Purchase	(491)	(4,910)	10		(14,467)	(15,835)		(14,467)					(1,368)			
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 4/16/21 99087KZQ3		D2.2	Equity/Index	US - Chicago Board	03/22/2021	04/16/2021	04/16/2021	Closing Purchase	(245)	(2,450)	10		(3,544)	(7,901)		(3,544)					(4,358)			
GIGCAPITAL2 UNITS INC CALL-GIX 100@10 EXP 4/16/21 99087KZQ3		D2.2	Equity/Index	US - Chicago Board	03/22/2021	04/16/2021	04/16/2021	Expiration	(66)	(660)	10		(955)			(955)					955			
GIGCAPITAL2 UNITS INC CALL-GIX 100@12.5 EXP 3/19/21 9908K93X3		D2.2	Equity/Index	US - Chicago Board	02/19/2021	03/19/2021	03/18/2021	Expiration	(74)	(925)	13		(700)			(700)					700			
GIGCAPITAL2 UNITS INC CALL-GIX 100@12.5 EXP 4/16/21 99087KZR1		D2.2	Equity/Index	US - Chicago Board	02/19/2021	04/16/2021	04/15/2021	Expiration	(37)	(463)	13		(1,460)			(1,460)					1,460			
GIGCAPITAL2 UNITS INC CALL-GIX 100@12.5 EXP 4/16/21 99087KZR1		D2.2	Equity/Index	US - Chicago Board	02/25/2021	04/16/2021	04/15/2021	Expiration	(350)	(4,375)	13		(8,562)			(8,562)					8,562			
GIGCAPITAL2 UNITS INC CALL-GIX 100@12.5 EXP 4/16/21 99087KZR1		D2.2	Equity/Index	US - Chicago Board	02/25/2021	04/16/2021	04/15/2021	Expiration	(982)	(12,275)	13		(21,078)			(21,078)					21,078			
GIGCAPITAL2 UNITS INC CALL-GIX 100@12.5 EXP 4/16/21 99087KZR1		D2.2	Equity/Index	US - Chicago Board	02/26/2021	04/16/2021	04/15/2021	Expiration	(1)	(13)	13		(19)			(19)					19			
GIGCAPITAL2 UNITS INC CALL-GIX 100@17.5 EXP 4/16/21 990889NQ0		D2.2	Equity/Index	US - Chicago Board	02/23/2021	04/16/2021	04/15/2021	Expiration	(232)	(4,060)	18		(2,080)			(2,080)					2,080			
GIGCAPITAL4 UNITS INC CALL-GIG 100@10 EXP 11/19/21 99P17NSH4		D2.2	Equity/Index	US - Chicago Board	11/02/2021	11/19/2021	11/18/2021	Expiration	(49)	(490)	10		(685)			(685)					685			
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	10/26/2021	Closing Purchase	(25)	(250)	10		(749)	(749)		(749)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	10/27/2021	Closing Purchase	(25)	(250)	10		(749)	(749)		(749)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/01/2021	Closing Purchase	(6)	(60)	10		(372)	(372)		(372)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	11/01/2021	Closing Purchase	(217)	(2,170)	10		(6,503)	(6,503)		(6,503)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	11/01/2021	Closing Purchase	(50)	(500)	10		(1,448)	(1,498)		(1,448)					(50)			
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/10/2021	Closing Purchase	(25)	(250)	10		(1,548)	(1,548)		(1,548)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/11/2021	Closing Purchase	(25)	(250)	10		(1,548)	(1,548)		(1,548)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100@10 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/12/2021	Closing Purchase	(177)	(1,770)	10		(10,961)	(10,961)		(10,961)								

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GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/15/2021	Closing Purchase	(22)	(220)	10		(1,362)	(1,362)		(1,362)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	11/15/2021	Closing Purchase	(153)	(1,530)	10		(4,432)	(4,432)		(4,432)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/16/2021	Closing Purchase	(225)	(2,250)	10		(13,934)	(13,934)		(13,934)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/18/2021	Closing Purchase	(36)	(360)	10		(2,229)	(2,229)		(2,229)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/17/2021	11/19/2021	11/18/2021	Closing Purchase	(64)	(640)	10		(1,854)	(1,854)		(1,854)								
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/19/2021	Closing Purchase	(809)	(8,090)	10		(50,099)	(44,742)		(50,099)					5,358			
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/19/2021	Closing Purchase	(495)	(4,950)	10		(24,675)	(27,376)		(24,675)					(2,701)			
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	09/27/2021	11/19/2021	11/19/2021	Closing Purchase	(158)	(1,580)	10		(6,236)	(8,738)		(6,236)					(2,502)			
GORES GUGGENHEIM UNITS INC CALL- GGPI 100810 EXP 11/19/21 990D53G75		D2.2	Equity/Index	US - Chicago Board	10/07/2021	11/19/2021	11/19/2021	Closing Purchase	(5)	(50)	10		(122)	(277)		(122)					(154)			
GORES GUGGENHEIM UNITS INC CALL-GGPI 100810 EXP 1/21/22 990CY2K23		D2.2	Equity/Index	US - Chicago Board	09/24/2021	01/21/2022	12/17/2021	Closing Purchase	(2)	(20)	10		(69)	(69)		(69)								
GORES GUGGENHEIM UNITS INC CALL-GGPI 100810 EXP 12/17/21 99P120LK4		D2.2	Equity/Index	US - Chicago Board	11/02/2021	12/17/2021	12/17/2021	Closing Purchase	(118)	(1,180)	10		(10,682)	(10,682)		(10,682)								
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100810 EXP 7/16/21 99VIIN6B81		D2.2	Equity/Index	US - Chicago Board	05/25/2021	07/16/2021	07/15/2021	Closing Purchase	(25)	(250)	10		(612)	(612)		(612)								
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100810 EXP 7/16/21 99VIIN6B81		D2.2	Equity/Index	US - Chicago Board	05/25/2021	07/16/2021	07/16/2021	Closing Purchase	(74)	(740)	10		(1,810)	(1,738)		(1,810)					72			
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100810 EXP 7/16/21 99VIIN6B81		D2.2	Equity/Index	US - Chicago Board	05/26/2021	07/16/2021	07/16/2021	Closing Purchase	(97)	(970)	10		(2,194)	(2,279)		(2,194)					(85)			
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100810 EXP 7/16/21 99VIIN6B81		D2.2	Equity/Index	US - Chicago Board	05/27/2021	07/16/2021	07/16/2021	Closing Purchase	(6)	(60)	10		(154)	(141)		(154)					13			
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100810 EXP 8/20/21 9909146L6		D2.2	Equity/Index	US - Chicago Board	06/15/2021	08/20/2021	08/19/2021	Expiration	(247)	(2,470)	10		(6,776)			(6,776)					6,776			
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100810 EXP 8/20/21 9909146L6		D2.2	Equity/Index	US - Chicago Board	06/21/2021	08/20/2021	08/19/2021	Expiration	(218)	(2,180)	10		(4,967)			(4,967)					4,967			
GS ACQUISITION HOLDINGS II UNI CALL-GSAH 100812.5 EXP 4/16/21 99093RS39		D2.2	Equity/Index	US - Chicago Board	03/19/2021	04/16/2021	04/15/2021	Expiration	(199)	(2,488)	13		(6,858)			(6,858)					6,858			
GX ACQUISITON UNITS CORP CALL-GXGX 100812.5 EXP 3/19/21 9908PDZC0		D2.2	Equity/Index	US - Chicago Board	02/17/2021	03/19/2021	03/18/2021	Expiration	(48)	(600)	13		(670)			(670)					670			
GX ACQUISITON UNITS CORP CALL-GXGX 100812.5 EXP 4/16/21 99093SSC7		D2.2	Equity/Index	US - Chicago Board	02/24/2021	04/16/2021	04/15/2021	Expiration	(400)	(5,000)	13		(5,786)			(5,786)					5,786			
GX ACQUISITON UNITS CORP CALL-GXGX 100812.5 EXP 4/16/21 99093SSC7		D2.2	Equity/Index	US - Chicago Board	02/25/2021	04/16/2021	04/15/2021	Expiration	(1,474)	(18,425)	13		(21,320)			(21,320)					21,320			
GX ACQUISITON UNITS CORP CALL-GXGX 100815 EXP 4/16/21 99093SSD5		D2.2	Equity/Index	US - Chicago Board	02/19/2021	04/16/2021	04/15/2021	Expiration	(589)	(8,835)	15		(5,574)			(5,574)					5,574			
HD SUPPLY HOLDINGS INC CALL-HDS 100 @ 55 EXP 1/15/21 99VKTN4K5		D2.2	Equity/Index	US - Chicago Board	11/16/2020	01/15/2021	01/15/2021	Closing Purchase	(5)	(275)	55	(647)		(500)		(647)		(647)			147			
HD SUPPLY HOLDINGS INC CALL-HDS 100 @60 EXP 1/15/21 9906G0710		D2.2	Equity/Index	US - Chicago Board	11/16/2020	01/15/2021	01/14/2021	Expiration	(114)	(6,840)	60	(1,079)				(1,079)		(1,079)			1,079			

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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)
HOLICITY UNITS (PROPOSED) INC CALL- HOL 100810 EXP 6/18/21 9909XIIN97		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/08/2021	Closing Purchase	(24)	(240)	10		(1,495)	(1,495)		(1,495)								
HOLICITY UNITS (PROPOSED) INC CALL- HOL 100810 EXP 6/18/21 9909XIIN97		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/14/2021	Closing Purchase	(24)	(240)	10		(1,495)	(1,495)		(1,495)								
HOLICITY UNITS (PROPOSED) INC CALL- HOL 100810 EXP 6/18/21 9909XIIN97		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/18/2021	Closing Purchase	(100)	(1,000)	10		(6,229)	(6,229)		(6,229)								
HOLICITY UNITS (PROPOSED) INC CALL-HOL 100810 EXP 5/21/21 9909DN7W6		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/21/2021	Closing Purchase	(701)	(7,010)	10		(24,237)	(24,234)		(24,237)						3		
HOLICITY UNITS (PROPOSED) INC CALL-HOL 100810 EXP 5/21/21 9909DN7W6		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/21/2021	Expiration	(41)	(410)	10		(1,418)			(1,418)						1,418		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 12/17/21 990BGRHT4		D2.2	Equity/Index	US - Chicago Board	09/10/2021	12/17/2021	12/16/2021	Expiration	(82)	(820)	10		(776)			(776)						776		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 12/17/21 990BGRHT4		D2.2	Equity/Index	US - Chicago Board	09/16/2021	12/17/2021	12/16/2021	Expiration	(53)	(530)	10		(502)			(502)						502		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 6/18/21 9909XYKR6		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	06/17/2021	Expiration	(32)	(320)	10		(783)			(783)						783		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 6/18/21 9909XYKR6		D2.2	Equity/Index	US - Chicago Board	04/22/2021	06/18/2021	06/17/2021	Expiration	(75)	(750)	10		(2,210)			(2,210)						2,210		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 6/18/21 9909XYKR6		D2.2	Equity/Index	US - Chicago Board	04/23/2021	06/18/2021	06/17/2021	Expiration	(99)	(990)	10		(2,422)			(2,422)						2,422		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 6/18/21 9909XYKR6		D2.2	Equity/Index	US - Chicago Board	04/26/2021	06/18/2021	06/17/2021	Expiration	(30)	(300)	10		(884)			(884)						884		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 6/18/21 9909XYKR6		D2.2	Equity/Index	US - Chicago Board	04/28/2021	06/18/2021	06/17/2021	Expiration	(49)	(490)	10		(1,419)			(1,419)						1,419		
HORIZON ACQUISITION II UNITS (CALL-HZON 100810 EXP 7/16/21 9909FPMJ1		D2.2	Equity/Index	US - Chicago Board	06/08/2021	07/16/2021	07/15/2021	Expiration	(303)	(3,030)	10		(2,716)			(2,716)						2,716		
ION ACQUISITION UNITS CORP LT CALL-IACA 100810 EXP 7/16/21 9909FPPM1		D2.2	Equity/Index	US - Chicago Board	05/13/2021	07/16/2021	06/30/2021	Closing Purchase	(237)	(2,370)	10		(4,613)	(4,613)		(4,613)								
LGL SYSTEMS ACQUISITION CORP CALL-DFNS 100810 EXP 6/18/21 990B18H48		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	05/26/2021	Closing Purchase	(41)	(410)	10		(388)	(798)		(388)						(410)		
LGL SYSTEMS ACQUISITION CORP CALL-DFNS 100810 EXP 6/18/21 990B18H48		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	06/17/2021	Expiration	(95)	(950)	10		(899)			(899)						899		
LGL SYSTEMS ACQUISITION CORP CALL-DFNS 100810 EXP 6/18/21 990B18H48		D2.2	Equity/Index	US - Chicago Board	04/23/2021	06/18/2021	06/17/2021	Expiration	(2)	(20)	10		(19)			(19)						19		
LGL SYSTEMS ACQUISITION CORP CALL-DFNS 100810 EXP 6/18/21 990B18H48		D2.2	Equity/Index	US - Chicago Board	05/26/2021	06/18/2021	06/17/2021	Expiration	(41)	(410)	10		(798)			(798)						798		
LGL SYSTEMS ACQUISITION CORP CALL-DFNS 100810 EXP 7/16/21 990B6RDL7		D2.2	Equity/Index	US - Chicago Board	05/26/2021	07/16/2021	07/15/2021	Expiration	(41)	(410)	10		(798)			(798)						798		
LGL SYSTEMS ACQUISITION CORP CALL-DFNS 100810 EXP 7/16/21 990B6RDL7		D2.2	Equity/Index	US - Chicago Board	07/02/2021	07/16/2021	07/15/2021	Expiration	(10)	(100)	10		(45)			(45)						45		
LUX HEALTH TECH ACQ UNITS CORP CALL-LUXA 100810 EXP 10/15/21 9909FQMJ9		D2.2	Equity/Index	US - Chicago Board	08/03/2021	10/15/2021	10/15/2021	Expiration	(247)	(2,470)	10		(3,751)			(3,751)						3,751		
LUX HEALTH TECH ACQ UNITS CORP CALL-LUXA 100810 EXP 8/20/21 990BIIQK32		D2.2	Equity/Index	US - Chicago Board	06/21/2021	08/20/2021	08/19/2021	Expiration	(371)	(3,710)	10		(5,986)			(5,986)						5,986		
LUX HEALTH TECH ACQ UNITS CORP CALL-LUXA 100810 EXP 8/20/21 990BIIQK32		D2.2	Equity/Index	US - Chicago Board	06/21/2021	08/20/2021	08/19/2021	Expiration	(375)	(3,750)	10		(6,051)			(6,051)						6,051		
MERIDA MERGER CORP CALL-MCMJ 100810 EXP 12/17/21 99P12SY78		D2.2	Equity/Index	US - Chicago Board	11/19/2021	12/17/2021	12/17/2021	Closing Purchase	(25)	(250)	10		(1,177)	(1,177)		(1,177)								

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MERIDA MERGER CORP CALL-MCMJ 100@10 EXP 12/17/21 99P12SY78		D2.2	Equity/Index	US - Chicago Board	11/19/2021	12/17/2021	12/17/2021	Expiration	(222)	(2,220)	10		(10,456)			(10,456)					10,456			
MERIDA MERGER CORP CALL-MCMJ 100@12.5 EXP12/17/21 99P12SY86		D2.2	Equity/Index	US - Chicago Board	11/16/2021	12/17/2021	12/16/2021	Expiration	(247)	(3,088)	13		(14,815)			(14,815)					14,815			
NAVSIGHT HOLDINGS UNITS CALL-NSH 100@10 EXP 7/16/21 990BH6C40		D2.2	Equity/Index	US - Chicago Board	05/20/2021	07/16/2021	07/16/2021	Closing Purchase	(75)	(750)	10		(1,460)	(1,460)										
NAVSIGHT HOLDINGS UNITS CALL-NSH 100@10 EXP 7/16/21 990BH6C40		D2.2	Equity/Index	US - Chicago Board	05/20/2021	07/16/2021	07/19/2021	Expiration	(180)	(1,800)	10		(3,504)			(3,504)					3,504			
NAVSIGHT HOLDINGS UNITS CALL-NSH 100@10 EXP 7/16/21 990BH6C40		D2.2	Equity/Index	US - Chicago Board	05/21/2021	07/16/2021	07/19/2021	Expiration	(207)	(2,070)	10		(4,075)			(4,075)					4,075			
NAVSIGHT HOLDINGS UNITS CALL-NSH 100@10 EXP 7/16/21 990BH6C40		D2.2	Equity/Index	US - Chicago Board	06/02/2021	07/16/2021	07/19/2021	Expiration	(33)	(330)	10		(477)			(477)					477			
NAVSIGHT HOLDINGS UNITS CALL-NSH 100@10 EXP 7/16/21 990BH6C40		D2.2	Equity/Index	US - Chicago Board	06/03/2021	07/16/2021	07/19/2021	Expiration	(62)	(620)	10		(897)			(897)					897			
NEXTGEN ACQUISITION UNITS CORP CALL-NGAC 100@10 EXP 7/16/21 99099NYY7		D2.2	Equity/Index	US - Chicago Board	06/14/2021	07/16/2021	07/15/2021	Expiration	(22)	(220)	10		(417)			(417)					417			
NEXTGEN ACQUISITION UNITS CORP CALL-NGAC 100@10 EXP 7/16/21 99099NYY7		D2.2	Equity/Index	US - Chicago Board	06/15/2021	07/16/2021	07/15/2021	Expiration	(1)	(10)	10		(14)			(14)					14			
NORTHERN STAR INVESTMENT REDEE CALL-NSTB 100@10 EXP 12/17/21 99P131R66		D2.2	Equity/Index	US - Chicago Board	11/23/2021	12/17/2021	12/16/2021	Expiration	(19)	(190)	10		(180)			(180)					180			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 5/21/21 9909SD0V3		D2.2	Equity/Index	US - Chicago Board	04/20/2021	05/21/2021	05/20/2021	Expiration	(99)	(990)	10		(937)			(937)					937			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 5/21/21 9909SD0V3		D2.2	Equity/Index	US - Chicago Board	05/04/2021	05/21/2021	05/20/2021	Expiration	(99)	(990)	10		(442)			(442)					442			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 5/21/21 9909SD0V3		D2.2	Equity/Index	US - Chicago Board	05/05/2021	05/21/2021	05/20/2021	Expiration	(52)	(520)	10		(232)			(232)					232			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	04/22/2021	06/18/2021	06/17/2021	Expiration	(50)	(500)	10		(723)			(723)					723			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	04/20/2021	06/18/2021	06/17/2021	Expiration	(50)	(500)	10		(1,223)			(1,223)					1,223			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	04/20/2021	06/18/2021	06/17/2021	Expiration	(22)	(220)	10		(538)			(538)					538			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/17/2021	Expiration	(124)	(1,240)	10		(1,796)			(1,796)					1,796			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	04/30/2021	06/18/2021	06/17/2021	Expiration	(82)	(820)	10		(1,186)			(1,186)					1,186			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	05/04/2021	06/18/2021	06/17/2021	Expiration	(391)	(3,910)	10		(3,877)			(3,877)					3,877			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	05/05/2021	06/18/2021	06/17/2021	Expiration	(346)	(3,460)	10		(3,275)			(3,275)					3,275			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	05/06/2021	06/18/2021	06/17/2021	Expiration	(247)	(2,470)	10		(2,338)			(2,338)					2,338			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 6/18/21 9909Z8FC0		D2.2	Equity/Index	US - Chicago Board	05/18/2021	06/18/2021	06/17/2021	Expiration	(495)	(4,950)	10		(2,210)			(2,210)					2,210			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 7/16/21 990B6XQT3		D2.2	Equity/Index	US - Chicago Board	06/24/2021	07/16/2021	07/15/2021	Expiration	(5)	(50)	10		(45)			(45)					45			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTW 100@10 EXP 7/16/21 990B6XQT3		D2.2	Equity/Index	US - Chicago Board	06/24/2021	07/16/2021	07/15/2021	Expiration	(9)	(90)	10		(85)			(85)					85			

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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)
OSPREY TECHNOLOGY ACQUISITION CALL-SFTH 100810 EXP 7/16/21 990B6XQT3		D2.2	Equity/Index	US - Chicago Board	07/01/2021	07/16/2021	07/15/2021	Expiration	(23)	(230)	10		(218)			(218)					218			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTH 100810 EXP 7/16/21 990B6XQT3		D2.2	Equity/Index	US - Chicago Board	07/02/2021	07/16/2021	07/15/2021	Expiration	(555)	(5,550)	10		(6,957)			(6,957)					6,957			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTH 100810 EXP 7/16/21 990B6XQT3		D2.2	Equity/Index	US - Chicago Board	07/06/2021	07/16/2021	07/15/2021	Expiration	(15)	(150)	10		(142)			(142)					142			
OSPREY TECHNOLOGY ACQUISITION CALL-SFTH 100810 EXP 7/16/21 990B6XQT3		D2.2	Equity/Index	US - Chicago Board	07/02/2021	07/16/2021	07/15/2021	Expiration	(188)	(1,880)	10		(2,357)			(2,357)					2,357			
OXFORD IMMUNOTEC GLOBAL PLC CALL-OXFD 100822.5 EXP 5/21/22 99VST9GL4		D2.2	Equity/Index	US - Chicago Board	01/27/2021	05/21/2022	03/19/2021	Expiration	(37)	(833)	23		(486)			(486)					486			
OXFORD IMMUNOTEC GLOBAL PLC CALL-OXFD 100822.5 EXP 5/21/22 99VST9GL4		D2.2	Equity/Index	US - Chicago Board	01/29/2021	05/21/2022	03/19/2021	Expiration	(90)	(2,025)	23		(852)			(852)					852			
PERSHING SQUARE TONTINE HOLDIN CALL- PSTH 100 @ 20 EXP 09/17/2021 9908LJS54		D2.2	Equity/Index	US - Chicago Board	08/20/2021	09/17/2021	09/16/2021	Expiration	(2)	(40)	20		(19)			(19)					19			
PERSHING SQUARE TONTINE HOLDIN CALL- PSTH 100820 EXP 10/15/21 990BKV7P0		D2.2	Equity/Index	US - Chicago Board	08/17/2021	10/15/2021	08/20/2021	Closing Purchase	(99)	(1,980)	20		(2,917)	(1,030)		(2,917)					1,887			
PERSHING SQUARE TONTINE HOLDIN CALL- PSTH 100820 EXP 10/15/21 990BKV7P0		D2.2	Equity/Index	US - Chicago Board	08/19/2021	10/15/2021	08/20/2021	Closing Purchase	(176)	(3,520)	20		(4,306)	(1,831)		(4,306)					2,475			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 10/01/21 990CNJK77		D2.2	Equity/Index	US - Chicago Board	08/17/2021	10/01/2021	10/01/2021	Expiration	(109)	(2,180)	20		(2,716)			(2,716)					2,716			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 11/19/21 990BKV7Y1		D2.2	Equity/Index	US - Chicago Board	08/19/2021	11/19/2021	08/20/2021	Closing Purchase	(170)	(3,400)	20		(5,893)	(2,636)		(5,893)					3,258			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 11/19/21 990BKV7Y1		D2.2	Equity/Index	US - Chicago Board	10/06/2021	11/19/2021	11/19/2021	Closing Purchase	(220)	(4,400)	20		(2,085)	(2,085)		(2,085)								
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/17/21 99VTZSR15		D2.2	Equity/Index	US - Chicago Board	10/05/2021	12/17/2021	12/17/2021	Closing Purchase	(2)	(40)	20		(19)	(19)		(19)								
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/17/21 99VTZSR15		D2.2	Equity/Index	US - Chicago Board	10/05/2021	12/17/2021	12/17/2021	Expiration	(889)	(17,780)	20		(8,434)			(8,434)					8,434			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/23/21 99P1C0IW7		D2.2	Equity/Index	US - Chicago Board	12/14/2021	12/23/2021	12/22/2021	Expiration	(500)	(10,000)	20		(2,239)			(2,239)					2,239			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/23/21 99P1C0IW7		D2.2	Equity/Index	US - Chicago Board	12/17/2021	12/23/2021	12/22/2021	Expiration	(15)	(300)	20		(67)			(67)					67			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/31/21 99P1FQ077		D2.2	Equity/Index	US - Chicago Board	12/13/2021	12/31/2021	12/31/2021	Expiration	(100)	(2,000)	20		(948)			(948)					948			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/31/21 99P1FQ077		D2.2	Equity/Index	US - Chicago Board	12/20/2021	12/31/2021	12/31/2021	Expiration	(250)	(5,000)	20		(1,120)			(1,120)					1,120			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 12/31/21 99P1FQ077		D2.2	Equity/Index	US - Chicago Board	12/22/2021	12/31/2021	12/31/2021	Expiration	(250)	(5,000)	20		(1,120)			(1,120)					1,120			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 9/10/21 990CH8FB5		D2.2	Equity/Index	US - Chicago Board	08/20/2021	09/10/2021	09/10/2021	Expiration	(2)	(40)	20		(19)			(19)					19			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 9/24/21 990CL0K21		D2.2	Equity/Index	US - Chicago Board	08/20/2021	09/24/2021	09/24/2021	Expiration	(19)	(380)	20		(180)			(180)					180			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100820 EXP 9/24/21 990CL0K21		D2.2	Equity/Index	US - Chicago Board	08/24/2021	09/24/2021	09/24/2021	Expiration	(1)	(20)	20		(9)			(9)					9			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100825 EXP 3/19/21 99VST4QT7		D2.2	Equity/Index	US - Chicago Board	01/29/2021	03/19/2021	02/19/2021	Closing Purchase	(1)	(25)	25		(418)	(414)		(418)					3			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100825 EXP 3/19/21 99VST4QT7		D2.2	Equity/Index	US - Chicago Board	01/29/2021	03/19/2021	02/19/2021	Closing Purchase	(1)	(25)	25		(414)	(414)		(414)								

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PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100825 EXP 3/19/21 99VST4QT7		D2.2	Equity/Index	US - Chicago Board	01/29/2021	03/19/2021	03/19/2021	Closing Purchase	(9)	(225)	25		(3,730)	(4,031)		(3,730)					(301)			
PERSHING SQUARE TONTINE HOLDIN CALL-PSTH 100825 EXP 3/19/21 99VST4QT7		D2.2	Equity/Index	US - Chicago Board	02/01/2021	03/19/2021	03/19/2021	Closing Purchase	(147)	(3,675)	25		(66,143)	(65,846)		(66,143)					298			
QELL ACQUISITION UNITS CORP CALL-QELL 100810 EXP 6/18/21 9909HII2X5		D2.2	Equity/Index	US - Chicago Board	05/07/2021	06/18/2021	06/17/2021	Expiration	(4)	(40)	10		(38)			(38)					38			
QELL ACQUISITION UNITS CORP CALL-QELL 100810 EXP 7/16/21 99087NMM0		D2.2	Equity/Index	US - Chicago Board	05/14/2021	07/16/2021	07/15/2021	Expiration	(495)	(4,950)	10		(7,225)			(7,225)					7,225			
QELL ACQUISITION UNITS CORP CALL-QELL 100810 EXP 7/16/21 99087NMM0		D2.2	Equity/Index	US - Chicago Board	05/17/2021	07/16/2021	07/15/2021	Expiration	(198)	(1,980)	10		(2,864)			(2,864)					2,864			
QELL ACQUISITION UNITS CORP CALL-QELL 100810 EXP 7/16/21 99087NMM0		D2.2	Equity/Index	US - Chicago Board	06/07/2021	07/16/2021	07/15/2021	Expiration	(242)	(2,420)	10		(2,170)			(2,170)					2,170			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100810 EXP 11/19/21 990D6M3Y7		D2.2	Equity/Index	US - Chicago Board	10/08/2021	11/19/2021	11/18/2021	Closing Purchase	(30)	(300)	10		(364)	(364)		(364)								
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100810 EXP 11/19/21 990D6M3Y7		D2.2	Equity/Index	US - Chicago Board	10/08/2021	11/19/2021	11/19/2021	Closing Purchase	(491)	(4,910)	10		(5,955)	(5,955)		(5,955)								
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100810 EXP 11/19/21 990D6M3Y7		D2.2	Equity/Index	US - Chicago Board	10/08/2021	11/19/2021	11/19/2021	Expiration	(4)	(40)	10		(49)			(49)					49			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100810 EXP 12/17/21 9907ZZH24		D2.2	Equity/Index	US - Chicago Board	09/22/2021	12/17/2021	12/17/2021	Closing Purchase	(5)	(50)	10		(47)	(24)		(47)					24			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100810 EXP 12/17/21 9907ZZH24		D2.2	Equity/Index	US - Chicago Board	10/04/2021	12/17/2021	12/17/2021	Closing Purchase	(95)	(950)	10		(425)	(449)		(425)					(24)			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100810 EXP 12/17/21 9907ZZH24		D2.2	Equity/Index	US - Chicago Board	10/04/2021	12/17/2021	12/17/2021	Expiration	(826)	(8,260)	10		(3,699)			(3,699)					3,699			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100812.5 EXP 2/19/21 99085KMM8		D2.2	Equity/Index	US - Chicago Board	12/22/2020	02/19/2021	02/12/2021	Closing Purchase	(6)	(75)	13	(294)		(33)		(294)					261			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100812.5 EXP 2/19/21 99085KMM8		D2.2	Equity/Index	US - Chicago Board	12/22/2020	02/19/2021	02/18/2021	Expiration	(491)	(6,138)	13	(24,041)				(24,041)		(727)			24,041			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100812.5 EXP 6/18/21 9907YP0G4		D2.2	Equity/Index	US - Chicago Board	04/13/2021	06/18/2021	06/17/2021	Expiration	(994)	(12,425)	13		(8,911)			(8,911)					8,911			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100812.5 EXP11/19/21 990D6M3Z4		D2.2	Equity/Index	US - Chicago Board	10/26/2021	11/19/2021	11/18/2021	Expiration	(159)	(1,988)	13		(3,892)			(3,892)					3,892			
REDBALL ACQUISITION UNITS CORP CALL-RBAC 100812.5 EXP12/17/21 9907ZZH32		D2.2	Equity/Index	US - Chicago Board	10/26/2021	12/17/2021	12/16/2021	Expiration	(247)	(3,088)	13		(4,811)			(4,811)					4,811			
REINVENT TECHNOLOGY PARTNERS U CALL- RTP 100 15 EXP 4/16/21 99097FJH7		D2.2	Equity/Index	US - Chicago Board	03/03/2021	04/16/2021	04/15/2021	Expiration	(14)	(210)	15		(552)			(552)					552			
REINVENT TECHNOLOGY PARTNERS U CALL-RTP 100810 EXP 5/21/21 99VX6MTV3		D2.2	Equity/Index	US - Chicago Board	03/24/2021	05/21/2021	05/20/2021	Expiration	(196)	(1,960)	10		(6,755)			(6,755)					6,755			
REINVENT TECHNOLOGY PARTNERS U CALL-RTP 100810 EXP 6/18/21 99VXSJYR9		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	06/08/2021	Closing Purchase	(50)	(500)	10		(1,681)	(1,681)		(1,681)								
REINVENT TECHNOLOGY PARTNERS U CALL-RTP 100810 EXP 6/18/21 99VXSJYR9		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	06/09/2021	Closing Purchase	(25)	(250)	10		(841)	(841)		(841)								
REINVENT TECHNOLOGY PARTNERS U CALL-RTP 100810 EXP 6/18/21 99VXSJYR9		D2.2	Equity/Index	US - Chicago Board	04/21/2021	06/18/2021	06/17/2021	Expiration	(517)	(5,170)	10		(17,384)			(17,384)					17,384			
REINVENT TECHNOLOGY PARTNERS U CALL-RTP 100812.5 EXP 4/16/21 99097FJV9		D2.2	Equity/Index	US - Chicago Board	03/03/2021	04/16/2021	04/15/2021	Expiration	(210)	(2,625)	13		(9,608)			(9,608)					9,608			
REINVENT TECHNOLOGY PARTNERS U CALL-RTP 100812.5 EXP 4/16/21 99097FJV9		D2.2	Equity/Index	US - Chicago Board	03/04/2021	04/16/2021	04/15/2021	Expiration	(88)	(1,100)	13		(3,084)			(3,084)					3,084			

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SOCIAL CAPITAL HEDOSOPHIA IV U CALL-IPOD 100817.5 EXP 3/19/21 9908KN9M0		D2.2	Equity/Index	US - Chicago Board	02/04/2021	03/19/2021	03/18/2021	Expiration	(149)	(2,608)	18		(33,718)			(33,718)					33,718			
SOCIAL CAPITAL HEDOSOPHIA V UN CALL-IPOE 100815 EXP 7/16/21 99087LC29		D2.2	Equity/Index	US - Chicago Board	12/28/2020	07/16/2021	05/20/2021	Closing Purchase	(19)	(285)	15	(5,661)		(6,955)		(5,661)					(1,294)			
SOCIAL CAPITAL HEDOSOPHIA V UN CALL-IPOE 100815 EXP 7/16/21 99087LC29		D2.2	Equity/Index	US - Chicago Board	12/29/2020	07/16/2021	05/20/2021	Closing Purchase	(8)	(120)	15	(2,284)		(2,929)		(2,284)					(645)			
SOCIAL CAPITAL HEDOSOPHIA V UN CALL-IPOE 100815 EXP 7/16/21 99087LC29		D2.2	Equity/Index	US - Chicago Board	12/31/2020	07/16/2021	05/20/2021	Closing Purchase	(35)	(525)	15	(8,504)		(12,813)		(8,504)					(4,309)			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/17/2021	10/15/2021	10/07/2021	Closing Purchase	(2)	(22)	11		(26)	(7)		(26)					19			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/17/2021	10/15/2021	10/08/2021	Closing Purchase	(83)	(913)	11		(1,081)	(292)		(1,081)					789			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/20/2021	10/15/2021	10/08/2021	Closing Purchase	(9)	(99)	11		(103)	(32)		(103)					72			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/21/2021	10/15/2021	10/08/2021	Closing Purchase	(380)	(4,180)	11		(5,118)	(1,338)		(5,118)					3,779			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/21/2021	10/15/2021	10/11/2021	Closing Purchase	(117)	(1,287)	11		(1,576)	(412)		(1,576)					1,164			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/22/2021	10/15/2021	10/11/2021	Closing Purchase	(20)	(220)	11		(349)	(70)		(349)					279			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/28/2021	10/15/2021	10/11/2021	Closing Purchase	(56)	(616)	11		(1,398)	(197)		(1,398)					1,201			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/28/2021	10/15/2021	10/14/2021	Closing Purchase	(143)	(1,573)	11		(3,570)	(289)		(3,570)					3,281			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/29/2021	10/15/2021	10/14/2021	Closing Purchase	(109)	(1,199)	11		(3,212)	(220)		(3,212)					2,992			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100 @ 11 EXP 10/15/ 990CZ8WZ3		D2.2	Equity/Index	US - Chicago Board	09/29/2021	10/15/2021	10/15/2021	Expiration	(91)	(1,001)	11		(2,682)			(2,682)					2,682			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/23/2020	07/16/2021	06/02/2021	Closing Purchase	(38)	(570)	15	(12,229)		(210)		(12,229)					12,019			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/24/2020	07/16/2021	06/04/2021	Closing Purchase	(8)	(120)	15	(2,147)		(68)		(2,147)					2,079			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/23/2020	07/16/2021	06/04/2021	Closing Purchase	(49)	(735)	15	(15,769)		(418)		(15,769)					15,351			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/24/2020	07/16/2021	06/08/2021	Closing Purchase	(249)	(3,735)	15	(66,831)		(2,474)		(66,831)					64,357			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/28/2020	07/16/2021	06/08/2021	Closing Purchase	(62)	(930)	15	(18,473)		(616)		(18,473)					17,857			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/28/2020	07/16/2021	06/09/2021	Closing Purchase	(63)	(945)	15	(18,771)		(695)		(18,771)					18,076			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/28/2020	07/16/2021	06/10/2021	Closing Purchase	(44)	(660)	15	(13,110)		(442)		(13,110)					12,669			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/28/2020	07/16/2021	06/11/2021	Closing Purchase	(79)	(1,185)	15	(23,539)		(872)		(23,539)					22,667			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/29/2020	07/16/2021	06/14/2021	Closing Purchase	(2)	(30)	15	(530)		(22)		(530)					507			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100815 EXP 7/16/21 99087LD36		D2.2	Equity/Index	US - Chicago Board	12/29/2020	07/16/2021	06/15/2021	Closing Purchase	(280)	(4,200)	15	(74,135)		(3,090)		(74,135)					71,045			

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SOCIAL CAPITAL HEDOSOPHIA VI U CALL- IPOF 100@15 EXP 7/16/21 990B7LD36		D2.2	Equity/Index	US - Chicago Board	12/29/2020	07/16/2021	06/16/2021	Closing Purchase	(215)	(3,225)	15	(56,925)		(2,372)		(56,925)					54,553			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100 @20 EXP 3/19/21 990B8FS65		D2.2	Equity/Index	US - Chicago Board	02/04/2021	03/19/2021	03/02/2021	Closing Purchase	(82)	(1,640)	20		(10,657)	(1,602)		(10,657)					9,055			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100 @20 EXP 3/19/21 990B8FS65		D2.2	Equity/Index	US - Chicago Board	02/04/2021	03/19/2021	03/10/2021	Closing Purchase	(31)	(620)	20		(4,029)	(141)		(4,029)		(1,413)			3,888			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100 @20 EXP 3/19/21 990B8FS65		D2.2	Equity/Index	US - Chicago Board	02/04/2021	03/19/2021	03/12/2021	Closing Purchase	(136)	(2,720)	20		(17,675)	(599)		(17,675)		(26,132)			17,076			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 10/15/21 990942FM5		D2.2	Equity/Index	US - Chicago Board	08/31/2021	10/15/2021	10/13/2021	Closing Purchase	(25)	(250)	10		(187)	(187)		(187)								
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 10/15/21 990942FM5		D2.2	Equity/Index	US - Chicago Board	08/31/2021	10/15/2021	10/14/2021	Closing Purchase	(222)	(2,220)	10		(1,658)	(2,669)		(1,658)					(1,011)			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 10/15/21 990942FM5		D2.2	Equity/Index	US - Chicago Board	09/01/2021	10/15/2021	10/14/2021	Closing Purchase	(247)	(2,470)	10		(3,574)	(2,970)		(3,574)					604			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 7/16/21 990B7LD10		D2.2	Equity/Index	US - Chicago Board	06/01/2021	07/16/2021	07/13/2021	Closing Purchase	(9)	(90)	10		(228)	(297)		(228)					(70)			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 7/16/21 990B7LD10		D2.2	Equity/Index	US - Chicago Board	06/03/2021	07/16/2021	07/13/2021	Closing Purchase	(16)	(160)	10		(598)	(529)		(598)					70			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 7/16/21 990B7LD10		D2.2	Equity/Index	US - Chicago Board	06/03/2021	07/16/2021	07/16/2021	Closing Purchase	(50)	(500)	10		(1,870)	(1,870)		(1,870)								
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 7/16/21 990B7LD10		D2.2	Equity/Index	US - Chicago Board	06/03/2021	07/16/2021	07/19/2021	Expiration	(51)	(510)	10		(1,907)			(1,907)					1,907			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 7/16/21 990B7LD10		D2.2	Equity/Index	US - Chicago Board	06/04/2021	07/16/2021	07/19/2021	Expiration	(99)	(990)	10		(3,540)			(3,540)					3,540			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 9/17/21 990B63661		D2.2	Equity/Index	US - Chicago Board	07/01/2021	09/17/2021	09/10/2021	Closing Purchase	(50)	(500)	10		(2,157)	(2,157)		(2,157)								
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 9/17/21 990B63661		D2.2	Equity/Index	US - Chicago Board	07/01/2021	09/17/2021	09/10/2021	Closing Purchase	(21)	(210)	10		(906)	(906)		(906)								
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 9/17/21 990B63661		D2.2	Equity/Index	US - Chicago Board	07/01/2021	09/17/2021	09/17/2021	Closing Purchase	(176)	(1,760)	10		(7,592)	(5,651)		(7,592)					1,941			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 9/17/21 990B63661		D2.2	Equity/Index	US - Chicago Board	07/13/2021	09/17/2021	09/17/2021	Closing Purchase	(102)	(1,020)	10		(2,856)	(3,275)		(2,856)					(419)			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@10 EXP 9/17/21 990B63661		D2.2	Equity/Index	US - Chicago Board	07/14/2021	09/17/2021	09/17/2021	Closing Purchase	(247)	(2,470)	10		(6,408)	(7,930)		(6,408)					(1,522)			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 1/21/22 990CZ8XG4		D2.2	Equity/Index	US - Chicago Board	10/18/2021	01/21/2022	10/22/2021	Closing Purchase	(201)	(2,211)	11		(3,814)	(3,835)		(3,814)					(20)			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 11/19/21 990CZ8X41		D2.2	Equity/Index	US - Chicago Board	10/11/2021	11/19/2021	11/18/2021	Expiration	(37)	(407)	11		(573)			(573)					573			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 11/19/21 990CZ8X41		D2.2	Equity/Index	US - Chicago Board	11/09/2021	11/19/2021	11/18/2021	Expiration	(100)	(1,100)	11		(4,448)			(4,448)					4,448			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 12/17/21 990CZ8X90		D2.2	Equity/Index	US - Chicago Board	10/15/2021	12/17/2021	12/16/2021	Expiration	(35)	(385)	11		(524)			(524)					524			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 12/17/21 990CZ8X90		D2.2	Equity/Index	US - Chicago Board	10/22/2021	12/17/2021	12/16/2021	Expiration	(167)	(1,837)	11		(3,186)			(3,186)					3,186			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 12/17/21 990CZ8X90		D2.2	Equity/Index	US - Chicago Board	10/22/2021	12/17/2021	12/16/2021	Expiration	(35)	(385)	11		(668)			(668)					668			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100@11 EXP 9/17/21 990CZ8WT7		D2.2	Equity/Index	US - Chicago Board	09/03/2021	09/17/2021	09/16/2021	Expiration	(993)	(10,923)	11		(19,163)			(19,163)					19,163			

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SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100812.5 EXP 10/15/2 990942FN3		D2.2	Equity/Index	US - Chicago Board	09/23/2021	10/15/2021	10/15/2021	Expiration	(204)	(2,550)	13		(1,931)			(1,931)					1,931			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100812.5 EXP 4/16/21 99087LCY9		D2.2	Equity/Index	US - Chicago Board	03/12/2021	04/16/2021	04/15/2021	Expiration	(225)	(2,813)	13		(21,803)			(21,803)					21,803			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100812.5 EXP 5/21/21 9909L89V0		D2.2	Equity/Index	US - Chicago Board	04/06/2021	05/21/2021	05/20/2021	Expiration	(300)	(3,750)	13		(7,238)			(7,238)					7,238			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100812.5 EXP 5/21/21 9909L89V0		D2.2	Equity/Index	US - Chicago Board	04/14/2021	05/21/2021	05/20/2021	Expiration	(198)	(2,475)	13		(2,270)			(2,270)					2,270			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100815 EXP 4/16/21 99087LCZ6		D2.2	Equity/Index	US - Chicago Board	12/23/2020	04/16/2021	04/15/2021	Expiration	(72)	(1,080)	15	(15,188)				(15,188)					15,188			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100815 EXP 4/16/21 99087LCZ6		D2.2	Equity/Index	US - Chicago Board	03/02/2021	04/16/2021	04/15/2021	Expiration	(277)	(4,155)	15		(29,762)			(29,762)					29,762			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100817.5 EXP 3/19/21 99088FS57		D2.2	Equity/Index	US - Chicago Board	02/04/2021	03/19/2021	03/02/2021	Closing Purchase	(199)	(3,483)	18		(33,424)	(5,281)		(33,424)			(4,208)		28,144			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100817.5 EXP 3/19/21 99088FS57		D2.2	Equity/Index	US - Chicago Board	02/04/2021	03/19/2021	03/10/2021	Closing Purchase	(50)	(875)	18		(8,398)	(327)		(8,398)					8,071			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100820 EXP 2/19/21 99088FS08		D2.2	Equity/Index	US - Chicago Board	01/07/2021	02/19/2021	02/18/2021	Expiration	(99)	(1,980)	20		(5,392)			(5,392)					5,392			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100820 EXP 2/19/21 99088FS08		D2.2	Equity/Index	US - Chicago Board	01/08/2021	02/19/2021	02/18/2021	Expiration	(116)	(2,320)	20		(8,906)			(8,906)					8,906			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100820 EXP 2/19/21 99088FS08		D2.2	Equity/Index	US - Chicago Board	01/11/2021	02/19/2021	02/18/2021	Expiration	(72)	(1,440)	20		(6,081)			(6,081)					6,081			
SOCIAL CAPITAL HEDOSOPHIA VI U CALL-IPOF 100820 EXP 2/19/21 99088FS08		D2.2	Equity/Index	US - Chicago Board	01/14/2021	02/19/2021	02/18/2021	Expiration	(22)	(440)	20		(1,638)			(1,638)					1,638			
SPORTS ENTERTAINMENT ACQUISITI CALL-SEAH 100810 EXP 6/18/21 99VXSP2G4		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/17/2021	Closing Purchase	(25)	(250)	10		(824)	(824)		(824)								
SPORTS ENTERTAINMENT ACQUISITI CALL-SEAH 100810 EXP 6/18/21 99VXSP2G4		D2.2	Equity/Index	US - Chicago Board	04/27/2021	06/18/2021	06/18/2021	Closing Purchase	(222)	(2,220)	10		(7,318)	(7,318)		(7,318)								
SPORTS ENTERTAINMENT ACQUISITI CALL-SEAH 100810 EXP 7/16/21 9909FSJJ9		D2.2	Equity/Index	US - Chicago Board	07/02/2021	07/16/2021	07/15/2021	Expiration	(10)	(100)	10		(95)			(95)					95			
SPORTS ENTERTAINMENT ACQUISITI CALL-SEAH 100812.5 EXP11/19/21 990CYNLY6		D2.2	Equity/Index	US - Chicago Board	10/26/2021	11/19/2021	11/18/2021	Expiration	(198)	(2,475)	13		(11,806)			(11,806)					11,806			
SPRING VALLEY ACQUISITION UNIT CALL-SV 100810 EXP 11/19/21 99C2TGD39		D2.2	Equity/Index	US - Chicago Board	10/14/2021	11/19/2021	11/18/2021	Expiration	(201)	(2,010)	10		(900)			(900)					900			
STARBOARD VALUE ACQUISITION UN CALL-SVAC 100810 EXP 4/16/21 99099T9W6		D2.2	Equity/Index	US - Chicago Board	03/03/2021	04/16/2021	04/15/2021	Expiration	(221)	(2,210)	10		(7,506)			(7,506)					7,506			
STARBOARD VALUE ACQUISITION UN CALL-SVAC 100810 EXP 5/21/21 99VX73300		D2.2	Equity/Index	US - Chicago Board	04/05/2021	05/21/2021	05/20/2021	Expiration	(495)	(4,950)	10		(4,438)			(4,438)					4,438			
STARBOARD VALUE ACQUISITION UN CALL-SVAC 100812.5 EXP 4/16/21 99099T9X4		D2.2	Equity/Index	US - Chicago Board	03/03/2021	04/16/2021	04/15/2021	Expiration	(14)	(175)	13		(181)			(181)					181			
TABOOLA.COM LTD CALL- TBLA 100810 EXP 7/16/21 990C18XV8		D2.2	Equity/Index	US - Chicago Board	06/30/2021	07/18/2021	07/15/2021	Closing Purchase	(99)	(990)	10		(1,927)	(548)		(1,927)					1,379			
TABOOLA.COM LTD CALL- TBLA 100810 EXP 7/16/21 990C18XV8		D2.2	Equity/Index	US - Chicago Board	06/30/2021	07/18/2021	07/16/2021	Expiration	(138)	(1,380)	10		(2,686)			(2,686)					2,686			
TAILWIND ACQUISITION CORP CLAS CALL-TWND 100810 EXP 12/17/21 990C66P87		D2.2	Equity/Index	US - Chicago Board	09/10/2021	12/17/2021	12/16/2021	Expiration	(247)	(2,470)	10		(1,116)			(1,116)					1,116			
TAILWIND ACQUISITION CORP CLAS CALL-TWND 100810 EXP 12/17/21 990C66P87		D2.2	Equity/Index	US - Chicago Board	09/10/2021	12/17/2021	12/16/2021	Expiration	(250)	(2,500)	10		(1,129)			(1,129)					1,129			

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THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/22/2021	05/21/2021	05/18/2021	Closing Purchase	(14)	(140)	10		(273)	(273)		(273)								
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/22/2021	05/21/2021	05/21/2021	Closing Purchase	(85)	(850)	10		(1,655)	(470)		(1,655)					1,184			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/23/2021	05/21/2021	05/21/2021	Closing Purchase	(116)	(1,160)	10		(2,848)	(642)		(2,848)					2,206			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/23/2021	05/21/2021	05/21/2021	Closing Purchase	(83)	(830)	10		(2,038)	(2,055)		(2,038)					(18)			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/26/2021	05/21/2021	05/21/2021	Closing Purchase	(71)	(710)	10		(1,742)	(1,758)		(1,742)					(16)			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/27/2021	05/21/2021	05/21/2021	Closing Purchase	(334)	(3,340)	10		(8,626)	(8,271)		(8,626)					355			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	04/28/2021	05/21/2021	05/21/2021	Closing Purchase	(73)	(730)	10		(1,786)	(1,808)		(1,786)					(22)			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	05/03/2021	05/21/2021	05/21/2021	Closing Purchase	(2)	(20)	10		(29)	(50)		(29)					(21)			
THUNDER BRIDGE ACQUISITION I CALL-THBR 100@10 EXP 5/21/21 9908RFB21		D2.2	Equity/Index	US - Chicago Board	05/04/2021	05/21/2021	05/21/2021	Closing Purchase	(27)	(270)	10		(391)	(669)		(391)					(278)			
TRANSLATE BIO INC CALL-TBIO 100@40 EXP 8/20/21 990862RS9		D2.2	Equity/Index	US - Chicago Board	08/03/2021	08/20/2021	08/19/2021	Expiration	(460)	(18,400)	40		(5,312)			(5,312)					5,312			
TRANSLATE BIO INC CALL-TBIO 100@40 EXP 9/17/21 990CB10R7		D2.2	Equity/Index	US - Chicago Board	08/03/2021	09/17/2021	09/16/2021	Expiration	(89)	(3,560)	40		(2,425)			(2,425)					2,425			
TREBIA ACQUISITION UNITS (PROP CALL-TREB 100@10 EXP 6/18/21 990B45CII4		D2.2	Equity/Index	US - Chicago Board	05/20/2021	06/18/2021	06/17/2021	Expiration	(264)	(2,640)	10		(1,179)			(1,179)					1,179			
TREBIA ACQUISITION UNITS (PROP CALL-TREB 100@10 EXP 8/20/21 990B45D45		D2.2	Equity/Index	US - Chicago Board	06/25/2021	08/28/2021	08/20/2021	Expiration	(286)	(2,860)	10		(1,317)			(1,317)					1,317			
VG ACQUISITION UNITS CORP CALL- VGAC 100@10 EXP 5/21/21 9909MPC62		D2.2	Equity/Index	US - Chicago Board	04/15/2021	05/21/2021	05/20/2021	Expiration	(194)	(1,940)	10		(3,557)			(3,557)					3,557			
VG ACQUISITION UNITS CORP CALL-VGAC 100 @ 10 EXP 06/18/ 9909ZT6D2		D2.2	Equity/Index	US - Chicago Board	04/15/2021	06/18/2021	06/15/2021	Closing Purchase	(25)	(250)	10		(1,610)	(1,610)		(1,610)								
VG ACQUISITION UNITS CORP CALL-VGAC 100 @ 10 EXP 06/18/ 9909ZT6D2		D2.2	Equity/Index	US - Chicago Board	04/15/2021	06/18/2021	06/17/2021	Closing Purchase	(25)	(250)	10		(1,610)	(1,610)		(1,610)								
VG ACQUISITION UNITS CORP CALL-VGAC 100 @ 10 EXP 06/18/ 9909ZT6D2		D2.2	Equity/Index	US - Chicago Board	04/15/2021	06/18/2021	06/17/2021	Expiration	(197)	(1,970)	10		(12,688)			(12,688)					12,688			
VY GLOBAL GROWTH UNITS CALL-VYGG 100@10 EXP 12/17/21 990CGF1K5		D2.2	Equity/Index	US - Chicago Board	09/29/2021	12/17/2021	12/16/2021	Expiration	(21)	(210)	10		(188)			(188)					188			
VY GLOBAL GROWTH UNITS CALL-VYGG 100@10 EXP 12/17/21 990CGF1K5		D2.2	Equity/Index	US - Chicago Board	10/01/2021	12/17/2021	12/16/2021	Expiration	(2)	(20)	10		(18)			(18)					18			
ZANITE ACQUISITION UNITS (PROP CALL- ZNTE 100@10 EXP 5/21/21 9909MWVX7		D2.2	Equity/Index	US - Chicago Board	03/31/2021	05/21/2021	05/21/2021	Closing Purchase	(41)	(410)	10		(1,003)	(697)		(1,003)					306			
ZANITE ACQUISITION UNITS (PROP CALL- ZNTE 100@10 EXP 5/21/21 9909MWVX7		D2.2	Equity/Index	US - Chicago Board	04/13/2021	05/21/2021	05/21/2021	Closing Purchase	(69)	(690)	10		(964)	(1,173)		(964)					(210)			
ZANITE ACQUISITION UNITS (PROP CALL- ZNTE 100@10 EXP 5/21/21 9909MWVX7		D2.2	Equity/Index	US - Chicago Board	04/14/2021	05/21/2021	05/21/2021	Closing Purchase	(34)	(340)	10		(645)	(578)		(645)					67			
ZANITE ACQUISITION UNITS (PROP CALL- ZNTE 100@10 EXP 5/21/21 9909MWVX7		D2.2	Equity/Index	US - Chicago Board	04/15/2021	05/21/2021	05/21/2021	Closing Purchase	(19)	(190)	10		(265)	(323)		(265)					(58)			
ZANITE ACQUISITION UNITS (PROP CALL- ZNTE 100@10 EXP 5/21/21 9909MWVX7		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/21/2021	Closing Purchase	(14)	(140)	10		(133)	(238)		(133)					(105)			

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)
ZANITE ACQUISITION UNITS (PROP CALL- ZNTE 100810 EXP 5/21/21 9909MWX7		D2.2	Equity/Index	US - Chicago Board	04/16/2021	05/21/2021	05/21/2021	Expiration	(481)	(4,810)	10		(4,572)			(4,572)					4,572			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	02/23/2021	04/16/2021	04/15/2021	Closing Purchase	(3)	(30)	10		(497)	(497)		(497)								
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	02/23/2021	04/16/2021	04/16/2021	Closing Purchase	(151)	(1,510)	10		(25,006)	(13,520)		(25,006)					11,485			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	02/24/2021	04/16/2021	04/16/2021	Closing Purchase	(8)	(80)	10		(1,432)	(716)		(1,432)					715			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	02/26/2021	04/16/2021	04/16/2021	Closing Purchase	(595)	(5,950)	10		(52,809)	(53,275)		(52,809)					(467)			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/01/2021	04/16/2021	04/16/2021	Closing Purchase	(53)	(530)	10		(6,284)	(4,746)		(6,284)					1,538			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/02/2021	04/16/2021	04/16/2021	Closing Purchase	(606)	(6,060)	10		(49,270)	(54,257)		(49,270)					(4,990)			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/03/2021	04/16/2021	04/16/2021	Closing Purchase	(338)	(3,380)	10		(21,981)	(30,264)		(21,981)					(8,282)			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/03/2021	04/16/2021	04/16/2021	Expiration	(153)	(1,530)	10		(9,950)			(9,950)					9,950			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/24/2021	04/16/2021	04/16/2021	Expiration	(52)	(520)	10		(546)			(546)					546			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/25/2021	04/16/2021	04/16/2021	Expiration	(344)	(3,440)	10		(3,256)			(3,256)					3,256			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 4/16/21 9908RS9T7		D2.2	Equity/Index	US - Chicago Board	03/31/2021	04/16/2021	04/16/2021	Expiration	(100)	(1,000)	10		(946)			(946)					946			
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 6/18/21 990B02CG0		D2.2	Equity/Index	US - Chicago Board	05/25/2021	06/18/2021	06/17/2021	Closing Purchase	(4)	(40)	10		(18)	(18)		(18)								
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100810 EXP 6/18/21 990B02CG0		D2.2	Equity/Index	US - Chicago Board	05/25/2021	06/18/2021	06/18/2021	Closing Purchase	(49)	(490)	10		(219)	(219)		(219)								
ZANITE ACQUISITION UNITS (PROP CALL-ZNTE 100812.5 EXP 3/19/21 9908RFVF0		D2.2	Equity/Index	US - Chicago Board	02/24/2021	03/19/2021	03/18/2021	Expiration	(196)	(2,450)	13		(8,740)			(8,740)					8,740			
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(360,157)	(1,899,492)	(1,800,936)		(2,259,649)	XXX	(34,206)			458,712			XXX
0709999999. Subtotal - Written Options - Hedging Other												(360,157)	(1,899,492)	(1,800,936)		(2,259,649)	XXX	(34,206)			458,712			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												(360,157)	(1,899,492)	(1,800,936)		(2,259,649)	XXX	(34,206)			458,712			XXX
0939999999. Total Written Options - Put Options																	XXX							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												(360,157)	(1,899,492)	(1,800,936)		(2,259,649)	XXX	(34,206)			458,712			XXX
Long: Australian Dollar Short: U.S. Dollar		N/A		JPM	12/16/2021	12/20/2021	12/20/2021	Sale		18,018,750	1													
Long: Australian Dollar Short: U.S. Dollar		N/A		JPM	12/16/2021	12/20/2021	12/20/2021	Sale		14,415,600	1													
Long: British Pound Short: Euro		N/A		CITIGROUP INC	03/02/2021	03/02/2021	03/02/2021	Sale		39	1													
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	01/04/2021	01/05/2021	01/05/2021	Sale		79	1													
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	02/01/2021	02/02/2021	02/02/2021	Sale		79	1													
Long: British Pound Short: U.S. Dollar		N/A		CITIGROUP INC	04/01/2021	04/07/2021	04/07/2021	Sale		500	1													

SCHEDULE DB - PART A - SECTION 2

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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: British Pound Short: U.S. Dollar		N/A		JPM	06/25/2021	06/29/2021	06/29/2021	Sale		2,152,936	1													
Long: British Pound Short: U.S. Dollar		N/A		JPM	08/31/2021	09/02/2021	09/02/2021	Sale		689,210	1													
Long: British Pound Short: U.S. Dollar		N/A		JPM	09/07/2021	09/09/2021	09/09/2021	Sale		2,758,920	1													
Long: British Pound Short: U.S. Dollar		N/A		JPM	11/09/2021	11/12/2021	11/12/2021	Sale		6,915,065	1													
Long: British Pound Short: U.S. Dollar		N/A		JPM	12/23/2021	12/29/2021	12/29/2021	Sale		2,112,669	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	03/30/2021	03/31/2021	03/31/2021	Sale		395,908	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	03/31/2021	04/01/2021	04/01/2021	Sale		27,347	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	04/09/2021	04/09/2021	04/09/2021	Sale		149,776	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	04/13/2021	04/14/2021	04/14/2021	Sale		60,296	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	04/14/2021	04/15/2021	04/15/2021	Sale		159,181	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	06/29/2021	06/30/2021	06/30/2021	Sale		2,008,246	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	07/07/2021	07/08/2021	07/08/2021	Sale		824,396	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	07/07/2021	07/08/2021	07/08/2021	Sale		8,000,000	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	07/12/2021	07/13/2021	07/13/2021	Sale		6,452,064	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	07/20/2021	07/21/2021	07/21/2021	Sale		7,036,000	1													
Long: Canadian Dollar Short: U.S. Dollar		N/A		JPM	08/23/2021	08/24/2021	08/24/2021	Sale		1,255	1													
Long: Euro Short: British Pound		N/A		CITIGROUP INC	02/01/2021	02/02/2021	02/02/2021	Sale		60	1													
Long: Euro Short: British Pound		N/A		CITIGROUP INC	04/08/2021	04/09/2021	04/09/2021	Sale		360	1													
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	02/09/2021	02/11/2021	02/11/2021	Sale		120,949	1													
Long: Euro Short: U.S. Dollar		N/A		JPM	04/14/2021	04/16/2021	04/16/2021	Sale		1,138,996	1													
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	04/05/2021	04/07/2021	04/07/2021	Sale		106,291	1													
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	07/02/2021	07/06/2021	07/06/2021	Sale		2,372	1													
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	06/29/2021	07/01/2021	07/01/2021	Sale		118,937	1													
Long: Euro Short: U.S. Dollar		N/A		CITI	08/05/2021	08/06/2021	08/06/2021	Sale		5,923	1													
Long: Euro Short: U.S. Dollar		N/A		CITIGROUP INC	10/18/2021	10/20/2021	10/20/2021	Sale		58,019	1													
Long: Euro Short: U.S. Dollar		N/A		JPM	12/22/2021	12/23/2021	12/23/2021	Sale		1,641,242	1													
Long: NORWEGIAN KRONER Short: Swedish Krona		N/A		CITIGROUP INC	06/09/2021	06/11/2021	06/11/2021	Sale		845,975	0													
Long: NORWEGIAN KRONER Short: Swedish Krona		N/A		CITIGROUP INC	08/17/2021	08/19/2021	08/19/2021	Sale		1,717,855	0													
Long: NORWEGIAN KRONER Short: Swedish Krona		N/A		JPM	10/28/2021	11/01/2021	11/01/2021	Sale		819,921	0													
Long: NORWEGIAN KRONER Short: U.S. Dollar		N/A		JPM	01/05/2021	01/06/2021	01/06/2021	Sale		125	9													
Long: Swedish Krona Short: U.S. Dollar		N/A		CITIGROUP INC	01/04/2021	01/05/2021	01/05/2021	Sale		594	8													
Long: Swedish Krona Short: U.S. Dollar		N/A		JPM	09/01/2021	09/03/2021	09/03/2021	Sale		784	9													
Long: Swedish Krona Short: U.S. Dollar		N/A		CITI	11/02/2021	11/04/2021	11/04/2021	Sale		575	9													
Long: Swiss Franc Short: U.S. Dollar		N/A		CITIGROUP INC	01/04/2021	01/05/2021	01/05/2021	Sale		16	1													
Long: U.S. Dollar Short: Australian Dollar		N/A		CITIGROUP INC	02/12/2021	02/16/2021	02/16/2021	Sale		1,282,559	1													
Long: U.S. Dollar Short: Australian Dollar		N/A		CITIGROUP INC	08/03/2021	08/05/2021	08/05/2021	Sale		2,215,920	1													

SCHEDULE DB - PART A - SECTION 2

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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 Expiration	8 Termination 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration 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 (Amortization)/ 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: Australian Dollar		N/A		JPM	08/18/2021	08/20/2021	08/20/2021	Sale		298,441	1													
Long: U.S. Dollar Short: Australian Dollar		N/A		CITI	12/21/2021	12/23/2021	12/23/2021	Sale		713,480	1													
Long: U.S. Dollar Short: British Pound		N/A		JPM	03/08/2021	03/10/2021	03/10/2021	Sale		4,271,502	1													
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	07/27/2021	07/28/2021	07/28/2021	Sale		5,000	1													
Long: U.S. Dollar Short: British Pound		N/A		JPM	08/18/2021	08/20/2021	08/20/2021	Sale		2,855,781	1													
Long: U.S. Dollar Short: British Pound		N/A		JPM	09/10/2021	09/14/2021	09/14/2021	Sale		3,437,927	1													
Long: U.S. Dollar Short: British Pound		N/A		CITIGROUP INC	12/21/2021	12/23/2021	12/23/2021	Sale		13,235,300	1													
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	04/07/2021	04/07/2021	04/07/2021	Sale		390	1													
Long: U.S. Dollar Short: Euro		N/A		CITIGROUP INC	06/29/2021	06/30/2021	06/30/2021	Sale		7,954,015	1													
Long: U.S. Dollar Short: Euro		N/A		JPM	07/22/2021	07/26/2021	07/26/2021	Sale		2,942,625	1													
Long: U.S. Dollar Short: Euro		N/A		JPM	08/18/2021	08/20/2021	08/20/2021	Sale		9,373,680	1													
Long: U.S. Dollar Short: Euro		N/A		JPM	09/10/2021	09/14/2021	09/14/2021	Sale		4,239,585	1													
Long: U.S. Dollar Short: Euro		N/A		JPM	11/02/2021	11/04/2021	11/04/2021	Sale		463,768	1													
Long: U.S. Dollar Short: Swiss Franc		N/A		JPM	11/02/2021	11/04/2021	11/04/2021	Sale		541,309	1													
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												(347,104)	(1,680,876)	(647,776)		(2,027,980)	XXX	(21,152)			1,380,203			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												(347,104)	(1,680,876)	(647,776)		(2,027,980)	XXX	(21,152)			1,380,203			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	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			(573,951)			(573,951)			
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals						(573,951)			(573,951)			
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64						(573,951)						

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					(415,820)	XXX
Citibank New York	New York, NY					(28,847,498)	XXX
Citibank Hong Kong	Hong Kong, HK					60,669,441	XXX
Citibank Toronto	Toronto, CN					126,306,983	XXX
HSBC - Sydney, Australia	Sydney, AU					3,896,733	XXX
Key Bank	Portland, ME					9,230	XXX
Morgan Stanley	New York, NY					(35,071,964)	XXX
Bank of America	Charlotte, NC					(51,882,426)	XXX
Wells Fargo Bank	San Francisco, CA					1,907,869	XXX
JP Morgan Chase - New York	New York, NY					37,216,613	XXX
First Third Bank	Cincinnatti, OH					(3,242,080)	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			110,547,082	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			110,547,082	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			110,547,082	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	474,318,957	4. April	124,199,666	7. July	260,247,473	10. October	161,011,648
2. February	340,390,141	5. May	171,789,666	8. August	248,169,155	11. November	147,029,033
3. March	270,074,625	6. June	216,544,062	9. September	138,059,249	12. December	110,547,082

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								
	LOS ANGELES CALIF UNI SCH DIST MUNITAX BND GO		10/27/2021	3.000	01/01/2022	4,250,000	18,417	(16,873)
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,250,000	18,417	(16,873)
2499999. Total - U.S. Political Subdivisions Bonds						4,250,000	18,417	(16,873)
3199999. Total - U.S. Special Revenues Bonds								
	AT&T INC CP CASH		12/28/2021	0.343	01/10/2022	399,966		15
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						399,966		15
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						399,966		15
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						4,649,966	18,417	(16,858)
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						4,649,966	18,417	(16,858)
46639A-9J-7	JPM 100% US TREASURY SEC FUND STIF FUND		12/31/2021	0.000		54,596,118		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						54,596,118		
000000-00-0	WELLS FRG NBRSKA STIF FUND		12/27/2021	0.000		25,215,961		2,315
BWROJN-7M-4	AUST & NZ BANKING GROUP STIF FUND		03/18/2021	0.000		38,764,875		
BWROJR-8P-7	AUST & NZ BANKING GROUP STIF FUND		12/30/2021	0.000		4,903,557		16,756
8699999. Subtotal - All Other Money Market Mutual Funds						68,884,393		19,071
9999999 - Total Cash Equivalents						128,130,477	18,417	2,213

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$		1B	$		1C	$		1D	$	4,250,000	1E $		1F $		1G $	
1B	2A	$	399,966	2B	$		2C	$										
1C	3A	$		3B	$		3C	$										
1D	4A	$		4B	$		4C	$										
1E	5A	$		5B	$		5C	$										
1F	6	$																

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	D*az			552,030	598,191
4. Arkansas AR						
5. California CA	B	Multiple			636,318,783	671,055,951
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	D*de			3,374,090	3,595,977
9. District of Columbia DC						
10. Florida FL	B	D*fl			823,300	856,097
11. Georgia GA	B	All policyholders	55,103	57,231		
12. Hawaii HI						
13. Idaho ID	B	D*id			260,891	279,338
14. Illinois IL	B	D*il			115,367	119,963
15. Indiana IN						
16. Iowa IA						
17. Kansas KS	B	Workers' compensation			134,647	146,551
18. Kentucky KY	B	Workers' compensation			100,000	100,000
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Property & casualty	183,538	190,850		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE	B	D*ne			110,000	119,700
29. Nevada NV	B	Multiple	200,685	214,875	134,647	146,551
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Property & casualty	340,857	354,435		
33. New York NY						
34. North Carolina NC	B	Workers' compensation			322,521	329,442
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	Multiple	12,400,175	13,661,853	16,172,850	17,031,450
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	811,184	828,893		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	B	Comm of guam			75,000	75,000
54. Puerto Rico PR	B	D*pr			1,100,378	1,261,890
55. U.S. Virgin Islands VI	B	Property & casualty	588,627	601,004		
56. Northern Mariana Islands MP						
57. Canada CAN	B	Multiple	130,865,859	129,214,327	119,627,731	121,277,669
58. Aggregate Alien and Other OT	XXX	XXX	10,000,000	10,525,700	327,940,570	340,086,860
59. Subtotal	XXX	XXX	155,446,028	155,649,168	1,107,162,805	1,157,080,630
DETAILS OF WRITE-INS						
5801. US Department of Labor	B	Longshore & Harbor Workers' Compensation			504,267	515,078
5802. London, England	B	Pledged for Lloyds Capital	10,000,000	10,525,700	327,436,303	339,571,782
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	10,000,000	10,525,700	327,940,570	340,086,860