PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

The Hanover Insurance Company

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 22292 Employer's ID Number 13-5129825

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH
Country of Domicile United States of America

Incorporated/Organized 10/05/1972 Commenced Business 04/15/1852

Statutory Home Office 1 Executive Park Drive, 2nd Floor Suite 200 (Street and Number), Bedford, NH, US 03110-5905 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street (Street and Number)
Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200 (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street (Street and Number or P.O. Box), Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street (Street and Number)
Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200-8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name), 508-853-7200-8557928 (Area Code) (Telephone Number)
DHAZELWOOD@HANOVER.COM (E-mail Address), 508-853-6332 (FAX Number)

OFFICERS

President	John Conner Roche	Executive Vice President & Treasurer	Ann Kirkpatrick Tripp #
Vice President & Secretary	Charles Frederick Cronin		

OTHER

Mark Leo Berthiaume, Executive Vice President	Jeffrey Mark Farber, Executive Vice President & CFO	J. Kendall Huber, Executive Vice President & GC
Richard William Lavey, Executive Vice President	Denise Maureen Lowsley #, Executive Vice President	Bryan James Salvatore, Executive Vice President
Mark Joseph Welzenbach, Executive Vice President		

DIRECTORS OR TRUSTEES

Warren Ellison Barnes #	Mark Leo Berthiaume	Jeffrey Mark Farber
J. Kendall Huber	Richard William Lavey	Denise Maureen Lowsley #
John Conner Roche	Bryan James Salvatore	Ann Kirkpatrick Tripp
Mark Joseph Welzenbach		

State of Massachusetts
County of Worcester 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.

John Conner Roche	Charles Frederick Cronin	Ann Kirkpatrick Tripp
President	Vice President & Secretary	Executive Vice President & Treasurer

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

Jaime L. Hawley
Notary
December 14, 2023

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.....

JAIME L HAWLEY
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
December 14, 2023

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)	4,627,002,148	0	4,627,002,148	4,393,600,921
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	4,402,904	0	4,402,904	3,403,221
	2.2 Common stocks	1,628,944,721	811,971	1,628,132,750	1,557,049,179
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	82,424,330	0	82,424,330	35,416,666
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	42,511,216	0	42,511,216	42,911,542
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (21,927,370) , Schedule E - Part 1), cash equivalents ($ 71,454,605 , Schedule E - Part 2) and short-term investments ($ 14,525,948 , Schedule DA)	64,053,183	0	64,053,183	41,790,100
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives (Schedule DB)	0	0	0	0
8.	Other invested assets (Schedule BA)	572,511,637	0	572,511,637	550,108,360
9.	Receivable for securities	32,073	0	32,073	100,114
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	3,183,860
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,021,882,212	811,971	7,021,070,241	6,627,563,963
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	38,980,399	0	38,980,399	38,266,579
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	147,223,705	11,903,383	135,320,322	140,487,366
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	972,520,530	0	972,520,530	912,868,240
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	59,653,399	0	59,653,399	30,143,283
	16.2 Funds held by or deposited with reinsured companies	4,565,350	0	4,565,350	4,827,549
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	116,279,021	0	116,279,021	139,502,864
19.	Guaranty funds receivable or on deposit	739,280	0	739,280	839,849
20.	Electronic data processing equipment and software	71,825,851	64,863,113	6,962,738	6,841,237
21.	Furniture and equipment, including health care delivery assets ($ 0)	8,787,669	8,787,669	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	126,606,684	0	126,606,684	126,332,963
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	109,549,908	40,042,548	69,507,360	64,577,160
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,678,614,008	126,408,684	8,552,205,324	8,092,251,053
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	8,678,614,008	126,408,684	8,552,205,324	8,092,251,053
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equity in Pools & Associations	37,354,356	0	37,354,356	35,243,800
2502.	State Tax Credits	7,505,055	0	7,505,055	7,358,577
2503.	Miscellaneous Assets	24,647,949	0	24,647,949	21,974,783
2598.	Summary of remaining write-ins for Line 25 from overflow page	40,042,548	40,042,548	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	109,549,908	40,042,548	69,507,360	64,577,160

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	2,996,700,404	2,835,472,500
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	593,032	20,031
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	717,861,037	666,966,310
4.	Commissions payable, contingent commissions and other similar charges	136,988,394	117,796,795
5.	Other expenses (excluding taxes, licenses and fees)	177,104,348	185,193,565
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	27,208,183	24,876,585
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	898,129	403,277
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	151,724,169
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 104,606,000 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,837,028,359	1,764,889,916
10.	Advance premium	14,762,601	10,995,903
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	4,053,000	4,047,000
12.	Ceded reinsurance premiums payable (net of ceding commissions)	42,810,623	31,113,028
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	3,213,490	2,713,483
14.	Amounts withheld or retained by company for account of others	2,640,520	1,926,726
15.	Remittances and items not allocated	60,101,315	71,479,639
16.	Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78)	147,000	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	27,465,155	19,221,034
20.	Derivatives	0	0
21.	Payable for securities	887,781	92,167
22.	Payable for securities lending	0	3,183,860
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	37,123,431	33,072,500
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	6,087,586,802	5,925,188,488
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	6,087,586,802	5,925,188,488
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	146,230,870	146,230,870
35.	Unassigned funds (surplus)	2,313,387,652	2,015,831,695
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	2,464,618,522	2,167,062,565
38.	TOTALS (Page 2, Line 28, Col. 3)	8,552,205,324	8,092,251,053
	DETAILS OF WRITE-INS		
2501.	Collateral Held	21,994,247	22,537,738
2502.	Miscellaneous Liabilities	15,129,184	10,534,762
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	37,123,431	33,072,500
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	3,615,651,785	3,458,144,729
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	1,826,408,326	1,794,559,130
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	463,360,214	427,705,352
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,224,676,924	1,191,115,290
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	3,514,445,464	3,413,379,772
7.	Net income of protected cells	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	101,206,321	44,764,957
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	313,315,730	281,831,207
10.	Net realized capital gains or (losses) less capital gains tax of $ 1,095,674 (Exhibit of Capital Gains (Losses))	4,107,368	2,364,013
11.	Net investment gain (loss) (Lines 9 + 10)	317,423,098	284,195,220
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 3,886,764 amount charged off $ 11,969,477)	(8,082,713)	(7,406,965)
13.	Finance and service charges not included in premiums	11,464,773	11,609,619
14.	Aggregate write-ins for miscellaneous income	9,578,125	(15,611,828)
15.	Total other income (Lines 12 through 14)	12,960,185	(11,409,174)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	431,589,604	317,551,003
17.	Dividends to policyholders	3,171,059	3,516,164
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)	428,418,545	314,034,839
19.	Federal and foreign income taxes incurred	63,098,682	44,121,064
20.	Net income (Line 18 minus Line 19)(to Line 22)	365,319,863	269,913,775
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,167,062,565	2,071,733,636
22.	Net income (from Line 20)	365,319,863	269,913,775
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 17,853,784	69,952,161	(31,244,308)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0
26.	Change in net deferred income tax	129,574	(527,568)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(18,387,734)	3,247,280
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(147,000)	3,298
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3 Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(140,000,000)	(140,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37.	Aggregate write-ins for gains and losses in surplus	20,689,092	(6,063,547)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	297,555,956	95,328,930
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	2,464,618,522	2,167,062,565
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.	Miscellaneous Income	1,429,141	567,437
1402.	Interest on Intercompany Notes Receivable	6,729,063	8,303,811
1403.	Gains on State Tax Credits	1,419,921	1,649,079
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	(26,132,155)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	9,578,125	(15,611,828)
3701.	Pensions, net of tax	20,689,092	(6,063,547)
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	20,689,092	(6,063,547)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,639,240,522	3,468,515,642
2.	Net investment income	239,496,095	212,282,788
3.	Miscellaneous income	11,043,160	14,423,616
4.	Total (Lines 1 through 3)	3,889,779,777	3,695,222,046
5.	Benefit and loss related payments	1,694,330,958	1,616,257,589
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,623,708,432	1,609,440,883
8.	Dividends paid to policyholders	3,165,059	3,386,164
9.	Federal and foreign income taxes paid (recovered) net of $ 1,095,974 tax on capital gains (losses)	63,699,500	23,592,005
10.	Total (Lines 5 through 9)	3,384,903,949	3,252,676,641
11.	Net cash from operations (Line 4 minus Line 10)	504,875,828	442,545,405
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	797,941,884	462,414,593
	12.2 Stocks	191,427,873	95,192,914
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	51,055,719	38,391,606
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	339	(3,641)
	12.7 Miscellaneous proceeds	984,244	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,041,410,059	595,995,472
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,013,589,622	892,476,542
	13.2 Stocks	182,971,969	56,110,201
	13.3 Mortgage loans	47,007,273	35,416,666
	13.4 Real estate	4,631,542	3,108,309
	13.5 Other invested assets	70,872,806	70,245,954
	13.6 Miscellaneous applications	0	748,363
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,319,073,212	1,058,106,035
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(277,663,153)	(462,110,563)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	(151,724,169)	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	69,937,267	10,390,202
	16.6 Other cash provided (applied)	16,711,844	(15,181,481)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(204,949,592)	(25,571,683)
	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)	22,263,083	(45,136,841)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	41,790,100	86,926,941
	19.2 End of period (Line 18 plus Line 19.1)	64,053,183	41,790,100

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

20.0001.	Bonds sold to subsidiaries in settlement of capital contributions	(15,381,409)	(17,322,826)
20.0002.	Bonds acquired in settlement of stockholder dividends receivable	72,710,181	75,048,712
20.0003.	Accrued interest income on bonds acquired (sold) for intercompany transactions	414,269	(541,506)
20.0004.	Bonds sold to parent in settlement of stockholder dividend payable	(69,599,891)	(128,390,869)
20.0005.	Bonds acquired in settlement of intercompany loans and reinsurance	24,233,820	59,882,768

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	69,128,073	38,129,156	45,303,107	61,954,122
2.	Allied lines	85,738,445	41,616,077	46,366,797	80,987,725
3.	Farmowners multiple peril	0	0	0	0
4.	Homeowners multiple peril	359,755,970	183,855,084	192,675,909	350,935,145
5.	Commercial multiple peril	974,934,198	474,311,169	495,260,482	953,984,885
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	40,686,755	18,273,936	18,908,807	40,051,884
9.	Inland marine	233,299,900	99,044,260	102,550,441	229,793,719
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	3,444,203	1,237,040	1,568,083	3,113,160
11.2	Medical professional liability - claims-made	11,969,762	5,164,693	6,641,904	10,492,551
12.	Earthquake	11,143,797	5,088,196	5,493,710	10,738,283
13.	Group accident and health	2,056,371	643,010	620,904	2,078,477
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	10,439	0	0	10,439
16.	Workers' compensation	352,520,803	146,599,106	153,607,573	345,512,336
17.1	Other liability - occurrence	191,682,025	105,497,478	104,598,062	192,581,441
17.2	Other liability - claims-made	235,269,104	104,053,616	112,354,262	226,968,458
17.3	Excess workers' compensation	166,566	61,522	88,479	139,609
18.1	Products liability - occurrence	19,311,731	9,121,383	9,137,104	19,296,010
18.2	Products liability - claims-made	3,044,475	861,471	1,615,084	2,290,862
19.1, 19.2	Private passenger auto liability	354,763,172	165,247,949	172,548,433	347,462,688
19.3, 19.4	Commercial auto liability	267,623,985	124,433,912	122,725,163	269,332,734
21.	Auto physical damage	371,843,342	170,958,263	176,886,088	365,915,517
22.	Aircraft (all perils)	(2,519)	0	0	(2,519)
23.	Fidelity	24,935,622	16,220,786	18,223,891	22,932,517
24.	Surety	65,628,645	43,593,935	41,144,868	68,077,712
26.	Burglary and theft	10,432,108	7,903,869	7,546,761	10,789,216
27.	Boiler and machinery	0	(7,745)	1,851	(9,596)
28.	Credit	(216,482)	1,167,252	696,191	254,579
29.	International	(1,380,262)	1,796,837	446,744	(30,169)
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	17,661	17,661	0
32.	Reinsurance - nonproportional assumed liability	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	3,687,790,228	1,764,889,916	1,837,028,359	3,615,651,785
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	45,301,657	1,450	0	0	45,303,107
2.	Allied lines	46,362,559	4,238	0	0	46,366,797
3.	Farmowners multiple peril	0	0	0	0	0
4.	Homeowners multiple peril	192,675,909	0	0	0	192,675,909
5.	Commercial multiple peril	495,088,069	172,413	0	0	495,260,482
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	18,908,807	0	0	0	18,908,807
9.	Inland marine	93,440,969	9,109,472	0	0	102,550,441
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	1,568,083	0	0	0	1,568,083
11.2	Medical professional liability - claims-made	6,641,904	0	0	0	6,641,904
12.	Earthquake	5,493,710	0	0	0	5,493,710
13.	Group accident and health	620,904	0	0	0	620,904
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0
16.	Workers' compensation	153,607,280	293	0	0	153,607,573
17.1	Other liability - occurrence	101,836,553	2,761,509	0	0	104,598,062
17.2	Other liability - claims-made	112,354,262	0	0	0	112,354,262
17.3	Excess workers' compensation	0	88,479	0	0	88,479
18.1	Products liability - occurrence	9,137,104	0	0	0	9,137,104
18.2	Products liability - claims-made	1,615,084	0	0	0	1,615,084
19.1, 19.2	Private passenger auto liability	172,548,433	0	0	0	172,548,433
19.3, 19.4	Commercial auto liability	122,487,744	237,419	0	0	122,725,163
21.	Auto physical damage	176,807,894	78,194	0	0	176,886,088
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	17,976,459	247,432	0	0	18,223,891
24.	Surety	41,100,733	44,135	0	0	41,144,868
26.	Burglary and theft	7,543,096	3,665	0	0	7,546,761
27.	Boiler and machinery	1,851	0	0	0	1,851
28.	Credit	0	696,191	0	0	696,191
29.	International	446,744	0	0	0	446,744
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	17,661	0	0	0	17,661
32.	Reinsurance - nonproportional assumed liability	0	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	1,823,583,469	13,444,890	0	0	1,837,028,359
36.	Accrued retrospective premiums based on experience					0
37.	Earned but unbilled premiums					0
38.	Balance (Sum of Line 35 through 37)					1,837,028,359
	DETAILS OF WRITE-INS					
3401.						
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0

(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	7,841,156	84,175,505	19,705	0	22,908,293	69,128,073
2.	Allied lines	38,984,123	62,177,583	7,562	0	15,430,823	85,738,445
3.	Farmowners multiple peril	0	0	0	0	0	0
4.	Homeowners multiple peril	131,854,052	247,075,443	0	0	19,173,525	359,755,970
5.	Commercial multiple peril	227,213,888	884,942,157	0	0	137,221,847	974,934,198
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	47,333,029	0	0	0	6,646,274	40,686,755
9.	Inland marine	210,579,411	55,211,711	0	0	32,491,222	233,299,900
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	2,085	3,667,331	0	0	225,213	3,444,203
11.2	Medical professional liability - claims-made	0	12,967,846	0	0	998,084	11,969,762
12.	Earthquake	1,958,899	9,595,940	0	0	411,042	11,143,797
13.	Group accident and health	0	0	2,056,371	0	0	2,056,371
14.	Credit accident and health (group and individual)	0	0	0	0	0	0
15.	Other accident and health	0	0	10,439	0	0	10,439
16.	Workers' compensation	80,887,736	311,266,037	9,689,836	0	49,322,806	352,520,803
17.1	Other liability - occurrence	144,024,946	150,213,987	0	0	102,556,908	191,682,025
17.2	Other liability - claims-made	230,888,165	19,339,856	0	0	14,958,917	235,269,104
17.3	Excess workers' compensation	0	339,931	0	0	173,365	166,566
18.1	Products liability - occurrence	3,078,630	16,876,231	0	0	643,130	19,311,731
18.2	Products liability - claims-made	3,155,784	0	0	0	111,309	3,044,475
19.1, 19.2	Private passenger auto liability	69,725,128	285,334,657	51,170	0	347,783	354,763,172
19.3, 19.4	Commercial auto liability	19,110,147	250,949,762	2,873,508	0	5,309,432	267,623,985
21.	Auto physical damage	59,853,375	313,265,588	432,256	0	1,707,877	371,843,342
22.	Aircraft (all perils)	0	0	(2,519)	0	0	(2,519)
23.	Fidelity	23,591,459	1,776,424	0	0	432,261	24,935,622
24.	Surety	72,680,534	1,239,321	1,578,475	0	9,869,685	65,628,645
26.	Burglary and theft	9,685,033	1,587,952	63	0	840,940	10,432,108
27.	Boiler and machinery	3,017,493	8,382,738	0	0	11,400,231	0
28.	Credit	0	105,019	0	0	321,501	(216,482)
29.	International	326,298	(1,634,735)	0	0	71,825	(1,380,262)
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	1,385,791,371	2,718,856,284	16,716,866	0	433,574,293	3,687,790,228
	DETAILS OF WRITE-INS						
3401.							
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	2,895,907	47,690,634	13,011,982	37,574,559	18,630,144	14,888,926	41,315,777	66.7
2.	Allied lines	9,085,546	51,502,546	18,233,260	42,354,832	23,674,806	26,635,855	39,393,783	48.6
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0.0
4.	Homeowners multiple peril	62,711,137	110,243,702	1,779,929	171,174,910	98,491,224	89,549,869	180,116,265	51.3
5.	Commercial multiple peril	88,034,687	363,794,627	41,726,427	410,102,887	851,560,115	806,037,845	455,625,157	47.8
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	17,222,601	(41)	4,449,339	12,773,221	25,479,598	22,923,044	15,329,775	38.3
9.	Inland marine	90,653,833	30,357,400	6,586,589	114,424,644	43,559,959	46,431,117	111,553,486	48.5
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	296,700	0	296,700	4,890,751	4,711,624	475,827	15.3
11.2	Medical professional liability - claims-made	0	3,862,441	54,510	3,807,931	6,049,918	6,587,808	3,270,041	31.2
12.	Earthquake	0	0	0	0	2,084,074	650,646	1,433,428	13.3
13.	Group accident and health	0	8,028,447	4	8,028,443	110,805,189	110,010,619	8,823,013	424.5
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	35,731	0	35,731	745,000	761,000	19,731	189.0
16.	Workers' compensation	23,128,586	109,979,338	14,739,687	118,368,237	517,325,457	500,589,021	135,104,673	39.1
17.1	Other liability - occurrence	60,069,310	73,107,551	51,190,711	81,986,150	350,516,488	328,456,099	104,046,539	54.0
17.2	Other liability - claims-made	61,483,521	5,485,350	5,604,025	61,364,846	145,176,825	132,688,692	73,852,979	32.5
17.3	Excess workers' compensation	0	0	0	0	155,644	95,118	60,526	43.4
18.1	Products liability - occurrence	238,636	3,436,142	474,876	3,199,902	28,214,792	29,763,005	1,651,689	8.6
18.2	Products liability - claims-made	0	0	0	0	341,622	210,882	130,740	5.7
19.1, 19.2	Private passenger auto liability	32,541,246	176,956,884	(295,592)	209,793,722	317,360,429	277,838,038	249,316,113	71.8
19.3, 19.4	Commercial auto liability	15,626,493	137,188,067	4,313,514	148,501,046	388,685,041	359,533,579	177,652,508	66.0
21.	Auto physical damage	30,349,003	177,765,193	373,832	207,740,364	5,364,079	8,493,756	204,610,687	55.9
22.	Aircraft (all perils)	0	28,280	0	28,280	1,573,890	1,596,255	5,915	(234.8)
23.	Fidelity	4,417,497	1,125,598	0	5,543,095	15,375,047	13,735,956	7,182,186	31.3
24.	Surety	33,042,734	295,049	9,804,358	23,533,425	32,525,058	47,713,918	8,344,565	12.3
26.	Burglary and theft	2,778,737	534,484	1	3,313,220	7,167,409	3,996,111	6,484,518	60.1
27.	Boiler and machinery	1,414,222	5,764,082	7,168,850	9,454	133,036	109,030	33,460	(348.7)
28.	Credit	0	2,104,211	984,635	1,119,576	45,583	423,747	741,412	291.2
29.	International	53,418	0	0	53,418	120,684	340,793	(166,691)	552.5
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	51,827	(2)	51,829	648,542	700,147	224	0.0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0	0	0.0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0	0.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	535,747,114	1,309,634,243	180,200,935	1,665,180,422	2,996,700,404	2,835,472,500	1,826,408,326	50.5
	DETAILS OF WRITE-INS								
3401.									
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0.0

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	828,600	23,576,656	12,272,878	12,132,378	547,677	10,844,171	4,894,082	18,630,144	1,323,717
2.	Allied lines	8,564,189	21,588,501	11,878,517	18,274,173	1,754,759	5,634,611	1,988,737	23,674,806	1,734,007
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4.	Homeowners multiple peril	16,727,642	39,341,148	1,911,673	54,157,117	15,652,625	30,442,589	1,761,107	98,491,224	7,597,219
5.	Commercial multiple peril	94,349,254	445,016,389	37,358,513	502,007,130	81,001,445	324,470,223	55,918,683	851,560,115	287,357,166
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	19,328,895	23,045	4,014,310	15,337,630	15,452,068	0	5,310,100	25,479,598	7,026,195
9.	Inland marine	30,899,030	1,635,557	2,324,922	30,209,665	14,626,983	3,660,051	4,936,740	43,559,959	7,044,593
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	3,224,989	13,230	3,211,759	0	2,174,825	495,833	4,890,751	3,871,977
11.2	Medical professional liability - claims-made	0	2,983,907	12,771	2,971,136	0	5,046,194	1,967,412	6,049,918	5,423,406
12.	Earthquake	0	0	0	0	54,309	2,037,303	7,538	2,084,074	333,798
13.	Group accident and health	0	75,921,662	0	75,921,662	0	34,980,211	96,684	(a) 110,805,189	44,076
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	745,000	0	745,000	0	0	0	(a) 745,000	0
16.	Workers' compensation	109,379,497	310,691,471	70,611,083	349,459,885	41,681,440	219,789,100	93,604,968	517,325,457	68,918,917
17.1	Other liability - occurrence	66,846,056	122,381,149	34,553,348	154,673,857	137,494,423	126,118,568	67,770,360	350,516,488	100,512,554
17.2	Other liability - claims-made	75,670,538	9,875,130	407,699	85,137,969	66,340,971	4,600,760	10,902,875	145,176,825	102,796,903
17.3	Excess workers' compensation	0	127,382	87,689	39,693	0	246,185	130,234	155,644	45,579
18.1	Products liability - occurrence	2,845,691	11,778,721	1,052,869	13,571,543	3,371,634	13,012,831	1,741,216	28,214,792	17,254,083
18.2	Products liability - claims-made	99	0	0	99	341,523	0	0	341,622	383,125
19.1, 19.2	Private passenger auto liability	30,723,930	166,496,798	767,311	196,453,417	19,843,524	102,421,053	1,357,565	317,360,429	30,744,120
19.3, 19.4	Commercial auto liability	19,958,385	202,940,239	3,299,588	219,599,036	15,109,579	170,366,053	16,389,627	388,685,041	49,639,600
21.	Auto physical damage	2,266,318	11,580,987	544,948	13,302,357	(972,169)	(6,538,899)	427,210	5,364,079	3,179,312
22.	Aircraft (all perils)	16,699	1,573,890	16,699	1,573,890	21,742	0	21,742	1,573,890	10
23.	Fidelity	10,009,059	1,749,644	12,629	11,746,074	3,520,895	1,249,047	1,140,969	15,375,047	2,054,303
24.	Surety	20,142,952	1,553,881	7,912,331	13,784,502	27,963,495	898,336	10,121,275	32,525,058	19,593,646
26.	Burglary and theft	6,680,323	1,180,512	2,453,494	5,407,341	946,772	827,478	14,182	7,167,409	841,026
27.	Boiler and machinery	88,000	858,020	817,983	128,037	0	331,132	326,133	133,036	26,701
28.	Credit	0	0	0	0	0	157,381	111,798	45,583	67,844
29.	International	0	0	0	0	17,875	102,809	0	120,684	47,160
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	303,291	19,271	284,020	XXX	364,521	(1)	648,542	0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	XXX	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	515,325,157	1,457,147,969	192,343,756	1,780,129,370	444,771,570	1,053,236,533	281,437,069	2,996,700,404	717,861,037
	DETAILS OF WRITE-INS									
3401.										
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	100,435,353	0	0	100,435,353
	1.2 Reinsurance assumed	193,847,448	0	0	193,847,448
	1.3 Reinsurance ceded	28,465,243	0	0	28,465,243
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	265,817,558	0	0	265,817,558
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	220,315,699	0	220,315,699
	2.2 Reinsurance assumed, excluding contingent	0	414,319,003	0	414,319,003
	2.3 Reinsurance ceded, excluding contingent	0	98,707,286	0	98,707,286
	2.4 Contingent - direct	0	24,542,231	0	24,542,231
	2.5 Contingent - reinsurance assumed	0	45,317,965	0	45,317,965
	2.6 Contingent - reinsurance ceded	0	593,699	0	593,699
	2.7 Policy and membership fees	0	0	0	0
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	605,193,913	0	605,193,913
3.	Allowances to managers and agents	608,721	2,221,941	2,114	2,832,775
4.	Advertising	573,349	1,522,093	0	2,095,442
5.	Boards, bureaus and associations	0	24,542,762	0	24,542,762
6.	Surveys and underwriting reports	0	18,535,200	0	18,535,200
7.	Audit of assureds' records	0	2,747,866	0	2,747,866
8.	Salary and related items:				
	8.1 Salaries	112,075,212	274,653,662	3,210,784	389,939,658
	8.2 Payroll taxes	8,926,162	21,874,623	255,721	31,056,506
9.	Employee relations and welfare	18,349,248	40,617,914	389,036	59,356,198
10.	Insurance	1,083,891	1,730,669	0	2,814,560
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	4,943,401	10,244,361	54,098	15,241,860
13.	Rent and rent items	5,240,706	13,340,569	3,102,046	21,683,321
14.	Equipment	13,860,341	27,352,000	196,699	41,409,040
15.	Cost or depreciation of EDP equipment and software	3,767,597	17,523,125	12,455	21,303,177
16.	Printing and stationery	746,216	2,031,131	7,731	2,785,078
17.	Postage, telephone and telegraph, exchange and express	2,838,783	7,143,592	13,454	9,995,829
18.	Legal and auditing	2,845,421	4,727,159	56,109	7,628,689
19.	Totals (Lines 3 to 18)	175,859,047	470,808,669	7,300,247	653,967,963
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 0	0	84,586,134	0	84,586,134
	20.2 Insurance department licenses and fees	0	6,422,299	0	6,422,299
	20.3 Gross guaranty association assessments	0	(230,058)	0	(230,058)
	20.4 All other (excluding federal and foreign income and real estate)	0	856,765	0	856,765
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	91,635,140	0	91,635,140
21.	Real estate expenses	0	0	2,124,197	2,124,197
22.	Real estate taxes	0	0	2,073,357	2,073,357
23.	Reimbursements by uninsured plans	0	0	0	0
24.	Aggregate write-ins for miscellaneous expenses	21,683,609	57,039,203	1,496,615	80,219,426
25.	Total expenses incurred	463,360,214	1,224,676,924	12,994,416	(a) 1,701,031,554
26.	Less unpaid expenses - current year	717,861,037	341,300,925	0	1,059,161,962
27.	Add unpaid expenses - prior year	666,966,310	327,866,945	0	994,833,255
28.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29.	Amounts receivable relating to uninsured plans, current year	0	0	0	0
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	412,465,487	1,211,242,944	12,994,416	1,636,702,847
	DETAILS OF WRITE-INS				
2401.	Outside Consulting Fees	6,049,552	24,197,547	4,900	30,251,999
2402.	Pools Expense	0	1,120,212	0	1,120,212
2403.	SOP - 98 Capitalization Software	(2,470,057)	(19,654,721)	0	(22,124,778)
2498.	Summary of remaining write-ins for Line 24 from overflow page	18,104,114	51,376,164	1,491,715	70,971,992
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	21,683,609	57,039,203	1,496,615	80,219,426

(a) Includes management fees of $ 5,599,546 to affiliates and $ 0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,706,947	1,747,674
1.1	Bonds exempt from U.S. tax	(a) 367,542	343,987
1.2	Other bonds (unaffiliated)	(a) 160,414,245	160,534,922
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 261,547	256,103
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	11,856,918	11,859,454
2.21	Common stocks of affiliates	114,200,000	114,400,000
3.	Mortgage loans	(c) 2,304,261	2,452,054
4.	Real estate	(d) 12,229,422	12,229,422
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 422,522	680,828
7	Derivative instruments	(f) 0	0
8.	Other invested assets	26,039,974	26,012,753
9.	Aggregate write-ins for investment income	824,817	824,817
10.	Total gross investment income	330,628,195	331,342,014
11.	Investment expenses		(g) 10,921,059
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,073,357
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 5,031,868
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		18,026,284
17.	Net investment income (Line 10 minus Line 16)		313,315,730
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	799,532	799,532
0902.	Security Lending Income	25,285	25,285
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	824,817	824,817
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 4,718,762 accrual of discount less $ 8,465,540 amortization of premium and less $ 2,947,571 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 391 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 12,229,422 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 199,679 accrual of discount less $ 20,043 amortization of premium and less $ 256,326 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 5,031,868 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	543,866	0	543,866	0	0
1.1	Bonds exempt from U.S. tax	(1,599)	0	(1,599)	0	0
1.2	Other bonds (unaffiliated)	3,092,977	(2,797,720)	295,257	8,700,043	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	(316)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	6,177,893	(2,355,108)	3,822,785	73,590,738	0
2.21	Common stocks of affiliates	421,803	0	421,803	2,787,928	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	339	0	339	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	2,727,553	0
9.	Aggregate write-ins for capital gains (losses)	120,590	0	120,590	0	0
10.	Total capital gains (losses)	10,355,869	(5,152,828)	5,203,041	87,805,946	0
	DETAILS OF WRITE-INS					
0901.	Prior Year Gains	120,590	0	120,590	0	0
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	120,590	0	120,590	0	0

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)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	811,971	728,190	(83,781)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	811,971	728,190	(83,781)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	11,903,383	13,513,335	1,609,952
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	0	0	0
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	64,863,113	59,639,054	(5,224,059)
21.	Furniture and equipment, including health care delivery assets	8,787,669	8,753,053	(34,616)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	40,042,548	25,387,318	(14,655,230)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	126,408,684	108,020,950	(18,387,734)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	126,408,684	108,020,950	(18,387,734)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Miscellaneous Assets	40,042,548	25,387,318	(14,655,230)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	40,042,548	25,387,318	(14,655,230)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Hanover Insurance Company (“the Company”) are presented on the basis of accounting practices prescribed or permitted by the State of New Hampshire Insurance Department.

The State of New Hampshire Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of New Hampshire for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New Hampshire 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 New Hampshire. The State has not adopted any prescribed accounting practices that differ from those found in NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New Hampshire is shown below:

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 365,319,863	$ 269,913,775
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 365,319,863	$ 269,913,775
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 2,464,618,522	$ 2,167,062,565
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,464,618,522	$ 2,167,062,565

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 the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office ("SVO").

(3,4) Preferred stocks that are subject to a 100% mandatory sinking fund are carried at amortized cost. All other preferred stocks and common stocks are carried at fair value, except investments in stocks of unconsolidated subsidiaries and affiliates in which the Company has an interest of 10% or more are carried using the equity method.

(5) Mortgage loans on real estate are stated at unpaid principal balances net of unamortized discounts, premiums, and other adjustments. Mortgage loans are reduced for losses expected by management to be realized on transfers of mortgage loans to real estate (upon foreclosure), on the disposition or settlement of mortgage loans and on mortgage loans which the Company believes may not be collectible in full. In determining the amount of loss, management considers, among other things, the estimated fair value of the underlying collateral.

(6) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the SVO.

(7) The Company owns 100% of the common stock of Allmerica Financial Alliance Insurance Company (“AFAIC”), Allmerica Financial Benefit Insurance Company (“AFBIC”), The Hanover American Insurance Company (“American”), The Hanover Atlantic Insurance Company Ltd. (“Atlantic”), The Hanover Casualty Company (“Hanover Casualty”), Massachusetts Bay Insurance Company (“Mass Bay”), Citizens Insurance Company of America (“CICA”), Citizens Insurance Company of the Midwest (“CICM”), Citizens Insurance Company of Ohio (“CICO”), The Hanover New Jersey Insurance Company (“New Jersey”), Verlan Fire Insurance Company (“Verlan”), The Hanover National Insurance Company (“National”), Campmed Casualty and Indemnity Company, Inc. (“Campmed”), and Nova Casualty Company ("NOVA"), all of which are insurance subsidiaries. The Company owns 100% of the common stock of Professionals Direct Inc. (“PDI”), AIX, Inc. (“AIX”), and Allmerica Plus Insurance Agency (“APIA”), which are non-insurance subsidiaries. All subsidiaries are carried using the equity method.

(8) Other invested assets, including investments in trusts, are recorded using the equity method in accordance with the Statement of Statutory Accounting Principles ("SSAP") No. 48, "Joint Ventures, Partnerships and Limited Liability Companies". Investments in affiliated entities are recorded based on its underlying audited GAAP equity balances in accordance with the SSAP 97, "Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP 88". Commercial mortgage loan participations are recorded at outstanding principal balance of the loan per SSAP 21, "Other Admitted Assets".

(9) The Company has not entered into derivative contracts.

(10) The Company does utilize anticipated investment income as a factor in the premium deficiency calculation.

(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 reported (“IBNR”). 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 liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior year.

(13) The Company does not write major medical insurance with prescription drug coverage.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

The 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
Campmed	03/31/2010	$ 25,734,697	$ 14,481,871	$ 724,094	$ 1,086,140	3.4%

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 new commercial mortgage loans during 2019 were 4.42% and 3.75%, respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 80%.

(3) There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total at the end of the reporting period.

(4-9) The Company did not have impaired loans as of the end of the reporting period.

B. Debt Restructuring

The Company did not have any restructured debt as of the end of the reporting period.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of the end of the reporting period.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities were obtained from prepayment models that are sensitive to refinancing, turnover, equity take-out and other relevant factors. These assumptions are consistent with the current interest rate and economic environment.

(2) Not applicable

(3) The Company had no securities with a recognized other-than-temporary impairment.

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 346,450
2. 12 Months or Longer	$ 196,856

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

1. Less than 12 Months	$ 71,862,976
2. 12 Months or Longer	$ 23,858,492

(5) The Company employs a systematic methodology to determine if a decline in market value below book/adjusted carrying value is other-than-temporary. In determining whether a decline in fair value below book/adjusted carrying value is other-than-temporary, the Company evaluates several factors and circumstances, including the issuer's overall financial condition; the issuer's credit and financial strength ratings; the issuer's financial performance, including earnings trends, dividend payments, and asset quality; any specific events which may influence the operations of the issuer including governmental actions; a weakening of the general market conditions in the industry or geographic region in which the issuer operates; the length of time and degree to which the fair value of an issuer's securities remains below cost; the Company's intent and ability to hold the security until such time to allow for the expected recovery in value; and with respect to fixed maturity investments, any factors that might raise doubt about the issuer's ability to pay all amounts due according to the contractual terms. These factors are applied to all securities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1-7) Not applicable

F., G., H., I., J., K.

Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ 3,183,860	$ (3,183,860)
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 1,768,100	$ -	$ -	$ -	$ 1,768,100	$ 8,156,500	$ (6,388,400)
j. On deposit with states	$ 224,862,407	$ -	$ -	$ -	$ 224,862,407	$ 224,842,915	$ 19,492
k. On deposit with other regulatory bodies	$ 69,960	$ -	$ -	$ -	$ 69,960	$ 69,896	$ 64
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 69,327,344	$ -	$ -	$ -	$ 69,327,344	$ 210,229,641	$ (140,902,297)
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ 3,918,037	$ -	$ -	$ -	$ 3,918,037	$ 6,939,902	$ (3,021,865)
o. Total Restricted Assets	$ 299,945,848	$ -	$ -	$ -	$ 299,945,848	$ 453,422,714	$ (153,476,866)

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 1,768,100	0.020%	0.021%
j. On deposit with states	$ -	$ 224,862,407	2.591%	2.629%
k. On deposit with other regulatory bodies	$ -	$ 69,960	0.001%	0.001%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 69,327,344	0.799%	0.811%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%
n. Other restricted assets	$ -	$ 3,918,037	0.045%	0.046%
o. Total Restricted Assets	$ -	$ 299,945,848	3.456%	3.507%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Held in Trust for Group Accident & Health Business	$ 3,918,037	$ -	$ -	$ -	$ 3,918,037	$ 6,939,902	$ (3,021,865)	$ 3,918,037	0.045%	0.046%
Total (c)	$ 3,918,037	$ -	$ -	$ -	$ 3,918,037	$ 6,939,902	$ (3,021,865)	$ 3,918,037	0.045%	0.046%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

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

Not Applicable

M., N.

Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 2,429,400	$ 3,405,282	$ 2,455,953	$ 3,497,487
(2) Bonds - FV	0	0	$ -	$ -	$ -	$ -
(3) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(4) LB&SS - FV	0	0	$ -	$ -	$ -	$ -
(5) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(6) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(7) Total (1+2+3+4+5+6)	1	1	$ 2,429,400	$ 3,405,282	$ 2,455,953	$ 3,497,487

AC - Amortized Cost FV - Fair Value

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	50	-
2. Aggregate Amount of Investment Income	$ 2,476,896	$ -

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 total admitted assets as of the end of the reporting period.

B. The Company recognizes impairments when it is probable that the reporting entity will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings which would justify the carrying value of the investment. The Company did not recognize any impairments in joint ventures, partnerships or limited liability companies during the current reporting period.

NOTE 7 Investment Income

The Company did not have any due and accrued amounts over 90 days past due to exclude from surplus.

NOTE 8 Derivative Instruments

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

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			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 180,262,448	$ -	$ 180,262,448	$ 187,556,081	$ -	$ 187,556,081	$ (7,293,633)	$ -	$ (7,293,633)
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 180,262,448	$ -	$ 180,262,448	$ 187,556,081	$ -	$ 187,556,081	$ (7,293,633)	$ -	$ (7,293,633)
(d) Deferred Tax Assets Nonadmitted	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 180,262,448	$ -	$ 180,262,448	$ 187,556,081	$ -	$ 187,556,081	$ (7,293,633)	$ -	$ (7,293,633)
(f) Deferred Tax Liabilities	$ 31,732,226	$ 32,251,201	$ 63,983,427	$ 33,848,328	$ 14,204,889	$ 48,053,217	$ (2,116,102)	$ 18,046,312	$ 15,930,210
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 148,530,222	$ (32,251,201)	$ 116,279,021	$ 153,707,753	$ (14,204,889)	$ 139,502,864	$ (5,177,531)	$ (18,046,312)	$ (23,223,843)

2.

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 89,929,915	$ -	$ 89,929,915	$ 38,256,910	$ -	$ 38,256,910	$ 51,673,005	$ -	$ 51,673,005
(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)	$ 54,240,322	$ -	$ 54,240,322	$ 107,821,844	$ -	$ 107,821,844	$ (53,581,522)	$ -	$ (53,581,522)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 54,240,322	$ -	$ 54,240,322	$ 107,821,844	$ -	$ 107,821,844	$ (53,581,522)	$ -	$ (53,581,522)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 368,648,368	XXX	XXX	$ 303,107,771	XXX	XXX	$ 65,540,597
(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.	$ 31,732,226	$ 4,359,985	$ 36,092,211	$ 33,848,328	$ 7,628,999	$ 41,477,327	$ (2,116,102)	$ (3,269,014)	$ (5,385,116)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 175,902,463	$ 4,359,985	$ 180,262,448	$ 179,927,082	$ 7,628,999	$ 187,556,081	$ (4,024,619)	$ (3,269,014)	$ (7,293,633)

3.

	2019	2018
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	441%	390%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 2,345,965,917	$ 2,024,103,701

4.

	As of End of Current Period		12/31/2018		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)	$ 180,262,448	$ -	$ 187,556,081	$ -	$ (7,293,633)	$ -
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%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 180,262,448	$ -	$ 187,556,081	$ -	$ (7,293,633)	$ -
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%	0.000%	0.000%

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

B. The Company does not have any deferred tax liabilities that are not recognized for amounts described in Accounting Standards Codification 740, Income Tax.

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 63,098,682	$ 44,121,064	$ 18,977,618
(b) Foreign	$ -	$ -	$ -
(c) Subtotal	$ 63,098,682	$ 44,121,064	$ 18,977,618
(d) Federal income tax on net capital gains	$ 1,095,674	$ 2,347,601	$ (1,251,927)
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred	$ 64,194,356	$ 46,468,665	$ 17,725,691
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 56,416,920	$ 55,188,420	$ 1,228,500
(2) Unearned premium reserve	$ 77,775,220	$ 74,587,204	$ 3,188,016
(3) Policyholder reserves	$ -	$ -	$ -
(4) Investments	$ 5,284,632	$ 7,999,856	$ (2,715,224)
(5) Deferred acquisition costs	$ -	$ -	$ -
(6) Policyholder dividends accrual	$ -	$ -	$ -
(7) Fixed Assets	$ 15,719,636	$ 1,606,992	$ 14,112,644
(8) Compensation and benefits accrual	$ 6,109,997	$ 6,087,370	$ 22,627
(9) Pension accrual	$ -	$ 4,705,992	$ (4,705,992)
(10) Receivables - nonadmitted	$ 10,884,964	$ 22,716,567	$ (11,831,603)
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other (including items <5% of total ordinary tax assets)	$ 8,071,079	$ 14,663,680	$ (6,592,601)
(99) Subtotal	$ 180,262,448	$ 187,556,081	$ (7,293,633)
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 180,262,448	$ 187,556,081	$ (7,293,633)
(e) Capital:			
(1) Investments	$ -	$ -	$ -
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other (including items <5% of total ordinary tax assets)	$ -	$ -	$ -
(99) Subtotal	$ -	$ -	$ -
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ -	$ -	$ -
(i) Admitted deferred tax assets (2d + 2h)	$ 180,262,448	$ 187,556,081	$ (7,293,633)
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ -	$ -	$ -
(2) Fixed Assets	$ 13,326,106	$ 11,679,993	$ 1,646,113
(3) Deferred and uncollected premium	$ -	$ -	$ -
(4) Policyholder reserves	$ 17,306,520	$ 22,168,335	$ (4,861,815)
(5) Other (including items <5% of total ordinary tax liabilities)	$ 1,099,600	$ -	$ 1,099,600
(99) Subtotal	$ 31,732,226	$ 33,848,328	$ (2,116,102)
(b) Capital:			
(1) Investments	$ 32,251,201	$ 14,204,889	$ 18,046,312
(2) Real estate	$ -	$ -	$ -
(3) Other (including items <5% of total capital tax liabilities)	$ -	$ -	$ -
(99) Subtotal	$ 32,251,201	$ 14,204,889	$ 18,046,312
(c) Deferred tax liabilities (3a99 + 3b99)	$ 63,983,427	$ 48,053,217	$ 15,930,210
4. Net deferred tax assets/liabilities (2i - 3c)	$ 116,279,021	$ 139,502,864	$ (23,223,843)

The change in net deferred income taxes is comprised of the following, exclusive of non-admitted assets:

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	$ 180,262,448	$ 187,556,081	$ (7,293,633)
Total deferred tax liabilities	$ 63,983,427	$ 48,053,217	$ 15,930,210
Net deferred tax assets (liabilities)	$ 116,279,021	$ 139,502,864	$ (23,223,843)
Tax effect of the change in unrealized gains (losses)			$ 17,853,784
Tax effect of the change in pension liability			$ 5,499,632
Change in net deferred income tax			$ 129,573

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	As of End of Current Period	
	Tax	Rate
Tax provision at statutory rate	$ 90,197,986	21.0%
Intercompany dividends	$ (24,024,000)	-5.6%
Dividend received deductions and tax exempt interest income	$ (943,984)	-0.2%
Sale of common stock of affiliate	$ (616,997)	-0.1%
Non-deductible expenses	$ 1,738,827	0.4%
Non-admitted assets	$ (3,874,700)	-0.9%
Return to provision and other	$ 1,587,651	0.4%
Total	$ 64,064,783	15.0%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	$ 63,098,682	14.7%
Realized capital gains tax	$ 1,095,674	0.3%
Change in net deferred income taxes	$ (129,573)	0.0%
Total statutory income taxes	$ 64,064,783	15.0%

E. Operating Loss and Tax Credit Carryforwards

1. At the end of the current reporting period, the Company has no net operating loss carryforwards, no capital loss carryforwards, and no alternative minimum tax credits.

2. The Company has the following federal income taxes which are available for recoupment in the event of future losses:

For the tax year 2018:	$ 31,932,813
For the tax year 2019:	$ 57,997,102

3. At the end of the current reporting period, the Company has no deposits under section 6603 of the Internal Revenue Service Code.

F. Consolidated Federal Income Tax Return

1. The Company's Federal Income Tax Return is consolidated with the following affiliated companies:

440 Lincoln Street Holding Company LLC
AIX Holdings, Inc.
AIX, Inc.
AIX Insurance Services of California, Inc.
AIX Specialty Insurance Company
Allmerica Financial Alliance Insurance Company
Allmerica Financial Benefit Insurance Company
Allmerica Plus Insurance Agency, Inc.
Campania Holding Company, Inc.
Campmed Casualty & Indemnity Company, Inc.
Citizens Insurance Company of America
Citizens Insurance Company of Illinois
Citizens Insurance Company of Ohio
Citizens Insurance Company of the Midwest
Educators Insurance Agency, Inc.
Hanover Specialty Insurance Brokers, Inc.
Hanover Texas Insurance Management Company, Inc.
Massachusetts Bay Insurance Company
NOVA American Group, Inc.
NOVA Casualty Company
Opus Investment Management, Inc.
Professionals Direct, Inc.
Professionals Direct Insurance Services, Inc.
The Hanover American Insurance Company
The Hanover Atlantic Insurance Company Ltd.
The Hanover Casualty Company
The Hanover Insurance Group, Inc.
The Hanover National Insurance Company
The Hanover New Jersey Insurance Company
VeraVest Investments, Inc.
Verlan Fire Insurance Company
Verlan Holdings, Inc.

2. The Board of Directors has delegated to Company Management, the development and maintenance of appropriate Federal Income Tax allocation policies and procedures, which are subject to written agreement between the companies. The Federal Income tax for all subsidiaries in the consolidated return of The Hanover Insurance Group, Inc. (“THG”) is calculated on a separate return basis. Any current tax liability is paid to THG. Tax benefits resulting from taxable operating losses or credits of THG’s subsidiaries are reimbursed to the subsidiary when such losses or credits can be utilized on a consolidated return basis.

G. The Company has no federal or foreign income tax loss contingencies, for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.

H. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

The Company is a wholly-owned subsidiary of Opus Investment Management, Inc. (“OPUS”) which, in turn, is a wholly-owned non-insurance subsidiary of THG, a publicly traded company incorporated in Delaware.

On February 14, 2019, the Company completed the sale of Chaucer Insurance Company Designated Activity Co. to China Reinsurance (Group) Corporation for proceeds of $27,761,138, and recognized a realized gain, net of tax, of $950,221 during the current year. At that time, the Company novated its intercompany reinsurance agreement retroactive to January 1, 2018.

NOTES TO FINANCIAL STATEMENTS

The Company has intercompany reinsurance agreements with AFAIC, AFBIC, American, Atlantic, Hanover Casualty, Mass Bay, New Jersey, Citizens Insurance Company of Illinois, Verlan, NOVA, AIX Specialty Insurance Company ("ASIC"), and Campmed whereby the Company assumes 100% of the affiliates' insurance and reinsurance obligations. The Company also has an intercompany reinsurance agreement with CICA, whereby the Company assumes 100% of CICA's insurance and reinsurance obligations related to business written in all states except Michigan, Indiana, and Ohio.

Prior to November 2019, AIX Holdings, Inc. (AIX Hold) was a wholly-owned subsidiary of the Company. AIX Hold owned Nova and AIX. In November 2019, AIX Hold was part of a Reorganizational Plan that was approved by the New York Department of Financial Services. Subsequent to that Reorganizational Plan, Nova and AIX are wholly-owned subsidiaries of the Company.

B. Detail of Transactions Greater than 1/2% of Admitted Assets

On October 20, 2015, the Company entered into an intercompany loan agreement with THG and issued a loan with a maximum principal amount of up to $125,000,000. This note was disbursed in installments during 2016 and matures on September 25, 2029. Interest is calculated at the annual rate of 5.5%, and is payable on the first month following each quarter, pursuant to the agreement. At the end of the reporting period, the outstanding balance including accrued interest was $126,756,944.

The Company has an intercompany line of credit agreement between itself, THG, and CICA. Interest is calculated at the 3-month LIBOR rate and principal and interest are due within 90 days of the date of the loan. The following transactions occurred in 2019:

Origination Date	Affiliate	Cash Received/(Paid) Origination	Cash Received/(Paid) Repayment	O/S Balance
January 2, 2019	THG	$ 89,500,000	$ (89,500,000)	$ -
January 7, 2019	THG	$ 21,500,000	$ (21,500,000)	$ -
February 27, 2019	THG	$ 23,500,000	$ (23,500,000)	$ -
February 28, 2019	THG	$ 10,000,000	$ (10,000,000)	$ -
February 28, 2019	CICA	$ (5,400,000)	$ 5,400,000	$ -
March 7, 2019	CICA	$ (8,000,000)	$ 8,000,000	$ -
March 11, 2019	CICA	$ (2,000,000)	$ 2,000,000	$ -
March 13, 2019	THG	$ 9,200,000	$ (9,200,000)	$ -
March 18,2019	CICA	$ (2,000,000)	$ 2,000,000	$ -
April 1, 2019	THG	$ 7,000,000	$ (7,000,000)	$ -
April 5, 2019	THG	$ 3,500,000	$ (3,500,000)	$ -
May 30, 2019	THG	$ 5,000,000	$ (5,000,000)	$ -
May 31, 2019	THG	$ 14,000,000	$ (14,000,000)	$ -
June 6, 2019	THG	$ 23,300,000	$ (23,300,000)	$ -

The Company declared an ordinary common stock dividend of $140,000,000 to Opus on May 10, 2019. The dividend was settled on May 28, 2019 by transferring bonds at fair value of $69,599,891, accrued interest of $462,842, and cash of $69,937,267 to Opus. The Company recognized $219,957 of net realized losses on these transactions.

The Company received the following ordinary common stock dividends from subsidiaries during the current reporting period:

Subsidiary	Dividend Amount	Declaration Date	Settlement Date	Bonds at Fair Value	Accrued Interest on Bonds	Cash	Realized Gains Deferred
CICO	$ 1,300,000	June 3, 2019	June 19, 2019	$ 922,684	$ 6,593	$ 370,723	$ 17,931
New Jersey	$ 800,000	June 3, 2019	June 19, 2019	$ 771,182	$ 4,881	$ 23,937	$ 20,023
Verlan	$ 600,000	June 3, 2019	June 19, 2019	$ 506,846	$ 4,254	$ 88,900	$ 8,439
Campmed	$ 500,000	June 3, 2019	June 19, 2019	$ 407,207	$ 1,924	$ 90,869	$ 6,971
National	$ 300,000	June 3, 2019	June 19, 2019	$ -	$ -	$ 300,000	$ -
AIX Hold	$ 300,000	September 16, 2019	September 27, 2019	$ -	$ -	$ 300,000	$ -
Casualty	$ 1,000,000	December 6, 2019	December 17, 2019	$ 322,401	$ 2,410	$ 675,190	$ 23,000
Mass Bay	$ 3,000,000	December 13, 2019	December 17, 2019	$ 2,502,936	$ 22,606	$ 474,458	$ 180,129
Alliance	$ 400,000	December 13, 2019	December 17, 2019	$ 377,038	$ 3,258	$ 19,704	$ 28,123
CICA	$ 106,000,000	December 13, 2019	December 23, 2019	$ 87,094,985	$ 980,209	$17,924,806	$ 3,955,829

The Company made the following capital contributions during the current reporting period:

Subsidiary	Contribution Amount	Transaction Date	Bonds at Fair Value	Accrued Interest on Bonds	Cash Paid (Received)	Realized Gains (Loss) Recognized
AFBIC	$ 3,000,000	December 13, 2019	$ 2,698,890	$ 36,075	$ 265,035	$ (42,216)
CICM	$ 12,000,000	December 13, 2019	$ 11,781,006	$ 101,169	$ 117,825	$ (331,252)
American	$ 1,000,000	December 13, 2019	$ 901,512	$ 1,385	$ 97,103	$ (24,207)

On January 8, 2019, the Company sold bonds to THG at fair value of $49,045,929 and accrued interest of $485,328 in exchange for cash. The Company recognized $438,784 of realized gains on these transactions.

On November 26, 2019, THG sold bonds to the Company at fair value of $49,145,085 and accrued interest of $148,681 in exchange for cash.

On December 24, 2019, THG sold bonds to the Company at fair value of $24,233,820 and accrued interest of $245,931 in exchange for cash.

C. Change in Terms of Intercompany Arrangements

Not applicable

D. Amounts Due to or from Related Parties

At the end of the reporting period the Company reported $27,465,155 as amounts due to subsidiary, controlled and affiliated companies and $126,606,684 due from subsidiary, controlled and affiliated companies. These affiliated receivables include $126,756,944 in notes receivable from affiliated companies and are subject to intercompany loan terms discussed in footnote 10B above. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Guarantees or Contingencies for Related Parties

The Company has related party guarantee agreements with Verlan, NOVA, ASIC, and Campmed, ensuring the complete performance of all obligations of the affiliated companies.

NOTES TO FINANCIAL STATEMENTS

F. Management, Service Contracts, Cost Sharing Arrangements

The Company and its affiliates have entered into an intercompany Consolidated Service Agreement. Under the agreement, legal entities will be charged the cost of the service provided or expenses paid by the entity providing the service or paying the expense. In addition, these entities will be charged a portion of the costs associated with activities that are performed for the good of THG legal entities.

Investment related services are provided by Opus pursuant to an intercompany Advisory Agreement.

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Opus.

H., I., J., K., L.

Not applicable

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	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(ii) Entities	XXX	$ -	$ -	$ -
c. SSAP No. 97 8b(iii) Entities				
Professionals Direct, Inc.	100.0%	$ 152,471	$ -	$ 152,471
Allmerica Plus Insurance Agency, Inc.	100.0%	$ 538,428	$ -	$ 538,428
AIX, Inc.	100.0%	$ 121,072	$ -	$ 121,072
Total SSAP No. 97 8b(iii) Entities	XXX	$ 811,971	$ -	$ 811,971
d. SSAP No. 97 8b(iv) Entities				
Hanover Atlantic Inc. Co. Ltd.	100.0%	$ 51,028,760	$ 51,028,760	$ -
		$ 51,028,760	$ 51,028,760	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 51,840,731	$ 51,028,760	$ 811,971
f. Aggregate Total (a+ e)	XXX	$ 51,840,731	$ 51,028,760	$ 811,971

(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 Y/N	NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N	Code **
a. SSAP No. 97 8a Entities			$ -			
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities			$ -			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
AIX, Inc.	S1	12/19/2019	$ 121,218	Y	N	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Hanover Atlantic Inc. Co. Ltd.	S2	05/24/2019	$ 48,260,665	Y	N	M
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ 48,260,665	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 48,260,665	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 48,260,665	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. Investment in Insurance SCAs

Not applicable

O. SCA or SSAP 48 Entity Loss Tracking

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. See disclosure below related to Federal Home Loan Bank of Boston (FHLBB) Agreements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2009, the Company received a $125,000,000 FHLBB advance through the Company's membership in FHLBB, which was repaid on January 2, 2019. The Company maintains FHLBB membership stock to enable short-term advances through its membership in FHLBB. During the current reporting period, the Company received and repaid advances to meet short-term liquidity needs.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of $70,465,412 as of the end of the reporting period. The fair value of the collateral pledged must be maintained at certain specified levels (equal to 100% to 112% of loan) of the borrowed amount, which can vary depending on the type of assets pledged. If the fair value of this collateral declines below these specified levels, the Company would be required to pledge additional collateral or repay outstanding borrowings. As a requirement of membership in the FHLBB, the Company maintains a certain level of investment in FHLBB stock. Total holdings of FHLBB stock were $1,768,100 at the end of the reporting period.

The Company calculates the maximum borrowing capacity amount based on the 4.0% requirement rate on short-term advances, maturing within 90 days.

There are no reserves related to FHLBB funding agreements at the end of the reporting period.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 1,768,100	$ 1,768,100	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 1,768,100	$ 1,768,100	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 4,020,250	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 8,156,500	$ 8,156,500	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 8,156,500	$ 8,156,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 143,539,075	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 1,768,100	$ 1,768,100	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 70,465,412	$ 69,327,344	$ -
2. Current Year General Account Total Collateral Pledged	$ 70,465,412	$ 69,327,344	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 207,172,578	$ 210,229,641	$ 125,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 207,172,578	$ 210,229,641	$ 125,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 207,172,578	$ 210,229,641	$ 125,000,000
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 225,325,023	$ 226,796,720	$ 164,700,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -
2. Prior Year end				
(a) Debt	$ 125,000,000	$ 125,000,000	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 125,000,000	$ 125,000,000	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$ 125,000,000	$ 125,000,000	$ -
2. Funding Agreements	$ -	$ -	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 125,000,000	$ 125,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

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

The labor for all domestic THG companies is provided and paid for by the Company.

The Company, as the common employer for all domestic affiliated Companies, provided multiple benefit plans to employees and agents of these affiliated Companies, including retirement plans. The salaries of employees and agents covered by these plans and the expenses of these plans are charged to the affiliated Companies in accordance with an intercompany cost sharing agreement.

A. Defined Benefit Plan

Prior to 2005, THG provided retirement benefits to substantially all of its employees under defined benefit pension plans. These plans were based on a defined benefit cash balance formula, whereby the Company annually provided an allocation to each covered employee based on a percentage of that employee's eligible salary, similar to a defined contribution plan arrangement. In addition to the cash balance allocation, certain transition group employees who had met specified age and service requirements as of December 31, 1994 were eligible for a grandfathered benefit based primarily on each employee's years of service and compensation during their highest five consecutive plan years of employment. The Company's policy for the plans is to fund at least the minimum amount required by the Employee Retirement Income Security Act of 1974 ("ERISA").

As of January 1, 2005, the defined benefit pension plans were frozen and since that date, no further cash balance allocations have been credited to participants. Participants' accounts are credited with interest daily, based upon the General Agreement of Trades and Tariffs rate (the 30-year Treasury Bond interest rate). In addition, the grandfathered benefits for the transition group were also frozen at January 1, 2005 levels with an annual transition pension adjustment calculated at an interest rate equal to 5% per year up to 35 years of completed service, and 3% thereafter. As of December 31, 2019, based on current estimates of plan liabilities and other assumptions, the assets of the qualified defined benefit pension plan exceeded the projected benefit obligation by approximately $15.1 million.

A summary of assets, obligations and assumptions of the Pention and Other Postretirement Benefit Plans are as follows at December 31, 2019 and 2018:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year	$ -	$ -	$ 503,332,000	$ 537,837,000
2. Service cost	$ -	$ -	$ -	$ -
3. Interest cost	$ -	$ -	$ 21,254,000	$ 19,831,000
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 22,175,000	$ (27,528,000)
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (40,203,000)	$ (35,510,000)
8. Plan amendments	$ -	$ -	$ (2,412,000)	$ 8,702,000
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 504,146,000	$ 503,332,000

b. Postretirement Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year	$ -	$ -	$ 8,405,000	$ 10,143,000
2. Service cost	$ -	$ -	$ -	$ -
3. Interest cost	$ -	$ -	$ 366,000	$ 339,000
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 120,000	$ (376,000)
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (1,122,000)	$ (1,198,000)
8. Plan amendments	$ -	$ -	$ 526,000	$ (503,000)
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 8,295,000	$ 8,405,000

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year	$ -	$ -	$ 752,000	$ 588,000
2. Service cost	$ -	$ -	$ -	$ -
3. Interest cost	$ -	$ -	$ -	$ -
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 8,000	$ (46,000)
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (432,000)	$ (359,000)
8. Plan amendments	$ -	$ -	$ 137,000	$ 569,000
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 465,000	$ 752,000

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 450,742,000	$ 460,118,000	$ -	$ -	$ -	$ -
b. Actual return on plan assets	$ 64,200,000	$ (16,763,000)	$ -	$ -	$ -	$ -
c. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -	$ -	$ -
d. Reporting entity contribution	$ 12,863,000	$ 42,897,000	$ 1,122,000	$ 1,198,000	$ -	$ -
e. Plan participants' contributions	$ -	$ -	$ -	$ -	$ -	$ -
f. Benefits paid	$ (40,203,000)	$ (35,510,000)	$ (1,122,000)	$ (1,198,000)	$ -	$ -
g. Business combinations, divestitures and settlements	$ -	$ -	$ -	$ -	$ -	$ -
h. Fair value of plan assets at end of year	$ 487,602,000	$ 450,742,000	$ -	$ -	$ -	$ -

(3) Funded status

	Pension Benefits		Post Retirement Benefits	
	2019	2018	2019	2018
a. Components:				
1. Prepaid benefit costs	$ -	$ -	$ -	$ -
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ 60,782,000	$ 57,148,000	$ (3,915,000)	$ (4,498,000)
4. Liability for pension benefits	$ (77,326,000)	$ (109,738,000)	$ (4,380,000)	$ (3,907,000)
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ -	$ -	$ -	$ -
2. Liabilities recognized	$ (16,544,000)	$ (52,590,000)	$ (8,295,000)	$ (8,405,000)
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 21,254,000	$ 19,831,000	$ 366,000	$ 339,000	$ -	$ -
c. Expected return on plan assets	$ (23,350,000)	$ (20,638,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 11,326,000	$ 9,649,000	$ 307,000	$ 310,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ (135,000)	$ (285,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 9,230,000	$ 8,842,000	$ 538,000	$ 364,000	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Items not yet recognized as a component of net periodic cost - prior year	$ 109,738,000	$ 100,812,000	$ 3,907,000	$ 4,811,000
b. Net transition asset or obligation recognized	$ -	$ -	$ -	$ -
c. Net prior service cost or credit arising during the period	$ -	$ -	$ -	$ -
d. Net prior service cost or credit recognized	$ -	$ -	$ 135,000	$ 285,000
e. Net gain and loss arising during the period	$ (11,325,000)	$ 18,575,000	$ (307,000)	$ (310,000)
f. Net gain and loss recognized	$ (21,087,000)	$ (9,649,000)	$ 646,000	$ (879,000)
g. Items not yet recognized as a component of net periodic cost - current year	$ 77,326,000	$ 109,738,000	$ 4,381,000	$ 3,907,000

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ -	$ (135,000)
c. Net recognized gains and losses	$ 77,326,000	$ 109,738,000	$ 4,381,000	$ 4,041,000

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2019	2018
a. Weighted average discount rate	4.500%	3.875%
b. Expected long-term rate of return on plan assets	5.500%	5.000%
c. Rate of compensation increase	N/A	N/A
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	3.500%	3.500%

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

	2019	2018
e. Weighted average discount rate	3.750%	4.500%
f. Rate of compensation increase	N/A	N/A
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	3.500%	3.500%

(8) The amount of accumulated benefit obligation for defined benefit pension plans was $504,146,000 and $503,332,000 as of December 31 , 2019 and 2018, respectively.

(9) Not Applicable

NOTES TO FINANCIAL STATEMENTS

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Amount
a. 2020	$ 40,281,000
b. 2021	41,626,000
c. 2022	40,290,000
d. 2023	39,647,000
e. 2024	37,864,000
f. 2025 through 2029	168,288,000

(11) The Company does not have any regulatory contribution requirement for 2020.

(12-16) Not applicable

(17) The Company's Pension Plan and Post Retirement Plans are underfunded by $16,544,000 and $52,590,000 respectively, at the end of the current and prior reporting period.

(18) Not applicable

B. Plan Assets

For the qualified defined benefit plan, a target allocation approach is utilized, which focuses on creating a mix of assets that will generate modest growth from equity securities while minimizing volatility from changes in the markets and economic environment. Various factors are taken into consideration in determining the appropriate asset mix, such as census data, actuarial valuation information and capital market assumptions. Target allocations are reviewed and updated at least annually. Changes are made periodically. During 2019, the target allocations changed from a mix of 85% fixed maturities and 15% equity securities to a portfolio with 90% fixed maturities and 10% equity securities.

The following table provides its year-end 2019 target allocations and actual invested asset allocations at December 31, 2019 and 2018.

	2019 TARGET LEVELS	2019	2018
Fixed Income Securities			
Fixed maturities	88%	88%	85%
Money Market Funds	2%	2%	2%
Total Fixed Income Securities	90%	90%	87%
Equity Securities			
Domestic	10%	10%	10%
International	0%	0%	3%
Total Equity Securities	10%	10%	13%
Total Plan Assets	100%	100%	100%

C. The fair value of each class of plan assets

(1) The following table presents, for each hierarchy level, the qualified defined benefit plan's investment assets that are measured at fair value at December 31, 2019

(in thousands)	(Level 1)	(Level 2)	(Level 3)	Total
Fixed income securities:				
Fixed maturities	$ 10,730	$ -	$ 22,890	$ 33,620
Money Markets	$ 7,829	$ -	$ -	$ 7,829
Total Investments at fair value	$ 18,559	$ -	$ 22,890	$ 41,449

(2) Securities classified as Level 1 at December 31, 2019 includes actively traded mutual funds and publicly traded securities, which are valued at quoted market prices. Securities classified as Level 3 at December 31, 2019 includes assets held in a fixed account of an insurance company. The fair value of the investment is estimated using a comparable public market financial institution derived fair value curve that uses non-observable inputs for market liquidity and unique credit characteristics of its underlying securities.

The Plan also holds investments measured at fair value using NAV based on the value of the underlying investments, which is determined independently by the investment manager and have not been included in the table above. These include investments in commingled pools and investment-grade fixed income securities held in a custom fund, and other commingled pools that primarily invest in publicly traded common stocks and international equity securities. The daily NAV, which is not published as a quoted market price for these investments, is used as the basis for transactions. Redemption of these funds is not subject to restriction.

D. The expected rates of return were determined by using historical mean returns for each asset class, adjusted for certain factors believed to have an impact on future returns. These returns are generally weighted to the plan's actual asset allocation, and are net of administrative expenses. For the qualified defined benefit plan, the 2019 expected return on plan assets of 5.50% reflects long-term expectations and increased slightly based upon long-term market expectations and expense management efforts. The Company reviews and updates, at least annually, its expected return on plan assets based on changes in the actual assets held by the plan and market conditions.

E. Defined Contribution Plan

In addition to the defined benefit plans, THG provides a qualified defined contribution 401(k) plan for all of its employees, whereby the Company matches employee elective 401(k) contributions, up to a maximum of 6% of eligible compensation in 2019and 2018. The Company's expense for this matching provision was $22.2 million and $21.7 million for 2019 and 2018, respectively. In addition to this matching provision, the Company can elect to make an annual contribution to employees' accounts. There were no additional contributions for the 2019 plan year.

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

The Company, as a common employer for all domestic THG Companies, sponsors the qualified benefit pension plan and other postretirement benefits to retired employees. The Company allocates amounts to affiliates based on salary ratios. Net expense amounts allocated to affiliates were $1.7 million and $1.6 million in 2019 and 2018, respectively for the qualified pension plan, and $0.1 million and $0.1 million for other post retirement benefit plans in 2019 and 2018, respectively.

H., I. Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 13 Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

(1) Outstanding Shares

The Company has 20,861,784 shares of $1 par value common stock authorized and 5,000,000 shares issued and outstanding. The Company has no preferred stock authorized, issued or outstanding.

(2) Dividend Rate of Preferred Stock

Not applicable

(3-6) Dividend Restrictions

Pursuant to New Hampshire's statute, the maximum dividends and other distributions that an insurer may pay in any twelve month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. The Company declared an ordinary dividend of $140,000,000 to Opus on May 10, 2019. Accordingly, the maximum dividend that may be declared payable at January 1, 2020 without prior approval from the New Hampshire Commissioner of Insurance is $106,461,852. The maximum dividend that may be declared payable subsequent to May 10, 2020 without prior approval is $246,461,852.

(7-9)

Not applicable

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains	$ 924,107,607

This unrealized gain is not net of the applicable deferred tax liability of $29,951,888.

(11-13)

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At the end of the reporting period, there were contractual investment commitments of up to $183,553,579. The Company has commitments of $3,461,890 related to state tax credit investments at the end of the reporting period.

Total contingent liabilities:	$ 187,015,469

(2-3) Not Applicable

B., C.

Not applicable

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits	Direct
(1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits	$ 2,666,050
(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

E., F.

Not applicable

G. All Other Contingencies

The Company routinely engages in various legal proceedings in the normal course of business, including claims for punitive damages. In the opinion of management, none of such contingencies are expected to have a material effect on the Company's financial position, although it is possible that the results of operations in a particular quarter or annual period would be materially affected by an adverse development or unfavorable outcome.

NOTE 15 Leases

A. Lessee Operating Lease:

The Company has lease agreements for office space, automobiles, furniture, and equipment with varying expiration dates and options. Rental expense for 2019 and 2018 was approximately $12,096,296 and $11,926,069, respectively. At the end of the reporting period, future minimum rental payments are as follows:

Years ending December 31,	Operating Leases
2020	$ 12,635,622
2021	$ 10,371,533
2022	$ 7,329,144
2023	$ 4,555,403
2024	$ 2,853,799
Total	$ 38,702,333

B. Lessor Leases

Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables reported as sales

Not applicable

B. Transfers and Servicing of Financial Assets

1. Not applicable

2.

a. The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily major brokerage firms and commercial banks. Generally, the company accepts collateral of 102 percent of the fair value of the loaned securities to be separately maintained as collateral for the loans. The collateral is restricted as stated in the lending agreement, which requires that cash collateral be placed in a special bank account with the lending agent for reinvestment into the Goldman Sachs Financial Square Government Fund. The same agreement provides that the company retain control over the loaned securities.

b.

	Statement of Income	Current Reporting Period	Prior Year-End
Fees earned	Net Investment Income	$ 25,285	$ 51,062

c. The Company has no loaned securities as of the end of the reporting period.

3-7.

Not applicable

C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below in the current year.

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.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred Stocks: Industrial and miscellaneous	$ -	$ -	$ 999,704	$ -	$ 999,704
Bonds: Industrial and miscellaneous	$ -	$ 15,144,595	$ -	$ -	$ 15,144,595
U.S. Special Revenues	$ -	$ 300,404	$ -	$ -	$ 300,404
Common Stocks: Industrial and miscellaneous (a)	$ 419,595,144	$ -	$ -	$ -	$ 419,595,144
Total assets at fair value/NAV	$ 419,595,144	$ 15,444,999	$ 999,704	$ -	$ 436,039,847

(a) Excludes equities carried at cost of $1,768,100 at the end of the reporting period which consists of FHLB common stock.

b. The Company does not have any liabilities measured at fair value at the end of the current reporting period.

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

Description	Beginning Balance at 01/01/2019	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	Settle-ments	Ending Balance at 12/31/2019
a. Assets										
Preferred Stocks: Industrial and miscellaneous	$ 21	$ -	$ -	$ -	$ -	$ 999,683	$ -	$ -	$ -	$ 999,704
Common Stocks: Industrial and miscellaneous	$ 1,607	$ -	$ -	$ -	$ -	$ -	$ -	$ (1,607)	$ -	$ -
Total Assets	$ 1,628	$ -	$ -	$ -	$ -	$ 999,683	$ -	$ (1,607)	$ -	$ 999,704

b. Not applicable

(3) The reporting entity's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstances that caused the transfer.

NOTES TO FINANCIAL STATEMENTS

(4) For fair value measurements categorized within Level 2 of the fair value hierarchy, fair values of bonds are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

The Company utilizes a third party pricing service for the valuation of the majority of its fixed maturity securities and receives one quote per security. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Since fixed maturities other than U.S. Treasury securities generally do not trade on a daily basis, the pricing service prepares estimates of fair value for those securities using pricing applications based on a market approach. Inputs into the fair value pricing applications which are common to all asset classes include benchmark U.S. Treasury security yield curves, reported trades of identical or similar fixed maturity securities, broker/dealer quotes of identical or similar fixed maturity securities and structural characteristics of the security, such as maturity date, coupon, mandatory principal payment dates, frequency of interest and principal payments and optional principal redemption features. Inputs into the fair value applications that are unique by asset class include, but are not limited to:

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.
- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.
- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations (“CMOs”) which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.
- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous bonds - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.
- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.
- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

Generally, all prices provided by the pricing service, except actively traded securities with quoted market prices, are reported as Level 2.

The Company holds privately placed corporate bonds and certain other bonds that do not have an active market and for which the pricing service cannot provide fair values. The Company determines fair values for these securities using either matrix pricing or broker quotes. The Company will use observable market data to the extent it is available, but is also required to use a certain amount of unobservable judgment due to the illiquid nature of the securities involved. Additionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

Fair values of common and preferred stocks are based on SVO valuation, if available. If SVO valuations are not available, quoted market prices are used. If neither SVO prices nor quoted market prices are available, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

Level 2 includes securities that are valued using pricing for similar securities and pricing models that incorporate observable inputs. Level 3 consists of common stock of private companies for which observable inputs are not available. The Company uses a third party pricing service for the valuation of the majority of its equity securities. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Generally, all prices provided by the pricing service except quoted market prices, are reported as Level 2. Occasionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

(5) Not applicable

B. 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)
Bonds	$ 4,802,837,238	$ 4,627,002,148	$ 65,106,651	$ 4,719,830,234	$ 17,900,353	$ -	$ -
Preferred Stock	$ 4,875,904	$ 4,402,904	$ -	$ 3,876,200	$ 999,704	$ -	$ -
Common Stock (a)	$ 421,363,244	$ 421,363,244	$ 419,595,144	$ 1,768,100	$ -	$ -	$ -
Mortgages	$ 86,908,303	$ 82,424,330	$ -	$ -	$ 86,908,303	$ -	$ -
Other Invested Assets (a)	$ 368,708,561	$ 356,952,991	$ -	$ 7,196,900	$ 361,511,661	$ -	$ -
Cash and Short-Term Investments	$ 64,058,964	$ 64,053,183	$ 49,526,985	$ 14,531,979	$ -	$ -	$ -

(a) Excludes investments in subsidiaries and other invested assets using the equity method of accounting

D., E.

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

IBNR loss and loss adjustment expense reserves are allocated to the Company based on the proportion of the Company's earned premiums and case loss reserves relative to other affiliates in The Hanover Insurance Group. Fluctuations by affiliate and state may occur as a result of this re-estimation process.

The Company elected to use rounding to the nearest dollar in reporting amounts in the Statement, except as otherwise directed by instructions.

At the end of the current period and prior year, the Company had admitted assets of $1,107,840,852 and $1,053,355,606, respectively, in premiums receivable due from policyholders, agents and ceding insurers. The Company routinely assesses the collectability of these receivables. Based upon Company experience, any uncollectible premiums receivable at the end of the current period are not expected to exceed the non admitted amounts totaling $11,903,383 and, therefore, no additional provision for uncollectible amounts has been recorded. The potential for any additional loss is not believed to be material to the Company's financial position.

The Company reported $135,320,322 on Page 2 Line 15.1 for Agents' balances or Uncollected Premiums. There are no agents' balances or uncollected premiums due from controlled or controlling persons.

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

(1) Description of State Transferable and Non-transferable Tax Credits	(2) State	(3) Carrying Value	(4) Unused Amount
School Tuition Credits	AZ	$ 338,822	$ 338,822
21E1999 - Total		$ 338,822	$ 338,822

(2) Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimates the utilization of the remaining transferable and non-transferable state tax credits by projecting future direct written premiums taking into account expected changes in volumes and rates, projecting future tax liabilities based on projected premiums, tax rates and tax credits, and comparing these projected tax liabilities to the availability of the remaining transferable and non-transferable state tax credits.

(3) Impairment Loss

The Company did not recognize an impairment loss related to the write-down as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ -	$ -
b. Non-transferable	$ 338,822	$ -

F. Subprime Mortgage Related Risk Exposure

The Company has reviewed its investments in mortgage-backed securities and has determined that these investments are not subprime.

G. Insurance-Linked Securities (ILS) Contracts

Not applicable

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

A summary for reinsurance recoverable from individual companies that are individually in excess of 3% of statutory surplus is as follows:

GROUP	NAIC	Federal ID	Reinsurer	Recoverable
FGN	0000	AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	$ 115,909,000

B. Reinsurance Recoverable in Dispute

The Company had no reinsurance recoverable on paid and unpaid losses in dispute which exceeds 5% of the Company's policyholder surplus. The aggregate of the Company's disputed items did not exceed 10% of policyholder surplus.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded

(1) The following table summarizes cedd and assumed unearned premiums and the related commission equityat the end of the current reporting period:

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 1,285,014,985	$ -	$ -	$ -	$ 1,285,014,985	$ -
b. All Other	$ 7,448,112	$ 1,381,008	$ 104,605,573	$ 27,175,783	$ (97,157,461)	$ (25,794,775)
c. Total	$ 1,292,463,097	$ 1,381,008	$ 104,605,573	$ 27,175,783	$ 1,187,857,524	$ (25,794,775)

d. Direct Unearned Premium Reserve $ 649,170,836

(2) The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this annual statement as a result of existing contractual arragements are accrued as follows:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 74,523,743	$ -	$ -	$ 74,523,743
b. Sliding Scale Adjustments	$ -	$ -	$ (2,598,916)	$ 2,598,916
c. Other Profit Commission Arrangements	$ -	$ -	$ -	$ -
d. TOTAL	$ 74,523,743	$ -	$ (2,598,916)	$ 77,122,659

(3) Not applicable

D. Uncollectible Reinsurance

(1) The Company has written off in the current year reinsurance balances due from the companies listed below, the amount of: $ (503,065)

Which is reflected as:

a. Losses incurred	$ (548,403)
b. Loss adjustment expenses incurred	45,338
c. Premiums earned	-
d. Other	-

e. Company	Amount
Tower Insurance Company of New York	$ (503,065)

E., F., G., H., I., J.

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses ("LAE") attributable to insured events of prior year's decreased by $19,484,460 during the current year. The redundancy of $19,484,460 is 0.6% of unpaid losses and LAE of $3,502,438,810 as of December 31, 2018. The favorable loss and LAE reserve development during 2019 is primarily due to favorable catastrophe development mainly due to anticipated recoveries on the 2017 and 2018 California wildfires as a result of a recent sale of the Company's subrogation rights for certain of these events to a large financial institution. Additionally, there were lower than expected losses in the workers' compensation line in accident year 2017 as well as the commercial multiple peril line in accident year 2018. These were partially offset by higher than expected losses in the commercial and personal automobile lines of business in accident years 2017 and 2016. Increases or decreases generally occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the costs of these claims. Recent loss development trends are also taken into account evaluating the overall adequacy of unpaid losses and LAE.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid property and casualty losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

A. The company has purchased annuities from life insurers under which the claimants are payees as follows:

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contin-gencies
$ 16,289,471	$ 16,289,471

B. Annuity Insurers with Balances due Greater than 1% of Policyholders' Surplus

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$ -
2. Date of the most recent evaluation of this liability	12/31/2019
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

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)
16.0	Workers' Compensation	$ 810,000	$ 810,000	$ 111,000	$ 921,000
17.1	Other Liability - occurrence	$ 4,511,000	$ 1,701,000	$ 133,000	$ 1,834,000
Total		$ 5,321,000	$ 2,511,000	$ 244,000	$ 2,755,000

(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)	$ 2,755,000
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)	$ 2,755,000
d. Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (Must be equal to or greater than zero)	$ -
e. Percentage unsecured	0.0%

(3) High Deductible Recoverables Amounts on Paid Claims

Not applicable

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

Not applicable

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.

Not applicable

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

Total liabilities for unpaid property and casualty losses and loss adjustment expenses are not discounted. However, case unpaid losses for pension-type workers' compensation reserves are discounted on a tabular basis using the National Council on Compensation Insurance ("NCCI") published tables at a rate of 3.5%. This discount is completely offset in the Company's IBNR reserves.

The Company discounts the Group Accident and Health liabilities for unpaid losses on long term care and medical conversion claims.

A. Tabular Discount

Reserves for Long Term Care claims have been discounted on a tabular basis using the 1994 GAM Table at 4.75%. The reserves as of the end of the current reporting period include $81,259,238 of such discounted reserves. The amount of disocunt for case and IBNR reserves is as follows:

	Tabular Discount Included in Schedule P, Part 1*	
	(1) Case	(2) IBNR
1. Homeowners/Farmowners	$ -	$ -
2. Private Passenger Auto Liability/Medical	$ -	$ -
3. Commercial Auto/Truck Liability/Medical	$ -	$ -
4. Workers' Compensation	$ -	$ -
5. Commercial Multiple Peril	$ -	$ -
6. Medical Professional Liability - occurrence	$ -	$ -
7. Medical Professional Liability - claims-made	$ -	$ -
8. Special Liability	$ -	$ -
9. Other Liability - occurrence	$ -	$ -
10. Other Liability - claims-made	$ -	$ -
11. Special Property	$ -	$ -
12. Auto Physical Damage	$ -	$ -
13. Fidelity, Surety	$ -	$ -
14. Other (including Credit, Accident & Health)	$ 37,983,837	$ 17,900,184
15. International	$ -	$ -
16. Reinsurance Nonproportional Assumed Property	$ -	$ -
17. Reinsurance Nonproportional Assumed Liability	$ -	$ -
18. Reinsurance Nonproportional Assumed Financial Lines	$ -	$ -
19. Products Liability - occurrence	$ -	$ -
20. Products Liability - claims-made	$ -	$ -
21. Financial Guaranty/Mortgage Guaranty	$ -	$ -
22. Warranty	$ -	$ -
23. Total	$ 37,983,837	$ 17,900,184

* Must exclude medical loss reserves and all loss adjustment expense reserves.

NOTES TO FINANCIAL STATEMENTS

B. Nontabular Discount

Reserves for Conversion Trust and Individual Health unpaid losses have been discounted on a non-tabular basis using an interest rate of 4.0%. The reserves as of the end of the current reporting period include $4,745,000 of such discounted reserves. The amount of the discount is as follows:

	(1) Case	(2) IBNR	(3) Defense & Cost Containment Expense	(4) Adjusting & Other Expense
1. Homeowners/Farmowners	$ -	$ -	$ -	$ -
2. Private Passenger Auto Liability/Medical	$ -	$ -	$ -	$ -
3. Commercial Auto/Truck Liability/Medical	$ -	$ -	$ -	$ -
4. Workers' Compensation	$ -	$ -	$ -	$ -
5. Commercial Multiple Peril	$ -	$ -	$ -	$ -
6. Medical Professional Liability - occurrence	$ -	$ -	$ -	$ -
7. Medical Professional Liability - claims-made	$ -	$ -	$ -	$ -
8. Special Liability	$ -	$ -	$ -	$ -
9. Other Liability - occurrence	$ -	$ -	$ -	$ -
10. Other Liability - claims-made	$ -	$ -	$ -	$ -
11. Special Property	$ -	$ -	$ -	$ -
12. Auto Physical Damage	$ -	$ -	$ -	$ -
13. Fidelity, Surety	$ -	$ -	$ -	$ -
14. Other (including Credit, Accident & Health)	$ 2,373,584	$ -	$ -	$ -
15. International	$ -	$ -	$ -	$ -
16. Reinsurance Nonproportional Assumed Property	$ -	$ -	$ -	$ -
17. Reinsurance Nonproportional Assumed Liability	$ -	$ -	$ -	$ -
18. Reinsurance Nonproportional Assumed Financial Lines	$ -	$ -	$ -	$ -
19. Products Liability - occurrence	$ -	$ -	$ -	$ -
20. Products Liability - claims-made	$ -	$ -	$ -	$ -
21. Financial Guaranty/Mortgage Guaranty	$ -	$ -	$ -	$ -
22. Warranty	$ -	$ -	$ -	$ -
23. Total	$ 2,373,584	$ -	$ -	$ -

** Should include medical loss reserves and all loss adjustment expense reserves, whether reported as tabular or nontabular in Schedule P.

C. Charges in Discount Assumptions

Not applicable

NOTE 33 Asbestos/Environmental Reserves

A. Does the Company have on the books, or has it ever written an insured for which you have identified a potential for existence of, a liability due to asbestos losses?

Yes [X] No [ ]

The Company's exposure to asbestos claims arises from the sale of commercial multiple peril and general liability policies.

The Company tries to estimate the full impact of the asbestos exposure by establishing full case basis reserves on all known losses and computing IBNR losses based on previous experience.

The Company's asbestos-related losses (including coverage dispute costs) for each of the five most recent calendar years were as follows:

(1) Direct

	2015	2016	2017	2018	2019
a. Beginning reserves:	$ 20,631,000	$ 19,756,000	$ 19,819,000	$ 20,525,000	$ 18,969,000
b. Incurred losses and loss adjustment expense:	$ 1,261,000	$ 1,341,000	$ 2,332,000	$ (132,000)	$ 1,495,000
c. Calendar year payments for losses and loss adjustment expenses:	$ 2,136,000	$ 1,278,000	$ 1,626,000	$ 1,424,000	$ 2,059,000
d. Ending reserves:	$ 19,756,000	$ 19,819,000	$ 20,525,000	$ 18,969,000	$ 18,405,000

(2) Assumed Reinsurance

	2015	2016	2017	2018	2019
a. Beginning reserves:	$ 22,020,000	$ 20,950,000	$ 25,349,000	$ 24,530,000	$ 24,180,000
b. Incurred losses and loss adjustment expense:	$ 325,000	$ 6,300,000	$ 719,000	$ 1,012,000	$ (296,000)
c. Calendar year payments for losses and loss adjustment expenses:	$ 1,395,000	$ 1,901,000	$ 1,538,000	$ 1,362,000	$ 1,046,000
d. Ending reserves:	$ 20,950,000	$ 25,349,000	$ 24,530,000	$ 24,180,000	$ 22,838,000

(3) Net of Ceded Reinsurance

	2015	2016	2017	2018	2019
a. Beginning reserves:	$ 27,657,000	$ 26,599,000	$ 31,644,000	$ 30,817,000	$ 29,751,000
b. Incurred losses and loss adjustment expense:	$ 1,774,000	$ 6,961,000	$ 1,310,000	$ 599,000	$ 948,000
c. Calendar year payments for losses and loss adjustment expenses:	$ 2,832,000	$ 1,916,000	$ 2,137,000	$ 1,665,000	$ 1,937,000
d. Ending reserves:	$ 26,599,000	$ 31,644,000	$ 30,817,000	$ 29,751,000	$ 28,762,000

NOTES TO FINANCIAL STATEMENTS

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

(1) Direct Basis:	$ 15,476,000
(2) Assumed Reinsurance Basis:	$ 17,162,000
(3) Net of Ceded Reinsurance Basis:	$ 21,714,000

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

(1) Direct Basis:	$ 9,676,000
(2) Assumed Reinsurance Basis:	$ 867,000
(3) Net of Ceded Reinsurance Basis:	$ 3,387,000

D. Does the Company have on the books, or has it ever written an insured for which you have identified a potential for existence of, a liability due to environmental losses?

Yes [X] No [ ]

The Company's exposure to environmental claims arises from the sale of commercial multiple peril and general liability policies.

The Company tries to estimate the full impact of the environmental exposure by establishing full case basis reserves on all known losses and computing IBNR losses based on previous experience.

The Company's environmental-related losses (including coverage dispute costs) for each of the five most recent calendar years were as follows:

(1) Direct

	2015	2016	2017	2018	2019
a. Beginning reserves:	$ 7,315,000	$ 6,672,000	$ 6,707,000	$ 5,475,000	$ 5,584,000
b. Incurred losses and loss adjustment expense:	$ 398,000	$ 207,000	$ (1,167,000)	$ 175,000	$ (895,000)
c. Calendar year payments for losses and loss adjustment expenses:	$ 1,041,000	$ 172,000	$ 65,000	$ 66,000	$ 105,000
d. Ending reserves:	$ 6,672,000	$ 6,707,000	$ 5,475,000	$ 5,584,000	$ 4,584,000

(2) Assumed Reinsurance

	2015	2016	2017	2018	2019
a. Beginning reserves:	$ 7,944,000	$ 7,547,000	$ 6,938,000	$ 6,906,000	$ 6,813,000
b. Incurred losses and loss adjustment expense:	$ (230,000)	$ (331,000)	$ 469,000	$ 213,000	$ 1,004,000
c. Calendar year payments for losses and loss adjustment expenses:	$ 167,000	$ 278,000	$ 501,000	$ 306,000	$ 159,000
d. Ending reserves:	$ 7,547,000	$ 6,938,000	$ 6,906,000	$ 6,813,000	$ 7,658,000

(3) Net of Ceded Reinsurance

	2015	2016	2017	2018	2019
a. Beginning reserves:	$ 10,418,000	$ 9,378,000	$ 8,890,000	$ 8,627,000	$ 8,782,000
b. Incurred losses and loss adjustment expense:	$ 168,000	$ (38,000)	$ 280,000	$ 686,000	$ 372,000
c. Calendar year payments for losses and loss adjustment expenses:	$ 1,208,000	$ 450,000	$ 543,000	$ 531,000	$ 278,000
d. Ending reserves:	$ 9,378,000	$ 8,890,000	$ 8,627,000	$ 8,782,000	$ 8,876,000

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

(1) Direct Basis:	$ 3,869,000
(2) Assumed Reinsurance Basis:	$ 5,756,000
(3) Net of Ceded Reinsurance Basis:	$ 6,174,000

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

(1) Direct Basis:	$ 2,419,000
(2) Assumed Reinsurance Basis:	$ 615,000
(3) Net of Ceded Reinsurance Basis:	$ 874,000

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 and 2

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

1.3 State Regulating? ..... New Hampshire

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. 0000944695

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

2.2 If yes, date of change: .....

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/18/2015

3.4 By what department or departments?
New Hampshire 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; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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
Opus Investment Management, Inc.	Worcester, MA				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 101 Seaport Boulevard, Suite 500, Boston, MA 02210

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?
Jonathan Blake, Vice President and Lead Reserving Actuary, FCAS, MAAA, 440 Lincoln Street, Worcester, MA 01653

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

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

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

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The Hanover's Code of Conduct has been amended to remove references related to companies that are no longer with the group. The only other substantive updates were enhanced provisions about the company's inclusion and diversity efforts as well as workplace conduct and employee safety matters. The Code continues to be applicable to all directors, officers, senior financial officers, and employees, each of whom is accountable for adherence to the Code.

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
021207154	1st Constitution Bancorp	Collateral associated with surety business	50,000
026014562	Allied Irish Banks plc	Collateral associated with surety business	374,400
073900522	American Trust Bank	Collateral associated with surety business	634,928
065300486	BancorpSouth	Collateral associated with surety business	1,000,000
211274382	Bangor Savings Bank	Collateral associated with surety business	50,000
323371076	Banner Bank	Collateral associated with surety business	200,000
086504326	Bear State Financial Inc	Collateral associated with surety business	50,000
211073981	Blue Hills Bancorp Inc	Collateral associated with surety business	50,000
091017523	Bridgewater Bank	Collateral associated with surety business	1,700,000
211272465	Camden National Corp	Collateral associated with surety business	45,000
072413450	Capitol Bancorp Ltd	Collateral associated with surety business	8,800
081906013	Carrollton Bank	Collateral associated with surety business	2,000,000
122203950	Cathay General Bancorp	Collateral associated with surety business	1,100,000
091905114	Central Bank	Collateral associated with surety business	60,000
071006486	CIBC Bank USA	Collateral associated with surety business	3,817,915
031306278	CNB Financial Corp	Collateral associated with non-surety business	27,500
031306278	CNB Financial Corp	Collateral associated with surety business	25,000
031310086	Codorus Valley Bancorp Inc	Collateral associated with surety business	1,000,000
071926155	Cornerstone National Bank & Trust Co	Collateral associated with surety business	30,000
026013275	CTBC Financial Holding Co Ltd	Collateral associated with surety business	250,000
211372035	Dean Bank	Collateral associated with surety business	28,000
071004271	Devon Bancorp Inc	Collateral associated with surety business	27,000
072403350	Fentura Financial Inc	Collateral associated with surety business	1,300,000
071922609	First Bank of Highland Park	Collateral associated with surety business	2,000,000
053100300	First Citizens Bank & Trust Co	Collateral associated with surety business	250,000
031317898	First Commonwealth Financial Corp	Collateral associated with surety business	150,000
241270851	First Defiance Financial Corp	Collateral associated with non-surety business	200,000
092901683	First Interstate Bank	Collateral associated with surety business	50,000
074900657	First Merchants Corporation	Collateral associated with surety business	200,000
092102851	First National Bancorp Inc	Collateral associated with surety business	50,000
041204726	First National Bank OH	Collateral associated with surety business	60,000
321081669	First Republic Bank	Collateral associated with surety business	175,354
041201143	First Tennessee Bank	Collateral associated with surety business	105,000
121037240	Hamni Financial Corp Inc	Collateral associated with surety business	75,000
321370765	Hawaiin Electric Industries Inc	Collateral associated with surety business	25,000
265070574	Home Bancorp Inc	Collateral associated with non-surety business	300,000
026006224	Hope Bancorp Inc	Collateral associated with surety business	100,000
055003434	Howard Bank	Collateral associated with surety business	48,500
026005319	Intesa Sanpaolo Spa	Collateral associated with surety business	150,000
074903719	Lakeland Financial Corp	Collateral associated with surety business	500,000
071926252	MB Financial Bank	Collateral associated with surety business	25,000
067010509	Mercantil Servicios Financieros CA	Collateral associated with surety business	50,000
042310525	Minster Financial Corp	Collateral associated with surety business	30,000
211370558	NBT Bancorp Inc	Collateral associated with surety business	50,000
072413926	Northpointe Bancshares Inc	Collateral associated with surety business	60,000
066011392	Ocean Bank	Collateral associated with surety business	170,000
075000666	Park Bank	Collateral associated with surety business	50,000
211871772	Peoples Bank - Holyoke, MA	Collateral associated with surety business	130,000
061101294	Pinnacle Bank	Collateral associated with surety business	58,679
073922652	Premier Bank	Collateral associated with surety business	38,073
011102612	Salisbury Bancorp Inc	Collateral associated with surety business	100,000
322286803	Silvergate Bank	Collateral associated with surety business	114,219
122034103	Sinopac Financial Holdings	Collateral associated with surety business	153,312
211274476	Skowhegan Savings Bank	Collateral associated with non-surety business	500,000
071909363	Standard Bancshares Inc	Collateral associated with surety business	150,000
026007773	Sterling Bancorp	Collateral associated with surety business	90,000
111909579	TBK Bank	Collateral associated with surety business	75,000
231371964	The Bryn Mawr Trust Company	Collateral associated with non-surety business	1,686,637
074006674	The National Bank of Indianapolis	Collateral associated with surety business	70,000
022306818	Tompkins Financial Corp	Collateral associated with surety business	400,000
121135045	TriCo Bancshares	Collateral associated with surety business	100,000
122000496	Union Bank	Collateral associated with surety business	300,000
071900993	Union National Bank	Collateral associated with surety business	50,000
021201383	Valley National Bancorp	Collateral associated with surety business	50,000
125100089	Washington Trust Bank	Collateral associated with surety business	50,000
075972105	Wolf River Bancorp Inc	Collateral associated with surety business	40,000

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	$ 0
		20.12 To stockholders not officers	$ 0
		20.13 Trustees, supreme or grand (Fraternal Only)	$ 0
20.2	Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):	20.21 To directors or other officers	$ 0
		20.22 To stockholders not officers	$ 0
		20.23 Trustees, supreme or grand (Fraternal Only)	$ 0
21.1	Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being 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	$ 0
		21.22 Borrowed from others	$ 0
		21.23 Leased from others	$ 0
		21.24 Other	$ 0
22.1	Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?		Yes [ ] No [X]
22.2	If answer is yes:	22.21 Amount paid as losses or risk adjustment	$ 0
		22.22 Amount paid as expenses	$ 0
		22.23 Other amounts paid	$ 0
23.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		Yes [X] No [ ]
23.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:		$ 363,093

INVESTMENT

24.01	Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03)	Yes [X] No [ ]
24.02	If no, give full and complete information relating thereto	
24.03	For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided) Please see note 17.	
24.04	Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions?	Yes [X] No [ ] N/A [ ]
24.05	If answer to 24.04 is yes, report amount of collateral for conforming programs.	$ 0
24.06	If answer to 24.04 is no, report amount of collateral for other programs.	$ 0
24.07	Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?	Yes [X] No [ ] N/A [ ]
24.08	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?	Yes [X] No [ ] N/A [ ]
24.09	Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending?	Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 0
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
24.103	Total payable for securities lending reported on the liability page.	$ 0

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

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 1,768,100
25.28	On deposit with states	$ 224,862,407
25.29	On deposit with other regulatory bodies	$ 69,960
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 3,918,037
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 69,327,344
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0

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

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

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

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

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

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

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 999,683

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

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	225 Liberty Street, New York, NY 10286

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Opus Investment Management, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107569	Opus Investment Management, Inc.		Securities Exchange Commission	DS

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
808524-79-7	Schwab US Dividend ETF	11,250,960
921943-85-8	Vanguard FTSE Dev Market ETF	53,061,458
921946-40-6	Vanguard High Div Yield ETF	24,731,006
922908-76-9	Vanguard Total Stock Market Index ETF	91,255,783
29.2999 - Total		180,299,207

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Schwab US Dividend ETF	Intel Corp	522,045	12/31/2019
Vanguard FTSE Dev Market ETF	Nestle SA	848,983	12/31/2019
Vanguard High Div Yield ETF	JP Morgan Chase & Co	989,240	12/31/2019
Vanguard Total Stock Market Index ETF	Miscrosoft Corp	3,467,720	12/31/2019

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	4,677,176,077	4,853,016,949	175,840,872
30.2 Preferred stocks	4,402,904	4,875,904	473,000
30.3 Totals	4,681,578,981	4,857,892,853	176,313,872

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

Fair values are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analysis.

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

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

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

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements 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 [X] No [ ]

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

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

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 14,024,762

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

1 Name	2 Amount Paid
Insurance Services Offices Inc.	9,542,766

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ 1,994,119

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

1 Name	2 Amount Paid
Watt, Tieder, Hoffar & Fitzegerald LLP	605,260

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 168,000

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

1 Name	2 Amount Paid
The Brennan Group	96,000
Dykema Gossett	72,000

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	82,316	95,237
2.2	Premium Denominator	3,615,651,785	3,458,144,729
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	112,215,169	111,458,705
2.5	Reserve Denominator	5,552,182,832	5,267,348,757
2.6	Reserve Ratio (2.4/2.5)	0.020	0.021

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

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

3.21 Participating policies $ 1,696,211

3.22 Non-participating policies $ 1,384,095,148

4. For mutual reporting Entities and Reciprocal Exchanges Only:

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

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

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? % 0.0

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $ 0

5. For Reciprocal Exchanges Only:

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

5.2 If yes, is the commission paid:

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

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

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

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

5.5 If yes, give full information

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?
The Company maintains workers compensation coverage under the casualty excess of loss reinsurance agreement.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
The Company uses multiple models including RMS v18.1 and AIR Touchstone v5 Catastrophe Modeling software packages to estimate the Company's probably maximum loss. These exposures are a combination of personal and commercial property risks. The major concentration of losses is in the Northeast.

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?
The Company purchases catastrophe reinsurance in the amount of $900 million excess $200 million for all perils to protect itself, along with a top-and-agg ($75 million excess of $300 million aggregate layer, and $75 million excess of $1.1 billion occurrence layer) effective 07/01/2019.

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 [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions: 3

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 [X]

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

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 37 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

.....

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

12.11 Unpaid losses ..... $ 0

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 0

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 ..... $ 0

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

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

12.41 From ..... 0.0 %

12.42 To ..... 0.0 %

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

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

12.61 Letters of credit ..... $ 7,200,000

12.62 Collateral and other funds ..... $ 0

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 2,567,500

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

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

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [ ] No [X]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

.....

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:

.....

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

15.2 If yes, give full information

.....

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

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

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

* Disclose type of coverage:

.....

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 [ ] No [X]

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

17.11	Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance	$ 0
17.12	Unfunded portion of Interrogatory 17.11	$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 0
17.14	Case reserves portion of Interrogatory 17.11	$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 0
17.16	Unearned premium portion of Interrogatory 17.11	$ 0
17.17	Contingent commission portion of Interrogatory 17.11	$ 0

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2019	2 2018	3 2017	4 2016	5 2015
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,614,442,773	1,546,068,340	1,470,991,948	1,389,018,890	1,329,353,850
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	855,375,862	795,341,652	735,936,123	689,599,886	673,387,164
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,549,816,281	1,480,482,551	1,404,494,804	1,321,450,350	1,260,703,070
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	101,729,605	110,937,703	104,861,646	102,215,380	99,895,934
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	22	79,834
6.	Total (Line 35)	4,121,364,521	3,932,830,246	3,716,284,521	3,502,284,528	3,363,419,851
	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)	1,439,795,826	1,405,697,624	1,339,527,676	1,269,487,752	1,217,120,672
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	781,585,665	739,628,875	680,678,492	650,490,085	633,797,538
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,375,374,404	1,308,413,560	1,232,412,185	1,165,598,869	1,111,135,471
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	91,034,333	99,940,145	84,458,510	85,890,538	84,161,730
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	22	79,834
12.	Total (Line 35)	3,687,790,228	3,553,680,204	3,337,076,863	3,171,467,266	3,046,295,244
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	101,206,321	44,764,957	(60,918,335)	(158,649,947)	(69,510,173)
14.	Net investment gain or (loss) (Line 11)	317,423,098	284,195,220	318,262,667	256,700,064	222,908,238
15.	Total other income (Line 15)	12,960,185	(11,409,174)	23,576,493	19,505,612	8,450,000
16.	Dividends to policyholders (Line 17)	3,171,059	3,516,164	2,740,077	2,855,757	2,005,156
17.	Federal and foreign income taxes incurred (Line 19)	63,098,682	44,121,064	8,048,665	(2,446,283)	31,082,136
18.	Net income (Line 20)	365,319,863	269,913,775	270,132,083	117,146,255	128,760,773
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	8,552,205,324	8,092,251,053	7,748,104,763	7,409,276,518	6,926,338,802
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	135,320,322	140,487,366	123,723,542	95,699,498	90,728,829
	20.2 Deferred and not yet due (Line 15.2)	972,520,530	912,868,240	848,344,976	795,337,369	735,766,679
	20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	6,087,586,802	5,925,188,488	5,676,371,127	5,241,116,307	4,738,297,789
22.	Losses (Page 3, Line 1)	2,996,700,404	2,835,472,500	2,672,549,381	2,424,469,766	2,139,940,968
23.	Loss adjustment expenses (Page 3, Line 3)	717,861,037	666,966,310	627,366,105	564,175,239	436,056,878
24.	Unearned premiums (Page 3, Line 9)	1,837,028,359	1,764,889,916	1,669,354,441	1,566,642,985	1,500,006,384
25.	Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	2,464,618,522	2,167,062,565	2,071,733,636	2,168,160,211	2,188,041,013
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	504,875,828	442,545,405	491,024,869	467,785,782	317,482,540
	Risk-Based Capital Analysis					
28.	Total adjusted capital	2,462,244,522	2,163,606,565	2,068,433,636	2,164,635,211	2,179,838,013
29.	Authorized control level risk-based capital	531,855,391	518,451,563	500,690,670	442,006,245	378,533,337
	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)	65.9	66.3	63.7	64.8	65.8
31.	Stocks (Lines 2.1 & 2.2)	23.3	23.5	25.7	27.3	27.6
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.2	0.5	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.6	0.6	0.7	0.7	0.8
34.	Cash, cash equivalents and short-term investments (Line 5)	0.9	0.6	1.4	(0.1)	0.3
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	8.2	8.3	8.1	6.7	4.9
38.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.3	0.5	0.5
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	96,629,303
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	1,207,581,477	1,216,133,883	1,196,501,601	1,182,786,536	1,108,156,669
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	0	0	0	0	0
48.	Total of above Lines 42 to 47	1,207,581,477	1,216,133,883	1,196,501,601	1,182,786,536	1,204,785,972
49.	Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	49.0	56.1	57.8	54.6	55.1

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2019	2 2018	3 2017	4 2016	5 2015
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	69,952,161	(31,244,308)	3,950,382	75,338,628	5,774,829
52.	Dividends to stockholders (Line 35)	(140,000,000)	(140,000,000)	(296,800,000)	(218,800,000)	0
53.	Change in surplus as regards policyholders for the year (Line 38)	297,555,956	95,328,930	(96,426,575)	(19,880,803)	135,625,734
	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)	703,400,265	706,174,553	629,149,638	605,493,713	611,794,013
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	443,613,283	432,236,173	372,188,692	315,532,007	304,678,367
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	649,213,297	664,956,790	597,235,603	507,496,817	523,590,459
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	49,102,685	13,193,571	34,888,135	68,669,891	60,570,550
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	51,827	33,043	65,560	80,960	109,388
59.	Total (Line 35)	1,845,381,357	1,816,594,130	1,633,527,628	1,497,273,388	1,500,742,777
	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)	627,318,534	647,056,948	577,951,284	562,943,060	580,172,473
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	405,407,619	375,977,339	340,298,398	300,079,249	297,832,153
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	594,088,752	597,160,907	526,452,145	459,373,777	486,311,603
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	38,313,688	11,408,891	4,191,695	47,279,363	45,473,601
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	51,829	31,926	63,791	80,058	107,767
65.	Total (Line 35)	1,665,180,422	1,631,636,011	1,448,957,313	1,369,755,507	1,409,897,597
	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)	50.5	51.9	52.5	53.3	52.4
68.	Loss expenses incurred (Line 3)	12.8	12.4	13.9	16.2	14.0
69.	Other underwriting expenses incurred (Line 4)	33.9	34.4	35.5	35.7	35.9
70.	Net underwriting gain (loss) (Line 8)	2.8	1.3	(1.9)	(5.1)	(2.3)
	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)	32.9	33.8	33.7	34.3	34.8
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	63.3	64.3	66.4	69.4	66.4
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)	149.6	164.0	161.1	146.3	139.2
	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)	(23,330)	(36,090)	101,566	273,181	90,741
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)	(1.1)	(1.7)	4.7	12.5	4.4
	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)	(36,673)	58,582	381,672	353,076	167,075
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(1.8)	2.7	17.4	17.2	9.1

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 0088 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2019 NAIC Company Code 22292

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	4,523	4,396	0	710	0	444	363	0	(47)	71	768	352
2.1 Allied lines	70,462	90,680	0	11,967	0	(1,146)	1,878	0	482	1,197	14,293	5,480
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1	1	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	209,208	206,447	0	106,862	0	42,035	52,046	0	(157)	2,976	37,045	16,416
5.2 Commercial multiple peril (liability portion)	82,950	76,239	0	39,065	9,313	(66,195)	77,653	39	88,202	134,272	16,082	6,791
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	440,138	438,278	0	217,281	184,313	387,648	496,657	6,882	(51,867)	58,362	81,124	34,654
9. Inland marine	782,793	803,982	0	261,899	553,400	494,293	211,504	20,004	17,345	20,070	169,257	60,881
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	748	748	0	546	0	19	19	0	8	8	121	58
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	287,478	285,622	0	78,894	93,357	(246,506)	1,924,189	9,851	17,513	29,836	29,421	22,375
17.1 Other Liability - occurrence	613,943	471,398	0	332,243	42,550	152,702	1,880,503	206,994	196,079	247,373	109,035	47,807
17.2 Other Liability - claims made	1,446,503	1,391,887	0	647,071	189,090	(656,963)	1,234,628	341,449	252,066	622,273	283,655	112,789
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	12,192	14,562	0	6,680	0	(198,613)	6,774	98	4,734	5,654	1,852	1,036
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	(1,468)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	135,118	152,142	0	36,917	35,455	135,864	224,474	334	175	23,689	20,650	10,913
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	65,769	70,302	0	18,296	62,945	55,443	(445)	0	87	182	9,761	5,508
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	182,538	118,886	0	161,995	6,000	209,057	228,738	0	5,985	7,596	38,635	14,238
24. Surety	965,041	1,209,976	0	538,426	0	425,328	119,730	55,262	707,567	132,864	236,015	75,054
26. Burglary and theft	47,627	44,318	0	25,701	0	(48)	5,789	0	(1,226)	3,317	8,805	3,704
27. Boiler and machinery	9,118	10,330	0	3,151	0	0	0	0	0	0	1,626	715
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	5,356,150	5,390,194	0	2,487,704	1,176,423	733,362	6,464,500	640,913	1,236,946	1,289,740	1,056,677	418,771
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 8,694

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2019 NAIC Company Code 22292

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	732	733	0	216	0	3	8	0	(12)	13	124	23
2.1 Allied lines	3,907	3,729	0	2,395	0	(44)	102	0	24	53	724	123
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	34,450	33,658	0	12,812	77,786	21,465	1,089	350	(2,107)	320	5,111	1,143
5.2 Commercial multiple peril (liability portion)	33,336	28,446	0	10,050	45,522	(26,427)	456,968	13,872	73,024	160,991	6,221	1,104
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	(31)	0	0	(14)	0	0	0
9. Inland marine	59,915	60,997	0	41,531	9,844	(47,464)	2,597	0	(36,441)	1,344	13,844	2,185
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	700
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	149,428	129,690	0	75,280	3,362	18,165	66,205	91	9,692	31,092	14,996	4,665
17.1 Other Liability - occurrence	48,584	47,685	0	15,871	0	4,560	51,293	0	(3,823)	21,498	10,469	1,540
17.2 Other Liability - claims made	41,782	33,617	0	12,437	0	62	899	1,000	(3,176)	4,904	7,659	1,296
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	287	191	0	96	0	(615)	211	0	(61)	218	49	9
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	22,390	23,462	0	6,151	0	(3,372)	6,930	0	(1,341)	3,599	3,823	704
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	6,014	6,240	0	1,503	2,555	2,366	(34)	0	7	15	1,035	189
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	28,242	28,569	0	12,928	0	1,907	2,716	0	1,028	649	5,363	892
24. Surety	42,613	168,315	0	14,405	0	(2,726)	59,907	0	(55,300)	49,342	15,448	1,802
26. Burglary and theft	41,483	41,407	0	15,916	0	1,755	3,294	0	(5,905)	2,280	6,528	1,302
27. Boiler and machinery	443	421	0	316	0	0	0	0	0	0	69	14
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	513,606	607,160	0	221,907	139,069	(30,396)	652,185	15,313	(24,405)	276,318	91,463	17,691
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 326

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2019 NAIC Company Code 22292

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	108,964	103,628	0	48,685	123,260	134,326	8,436	1,013	(289)	1,969	17,501	2,045
2.1 Allied lines	625,002	530,792	0	280,275	496	6,510	20,359	0	5,426	7,490	102,160	11,731
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	1,542,989	1,598,765	0	835,986	316,135	1,872,302	1,802,975	23,105	51,880	58,604	250,640	28,999
5.2 Commercial multiple peril (liability portion)	1,153,844	1,158,025	0	626,940	407,635	961,194	1,699,680	189,577	279,308	609,982	202,797	22,103
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	697,951	654,002	0	217,903	140,521	104,604	4,264,944	13,953	(102,211)	166,986	109,807	13,100
9. Inland marine	4,689,615	4,187,328	0	1,783,729	933,091	716,893	915,296	0	(15,875)	92,929	784,442	88,018
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	2,446	2,433	0	1,400	0	78	78	0	27	27	409	46
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	399,765	421,936	0	164,706	51,126	53,369	472,718	13,846	38,646	58,756	36,045	7,546
17.1 Other Liability - occurrence	2,018,801	1,942,167	0	988,053	31,625	(103,420)	1,574,739	7,228	11,348	162,973	329,874	37,891
17.2 Other Liability - claims made	4,548,636	4,636,998	0	2,003,392	1,269,446	3,648,694	3,525,515	1,003,406	919,477	1,630,165	793,967	85,373
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	29,488	34,661	0	15,292	0	11,403	326,329	33,636	29,398	90,273	2,854	650
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	4	4	(15)	(12)	3	(20,373)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	43,082	119,082	0	9,914	228,795	203,689	543,702	37,384	38,115	14,828	3,163	809
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	234	9,417	0	117	24,379	24,448	2,437	0	2	25	39	4
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	510,002	309,752	0	339,971	6,473	1,601	33,001	0	20,686	19,216	98,676	9,572
24. Surety	724,228	872,129	0	352,779	1,003,681	1,307,334	592,375	0	(155,347)	246,959	234,196	13,596
26. Burglary and theft	256,181	140,178	0	161,045	368,988	376,131	15,284	0	(8,280)	6,918	46,321	4,808
27. Boiler and machinery	81,576	70,615	0	29,383	0	0	0	0	0	0	13,122	1,531
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	17,432,804	16,791,908	0	7,859,570	4,905,651	9,319,160	15,797,872	1,323,133	1,112,299	3,168,103	3,005,640	327,822
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 31,288

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2019 NAIC Company Code 22292

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	145,061	161,850	0	75,074	289,726	295,866	8,943	2,412	9,132	3,226	15,039	5,168
2.1 Allied lines	267,466	299,942	0	122,123	212,190	184,369	10,524	1,488	8,244	4,270	37,957	9,449
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	6,912,769	7,407,379	0	3,361,006	5,479,502	6,284,877	3,008,216	78,030	86,021	122,873	1,028,757	243,963
5.1 Commercial multiple peril (non-liability portion)	600,667	586,068	0	316,601	36,649	8,839	81,656	0	4,717	15,484	102,796	21,204
5.2 Commercial multiple peril (liability portion)	295,861	288,211	0	157,840	10,793	136,186	377,360	7,833	43,078	110,068	54,971	10,447
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	62,033	74,110	0	10,066	0	(30,868)	23,767	0	(14,095)	5,897	12,254	2,190
9. Inland marine	938,907	932,238	0	440,244	492,018	518,087	101,396	16,139	9,706	21,150	183,654	33,450
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	183,949	198,616	0	88,140	0	7,794	7,794	0	2,969	2,969	28,325	6,475
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	169,076	161,749	277	87,862	221,554	19,155	1,562,283	7,671	8,658	17,228	17,282	6,176
17.1 Other Liability - occurrence	482,630	395,594	0	261,764	15,486	1,983,360	2,417,565	1,286	(23,868)	59,293	81,742	17,037
17.2 Other Liability - claims made	1,016,998	963,054	0	511,674	52,550	(280,278)	224,668	92,373	212,523	436,078	172,697	35,925
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	30,254	24,012	0	18,648	0	(2,811)	4,588	0	4,167	5,711	4,750	1,071
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	3,455	3,546	0	1,896	0	131	(15,003)	0	105	342	(4,933)	122
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	47,313	55,134	0	25,309	37,411	35,238	18,078	0	(926)	9,458	8,647	1,670
21.1 Private passenger auto physical damage	3,349	3,530	0	964	0	8	(8,944)	0	(3)	5	350	118
21.2 Commercial auto physical damage	14,475	16,760	0	6,951	8,017	9,076	2,714	0	6	43	2,650	511
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	34,720	45,033	0	33,871	0	(2,609)	5,869	0	3,395	3,527	7,017	1,265
24. Surety	86,410	124,166	0	36,114	0	225,694	42,651	0	(108,501)	53,669	34,220	3,050
26. Burglary and theft	60,386	65,072	0	50,185	0	3,983	8,445	0	(3,198)	3,612	9,580	2,162
27. Boiler and machinery	4,542	4,636	0	1,293	0	0	0	0	0	0	888	160
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	11,360,321	11,810,700	277	5,607,625	6,855,896	9,396,097	7,882,570	207,232	242,130	874,903	1,798,643	401,613
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 19,055

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF California DURING THE YEAR 2019 NAIC Company Code 22292

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	643,067	499,656	0	301,996	211,624	238,178	141,950	5,720	5,651	12,527	87,369	9,291
2.1 Allied lines	3,952,674	3,636,672	0	1,711,210	304,377	(87,661)	339,715	11,609	30,660	41,133	651,095	90,125
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	9	9	0	2	0	(2)	(1)	0	(1)	0	886	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	76,512	0	1	1	0	0
5.1 Commercial multiple peril (non-liability portion)	14,132,873	13,788,568	0	6,890,186	2,204,311	(132,149)	3,697,586	41,341	(58,188)	181,502	2,332,148	324,364
5.2 Commercial multiple peril (liability portion)	12,168,107	11,637,576	0	5,761,675	5,047,591	1,646,719	13,201,764	2,090,054	1,926,640	6,978,720	2,051,580	279,292
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	5,362,624	4,684,667	0	2,775,580	1,350,844	1,023,504	2,156,221	95,773	(120,313)	800,543	1,022,670	123,080
9. Inland marine	21,245,399	20,445,133	0	9,173,066	8,759,724	7,735,966	3,890,780	95,609	173,664	449,365	3,746,165	487,443
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	(648)	0
12. Earthquake	45,669	35,040	0	20,069	0	1,398	1,398	0	487	487	9,125	1,048
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	8,187,102	8,594,040	0	3,356,805	1,190,627	4,121,194	13,007,504	289,294	68,077	2,016,690	96,950	188,055
17.1 Other Liability - occurrence	13,691,793	13,530,505	0	6,404,936	8,022,879	16,976,714	20,611,392	272,609	204,346	1,158,350	1,966,034	314,283
17.2 Other Liability - claims made	19,852,078	20,378,744	0	8,605,573	6,738,663	6,323,644	12,600,297	6,080,631	7,213,026	10,399,635	3,377,335	455,703
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	509,391	514,166	0	211,379	0	38,803	219,712	10,115	114,605	148,243	81,648	11,696
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	979	2,148	0	0	0	1,239	1,381	(1,196)	(895)	300	(181,495)	22
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	6,983	0
19.4 Other commercial auto liability	796,960	885,141	0	439,959	580,356	297,075	665,044	34,133	39,191	141,056	84,377	18,292
21.1 Private passenger auto physical damage	775	2,342	0	0	0	(56)	64	0	3	3	0	18
21.2 Commercial auto physical damage	146,306	171,360	0	68,657	101,926	104,066	14,878	(4)	190	437	6,667	3,358
22. Aircraft (all perils)	0	0	0	0	0	0	2,133	0	0	0	0	0
23. Fidelity	2,823,380	2,499,508	0	1,732,435	29,991	1,043,684	1,219,632	10,660	125,893	102,263	533,975	64,819
24. Surety	7,771,369	9,444,008	0	3,646,567	790,653	373,050	3,519,924	394,239	101,215	1,864,358	2,171,735	178,581
26. Burglary and theft	475,277	477,491	0	251,845	223,205	323,076	147,817	0	(84,540)	27,734	76,597	10,921
27. Boiler and machinery	444,334	370,883	0	212,351	167,107	164,107	0	0	0	0	57,103	10,200
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	850	850	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	112,251,016	111,598,507	0	51,564,291	35,723,878	40,192,549	75,515,703	9,430,587	9,739,712	24,323,347	18,178,299	2,570,591
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 100,606

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2019 NAIC Company Code 22292

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	49,348	67,247	0	20,222	4,071	12,833	6,181	0	(1,081)	1,347	8,296	1,004
2.1 Allied lines	792,338	822,446	0	294,102	902,519	965,777	85,637	33,156	42,146	11,887	139,747	16,121
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	14,279	17,585	0	5,949	0	(4,171)	129	0	(2,809)	577	2,310	291
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	2,206,654	2,127,915	0	1,095,368	1,970,991	387,491	1,057,756	7,184	62,207	88,583	283,980	44,911
5.2 Commercial multiple peril (liability portion)	2,095,882	2,011,854	0	1,017,619	107,639	835,574	1,524,824	43,338	434,993	959,279	355,199	42,644
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	251,932	268,024	0	102,205	41,772	15,555	187,611	0	(12,030)	55,010	84,239	5,126
9. Inland marine	8,845,980	8,646,963	0	4,003,245	2,804,316	1,231,408	1,252,092	60,345	4,793	191,991	1,509,984	180,101
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	11,212	11,640	0	6,738	0	485	485	0	131	131	1,974	228
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	949,196	928,336	0	387,346	192,788	737,179	1,370,254	35,658	54,552	106,381	819,320	20,251
17.1 Other Liability - occurrence	3,123,559	3,118,531	0	1,384,541	9,085,241	8,166,889	3,672,190	106,289	153,684	554,872	500,444	63,551
17.2 Other Liability - claims made	7,098,087	6,701,431	0	3,235,929	1,498,048	552,539	1,616,139	888,369	729,004	2,213,026	1,155,932	144,428
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	120,410	85,311	0	75,217	0	(19,485)	30,894	0	19,948	32,487	19,414	2,466
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	61	0	0	0	458	458	0	104	104	(12,164)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	20,629	91,086	0	21,264	68,388	71,019	26,797	78	(7,897)	22,442	4,355	889
21.1 Private passenger auto physical damage	0	108	0	0	0	56,222	58,722	0	0	0	0	0
21.2 Commercial auto physical damage	4,199	21,756	0	2,105	54,287	49,011	1,655	0	(6)	66	709	121
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	315,060	299,708	0	216,668	(33,850)	(24,135)	63,353	0	20,989	20,260	55,201	6,410
24. Surety	1,154,690	1,224,139	0	317,298	60,224	61,371	809,598	0	(955,672)	523,433	422,096	23,536
26. Burglary and theft	215,561	270,454	0	185,640	0	13,565	58,849	0	(19,853)	13,020	34,379	4,386
27. Boiler and machinery	62,707	69,280	0	28,815	0	0	0	0	0	0	9,493	1,276
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	27,331,723	26,783,875	0	12,400,271	16,756,434	13,109,585	11,823,624	1,174,417	523,203	4,794,896	5,394,908	557,740
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 44,768

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2019 NAIC Company Code 22292

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	160,970	160,704	0	86,839	106,350	103,472	8,249	2,154	1,416	3,037	20,051	2,568
2.1 Allied lines	710,727	693,913	0	311,785	324	(44,848)	5,846	41	5,576	9,644	115,018	11,325
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	494	123	0	371	0	(13)	(13)	0	1	1	78	8
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	11,712,191	8,165,490	0	6,397,787	2,280,397	3,508,537	1,516,298	15,411	74,076	74,619	2,281,890	186,617
5.1 Commercial multiple peril (non-liability portion)	1,971,200	1,974,873	0	978,512	341,499	123,872	91,409	42,533	27,613	30,666	276,540	31,421
5.2 Commercial multiple peril (liability portion)	1,471,039	1,534,229	0	753,951	114,749	909,527	2,749,202	142,314	216,263	936,355	267,099	23,450
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,500,825	1,324,286	0	774,899	464,679	749,019	1,067,638	57,593	40,153	131,164	247,557	23,914
9. Inland marine	2,120,240	1,947,180	0	963,323	511,806	327,077	166,886	1,886	4,994	40,709	411,060	33,788
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	32,466	22,583	0	17,840	0	758	758	0	295	295	6,435	517
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	3,918,565	3,546,863	3,326	1,696,910	1,045,632	1,384,708	5,540,274	62,189	213,530	484,548	330,868	62,773
17.1 Other Liability - occurrence	4,814,257	4,359,920	0	2,259,217	195,617	1,586,660	8,393,741	16,134	(25,164)	422,065	761,852	76,709
17.2 Other Liability - claims made	5,041,615	4,773,052	0	2,228,397	1,715,901	4,208,200	7,113,504	1,288,240	2,709,342	3,266,380	964,901	80,354
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	85,858	62,998	0	36,177	6,048	(8,928)	15,972	0	5,311	16,173	15,667	1,368
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	2	(1,014)	0	2	2	0	0
19.2 Other private passenger auto liability	15,238	21,364	0	6,486	1,257	(304)	(73,218)	15	799	2,285	(25,604)	243
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	196,267	242,574	0	93,674	83,486	(7,919)	458,087	10,079	12,853	45,728	34,164	3,127
21.1 Private passenger auto physical damage	5,789	9,186	0	2,937	341	412	(37,713)	(15)	(20)	12	(458)	92
21.2 Commercial auto physical damage	69,056	82,708	0	29,610	20,840	21,466	(39)	(2)	5	147	12,472	1,100
22. Aircraft (all perils)	0	0	0	0	0	0	2,793	0	0	0	0	0
23. Fidelity	511,107	423,727	0	404,999	94,187	24,549	66,660	0	26,342	35,033	91,508	8,144
24. Surety	718,099	676,894	0	345,541	2,582,610	(1,679,250)	289,788	489,807	290,061	210,518	252,181	11,442
26. Burglary and theft	330,395	250,144	0	298,454	28,416	(210,253)	144,954	35,079	(38,128)	18,835	57,342	5,264
27. Boiler and machinery	79,202	73,909	0	32,856	0	0	0	0	0	0	12,596	1,262
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	35,465,600	30,346,720	3,326	17,720,565	9,594,139	10,996,744	27,520,062	2,163,458	3,565,320	5,728,216	6,133,217	565,486
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 104,304

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2019 NAIC Company Code 22292

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	4,438	4,453	0	2,066	0	19	48	0	(143)	0	794	277
2.1 Allied lines	71,111	69,284	0	41,494	0	(1,680)	244	0	219	571	15,517	4,434
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	16,290	16,609	0	8,681	78,435	107,012	29,828	5,112	5,819	707	434	63
5.1 Commercial multiple peril (non-liability portion)	323,587	311,614	0	149,039	40,920	36,253	15,459	65	(4,897)	2,298	69,768	20,149
5.2 Commercial multiple peril (liability portion)	248,252	243,558	0	116,868	188,909	350,912	304,369	3,313	57,302	158,654	54,974	15,464
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	232,451	268,857	0	128,701	65,822	73,762	16,330	500	1,647	6,341	39,573	14,747
9. Inland marine	202,107	194,947	0	75,266	0	(4,106)	2,269	0	(774)	1,182	39,463	13,118
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	1,524	1,531	0	717	0	7	7	0	3	3	350	95
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	375
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	197,244	143,191	0	97,988	3,004	44,728	76,097	569	2,944	11,170	18,737	12,324
17.1 Other Liability - occurrence	361,133	316,306	0	193,093	0	24,639	93,508	0	(1,604)	9,470	61,490	22,479
17.2 Other Liability - claims made	740,688	699,234	0	346,730	45,320	241	234,891	22,132	(46,404)	140,342	132,506	46,128
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	27,877	14,041	0	22,578	0	(772)	1,459	0	1,164	1,642	4,306	1,734
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	(208)	(208)	0	63	63	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	857	857	0	169	169	(431)	0
19.3 Commercial auto no-fault (personal injury protection)	12,459	12,212	0	5,730	0	(7,223)	2,969	0	(3,135)	1,582	2,645	776
19.4 Other commercial auto liability	100,155	108,535	0	45,563	54,260	30,218	33,070	0	3,069	22,632	23,284	6,243
21.1 Private passenger auto physical damage	0	0	0	0	0	(89)	(89)	0	3	3	0	0
21.2 Commercial auto physical damage	19,328	20,383	0	8,003	12,218	12,569	3	0	1	36	4,231	1,204
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	62,995	55,672	0	40,411	0	(718)	6,700	0	3,011	3,435	12,376	3,923
24. Surety	142,146	143,691	0	41,023	0	8,690	47,934	0	(3,249)	33,412	43,500	8,852
26. Burglary and theft	11,677	3,973	0	8,593	0	(13)	328	0	(58)	189	1,958	726
27. Boiler and machinery	10,707	10,772	0	5,536	0	0	0	0	0	0	1,926	667
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	2,786,169	2,638,863	0	1,338,080	488,888	675,098	866,073	31,691	15,150	393,901	527,401	173,778
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 5,918

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2019 NAIC Company Code 22292

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	12,504	14,514	0	7,998	0	76	110	0	(81)	71	2,066	243
2.1 Allied lines	43,855	43,589	0	27,800	246,000	899,533	654,580	17,334	17,532	445	8,998	854
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	250	250	0	187	0	0	0	0	0	0	46	5
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	1,303,486	1,279,416	0	558,743	766,094	842,185	379,902	3,208	11,575	24,431	232,831	25,373
5.2 Commercial multiple peril (liability portion)	640,913	628,522	0	308,252	229,137	231,379	490,548	105,811	43,852	221,601	117,068	12,542
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	208,076	169,380	0	120,705	1,318	(5,940)	55,985	0	(20,189)	23,498	16,000	4,050
9. Inland marine	485,209	506,552	0	235,838	1,573,122	799,300	678,284	25,314	25,217	14,269	100,344	9,444
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	18,001	17,823	0	6,364	0	302	302	0	118	118	3,851	350
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	500
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	747,224	728,412	0	345,933	33,052	(259,748)	557,339	1,734	10,771	75,989	74,664	14,555
17.1 Other Liability - occurrence	1,042,148	990,446	0	554,638	0	106,600	797,036	10,643	30,326	122,945	172,291	20,291
17.2 Other Liability - claims made	2,343,168	2,045,839	0	949,715	298,230	1,690,207	1,502,737	268,569	502,350	862,433	446,608	45,605
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	6,942	968	0	5,990	0	(373)	601	0	340	538	1,090	135
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	(24,982)	0
19.3 Commercial auto no-fault (personal injury protection)	9,518	7,998	0	4,411	0	(5,107)	1,906	0	(2,237)	979	2,069	185
19.4 Other commercial auto liability	431,337	415,115	0	204,460	39,808	73,273	114,401	39	17,789	46,144	93,897	8,395
21.1 Private passenger auto physical damage	0	0	0	0	0	(180)	(180)	0	0	0	0	0
21.2 Commercial auto physical damage	275,537	255,548	0	132,253	256,989	264,185	11,353	0	324	484	59,252	5,363
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	146,170	84,051	0	90,131	0	(4,365)	10,242	0	4,040	4,858	29,085	2,845
24. Surety	4,369,945	4,335,497	0	3,631,912	(998,941)	(1,296,645)	9,120,184	768	(1,194,949)	1,104,049	1,887,851	85,052
26. Burglary and theft	43,496	41,883	0	18,799	0	(1,690)	5,655	0	(2,551)	3,218	7,273	847
27. Boiler and machinery	5,574	6,107	0	2,903	0	0	0	0	0	0	889	109
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	12,133,353	11,571,910	0	7,207,032	2,444,809	3,332,992	14,380,985	433,420	(555,773)	2,506,070	3,231,191	236,743
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 14,045

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	115,875	143,404	0	50,451	0	1,824	4,001	0	(6,717)	2,748	21,853	1,595
2.1 Allied lines	566,054	617,104	0	211,009	268,094	7,270	161,801	0	1,496	7,736	104,394	7,768
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	250	236	0	125	0	(122)	(30)	0	(122)	5	141	3
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	(1,546)	(3,036)	0	(4,428)	(858)	0	0
5.1 Commercial multiple peril (non-liability portion)	5,167,571	5,056,322	0	2,386,916	1,060,827	(803,422)	693,169	51,751	89,379	121,643	413,061	70,918
5.2 Commercial multiple peril (liability portion)	2,622,866	2,532,332	0	1,195,655	52,953	872,699	3,295,028	85,748	151,842	1,486,480	471,859	36,001
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,047,173	1,633,788	0	487,995	241,763	(234,823)	514,317	40,282	108,624	243,340	188,552	14,371
9. Inland marine	6,314,722	6,027,673	0	2,524,847	4,046,726	3,039,752	850,278	32,727	48,637	79,109	1,379,730	86,660
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	1,295	1,384	0	696	0	27	27	0	11	11	1,328	19
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,424,764	1,414,267	285	532,603	162,125	168,901	1,098,204	43,717	79,402	150,213	137,691	19,553
17.1 Other Liability - occurrence	5,136,242	4,985,800	0	2,276,231	1,195,981	7,536,725	14,718,182	312,430	40,482	1,498,129	833,998	70,487
17.2 Other Liability - claims made	8,176,418	7,539,721	0	3,720,316	1,996,425	2,930,302	6,085,256	1,459,062	1,749,894	4,082,207	1,520,920	112,292
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	533,142	574,199	0	197,363	2,214	(180,647)	457,404	4,394	137,466	275,426	86,320	7,360
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	(377)	(34,017)	0	(2,073)	(2,073)	0	0
19.2 Other private passenger auto liability	0	0	0	0	731	(27,582)	(70,552)	0	(268,428)	302	(2,744)	0
19.3 Commercial auto no-fault (personal injury protection)	6,800	9,099	0	2,845	166,613	159,934	787,155	5,269	(8,585)	2,238	1,143	86
19.4 Other commercial auto liability	388,698	583,016	0	176,183	223,240	196,116	647,236	35,956	(4,605)	154,627	63,311	5,279
21.1 Private passenger auto physical damage	0	0	0	0	0	2,982	(15,015)	(10)	(580)	0	0	0
21.2 Commercial auto physical damage	67,452	97,250	0	24,149	35,014	14,466	3,887	(2)	(52)	245	12,070	939
22. Aircraft (all perils)	0	0	0	0	0	0	4,232	0	0	1,256	0	0
23. Fidelity	3,218,025	2,676,178	0	1,894,953	13,126	680,308	1,833,639	(622)	163,627	198,519	620,630	44,307
24. Surety	2,892,058	2,724,175	0	1,873,117	2,010,400	1,002,313	3,311,288	759,664	41,082	617,821	747,417	39,689
26. Burglary and theft	256,141	221,612	0	155,343	0	537,079	578,157	0	8,688	41,264	45,900	3,515
27. Boiler and machinery	57,168	57,859	0	23,275	0	0	0	0	0	0	8,526	785
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	37,992,714	36,895,419	285	17,734,072	11,476,232	15,902,179	34,920,611	2,830,366	2,325,040	8,960,388	6,656,100	521,627
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 17,439

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2019 NAIC Company Code 22292

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	306,376	333,525	0	151,201	47,216	67,667	29,006	2,318	6,933	5,477	37,720	16,501
2.1 Allied lines	626,409	643,277	0	244,373	132,542	105,470	16,569	7,683	13,827	8,641	96,669	33,416
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	315	315	0	0	0	(163)	(40)	0	(164)	6	63	17
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	15,798,782	17,154,224	0	7,527,227	12,304,622	10,117,790	3,838,280	172,458	274,352	214,239	2,381,355	848,472
5.1 Commercial multiple peril (non-liability portion)	3,276,152	3,330,114	0	1,676,417	1,533,808	946,760	628,555	30,152	22,458	51,520	561,385	176,330
5.2 Commercial multiple peril (liability portion)	2,386,569	2,541,619	0	1,111,428	22,195	709,931	4,407,087	241,158	682,213	1,529,833	415,867	128,692
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,132,137	1,227,281	0	326,975	338,711	681,183	1,086,036	15,485	(176,295)	189,891	198,357	60,918
9. Inland marine	4,751,462	4,643,867	0	1,586,051	2,620,861	3,145,604	1,109,372	1,713	45,190	129,678	997,072	255,898
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	35,943	39,844	0	15,215	0	1,289	1,289	0	494	494	5,786	1,934
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	2,591,297	2,583,064	4,045	1,207,250	439,322	562,942	1,675,751	60,571	121,661	278,636	254,260	139,173
17.1 Other Liability - occurrence	4,285,052	4,050,274	0	2,013,585	1,608,646	1,958,627	5,216,381	146,687	623,905	933,896	707,252	230,981
17.2 Other Liability - claims made	7,415,760	7,338,586	0	3,273,238	2,061,330	1,816,578	4,559,278	1,397,581	203,493	4,006,188	1,404,796	399,797
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	265,736	211,498	0	131,159	0	(76,701)	123,477	0	69,071	112,879	42,850	14,562
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	78,000	0	0	0	0	0
19.2 Other private passenger auto liability	46,454	48,508	0	18,605	76,207	31,741	475,151	0	893	4,179	(33,332)	2,499
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	387,530	584,442	0	213,994	2,141,048	554,318	2,271,863	191,985	185,937	130,294	76,543	21,035
21.1 Private passenger auto physical damage	22,736	23,273	0	7,803	929	3,760	(307,554)	(8)	22	64	2,566	1,223
21.2 Commercial auto physical damage	88,884	120,771	0	50,521	38,287	34,684	(76,324)	0	23	266	14,794	4,902
22. Aircraft (all perils)	0	0	0	0	0	0	790	0	0	133	0	0
23. Fidelity	1,122,204	921,832	0	709,452	128,549	91,880	254,374	504	53,551	65,316	206,380	60,449
24. Surety	1,083,360	1,265,474	0	596,806	4,064	109,090	1,504,852	22,490	(423,397)	366,253	328,196	58,276
26. Burglary and theft	365,001	362,627	0	180,980	285,534	238,427	179,665	6	(33,492)	30,775	59,591	19,648
27. Boiler and machinery	83,236	66,758	0	33,319	0	0	0	0	0	0	12,709	4,490
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	46,071,395	47,491,173	4,045	21,075,599	23,783,871	21,100,877	27,071,858	2,290,783	1,670,675	8,058,658	7,770,879	2,479,213
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 108,199

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2019 NAIC Company Code 22292

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	534	443	0	1,720	0	28	28	0	6	6	85	26
2.1 Allied lines	3,417	2,668	0	4,168	0	86	86	0	21	21	593	144
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	33,814	25,895	0	30,364	0	1,689	1,689	0	290	290	5,777	1,585
5.2 Commercial multiple peril (liability portion)	11,861	8,871	0	14,719	0	1,446	3,317	0	3,853	2,870	2,107	542
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	6
9. Inland marine	73,120	66,853	0	29,187	49,929	60,358	14,687	0	(1,189)	1,377	18,330	3,262
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	300
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	20,312	39,502	0	16,486	53,999	(9,352)	99,544	131	(663)	7,456	1,992	1,115
17.1 Other Liability - occurrence	75,837	66,462	0	63,602	90	6,269	7,189	39	6,732	8,082	14,633	3,755
17.2 Other Liability - claims made	119,101	95,733	0	43,905	106,000	104,086	(1,914)	14,430	37,497	23,067	26,611	5,834
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	1	1	0	0	1,549	1,549	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	14,054	10,415	0	4,752	0	287	985	0	328	379	2,940	688
24. Surety	658,574	495,236	0	287,928	0	6,983	150,205	0	(143,584)	103,936	201,238	32,261
26. Burglary and theft	0	1,047	0	761	0	0	0	0	0	0	0	0
27. Boiler and machinery	42	18	0	81	0	0	0	0	0	0	6	1
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,010,667	813,144	0	497,673	211,567	173,429	275,816	14,600	(96,709)	147,484	274,312	49,519
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 410

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2019 NAIC Company Code 22292

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	183	542	0	138	0	57	39	0	(16)	5	29	3
2.1 Allied lines	21,780	30,653	0	14,368	0	(1,216)	651,054	13,838	13,982	454	3,746	385
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	90,459	93,227	0	41,611	(18,536)	(17,896)	5,033	0	225	2,462	15,061	1,620
5.2 Commercial multiple peril (liability portion)	114,064	115,488	0	63,593	0	1,802	64,563	556	38,628	173,070	20,816	2,023
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	163,307	189,054	0	15,907	78,981	(45,257)	55,648	12,636	(29,666)	30,378	25,549	2,885
9. Inland marine	380,291	311,817	0	166,654	232,795	238,027	13,880	0	2,906	7,388	79,504	6,718
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	2,722	2,627	0	1,777	0	118	118	0	33	33	256	48
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	94,429	99,973	0	26,499	2,241	(15,660)	95,238	56	2,096	16,583	9,097	1,400
17.1 Other Liability - occurrence	137,649	149,550	0	69,403	295	192,673	314,311	0	(21,200)	53,395	22,830	2,495
17.2 Other Liability - claims made	604,645	516,899	0	309,825	573,770	84,149	112,138	242,133	188,865	278,043	104,465	10,682
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	16,168	14,887	0	5,169	0	(2,644)	4,360	0	3,634	5,020	2,444	286
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	(15)	(15)	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	26,304	42,778	0	13,304	3,799	1,736	14,584	0	(527)	7,679	3,853	499
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	10,729	12,914	0	3,674	7,125	7,101	(104)	0	7	36	1,707	201
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	28,279	34,586	0	7,015	0	257	4,204	0	2,711	2,878	5,168	500
24. Surety	66,338	76,957	0	29,017	0	(12,046)	32,098	0	(30,687)	22,483	21,310	1,172
26. Burglary and theft	29,161	24,908	0	15,673	0	(253)	2,728	0	(2,338)	1,305	4,735	515
27. Boiler and machinery	5,890	8,427	0	2,521	0	0	0	0	0	0	931	104
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,792,398	1,725,287	0	786,148	880,470	430,948	1,369,892	269,204	168,638	601,212	321,501	31,536
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 3,952

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2019 NAIC Company Code 22292

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	315,302	332,734	0	158,477	41,769	46,954	16,453	178	9,193	5,218	42,539	4,759
2.1 Allied lines	1,420,983	1,297,286	0	652,497	37,554	34,269	59,778	430	13,296	13,948	249,013	21,991
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	7,111	6,227	0	4,660	0	(617)	(304)	0	(319)	93	1,226	111
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	123,334	134,565	0	59,894	35,734	51,002	27,353	1,205	1,512	3,242	(11,538)	1,305
5.1 Commercial multiple peril (non-liability portion)	4,747,283	4,642,369	0	2,053,228	980,743	1,220,594	648,229	48,167	45,894	69,222	823,014	73,665
5.2 Commercial multiple peril (liability portion)	4,290,119	4,057,995	0	1,966,384	411,196	953,776	4,048,695	334,709	662,367	1,939,301	736,491	66,563
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,036,668	1,056,941	0	485,351	461,961	348,842	999,939	41,050	19,093	233,604	549,968	16,119
9. Inland marine	7,322,579	7,524,099	0	3,576,213	2,325,792	3,743,183	2,338,631	62,661	83,532	153,439	1,676,652	114,010
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	36,318	36,077	0	17,542	0	972	972	0	332	332	5,882	564
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	1,250
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	2,947,994	3,113,451	0	1,297,817	988,689	1,240,094	4,542,468	95,946	61,933	299,258	255,854	46,245
17.1 Other Liability - occurrence	9,421,322	9,374,250	0	4,545,884	1,009,214	666,232	6,770,240	76,504	(61,701)	1,960,703	2,031,037	146,551
17.2 Other Liability - claims made	12,016,513	11,305,686	0	5,859,892	1,526,213	5,592,348	8,741,868	2,258,975	3,525,759	4,927,134	2,258,080	186,317
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	256,710	221,599	0	113,724	0	(16,966)	75,160	155	58,163	76,173	42,949	3,947
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	1	(47,839)	(6,878)	(6,877)	0	(59,454)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	348,231	403,479	0	195,039	19,834	17,158	103,417	0	4,480	59,472	30,147	5,497
21.1 Private passenger auto physical damage	0	0	0	0	336	122	90,171	(18)	(13)	6	(1,368)	0
21.2 Commercial auto physical damage	73,329	73,162	0	35,701	37,526	36,292	56,497	(1)	24	163	12,361	1,146
22. Aircraft (all perils)	0	0	0	0	0	0	63	0	0	6	0	0
23. Fidelity	1,448,612	1,157,679	0	1,218,223	1,066,533	(95,293)	696,482	3	94,604	108,227	245,804	22,409
24. Surety	2,530,650	2,404,352	0	1,467,289	(634,751)	(517,226)	1,912,732	407,055	417,113	631,088	707,373	39,555
26. Burglary and theft	740,283	740,970	0	443,371	80,901	4,518,577	4,561,964	0	(24,355)	49,479	121,112	11,503
27. Boiler and machinery	100,990	82,833	0	55,301	63,842	63,842	0	0	0	0	16,349	1,569
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	49,184,331	47,965,754	0	24,206,487	8,453,086	17,904,156	35,642,969	3,320,141	4,904,030	10,530,108	9,733,491	765,076
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 87,893

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2019 NAIC Company Code 22292

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	46,411	44,941	0	30,602	0	(3,119)	2,390	0	(151)	537	8,589	760
2.1 Allied lines	469,605	534,848	0	141,604	51,841	44,977	22,200	0	4,231	5,501	65,482	7,694
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	1,259,237	613,533	0	650,910	181,062	265,713	84,702	1,200	7,094	5,908	205,787	20,630
5.1 Commercial multiple peril (non-liability portion)	1,959,722	1,925,483	0	885,183	825,372	1,306,042	555,583	4,726	(6,503)	42,096	77,821	32,205
5.2 Commercial multiple peril (liability portion)	1,593,836	1,305,594	0	837,484	366,999	813,861	1,705,733	102,845	221,164	683,941	285,246	26,254
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	740,065	760,663	0	287,956	12,405	(73,526)	415,594	4,210	(104,233)	132,902	165,488	12,124
9. Inland marine	2,216,084	2,343,891	0	995,194	1,217,931	3,441,867	2,490,762	1,097	(12,851)	49,748	406,542	36,694
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	66,381	51,550	0	33,052	0	1,204	1,204	0	494	494	10,589	1,088
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,535,365	1,314,109	0	589,930	559,265	938,963	1,986,997	45,040	45,934	130,005	150,758	25,192
17.1 Other Liability - occurrence	1,754,965	1,594,302	0	753,413	2,678,154	2,841,172	1,278,322	41,646	12,089	112,748	278,437	28,786
17.2 Other Liability - claims made	4,346,337	4,246,762	0	1,908,465	681,908	178,092	1,261,482	321,659	468,407	1,240,060	707,876	71,205
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	300,617	207,646	0	167,031	0	(59,650)	56,628	3,408	40,136	55,232	46,457	5,087
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	9,618,755	9,667,022	0	4,459,140	8,116,370	8,283,839	9,045,075	230,175	298,530	622,383	1,489,185	157,568
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	209,513	167,796	0	108,039	24,245	(23,796)	99,969	9,456	7,947	25,917	36,555	3,437
21.1 Private passenger auto physical damage	9,061,577	9,368,205	0	4,043,887	5,869,017	5,753,557	104,872	3,613	2,177	10,628	1,406,320	148,448
21.2 Commercial auto physical damage	95,512	80,012	0	51,289	7,512	9,101	68	(1)	45	180	15,812	1,565
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	299,090	264,387	0	238,962	16,560	4,024	52,783	0	22,502	25,753	52,064	4,900
24. Surety	1,202,550	1,272,901	0	560,467	136,924	115,538	507,614	28,312	242,185	292,983	290,650	19,701
26. Burglary and theft	364,424	296,125	0	193,196	0	(3,981)	24,265	0	(2,763)	18,167	58,757	5,970
27. Boiler and machinery	44,596	49,721	0	15,231	1,485	1,485	0	0	0	0	6,485	731
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	37,184,642	36,109,491	0	16,951,035	20,747,050	23,835,363	19,696,243	797,386	1,246,434	3,455,183	5,764,900	610,039
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 157,992

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2019 NAIC Company Code 22292

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	668	533	0	249	0	(51)	53	0	(250)	15	112	10
2.1 Allied lines	98,808	72,679	0	41,311	0	34	2,010	0	589	923	17,768	1,424
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	99,434	96,890	0	33,268	29,962	33,024	5,329	0	345	1,602	48,636	1,433
5.2 Commercial multiple peril (liability portion)	67,400	63,772	0	28,473	1,510	(4,952)	111,404	5,403	15,442	46,876	14,314	978
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	175,571	184,709	0	117,613	9,404	8,582	40,500	0	(11,968)	5,491	47,545	2,576
9. Inland marine	778,867	965,921	0	308,391	70,756	69,774	40,283	0	2,608	19,876	168,057	11,274
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	320	313	0	65	0	5	5	0	2	2	52	5
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	230,372	185,805	0	59,571	214,650	443,659	270,652	2,346	8,851	18,919	22,800	3,527
17.1 Other Liability - occurrence	201,255	184,215	0	81,517	1,707	26,621	131,805	0	(11,376)	21,157	35,332	2,917
17.2 Other Liability - claims made	646,628	585,545	0	336,809	321,616	151,647	28,502	131,394	105,944	193,907	111,267	9,321
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	8,923	8,579	0	7,746	7,435	138,231	148,805	0	1,911	5,882	1,365	129
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	107,105	92,063	0	56,589	33,235	41,514	30,685	0	1,957	11,300	13,945	1,544
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	55,309	45,425	0	26,840	28,321	22,750	13	0	50	87	6,170	797
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	72,307	51,381	0	44,390	0	(884)	6,215	0	3,442	3,783	14,951	1,042
24. Surety	103,011	148,891	0	39,429	137,211	128,432	(432,189)	0	40,841	42,918	37,362	1,488
26. Burglary and theft	51,344	41,578	0	29,997	0	(1,506)	2,917	0	(793)	2,260	5,693	740
27. Boiler and machinery	5,601	2,264	0	4,071	0	0	0	0	0	0	905	81
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	2,702,923	2,730,563	0	1,216,329	855,807	1,056,880	386,989	139,143	157,595	374,998	546,274	39,286
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 2,674

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2019 NAIC Company Code 22292

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	27	408	0	37	0	15	14	0	(25)	7	3,975	2
2.1 Allied lines	45,998	46,811	0	19,457	0	(190)	1,250	0	355	572	6,029	1,057
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	119,073	112,534	0	38,172	52,472	54,585	4,822	0	1,380	3,556	34,009	2,721
5.2 Commercial multiple peril (liability portion)	78,501	63,700	0	33,829	0	3,835	37,359	0	(937)	27,082	14,542	1,794
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	(12,454)	5,274	0	1,250	0	(3,696)	4,005	0	(1,818)	1,474	(3,744)	57
9. Inland marine	348,819	382,846	0	102,781	1,415	(31)	25,792	0	(6,227)	7,984	73,163	7,978
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	765	541	0	234	0	24	24	0	6	6	122	17
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	300
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	162,592	363,314	0	66,158	249,149	371,904	201,894	6,280	14,686	30,164	15,358	3,289
17.1 Other Liability - occurrence	407,137	363,596	0	208,804	8,007	(13,876)	270,243	0	(10,285)	72,617	55,221	9,304
17.2 Other Liability - claims made	1,534,711	1,461,412	0	756,533	447,995	355,768	229,816	190,821	262,500	505,214	236,571	35,073
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	18,819	11,822	0	10,495	0	5,828	14,585	1,778	4,054	4,083	2,954	430
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	(6,467)	0
19.3 Commercial auto no-fault (personal injury protection)	89	393	0	158	0	(2,615)	239	0	(1,267)	122	47	13
19.4 Other commercial auto liability	105,442	173,503	0	47,909	29,194	199,571	396,319	20,374	20,486	28,699	10,394	2,637
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	38,320	74,192	0	19,188	54,513	49,760	(854)	0	(47)	236	4,663	1,121
22. Aircraft (all perils)	0	0	0	0	0	0	1,478	0	0	449	0	0
23. Fidelity	91,565	90,749	0	75,404	48,939	69,551	33,572	0	5,017	4,772	19,628	2,093
24. Surety	657,893	708,164	0	200,879	6,000,000	(1,107,504)	6,116,970	9,839	(56,819)	120,609	206,488	15,035
26. Burglary and theft	12,795	16,119	0	12,103	0	(422)	2,232	0	(2,706)	825	1,986	292
27. Boiler and machinery	1,829	2,009	0	926	0	0	0	0	0	0	298	42
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	3,611,921	3,877,387	0	1,594,317	6,891,684	(17,493)	7,339,760	229,092	228,353	808,471	675,237	83,255
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 5,472

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	5,795	3,863	0	2,705	0	131	166	0	(68)	59	1,216	139
2.1 Allied lines	193,458	188,329	0	118,842	0	(3,984)	5,298	0	132	2,317	39,117	4,654
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	598,025	565,163	0	343,396	428,250	(238,095)	26,489	9,014	7,480	8,747	30,741	14,387
5.2 Commercial multiple peril (liability portion)	301,296	295,420	0	154,534	26,719	191,970	400,717	16,417	67,338	147,328	56,780	7,251
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,404,533	1,396,824	0	606,735	345,005	247,609	1,045,593	43,953	8,137	50,399	276,825	33,789
9. Inland marine	996,280	1,016,891	0	392,329	42,164	(113,363)	305,736	16,002	14,719	22,651	291,317	23,968
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	16,051	15,263	0	8,621	0	250	250	0	108	108	2,593	386
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	335,745	348,652	41	94,153	68,710	(516,586)	69,202	29,666	36,272	30,237	33,394	8,109
17.1 Other Liability - occurrence	657,227	614,484	0	235,646	104,063	469,686	1,709,050	28,735	(75,135)	145,906	110,100	15,834
17.2 Other Liability - claims made	1,513,256	1,481,272	0	680,015	104,864	142,042	894,236	206,621	279,999	539,867	255,595	36,446
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	67,732	40,224	0	28,792	5,800	(162,010)	5,829	16,260	22,173	6,324	10,234	1,643
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	(132)	0
19.3 Commercial auto no-fault (personal injury protection)	304	276	0	237	502	8,776	9,298	0	(307)	77	63	7
19.4 Other commercial auto liability	145,729	153,493	0	10,361	10,369	7,532	35,023	0	(5,586)	18,756	14,769	3,600
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	49,141	49,897	0	3,014	19,518	16,491	(109)	0	71	107	4,503	1,182
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	138,439	137,833	0	95,560	28,592	26,137	18,746	0	10,313	11,723	21,248	3,357
24. Surety	521,633	656,002	0	264,468	40,737	(185,162)	542,444	5,148	(117,786)	311,395	219,499	12,614
26. Burglary and theft	23,974	19,166	0	10,733	0	(1,693)	2,627	0	(1,524)	1,618	3,781	577
27. Boiler and machinery	26,092	24,382	0	14,925	0	0	0	0	0	0	4,796	628
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	6,994,710	7,007,434	41	3,065,066	1,225,293	(110,269)	5,070,595	371,816	246,336	1,297,619	1,376,439	168,571
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 6,181

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2019 NAIC Company Code 22292

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	76,414	70,713	0	27,034	0	(3,556)	2,231	0	(6,179)	1,286	12,199	3,416
2.1 Allied lines	329,764	332,027	0	115,953	7,062	3,477	10,141	6,940	6,274	4,559	61,295	14,474
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	414,991	139,663	0	275,328	0	18,260	18,260	(806)	611	1,417	43,593	18,044
5.1 Commercial multiple peril (non-liability portion)	1,862,632	2,024,318	0	912,315	515,409	489,372	42,938	72,124	69,711	34,404	202,725	81,756
5.2 Commercial multiple peril (liability portion)	1,207,392	1,275,950	0	620,553	345,518	2,602,715	4,116,921	341,513	418,467	1,096,083	231,793	54,284
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	697,715	703,741	0	292,917	715,155	757,624	930,928	100,558	1,263,842	1,303,119	186,625	30,625
9. Inland marine	1,195,185	1,231,112	0	509,186	378,604	416,762	186,622	638	(5,562)	33,209	265,036	52,460
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	718	354	0	522	0	13	13	0	4	4	268	32
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	150
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	475,246	475,245	0	195,714	10,626	63,149	197,144	59	3,375	52,968	46,197	20,936
17.1 Other Liability - occurrence	2,072,183	2,202,945	0	895,119	598,285	498,673	2,810,037	113,152	(49,640)	744,009	291,364	91,024
17.2 Other Liability - claims made	1,640,488	1,555,507	0	772,122	179,168	1,667,265	1,821,126	108,699	256,493	725,902	270,909	72,006
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	87,200	90,260	0	36,113	27,500	(149,387)	703,013	136,036	95,266	431,963	14,382	3,827
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	120,443	122,922	0	51,650	146,072	35,025	16,987	9,773	(448)	10,926	(4,047)	5,287
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	486,150	551,442	0	190,615	216,248	432,712	996,065	61,068	82,507	129,817	80,821	21,548
21.1 Private passenger auto physical damage	58,376	59,901	0	27,288	18,812	18,927	(18,257)	0	(28)	74	7,258	2,562
21.2 Commercial auto physical damage	94,193	104,317	0	36,609	35,247	38,718	3,199	0	2	240	18,654	4,193
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	92,227	100,095	0	65,767	(3,295)	33,067	58,096	0	6,856	8,144	16,977	4,048
24. Surety	4,167,383	4,017,413	0	2,410,676	98,582	843,019	1,865,847	613,416	772,974	675,613	1,041,783	183,100
26. Burglary and theft	43,879	37,779	0	24,715	8,563	(1,149)	5,031	0	(3,246)	2,572	7,096	1,926
27. Boiler and machinery	28,816	28,176	0	11,033	10,432	10,432	0	0	0	0	4,492	1,265
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	15,151,395	15,123,880	0	7,471,229	3,307,988	7,775,118	13,766,342	1,563,170	2,911,279	5,256,309	2,799,420	666,963
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 15,906

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2019 NAIC Company Code 22292

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	690,575	712,478	0	418,882	92,296	83,587	32,948	325	10,829	12,768	97,639	16,207
2.1 Allied lines	667,528	672,831	0	378,619	55,484	(739,311)	13,614	177	10,546	8,437	108,787	15,648
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	3,265,924	2,270,019	0	1,893,254	499,134	567,883	363,044	7,381	19,791	29,425	642,055	76,521
5.1 Commercial multiple peril (non-liability portion)	5,508,923	5,461,157	0	2,742,042	1,515,573	1,620,952	447,020	27,763	2,531	89,851	1,062,919	129,776
5.2 Commercial multiple peril (liability portion)	3,111,910	3,132,579	0	1,547,035	711,773	467,610	3,395,906	133,181	368,783	1,617,409	683,806	73,210
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	4,322,035	4,191,590	0	1,958,718	1,519,350	2,909,633	2,342,164	118,070	186,388	483,576	1,096,965	101,622
9. Inland marine	2,471,118	2,213,227	0	1,168,207	529,837	415,600	209,502	13,948	23,770	51,896	540,701	58,098
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	27,615	20,761	0	13,998	0	252	252	0	152	152	6,022	649
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,301,867	1,200,152	240	570,415	616,719	70,030	10,497,721	18,695	58,867	1,223,610	112,675	29,961
17.1 Other Liability - occurrence	4,738,698	4,572,136	0	2,389,395	4,849,934	3,778,196	7,070,643	34,756	(91,077)	475,593	690,200	111,406
17.2 Other Liability - claims made	2,269,091	2,235,239	0	1,191,956	950,394	243,299	2,093,061	97,246	97,271	1,106,313	357,659	53,353
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	99,239	90,999	0	46,370	30,000	252,158	356,868	56,772	327,716	309,689	17,184	2,333
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	1,082,806	1,172,066	0	502,743	461,868	390,735	820,068	25,148	45,165	111,561	174,315	25,364
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	1,421,676	1,443,886	0	693,803	204,867	713,896	1,727,326	54,779	123,676	234,359	173,752	33,428
21.1 Private passenger auto physical damage	807,654	850,214	0	375,931	413,073	399,016	(64,151)	(7)	(293)	1,030	149,687	18,918
21.2 Commercial auto physical damage	626,863	647,834	0	296,093	228,615	236,492	15,164	(2)	326	1,017	103,464	14,739
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	255,789	264,269	0	237,824	19,267	489,238	561,362	0	13,292	20,182	48,437	6,014
24. Surety	813,468	807,240	0	491,779	808	(410,088)	2,655,906	0	(385,825)	281,127	306,337	19,626
26. Burglary and theft	34,653	38,328	0	20,229	0	(31,095)	6,212	0	(22,201)	3,361	6,125	815
27. Boiler and machinery	36,194	35,237	0	28,064	0	59,000	59,000	0	0	0	5,302	851
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	33,553,626	32,032,242	240	16,965,357	12,698,992	11,517,083	32,603,630	588,232	789,707	6,061,356	6,384,031	788,539
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 134,279

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2019 NAIC Company Code 22292

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	44,319	45,124	0	29,486	0	204	477	0	(635)	303	7,460	986
2.1 Allied lines	395,810	368,123	0	233,978	0	(3,377)	2,473	5,460	6,402	2,172	74,913	8,809
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	902	947	0	656	0	(433)	(119)	0	(414)	18	142	20
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	713	1,981	0	119	0	(2,122)	(75)	0	122	188	100	16
5.1 Commercial multiple peril (non-liability portion)	1,469,233	1,460,172	0	673,256	314,670	391,162	233,343	8,880	11,901	16,106	233,902	32,698
5.2 Commercial multiple peril (liability portion)	1,402,675	1,330,232	0	636,744	506,025	233,497	505,427	84,957	132,736	319,671	247,669	31,465
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	3,435,695	3,230,565	0	1,542,323	370,691	307,672	302,460	31,771	(5,076)	20,136	572,747	76,461
9. Inland marine	3,074,995	2,865,925	0	1,315,014	906,975	1,002,313	415,075	24,965	32,253	44,328	639,873	68,442
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	7,612	7,825	0	3,244	0	89	89	0	36	36	1,588	169
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	500
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,665,493	1,689,888	0	805,947	380,614	24,697	1,732,074	43,634	50,092	109,032	160,760	36,903
17.1 Other Liability - occurrence	2,704,564	2,577,105	0	1,183,753	136,370	(474,511)	1,642,165	721	(67)	123,110	445,843	60,191
17.2 Other Liability - claims made	4,553,992	4,458,043	0	2,111,041	951,021	(530,406)	3,409,822	1,002,581	1,343,592	1,550,634	771,738	101,373
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	115,574	66,704	0	85,366	0	(4,653)	9,372	0	4,144	7,437	18,521	2,580
19.1 Private passenger auto no-fault (personal injury protection)	55	117	0	0	0	(1,660)	(1,660)	0	190	190	7	1
19.2 Other private passenger auto liability	702	1,344	0	0	8,236	1,214	1,498	0	942	732	(62,790)	16
19.3 Commercial auto no-fault (personal injury protection)	2,536	2,528	0	778	5,296	(3,605)	456	0	(1,032)	234	469	56
19.4 Other commercial auto liability	187,320	218,174	0	56,047	74,845	(9,603)	66,403	2,490	(426)	30,804	45,034	4,169
21.1 Private passenger auto physical damage	937	1,749	0	0	0	(15)	(85)	0	4	4	126	21
21.2 Commercial auto physical damage	85,148	83,574	0	32,046	8,199	14,355	4,807	(1)	(18)	96	15,329	1,895
22. Aircraft (all perils)	0	0	0	0	0	0	5	0	0	0	0	0
23. Fidelity	466,147	429,112	0	304,838	100,000	234,656	178,478	0	16,184	19,148	90,158	10,374
24. Surety	2,312,261	2,483,226	0	1,134,798	3,512,836	4,694,869	1,762,111	252,310	319,826	549,824	761,001	51,568
26. Burglary and theft	206,110	145,446	0	123,683	401,262	333,091	62,411	0	(6,863)	3,772	32,247	4,587
27. Boiler and machinery	65,610	67,345	0	28,310	154,839	151,047	0	0	0	0	10,177	1,460
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	22,198,403	21,535,249	0	10,301,427	7,831,879	6,358,481	10,327,007	1,457,768	1,903,893	2,797,975	4,067,014	494,760
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 25,051

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2019 NAIC Company Code 22292

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	1,288,032	1,377,650	0	639,781	368,110	366,734	117,702	9,185	5,183	33,065	174,861	31,737
2.1 Allied lines	2,921,797	3,002,514	0	1,336,938	119,030	(89,814)	(3,926)	18,736	29,786	36,622	478,193	76,381
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1,424	1,408	0	475	0	(247)	(159)	0	(124)	18	470	38
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	11,485,308	11,607,815	0	5,812,753	3,180,980	3,241,497	2,968,311	144,611	191,141	242,315	1,847,747	296,852
5.1 Commercial multiple peril (non-liability portion)	12,348,917	12,098,594	0	5,725,041	2,064,738	1,501,720	1,788,539	77,492	53,456	218,532	2,912,150	323,089
5.2 Commercial multiple peril (liability portion)	10,944,754	10,678,451	0	4,903,118	3,047,636	2,006,944	10,897,353	413,095	1,415,905	5,249,369	2,930,594	289,984
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	2,512,047	2,474,021	0	1,176,853	602,867	812,158	787,726	(33,009)	(54,173)	221,221	461,142	66,460
9. Inland marine	9,495,862	9,652,238	0	4,117,175	3,594,287	3,239,600	1,862,057	72,297	86,717	217,899	1,836,444	250,606
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	143,891	129,207	0	71,505	0	764	764	0	653	653	39,089	3,827
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	7,378,545	7,169,482	35,374	3,521,850	2,804,074	4,799,889	17,742,903	452,266	587,906	1,015,552	1,295,435	193,963
17.1 Other Liability - occurrence	13,364,895	13,063,408	0	6,084,346	3,575,356	2,068,382	17,498,206	177,167	909,714	2,251,869	2,262,197	354,542
17.2 Other Liability - claims made	14,118,492	13,451,935	0	6,595,513	1,351,782	2,534,753	7,396,384	1,976,871	2,336,212	5,223,151	2,499,082	374,904
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	172,200	171,900	0	112,425	86,024	(63,851)	325,896	6,009	445,157	506,528	37,112	4,358
19.1 Private passenger auto no-fault (personal injury protection)	1,711,263	1,017,520	0	935,194	818,726	1,455,819	795,205	11,316	8,591	0	302,991	46,922
19.2 Other private passenger auto liability	16,830,040	10,319,674	0	9,097,178	2,627,897	4,463,759	2,835,287	162	(31,955)	7,174	2,741,831	461,365
19.3 Commercial auto no-fault (personal injury protection)	20,995	25,181	0	9,912	11,828	(170,423)	45,395	7,827	(13,930)	2,928	9,730	544
19.4 Other commercial auto liability	2,996,849	3,262,684	0	1,423,743	1,663,135	1,405,291	4,651,019	337,434	393,319	602,788	668,343	77,986
21.1 Private passenger auto physical damage	15,793,748	9,697,073	0	8,495,202	6,483,895	7,030,683	1,229,756	162,681	161,665	203	2,721,210	432,538
21.2 Commercial auto physical damage	1,532,580	1,637,717	0	595,518	907,765	963,655	85,847	15,391	15,671	2,499	367,874	40,379
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	1,536,700	1,510,666	0	1,055,510	107,954	(236,703)	275,513	210	80,335	112,802	274,952	40,709
24. Surety	2,734,692	2,480,438	0	1,446,513	(25,080)	(877,014)	1,493,299	689,522	420,487	731,257	1,027,707	72,760
26. Burglary and theft	392,533	341,531	0	214,808	42,300	(70,471)	62,432	0	(95,080)	25,466	68,111	10,454
27. Boiler and machinery	221,336	220,531	0	65,439	126,100	126,100	0	0	0	0	38,112	5,885
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	129,946,900	115,391,638	35,374	63,436,790	33,559,404	34,509,225	72,855,509	4,539,263	6,946,636	16,701,911	24,995,377	3,456,283
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 537,380

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2019 NAIC Company Code 22292

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	187,441	177,809	0	88,573	5,869	9,109	3,290	0	(5,109)	2,222	29,770	2,899
2.1 Allied lines	696,433	572,931	0	344,852	19,225	13,763	18,608	0	851	6,811	113,569	10,797
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1,569	1,441	0	170	0	(74)	17	0	(100)	47	357	24
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	46,546	46,546	0	5,193	5,193	(60,626)	0
5.1 Commercial multiple peril (non-liability portion)	9,733,772	9,249,694	0	4,627,826	5,226,792	7,508,293	3,444,939	91,741	79,901	207,505	1,711,960	150,527
5.2 Commercial multiple peril (liability portion)	6,079,714	5,860,583	0	2,853,772	584,088	101,528	5,736,423	463,248	(257,138)	3,129,696	1,187,121	94,040
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	3,812,617	3,902,100	0	1,532,813	933,980	1,436,167	2,375,816	103,100	88,494	495,643	658,415	58,970
9. Inland marine	6,564,176	6,404,736	0	2,640,139	2,347,821	2,028,619	690,710	78,606	73,590	138,572	1,197,810	102,037
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	4,356	4,598	0	1,473	0	85	85	0	68	68	988	67
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	2,919,559	2,797,375	0	1,312,095	531,299	638,428	2,011,550	48,067	136,454	458,988	272,518	45,204
17.1 Other Liability - occurrence	2,610,573	2,402,583	0	1,206,989	304,882	554,936	2,070,999	33,615	103	400,923	554,962	40,378
17.2 Other Liability - claims made	14,106,640	14,015,254	0	6,048,898	1,370,672	7,036,416	10,701,452	1,457,268	3,881,094	6,705,391	2,047,200	218,086
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	171,598	155,146	0	55,457	0	117,093	710,600	29,618	54,096	48,038	27,593	2,654
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	15,265	15,265	0	(177)	(177)	(6,883)	0
19.2 Other private passenger auto liability	0	0	0	0	10,000	(2,096)	541	5,972	6,065	93	(32,229)	0
19.3 Commercial auto no-fault (personal injury protection)	557,001	580,971	0	235,690	293,509	329,052	869,720	19,869	84,012	91,420	42,253	4,466
19.4 Other commercial auto liability	1,273,599	1,282,136	0	512,198	758,883	(414,745)	505,669	22,741	(243,839)	191,120	224,001	19,699
21.1 Private passenger auto physical damage	0	0	0	0	10,237	9,871	(1,223)	(55)	(54)	1	(50,931)	0
21.2 Commercial auto physical damage	1,382,599	1,150,779	0	622,785	552,847	567,188	19,313	(3)	579	2,135	195,491	21,387
22. Aircraft (all perils)	0	0	0	0	0	0	3,342	0	0	0	0	0
23. Fidelity	1,133,142	1,080,739	0	946,936	1,037,407	311,144	174,395	7,219	114,015	128,222	194,963	17,526
24. Surety	976,952	1,177,556	0	455,646	(126,430)	85,028	1,251,279	6,028	(244,887)	458,763	288,600	15,118
26. Burglary and theft	1,077,103	1,092,046	0	446,645	293,903	428,132	463,797	0	(93,781)	39,628	167,752	16,659
27. Boiler and machinery	150,926	139,918	0	65,652	43,126	51,126	8,000	0	0	0	23,777	2,334
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	53,439,770	52,048,395	0	23,998,609	14,198,110	20,870,874	31,121,133	2,367,034	3,679,430	12,510,302	8,788,431	822,872
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 113,281

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2019 NAIC Company Code 22292

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	66,774	62,655	0	50,172	0	1,050	1,789	0	(901)	769	9,672	1,365
2.1 Allied lines	267,778	253,732	0	130,478	38,921	62,122	31,584	0	796	2,576	43,730	5,475
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	(80)	0	0	(103)	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	74,284	74,284	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	3,005,225	2,876,731	0	1,185,544	875,755	972,295	689,853	8,954	(9,734)	27,026	483,175	61,450
5.2 Commercial multiple peril (liability portion)	2,457,257	2,379,249	0	961,205	159,816	1,080,518	3,322,046	580,080	789,368	1,217,942	397,430	50,246
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	939,496	911,824	0	308,071	174,904	66,462	630,807	4,316	(77,655)	186,449	162,888	19,210
9. Inland marine	5,601,234	5,385,491	0	2,357,943	1,996,443	2,494,514	1,035,398	72,928	77,309	110,734	889,698	114,529
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	4,368	4,214	0	558	0	72	72	0	30	30	799	89
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	2,507,997	2,488,679	11,946	1,000,892	608,758	846,649	2,232,367	66,737	108,846	210,832	249,405	51,291
17.1 Other Liability - occurrence	5,083,857	4,860,391	0	2,207,134	5,498	5,139,656	7,932,061	0	(34,396)	149,016	818,942	103,951
17.2 Other Liability - claims made	6,702,920	6,516,840	0	2,912,998	1,231,529	3,291,956	4,559,507	904,659	2,007,885	2,517,313	1,037,704	137,226
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	191,852	158,174	0	86,581	0	(12,615)	37,684	0	24,911	35,362	29,746	3,923
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	(11,500)	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	1	1	0	0	0	(23,142)	0
19.3 Commercial auto no-fault (personal injury protection)	17,482	16,758	0	7,851	2,755	(112,644)	3,966	0	(6,152)	2,011	2,682	358
19.4 Other commercial auto liability	629,497	572,564	0	339,290	873,746	470,321	349,872	37,472	40,082	77,863	103,387	12,881
21.1 Private passenger auto physical damage	0	0	0	0	0	28,495	28,495	0	0	0	0	0
21.2 Commercial auto physical damage	277,872	247,616	0	142,843	109,253	101,977	15,107	(1)	257	513	42,565	5,697
22. Aircraft (all perils)	0	0	0	0	0	0	3,040	0	0	0	0	0
23. Fidelity	532,599	439,032	0	349,398	0	(9,734)	71,309	0	35,111	40,669	96,001	10,890
24. Surety	483,840	514,763	0	184,722	(8,227)	20,244	139,844	0	(2,603)	117,033	171,173	9,893
26. Burglary and theft	283,568	277,319	0	167,406	100,029	85,707	23,915	0	(8,053)	18,999	42,956	5,798
27. Boiler and machinery	38,648	37,029	0	19,777	0	0	0	0	0	0	5,684	790
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	29,092,264	28,003,061	11,946	12,412,863	6,169,180	14,601,250	21,171,501	1,675,145	2,944,998	4,715,137	4,564,495	595,062
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 36,644

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	2,050	2,151	0	20	0	53	69	0	(31)	34	291	91
2.1 Allied lines	77,220	70,230	0	24,239	0	(523)	1,320	0	466	896	13,500	3,428
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	145,524	140,997	0	99,604	2,343	4,806	6,921	0	904	3,182	27,904	6,461
5.2 Commercial multiple peril (liability portion)	69,862	75,538	0	42,472	0	(37,563)	109,968	0	(5,014)	50,802	12,771	3,122
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	998,269	989,755	0	273,884	140,849	245,906	339,457	1,073	(18,071)	26,590	174,882	44,319
9. Inland marine	518,173	505,754	0	210,038	114,283	71,913	33,227	0	1,579	12,931	115,090	23,064
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	7,733	7,689	0	5,283	0	99	99	0	52	52	1,344	343
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	300
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	128,461	128,492	0	43,725	136,050	48,331	72,893	3,051	8,783	18,392	12,444	5,803
17.1 Other Liability - occurrence	141,473	127,923	0	62,783	20,314	(68,644)	152,465	4,160	(45,438)	63,158	38,056	6,291
17.2 Other Liability - claims made	404,983	437,146	0	181,327	24,500	(206,939)	392,709	60,791	82,868	164,060	76,629	18,096
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	23,761	12,527	0	17,356	0	(4,492)	7,396	0	3,811	6,206	3,707	1,055
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	(15)	(15)	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	2	(2)	0	1	(1)	0	0
19.4 Other commercial auto liability	40,402	95,838	0	19,100	3,309,818	2,891,243	1,954,178	374,294	361,029	31,334	6,870	1,794
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	13,742	13,668	0	5,643	16,834	16,653	(75)	0	12	29	2,587	616
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	51,018	57,306	0	34,933	0	(4,786)	8,471	0	4,137	5,031	9,861	2,290
24. Surety	408,808	615,414	0	260,107	(187,712)	(464,796)	408,179	24,698	215,867	80,427	120,306	18,894
26. Burglary and theft	6,957	8,210	0	5,753	0	(61)	1,141	0	(581)	568	1,123	309
27. Boiler and machinery	2,173	2,248	0	743	0	0	0	0	0	0	362	96
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	3,040,609	3,290,886	0	1,287,010	3,577,279	2,491,202	3,488,416	468,052	610,359	463,691	617,727	136,372
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 5,054

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2019 NAIC Company Code 22292

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	5,452	4,810	0	1,805	0	347	269	0	(54)	85	907	209
2.1 Allied lines	239,079	184,728	0	114,648	0	(563)	4,213	0	1,188	2,197	39,632	9,175
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	4,844	4,806	0	1,751	0	(3,360)	(3,360)	0	2,402	2,402	727	186
5.1 Commercial multiple peril (non-liability portion)	479,750	483,321	0	228,264	259,278	139,055	127,016	7,962	14,223	15,231	80,593	18,414
5.2 Commercial multiple peril (liability portion)	480,797	491,474	0	188,283	157,894	(105,975)	324,112	51,718	62,375	257,961	89,053	18,447
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	641,868	664,100	0	297,751	40,487	1,094,392	1,350,302	1,924	(2,155)	59,839	164,467	24,619
9. Inland marine	827,329	777,375	0	306,326	89,673	54,575	43,359	788	(5,655)	16,247	190,167	31,736
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	19,868	17,062	0	8,682	0	688	688	0	189	189	3,091	762
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	803,125	690,843	0	284,185	147,673	517,218	289,965	7,805	26,883	57,172	81,885	30,847
17.1 Other Liability - occurrence	1,029,614	1,149,860	0	332,719	12,661	845,858	1,862,840	17,099	(6,893)	99,633	166,107	39,490
17.2 Other Liability - claims made	2,950,999	2,908,298	0	1,305,846	1,067,802	509,418	1,530,010	442,755	761,982	1,112,590	479,144	113,209
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	82,029	88,565	0	39,749	0	1,179	24,377	0	19,247	24,388	12,249	3,336
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	621	621	0	286	0	262	262	0	45	45	(1,701)	24
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	278,615	442,686	0	42,105	212,563	200,443	125,757	39,723	57,073	44,336	47,005	11,040
21.1 Private passenger auto physical damage	1,233	954	0	682	0	(31)	(31)	0	1	1	185	47
21.2 Commercial auto physical damage	108,486	142,120	0	27,891	44,213	31,454	(9,755)	0	188	317	16,078	4,445
22. Aircraft (all perils)	0	0	0	0	0	0	827	0	0	50	0	0
23. Fidelity	241,175	167,309	0	171,180	2,177	146,167	175,516	0	11,414	12,478	46,277	9,254
24. Surety	322,452	504,018	0	338,577	4,709,805	2,694,120	(1,950,113)	1,150,348	951,861	403,087	106,531	12,482
26. Burglary and theft	209,671	184,103	0	95,918	55,486	66,584	23,547	0	(12,868)	8,718	32,666	8,045
27. Boiler and machinery	8,344	7,302	0	3,950	0	0	0	0	0	0	1,502	320
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	8,735,351	8,914,355	0	3,790,598	6,799,712	6,191,831	3,919,801	1,720,122	1,881,446	2,116,966	1,556,565	336,087
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 14,562

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2019 NAIC Company Code 22292

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	42,994	42,802	0	8,692	0	5,629	4,016	0	(690)	904	6,894	1,070
2.1 Allied lines	90,216	86,725	0	38,215	91,957	66,206	3,537	0	649	1,240	16,893	2,245
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1,034	856	0	178	0	6	6	0	25	25	166	26
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	105,816	96,565	0	62,587	9,090	8,365	4,754	0	(925)	1,830	19,066	2,633
5.2 Commercial multiple peril (liability portion)	234,539	225,557	0	121,268	1,363,836	1,252,155	94,778	127,723	70,974	81,518	36,447	5,866
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	63,842	60,750	0	23,167	0	(1,435)	21,106	0	(667)	8,499	9,931	1,589
9. Inland marine	239,398	212,201	0	96,137	6,250	(6,280)	8,333	0	(5,490)	4,286	47,467	6,255
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	5,034	4,176	0	858	0	169	169	0	45	45	873	125
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	78,331	89,492	0	37,442	919	9,487	44,721	62	6,365	21,126	8,008	2,476
17.1 Other Liability - occurrence	65,845	63,896	0	24,265	1,334,275	1,308,314	81,074	9,156	(2,948)	48,112	333,630	1,681
17.2 Other Liability - claims made	382,391	386,736	0	197,974	397,885	508,652	450,733	410,299	395,631	288,336	68,975	9,723
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	(68)	(420)	0	1,901	0	(3,330)	2,341	0	724	1,903	307	80
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	101,322	108,208	0	54,138	2,524	(20,635)	19,543	0	4,456	10,014	10,170	2,521
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	37,412	39,464	0	19,783	30,767	25,179	2,862	0	56	84	4,790	931
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	11,341	39,850	0	21,304	0	(2,494)	5,658	0	2,280	2,714	2,152	282
24. Surety	174,472	166,674	0	60,571	0	34,931	61,429	0	4,206	42,249	61,612	8,207
26. Burglary and theft	1,537	64,203	0	33,185	0	(3,237)	9,769	0	(4,897)	5,472	321	38
27. Boiler and machinery	8,600	8,416	0	1,837	0	0	0	0	0	0	1,289	214
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,644,056	1,696,151	0	803,502	3,237,503	3,181,682	814,829	547,240	469,794	518,357	628,991	45,962
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 2,080

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2019 NAIC Company Code 22292

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	7	6	0	2	0	0	0	0	(1)	0	1	0
2.1 Allied lines	53,898	38,996	0	31,209	0	(275)	813	0	236	449	10,244	856
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	78,228	78,424	0	29,852	10,441	77,686	69,261	0	1,985	3,192	14,779	1,242
5.2 Commercial multiple peril (liability portion)	50,395	43,999	0	22,557	21,000	15,525	22,475	653	(1,018)	20,857	10,402	808
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	8,382	3,943	0	5,631	0	(3,110)	1,576	0	(992)	696	1,919	133
9. Inland marine	355,617	225,766	0	191,207	2,590	(146,937)	9,748	0	(972)	4,930	50,955	5,647
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	94	94	0	0	0	4	4	0	1	1	15	1
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	149,209	132,232	0	22,208	3,053	2,009	203,484	2,704	8,820	8,261	14,652	2,374
17.1 Other Liability - occurrence	175,613	167,190	0	80,839	0	161,997	245,838	0	51,307	101,439	31,401	2,789
17.2 Other Liability - claims made	535,856	464,211	0	239,686	65,000	(23,759)	47,055	43,016	89,221	133,420	101,819	8,509
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	769	738	0	477	0	(1,968)	1,290	0	504	1,190	114	12
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	76,998	96,789	0	24,474	9,370	(125,286)	78,637	2,860	176	11,393	12,504	1,223
21.1 Private passenger auto physical damage	0	0	0	0	0	18,662	18,662	0	0	0	0	0
21.2 Commercial auto physical damage	45,956	49,121	0	17,535	51,515	77,743	27,282	0	62	97	6,824	730
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	18,729	14,660	0	11,555	0	(850)	1,726	0	960	1,119	2,629	301
24. Surety	222,445	229,591	0	104,094	0	(9,563)	94,494	40,582	65,625	51,265	69,783	3,559
26. Burglary and theft	25,217	7,597	0	17,620	0	481	530	0	396	431	2,746	400
27. Boiler and machinery	1,029	945	0	845	0	0	0	0	0	0	204	16
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,798,442	1,554,302	0	799,791	162,969	42,359	822,875	89,815	216,310	338,740	330,991	28,600
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 1,293

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2019 NAIC Company Code 22292

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	8,718	9,151	0	2,583	0	549	511	0	(138)	153	485	245
2.1 Allied lines	132,848	129,616	0	60,331	4,200	5,415	4,574	0	1,058	1,655	24,808	3,736
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1,422	1,123	0	299	0	(258)	(132)	0	(153)	21	224	40
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	441,555	425,200	0	221,879	97,254	107,665	26,133	0	(485)	8,219	92,536	12,417
5.2 Commercial multiple peril (liability portion)	438,110	515,970	0	187,565	67,299	(152,689)	614,357	182,451	171,568	232,939	77,251	12,337
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	108,276	106,906	0	41,694	27,821	(66,746)	39,769	0	(6,380)	19,196	26,833	3,045
9. Inland marine	2,797,865	2,572,068	0	1,029,396	832,831	985,541	296,506	425	2,298	56,722	488,965	78,683
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	7,742	7,491	0	6,352	0	127	127	0	50	50	1,291	218
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	500
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	572,980	515,669	0	169,493	94,662	565,430	1,220,825	3,904	11,927	69,224	55,673	15,789
17.1 Other Liability - occurrence	399,216	443,742	0	159,348	4,240	88,887	437,285	12,421	(19,626)	57,479	83,993	11,323
17.2 Other Liability - claims made	857,184	853,905	0	368,482	175,241	307,822	612,164	259,528	448,398	508,331	153,890	24,581
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	24,274	22,122	0	19,798	0	(3,224)	4,785	0	2,683	4,662	3,890	683
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	(571)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	79,926	66,325	0	44,926	542,210	(330,474)	62,019	61,209	10,254	10,061	33,482	2,248
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	12,532	10,581	0	5,818	3,589	3,592	(48)	0	6	22	2,014	352
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	73,074	94,931	0	59,572	50,000	(5,258)	11,353	0	5,086	5,492	10,067	2,368
24. Surety	548,372	656,663	0	328,811	4,316	(19,287)	158,619	92,643	(36,487)	128,058	125,626	15,549
26. Burglary and theft	9,589	22,652	0	15,820	0	(1,638)	2,844	0	(3,181)	1,015	1,473	270
27. Boiler and machinery	16,275	15,087	0	6,273	0	0	0	0	0	0	2,616	458
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	6,529,958	6,469,202	0	2,728,440	1,903,663	1,485,454	3,491,691	612,581	586,878	1,103,299	1,184,546	184,842
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 11,565

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2019 NAIC Company Code 22292

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	172,006	170,297	0	87,942	59,678	60,895	6,358	65	2,880	3,502	28,971	6,534
2.1 Allied lines	370,034	339,596	0	188,587	0	(19,015)	(2,736)	0	4,013	3,958	70,787	14,057
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	2,231	2,201	0	1,021	0	(477)	(256)	0	(317)	23	284	85
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	945,632	426,017	0	615,066	11,158	27,630	29,210	0	2,762	4,726	196,976	35,524
5.1 Commercial multiple peril (non-liability portion)	2,303,660	2,280,646	0	1,092,198	585,264	740,669	237,939	6,801	(4,504)	37,430	396,641	87,514
5.2 Commercial multiple peril (liability portion)	2,080,138	1,952,053	0	929,194	502,270	(705,221)	3,235,742	90,091	305,212	932,285	412,355	79,028
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	950,196	927,274	0	399,012	178,776	125,177	840,547	25,883	84,697	147,726	153,825	36,097
9. Inland marine	2,148,072	2,131,239	0	1,077,756	1,101,699	599,064	191,386	1,208	7,441	52,658	429,029	81,590
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	17,680	15,765	0	8,376	0	143	143	0	107	107	3,463	672
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	2,941,071	2,958,023	4,420	1,300,808	1,097,739	119,455	4,774,057	31,769	78,044	410,801	288,121	112,156
17.1 Other Liability - occurrence	3,061,154	2,924,162	0	1,398,130	5,790	1,555,652	3,958,509	34,178	(32,520)	207,302	530,621	116,297
17.2 Other Liability - claims made	1,871,709	1,823,029	0	889,424	299,179	(428,007)	663,285	203,679	(100,884)	760,669	299,634	71,138
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	33,561	35,167	0	15,063	1,850	(9,126)	22,807	1,625	13,306	20,183	6,238	1,275
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	4,809	6,624	0	1,710	0	(21)	(27,757)	0	(149)	279	(22,758)	183
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	419,574	525,057	0	174,589	82,663	68,026	275,161	4,463	15,097	87,036	73,071	15,939
21.1 Private passenger auto physical damage	6,219	7,772	0	2,582	3,721	3,665	(17,535)	(21)	(23)	8	(2,712)	236
21.2 Commercial auto physical damage	229,370	288,277	0	92,986	175,371	185,459	2,555	1,648	1,639	493	39,353	8,714
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	243,149	226,974	0	221,201	7,593	(28,858)	35,548	0	11,935	17,345	47,582	9,237
24. Surety	316,232	262,314	0	190,432	(700)	(93,805)	123,737	0	(70,114)	88,154	130,123	12,013
26. Burglary and theft	58,582	54,273	0	43,658	0	(23,125)	7,737	0	(16,892)	4,255	10,134	2,225
27. Boiler and machinery	39,166	35,555	0	17,987	0	0	0	0	0	0	6,254	1,488
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	18,214,245	17,392,315	4,420	8,747,722	4,112,051	2,178,180	14,356,437	401,389	301,730	2,778,940	3,097,992	692,002
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 49,468

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	444,408	466,979	0	222,625	313,281	665,023	718,231	23,399	42,651	30,043	56,267	9,477
2.1 Allied lines	2,009,736	2,110,611	0	930,071	647,556	1,504,217	1,289,931	30,304	42,235	23,339	332,190	42,784
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	612	612	0	0	0	(93)	(23)	0	(71)	5	93	13
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	7,839,528	5,924,572	0	4,248,515	2,242,129	2,655,914	806,504	22,147	34,098	86,984	1,304,377	166,890
5.1 Commercial multiple peril (non-liability portion)	5,846,153	6,133,836	0	2,772,376	2,131,387	2,244,537	983,953	20,157	(67,565)	104,071	841,222	124,482
5.2 Commercial multiple peril (liability portion)	7,031,877	7,327,566	0	3,488,039	1,888,001	2,777,639	10,242,278	484,867	772,540	4,419,787	1,167,188	149,782
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,328,969	1,384,254	0	644,476	714,077	(637,978)	790,124	97,042	113,312	360,346	280,457	28,827
9. Inland marine	8,038,736	8,011,452	0	3,551,931	5,366,792	3,557,095	1,666,572	61,923	44,686	177,916	1,634,558	171,131
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	37,876	35,524	0	19,249	0	759	759	0	307	307	6,582	806
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	10,185,356	9,917,895	422	4,808,251	4,034,274	2,024,355	36,023,668	606,308	733,221	1,048,195	946,120	216,830
17.1 Other Liability - occurrence	8,277,502	8,211,067	0	3,987,489	1,198,533	(110,200)	9,897,200	181,975	362,464	1,284,264	1,363,210	180,521
17.2 Other Liability - claims made	14,167,673	12,981,997	0	6,583,008	2,713,427	3,384,594	6,716,478	1,798,461	1,625,318	4,989,147	2,781,024	301,605
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	332,730	453,852	0	117,264	20,688	35,207	857,074	78,652	274,166	468,169	56,429	7,083
19.1 Private passenger auto no-fault (personal injury protection)	6,912,017	6,713,072	0	3,382,852	2,732,120	1,662,576	4,032,191	567,607	317,998	1,459,361	877,937	147,145
19.2 Other private passenger auto liability	20,176,837	19,235,508	0	9,906,112	9,327,447	13,271,066	19,579,672	1,037,173	320,279	1,497,441	2,426,261	429,528
19.3 Commercial auto no-fault (personal injury protection)	22,643	26,740	0	10,254	323	(13,482)	(42,469)	0	(5,911)	4,066	3,399	485
19.4 Other commercial auto liability	854,940	956,449	0	367,972	226,699	(515,066)	2,030,538	148,834	146,942	261,887	(51,352)	18,200
21.1 Private passenger auto physical damage	13,193,698	12,270,371	0	6,574,681	6,714,817	6,606,454	(149,176)	(29)	(5,329)	15,020	1,677,207	280,870
21.2 Commercial auto physical damage	210,199	215,319	0	114,389	40,561	41,437	26	(3)	(8)	423	35,989	4,475
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	913,395	845,764	0	564,524	3,707	(25,759)	134,477	0	76,345	85,688	154,740	19,547
24. Surety	1,141,058	1,233,750	0	545,938	139,860	(358,546)	517,410	8,320	(22,222)	495,089	348,788	24,381
26. Burglary and theft	494,403	487,152	0	261,772	355,098	168,816	123,988	37,634	(33,478)	27,883	78,907	10,525
27. Boiler and machinery	157,451	170,086	0	68,501	150,277	146,277	1,000	0	0	0	26,633	3,352
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	109,617,797	105,114,428	422	53,170,289	40,961,054	39,084,842	96,220,406	5,204,771	4,771,978	16,839,431	16,348,226	2,338,739
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 307,494

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE HANOVER INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2019 NAIC Company Code 22292

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	(5,799)	4,247	0	31	0	603	485	0	(592)	98	(869)	73
2.1 Allied lines	198,752	180,501	0	82,498	0	1,812	7,702	0	1,970	2,640	31,692	7,733
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	172,565	189,603	0	82,545	7,424,373	7,080,878	9,749	118,934	119,399	4,487	60,746	6,791
5.2 Commercial multiple peril (liability portion)	105,827	103,186	0	53,473	20,000	31,455	171,514	13,130	7,782	42,990	18,952	4,149
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	226,640	225,242	0	19,842	663,949	1,011,080	381,273	12,224	2,807	19,803	40,767	8,842
9. Inland marine	1,254,679	1,084,956	0	590,119	329,635	174,290	92,831	3,399	1,459	23,794	237,778	48,496
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	5,529	4,397	0	4,033	0	87	87	0	32	32	824	210
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	150
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	469,811	442,996	0	214,309	271,027	610,554	518,078	14,795	27,863	47,032	44,131	18,074
17.1 Other Liability - occurrence	154,975	165,013	0	95,700	2,497	(5,984)	187,034	0	(12,112)	33,900	13,467	6,175
17.2 Other Liability - claims made	491,708	461,003	0	242,220	225,000	(20,816)	195,104	60,589	68,225	152,454	95,879	19,152
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	5,689	3,166	0	2,846	0	(753)	1,960	0	1,208	1,775	210	204
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	5	5	0	6	6	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	15,661	21,260	0	5,098	855	1,639	4,484	0	258	2,266	(44,819)	611
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	6,509	5,253	0	1,727	2,937	2,883	(32)	0	9	10	1,096	234
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	70,652	43,230	0	50,776	9,592	8,622	5,049	0	2,531	2,533	13,490	2,673
24. Surety	81,938	160,579	0	36,012	(311,363)	(315,019)	34,853	(63,673)	(78,478)	35,595	25,899	4,059
26. Burglary and theft	32,735	27,998	0	20,508	0	(1,302)	2,592	0	(1,621)	1,574	6,554	1,244
27. Boiler and machinery	11,527	9,637	0	5,752	0	0	0	0	0	0	1,363	452
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	3,299,398	3,132,267	0	1,507,489	8,638,502	8,580,034	1,612,768	159,398	140,746	370,989	547,160	129,322
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 3,397

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New York DURING THE YEAR 2019 NAIC Company Code 22292

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	997,030	1,039,890	0	496,049	548,633	513,216	117,782	32,556	20,468	26,713	123,225	19,117
2.1 Allied lines	3,706,518	3,689,465	0	1,595,899	1,463,300	4,605,925	3,442,074	56,465	72,040	39,846	601,909	77,223
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	242	206	0	45	0	(10)	(3)	0	(3)	5	39	5
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	37,260,158	39,090,010	0	18,598,605	18,235,032	16,136,837	12,107,648	290,619	217,946	593,895	7,432,630	805,543
5.1 Commercial multiple peril (non-liability portion)	13,376,574	13,850,653	0	6,194,319	3,874,525	3,732,298	3,850,365	187,025	(55,585)	222,189	2,206,190	290,195
5.2 Commercial multiple peril (liability portion)	16,837,597	17,035,000	0	7,669,998	8,315,895	6,628,028	42,590,253	3,161,573	3,450,823	14,063,516	2,933,047	364,627
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	3,158,939	3,014,146	0	1,304,399	885,501	2,914,799	3,916,681	125,126	337,183	852,191	540,707	68,369
9. Inland marine	14,765,573	14,680,357	0	7,246,228	7,338,781	8,741,544	4,062,348	145,215	127,745	318,956	2,817,080	319,572
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	211,613	227,536	0	105,585	0	4,169	4,169	0	1,700	1,700	37,028	4,584
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	8,546,976	8,568,655	0	3,382,601	2,994,759	3,416,033	23,166,773	270,735	515,059	953,790	777,766	185,081
17.1 Other Liability - occurrence	15,246,636	13,845,884	0	7,467,959	11,786,268	8,739,134	29,021,597	696,704	625,213	2,793,057	2,468,052	330,000
17.2 Other Liability - claims made	14,817,506	13,990,760	0	6,720,276	4,382,221	4,736,778	11,323,456	2,350,780	1,327,459	6,722,644	2,448,353	320,698
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	420,386	426,770	0	216,871	13,300	(148,937)	855,171	41,795	371,008	522,916	72,560	9,101
19.1 Private passenger auto no-fault (personal injury protection)	25,714	27,833	0	8,129	26,238	10,295	(34,144)	73,041	70,824	3,152	3,879	557
19.2 Other private passenger auto liability	112,663	121,223	0	36,712	173,539	198,495	(80,591)	69,316	65,967	13,154	(112,970)	2,438
19.3 Commercial auto no-fault (personal injury protection)	105,173	116,514	0	47,048	10,079	(54,460)	63,612	2,382	(16,939)	16,035	17,516	2,276
19.4 Other commercial auto liability	1,955,198	2,062,732	0	859,545	756,336	1,732,376	7,377,175	265,663	293,172	765,367	219,900	42,317
21.1 Private passenger auto physical damage	66,258	71,491	0	21,885	(91)	4,304	(86,894)	(30)	(79)	95	7,708	1,434
21.2 Commercial auto physical damage	883,960	949,870	0	382,093	438,007	439,462	64,460	(7)	388	1,780	160,693	19,132
22. Aircraft (all perils)	0	0	0	0	0	0	8,703	0	0	2,489	0	0
23. Fidelity	1,612,965	1,517,816	0	1,114,800	(3,185)	(97,280)	475,294	6,076	137,398	148,125	304,724	34,910
24. Surety	8,711,448	9,729,005	0	4,651,074	5,566,593	166,661	2,537,022	2,465,847	2,975,009	4,223,340	2,712,078	188,543
26. Burglary and theft	537,232	545,672	0	263,110	85,359	(701)	52,122	0	(79,279)	30,438	89,980	11,627
27. Boiler and machinery	316,699	312,401	0	134,806	292,500	223,500	0	0	0	0	47,643	6,864
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	143,673,058	144,913,889	0	68,518,036	67,183,590	62,642,466	144,835,073	10,240,881	10,457,517	32,315,393	25,909,737	3,104,213
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 449,482

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2019 NAIC Company Code 22292

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	188,179	222,812	0	88,246	132,106	137,265	21,030	10,981	12,023	3,950	29,897	5,537
2.1 Allied lines	1,123,243	1,116,153	0	480,225	932,300	(1,992,029)	163,622	74,949	27,795	24,272	193,829	29,748
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1,314	500	0	814	0	(57)	(57)	0	9	9	222	35
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	356,619	413,942	0	169,177	311,198	68,401	67,835	3,645	3,429	4,789	43,313	9,396
5.1 Commercial multiple peril (non-liability portion)	2,517,770	2,496,911	0	1,147,813	846,513	368,027	323,087	19,013	19,682	41,663	317,539	66,597
5.2 Commercial multiple peril (liability portion)	1,632,693	1,652,327	0	714,993	111,944	293,871	1,752,134	135,307	219,753	857,789	299,660	43,214
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	526,454	553,584	0	182,514	336,413	101,752	769,677	133,596	50,867	109,046	141,770	13,870
9. Inland marine	9,609,957	9,363,862	0	3,968,103	3,932,476	3,316,815	1,588,931	46,143	109,925	288,368	1,986,530	253,185
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	2,085	550	0	1,535	0	0	0	0	0	0	357	55
12. Earthquake	12,891	12,347	0	3,587	0	241	241	0	95	95	2,003	340
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	2,492,395	2,401,116	264	992,009	516,113	911,865	2,313,255	34,013	88,553	245,492	244,149	65,617
17.1 Other Liability - occurrence	2,820,472	2,634,344	0	1,312,786	5,034,092	5,434,484	5,194,534	63,668	4,363	352,991	487,340	74,306
17.2 Other Liability - claims made	5,515,554	4,997,821	0	2,520,821	1,179,265	1,967,964	3,261,498	1,055,459	427,927	2,547,978	908,102	145,442
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	546,909	254,406	0	359,641	17,128	76,265	122,093	0	34,130	57,908	83,890	14,409
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	123,100	140,533	0	46,319	67,954	87,757	99,196	221	3,020	9,746	(22,652)	3,218
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	516,072	551,552	0	185,645	415,854	177,323	575,055	15,886	19,771	84,483	21,595	13,597
21.1 Private passenger auto physical damage	112,669	123,851	0	43,256	26,122	30,788	(2,376)	0	(90)	151	16,184	2,956
21.2 Commercial auto physical damage	56,014	56,603	0	26,086	8,398	3,613	1,289	0	44	127	9,549	1,476
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	364,923	379,736	0	314,055	82,492	(137,084)	127,224	0	22,632	27,805	66,969	9,614
24. Surety	2,234,700	1,997,155	0	1,493,935	(35,161)	232,259	(2,818,711)	22,559	(75,677)	346,393	607,909	58,896
26. Burglary and theft	257,736	244,812	0	98,080	85,497	65,904	33,173	159	(14,436)	19,158	39,286	6,797
27. Boiler and machinery	111,478	111,310	0	42,490	0	0	0	0	0	0	18,773	2,937
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	31,123,227	29,726,227	264	14,192,130	14,000,704	11,145,424	13,592,730	1,615,599	953,815	5,022,213	5,496,214	821,242
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 66,111

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2019 NAIC Company Code 22292

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	9,417	6,859	0	3,517	0	466	423	0	61	110	1,442	197
2.1 Allied lines	351,646	236,617	0	174,273	340,827	727,946	390,144	0	2,056	2,551	57,173	7,363
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	68,073	88,030	0	50,643	33,926	99,390	68,605	72	(1,035)	781	14,120	1,608
5.2 Commercial multiple peril (liability portion)	62,084	56,219	0	36,789	1,494	17,460	103,341	102	(70,997)	23,355	13,559	1,398
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,675	1,621	0	1,210	(9,080)	(12,937)	2,330	8,265	7,952	947	292	35
9. Inland marine	753,829	691,632	0	328,420	285,984	275,721	28,762	0	2,852	14,835	134,392	15,783
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	76	38	0	38	0	1	1	0	0	0	19	2
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	1,000
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	40,008	38,253	0	22,167	0	6,265	24,746	0	(590)	2,867	6,897	838
17.2 Other Liability - claims made	802,720	733,282	0	335,580	0	136,553	160,763	7,495	250,388	318,590	138,221	16,845
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	8,411	8,411	0	67	0	292	1,340	0	1,298	1,511	1,297	176
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	2,718	3,060	0	1,635	0	16,253	17,187	0	(217)	235	435	57
19.4 Other commercial auto liability	53,691	57,734	0	33,870	4,829	13,237	17,655	0	1,550	6,420	9,328	1,132
21.1 Private passenger auto physical damage	0	0	0	0	0	2,805	2,805	0	0	0	0	0
21.2 Commercial auto physical damage	35,068	35,601	0	21,861	22,443	36,248	14,151	0	40	71	6,003	737
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	5,902	7,253	0	5,872	0	(198)	928	0	519	600	1,171	124
24. Surety	161,038	135,667	0	70,991	0	4,664	41,057	0	56,317	22,378	52,733	3,389
26. Burglary and theft	24,717	28,238	0	11,096	0	360	2,530	0	(213)	1,710	4,512	518
27. Boiler and machinery	26,028	15,043	0	14,230	0	0	0	0	0	0	3,981	545
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	2,407,101	2,143,558	0	1,112,259	680,423	1,324,526	876,768	15,934	249,981	396,961	445,575	51,747
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2019 NAIC Company Code 22292

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	288,357	320,315	0	139,796	178,960	122,978	15,524	0	8,122	5,373	36,405	5,130
2.1 Allied lines	449,529	607,668	0	180,202	219,748	182,912	29,188	15,528	24,417	7,372	68,483	7,993
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	2,425	2,425	0	170	170	(667)	0
5.1 Commercial multiple peril (non-liability portion)	2,138,562	2,158,232	0	999,071	1,535,866	1,811,884	447,835	26,625	9,782	26,576	396,603	38,223
5.2 Commercial multiple peril (liability portion)	1,277,215	1,287,898	0	604,254	99,759	827,981	1,927,620	107,174	318,635	873,550	229,131	22,723
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	514,207	557,042	0	234,225	1,030,711	(548,429)	409,300	24,871	(128,857)	115,678	98,501	9,142
9. Inland marine	1,766,246	1,660,222	0	654,242	148,285	101,576	280,612	5,615	(9,465)	35,819	365,049	31,546
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	10,457	12,179	0	5,320	0	219	219	0	95	95	1,550	186
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	(95)	(95)	0	0	0	(16)	(16)	0	(4)	(4)	(8)	0
17.1 Other Liability - occurrence	1,271,574	1,154,507	0	603,991	123,976	181,435	1,224,326	165,761	49,553	242,388	240,619	22,608
17.2 Other Liability - claims made	4,842,849	4,674,172	0	2,235,200	2,177,583	2,609,023	2,098,970	1,059,999	1,406,128	1,851,950	967,828	86,251
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	85,793	95,272	0	62,819	0	54,424	127,354	23,877	48,943	39,866	13,758	1,530
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	1,150	1,150	0	15	15	0	0
19.2 Other private passenger auto liability	8,273,706	8,150,332	0	3,986,512	6,607,538	7,822,286	9,889,195	194,542	164,764	623,319	1,210,083	147,103
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	247,093	258,000	0	112,070	303,347	1,021,641	1,165,539	120,079	(192,171)	58,402	44,933	4,393
21.1 Private passenger auto physical damage	8,090,578	7,869,347	0	3,874,013	4,018,141	3,970,775	7,156	1,644	368	9,500	1,189,055	143,846
21.2 Commercial auto physical damage	93,543	106,200	0	41,890	13,480	15,244	1,182	0	27	245	16,573	1,663
22. Aircraft (all perils)	0	0	0	0	0	0	3,425	0	0	0	0	0
23. Fidelity	625,383	480,054	0	508,156	250,000	262,807	452,574	0	38,257	44,026	109,502	11,119
24. Surety	1,150,931	1,082,127	0	446,116	1,523,696	1,768,346	679,918	111,059	30,423	408,378	393,715	20,463
26. Burglary and theft	256,381	239,367	0	156,454	0	(42,136)	39,915	0	(13,908)	15,700	40,324	4,558
27. Boiler and machinery	23,479	31,969	0	8,604	0	0	0	0	0	0	4,009	418
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	31,405,788	30,744,808	0	14,852,935	18,231,090	20,166,525	18,803,411	1,856,774	1,755,294	4,358,418	5,425,446	558,895
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 148,967

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2019 NAIC Company Code 22292

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	126,946	133,532	0	65,658	64,801	67,299	6,177	0	3,917	2,023	11,348	3,066
2.1 Allied lines	536,089	551,355	0	211,321	64,724	56,236	66,726	19,575	28,869	7,995	77,609	12,985
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	245	51	0	194	0	(2)	(2)	0	1	1	39	6
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	12,338,876	12,484,011	0	5,967,501	9,813,046	10,807,244	3,273,354	52,329	60,173	136,668	1,899,542	299,138
5.1 Commercial multiple peril (non-liability portion)	264,886	295,214	0	137,289	40,885	102,733	68,643	0	(1,028)	6,069	48,431	6,434
5.2 Commercial multiple peril (liability portion)	89,138	115,979	0	43,679	682	160,207	297,898	9,724	32,876	118,872	17,088	2,175
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	71,921	110,111	0	29,119	15,443	14,847	117,430	0	(9,067)	19,451	21,995	1,746
9. Inland marine	2,846,069	2,690,178	0	1,187,271	1,654,654	1,727,185	1,063,319	9,569	27,395	58,176	423,059	69,005
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	214,309	225,441	0	101,596	0	8,331	8,331	0	3,193	3,193	33,252	5,196
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	1,000
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	116,566	104,474	651	70,399	285,720	(580,438)	1,165,615	10,522	6,466	17,150	10,431	3,069
17.1 Other Liability - occurrence	287,435	286,628	0	98,610	0	(72,885)	146,321	944	(35,550)	66,750	51,150	6,977
17.2 Other Liability - claims made	1,522,549	1,443,118	0	678,981	966,603	50,410	305,222	243,518	254,502	690,831	258,263	36,918
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	6,806	4,678	0	2,502	0	(5,152)	4,573	0	381	1,962	1,043	165
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	24,173	25,071	0	8,039	5,812	11,063	(2,353)	0	(1,220)	2,326	(1,205)	586
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	83,821	201,915	0	20,307	262,360	260,686	121,807	428	3,626	26,687	15,498	2,179
21.1 Private passenger auto physical damage	17,325	18,323	0	5,883	8,990	8,655	(6,858)	0	(2)	24	2,285	420
21.2 Commercial auto physical damage	14,187	23,283	0	4,526	19,180	23,722	8,492	0	6	60	2,595	429
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	144,086	62,298	0	117,525	0	(261)	6,454	0	3,944	3,878	31,392	3,497
24. Surety	206,438	207,617	0	120,024	0	(13,775)	104,919	0	(99,786)	56,627	73,012	5,272
26. Burglary and theft	36,158	33,718	0	14,897	0	28	3,373	0	(2,275)	1,972	6,300	877
27. Boiler and machinery	7,651	6,390	0	3,664	0	0	0	0	0	0	1,389	186
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	18,955,674	19,023,385	651	8,888,985	13,202,900	12,626,133	6,759,441	346,609	276,421	1,220,715	2,984,516	461,326
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 26,495

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	2,856	3,494	0	1,767	0	294	280	0	(48)	57	458	43
2.1 Allied lines	47,845	50,041	0	23,389	217,755	101,281	1,800	0	118	566	7,546	714
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	1,718,700	1,654,873	0	826,566	1,862,149	923,546	808,038	32,535	10,984	18,333	263,655	25,772
5.2 Commercial multiple peril (liability portion)	1,201,945	1,198,490	0	571,024	1,094,587	2,120,517	3,177,448	93,869	(39,530)	613,364	202,437	17,967
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	813,195	831,294	0	408,078	1,881,517	(1,869,414)	194,733	26,555	(29,068)	125,512	131,825	12,135
9. Inland marine	842,295	798,055	0	316,327	133,735	720,970	706,499	6,721	6,580	17,265	176,680	12,607
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	205,665	207,059	0	99,466	0	9,436	9,436	0	3,279	3,279	32,957	3,069
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	275,512	280,231	0	136,857	39,393	153,721	274,334	1,978	50,555	105,968	28,584	4,434
17.1 Other Liability - occurrence	2,226,590	2,327,977	0	1,026,449	2,127	6,593,253	11,102,905	822	(83,396)	297,964	373,414	33,229
17.2 Other Liability - claims made	3,308,186	3,176,334	0	1,561,944	1,241,565	3,006,050	2,656,329	483,072	869,152	1,407,770	523,454	49,368
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	51,883	71,828	0	31,679	0	(22,647)	30,705	0	16,490	37,051	8,673	774
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	(35)	(35)	0	(4,950)	0
19.3 Commercial auto no-fault (personal injury protection)	1,324	1,243	0	1,011	0	(96,441)	390	0	(1,542)	196	200	20
19.4 Other commercial auto liability	53,359	54,785	0	34,814	0	(12,916)	22,168	0	(4,909)	11,935	6,308	797
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	17,089	18,394	0	11,895	0	88	(161)	0	20	53	2,341	255
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	126,142	131,366	0	73,603	18,165	100,703	91,947	0	6,431	5,351	22,402	1,993
24. Surety	402,696	426,606	0	193,192	0	(30,068)	66,181	0	(89,449)	74,209	101,852	6,077
26. Burglary and theft	162,025	156,565	0	63,461	17,219	24,385	12,129	0	(16,301)	8,414	24,037	2,418
27. Boiler and machinery	13,640	12,923	0	6,731	0	0	0	0	0	0	1,947	204
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	11,470,947	11,401,558	0	5,388,253	6,508,212	11,722,758	19,155,161	645,517	699,331	2,727,287	1,903,820	171,876
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 17,808

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2019 NAIC Company Code 22292

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	84,368	75,054	0	48,591	(25)	69	595	0	(2,227)	(932)	12,869	1,903
2.1 Allied lines	959,870	1,057,770	0	407,791	304,734	286,428	14,791	0	5,718	11,379	171,631	22,138
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	713	76	0	642	0	92	105	0	21	38	142	15
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	4,589,651	3,652,207	0	2,543,331	1,961,660	2,260,482	927,868	45,602	93,851	57,932	723,720	101,030
5.1 Commercial multiple peril (non-liability portion)	1,562,038	1,674,647	0	700,160	3,477,049	2,544,315	434,975	33,005	6,097	25,070	266,367	35,864
5.2 Commercial multiple peril (liability portion)	1,907,372	1,793,119	0	897,893	388,522	454,134	2,628,701	417,594	656,092	1,160,525	326,469	43,413
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	343,219	239,657	0	169,296	9,846	41,363	89,003	39	12,480	38,490	79,299	7,451
9. Inland marine	2,760,676	2,695,295	0	1,189,433	1,095,503	1,181,121	359,100	11,475	10,215	54,366	555,666	62,058
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	20,451	14,264	0	13,037	0	(238)	317	0	126	126	3,585	451
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	200
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,823,811	1,549,457	134	746,449	168,518	240,388	1,074,646	11,176	44,872	146,261	186,535	40,249
17.1 Other Liability - occurrence	3,073,220	2,886,470	0	1,478,439	172,704	1,681,046	4,668,115	193,670	178,393	355,729	521,474	69,583
17.2 Other Liability - claims made	4,911,633	4,460,905	0	2,324,178	2,211,479	(308,837)	2,259,982	715,858	137,958	1,729,206	859,673	110,429
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	197,887	154,575	0	104,550	0	(26,971)	60,155	0	68,724	95,884	31,803	4,339
19.1 Private passenger auto no-fault (personal injury protection)	525,017	434,825	0	284,909	295,986	539,321	311,434	3,545	28,858	25,313	69,707	11,605
19.2 Other private passenger auto liability	3,969,539	3,241,496	0	2,170,424	994,388	2,760,474	2,942,812	17,598	175,591	156,405	509,376	87,589
19.3 Commercial auto no-fault (personal injury protection)	8,393	8,578	0	2,657	16,776	34,640	40,043	0	(1,521)	1,146	1,649	193
19.4 Other commercial auto liability	324,468	324,299	0	125,524	276,593	1,220,904	1,536,839	42,632	47,853	75,823	116,351	7,355
21.1 Private passenger auto physical damage	4,441,786	3,513,559	0	2,414,797	2,690,861	2,695,223	82,966	365	3,317	3,412	591,277	97,626
21.2 Commercial auto physical damage	103,470	108,227	0	36,140	93,250	97,883	9,930	(1)	3	202	15,380	2,363
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	504,852	517,038	0	313,409	(1,889)	(118,454)	77,997	25	41,064	48,119	99,417	11,474
24. Surety	1,327,024	1,129,036	0	615,052	(353)	(145,721)	(725,274)	0	(356,413)	391,209	476,193	29,535
26. Burglary and theft	172,567	182,080	0	88,061	34,986	(40,206)	18,316	0	(28,480)	11,094	27,340	3,893
27. Boiler and machinery	94,472	103,948	0	45,038	330,058	342,558	20,000	0	0	0	16,266	2,176
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	33,706,497	29,816,582	134	16,719,801	14,520,646	15,740,014	16,833,416	1,492,583	1,122,592	4,386,797	5,662,189	752,932
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 99,899

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2019 NAIC Company Code 22292

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	15,505	15,580	0	5,993	0	(509)	(288)	0	(379)	182	3,095	432
2.1 Allied lines	662,109	663,959	0	258,527	51,007	90,374	60,903	0	1,991	6,987	135,081	18,348
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	297	297	0	173	0	(64)	(35)	0	(45)	3	47	8
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	680,433	705,618	0	251,308	350,903	337,419	43,196	1,118	(2,043)	11,764	115,029	18,925
5.2 Commercial multiple peril (liability portion)	412,910	455,616	0	150,698	39,362	16,325	355,243	8,481	38,833	251,719	76,152	11,595
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	307,339	289,105	0	87,985	19,099	85,361	92,368	0	205	17,938	56,965	8,525
9. Inland marine	1,153,930	1,239,412	0	462,042	145,606	6,883	263,911	2,209	4,717	27,708	214,149	32,263
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	5,005	4,928	0	1,672	0	34	34	0	31	31	936	138
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	631,121	623,855	248	237,207	215,080	454,514	733,949	4,328	32,775	79,305	60,700	17,399
17.1 Other Liability - occurrence	849,276	868,468	0	323,446	27,500	31,740	1,135,825	32,694	9,396	93,326	138,816	23,611
17.2 Other Liability - claims made	1,309,667	1,283,656	0	641,061	164,738	693,966	856,727	81,992	165,782	514,451	246,973	36,353
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	32,302	32,724	0	6,573	100	9,524	25,978	0	29,658	32,027	5,219	877
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	793	793	0	198	(947)	1,707	(12,824)	0	959	959	(7,222)	22
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	43,600	50,690	0	11,522	(8,509)	24,409	88,371	0	(2,238)	8,456	7,624	1,241
21.1 Private passenger auto physical damage	487	487	0	122	(721)	508	(1,669)	0	0	0	67	14
21.2 Commercial auto physical damage	19,525	21,234	0	3,370	994	3,069	1,974	(1)	9	37	3,404	547
22. Aircraft (all perils)	0	0	0	0	0	0	49	0	0	0	0	0
23. Fidelity	76,588	57,289	0	46,767	0	(3,958)	8,427	0	3,636	4,561	9,809	2,088
24. Surety	314,673	342,654	0	145,032	0	(116,923)	183,868	0	(372,466)	131,126	95,235	9,199
26. Burglary and theft	43,044	34,762	0	27,571	25,000	39,230	54,329	0	(8,001)	2,378	7,710	1,180
27. Boiler and machinery	53,109	56,075	0	21,755	7,303	7,303	0	0	0	0	9,841	1,491
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	6,611,713	6,747,202	248	2,683,022	1,036,515	1,680,912	3,890,336	130,821	(97,180)	1,182,958	1,179,630	184,256
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 12,738

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	2,267	2,703	0	540	0	(1)	183	0	(308)	45	454	99
2.1 Allied lines	951,662	935,443	0	233,408	3,275	92,651	132,544	9,335	12,469	6,046	128,783	31,573
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	19,113	19,113	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	1,338,845	1,235,640	0	750,058	229,481	513,569	455,475	8,942	12,518	20,801	233,352	53,106
5.2 Commercial multiple peril (liability portion)	782,570	729,441	0	365,447	309,500	1,352,924	1,592,510	66,101	166,522	315,149	140,610	31,013
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	313,020	311,815	0	164,761	12,887	21,932	162,607	852	(21,097)	31,697	70,082	12,501
9. Inland marine	3,109,272	3,201,604	0	1,342,492	3,077,116	2,610,614	321,212	18,336	36,898	97,126	641,933	124,134
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	69,153	65,042	0	31,486	0	1,158	1,158	0	456	456	10,684	2,744
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,151,275	1,043,102	0	466,967	262,047	664,688	1,049,607	17,048	49,844	103,241	112,132	45,534
17.1 Other Liability - occurrence	1,543,083	1,409,604	0	625,895	129,664	160,499	1,208,889	41,891	68,740	452,784	262,088	61,093
17.2 Other Liability - claims made	3,080,644	2,842,192	0	1,367,166	943,611	1,410,440	1,602,503	498,011	449,112	1,610,268	524,582	122,345
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	159,448	132,679	0	64,199	0	(18,078)	81,504	0	46,926	71,471	19,104	6,315
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	499	499	0	84	84	(24,137)	0
19.3 Commercial auto no-fault (personal injury protection)	1,691	1,031	0	781	0	(2,052)	407	0	(879)	181	338	66
19.4 Other commercial auto liability	83,234	66,218	0	38,091	1,847	(103,517)	89,057	0	461	10,787	16,246	3,275
21.1 Private passenger auto physical damage	0	0	0	0	0	52,865	56,911	0	0	0	0	0
21.2 Commercial auto physical damage	35,441	28,440	0	13,751	16,844	16,532	(83)	0	49	68	6,397	1,389
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	178,608	185,234	0	136,723	0	(7,398)	27,984	0	11,249	13,543	33,435	7,122
24. Surety	393,129	408,516	0	266,886	(28,762)	201,939	483,036	0	27,599	95,158	120,511	15,808
26. Burglary and theft	130,747	140,685	0	56,856	81,238	88,461	25,904	0	(3,459)	10,674	22,384	5,183
27. Boiler and machinery	28,754	26,725	0	13,764	15,424	12,924	0	0	0	0	5,191	1,170
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	13,352,843	12,766,114	0	5,939,271	5,054,172	7,089,762	7,311,020	660,516	857,184	2,839,579	2,324,169	524,470
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 22,095

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2019 NAIC Company Code 22292

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	263	202	0	112	0	5	5	0	1	2	49	9
2.1 Allied lines	74,726	66,376	0	33,172	0	(486)	813	0	321	621	15,725	2,533
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	59,303	53,584	0	10,874	0	1,242	2,791	0	1,112	2,030	11,866	2,016
5.2 Commercial multiple peril (liability portion)	59,407	50,146	0	26,994	0	3,361	23,079	0	2,171	22,188	11,393	2,014
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	(521)	244	0	(246)	103	0	0
9. Inland marine	348,577	267,737	0	136,528	4,956	11,816	11,373	0	3,303	5,588	63,440	11,738
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	483	483	0	0	0	22	22	0	6	6	96	16
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	300
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	99,927	82,798	0	48,815	0	7,112	15,604	0	3,081	6,033	9,504	3,380
17.1 Other Liability - occurrence	120,444	111,641	0	50,877	0	27,736	52,438	0	(2,093)	8,270	20,282	4,074
17.2 Other Liability - claims made	374,578	358,090	0	135,010	42,894	2,822	67,278	68,777	159,021	158,922	68,250	12,725
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	32,353	21,672	0	11,012	0	(9,323)	2,524	0	3,073	3,319	5,161	1,082
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	95,788	92,891	0	42,860	16,494	24,258	15,971	0	3,366	8,104	15,930	3,259
21.1 Private passenger auto physical damage	0	0	0	0	0	12,550	12,550	0	0	0	0	0
21.2 Commercial auto physical damage	88,207	76,056	0	36,483	7,857	7,226	49	0	111	131	14,179	3,025
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	8,215	26,268	0	22,377	(2,867)	(3,629)	3,513	0	2,337	2,631	1,660	314
24. Surety	69,707	87,271	0	34,138	0	(14,972)	(1,486,936)	0	125,687	20,859	23,198	2,403
26. Burglary and theft	4,060	2,784	0	1,606	0	(594)	170	0	(462)	132	614	136
27. Boiler and machinery	5,130	3,672	0	2,621	0	0	0	0	0	0	1,018	173
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,441,168	1,301,671	0	593,479	69,334	68,625	(1,278,512)	68,777	300,789	238,939	262,365	49,197
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 1,558

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2019 NAIC Company Code 22292

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	309,802	334,552	0	156,929	72,449	5,651	21,923	873	14,562	5,957	37,827	8,623
2.1 Allied lines	615,867	583,366	0	293,819	91,458	60,918	17,380	300	15,862	8,063	104,412	17,141
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	3,226,015	1,806,422	0	1,609,813	880,067	1,347,167	472,595	10,814	24,951	14,707	512,406	89,787
5.1 Commercial multiple peril (non-liability portion)	1,521,290	1,415,133	0	799,390	858,718	1,188,869	451,459	13,489	17,376	25,847	461,345	42,341
5.2 Commercial multiple peril (liability portion)	862,154	792,117	0	380,986	11,821	217,855	751,184	45,294	146,770	347,680	154,857	24,010
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	996,320	1,416,516	0	427,783	890,416	352,618	842,023	8,744	(255,110)	197,660	176,405	27,865
9. Inland marine	9,387,458	9,062,582	0	2,057,120	3,601,775	4,106,600	1,310,297	19,008	123,759	281,776	1,883,047	261,272
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	241,225	164,100	0	105,818	0	5,393	5,393	0	2,067	2,067	38,090	6,714
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	300
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,431,724	1,400,137	353	575,380	184,478	936,748	1,676,759	49,784	85,563	144,876	138,751	39,861
17.1 Other Liability - occurrence	2,613,365	2,433,611	0	1,135,571	110,120	136,653	2,717,946	189,710	69,500	871,568	443,672	72,808
17.2 Other Liability - claims made	5,188,357	5,148,964	0	2,231,719	515,721	2,411,504	4,366,446	747,926	1,022,195	2,630,748	808,588	144,756
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	123,449	115,614	0	62,799	0	65,888	142,683	0	29,767	45,853	19,658	3,436
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	1,970	1,994	0	591	0	(237)	(8,374)	0	(193)	226	(27,144)	55
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	327,540	349,373	0	105,975	229,297	73,654	59,371	4,041	5,168	56,086	25,349	9,116
21.1 Private passenger auto physical damage	964	965	0	322	0	(35)	(5,205)	(14)	(14)	3	(464)	27
21.2 Commercial auto physical damage	90,277	97,351	0	25,559	2,984	6,896	4,729	(1)	44	221	8,840	2,513
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	283,632	338,900	0	215,299	301,348	1,122,459	5,265,761	1,094	22,806	25,855	52,664	8,312
24. Surety	1,356,153	1,453,609	0	581,684	3,190,236	290,814	790,703	37,581	269,337	250,069	318,084	37,778
26. Burglary and theft	149,468	217,542	0	131,811	54,656	39,176	28,972	0	(18,676)	16,607	22,498	5,213
27. Boiler and machinery	57,944	70,998	0	23,761	3,956	3,956	0	0	0	0	9,824	1,613
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	28,784,974	27,203,846	353	10,922,129	10,999,500	12,372,547	18,912,045	1,128,643	1,575,734	4,925,869	5,188,709	803,541
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 42,820

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2019 NAIC Company Code 22292

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	142,979	145,088	0	68,655	0	52,079	46,207	0	(3,047)	2,921	27,526	2,679
2.1 Allied lines	8,585,657	8,383,086	0	3,821,737	2,131,725	210,711	2,074,345	87,760	180,414	121,196	1,681,829	160,900
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	8	8	0	2	0	(57)	(51)	0	7	0	1	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	8,385,093	8,343,888	0	3,990,002	6,518,376	8,323,780	2,213,646	143,679	215,619	218,219	1,216,786	157,137
5.2 Commercial multiple peril (liability portion)	4,260,963	4,485,314	0	1,967,316	2,481,471	1,094,754	4,688,640	470,195	526,398	2,435,113	781,097	80,344
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	927,957	908,674	0	402,165	1,412,308	1,100,322	748,924	234,670	120,173	124,296	505,577	17,712
9. Inland marine	40,515,248	40,096,085	0	16,532,741	20,901,170	22,357,824	11,076,053	421,824	175,094	894,717	7,981,316	759,180
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	9,610	11,272	0	2,540	0	398	398	0	113	113	1,617	180
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	3,630,744	3,653,909	1,109	1,502,551	610,246	441,053	2,135,036	40,405	107,814	337,780	326,948	68,408
17.1 Other Liability - occurrence	9,233,210	9,367,403	0	4,139,604	6,435,158	5,398,834	9,891,697	97,456	174,013	1,511,678	1,586,609	173,139
17.2 Other Liability - claims made	15,527,707	15,437,012	0	6,884,222	12,700,478	13,123,373	8,873,428	3,735,736	5,043,103	6,753,181	2,782,819	291,294
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	455,480	378,282	0	230,515	19,000	(13,620)	415,547	42,968	194,955	299,759	78,225	8,549
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	(2,392)	(2,392)	0	(98,100)	0
19.3 Commercial auto no-fault (personal injury protection)	3,284	3,696	0	1,562	2,056	(6,428)	4,451	0	(4,088)	589	710	62
19.4 Other commercial auto liability	945,347	1,613,747	0	350,691	403,406	794,411	1,505,679	35,306	69,180	219,372	104,781	17,714
21.1 Private passenger auto physical damage	0	0	0	0	0	5,546	7,881	0	0	0	0	0
21.2 Commercial auto physical damage	198,920	233,644	0	96,845	109,421	109,196	27,315	(2)	208	541	36,840	3,728
22. Aircraft (all perils)	0	0	0	0	0	0	381	0	0	47	0	0
23. Fidelity	1,294,996	1,050,820	0	807,060	797,716	353,229	145,845	0	71,294	74,039	257,035	24,266
24. Surety	9,837,348	9,809,603	1,561,519	5,006,808	3,623,974	7,142,241	9,264,637	2,918,237	5,843,792	3,009,414	2,623,589	184,362
26. Burglary and theft	655,149	663,804	0	326,328	20,263	284,365	481,271	0	(67,619)	33,934	112,251	12,276
27. Boiler and machinery	176,859	198,104	0	70,582	46,704	46,704	0	0	0	0	26,160	3,314
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	104,786,559	104,783,439	1,562,628	46,201,926	58,213,472	60,818,715	53,601,330	8,225,842	12,645,031	16,036,909	20,033,616	1,965,244
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 143,670

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2019 NAIC Company Code 22292

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	32,752	21,556	0	14,458	2,986	5,551	1,929	0	(210)	430	5,165	760
2.1 Allied lines	116,914	103,282	0	55,192	2,805	4,154	4,056	0	1,061	1,453	18,901	2,714
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	7,596	5,688	0	1,908	0	(460)	228	0	(606)	233	1,257	176
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	597,174	598,555	0	346,678	54,786	141,743	151,699	1,586	14,364	23,409	100,214	13,892
5.2 Commercial multiple peril (liability portion)	542,439	520,936	0	270,707	179,087	385,949	576,289	106,326	94,266	277,148	93,247	12,622
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	214,740	176,987	0	126,835	68,643	(86,663)	158,569	0	(60,018)	48,710	34,634	4,984
9. Inland marine	2,238,753	1,942,911	0	1,387,276	885,259	364,382	309,142	2,808	(4,243)	43,762	370,853	51,960
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	87,889	67,541	0	50,045	0	2,893	2,893	0	785	785	15,626	2,040
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	549,607	528,249	0	170,272	91,145	90,853	254,595	7,061	34,743	66,487	54,603	12,784
17.1 Other Liability - occurrence	1,530,401	1,511,690	0	974,167	13,237	615,826	1,965,834	12,641	21,499	414,844	258,553	35,500
17.2 Other Liability - claims made	2,347,536	2,260,050	0	1,213,727	158,510	455,063	1,227,751	222,564	518,883	1,093,176	355,004	54,504
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	45,937	10,866	0	35,345	0	9,560	15,428	0	3,333	4,351	7,672	1,066
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	(1)	(1)	(15)	(15)	0	(3,604)	0
19.3 Commercial auto no-fault (personal injury protection)	55	87	0	10	0	(371)	32	0	(169)	16	11	1
19.4 Other commercial auto liability	6,881	22,286	0	2,059	0	635,524	669,964	0	43,496	51,553	1,695	160
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	2,365	3,946	0	119	5,372	3,742	(62)	0	(14)	17	408	55
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	83,642	91,737	0	60,920	0	108,770	126,190	0	6,307	6,736	17,149	1,941
24. Surety	67,065	189,439	0	51,036	0	(35,735)	56,218	0	(48,067)	43,240	25,653	1,663
26. Burglary and theft	91,124	91,311	0	45,052	34,129	113,429	86,043	0	(6,459)	4,326	13,692	2,115
27. Boiler and machinery	18,099	15,051	0	9,151	0	0	0	0	0	0	2,534	420
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	8,580,969	8,162,168	0	4,814,957	1,495,959	2,814,209	5,606,797	352,971	618,936	2,080,676	1,373,267	199,357
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 12,427

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2019 NAIC Company Code 22292

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	44,984	45,603	0	11,616	0	(1,482)	(696)	0	(800)	792	4,866	1,252
2.1 Allied lines	126,560	129,544	0	50,518	5,000	(2,084)	(3,229)	0	493	1,382	17,265	3,524
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	117,262	30,534	0	95,333	0	(1,003)	1,238	0	198	245	30,146	3,265
5.1 Commercial multiple peril (non-liability portion)	678,212	708,108	0	335,644	220,606	249,597	81,373	0	(3,705)	11,662	133,369	18,883
5.2 Commercial multiple peril (liability portion)	725,196	690,776	0	434,401	31,623	44,840	775,833	25,598	72,893	388,241	148,993	20,191
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	211,998	196,121	0	65,840	0	9,054	44,920	0	5,816	22,650	33,170	5,903
9. Inland marine	663,779	674,191	0	200,990	313,556	472,661	199,688	0	2,710	15,329	137,765	18,481
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	5,139	4,716	0	2,764	0	33	33	0	29	29	945	143
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,392,030	1,481,937	0	728,499	516,581	258,544	1,125,826	12,728	74,951	168,284	136,001	38,807
17.1 Other Liability - occurrence	572,294	603,985	0	291,545	0	12,216	490,269	12,129	(2,769)	29,473	94,593	16,073
17.2 Other Liability - claims made	867,939	778,741	0	430,743	231,428	882,434	2,372,710	109,852	112,429	603,202	153,333	24,205
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	324	1,997	0	189	0	(5,718)	4,213	0	1,759	3,421	58	9
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	99,888	14,816	0	85,456	0	8,220	8,442	0	533	529	14,606	2,781
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	275,968	254,707	0	155,753	35,375	18,122	59,385	0	8,571	31,546	46,806	7,684
21.1 Private passenger auto physical damage	148,309	21,360	0	127,095	1,296	2,721	1,413	0	19	19	32,289	4,129
21.2 Commercial auto physical damage	163,948	154,645	0	93,249	143,876	141,878	1,833	0	58	248	26,492	4,565
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	35,016	39,478	0	18,913	65,000	58,777	5,975	7,605	9,603	2,846	6,543	996
24. Surety	180,685	164,425	0	39,937	0	(20,563)	39,550	0	(42,202)	29,985	61,209	5,031
26. Burglary and theft	15,676	13,085	0	3,759	0	(713)	1,659	0	(719)	909	2,836	436
27. Boiler and machinery	28,121	25,658	0	10,940	0	0	0	0	0	0	3,320	783
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	6,353,328	6,034,427	0	3,183,184	1,564,341	2,127,534	5,210,435	167,912	239,867	1,310,792	1,084,605	177,141
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 9,346

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2019 NAIC Company Code 22292

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	382,930	381,549	0	180,229	189,470	203,487	20,529	711	5,627	6,942	46,685	6,136
2.1 Allied lines	1,235,666	1,206,603	0	584,738	83,580	79,454	44,509	177	12,447	17,210	199,828	29,111
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	1,163	1,163	0	22	0	(556)	(147)	0	(542)	23	184	27
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	10,043,655	10,471,105	0	5,101,659	4,668,248	4,202,335	1,858,738	101,012	102,769	191,997	1,645,182	236,429
5.1 Commercial multiple peril (non-liability portion)	3,735,182	3,682,985	0	1,660,283	540,530	(73,357)	302,729	49,257	59,768	73,689	681,892	88,044
5.2 Commercial multiple peril (liability portion)	2,422,528	2,449,714	0	936,891	3,348,180	907,169	1,937,333	2,080,842	636,809	1,654,679	427,898	57,125
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	1,406,986	1,384,226	0	574,022	155,707	1,089,763	2,206,735	41,442	(198,350)	260,120	266,686	33,280
9. Inland marine	8,146,785	8,580,054	0	3,359,354	2,116,755	1,908,652	1,898,522	183,794	218,388	243,495	1,683,674	192,345
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	88,477	92,293	0	42,458	0	2,848	2,848	0	1,096	1,096	15,587	2,077
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	500
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	1,864,505	2,005,829	47	811,481	675,262	560,777	3,108,129	61,763	62,807	226,273	168,188	46,632
17.1 Other Liability - occurrence	3,836,668	3,735,693	0	1,683,948	110,797	(809,727)	4,034,355	62,735	(13,600)	554,455	632,897	90,490
17.2 Other Liability - claims made	6,403,120	6,281,152	0	2,645,587	1,149,839	(1,950,165)	2,528,595	492,504	(92,565)	2,319,401	1,010,968	150,923
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	119,044	80,418	0	58,081	0	(24,922)	25,572	0	12,789	22,534	20,626	2,962
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	43,944	49,490	0	15,243	43,807	72,044	58,936	3,337	2,561	4,519	(29,699)	1,035
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	418,382	603,241	0	139,682	567,717	253,076	1,185,291	108,713	92,279	105,949	102,623	9,945
21.1 Private passenger auto physical damage	52,414	57,548	0	16,329	8,102	7,425	(10,159)	0	(18)	65	7,848	1,235
21.2 Commercial auto physical damage	220,705	249,376	0	81,731	155,134	151,938	14,158	(1)	8	560	40,118	5,258
22. Aircraft (all perils)	0	0	0	0	0	0	96	0	0	26	0	0
23. Fidelity	456,905	428,057	0	309,212	0	(21,846)	55,714	0	23,933	28,893	89,458	10,764
24. Surety	2,659,494	2,459,269	0	1,559,174	67,000	(72,381)	1,113,614	99,233	(396,158)	542,199	884,258	63,279
26. Burglary and theft	202,456	177,220	0	104,089	58,188	97,007	67,431	0	(10,267)	12,299	31,756	4,770
27. Boiler and machinery	98,265	113,223	0	47,849	1,069	1,069	0	0	0	0	14,098	2,315
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	43,839,274	44,490,208	47	19,912,062	13,939,385	6,584,090	20,453,528	3,285,519	519,781	6,266,424	7,940,755	1,034,682
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 79,411

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2019 NAIC Company Code 22292

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	23,642	15,360	0	14,777	0	1,572	1,302	0	(305)	288	3,905	450
2.1 Allied lines	308,324	298,279	0	158,450	6,040	9,656	12,857	0	1,269	3,274	55,194	5,870
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	8,404	1,601	0	6,807	0	7	8	0	44	47	1,308	160
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	1,433	1,414	0	1,329	0	74	74	0	15	15	143	27
5.1 Commercial multiple peril (non-liability portion)	1,106,950	1,023,884	0	572,677	1,194,972	2,598,541	1,548,015	48,010	39,028	14,351	179,602	22,467
5.2 Commercial multiple peril (liability portion)	1,143,756	1,017,635	0	589,006	21,600	346,102	1,319,849	72,453	126,514	460,124	197,145	21,781
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	2,012,123	1,952,241	0	956,789	432,406	526,746	802,458	59,717	27,027	286,439	320,734	38,304
9. Inland marine	1,228,774	1,155,740	0	541,851	137,756	230,457	200,460	645	2,682	25,840	258,122	23,392
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	16,857	10,646	0	6,736	0	465	465	0	158	158	2,750	321
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	4	0
17.1 Other Liability - occurrence	3,111,086	2,983,370	0	1,468,418	66,080	790,765	2,710,466	10,523	370,118	618,294	494,097	59,225
17.2 Other Liability - claims made	9,762,728	9,328,985	0	4,468,189	2,158,708	4,348,664	5,605,549	1,118,598	1,522,361	3,703,405	1,592,216	185,857
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	217,936	266,444	0	128,365	0	(15,480)	69,543	0	44,153	75,628	34,856	4,149
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	(2,463)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	36,761	42,963	0	12,746	(158)	32,556	121,992	0	(2,933)	8,026	44,110	700
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	5,750	7,976	0	871	4,031	4,132	(351)	0	0	26	982	109
22. Aircraft (all perils)	0	0	0	0	0	0	7,085	0	0	2,097	0	0
23. Fidelity	680,688	562,662	0	416,664	112,327	173,304	156,057	0	21,845	15,970	132,139	12,958
24. Surety	1,759,953	1,679,376	0	1,020,599	(844)	49,101	168,963	24,664	172,012	304,813	418,713	33,506
26. Burglary and theft	326,628	309,469	0	212,338	(481)	6,535	26,578	0	(43,003)	17,896	52,854	6,218
27. Boiler and machinery	47,635	43,299	0	23,816	0	0	0	0	0	0	7,535	907
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	21,799,428	20,701,344	0	10,600,428	4,132,437	9,103,197	12,751,370	1,334,610	2,280,985	5,536,691	3,793,946	416,401
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 30,119

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2019 NAIC Company Code 22292

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	1,035	1,048	0	346	0	23	551	0	6	18	159	44
2.1 Allied lines	29,629	29,392	0	18,401	0	(687)	328	0	136	374	4,709	1,269
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	161,772	157,565	0	57,052	0	2,717	9,321	0	(729)	2,603	327,594	6,929
5.2 Commercial multiple peril (liability portion)	293,956	284,403	0	128,221	95,367	130,581	767,557	106,318	133,784	236,531	57,407	12,591
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	68,293	64,814	0	30,416	0	(59,611)	46,863	0	(19,390)	14,699	29,379	2,925
9. Inland marine	633,945	638,960	0	220,109	115,720	163,768	71,103	0	2,881	15,531	126,924	27,204
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	321	312	0	146	0	3	3	0	2	2	56	14
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	300
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	36,968	40,404	0	14,550	11,656	12,612	9,458	62	1,029	4,005	3,621	1,588
17.1 Other Liability - occurrence	239,721	246,051	0	48,077	6,857	201,956	464,324	14,851	20,118	130,649	43,110	11,202
17.2 Other Liability - claims made	1,118,107	941,007	0	428,553	220,997	468,542	313,035	40,055	120,865	216,975	247,086	47,892
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	1,814	1,681	0	959	0	(3,715)	2,033	0	764	1,914	386	78
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	172,608	171,757	0	62,491	8,009	9,257	44,251	0	4,032	24,462	30,916	7,432
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	69,402	67,917	0	24,491	1,214	2,187	(466)	0	34	142	12,066	2,998
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	22,767	25,615	0	16,919	50,000	46,073	4,054	0	1,696	2,267	4,859	975
24. Surety	138,488	246,797	0	80,757	0	48,351	131,284	0	22,284	49,776	54,704	5,960
26. Burglary and theft	2,834	2,834	0	284	0	(709)	278	0	(553)	203	428	121
27. Boiler and machinery	901	800	0	462	0	0	0	0	0	0	68	39
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	2,992,561	2,921,357	0	1,132,234	509,820	1,021,348	1,863,977	161,286	286,959	700,151	943,472	129,561
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 4,181

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2019 NAIC Company Code 22292

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	241,946	219,809	0	144,235	43,277	48,105	7,870	3,839	6,754	3,030	30,230	3,730
2.1 Allied lines	562,780	404,234	0	309,180	27,896	34,451	19,433	0	5,645	4,605	76,481	8,710
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	2,357	2,357	0	0	0	(402)	(101)	0	(352)	36	251	37
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	4,140,840	1,867,828	0	2,293,183	548,733	1,306,988	768,501	2,515	19,224	17,739	624,367	64,057
5.1 Commercial multiple peril (non-liability portion)	2,163,187	2,093,891	0	801,924	1,061,807	1,020,483	467,094	41,206	28,906	21,478	363,818	33,523
5.2 Commercial multiple peril (liability portion)	1,567,575	1,596,858	0	513,333	410,366	807,248	2,196,087	133,682	261,574	934,971	257,099	24,311
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	868,929	867,517	0	313,633	260,379	140,755	570,394	28,817	(40,670)	182,860	136,614	13,455
9. Inland marine	2,095,356	1,908,356	0	984,451	826,295	1,198,507	596,492	29,642	30,864	38,784	388,528	32,441
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	9,968	6,662	0	4,663	0	165	165	0	65	65	1,651	154
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	919,671	920,652	32,227	451,678	247,449	246,468	779,069	14,177	21,257	92,383	65,955	14,443
17.1 Other Liability - occurrence	3,228,551	2,952,030	0	1,436,020	0	350,792	2,494,111	16,587	(10,060)	107,762	493,245	50,111
17.2 Other Liability - claims made	5,427,996	5,178,460	0	2,362,963	406,212	(1,235,546)	1,411,497	431,234	1,023,561	1,540,207	857,397	84,066
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	97,904	88,794	0	30,748	0	3,853	14,342	0	12,215	15,239	15,520	1,516
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	(336)	193	0	0	0	(31)	(21,060)	0	0	32	(2,235)	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	264,750	212,781	0	171,760	52,610	6,536	57,591	39	694	30,642	36,562	4,099
21.1 Private passenger auto physical damage	(176)	102	0	0	0	1,190	(8,705)	(11)	(10)	2	(690)	0
21.2 Commercial auto physical damage	109,344	88,337	0	65,724	54,738	52,586	110	0	74	185	12,175	1,693
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	392,322	390,018	0	322,331	8,888	139,660	262,217	8,328	37,298	34,110	78,947	6,127
24. Surety	868,500	1,133,003	0	413,395	196,848	20,355	436,562	0	311,873	233,964	262,325	13,703
26. Burglary and theft	414,226	316,187	0	263,435	38,998	151,363	151,939	0	(13,778)	21,112	74,808	6,490
27. Boiler and machinery	42,756	29,871	0	19,303	0	0	0	0	0	0	5,808	662
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	23,418,446	20,277,940	32,227	10,901,959	4,184,496	4,293,526	10,203,608	710,055	1,695,134	3,279,206	3,778,856	363,328
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 34,674

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2019 NAIC Company Code 22292

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	1,706	1,791	0	1,075	0	159	138	0	(5)	26	273	38
2.1 Allied lines	42,072	51,376	0	17,202	0	425,363	426,869	14,370	14,817	683	7,391	937
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	138,087	126,372	0	65,777	272,304	290,247	20,786	770	3,209	3,996	109,282	3,077
5.2 Commercial multiple peril (liability portion)	168,224	156,883	0	72,773	3,374	(27,995)	106,699	13,855	27,051	57,041	27,957	3,748
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	43,900	28,565	0	29,021	0	(11,778)	22,624	0	(22,011)	8,751	9,185	978
9. Inland marine	510,938	537,920	0	259,813	73,831	54,670	22,763	0	(12,871)	11,888	90,770	11,439
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	3,335	2,799	0	879	0	92	92	0	29	29	549	74
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	800
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	25,053	42,350	0	16,799	2,540	5,724	37,770	0	(4,236)	7,426	5,305	649
17.2 Other Liability - claims made	201,739	206,739	0	87,841	1,700	81,151	166,936	4,549	42,501	63,180	39,635	4,495
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	(607)	(607)	0	0	0	(393)	(65)	0	(135)	(59)	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	26,209	29,395	0	12,769	0	(553)	8,015	0	71	4,494	4,404	584
21.1 Private passenger auto physical damage	0	0	0	0	0	(8,099)	3,200	0	0	0	0	0
21.2 Commercial auto physical damage	16,400	20,505	0	8,101	4,217	3,820	(51)	0	15	48	2,718	365
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	7,901	7,812	0	4,212	0	536	940	0	646	675	1,622	176
24. Surety	446,083	447,816	0	128,623	0	53,853	174,836	20,213	(28,899)	130,204	48,894	9,947
26. Burglary and theft	1,062	528	0	690	0	43	48	0	16	26	249	24
27. Boiler and machinery	3,686	4,945	0	1,792	0	0	0	0	0	0	602	83
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,635,788	1,665,189	0	707,367	357,966	866,840	991,600	53,757	20,198	288,408	348,836	37,414
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 1,567

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	810	606	0	204	0	1	1	0	6	6	139	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	(834)	(69)	0	0	0	(58)	(59)	0	(17)	(17)	(125)	0
5.2 Commercial multiple peril (liability portion)	(1,598)	(90)	0	48	0	(339)	(280)	0	(311)	(254)	(238)	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	(353,069)	0	0	0	0	0	0
9. Inland marine	9,850	9,714	0	136	0	39	39	0	21	21	2,256	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	8,228	10,161	0	388	0	(353,426)	(299)	0	(301)	(244)	2,032	0
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2019 NAIC Company Code 22292

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	23	18	0	5	0	0	0	0	0	0	5	0
2.1 Allied lines	4,706	3,009	0	2,112	0	(20)	(5)	0	25	29	977	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	37,137	38,373	0	13,760	3,648	5,148	1,345	0	510	445	6,167	(1,479)
5.2 Commercial multiple peril (liability portion)	90,759	108,068	0	32,724	0	12,437	14,384	0	12,700	13,165	15,672	4
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	23,962	18,071	0	5,891	0	4,249	4,249	0	3,292	3,292	4,690	1
9. Inland marine	12,367	10,631	0	1,736	21,210	21,752	542	0	301	301	2,406	1
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	50	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	(25)	34	0	(11)	17	0	0
17.1 Other Liability - occurrence	0	0	0	0	0	34	(34)	0	37	(33)	0	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	17,350	8,377	0	8,973	0	5,687	5,687	0	2,141	2,141	2,761	1
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	7,859	2,670	0	5,189	0	0	0	0	0	0	1,240	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	101,798	40,233	0	61,565	0	22,120	22,120	0	10,240	10,240	13,500	5
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	295,961	229,500	0	131,955	24,858	71,382	48,322	0	29,235	29,597	47,418	(1,467)
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	2,712	1,765	0	947	0	0	0	0	70	70	518	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	293,907	278,602	0	135,573	11,263	31,592	20,329	0	6,101	6,101	48,200	15
5.2 Commercial multiple peril (liability portion)	1,062,121	1,002,914	0	483,640	4,080	395,526	391,446	0	349,858	349,858	179,834	53
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	18,775	23,445	0	11,825	0	13,993	13,993	0	4,785	4,785	2,955	1
9. Inland marine	44,906	44,155	0	751	0	2,993	2,993	0	1,895	1,895	15,658	3
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	49	431	0	359	0	10	10	0	5	5	19	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	2,163	1,927	0	236	0	0	0	0	1	0	572	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	483	49	0	434	0	0	0	0	0	0	88	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	15,230	6,187	0	9,044	0	0	0	0	46	46	2,204	1
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	45,186	9,275	0	35,911	0	0	0	0	0	0	4,138	2
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	223,650	83,171	0	140,479	53,418	49,172	(4,246)	0	8,229	8,229	27,021	12
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,709,182	1,451,921	0	819,199	68,761	493,286	424,525	0	370,990	370,989	281,207	87
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2019 NAIC Company Code 22292

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	2,712	1,765	0	947	0	0	0	0	70	70	518	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	293,907	278,602	0	135,573	11,263	31,592	20,329	0	6,101	6,101	48,200	15
5.2 Commercial multiple peril (liability portion)	1,062,121	1,002,914	0	483,640	4,080	395,526	391,446	0	349,858	349,858	179,834	53
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	18,775	23,445	0	11,825	0	13,993	13,993	0	4,785	4,785	2,955	1
9. Inland marine	44,906	44,155	0	751	0	2,993	2,993	0	1,895	1,895	15,658	3
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	49	431	0	359	0	10	10	0	5	5	19	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	2,163	1,927	0	236	0	0	0	0	1	0	572	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	483	49	0	434	0	0	0	0	0	0	88	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	15,230	6,187	0	9,044	0	0	0	0	46	46	2,204	1
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	45,186	9,275	0	35,911	0	0	0	0	0	0	4,138	2
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	223,650	83,171	0	140,479	53,418	49,172	(4,246)	0	8,229	8,229	27,021	12
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,709,182	1,451,921	0	819,199	68,761	493,286	424,525	0	370,990	370,989	281,207	87
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2019 NAIC Company Code 22292

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	7,841,156	8,011,261	0	3,959,608	2,895,907	3,245,177	1,376,278	95,729	134,876	179,492	1,068,557	178,320
2.1 Allied lines	38,929,881	38,137,252	0	17,172,103	9,085,546	7,884,815	10,319,928	425,655	672,747	480,334	6,713,966	884,567
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	54,242	45,281	0	24,700	0	(8,253)	(980)	0	(6,137)	1,234	9,976	1,150
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	131,854,052	123,684,146	0	67,232,222	62,711,137	63,109,980	32,380,266	953,285	1,223,293	1,811,538	22,772,416	3,503,755
5.1 Commercial multiple peril (non-liability portion)	124,460,941	123,435,268	0	58,734,854	54,667,957	52,806,754	29,631,881	1,308,736	905,303	2,254,127	21,241,978	2,851,663
5.2 Commercial multiple peril (liability portion)	102,752,947	101,463,601	0	47,645,452	33,366,730	34,280,310	145,718,819	13,404,182	16,420,596	60,430,336	19,237,359	2,347,622
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	47,333,029	47,057,755	0	20,720,081	17,222,601	14,778,301	34,780,965	1,487,963	893,222	7,953,434	9,715,092	1,143,707
9. Inland marine	210,579,411	206,232,371	0	88,197,776	90,653,833	89,859,844	45,526,012	1,567,626	1,555,023	4,741,927	40,931,448	4,857,273
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	2,085	550	0	1,535	0	0	0	0	0	0	(291)	55
12. Earthquake	1,958,899	1,827,309	0	941,344	0	53,754	54,309	0	20,574	20,574	342,435	49,291
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	9,425
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	80,887,736	79,783,149	95,409	34,805,240	23,128,586	27,211,687	151,060,936	2,540,292	3,821,355	11,241,687	8,231,375	1,956,216
17.1 Other Liability - occurrence	144,024,946	138,928,792	0	66,955,454	60,069,310	87,409,825	204,340,480	3,458,410	3,512,356	22,517,521	24,328,849	3,374,273
17.2 Other Liability - claims made	230,888,165	222,266,055	0	104,344,172	61,483,521	78,005,795	142,011,505	38,503,266	47,364,634	97,784,719	39,793,472	5,322,895
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	6,234,414	5,536,769	0	3,097,216	238,636	(457,313)	6,558,944	487,196	2,703,384	4,042,006	1,014,394	147,545
19.1 Private passenger auto no-fault (personal injury protection)	9,174,066	8,193,367	0	4,611,084	3,873,070	3,682,183	5,150,702	655,509	424,291	1,485,846	1,247,638	206,230
19.2 Other private passenger auto liability	60,551,062	52,347,398	0	30,395,734	28,668,176	37,412,610	45,416,755	1,582,871	773,932	3,069,623	7,708,547	1,327,048
19.3 Commercial auto no-fault (personal injury protection)	772,465	816,365	0	332,570	509,737	73,806	1,804,755	35,347	16,102	124,054	92,342	9,651
19.4 Other commercial auto liability	18,337,682	20,971,969	0	8,148,918	15,116,756	12,783,667	33,263,213	2,079,972	1,694,947	4,082,179	2,784,070	454,838
21.1 Private passenger auto physical damage	51,886,705	43,971,711	0	26,035,659	26,267,878	26,719,686	963,805	168,085	161,023	40,333	7,754,999	1,136,778
21.2 Commercial auto physical damage	7,966,670	8,191,342	0	3,468,322	4,081,125	4,159,522	330,346	17,006	20,642	15,492	1,398,757	190,298
22. Aircraft (all perils)	0	0	0	0	0	0	38,442	0	0	6,553	0	0
23. Fidelity	23,591,459	20,823,334	0	16,242,255	4,417,497	4,909,900	13,529,957	41,102	1,410,840	1,569,784	4,389,832	536,136
24. Surety	72,680,534	76,389,597	1,561,519	39,150,594	33,042,734	14,315,803	48,106,446	10,686,171	8,830,219	21,228,972	21,995,909	1,766,779
26. Burglary and theft	9,685,033	9,248,372	0	5,419,033	2,778,737	7,568,694	7,627,096	72,878	(853,240)	577,512	1,582,408	215,025
27. Boiler and machinery	3,017,493	2,883,086	0	1,332,876	1,414,222	1,411,430	88,000	0	0	0	461,869	69,648
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	326,298	124,254	0	202,044	53,418	71,292	17,874	0	18,469	18,469	40,521	17
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	1,385,791,371	1,340,370,354	1,656,928	649,170,846	535,747,114	571,289,269	960,096,734	79,571,281	91,718,451	245,677,746	244,857,918	32,540,205
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 3,180,038

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
20-5233538	12833	AIX SPECIALTY INSURANCE CO	DE	162,484	527	90,968	91,495	0	0	70,020	0	0	0	0
04-3272695	10212	ALLMERICA FINANCIAL ALLIANCE INS CO	NH	168,226	0	73,700	73,700	0	0	81,940	0	0	0	0
23-2643430	41840	ALLMERICA FINANCIAL BENEFIT INS CO	MI	478,771	0	224,021	224,021	0	0	222,479	0	0	0	0
52-1827116	12260	CAMPMED CAS & IND CO INC.	NH	996	5	4,620	4,625	0	0	483	0	0	0	0
38-0421730	31534	CITIZENS INS CO OF AMERICA	MI	624,054	0	326,107	326,107	0	0	292,064	(1)	0	0	0
36-4123481	10714	CITIZENS INS CO OF ILLINOIS	IL	46,177	0	11,955	11,955	0	0	22,582	0	0	0	0
04-3063898	36064	HANOVER AMERICAN INSURANCE COMPANY	NH	278,978	0	144,132	144,132	0	0	128,705	0	0	0	0
75-1827351	41602	HANOVER CASUALTY COMPANY	TX	49,765	0	28,833	28,833	0	0	22,960	0	0	0	0
86-1070355	11705	HANOVER NEW JERSEY INS CO	NH	0	0	3	3	0	0	0	0	0	0	0
04-2217600	22306	MASS BAY INSURANCE CO	NH	558,161	0	350,199	350,199	0	0	262,820	(6)	0	0	0
16-1140177	42552	NOVA CASUALTY CO	NY	249,021	0	151,292	151,292	0	431	129,286	23	0	0	0
52-0903682	10815	VERLAN FIRE INS CO MD	NH	99,012	20	36,807	36,827	0	0	48,817	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				2,715,645	552	1,442,637	1,443,189	0	431	1,282,156	16	0	0	0
0499999. Total - U.S. Non-Pool				2,715,645	552	1,442,637	1,443,189	0	431	1,282,156	16	0	0	0
AA-1780116	00000	CHAUCER INS CO DESIGNATED ACTIVITY CO	IRL	(2,153)	0	0	0	0	0	0	0	0	0	0
AA-3191316	00000	HANOVER ATLANTIC INS CO LTD	BMU	5,365	15	255	270	0	0	2,860	0	0	0	0
0699999. Affiliates - Other (Non-U.S.) - Other				3,212	15	255	270	0	0	2,860	0	0	0	0
0799999. Total - Other (Non-U.S.)				3,212	15	255	270	0	0	2,860	0	0	0	0
0899999. Total - Affiliates				2,718,857	567	1,442,892	1,443,459	0	431	1,285,016	16	0	0	0
06-0303370	62308	CONNECTICUT GENERAL LIFE INS	CT	0	0	190	190	0	0	0	0	0	0	0
23-1336198	13692	DONEGAL MUT INS CO	PA	0	0	15	15	0	0	0	0	0	0	0
05-0316605	21482	FACTORY MUT INS CO	RI	0	0	7	7	0	0	0	0	0	0	0
21-0448840	13854	FARMERS MUTUAL FIRE INSURANCE	NJ	0	0	9	9	0	0	0	0	0	0	0
04-1867050	69140	FIRST ALLMERICA FINANCIAL	MA	90	0	22,048	22,048	0	0	0	1,870	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORP	DE	0	0	686	686	0	0	0	0	0	0	0
93-0788553	40541	GROCERS INSURANCE COMPANY	OR	0	0	17	17	0	0	0	0	0	0	0
38-2907623	36650	GUARANTEE CO OF N AMER USA	MI	32	0	0	0	0	0	16	0	0	0	0
74-1296673	22489	HIGHLANDS INS CO	TX	0	0	0	0	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	0	0	308	308	0	0	0	0	0	0	0
23-3016292	10748	LIVINGSTON MUTUAL INS CO	PA	0	0	69	69	0	0	0	0	0	0	0
04-1560700	14435	LUMBER MUTUAL INSURANCE COMPANY	MA	0	0	3	3	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA	DE	0	0	365	365	0	0	0	0	0	0	0
23-1502700	21970	ONE BEACON INS COMPANY	PA	0	26	1,584	1,610	0	0	0	0	0	0	0
06-0839705	82627	SWISS RE LIFE & HLTH AMER INC	MO	0	0	771	771	0	0	0	135	0	0	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORP	NY	0	0	402	402	0	0	0	0	0	0	0
04-1590940	11835	PARTNERRE AMER INS CO	DE	0	0	0	0	0	0	0	0	0	0	0
38-2755799	25585	WATFORD INSURANCE COMPANY	NJ	0	0	1,897	1,897	0	0	0	0	0	0	0
46-0204900	13188	WESTERN SURETY CO	SD	72	0	0	0	0	0	34	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				194	26	28,371	28,397	0	0	50	2,005	0	0	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERW	SC	0	0	0	0	0	0	247	0	0	0	0
AA-9990014	00000	MISSOURI COMMERCIAL AUTO INS PROCEDURE	MO	7	0	12	12	0	0	6	2	0	0	0
AA-9990033	00000	TENNESSEE REINSURANCE MECHANISM	TN	0	0	22	22	0	0	0	0	0	0	0
AA-9991100	00000	ALABAMA COMMERCIAL AUTO INS PROCEDURE	AL	0	0	0	0	0	0	0	1	0	0	0
AA-9991101	00000	ALASKA SERVICING CARRIER	AK	0	0	(1)	(1)	0	0	0	0	0	0	0
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INS PROCEDURE	AZ	1	0	3	3	0	0	0	0	0	0	0
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INS PROCEDURE	AR	2	0	7	7	0	0	0	2	0	0	0
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INS PROCEDURE	CA	213	0	226	226	0	0	93	51	0	0	0
AA-9991107	00000	COLORADO COMMERCIAL AUTO INS PROCEDURE	CO	5	0	2	2	0	0	2	1	0	0	0
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INS PROCEDURE	CT	25	0	14	14	0	0	17	8	0	0	0
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INS PROCEDURE	DE	4	0	1	1	0	0	2	2	0	0	0
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INS PROCEDURE	GA	6	0	1	1	0	0	3	3	0	0	0
AA-9991114	00000	IDAHO COMMERCIAL AUTO INS PROCEDURE	ID	0	0	0	0	0	0	0	0	0	0	0
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INS PROCEDURE	IL	298	0	230	230	0	0	152	29	0	0	0
AA-9991117	00000	INDIANA COMMERICAL AUTO INS PROCEDURE	IN	6	0	4	4	0	0	4	6	0	0	0

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-9991118	00000	IOWA COMMERICIAL AUTO INS PROCEDURE	IA	1	0	0	0	0	0	1	0	0	0	0
AA-9991119	00000	KANSAS COMMERCIAL AUTO INS PROCEDURE	KS	15	0	6	6	0	0	7	1	0	0	0
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INS PROCEDURE	KY	2	0	2	2	0	0	1	1	0	0	0
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INS PROCEDURE	LA	6	0	42	42	0	0	3	10	0	0	0
AA-9991122	00000	MAINE COMMERCIAL AUTO INS PROCEDURE	ME	45	0	3	3	0	0	17	11	0	0	0
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INS PROCEDURE	MN	21	0	40	40	0	0	9	5	0	0	0
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INS PROCEDURE	MS	0	0	0	0	0	0	0	0	0	0	0
AA-9991128	00000	MISSOURI JOINT UNDERWRITING PLAN	MO	0	0	0	0	0	0	0	0	0	0	0
AA-9991129	00000	MONTANA COMMERCIAL AUTO INS PROCEDURE	MT	0	0	0	0	0	0	0	0	0	0	0
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INS PROCEDURE	NE	0	0	1	1	0	0	0	0	0	0	0
AA-9991131	00000	NEVADA COMMERCIAL AUTO INS PROCEDURE	NV	4	0	4	4	0	0	2	1	0	0	0
AA-9991132	00000	NEW HAMPSHIRE AUTO FACILITY	NH	0	0	1	1	0	0	0	0	0	0	0
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INS PROCEDURE	NH	62	0	57	57	0	0	22	14	0	0	0
AA-9991134	00000	NEW JERSEY COMMERCIAL AUTO INS PROCEDURE	NJ	701	0	817	817	0	0	359	167	0	0	0
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INS PROCEDURE	NM	3	0	0	0	0	0	2	0	0	0	0
AA-9991137	00000	NEW YORK SPECIAL RISK PROGRAM	NY	290	0	684	684	0	0	125	152	0	0	0
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC	(23)	0	321	321	0	0	250	0	0	0	0
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INS PROCEDURE	ND	0	0	0	0	0	0	0	0	0	0	0
AA-9991141	00000	OHIO COMMERCIAL AUTO INS PROCEDURE	OH	28	0	17	17	0	0	11	3	0	0	0
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INS PROCEDURE	OK	1	0	0	0	0	0	1	0	0	0	0
AA-9991143	00000	OREGON COMMERCIAL AUTO INS PROCEDURE	OR	1	0	8	8	0	0	0	2	0	0	0
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INS PROCEDURE	PA	0	0	0	0	0	0	0	0	0	0	0
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INS PROCEDURE	RI	55	0	119	119	0	0	30	36	0	0	0
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INS PROCEDURE	SC	3	0	0	0	0	0	3	2	0	0	0
AA-9991148	00000	SOUTH CAROLINA REINS FACILITY	SC	0	0	0	0	0	0	0	0	0	0	0
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INS PROCEDURE	SD	0	0	0	0	0	0	0	0	0	0	0
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INS PROCEDURE	TN	5	0	13	13	0	0	3	2	0	0	0
AA-9991151	00000	UTAH COMMERCIAL AUTO INS PROCEDURE	UT	2	0	0	0	0	0	2	0	0	0	0
AA-9991152	00000	VERMONT COMMERCIAL AUTO INS PROCEDURE	VT	9	0	0	0	0	0	3	1	0	0	0
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INS PROCEDURE	VA	19	0	11	11	0	0	12	7	0	0	0
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INS PROCEDURE	WA	11	0	5	5	0	0	8	2	0	0	0
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INS PROCEDURE	WV	1	0	1	1	0	0	1	0	0	0	0
AA-9991157	00000	WISCONSIN SPECIAL RISK PROGRAM	WI	5	0	6	6	0	0	3	1	0	0	0
AA-9991158	00000	WYOMING COMMERCIAL AUTO INS PROCEDURE	WY	0	0	0	0	0	0	0	0	0	0	0
AA-9991161	00000	COMMONWEALTH AUTOMOBILE REINSURERS	MA	1,473	0	1,511	1,511	0	0	803	7	0	0	0
AA-9991164	00000	PENNSYLVANIA POOLED CAP	PA	7	0	3	3	0	0	6	5	0	0	0
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INS PROCEDURE	DC	44	0	22	22	0	0	22	23	0	0	0
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	0	0	0	0	0	0	0	43	0	0	0
AA-9991210	00000	KENTUCKY FAIR PLAN	KY	0	0	0	0	0	0	0	0	0	0	0
AA-9991218	00000	NEW JERSEY FAIR PLAN	NJ	27	0	2	2	0	0	15	0	0	0	0
AA-9991222	00000	OHIO FAIR PLAN	OH	0	0	0	0	0	0	0	0	0	0	0
AA-9991225	00000	RHODE ISLAND FAIR PLAN	RI	0	0	0	0	0	0	0	0	0	0	0
AA-9991227	00000	WASHINGTON FAIR PLAN	WA	0	0	0	0	0	0	0	0	0	0	0
AA-9991228	00000	WEST VIRGINIA FAIR PLAN	WV	0	0	0	0	0	0	0	0	0	0	0
AA-9991421	00000	MASSACHUSETTS WC ASSIGNED RISK POOL	MA	3,258	0	4,566	4,566	0	0	1,282	0	0	0	0
AA-9991431	00000	NEW MEXICO W.C. REINSURANCE	NM	13	0	15	15	0	0	2	0	0	0	0
AA-9992114	00000	MICHIGAN WC PLACEMENT FACILITY	MI	1	0	147	147	0	0	0	0	0	0	0
AA-9992118	00000	NATIONAL WORKERS COMP REINS POOL	NY	6,418	0	16,671	16,671	0	0	1,968	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				13,075	0	25,616	25,616	0	0	5,499	601	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	0	7,771	7,771	0	0	0	0	0	0	0
AA-9995043	00000	US AIRCRAFT INS GRP	NY	0	0	139	139	0	0	0	230	0	0	0
AA-9995056	00000	AMERICAN LONG TERM CARE	NY	1,974	0	55,231	55,231	0	0	621	1,713	0	0	0
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				1,974	0	63,141	63,141	0	0	621	1,943	0	0	0
1299999. Total - Pools and Associations				15,049	0	88,757	88,757	0	0	6,120	2,544	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-1344105	00000	EXKO CAPACITY XL	DEU	0	0	32	32	0	0	0	0	0	0	0
AA-5340310	00000	GENERAL INSURANCE CORP	IND	0	0	9	9	0	0	0	0	0	0	0
AA-3190543	00000	HARRINGTON INTERNATIONAL INSURANCE	BMU	0	0	137	137	0	0	16	0	0	0	0
AA-1120143	00000	INDEPENDENT INS CO LTD	GBR	0	0	1	1	0	0	0	0	0	0	0
AA-1340145	00000	GENERAL REINS AG	DEU	0	0	1	1	0	0	0	0	0	0	0
AA-1320276	00000	SCOR REASSURANCE	FRA	0	0	13	13	0	0	0	0	0	0	0
AA-2734101	00000	FIANZAS Y CAUCIONES ATLAS, S.A.	MEX	1,474	0	0	0	0	0	1,260	0	0	0	0
AA-1320295	00000	SOREMA SOCIETE DE REASSURANCE	FRA	0	0	2	2	0	0	2	0	0	0	0
1399999. Total Other Non-U.S. Insurers				1,474	0	195	195	0	0	1,278	0	0	0	0
9999999 Totals				2,735,574	593	1,560,215	1,560,808	0	431	1,292,464	4,565	0	0	0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-0237820	20699	ACE PROPERTY & CASUALTY	PA		52	47	9	36	1	0	0	0	0	93	0	14	0	79	0
41-1366075	90611	ALLIANZ LIFE INS CO OF NA	MN		0	1	0	6	0	0	0	0	0	7	0	3	0	4	0
06-1182357	22730	ALLIED WORLD INS CO	NH		3,184	715	0	2,119	4	1,054	165	0	0	4,057	0	130	0	3,927	0
36-0719665	19232	ALLSTATE INSURANCE CO	IL		0	0	0	19	0	62	62	0	0	143	0	0	0	143	0
36-2661954	10103	AMERICAN AGRICULTURAL INS	IN		3,865	710	1	2,287	3	1,292	174	0	0	4,467	0	109	0	4,358	0
52-2048110	19720	AMERICAN ALTERNATIVE INS	DE		4	0	0	0	0	0	0	2	0	2	0	0	0	2	0
35-0145825	60895	AMERICAN UNITED LIFE INS	IN		0	1	0	4	0	0	0	0	0	5	0	0	0	5	0
06-1430254	10348	ARCH REINSURANCE CO	DE		4,240	315	23	1,524	0	614	176	664	0	3,316	0	417	0	2,899	0
94-1390273	19801	ARGONAUT INS CO	IL		504	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-5358230	24678	ARROWOOD IND CO	DE		0	27	0	48	0	0	0	0	0	75	0	0	0	75	0
13-3362309	27154	ATLANTIC SPECIALTY INSURANCE	NY		7	0	0	0	0	0	0	3	0	3	0	1	0	2	0
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI		0	0	0	19	0	0	0	0	0	19	0	0	0	19	0
13-5570651	62944	AXA EQUITABLE LIFE INS CO	NY		0	2	0	7	0	0	0	0	0	9	0	0	0	9	0
51-0434766	20370	AXIS REINSURANCE CO	NY		6,607	794	53	4,365	299	12,786	4,094	2,486	(5)	24,872	0	963	0	23,909	0
59-1673015	33162	BANKERS INSURANCE CO	FL		0	0	0	0	3	0	0	0	(100)	(97)	0	0	0	(97)	101
47-0574325	32603	BERKLEY INSURANCE	DE		83	49	0	1,920	0	0	0	0	0	1,969	0	26	0	1,943	0
23-2745904	10019	CLEARWATER SELECT INS CO	CT		0	15	0	654	0	0	0	0	0	669	0	0	0	669	0
36-2994662	36552	COLISEUM REINSURANCE CO	DE		0	5	0	202	0	0	0	0	0	207	0	30	0	177	173
36-2136262	62146	COMBINED INSURANCE CO OF	IL		0	1	0	3	0	0	0	0	0	4	0	0	0	4	0
06-1629891	51268	CONNECTICUT ATTORNEYS TITLE INS	VT		815	40	0	133	0	0	0	220	0	393	0	0	0	393	0
36-2114545	20443	CONTINENTAL CASUALTY CO	IL		7	34	0	1,395	0	0	0	3	0	1,432	0	45	0	1,387	0
38-2145898	33499	DORINCO REINSURANCE CO	MI		0	2	0	1	0	0	0	0	0	3	0	0	0	3	0
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY	IA		9,808	2,045	3	6,434	8	4,854	580	0	0	13,924	0	174	0	13,750	0
36-2950161	35378	EVANSTON INSURANCE CO	IL		0	0	0	0	0	0	0	0	0	0	0	(2)	0	2	0
22-2005057	26921	EVEREST REINS CO	DE		6,767	1,403	0	1,054	29	1,147	581	525	0	4,739	0	428	0	4,311	0
23-2153760	39675	EXCALIBUR REINSURANCE	PA		0	(3)	0	75	0	0	0	0	0	72	0	19	0	53	0
05-0316605	21482	FACTORY MUTUAL INS CO	RI		0	0	0	43	0	0	0	0	0	43	0	0	0	43	0
13-1963496	20281	FEDERAL INSURANCE CO	IN		0	2	0	7	0	0	0	0	0	9	0	0	0	9	0
06-1325038	39136	FINIAL REINSURANCE CO	CT		0	2	0	388	0	0	0	0	0	390	0	0	0	390	0
04-1867050	69140	FIRST ALLMERICA FINANCIAL	MA		0	531	0	1	0	0	0	0	0	532	0	0	0	532	0
13-2673100	22039	GENERAL REINSURANCE CORP	DE		13,631	274	0	2,019	36	8,146	2,894	547	0	13,916	0	300	0	13,616	0
13-3029255	39322	GENERAL SECURITY NATIONAL	NY		0	19	0	579	0	0	0	0	0	598	0	49	0	549	0
13-5009848	21032	GLOBAL REINS CORP OF AMER	NY		0	30	0	1,889	0	0	0	0	0	1,919	0	0	0	1,919	0
06-0383750	19682	HARTFORD FIRE INSURANCE	CT		0	16	0	421	0	0	0	0	0	437	0	76	0	361	0
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INS CO	CT		56,463	579	0	3,176	100	6,470	691	26,805	0	37,821	0	5,511	0	32,310	0
74-2195939	42374	HOUSTON CASUALTY CO	TX		737	476	0	4,968	0	1,417	520	0	0	7,381	0	(32)	0	7,413	0
23-0723970	22713	INSURANCE CO OF NORTH AMERICA	PA		7	1	0	0	0	0	0	3	0	4	0	1	0	3	0
01-0233346	65838	JOHN HANCOCK LIFE INS CO (USA)	MI		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
22-2227331	19917	LIBERTY INSURANCE UNDERWRITERS	IL		7	0	0	0	0	0	0	3	0	3	0	1	0	2	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE	MA		3,647	211	0	1,279	16	5,737	1,911	435	0	9,589	0	77	0	9,512	0
04-1560700	14435	LUMBER MUTUAL INSURANCE	MA		0	2	0	1	0	0	0	0	0	3	0	0	0	3	0
43-1898350	11054	MAIDEN REINSURANCE CO	MO		9	0	0	175	0	0	0	0	0	175	0	(20)	0	195	0
36-3347420	23876	MAPFRE INSURANCE CO	NJ		0	24	0	139	0	0	0	0	0	163	0	0	0	163	0
35-0293730	21296	MARKEL AMERICA INS CO	DE		2	685	0	0	60	1,913	673	740	0	4,071	0	0	0	4,071	0
06-1481194	10829	MARKEL GLOBAL REINSURANCE	DE		8,303	27	8	3,368	52	7,213	2,402	22	0	13,092	0	459	0	12,633	0
13-2915260	34339	METROPOLITAN GRP PROP &	RI		1	1	0	80	0	0	0	0	0	81	0	0	0	81	0
13-1632487	66370	MONY LIFE INSURANCE CO	NY		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
04-2482364	16187	MOSIAC INSURANCE CO	DE		2	51	0	140	4	0	0	0	0	195	0	0	0	195	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
38-0855585	22012	MOTORS INSURANCE CORP	MI		0	0	0	204	0	0	0	0	0	204	0	0	0	204	0
13-4924125	10227	MUNICH REINS AMER INC	DE		8,586	843	115	4,433	304	6,665	2,351	3,844	0	18,555	0	3,557	0	14,998	0
47-0355979	20087	NATIONAL INDEMNITY CO	NE		11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25-0687550	19445	NATIONAL UNION FIRE INSURANCE	PA		7	0	0	0	0	0	0	4	0	4	0	1	0	3	0
13-3138390	42307	NAVIGATORS INSURANCE CO	NY		552	4	0	129	0	184	113	4	0	434	0	27	0	407	0
06-1053492	41629	NEW ENGLAND REINSURANCE	CT		0	395	0	200	0	0	0	0	0	595	0	0	0	595	0
02-0170490	14788	NGM INSURANCE CO	FL		(549)	434	20	77	15	0	0	1,450	(3)	1,993	0	(84)	0	2,077	0
02-0311919	29874	NORTH AMERICAN SPECIALTY INS	NH		7	0	0	0	0	0	0	4	0	4	0	1	0	3	0
13-2703894	16608	NY MARINE AND GENERAL INSURANCE	NY		7	0	0	0	0	0	0	4	0	4	0	1	0	3	0
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		5,372	1,047	1	2,221	46	2,171	777	142	0	6,405	0	706	0	5,699	0
13-3031176	38636	PARTNER REINS CO OF THE US	NY		8,191	2,169	(57)	12,024	73	4,962	1,142	693	36	21,042	0	733	0	20,309	0
02-0177030	24198	PEERLESS INSURANCE CO	NH		0	0	0	0	0	4	4	0	0	8	0	0	0	8	0
23-1642962	12262	PENNSYLVANIA MFRS' ASSN	PA		4	9	0	294	0	0	0	0	0	303	0	1	0	302	0
06-0493340	67814	PHOENIX LIFE INSURANCE	NY		0	1	0	3	0	0	0	0	0	4	0	0	0	4	0
52-1952955	10357	PLATINUM UNDERWRITERS RE	MD		99	57	0	1,245	11	0	0	0	0	1,313	0	19	0	1,294	0
35-6021485	12416	PROTECTIVE INS CO	IN		0	60	0	0	66	180	135	0	0	441	0	0	0	441	0
23-1641984	10219	QBE REINSURANCE CO	PA		724	33	(3)	104	1	684	262	0	0	1,081	0	98	0	983	0
23-1740414	22705	R&Q REINSURANCE CO	PA		6	52	0	816	0	0	0	0	0	868	0	3	0	865	0
43-1235868	93572	RGA REINSURANCE CO	MO		7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
37-0915434	13056	RLI INSURANCE COMPANY	IL		3	0	0	0	0	0	0	2	0	2	0	0	0	2	0
43-0727872	15105	SAFETY NATIONAL CASUALTY	MO		72	0	0	0	0	0	0	0	0	0	0	(25)	0	25	0
75-1444207	30058	SCOR REINSURANCE CO	NY		3,876	1,667	0	2,809	30	3,643	1,154	0	0	9,303	0	222	0	9,081	0
13-2997499	38776	SIRIUS AMERICA INSURANCE	NY		779	428	12	2,063	28	47	8	0	0	2,586	0	138	0	2,448	0
35-2293075	11551	SOMPO INTERNATIONAL	DE		4,858	1,087	38	3,417	161	8,266	2,415	435	0	15,819	0	(67)	0	15,886	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRIT	SC		405	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41-0406690	24767	ST. PAUL FIRE & MARINE INS CO	CT		2	57	0	212	0	9	9	0	0	287	0	21	0	266	0
22-3590451	40045	STARNET INS CO	IA		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
04-2461439	79065	SUN LIFE ASSURANCE CO OF	DE		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
13-1675535	25364	SWISS REINSURANCE AMERICA	NY		30,207	3,812	167	11,544	1,735	23,362	9,776	9,429	(1,802)	58,023	0	6,851	0	51,172	0
13-2918573	42439	TOA RE INS CO OF AMER	DE		17,429	3,219	68	13,097	358	29,662	10,920	451	0	57,775	0	460	0	57,315	0
13-3548249	44300	TOWER INSURANCE COMPANY OF NY	NY		0	8	0	0	0	0	0	0	0	8	0	0	0	8	0
95-1060502	67121	TRANSAMERICA OCCIDENTAL LIFE INS CO	IA		0	1	0	3	0	0	0	0	0	4	0	0	0	4	0
13-5616275	19453	TRANSATLANTIC REINS CO	NY		20,295	5,448	222	16,850	1,124	35,069	12,290	1,951	0	72,954	0	951	0	72,003	0
06-0566050	25658	TRAVELERS INDEMNITY CO	CT		1	1	0	79	0	0	0	0	0	80	0	0	0	80	0
36-2719165	25674	TRAVELERS PROPERTY CASUALTY	CT		7	0	0	0	0	0	0	4	0	4	0	1	0	3	0
06-1117063	34894	TRENWICK AMERICA CORP	CT		0	2	0	25	0	0	0	0	0	27	0	0	0	27	0
52-1996029	91529	UNIMERICA INSURANCE CO	WI		0	1	0	2	0	0	0	0	0	3	0	0	0	3	0
52-0515280	25887	UNITED STATES FIDELITY & GUAR CO	CT		0	0	0	41	0	0	0	0	0	41	0	0	0	41	0
13-5459190	21113	UNITED STATES FIRE INSURANCE	DE		2	0	0	0	0	0	0	1	0	1	0	0	0	1	0
01-0278678	62235	UNUM LIFE INS CO OF AMER	ME		0	3	0	10	0	0	0	0	0	13	0	0	0	13	0
20-4929941	19518	XL CATLIN INSURANCE CO	TX		0	0	0	0	0	24	17	0	0	41	0	0	0	41	0
13-1290712	20583	XL REINSURANCE AMERICA	NY		659	71	8	1,240	108	0	0	631	(390)	1,668	0	206	0	1,462	0
85-0277191	37885	XL SPECIALTY INSURANCE CO	DE		2	0	0	0	0	0	0	1	0	1	0	0	0	1	0
36-4233459	16535	ZURICH AMERICAN INSURANCE	NY		7	0	0	0	0	0	0	4	0	4	0	1	0	3	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					220,381	30,043	688	114,124	4,675	167,637	56,296	51,512	(2,264)	422,711	0	22,601	0	400,110	274
AA-9991201	00000	CALIFORNIA FAIR PLAN	CA		63	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991161	00000	COMMONWEALTH AUTO REINS	MA		0	128	0	23	0	41	0	0	0	192	0	0	0	192	0
AA-9991310	00000	FLORIDA HURRICANE CAT FUND	FL		58	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991205	00000	GEORGIA FAIR PLAN	GA		7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991213	00000	MASSACHUSETTS FAIRPLAN	MA		2,852	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIMS	MI		2,228	22	0	824	0	217	0	1,097	0	2,160	0	79	0	2,081	0

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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-9992118	00000	NATIONAL WORKERS COMP REINS POOL	NY		0	59	0	5,251	0	3,173	0	0	0	8,483	0	0	0	8,483	0
AA-9991162	00000	NEW JERSEY AUTO INS RISK	NJ		(34)	(86)	0	0	0	0	0	0	0	(86)	0	14	0	(100)	0
AA-9991160	00000	NEW JERSEY UCJF	NJ		433	658	0	186	0	0	0	0	0	844	0	0	0	844	0
AA-9991220	00000	NEW YORK FAIRPLAN	NY		106	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9991221	00000	NORTH CAROLINA FAIRPLAN	NC		39	0	0	0	0	0	0	0	0	0	0	(16)	0	16	0
AA-9991139	00000	NORTH CAROLINA REINSURANCE	NC		314	0	0	33	0	0	0	93	0	126	0	0	0	126	0
1099999. Total Authorized - Pools - Mandatory Pools					6,066	781	0	6,317	0	3,431	0	1,190	0	11,719	0	77	0	11,642	0
AA-9995022	00000	EXCESS & CASUALTY REINS	NY		0	803	0	231	0	27	27	0	0	1,088	0	0	0	1,088	0
AA-9995030	00000	MARINE OFFICE OF AMERICA CORP	NJ		0	0	0	80	33	109	0	0	0	222	0	0	0	222	0
AA-9995043	00000	US AIRCRAFT INSURANCE CO	NY		0	0	0	(5)	(5)	44	0	0	0	34	0	0	0	34	0
1199999. Total Authorized - Pools - Voluntary Pools					0	803	0	306	28	180	27	0	0	1,344	0	0	0	1,344	0
AA-1120337	00000	ASPEN INS UK LTD	GBR		6,099	918	220	3,095	279	6,401	3,110	2,001	0	16,024	0	(246)	0	16,270	0
AA-3194168	00000	ASPEN INSURANCE LIMITED	BMU		1,279	0	0	0	0	0	0	0	0	0	0	21	0	(21)	0
AA-3194139	00000	AXIS SPECIALTY LTD	BMU		2,186	265	0	811	0	0	0	0	0	1,076	0	172	0	904	0
AA-1120355	00000	CX REINSURANCE CO LTD.	GBR		0	0	0	16	0	9	9	0	0	34	0	0	0	34	0
AA-3194122	00000	DAVINCI REINSURANCE LTD	BMU		229	0	0	0	0	0	0	0	0	0	0	(4)	0	4	0
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU		44,076	9,280	57	28,456	573	56,009	18,408	3,126	0	115,909	0	1,672	0	114,237	0
AA-3190871	00000	LANCASHIRE INSURANCE CO	BMU		1,125	19	0	56	2	0	0	0	0	77	0	(19)	0	96	0
AA-1122000	00000	LLOYD'S OF LONDON	GBR		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1126033	00000	LLOYD'S SYNDICATE 0033	GBR		935	600	0	661	32	1,086	421	191	0	2,991	0	221	0	2,770	0
AA-1126138	00000	LLOYD'S SYNDICATE 0138	GBR		0	0	0	80	0	19	7	0	0	106	0	0	0	106	0
AA-1126204	00000	LLOYD'S SYNDICATE 0204	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126205	00000	LLOYD'S SYNDICATE 0205	GBR		0	0	0	60	0	14	5	0	0	79	0	0	0	79	0
AA-1128227	00000	LLOYD'S SYNDICATE 0227	GBR		0	0	0	30	0	7	3	0	0	40	0	0	0	40	0
AA-1126318	00000	LLOYD'S SYNDICATE 0318	GBR		0	0	0	0	0	0	0	0	0	0	0	2	0	(2)	0
AA-1128376	00000	LLOYD'S SYNDICATE 0376	GBR		0	0	0	39	0	9	3	0	0	51	0	0	0	51	0
AA-1126382	00000	LLOYD'S SYNDICATE 0382	GBR		121	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126435	00000	LLOYD'S SYNDICATE 0435	GBR		150	4	1	40	0	9	3	0	0	57	0	136	0	(79)	0
AA-1126506	00000	LLOYD'S SYNDICATE 0506	GBR		0	0	0	30	0	7	3	0	0	40	0	0	0	40	0
AA-1126529	00000	LLOYD'S SYNDICATE 0529	GBR		0	0	0	20	0	5	2	0	0	27	0	0	0	27	0
AA-1126557	00000	LLOYD'S SYNDICATE 0557	GBR		3	7	0	8	0	0	0	2	0	17	0	128	0	(111)	0
AA-1126570	00000	LLOYD'S SYNDICATE 0570	GBR		0	2	1	0	0	0	0	0	0	3	0	84	0	(81)	0
AA-1126609	00000	LLOYD'S SYNDICATE 0609	GBR		413	27	0	135	0	0	0	0	0	162	0	(45)	0	207	0
AA-1126623	00000	LLOYD'S SYNDICATE 0623	GBR		1,905	279	0	549	7	584	411	387	0	2,217	0	222	0	1,995	0
AA-1126727	00000	LLOYD'S SYNDICATE 0727	GBR		2,569	253	0	829	19	195	3	558	0	1,857	0	(19)	0	1,876	0
AA-1126780	00000	LLOYD'S SYNDICATE 0780	GBR		212	146	2	265	17	1,159	174	2	0	1,765	0	87	0	1,678	0
AA-1126807	00000	LLOYD'S SYNDICATE 0807	GBR		0	0	0	0	0	0	0	0	0	0	0	14	0	(14)	0
AA-1126958	00000	LLOYD'S SYNDICATE 0958	GBR		0	3	1	0	0	3	0	0	0	7	0	194	0	(187)	0
AA-1127084	00000	LLOYD'S SYNDICATE 1084	GBR		19,390	1,073	14	2,948	103	5,148	1,066	8,539	0	18,891	0	4,649	0	14,242	0
AA-1127183	00000	LLOYD'S SYNDICATE 1183	GBR		232	0	0	0	0	0	0	1	0	1	0	7	0	(6)	0
AA-1127200	00000	LLOYD'S SYNDICATE 1200	GBR		2	(5)	(1)	0	0	0	0	5	0	(1)	0	(50)	0	49	0
AA-1127206	00000	LLOYD'S SYNDICATE 1206	GBR		0	(36)	188	36	14	0	0	1	0	203	0	(591)	0	794	0
AA-1127218	00000	LLOYD'S SYNDICATE 1218	GBR		0	0	0	60	0	14	5	0	0	79	0	0	0	79	0
AA-1127225	00000	LLOYD'S SYNDICATE 1225	GBR		0	0	0	102	2	0	0	81	0	185	0	68	0	117	0
AA-1127239	00000	LLOYD'S SYNDICATE 1239	GBR		0	0	0	60	0	14	5	0	0	79	0	0	0	79	0
AA-1120085	00000	LLOYD'S SYNDICATE 1274	GBR		23	0	0	0	0	0	0	20	0	20	0	17	0	3	0
AA-1127400	00000	LLOYD'S SYNDICATE 1400	GBR		0	9	0	0	0	0	0	9	0	18	0	11	0	7	0
AA-1127414	00000	LLOYD'S SYNDICATE 1414	GBR		9	0	0	0	0	0	0	3	0	3	0	54	0	(51)	0
AA-1120102	00000	LLOYD'S SYNDICATE 1458	GBR		1,341	185	2	242	25	1,520	122	446	0	2,542	0	(2,178)	0	4,720	0
AA-1120157	00000	LLOYD'S SYNDICATE 1729	GBR		184	0	0	19	0	0	0	0	0	19	0	7	0	12	0
AA-1120171	00000	LLOYD'S SYNDICATE 1856	GBR		211	0	0	0	0	0	0	0	0	0	0	(6)	0	6	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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-1127861	00000	LLOYD'S SYNDICATE 1861	GBR		2	4	(2)	9	0	0	0	2	0	13	0	21	0	(8)	0
AA-1120054	00000	LLOYD'S SYNDICATE 1886	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120124	00000	LLOYD'S SYNDICATE 1945	GBR		360	4	0	10	0	33	0	167	0	214	0	(203)	0	417	0
AA-1120084	00000	LLOYD'S SYNDICATE 1955	GBR		330	9	0	81	9	280	45	29	0	453	0	5	0	448	0
AA-1120103	00000	LLOYD'S SYNDICATE 1967	GBR		33	0	0	0	0	0	0	30	0	30	0	3	0	27	0
AA-1120106	00000	LLOYD'S SYNDICATE 1969	GBR		1	0	(1)	0	0	0	0	5	0	4	0	22	0	(18)	0
AA-1120161	00000	LLOYD'S SYNDICATE 1980	GBR		576	197	0	152	0	0	0	0	0	349	0	39	0	310	0
AA-1127141	00000	LLOYD'S SYNDICATE 2001	GBR		7,483	1,664	4	3,821	59	2,815	1,232	451	0	10,046	0	33	0	10,013	0
AA-1128003	00000	LLOYD'S SYNDICATE 2003	GBR		1,247	324	107	1,508	42	1,813	872	445	(245)	4,866	0	(898)	0	5,764	0
AA-1120071	00000	LLOYD'S SYNDICATE 2007	GBR		467	7	0	14	0	0	0	0	0	21	0	16	0	5	0
AA-1128010	00000	LLOYD'S SYNDICATE 2010	GBR		1,047	230	0	463	0	0	0	0	0	693	0	94	0	599	0
AA-1120158	00000	LLOYD'S SYNDICATE 2014	GBR		1,705	175	1	379	13	1,943	314	703	0	3,528	0	836	0	2,692	0
AA-1128121	00000	LLOYD'S SYNDICATE 2121	GBR		0	(6)	0	0	0	0	0	0	0	(6)	0	(13)	0	7	0
AA-1121335	00000	LLOYD'S SYNDICATE 2210	GBR		0	0	0	0	0	0	0	0	0	0	0	(28)	0	28	0
AA-1120097	00000	LLOYD'S SYNDICATE 2468	GBR		219	0	0	0	0	0	0	0	0	0	0	(4)	0	4	0
AA-1126219	00000	LLOYD'S SYNDICATE 2488	GBR		2	(7)	(1)	41	0	9	3	5	0	50	0	(2)	0	52	0
AA-1128623	00000	LLOYD'S SYNDICATE 2623	GBR		8,681	1,274	0	2,508	33	2,698	1,897	1,766	0	10,176	0	999	0	9,177	0
AA-1128791	00000	LLOYD'S SYNDICATE 2791	GBR		5,559	1,050	1	2,273	0	479	83	25	0	3,911	0	67	0	3,844	0
AA-1128987	00000	LLOYD'S SYNDICATE 2987	GBR		10,309	972	246	1,874	133	4,488	2,674	3,406	0	13,793	0	860	0	12,933	0
AA-1120179	00000	LLOYD'S SYNDICATE 2988	GBR		346	52	0	65	0	0	0	0	0	117	0	1	0	116	0
AA-1126566	00000	LLOYD'S SYNDICATE 2999	GBR		138	389	0	337	0	177	105	0	0	1,008	0	214	0	794	0
AA-1129000	00000	LLOYD'S SYNDICATE 3000	GBR		183	88	0	115	0	0	0	0	0	203	0	48	0	155	0
AA-1126005	00000	LLOYD'S SYNDICATE 4000	GBR		138	9	0	0	0	0	0	0	0	9	0	22	0	(13)	0
AA-1120075	00000	LLOYD'S SYNDICATE 4020	GBR		1,472	122	1	112	9	553	85	576	0	1,458	0	(23)	0	1,481	0
AA-1120067	00000	LLOYD'S SYNDICATE 4242	GBR		179	0	0	0	0	0	0	0	0	0	0	(3)	0	3	0
AA-1126004	00000	LLOYD'S SYNDICATE 4444	GBR		5,209	928	0	3,200	14	1,962	353	31	0	6,488	0	180	0	6,308	0
AA-1126190	00000	LLOYD'S SYNDICATE 4472	GBR		4,843	1,036	12	1,114	87	1,936	638	1,451	0	6,274	0	2,565	0	3,709	0
AA-1126003	00000	LLOYD'S SYNDICATE 5000	GBR		0	0	0	80	0	19	7	1	0	107	0	25	0	82	0
AA-1120080	00000	LLOYD'S SYNDICATE 5151	GBR		0	1	0	4	0	0	0	0	0	5	0	1	0	4	0
AA-1120163	00000	LLOYD'S SYNDICATE 5678	GBR		670	76	0	110	1	352	40	310	0	889	0	120	0	769	0
AA-1120048	00000	LLOYD'S SYNDICATE 5820	GBR		0	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
AA-1840617	00000	MAPFRE XL, COMPANIA DE RE	ESP		2,883	464	0	1,150	2	136	23	0	0	1,775	0	113	0	1,662	0
AA-1121425	00000	MARKEL INTERNATIONAL INS	GBR		641	0	0	0	0	0	0	0	0	0	0	(5)	0	5	0
AA-3194129	00000	MONTPELIER RE	BMU		46	0	0	0	0	0	0	0	0	0	0	42	0	(42)	0
AA-3190686	00000	PARTNERRE LTD	BMU		707	0	0	0	0	0	0	0	0	0	0	(14)	0	14	0
AA-3190339	00000	RENAISSANCE REINS LTD	BMU		557	126	0	274	0	0	0	0	0	400	0	121	0	279	0
AA-3190972	00000	TORUS INSURANCE LTD - STARSTONE	BMU		0	0	0	0	0	0	0	0	0	0	0	5	0	(5)	0
AA-3190870	00000	VALIDUS REINS LTD	BMU		891	0	0	97	0	0	0	0	0	97	0	69	0	28	0
AA-1460006	00000	VALIDUS REINSURANCE LTD	CHE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1299999. Total Authorized - Other Non-U.S. Insurers					139,619	22,217	853	58,441	1,475	91,905	32,131	24,775	(245)	231,552	0	9,937	0	221,615	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					366,066	53,844	1,541	179,188	6,178	263,153	88,454	77,477	(2,509)	667,326	0	32,615	0	634,711	274
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999. Total Unauthorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000	00000	ASHLEY RIVER INSURANCE CO	SC		7,096	(1)	29	1,811	693	2,277	500	1,490	0	6,799	0	1,612	0	5,187	0
00-0000000	00000	CHARTER PARTNERS INS CO	VT		0	0	1	32	10	0	0	0	0	43	0	0	0	43	225
00-0000000	14954	SAIPH RE USA	UT		0	(10)	(16)	224	28	0	0	0	0	226	0	0	0	226	37
00-0000000	00000	UNION CAPTIVE INSURANCE CO (SAC)	AZ		0	54	6	100	35	0	0	0	0	195	0	0	0	195	28
41-1357750	10181	WORKERS COMP REINS ASSOC	MN		121	2	0	0	0	0	0	0	0	2	0	129	0	(127)	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					7,217	45	20	2,167	766	2,277	500	1,490	0	7,265	0	1,741	0	5,524	290
AA-9991500	00000	ILLINOIS MINE SUBS INSUR	IL		369	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2499999. Total Unauthorized - Pools - Mandatory Pools					369	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-9995043	00000	US AIRCRAFT INSURANCE CO	NY		0	0	0	(5)	(5)	44	0	0	0	34	0	0	0	34	0
2599999. Total Unauthorized - Pools - Voluntary Pools					0	0	0	(5)	(5)	44	0	0	0	34	0	0	0	34	0
AA-3190770	00000	ACE TEMPEST REINSURANCE	BMU		1,073	0	0	0	0	0	0	0	0	0	0	5	0	(5)	0
AA-3190795	00000	AMERICAN SAFETY RE LTD LLC	BMU		0	0	1	1	0	0	0	0	0	2	0	0	0	2	0
AA-1460019	00000	AMLIN AG	CHE		6,102	149	(3)	488	57	1,688	213	2,235	0	4,827	0	406	0	4,421	60
AA-3190859	00000	ARIA (SAC) LTD	BMU		0	2	8	68	4	0	0	0	0	82	0	0	0	82	102
AA-3190873	00000	ARIEL BERMUDA	BMU		0	0	0	0	0	0	0	0	0	0	0	3	0	(3)	0
AA-3190347	00000	ARTEX SAC LTD	BMU		2,113	74	10	1,235	104	1,070	610	1,042	0	4,145	0	731	0	3,414	116
AA-3770286	00000	ARU Spc Ltd	CYM		(55)	0	0	29	10	0	0	0	0	39	0	0	0	39	0
AA-3190813	00000	ATLANTIC GATEWAY	BMU		2,454	216	18	1,192	233	2,831	1,171	1,691	0	7,352	0	1,409	0	5,943	232
AA-3194180	00000	BB&T ASSURANCE CO LTD	BMU		0	(1)	17	624	0	0	0	0	0	640	0	0	0	640	1
AA-3194161	00000	CATLIN INSURANCE CO LTD	BMU		62	3	0	0	0	0	0	0	0	3	0	60	0	(57)	0
AA-3191400	00000	CONVEX RE LTD	BMU		235	0	0	0	0	0	0	0	0	0	0	(10)	0	10	0
AA-3190326	00000	DELPHI INSURANCE LTD	BMU		0	(46)	5	24	3	0	0	0	0	(14)	0	0	0	(14)	11
AA-1124129	00000	ENDURANCE WORLDWIDE INS	GBR		65	11	0	23	0	0	0	0	0	34	0	95	0	(61)	0
AA-3191289	00000	FIDELIS INS BERMUDA LTD	BMU		1,551	104	0	110	0	0	0	0	0	214	0	(10)	0	224	24
AA-3770152	00000	FIRST EMPLOYERS INS CO	CYM		0	58	87	0	0	0	0	165	0	310	0	0	0	310	369
AA-3190877	00000	FLAGSTONE REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-3194115	00000	GETTYSBURG NATIONAL IND (SAC)	BMU		0	65	67	171	0	0	0	0	0	303	0	0	0	303	999
AA-3191190	00000	HAMILTON REINSURANCE BERMUDA	BMU		1,591	8	0	247	0	33	6	0	0	294	0	0	0	294	0
AA-3190060	00000	HANNOVER RE	BMU		1,134	118	(25)	0	0	0	0	0	0	93	0	324	0	(231)	0
AA-3190875	00000	HISCOX INSURANCE COMPANY	BMU		608	0	0	0	0	0	0	0	0	0	0	9	0	(9)	0
AA-8310008	00000	HUMBOLT RE LTD	GGY		324	0	0	0	0	0	0	0	0	0	0	(9)	0	9	0
AA-3190941	00000	INDEPENDENT CONTRACTOR INSPECT	BMU		0	189	0	0	0	0	0	0	0	189	0	0	0	189	208
AA-0060014	00000	INTER-INDUSTRY INS CO	BMU		0	(123)	0	0	0	0	0	0	0	(123)	0	0	0	(123)	2
AA-8310006	00000	KELVIN RE LTD	GGY		446	0	0	0	0	0	0	0	0	0	0	(19)	0	19	0
AA-3191239	00000	LUMEN RE LTD	BMU		4,122	0	0	0	0	0	0	0	0	0	0	(98)	0	98	0
AA-3190950	00000	MAIDEN RE	BMU		0	(53)	50	45	23	0	0	12	(14)	63	0	(7)	0	70	0
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		16	4	22	207	37	151	23	7	(76)	375	0	397	0	(22)	0
AA-3194200	00000	MS FRONTIER REINS LTD	BMU		126	0	0	0	0	0	0	0	0	0	0	2	0	(2)	0
AA-1340165	00000	MUNCHENER RUCKVERSICKERUNGS	DEU		102	0	0	0	0	0	0	0	0	0	0	20	0	(20)	0
AA-3190869	00000	NEW CASTLE RE	BMU		46	0	0	0	0	0	0	0	0	0	0	33	0	(33)	0
AA-3190913	00000	OMEGA SPECIALTY INS CO	BMU		0	0	0	0	0	0	0	0	0	0	0	25	0	(25)	0
AA-3191183	00000	PAC RE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-3771011	00000	PROVIDERS RE	CYM		0	110	0	13	17	0	0	0	0	140	0	0	0	140	0
AA-3191298	00000	QATAR REINSURANCE CO LTD	BMU		2,193	399	0	971	0	113	20	0	0	1,503	0	10	0	1,493	0
AA-1340004	00000	R&V VERSICHERUNG AG	DEU		41	41	0	670	0	152	89	0	0	952	0	223	0	729	0
AA-0000000	00000	SAIPH RE LTD	VIR		0	75	(31)	310	33	0	0	0	0	387	0	0	0	387	10
AA-1320158	00000	SCOR SE	FRA		1,934	0	0	0	0	0	0	0	0	0	0	(44)	0	44	0
AA-1464100	00000	SCOR SWITZERLAND LTD	CHE		131	0	0	0	0	0	0	0	0	0	0	105	0	(105)	0
AA-3191321	00000	SIRIUS BERMUDA INS CO LTD	BMU		2,025	11	0	330	0	44	8	0	0	393	0	(44)	0	437	0
AA-1440076	00000	SIRIUS INTERNATIONAL INS	SWE		425	0	0	0	0	0	0	0	0	0	0	135	0	(135)	0
AA-0057608	00000	SIWARD I REINSURANCE CO LTD	TCA		20,710	1,975	0	0	0	1,731	0	19,401	0	23,107	0	3,673	0	19,434	465
AA-3191179	00000	THIRD POINT RE CO LTD	BMU		295	160	38	2,196	525	3,923	1,768	0	0	8,610	0	59	0	8,551	0
AA-1460023	00000	TOKIO MILLENIUM RE AG	CHE		1,346	0	0	0	0	0	0	0	0	0	0	(22)	0	22	0
AA-3194100	00000	WYNDHAM INS CO (SAC)	BMU		0	37	0	0	0	0	0	0	0	37	0	0	0	37	50
AA-3191315	00000	XL BERMUDA LTD	BMU		927	24	0	62	0	0	0	0	0	86	0	27	0	59	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
2699999. Total Unauthorized - Other Non-U.S. Insurers					52,142	3,610	264	9,016	1,046	11,736	3,908	24,553	(90)	54,043	0	7,486	0	46,557	2,649
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					59,728	3,655	284	11,178	1,807	14,057	4,408	26,043	(90)	61,342	0	9,227	0	52,115	2,939
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-3194126	00000	ARCH REINS LTD	BMU		691	0	0	0	0	0	0	0	0	0	0	7	0	(7)	0
CR-3194130	00000	ENDURANCE SPECIALTY INS LTD	BMU		763	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-1460146	00000	SWISS REINS CO	CHE		6,326	265	64	1,978	517	4,227	1,600	1,086	0	9,737	0	962	0	8,775	0
4099999. Total Certified - Other Non-U.S. Insurers					7,780	265	64	1,978	517	4,227	1,600	1,086	0	9,737	0	969	0	8,768	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					7,780	265	64	1,978	517	4,227	1,600	1,086	0	9,737	0	969	0	8,768	0
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)					433,574	57,764	1,889	192,344	8,502	281,437	94,462	104,606	(2,599)	738,405	0	42,811	0	695,594	3,213
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					433,574	57,764	1,889	192,344	8,502	281,437	94,462	104,606	(2,599)	738,405	0	42,811	0	695,594	3,213

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)
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999. Total Authorized - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
06-0237820	ACE PROPERTY & CASUALTY	0	0		0	14	79	0	93	112	14	98	0	98	1	0	4
41-1366075	ALLIANZ LIFE INS CO OF NA	0	0		0	3	4	0	7	8	3	5	0	5	2	0	0
06-1182357	ALLIED WORLD INS CO	0	0		0	130	3,927	0	4,057	4,868	130	4,738	0	4,738	3	0	227
36-0719665	ALLSTATE INSURANCE CO	0	0		0	0	143	0	143	172	0	172	0	172	2	0	7
36-2661954	AMERICAN AGRICULTURAL INS	0	0		0	109	4,358	0	4,467	5,360	109	5,251	0	5,251	3	0	252
52-2048110	AMERICAN ALTERNATIVE INS	0	0		0	0	2	0	2	2	0	2	0	2	2	0	0
35-0145825	AMERICAN UNITED LIFE INS	0	0		0	0	5	0	5	6	0	6	0	6	2	0	0
06-1430254	ARCH REINSURANCE CO	0	0		0	417	2,899	0	3,316	3,979	417	3,562	0	3,562	2	0	146
94-1390273	ARGONAUT INS CO	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
13-5358230	ARROWOOD IND CO	0	0		0	0	75	0	75	90	0	90	0	90	7	0	9
13-3362309	ATLANTIC SPECIALTY INSURANCE	0	0		0	1	2	0	3	4	1	3	0	3	2	0	0
38-0315280	AUTO-OWNERS INSURANCE COMPANY	0	0		0	0	19	0	19	23	0	23	0	23	1	0	1
13-5570651	AXA EQUITABLE LIFE INS CO	0	0		0	0	9	0	9	11	0	11	0	11	3	0	1
51-0434766	AXIS REINSURANCE CO	0	0		0	963	23,909	0	24,872	29,846	963	28,883	0	28,883	2	0	1,184
59-1673015	BANKERS INSURANCE CO	0	0		0	(97)	0	0	0	0	0	0	0	0	5	0	0
47-0574325	BERKLEY INSURANCE	0	0		0	26	1,943	0	1,969	2,363	26	2,337	0	2,337	2	0	96
23-2745904	CLEARWATER SELECT INS CO	0	0		1,238	669	0	0	669	803	0	803	803	0	3	39	0
36-2994662	COLISEUM REINSURANCE CO	0	0		0	203	4	0	207	248	203	45	0	45	7	0	5
36-2136262	COMBINED INSURANCE CO OF	0	0		0	0	4	0	4	5	0	5	0	5	2	0	0
06-1629891	CONNECTICUT ATTORNEYS TITLE INS	0	0		0	0	393	0	393	472	0	472	0	472	5	0	33
36-2114545	CONTINENTAL CASUALTY CO	0	0		0	45	1,387	0	1,432	1,718	45	1,673	0	1,673	3	0	80
38-2145898	DORINCO REINSURANCE CO	0	0		0	0	3	0	3	4	0	4	0	4	3	0	0
42-0234980	EMPLOYERS MUTUAL CASUALTY	0	0		0	174	13,750	0	13,924	16,709	174	16,535	0	16,535	3	0	794
36-2950161	EVANSTON INSURANCE CO	0	0		0	(2)	2	0	0	0	(2)	2	0	2	3	0	0
22-2005057	EVEREST REINS CO	0	0		0	428	4,311	0	4,739	5,687	428	5,259	0	5,259	2	0	216
23-2153760	EXCALIBUR REINSURANCE	0	0		0	19	53	0	72	86	19	67	0	67	7	0	7
05-0316605	FACTORY MUTUAL INS CO	0	0		0	0	43	0	43	52	0	52	0	52	2	0	2
13-1963496	FEDERAL INSURANCE CO	0	0		0	0	9	0	9	11	0	11	0	11	1	0	0
06-1325038	FINIAL REINSURANCE CO	0	0		0	0	390	0	390	468	0	468	0	468	4	0	25
04-1867050	FIRST ALLMERICA FINANCIAL	0	0		0	0	532	0	532	638	0	638	0	638	3	0	31
13-2673100	GENERAL REINSURANCE CORP	0	0		0	300	13,616	0	13,916	16,699	300	16,399	0	16,399	1	0	590
13-3029255	GENERAL SECURITY NATIONAL	0	0		0	49	549	0	598	718	49	669	0	669	2	0	27
13-5009848	GLOBAL REINS CORP OF AMER	0	0		3,993	1,919	0	0	1,919	2,303	0	2,303	2,303	0	7	115	0
06-0383750	HARTFORD FIRE INSURANCE	0	0		0	76	361	0	437	524	76	448	0	448	2	0	18
06-0384680	HARTFORD STEAM BOIL INSPEC & INS CO	0	0		0	5,511	32,310	0	37,821	45,385	5,511	39,874	0	39,874	1	0	1,435
74-2195939	HOUSTON CASUALTY CO	0	0		0	(32)	7,413	0	7,381	8,857	(32)	8,889	0	8,889	1	0	320
23-0723970	INSURANCE CO OF NORTH AMERICA	0	0		0	1	3	0	4	5	1	4	0	4	1	0	0
01-0233346	JOHN HANCOCK LIFE INS CO (USA)	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
22-2227331	LIBERTY INSURANCE UNDERWRITERS	0	0		0	1	2	0	3	4	1	3	0	3	3	0	0
04-1543470	LIBERTY MUTUAL INSURANCE	0	0		0	77	9,512	0	9,589	11,507	77	11,430	0	11,430	3	0	549

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)
.04-1560700	LUMBER MUTUAL INSURANCE	0	0		0	0	3	0	3	4	0	4	0	4	7	0	0
.43-1898350	MAIDEN REINSURANCE CO	0	0		621	175	0	0	175	210	(20)	230	230	0	7	12	0
.36-3347420	MAPFRE INSURANCE CO	0	0		0	0	163	0	163	196	0	196	0	196	3	0	9
.35-0293730	MARKEL AMERICA INS CO	0	0		0	0	4,071	0	4,071	4,885	0	4,885	0	4,885	3	0	234
.06-1481194	MARKEL GLOBAL REINSURANCE	0	0		0	459	12,633	0	13,092	15,710	459	15,251	0	15,251	3	0	732
.13-2915260	METROPOLITAN GRP PROP &	0	0		0	0	81	0	81	97	0	97	0	97	3	0	5
.13-1632487	MONY LIFE INSURANCE CO	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
.04-2482364	MOSIAC INSURANCE CO	0	0		0	0	195	0	195	234	0	234	0	234	7	0	23
.38-0855585	MOTORS INSURANCE CORP	0	0		0	0	204	0	204	245	0	245	0	245	4	0	13
.13-4924125	MUNICH REINS AMER INC	0	0		0	3,557	14,998	0	18,555	22,266	3,557	18,709	0	18,709	2	0	767
.47-0355979	NATIONAL INDEMNITY CO	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
.25-0687550	NATIONAL UNION FIRE INSURANCE	0	0		0	1	3	0	4	5	1	4	0	4	3	0	0
.13-3138390	NAVIGATORS INSURANCE CO	0	0		0	27	407	0	434	521	27	494	0	494	2	0	20
.06-1053492	NEW ENGLAND REINSURANCE	0	0		0	0	595	0	595	714	0	714	0	714	7	0	71
.02-0170490	NGM INSURANCE CO	0	0		0	(84)	2,077	0	1,993	2,392	(84)	2,476	0	2,476	3	0	119
.02-0311919	NORTH AMERICAN SPECIALTY INS	0	0		0	1	3	0	4	5	1	4	0	4	2	0	0
.13-2703894	NY MARINE AND GENERAL INSURANCE	0	0		0	1	3	0	4	5	1	4	0	4	4	0	0
.47-0698507	ODYSSEY REINSURANCE COMPANY	0	0		0	706	5,699	0	6,405	7,686	706	6,980	0	6,980	3	0	335
.13-3031176	PARTNER REINS CO OF THE US	0	0		0	733	20,309	0	21,042	25,250	733	24,517	0	24,517	2	0	1,005
.02-0177030	PEERLESS INSURANCE CO	0	0		0	0	8	0	8	10	0	10	0	10	3	0	0
.23-1642962	PENNSYLVANIA MFRS' ASSN	0	0		0	1	302	0	303	364	1	363	0	363	2	0	15
.06-0493340	PHOENIX LIFE INSURANCE	0	0		0	0	4	0	4	5	0	5	0	5	5	0	0
.52-1952955	PLATINUM UNDERWRITERS RE	0	0		0	19	1,294	0	1,313	1,576	19	1,557	0	1,557	2	0	64
.35-6021485	PROTECTIVE INS CO	0	0		0	0	441	0	441	529	0	529	0	529	3	0	25
.23-1641984	QBE REINSURANCE CO	0	0		0	98	983	0	1,081	1,297	98	1,199	0	1,199	3	0	58
.23-1740414	R&Q REINSURANCE CO	0	0		0	3	865	0	868	1,042	3	1,039	0	1,039	7	0	104
.43-1235868	RGA REINSURANCE CO	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
.37-0915434	RLI INSURANCE COMPANY	0	0		0	0	2	0	2	2	0	2	0	2	2	0	0
.43-0727872	SAFETY NATIONAL CASUALTY	0	0		0	(25)	25	0	0	0	(25)	25	0	25	2	0	1
.75-1444207	SCOR REINSURANCE CO	0	0		0	222	9,081	0	9,303	11,164	222	10,942	0	10,942	2	0	449
.13-2997499	SIRIUS AMERICA INSURANCE	0	0		0	138	2,448	0	2,586	3,103	138	2,965	0	2,965	3	0	142
.35-2293075	SOMPO INTERNATIONAL	0	0		0	(67)	15,886	0	15,819	18,983	(67)	19,050	0	19,050	2	0	781
.57-0629683	SOUTH CAROLINA WIND & HAIL UNDERWRIT	0	0		0	0	0	0	0	0	0	0	0	0	7	0	0
.41-0406690	ST. PAUL FIRE & MARINE INS CO	0	0		0	21	266	0	287	344	21	323	0	323	1	0	12
.22-3590451	STARNET INS CO	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
.04-2461439	SUN LIFE ASSURANCE CO OF	0	0		0	0	2	0	2	2	0	2	0	2	4	0	0
.13-1675535	SWISS REINSURANCE AMERICA	0	0		0	6,851	51,172	0	58,023	69,628	6,851	62,777	0	62,777	2	0	2,574
.13-2918573	TOA RE INS CO OF AMER	0	0		0	460	57,315	0	57,775	69,330	460	68,870	0	68,870	3	0	3,306
.13-3548249	TOWER INSURANCE COMPANY OF NY	0	0		0	0	8	0	8	10	0	10	0	10	7	0	1
.95-1060502	TRANSAMERICA OCCIDENTAL LIFE INS CO	0	0		0	0	4	0	4	5	0	5	0	5	7	0	0
.13-5616275	TRANSATLANTIC REINS CO	0	0		0	951	72,003	0	72,954	87,545	951	86,594	0	86,594	2	0	3,550
.06-0566050	TRAVELERS INDEMNITY CO	0	0		0	0	80	0	80	96	0	96	0	96	1	0	3
.36-2719165	TRAVELERS PROPERTY CASUALTY	0	0		0	1	3	0	4	5	1	4	0	4	1	0	0
.06-1117063	TRENWICK AMERICA CORP	0	0		0	0	27	0	27	32	0	32	0	32	7	0	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)
52-1996029	UNIMERICA INSURANCE CO	0	0		0	0	3	0	3	4	0	4	0	4	3	0	0
52-0515280	UNITED STATES FIDELITY & GUAR CO	0	0		0	0	41	0	41	49	0	49	0	49	1	0	2
13-5459190	UNITED STATES FIRE INSURANCE	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
01-0278678	UNUM LIFE INS CO OF AMER	0	0		0	0	13	0	13	16	0	16	0	16	3	0	1
20-4929941	XL CATLIN INSURANCE CO	0	0		0	0	41	0	41	49	0	49	0	49	2	0	2
13-1290712	XL REINSURANCE AMERICA	0	0		0	206	1,462	0	1,668	2,002	206	1,796	0	1,796	2	0	74
85-0277191	XL SPECIALTY INSURANCE CO	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
36-4233459	ZURICH AMERICAN INSURANCE	0	0		0	1	3	0	4	5	1	4	0	4	2	0	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	5,852	25,460	397,251	0	422,808	507,370	22,774	484,596	3,336	481,260	XXX	165	20,564
AA-9991201	CALIFORNIA FAIR PLAN	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161	COMMONWEALTH AUTO REINS	0	0		0	0	192	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991310	FLORIDA HURRICANE CAT FUND	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991205	GEORGIA FAIR PLAN	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991213	MASSACHUSETTS FAIRPLAN	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	MICHIGAN CATASTROPHIC CLAIMS	0	0		0	79	2,081	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992118	NATIONAL WORKERS COMP REINS POOL	0	0		0	0	8,483	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991162	NEW JERSEY AUTO INS RISK	0	0		0	(86)	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160	NEW JERSEY UCJF	0	0		0	0	844	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991220	NEW YORK FAIRPLAN	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991221	NORTH CAROLINA FAIRPLAN	0	0		0	(16)	16	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	NORTH CAROLINA REINSURANCE	0	0		0	0	126	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools		0	0	XXX	0	(23)	11,742	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995022	EXCESS & CASUALTY REINS	0	0		0	0	1,088	0	1,088	1,306	0	1,306	0	1,306	7	0	131
AA-9995030	MARINE OFFICE OF AMERICA CORP	0	0		0	0	222	0	222	266	0	266	0	266	7	0	27
AA-9995043	US AIRCRAFT INSURANCE CO	0	0		0	0	34	0	34	41	0	41	0	41	7	0	4
1199999. Total Authorized - Pools - Voluntary Pools		0	0	XXX	0	0	1,344	0	1,344	1,613	0	1,613	0	1,613	XXX	0	161
AA-1120337	ASPEN INS UK LTD	0	0		0	(246)	16,270	0	16,024	19,229	(246)	19,475	0	19,475	3	0	935
AA-3194168	ASPEN INSURANCE LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3194139	AXIS SPECIALTY LTD	0	0		0	172	904	0	1,076	1,291	172	1,119	0	1,119	2	0	46
AA-1120355	CX REINSURANCE CO LTD.	0	0		0	0	34	0	34	41	0	41	0	41	7	0	4
AA-3194122	DAVINCI REINSURANCE LTD	0	0		0	(4)	4	0	0	0	(4)	4	0	4	3	0	0
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	0	0		0	1,672	114,237	0	115,909	139,091	1,672	137,419	0	137,419	2	0	5,634
AA-3190871	LANCASHIRE INSURANCE CO	0	0		0	(19)	96	0	77	92	(19)	111	0	111	2	0	5
AA-1122000	LLOYD'S OF LONDON	0	0		0	0	3	0	3	4	0	4	0	4	2	0	0
AA-1126033	LLOYD'S SYNDICATE 0033	0	0		0	221	2,770	0	2,991	3,589	221	3,368	0	3,368	2	0	138
AA-1126138	LLOYD'S SYNDICATE 0138	0	0		0	0	106	0	106	127	0	127	0	127	2	0	5
AA-1126204	LLOYD'S SYNDICATE 0204	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126205	LLOYD'S SYNDICATE 0205	0	0		0	0	79	0	79	95	0	95	0	95	2	0	4
AA-1128227	LLOYD'S SYNDICATE 0227	0	0		0	0	40	0	40	48	0	48	0	48	2	0	2
AA-1126318	LLOYD'S SYNDICATE 0318	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1128376	LLOYD'S SYNDICATE 0376	0	0		0	0	51	0	51	61	0	61	0	61	2	0	3
AA-1126382	LLOYD'S SYNDICATE 0382	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126435	LLOYD'S SYNDICATE 0435	0	0		0	57	0	0	57	68	68	0	0	0	2	0	0

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-1126506	LLOYD'S SYNDICATE 0506	0	0		0	0	40	0	40	48	0	48	0	48	2	0	2
AA-1126529	LLOYD'S SYNDICATE 0529	0	0		0	0	27	0	27	32	0	32	0	32	2	0	1
AA-1126557	LLOYD'S SYNDICATE 0557	0	0		0	17	0	0	17	20	20	0	0	0	2	0	0
AA-1126570	LLOYD'S SYNDICATE 0570	0	0		0	3	0	0	3	4	4	0	0	0	2	0	0
AA-1126609	LLOYD'S SYNDICATE 0609	0	0		0	(45)	207	0	162	194	(45)	239	0	239	2	0	10
AA-1126623	LLOYD'S SYNDICATE 0623	0	0		0	222	1,995	0	2,217	2,660	222	2,438	0	2,438	2	0	100
AA-1126727	LLOYD'S SYNDICATE 0727	0	0		0	(19)	1,876	0	1,857	2,228	(19)	2,247	0	2,247	2	0	92
AA-1126780	LLOYD'S SYNDICATE 0780	0	0		0	87	1,678	0	1,765	2,118	87	2,031	0	2,031	2	0	83
AA-1126807	LLOYD'S SYNDICATE 0807	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126958	LLOYD'S SYNDICATE 0958	0	0		0	7	0	0	7	8	8	0	0	0	2	0	0
AA-1127084	LLOYD'S SYNDICATE 1084	0	0		0	4,649	14,242	0	18,891	22,669	4,649	18,020	0	18,020	2	0	739
AA-1127183	LLOYD'S SYNDICATE 1183	0	0		0	1	0	0	1	1	1	0	0	0	2	0	0
AA-1127200	LLOYD'S SYNDICATE 1200	0	0		0	(50)	49	0	0	0	(50)	50	0	50	2	0	2
AA-1127206	LLOYD'S SYNDICATE 1206	0	0		0	(591)	794	0	203	244	(591)	835	0	835	2	0	34
AA-1127218	LLOYD'S SYNDICATE 1218	0	0		0	0	79	0	79	95	0	95	0	95	2	0	4
AA-1127225	LLOYD'S SYNDICATE 1225	0	0		0	68	117	0	185	222	68	154	0	154	2	0	6
AA-1127239	LLOYD'S SYNDICATE 1239	0	0		0	0	79	0	79	95	0	95	0	95	2	0	4
AA-1120085	LLOYD'S SYNDICATE 1274	0	0		0	17	3	0	20	24	17	7	0	7	2	0	0
AA-1127400	LLOYD'S SYNDICATE 1400	0	0		0	11	7	0	18	22	11	11	0	11	2	0	0
AA-1127414	LLOYD'S SYNDICATE 1414	0	0		0	3	0	0	3	4	4	0	0	0	2	0	0
AA-1120102	LLOYD'S SYNDICATE 1458	0	0		0	(2,178)	4,720	0	2,542	3,050	(2,178)	5,228	0	5,228	2	0	214
AA-1120157	LLOYD'S SYNDICATE 1729	0	0		0	7	12	0	19	23	7	16	0	16	2	0	1
AA-1120171	LLOYD'S SYNDICATE 1856	0	0		0	(6)	6	0	0	0	(6)	6	0	6	2	0	0
AA-1127861	LLOYD'S SYNDICATE 1861	0	0		0	13	0	0	13	16	16	0	0	0	2	0	0
AA-1120054	LLOYD'S SYNDICATE 1886	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120124	LLOYD'S SYNDICATE 1945	0	0		0	(203)	417	0	214	257	(203)	460	0	460	2	0	19
AA-1120084	LLOYD'S SYNDICATE 1955	0	0		0	5	448	0	453	544	5	539	0	539	2	0	22
AA-1120103	LLOYD'S SYNDICATE 1967	0	0		0	3	27	0	30	36	3	33	0	33	2	0	1
AA-1120106	LLOYD'S SYNDICATE 1969	0	0		0	4	0	0	4	5	5	0	0	0	2	0	0
AA-1120161	LLOYD'S SYNDICATE 1980	0	0		0	39	310	0	349	419	39	380	0	380	2	0	16
AA-1127141	LLOYD'S SYNDICATE 2001	0	0		0	33	10,013	0	10,046	12,055	33	12,022	0	12,022	2	0	493
AA-1128003	LLOYD'S SYNDICATE 2003	0	0		0	(898)	5,764	0	4,866	5,839	(898)	6,737	0	6,737	2	0	276
AA-1120071	LLOYD'S SYNDICATE 2007	0	0		0	16	5	0	21	25	16	9	0	9	2	0	0
AA-1128010	LLOYD'S SYNDICATE 2010	0	0		0	94	599	0	693	832	94	738	0	738	2	0	30
AA-1120158	LLOYD'S SYNDICATE 2014	0	0		0	836	2,692	0	3,528	4,234	836	3,398	0	3,398	2	0	139
AA-1128121	LLOYD'S SYNDICATE 2121	0	0		0	(13)	7	0	0	0	(13)	13	0	13	2	0	1
AA-1121335	LLOYD'S SYNDICATE 2210	0	0		0	(28)	28	0	0	0	(28)	28	0	28	2	0	1
AA-1120097	LLOYD'S SYNDICATE 2468	0	0		0	(4)	4	0	0	0	(4)	4	0	4	2	0	0
AA-1126219	LLOYD'S SYNDICATE 2488	0	0		0	(2)	52	0	50	60	(2)	62	0	62	2	0	3
AA-1128623	LLOYD'S SYNDICATE 2623	0	0		0	999	9,177	0	10,176	12,211	999	11,212	0	11,212	2	0	460
AA-1128791	LLOYD'S SYNDICATE 2791	0	0		0	67	3,844	0	3,911	4,693	67	4,626	0	4,626	2	0	190
AA-1128987	LLOYD'S SYNDICATE 2987	0	0		0	860	12,933	0	13,793	16,552	860	15,692	0	15,692	2	0	643
AA-1120179	LLOYD'S SYNDICATE 2988	0	0		0	1	116	0	117	140	1	139	0	139	2	0	6
AA-1126566	LLOYD'S SYNDICATE 2999	0	0		0	214	794	0	1,008	1,210	214	996	0	996	2	0	41

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-1129000	LLOYD'S SYNDICATE 3000	0	0		0	48	155	0	203	244	48	196	0	196	2	0	8
AA-1126005	LLOYD'S SYNDICATE 4000	0	0		0	9	0	0	9	11	11	0	0	0	2	0	0
AA-1120075	LLOYD'S SYNDICATE 4020	0	0		0	(23)	1,481	0	1,458	1,750	(23)	1,773	0	1,773	2	0	73
AA-1120067	LLOYD'S SYNDICATE 4242	0	0		0	(3)	3	0	0	0	(3)	3	0	3	2	0	0
AA-1126004	LLOYD'S SYNDICATE 4444	0	0		0	180	6,308	0	6,488	7,786	180	7,606	0	7,606	2	0	312
AA-1126190	LLOYD'S SYNDICATE 4472	0	0		0	2,565	3,709	0	6,274	7,529	2,565	4,964	0	4,964	2	0	204
AA-1126003	LLOYD'S SYNDICATE 5000	0	0		0	25	82	0	107	128	25	103	0	103	2	0	4
AA-1120080	LLOYD'S SYNDICATE 5151	0	0		0	1	4	0	5	6	1	5	0	5	2	0	0
AA-1120163	LLOYD'S SYNDICATE 5678	0	0		0	120	769	0	889	1,067	120	947	0	947	2	0	39
AA-1120048	LLOYD'S SYNDICATE 5820	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1840617	MAPFRE XL, COMPANIA DE RE	0	0		0	113	1,662	0	1,775	2,130	113	2,017	0	2,017	3	0	97
AA-1121425	MARKEL INTERNATIONAL INS	0	0		0	(5)	5	0	0	0	(5)	5	0	5	3	0	0
AA-3194129	MONTPELIER RE	0	0		0	0	0	0	0	0	0	0	0	0	7	0	0
AA-3190686	PARTNERRE LTD	0	0		0	(14)	14	0	0	0	(14)	14	0	14	2	0	1
AA-3190339	RENAISSANCE REINS LTD	0	0		0	121	279	0	400	480	121	359	0	359	2	0	15
AA-3190972	TORUS INSURANCE LTD - STARSTONE	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3190870	VALIDUS REINS LTD	0	0		0	69	28	0	97	116	69	47	0	47	3	0	2
AA-1460006	VALIDUS REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	0	XXX	0	9,298	222,254	0	231,559	277,871	9,321	268,550	0	268,550	XXX	0	11,164
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	5,852	34,735	632,591	0	655,711	786,853	32,095	754,758	3,336	751,423	XXX	165	31,889
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
00-0000000	ASHLEY RIVER INSURANCE CO	0	8,362	0001	0	6,799	0	0	6,799	8,159	1,612	6,547	6,547	0	7	327	0
00-0000000	CHARTER PARTNERS INS CO	0	0		0	43	0	0	43	52	52	0	0	0	7	0	0
00-0000000	SAIPH RE USA	0	0		658	226	0	0	226	271	37	234	234	0	7	12	0
00-0000000	UNION CAPTIVE INSURANCE CO (SAC)	0	0		1,218	195	0	0	195	234	28	206	206	0	7	10	0
41-1357750	WORKERS COMP REINS ASSOC	0	0		0	2	0	0	2	2	2	0	0	0	7	0	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	8,362	XXX	1,876	7,265	0	0	7,265	8,718	1,731	6,987	6,987	0	XXX	349	0
AA-9991500	ILLINOIS MINE SUBS INSUR	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2499999. Total Unauthorized - Pools - Mandatory Pools		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995043	US AIRCRAFT INSURANCE CO	0	0		34	34	0	0	34	41	0	41	34	7	7	2	1
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	XXX	34	34	0	0	34	41	0	41	34	7	XXX	2	1
AA-3190770	ACE TEMPEST REINSURANCE	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
AA-3190795	AMERICAN SAFETY RE LTD LLC	0	30	0002	0	2	0	0	2	2	0	2	2	0	7	0	0
AA-1460019	AMLIN AG	0	4,732	0003	0	4,827	0	0	4,827	5,792	466	5,326	4,732	594	3	227	29
AA-3190859	ARIA (SAC) LTD	0	0		0	82	0	0	82	98	98	0	0	0	7	0	0
AA-3190873	ARIEL BERMUDA	0	0		0	0	0	0	0	0	0	0	0	0	7	0	0
AA-3190347	ARTEX SAC LTD	0	0		3,552	4,145	0	0	4,145	4,974	847	4,127	3,552	575	7	178	58
AA-3770286	ARU Spc Ltd	0	1,567	0004	0	39	0	0	39	47	0	47	47	0	7	2	0
AA-3190813	ATLANTIC GATEWAY	0	1,081	0005	7,144	7,352	0	0	7,352	8,822	1,641	7,181	7,181	0	7	359	0
AA-3194180	BB&T ASSURANCE CO LTD	0	5,338	0006	0	640	0	0	640	768	1	767	767	0	7	38	0

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-3194161	CATLIN INSURANCE CO LTD	0	95	0007	0	3	0	0	3	4	4	0	0	0	7	0	0
AA-3191400	CONVEX RE LTD	0	0		0	(10)	10	0	0	0	(10)	10	0	10	7	0	1
AA-3190326	DELPHI INSURANCE LTD	0	1,687	0008	0	(14)	0	0	0	0	0	0	0	0	7	0	0
AA-1124129	ENDURANCE WORLDWIDE INS	0	357	0009	0	34	0	0	34	41	41	0	0	0	2	0	0
AA-3191289	FIDELIS INS BERMUDA LTD	0	338	0010	0	214	0	0	214	257	14	243	243	0	4	12	0
AA-3770152	FIRST EMPLOYERS INS CO	0	0		223	310	0	0	310	372	369	3	3	0	7	0	0
AA-3190877	FLAGSTONE REINSURANCE LTD	0	0		0	(1)	1	0	0	0	(1)	1	0	1	7	0	0
AA-3194115	GETTYSBURG NATIONAL IND (SAC)	0	0		0	303	0	0	303	364	364	0	0	0	7	0	0
AA-3191190	HAMILTON REINSURANCE BERMUDA	0	275	0011	0	275	19	19	275	330	0	330	275	55	4	14	3
AA-3190060	HANNOVER RE	0	0		0	93	0	0	93	112	112	0	0	0	2	0	0
AA-3190875	HISCOX INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-8310008	HUMBOLT RE LTD	0	0		0	(9)	9	0	0	0	(9)	9	0	9	4	0	0
AA-3190941	INDEPENDENT CONTRACTOR INSPECT	0	0		0	189	0	0	189	227	208	19	0	19	7	0	2
AA-0060014	INTER-INDUSTRY INS CO	0	0		0	(123)	0	0	0	0	0	0	0	0	7	0	0
AA-8310006	KELVIN RE LTD	0	0		0	(19)	19	0	0	0	(19)	19	0	19	7	0	2
AA-3191239	LUMEN RE LTD	0	0		0	(98)	98	0	0	0	(98)	98	0	98	7	0	10
AA-3190950	MAIDEN RE	0	587	0012	0	63	0	0	63	76	(7)	83	83	0	7	4	0
AA-3190829	MARKEL BERMUDA LIMITED	0	1,808	0013	0	375	0	0	375	450	397	53	53	0	3	3	0
AA-3194200	MS FRONTIER REINS LTD	0	0		0	0	0	0	0	0	0	0	0	0	7	0	0
AA-1340165	MUNCHENER RUCKVERSICKERUNGS	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-3190869	NEW CASTLE RE	0	0		0	0	0	0	0	0	0	0	0	0	7	0	0
AA-3190913	OMEGA SPECIALTY INS CO	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3191183	PAC RE LTD	0	0		0	(1)	1	0	0	0	(1)	1	0	1	7	0	0
AA-3771011	PROVIDERS RE	0	0		12	12	128	128	12	14	0	14	12	2	7	1	0
AA-3191298	QATAR REINSURANCE CO LTD	0	1,837	0014	0	1,503	0	0	1,503	1,804	10	1,794	1,794	0	3	86	0
AA-1340004	R&V VERSICHERUNG AG	0	1,702	0015	0	952	0	0	952	1,142	223	919	919	0	7	46	0
AA-0000000	SAIPH RE LTD	0	0		400	387	0	0	387	464	10	454	400	54	7	20	5
AA-1320158	SCOR SE	0	0		0	(44)	44	0	0	0	(44)	44	0	44	7	0	4
AA-1464100	SCOR SWITZERLAND LTD	0	0		0	0	0	0	0	0	0	0	0	0	7	0	0
AA-3191321	SIRIUS BERMUDA INS CO LTD	0	438	0016	0	393	0	0	393	472	(44)	516	438	78	2	18	3
AA-1440076	SIRIUS INTERNATIONAL INS	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-0057608	SIWARD I REINSURANCE CO LTD	0	0		19,126	23,107	0	0	23,107	27,728	4,138	23,590	19,126	4,464	7	956	446
AA-3191179	THIRD POINT RE CO LTD	0	11,043	0017	0	8,610	0	0	8,610	10,332	59	10,273	10,273	0	4	514	0
AA-1460023	TOKIO MILLENIUM RE AG	0	0		0	(22)	22	0	0	0	(22)	22	0	22	2	0	1
AA-3194100	WYNDHAM INS CO (SAC)	0	0		0	37	0	0	37	44	44	0	0	0	7	0	0
AA-3191315	XL BERMUDA LTD	0	192	0018	0	86	0	0	86	103	27	76	76	0	2	3	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	33,107	XXX	30,457	53,692	351	147	54,033	64,840	8,817	56,022	49,976	6,046	XXX	2,481	565
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	41,469	XXX	32,367	60,991	351	147	61,332	73,598	10,548	63,050	56,997	6,053	XXX	2,832	565
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
CR-3194126	ARCH REINS LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

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)
CR-3194130	ENDURANCE SPECIALTY INS LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
CR-1460146	SWISS REINS CO	0	981	0019	0	1,943	7,794	0	9,737	11,684	962	10,722	981	9,741	2	40	399
4099999. Total Certified - Other Non-U.S. Insurers		0	981	XXX	0	1,943	7,794	0	9,737	11,684	962	10,722	981	9,741	XXX	40	399
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	981	XXX	0	1,943	7,794	0	9,737	11,684	962	10,722	981	9,741	XXX	40	399
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)		0	42,450	XXX	38,219	97,669	640,736	147	726,780	872,136	43,605	828,531	61,314	767,217	XXX	3,037	32,854
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
9999999 Totals		0	42,450	XXX	38,219	97,669	640,736	147	726,780	872,136	43,605	828,531	61,314	767,217	XXX	3,037	32,854

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
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
06-0237820	ACE PROPERTY & CASUALTY	0	0	56	0	0	56	56	0	0	56	0	0	100.0	0.0	0.0	YES	0
41-1366075	ALLIANZ LIFE INS CO OF NA	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
06-1182357	ALLIED WORLD INS CO	715	0	0	0	0	0	715	0	0	715	0	457	0.0	0.0	0.0	YES	0
36-0719665	ALLSTATE INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2661954	AMERICAN AGRICULTURAL INS	711	0	0	0	0	0	711	0	0	711	0	471	0.0	0.0	0.0	YES	0
52-2048110	AMERICAN ALTERNATIVE INS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
35-0145825	AMERICAN UNITED LIFE INS	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
06-1430254	ARCH REINSURANCE CO	338	0	0	0	0	0	338	0	0	338	0	20	0.0	0.0	0.0	YES	0
94-1390273	ARGONAUT INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5358230	ARROWOOD IND CO	27	0	0	0	0	0	27	0	0	27	0	6	0.0	0.0	0.0	YES	0
13-3362309	ATLANTIC SPECIALTY INSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-0315280	AUTO-OWNERS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5570651	AXA EQUITABLE LIFE INS CO	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
51-0434766	AXIS REINSURANCE CO	847	0	0	0	0	0	847	0	0	847	0	1,452	0.0	0.0	0.0	YES	0
59-1673015	BANKERS INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325	BERKLEY INSURANCE	49	0	0	0	0	0	49	0	0	49	0	9	0.0	0.0	0.0	YES	0
23-2745904	CLEARWATER SELECT INS CO	8	7	0	0	0	7	15	0	0	15	0	7	46.7	0.0	0.0	YES	0
36-2994662	COLISEUM REINSURANCE CO	5	0	0	0	0	0	5	0	0	5	0	17	0.0	0.0	0.0	YES	0
36-2136262	COMBINED INSURANCE CO OF	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
06-1629891	CONNECTICUT ATTORNEYS TITLE INS	40	0	0	0	0	0	40	0	0	40	0	34	0.0	0.0	0.0	YES	0
36-2114545	CONTINENTAL CASUALTY CO	34	0	0	0	0	0	34	0	0	34	0	75	0.0	0.0	0.0	YES	0
38-2145898	DORINCO REINSURANCE CO	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
42-0234980	EMPLOYERS MUTUAL CASUALTY	2,048	0	0	0	0	0	2,048	0	0	2,048	0	1,456	0.0	0.0	0.0	YES	0
36-2950161	EVANSTON INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-2005057	EVEREST REINS CO	1,403	0	0	0	0	0	1,403	0	0	1,403	0	142	0.0	0.0	0.0	YES	0
23-2153760	EXCALIBUR REINSURANCE	(3)	0	0	0	0	0	(3)	0	0	(3)	0	0	0.0	0.0	0.0	YES	0
05-0316605	FACTORY MUTUAL INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1963496	FEDERAL INSURANCE CO	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
06-1325038	FINIAL REINSURANCE CO	2	0	0	0	0	0	2	0	0	2	0	106	0.0	0.0	0.0	YES	0
04-1867050	FIRST ALLMERICA FINANCIAL	531	0	0	0	0	0	531	0	0	531	0	0	0.0	0.0	0.0	YES	0
13-2673100	GENERAL REINSURANCE CORP	274	0	0	0	0	0	274	0	0	274	0	779	0.0	0.0	0.0	YES	0
13-3029255	GENERAL SECURITY NATIONAL	19	0	0	0	0	0	19	0	0	19	0	5	0.0	0.0	0.0	YES	0
13-5009848	GLOBAL REINS CORP OF AMER	13	0	17	0	0	17	30	0	0	30	0	16	56.7	0.0	0.0	YES	0
06-0383750	HARTFORD FIRE INSURANCE	16	0	0	0	0	0	16	0	0	16	0	13	0.0	0.0	0.0	YES	0
06-0384680	HARTFORD STEAM BOIL INSPEC & INS CO	579	0	0	0	0	0	579	0	0	579	0	4,885	0.0	0.0	0.0	YES	0
74-2195939	HOUSTON CASUALTY CO	436	0	40	0	0	40	476	0	0	476	0	60	8.4	0.0	0.0	YES	0
23-0723970	INSURANCE CO OF NORTH AMERICA	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
01-0233346	JOHN HANCOCK LIFE INS CO (USA)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-2227331	LIBERTY INSURANCE UNDERWRITERS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1543470	LIBERTY MUTUAL INSURANCE	211	0	0	0	0	0	211	0	0	211	0	330	0.0	0.0	0.0	YES	0
04-1560700	LUMBER MUTUAL INSURANCE	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses														
		37	Overdue				43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42										
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
43-1898350	MAIDEN REINSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-3347420	MAPFRE INSURANCE CO	24	0	0	0	0	0	24	0	0	24	0	0	0.0	0.0	0.0	YES	0
35-0293730	MARKEL AMERICA INS CO	685	0	0	0	0	0	685	0	0	685	0	685	0.0	0.0	0.0	YES	0
06-1481194	MARKEL GLOBAL REINSURANCE	35	0	0	0	0	0	35	0	0	35	0	0	0.0	0.0	0.0	YES	0
13-2915260	METROPOLITAN GRP PROP &	1	0	0	0	0	0	1	0	0	1	0	3	0.0	0.0	0.0	YES	0
13-1632487	MONY LIFE INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-2482364	MOSIAC INSURANCE CO	51	0	0	0	0	0	51	0	0	51	0	9	0.0	0.0	0.0	YES	0
38-0855585	MOTORS INSURANCE CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125	MUNICH REINS AMER INC	941	1	16	0	0	17	958	0	0	958	0	122	1.8	0.0	0.0	YES	0
47-0355979	NATIONAL INDEMNITY CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
25-0687550	NATIONAL UNION FIRE INSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3138390	NAVIGATORS INSURANCE CO	4	0	0	0	0	0	4	0	0	4	0	0	0.0	0.0	0.0	YES	0
06-1053492	NEW ENGLAND REINSURANCE	379	0	16	0	0	16	395	0	0	395	0	0	4.1	0.0	0.0	YES	0
02-0170490	NGM INSURANCE CO	454	0	0	0	0	0	454	0	0	454	0	0	0.0	0.0	0.0	YES	0
02-0311919	NORTH AMERICAN SPECIALTY INS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2703894	NY MARINE AND GENERAL INSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507	ODYSSEY REINSURANCE COMPANY	1,048	0	0	0	0	0	1,048	0	0	1,048	0	216	0.0	0.0	0.0	YES	0
13-3031176	PARTNER REINS CO OF THE US	2,112	0	0	0	0	0	2,112	0	0	2,112	0	975	0.0	0.0	0.0	YES	0
02-0177030	PEERLESS INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-1642962	PENNSYLVANIA MFRS' ASSN	9	0	0	0	0	0	9	0	0	9	0	7	0.0	0.0	0.0	YES	0
06-0493340	PHOENIX LIFE INSURANCE	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
52-1952955	PLATINUM UNDERWRITERS RE	57	0	0	0	0	0	57	0	0	57	0	13	0.0	0.0	0.0	YES	0
35-6021485	PROTECTIVE INS CO	60	0	0	0	0	0	60	0	0	60	0	5	0.0	0.0	0.0	YES	0
23-1641984	QBE REINSURANCE CO	27	0	3	0	0	3	30	0	0	30	0	7	10.0	0.0	0.0	YES	0
23-1740414	R&Q REINSURANCE CO	52	0	0	0	0	0	52	0	0	52	0	22	0.0	0.0	0.0	YES	0
43-1235868	RGA REINSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
37-0915434	RLI INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
43-0727872	SAFETY NATIONAL CASUALTY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1444207	SCOR REINSURANCE CO	1,660	7	0	0	0	7	1,667	0	0	1,667	0	466	0.4	0.0	0.0	YES	0
13-2997499	SIRIUS AMERICA INSURANCE	420	0	20	0	0	20	440	0	0	440	0	194	4.5	0.0	0.0	YES	0
35-2293075	SOMPO INTERNATIONAL	1,125	0	0	0	0	0	1,125	0	0	1,125	0	480	0.0	0.0	0.0	YES	0
57-0629683	SOUTH CAROLINA WIND & HAIL UNDERWRIT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0406690	ST. PAUL FIRE & MARINE INS CO	57	0	0	0	0	0	57	0	0	57	0	2	0.0	0.0	0.0	YES	0
22-3590451	STARNET INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-2461439	SUN LIFE ASSURANCE CO OF	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1675535	SWISS REINSURANCE AMERICA	3,914	0	65	0	0	65	3,979	0	0	3,979	0	831	1.6	0.0	0.0	YES	0
13-2918573	TOA RE INS CO OF AMER	3,287	0	0	0	0	0	3,287	0	0	3,287	0	4,039	0.0	0.0	0.0	YES	0
13-3548249	TOWER INSURANCE COMPANY OF NY	8	0	0	0	0	0	8	0	0	8	0	0	0.0	0.0	0.0	YES	0
95-1060502	TRANSAMERICA OCCIDENTAL LIFE INS CO	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
13-5616275	TRANSATLANTIC REINS CO	5,670	0	0	0	0	0	5,670	0	0	5,670	0	1,069	0.0	0.0	0.0	YES	0
06-0566050	TRAVELERS INDEMNITY CO	1	0	0	0	0	0	1	0	0	1	0	6	0.0	0.0	0.0	YES	0
36-2719165	TRAVELERS PROPERTY CASUALTY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1117063	TRENWICK AMERICA CORP	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
52-1996029	UNIMERICA INSURANCE CO	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
52-0515280	UNITED STATES FIDELITY & GUAR CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses														
		37	Overdue				43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42										
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
13-5459190	UNITED STATES FIRE INSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
01-0278678	UNUM LIFE INS CO OF AMER	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
20-4929941	XL CATLIN INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1290712	XL REINSURANCE AMERICA	79	0	0	0	0	0	79	0	0	79	0	18	0.0	0.0	0.0	YES	0
85-0277191	XL SPECIALTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-4233459	ZURICH AMERICAN INSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		30,483	15	233	0	0	248	30,731	0	0	30,731	0	19,509	0.8	0.0	0.0	XXX	0
AA-9991201	CALIFORNIA FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991161	COMMONWEALTH AUTO REINS	128	0	0	0	0	0	128	0	0	128	0	0	0.0	0.0	0.0	YES	0
AA-9991310	FLORIDA HURRICANE CAT FUND	0	0	0	0	0	0	0	0	0	0	0	100	0.0	0.0	0.0	YES	0
AA-9991205	GEORGIA FAIR PLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991213	MASSACHUSETTS FAIRPLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991159	MICHIGAN CATASTROPHIC CLAIMS	22	0	0	0	0	0	22	0	0	22	0	2	0.0	0.0	0.0	YES	0
AA-9992118	NATIONAL WORKERS COMP REINS POOL	59	0	0	0	0	0	59	0	0	59	0	57	0.0	0.0	0.0	YES	0
AA-9991162	NEW JERSEY AUTO INS RISK	(86)	0	0	0	0	0	(86)	0	0	(86)	0	101	0.0	0.0	0.0	YES	0
AA-9991160	NEW JERSEY UCJF	658	0	0	0	0	0	658	0	0	658	0	0	0.0	0.0	0.0	YES	0
AA-9991220	NEW YORK FAIRPLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991221	NORTH CAROLINA FAIRPLAN	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9991139	NORTH CAROLINA REINSURANCE	0	0	0	0	0	0	0	0	0	0	0	2	0.0	0.0	0.0	YES	0
1099999. Total Authorized - Pools - Mandatory Pools		781	0	0	0	0	0	781	0	0	781	0	262	0.0	0.0	0.0	XXX	0
AA-9995022	EXCESS & CASUALTY REINS	803	0	0	0	0	0	803	0	0	803	0	0	0.0	0.0	0.0	YES	0
AA-9995030	MARINE OFFICE OF AMERICA CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-9995043	US AIRCRAFT INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1199999. Total Authorized - Pools - Voluntary Pools		803	0	0	0	0	0	803	0	0	803	0	0	0.0	0.0	0.0	XXX	0
AA-1120337	ASPEN INS UK LTD	495	840	(197)	0	0	643	1,138	0	0	1,138	0	173	56.5	0.0	0.0	YES	0
AA-3194168	ASPEN INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194139	AXIS SPECIALTY LTD	265	0	0	0	0	0	265	0	0	265	0	334	0.0	0.0	0.0	YES	0
AA-1120355	CX REINSURANCE CO LTD.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194122	DAVINCI REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	9,337	0	0	0	0	0	9,337	0	0	9,337	0	4,957	0.0	0.0	0.0	YES	0
AA-3190871	LANCASHIRE INSURANCE CO	19	0	0	0	0	0	19	0	0	19	0	2	0.0	0.0	0.0	YES	0
AA-1122000	LLOYD'S OF LONDON	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126033	LLOYD'S SYNDICATE 0033	450	150	0	0	0	150	600	0	0	600	0	13	25.0	0.0	0.0	YES	0
AA-1126138	LLOYD'S SYNDICATE 0138	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126204	LLOYD'S SYNDICATE 0204	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126205	LLOYD'S SYNDICATE 0205	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128227	LLOYD'S SYNDICATE 0227	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126318	LLOYD'S SYNDICATE 0318	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128376	LLOYD'S SYNDICATE 0376	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126382	LLOYD'S SYNDICATE 0382	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126435	LLOYD'S SYNDICATE 0435	5	0	0	0	0	0	5	0	0	5	0	0	0.0	0.0	0.0	YES	0
AA-1126506	LLOYD'S SYNDICATE 0506	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126529	LLOYD'S SYNDICATE 0529	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses														
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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-1126557	LLOYD'S SYNDICATE 0557	7	0	0	0	0	0	7	0	0	7	0	0	0.0	0.0	0.0	YES	0
AA-1126570	LLOYD'S SYNDICATE 0570	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-1126609	LLOYD'S SYNDICATE 0609	26	1	0	0	0	1	27	0	0	27	0	6	3.7	0.0	0.0	YES	0
AA-1126623	LLOYD'S SYNDICATE 0623	276	3	0	0	0	3	279	0	0	279	0	47	1.1	0.0	0.0	YES	0
AA-1126727	LLOYD'S SYNDICATE 0727	244	9	0	0	0	9	253	0	0	253	0	93	3.6	0.0	0.0	YES	0
AA-1126780	LLOYD'S SYNDICATE 0780	35	105	8	0	0	113	148	0	0	148	0	0	76.4	0.0	0.0	YES	0
AA-1126807	LLOYD'S SYNDICATE 0807	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126958	LLOYD'S SYNDICATE 0958	4	0	0	0	0	0	4	0	0	4	0	0	0.0	0.0	0.0	YES	0
AA-1127084	LLOYD'S SYNDICATE 1084	1,087	0	0	0	0	0	1,087	0	0	1,087	0	776	0.0	0.0	0.0	YES	0
AA-1127183	LLOYD'S SYNDICATE 1183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127200	LLOYD'S SYNDICATE 1200	(6)	0	0	0	0	0	(6)	0	0	(6)	0	0	0.0	0.0	0.0	YES	0
AA-1127206	LLOYD'S SYNDICATE 1206	152	0	0	0	0	0	152	0	0	152	0	0	0.0	0.0	0.0	YES	0
AA-1127218	LLOYD'S SYNDICATE 1218	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127225	LLOYD'S SYNDICATE 1225	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127239	LLOYD'S SYNDICATE 1239	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120085	LLOYD'S SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127400	LLOYD'S SYNDICATE 1400	9	0	0	0	0	0	9	0	0	9	0	2	0.0	0.0	0.0	YES	0
AA-1127414	LLOYD'S SYNDICATE 1414	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120102	LLOYD'S SYNDICATE 1458	65	100	22	0	0	122	187	0	0	187	0	0	65.2	0.0	0.0	YES	0
AA-1120157	LLOYD'S SYNDICATE 1729	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120171	LLOYD'S SYNDICATE 1856	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127861	LLOYD'S SYNDICATE 1861	2	0	0	0	0	0	2	0	0	2	0	11	0.0	0.0	0.0	YES	0
AA-1120054	LLOYD'S SYNDICATE 1886	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120124	LLOYD'S SYNDICATE 1945	4	0	0	0	0	0	4	0	0	4	0	10	0.0	0.0	0.0	YES	0
AA-1120084	LLOYD'S SYNDICATE 1955	9	0	0	0	0	0	9	0	0	9	0	0	0.0	0.0	0.0	YES	0
AA-1120103	LLOYD'S SYNDICATE 1967	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120106	LLOYD'S SYNDICATE 1969	(1)	0	0	0	0	0	(1)	0	0	(1)	0	0	0.0	0.0	0.0	YES	0
AA-1120161	LLOYD'S SYNDICATE 1980	194	3	0	0	0	3	197	0	0	197	0	18	1.5	0.0	0.0	YES	0
AA-1127141	LLOYD'S SYNDICATE 2001	1,221	417	30	0	0	447	1,668	0	0	1,668	0	291	26.8	0.0	0.0	YES	0
AA-1128003	LLOYD'S SYNDICATE 2003	18	375	38	0	0	413	431	0	0	431	0	18	95.8	0.0	0.0	YES	0
AA-1120071	LLOYD'S SYNDICATE 2007	7	0	0	0	0	0	7	0	0	7	0	16	0.0	0.0	0.0	YES	0
AA-1128010	LLOYD'S SYNDICATE 2010	228	2	0	0	0	2	230	0	0	230	0	13	0.9	0.0	0.0	YES	0
AA-1120158	LLOYD'S SYNDICATE 2014	26	150	0	0	0	150	176	0	0	176	0	6	85.2	0.0	0.0	YES	0
AA-1128121	LLOYD'S SYNDICATE 2121	(6)	0	0	0	0	0	(6)	0	0	(6)	0	0	0.0	0.0	0.0	YES	0
AA-1121335	LLOYD'S SYNDICATE 2210	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120097	LLOYD'S SYNDICATE 2468	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126219	LLOYD'S SYNDICATE 2488	(8)	0	0	0	0	0	(8)	0	0	(8)	0	0	0.0	0.0	0.0	YES	0
AA-1128623	LLOYD'S SYNDICATE 2623	1,259	15	0	0	0	15	1,274	0	0	1,274	0	216	1.2	0.0	0.0	YES	0
AA-1128791	LLOYD'S SYNDICATE 2791	1,024	27	0	0	0	27	1,051	0	0	1,051	0	626	2.6	0.0	0.0	YES	0
AA-1128987	LLOYD'S SYNDICATE 2987	844	510	(136)	0	0	374	1,218	0	0	1,218	0	5	30.7	0.0	0.0	YES	0
AA-1120179	LLOYD'S SYNDICATE 2988	52	0	0	0	0	0	52	0	0	52	0	0	0.0	0.0	0.0	YES	0
AA-1126566	LLOYD'S SYNDICATE 2999	389	0	0	0	0	0	389	0	0	389	0	18	0.0	0.0	0.0	YES	0
AA-1129000	LLOYD'S SYNDICATE 3000	88	0	0	0	0	0	88	0	0	88	0	1	0.0	0.0	0.0	YES	0
AA-1126005	LLOYD'S SYNDICATE 4000	9	0	0	0	0	0	9	0	0	9	0	2	0.0	0.0	0.0	YES	0
AA-1120075	LLOYD'S SYNDICATE 4020	10	105	8	0	0	113	123	0	0	123	0	0	91.9	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1120067	LLOYD'S SYNDICATE 4242	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126004	LLOYD'S SYNDICATE 4444	896	32	0	0	0	32	928	0	0	928	0	931	3.4	0.0	0.0	YES	0
AA-1126190	LLOYD'S SYNDICATE 4472	857	201	(10)	0	0	191	1,048	0	0	1,048	0	18	18.2	0.0	0.0	YES	0
AA-1126003	LLOYD'S SYNDICATE 5000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120080	LLOYD'S SYNDICATE 5151	1	0	0	0	0	0	1	0	0	1	0	4	0.0	0.0	0.0	YES	0
AA-1120163	LLOYD'S SYNDICATE 5678	1	75	0	0	0	75	76	0	0	76	0	0	98.7	0.0	0.0	YES	0
AA-1120048	LLOYD'S SYNDICATE 5820	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1840617	MAPFRE XL, COMPANIA DE RE	464	0	0	0	0	0	464	0	0	464	0	155	0.0	0.0	0.0	YES	0
AA-1121425	MARKEL INTERNATIONAL INS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194129	MONTPELIER RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190686	PARTNERRE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190339	RENAISSANCE REINS LTD	126	0	0	0	0	0	126	0	0	126	0	9	0.0	0.0	0.0	YES	0
AA-3190972	TORUS INSURANCE LTD - STARSTONE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190870	VALIDUS REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460006	VALIDUS REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		20,187	3,120	(237)	0	0	2,883	23,070	0	0	23,070	0	8,771	12.5	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		52,254	3,135	(4)	0	0	3,131	55,385	0	0	55,385	0	28,542	5.7	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
00-0000000	ASHLEY RIVER INSURANCE CO	28	0	0	0	0	0	28	0	0	28	0	0	0.0	0.0	0.0	YES	0
00-0000000	CHARTER PARTNERS INS CO	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
00-0000000	SAIPH RE USA	(26)	0	0	0	0	0	(26)	0	0	(26)	0	0	0.0	0.0	0.0	YES	0
00-0000000	UNION CAPTIVE INSURANCE CO (SAC)	60	0	0	0	0	0	60	0	0	60	0	0	0.0	0.0	0.0	YES	0
41-1357750	WORKERS COMP REINS ASSOC	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		65	0	0	0	0	0	65	0	0	65	0	0	0.0	0.0	0.0	XXX	0
AA-9991500	ILLINOIS MINE SUBS INSUR	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2499999. Total Unauthorized - Pools - Mandatory Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
AA-9995043	US AIRCRAFT INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
AA-3190770	ACE TEMPEST REINSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190795	AMERICAN SAFETY RE LTD LLC	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1460019	AMLIN AG	146	0	0	0	0	0	146	0	0	146	0	8	0.0	0.0	0.0	YES	0
AA-3190859	ARIA (SAC) LTD	10	0	0	0	0	0	10	0	0	10	0	0	0.0	0.0	0.0	YES	0
AA-3190873	ARIEL BERMUDA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	42	0	42	0	0	42	84	0	0	84	0	0	50.0	0.0	0.0	YES	0
AA-3770286	ARU Spc Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190813	ATLANTIC GATEWAY	234	0	0	0	0	0	234	0	0	234	0	0	0.0	0.0	0.0	YES	0
AA-3194180	BB&T ASSURANCE CO LTD	16	0	0	0	0	0	16	0	0	16	0	0	0.0	0.0	0.0	YES	0
AA-3194161	CATLIN INSURANCE CO LTD	3	0	0	0	0	0	3	0	0	3	0	4	0.0	0.0	0.0	YES	0
AA-3191400	CONVEX RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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										
		Current	38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 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-3190326	DELPHI INSURANCE LTD	(41)	0	0	0	0	0	(41)	0	0	(41)	0	0	0.0	0.0	0.0	YES	0
AA-1124129	ENDURANCE WORLDWIDE INS	11	0	0	0	0	0	11	0	0	11	0	12	0.0	0.0	0.0	YES	0
AA-3191289	FIDELIS INS BERMUDA LTD	104	0	0	0	0	0	104	0	0	104	0	0	0.0	0.0	0.0	YES	0
AA-3770152	FIRST EMPLOYERS INS CO	145	0	0	0	0	0	145	0	0	145	0	0	0.0	0.0	0.0	YES	0
AA-3190877	FLAGSTONE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194115	GETTYSBURG NATIONAL IND (SAC)	132	0	0	0	0	0	132	0	0	132	0	0	0.0	0.0	0.0	YES	0
AA-3191190	HAMILTON REINSURANCE BERMUDA	8	0	0	0	0	0	8	0	0	8	0	0	0.0	0.0	0.0	YES	0
AA-3190060	HANNOVER RE	93	0	0	0	0	0	93	0	0	93	0	0	0.0	0.0	0.0	YES	0
AA-3190875	HISCOX INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-8310008	HUMBOLT RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190941	INDEPENDENT CONTRACTOR INSPECT	189	0	0	0	0	0	189	0	0	189	0	0	0.0	0.0	0.0	YES	0
AA-0060014	INTER-INDUSTRY INS CO	(123)	0	0	0	0	0	(123)	0	0	(123)	0	0	0.0	0.0	0.0	YES	0
AA-8310006	KELVIN RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191239	LUMEN RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190950	MAIDEN RE	(3)	0	0	0	0	0	(3)	0	0	(3)	0	0	0.0	0.0	0.0	YES	0
AA-3190829	MARKEL BERMUDA LIMITED	26	0	0	0	0	0	26	0	0	26	0	0	0.0	0.0	0.0	YES	0
AA-3194200	MS FRONTIER REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340165	MUNCHENER RUCKVERSICKERUNGS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190869	NEW CASTLE RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190913	OMEGA SPECIALTY INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191183	PAC RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3771011	PROVIDERS RE	110	0	0	0	0	0	110	0	0	110	0	22	0.0	0.0	0.0	YES	0
AA-3191298	QATAR REINSURANCE CO LTD	399	0	0	0	0	0	399	0	0	399	0	188	0.0	0.0	0.0	YES	0
AA-1340004	R&V VERSICHERUNG AG	41	0	0	0	0	0	41	0	0	41	0	5	0.0	0.0	0.0	YES	0
AA-0000000	SAIPH RE LTD	40	0	4	0	0	4	44	0	0	44	0	0	9.1	0.0	0.0	YES	0
AA-1320158	SCOR SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1464100	SCOR SWITZERLAND LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191321	SIRIUS BERMUDA INS CO LTD	11	0	0	0	0	0	11	0	0	11	0	0	0.0	0.0	0.0	YES	0
AA-1440076	SIRIUS INTERNATIONAL INS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-0057608	SIWARD I REINSURANCE CO LTD	0	0	1,975	0	0	1,975	1,975	0	0	1,975	0	0	100.0	0.0	0.0	YES	0
AA-3191179	THIRD POINT RE CO LTD	198	0	0	0	0	0	198	0	0	198	0	0	0.0	0.0	0.0	YES	0
AA-1460023	TOKIO MILLENIUM RE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194100	WYNDHAM INS CO (SAC)	37	0	0	0	0	0	37	0	0	37	0	0	0.0	0.0	0.0	YES	0
AA-3191315	XL BERMUDA LTD	24	0	0	0	0	0	24	0	0	24	0	11	0.0	0.0	0.0	YES	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		1,853	0	2,021	0	0	2,021	3,874	0	0	3,874	0	250	52.2	0.0	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,918	0	2,021	0	0	2,021	3,939	0	0	3,939	0	250	51.3	0.0	0.0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
CR-3194126	ARCH REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3194130	ENDURANCE SPECIALTY INS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1460146	SWISS REINS CO	329	0	0	0	0	0	329	0	0	329	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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										
		Current	38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
4099999. Total Certified - Other Non-U.S. Insurers		329	0	0	0	0	0	329	0	0	329	0	0	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		329	0	0	0	0	0	329	0	0	329	0	0	0.0	0.0	0.0	XXX	0
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)		54,501	3,135	2,017	0	0	5,152	59,653	0	0	59,653	0	28,792	8.6	0.0	0.0	XXX	0
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
9999999 Totals		54,501	3,135	2,017	0	0	5,152	59,653	0	0	59,653	0	28,792	8.6	0.0	0.0	XXX	0

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)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				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
06-0237820	ACE PROPERTY & CASUALTY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1366075	ALLIANZ LIFE INS CO OF NA	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
36-0719665	ALLSTATE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954	AMERICAN AGRICULTURAL INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-2048110	AMERICAN ALTERNATIVE INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145825	AMERICAN UNITED LIFE INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	ARCH REINSURANCE 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
13-5358230	ARROWOOD IND CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3362309	ATLANTIC SPECIALTY INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0315280	AUTO-OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5570651	AXA EQUITABLE LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766	AXIS REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-1673015	BANKERS INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325	BERKLEY INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2745904	CLEARWATER SELECT INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2994662	COLISEUM REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2136262	COMBINED INSURANCE CO OF	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1629891	CONNECTICUT ATTORNEYS TITLE INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545	CONTINENTAL CASUALTY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898	DORINCO REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980	EMPLOYERS MUTUAL CASUALTY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2950161	EVANSTON INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	EVEREST REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2153760	EXCALIBUR REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605	FACTORY MUTUAL 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
06-1325038	FINIAL REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1867050	FIRST ALLMERICA FINANCIAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	GENERAL REINSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3029255	GENERAL SECURITY NATIONAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5009848	GLOBAL REINS CORP OF AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383750	HARTFORD FIRE INSURANCE	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 CASUALTY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970	INSURANCE CO OF NORTH AMERICA	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 INSURANCE UNDERWRITERS	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)
.04-1543470	LIBERTY MUTUAL INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.04-1560700	LUMBER MUTUAL INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.43-1898350	MAIDEN REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.36-3347420	MAPFRE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.35-0293730	MARKEL AMERICA INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.06-1481194	MARKEL GLOBAL REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-2915260	METROPOLITAN GRP PROP &	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-1632487	MONY LIFE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.04-2482364	MOSIAC INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.38-0855585	MOTORS INSURANCE 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
.47-0355979	NATIONAL INDEMNITY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.25-0687550	NATIONAL UNION FIRE INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-3138390	NAVIGATORS INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.06-1053492	NEW ENGLAND REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.02-0170490	NGM INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.02-0311919	NORTH AMERICAN SPECIALTY INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-2703894	NY MARINE AND GENERAL INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.47-0698507	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-3031176	PARTNER REINS CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.02-0177030	PEERLESS INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.23-1642962	PENNSYLVANIA MFRS' ASSN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.06-0493340	PHOENIX LIFE INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.52-1952955	PLATINUM UNDERWRITERS RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.35-6021485	PROTECTIVE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.23-1641984	QBE REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.23-1740414	R&Q REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.43-1235868	RGA REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.37-0915434	RLI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.43-0727872	SAFETY NATIONAL CASUALTY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.75-1444207	SCOR REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-2997499	SIRIUS AMERICA INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.35-2293075	SOMPO INTERNATIONAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.57-0629683	SOUTH CAROLINA WIND & HAIL UNDERWRIT	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
.22-3590451	STARNET INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.04-2461439	SUN LIFE ASSURANCE CO OF	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-1675535	SWISS REINSURANCE AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-2918573	TOA RE INS CO OF AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-3548249	TOWER INSURANCE COMPANY OF NY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.95-1060502	TRANSAMERICA OCCIDENTAL LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
.13-5616275	TRANSATLANTIC REINS 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)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
06-0566050	TRAVELERS INDEMNITY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165	TRAVELERS PROPERTY CASUALTY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063	TRENWICK AMERICA CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1996029	UNIMERICA INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280	UNITED STATES FIDELITY & GUAR CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190	UNITED STATES FIRE INSURANCE	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
20-4929941	XL CATLIN INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL REINSURANCE AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
85-0277191	XL SPECIALTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459	ZURICH AMERICAN INSURANCE	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-9991201	CALIFORNIA FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161	COMMONWEALTH AUTO REINS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991310	FLORIDA HURRICANE CAT FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991205	GEORGIA FAIR PLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991213	MASSACHUSETTS FAIRPLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	MICHIGAN CATASTROPHIC CLAIMS	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-9991162	NEW JERSEY AUTO INS RISK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160	NEW JERSEY UCJF	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991220	NEW YORK FAIRPLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991221	NORTH CAROLINA FAIRPLAN	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	NORTH CAROLINA REINSURANCE	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-9995022	EXCESS & CASUALTY REINS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995030	MARINE OFFICE OF AMERICA CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995043	US AIRCRAFT INSURANCE CO	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-1120337	ASPEN INS UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN INSURANCE LIMITED	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 REINSURANCE CO LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194122	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871	LANCASHIRE INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000	LLOYD'S OF LONDON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033	LLOYD'S SYNDICATE 0033	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126138	LLOYD'S SYNDICATE 0138	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126204	LLOYD'S SYNDICATE 0204	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126205	LLOYD'S SYNDICATE 0205	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128227	LLOYD'S SYNDICATE 0227	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-1126318	LLOYD'S SYNDICATE 0318	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128376	LLOYD'S SYNDICATE 0376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382	LLOYD'S SYNDICATE 0382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435	LLOYD'S SYNDICATE 0435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126506	LLOYD'S SYNDICATE 0506	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126529	LLOYD'S SYNDICATE 0529	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126557	LLOYD'S SYNDICATE 0557	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126570	LLOYD'S SYNDICATE 0570	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609	LLOYD'S SYNDICATE 0609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623	LLOYD'S SYNDICATE 0623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126727	LLOYD'S SYNDICATE 0727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780	LLOYD'S SYNDICATE 0780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126807	LLOYD'S SYNDICATE 0807	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958	LLOYD'S SYNDICATE 0958	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084	LLOYD'S SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183	LLOYD'S SYNDICATE 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127200	LLOYD'S SYNDICATE 1200	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127206	LLOYD'S SYNDICATE 1206	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127218	LLOYD'S SYNDICATE 1218	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127225	LLOYD'S SYNDICATE 1225	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127239	LLOYD'S SYNDICATE 1239	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085	LLOYD'S SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127400	LLOYD'S SYNDICATE 1400	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414	LLOYD'S SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102	LLOYD'S SYNDICATE 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120157	LLOYD'S SYNDICATE 1729	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120171	LLOYD'S SYNDICATE 1856	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127861	LLOYD'S SYNDICATE 1861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120054	LLOYD'S SYNDICATE 1886	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120124	LLOYD'S SYNDICATE 1945	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084	LLOYD'S SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120103	LLOYD'S SYNDICATE 1967	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120106	LLOYD'S SYNDICATE 1969	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120161	LLOYD'S SYNDICATE 1980	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127141	LLOYD'S SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003	LLOYD'S SYNDICATE 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071	LLOYD'S SYNDICATE 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010	LLOYD'S SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158	LLOYD'S SYNDICATE 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128121	LLOYD'S SYNDICATE 2121	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121335	LLOYD'S SYNDICATE 2210	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120097	LLOYD'S SYNDICATE 2468	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-1126219	LLOYD'S SYNDICATE 2488	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623	LLOYD'S SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128791	LLOYD'S SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	LLOYD'S SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120179	LLOYD'S SYNDICATE 2988	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566	LLOYD'S SYNDICATE 2999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	LLOYD'S SYNDICATE 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126005	LLOYD'S SYNDICATE 4000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075	LLOYD'S SYNDICATE 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120067	LLOYD'S SYNDICATE 4242	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004	LLOYD'S SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126190	LLOYD'S SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126003	LLOYD'S SYNDICATE 5000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120080	LLOYD'S SYNDICATE 5151	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120163	LLOYD'S SYNDICATE 5678	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120048	LLOYD'S SYNDICATE 5820	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840617	MAPFRE XL, COMPANIA DE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425	MARKEL INTERNATIONAL INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194129	MONTPELIER RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	PARTNERRE 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-3190972	TORUS INSURANCE LTD - STARSTONE	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
AA-1460006	VALIDUS REINSURANCE 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
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
00-0000000	ASHLEY RIVER INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	CHARTER PARTNERS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	SAIPH RE USA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	UNION CAPTIVE INSURANCE CO (SAC)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-1357750	WORKERS COMP REINS ASSOC	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-9991500	ILLINOIS MINE SUBS INSUR	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2499999. Total Unauthorized - Pools - Mandatory Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995043	US AIRCRAFT INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770	ACE TEMPEST REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 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-3190795	AMERICAN SAFETY RE LTD LLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019	AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190859	ARIA (SAC) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190873	ARIEL BERMUDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770286	ARU Spc Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190813	ATLANTIC GATEWAY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194180	BB&T ASSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194161	CATLIN INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191400	CONVEX RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190326	DELPHI INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1124129	ENDURANCE WORLDWIDE INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191289	FIDELIS INS BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770152	FIRST EMPLOYERS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190877	FLAGSTONE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194115	GETTYSBURG NATIONAL IND (SAC)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190	HAMILTON REINSURANCE BERMUDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060	HANNOVER RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875	HISCOX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310008	HUMBOLT RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190941	INDEPENDENT CONTRACTOR INSPECT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0060014	INTER-INDUSTRY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310006	KELVIN RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239	LUMEN RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190950	MAIDEN RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194200	MS FRONTIER REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165	MUNCHENER RUCKVERSICKERUNGS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190869	NEW CASTLE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190913	OMEGA SPECIALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191183	PAC RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3771011	PROVIDERS RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191298	QATAR REINSURANCE CO 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
AA-0000000	SAIPH RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1464100	SCOR SWITZERLAND LTD	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 INTERNATIONAL INS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0057608	SIWARD I REINSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191179	THIRD POINT RE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460023	TOKIO MILLENIUM RE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified 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-3194100	WYNDHAM INS CO (SAC)	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
2699999. Total Unauthorized - Other Non-U.S. Insurers				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	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
CR-3194126	ARCH REINS LTD	3	07/01/2014	20.0	0	(7)	(1)	0.0	0.0	0	0	0	0	0	0	0	0
CR-3194130	ENDURANCE SPECIALTY INS LTD	3	10/27/2015	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1460146	SWISS REINS CO	2	01/01/2014	10.0	0	8,775	878	11.2	100.0	0	8,775	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	8,768	876	XXX	XXX	0	8,775	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	8,768	876	XXX	XXX	0	8,775	0	0	0	0	0	0
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)				XXX	0	8,768	876	XXX	XXX	0	8,775	0	0	0	0	0	0
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
9999999 Totals				XXX	0	8,768	876	XXX	XXX	0	8,775	0	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
06-0237820	ACE PROPERTY & CASUALTY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-1366075	ALLIANZ LIFE INS CO OF NA	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1182357	ALLIED WORLD INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-0719665	ALLSTATE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2661954	AMERICAN AGRICULTURAL INS	0	XXX	XXX	0	0	0	XXX	XXX	0
52-2048110	AMERICAN ALTERNATIVE INS	0	XXX	XXX	0	0	0	XXX	XXX	0
35-0145825	AMERICAN UNITED LIFE INS	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254	ARCH REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
94-1390273	ARGONAUT INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5358230	ARROWOOD IND CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3362309	ATLANTIC SPECIALTY INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0315280	AUTO-OWNERS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5570651	AXA EQUITABLE LIFE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766	AXIS REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
59-1673015	BANKERS INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325	BERKLEY INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
23-2745904	CLEARWATER SELECT INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2994662	COLISEUM REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2136262	COMBINED INSURANCE CO OF	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1629891	CONNECTICUT ATTORNEYS TITLE INS	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2114545	CONTINENTAL CASUALTY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
38-2145898	DORINCO REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0234980	EMPLOYERS MUTUAL CASUALTY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2950161	EVANSTON INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057	EVEREST REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
23-2153760	EXCALIBUR REINSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
05-0316605	FACTORY MUTUAL INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1963496	FEDERAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1325038	FINIAL REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1867050	FIRST ALLMERICA FINANCIAL	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100	GENERAL REINSURANCE CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3029255	GENERAL SECURITY NATIONAL	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5009848	GLOBAL REINS CORP OF AMER	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0383750	HARTFORD FIRE INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0384680	HARTFORD STEAM BOIL INSPEC & INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
74-2195939	HOUSTON CASUALTY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0723970	INSURANCE CO OF NORTH AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
01-0233346	JOHN HANCOCK LIFE INS CO (USA)	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
22-2227331	LIBERTY INSURANCE UNDERWRITERS	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470	LIBERTY MUTUAL INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1560700	LUMBER MUTUAL INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
43-1898350	MAIDEN REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-3347420	MAPFRE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
35-0293730	MARKEL AMERICA INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194	MARKEL GLOBAL REINSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2915260	METROPOLITAN GRP PROP &	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1632487	MONY LIFE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
04-2482364	MOSIAC INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0855585	MOTORS INSURANCE CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125	MUNICH REINS AMER INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979	NATIONAL INDEMNITY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0687550	NATIONAL UNION FIRE INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3138390	NAVIGATORS INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1053492	NEW ENGLAND REINSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
02-0170490	NGM INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
02-0311919	NORTH AMERICAN SPECIALTY INS	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2703894	NY MARINE AND GENERAL INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176	PARTNER REINS CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
02-0177030	PEERLESS INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1642962	PENNSYLVANIA MFRS' ASSN	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0493340	PHOENIX LIFE INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1952955	PLATINUM UNDERWRITERS RE	0	XXX	XXX	0	0	0	XXX	XXX	0
35-6021485	PROTECTIVE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1641984	QBE REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1740414	R&Q REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
43-1235868	RGA REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
37-0915434	RLI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
43-0727872	SAFETY NATIONAL CASUALTY	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207	SCOR REINSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2997499	SIRIUS AMERICA INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075	SOMPO INTERNATIONAL	0	XXX	XXX	0	0	0	XXX	XXX	0
57-0629683	SOUTH CAROLINA WIND & HAIL UNDERWRIT	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690	ST. PAUL FIRE & MARINE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
22-3590451	STARNET INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
04-2461439	SUN LIFE ASSURANCE CO OF	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535	SWISS REINSURANCE AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2918573	TOA RE INS CO OF AMER	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3548249	TOWER INSURANCE COMPANY OF NY	0	XXX	XXX	0	0	0	XXX	XXX	0
95-1060502	TRANSAMERICA OCCIDENTAL LIFE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5616275	TRANSATLANTIC REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566050	TRAVELERS INDEMNITY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2719165	TRAVELERS PROPERTY CASUALTY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1117063	TRENWICK AMERICA CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1996029	UNIMERICA INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0515280	UNITED STATES FIDELITY & GUAR CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5459190	UNITED STATES FIRE INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
01-0278678	UNUM LIFE INS CO OF AMER	0	XXX	XXX	0	0	0	XXX	XXX	0
20-4929941	XL CATLIN INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712	XL REINSURANCE AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
85-0277191	XL SPECIALTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-4233459	ZURICH AMERICAN INSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991201	CALIFORNIA FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991161	COMMONWEALTH AUTO REINS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991310	FLORIDA HURRICANE CAT FUND	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991205	GEORGIA FAIR PLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991213	MASSACHUSETTS FAIRPLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991159	MICHIGAN CATASTROPHIC CLAIMS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9992118	NATIONAL WORKERS COMP REINS POOL	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991162	NEW JERSEY AUTO INS RISK	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991160	NEW JERSEY UCJF	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991220	NEW YORK FAIRPLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991221	NORTH CAROLINA FAIRPLAN	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9991139	NORTH CAROLINA REINSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
1099999. Total Authorized - Pools - Mandatory Pools		0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995022	EXCESS & CASUALTY REINS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995030	MARINE OFFICE OF AMERICA CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-9995043	US AIRCRAFT INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
1199999. Total Authorized - Pools - Voluntary Pools		0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120337	ASPEN INS UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194168	ASPEN INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194139	AXIS SPECIALTY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120355	CX REINSURANCE CO LTD.	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194122	DAVINCI REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190871	LANCASHIRE INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1122000	LLOYD'S OF LONDON	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033	LLOYD'S SYNDICATE 0033	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126138	LLOYD'S SYNDICATE 0138	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126204	LLOYD'S SYNDICATE 0204	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1126205	LLOYD'S SYNDICATE 0205	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128227	LLOYD'S SYNDICATE 0227	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126318	LLOYD'S SYNDICATE 0318	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128376	LLOYD'S SYNDICATE 0376	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126382	LLOYD'S SYNDICATE 0382	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126435	LLOYD'S SYNDICATE 0435	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126506	LLOYD'S SYNDICATE 0506	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126529	LLOYD'S SYNDICATE 0529	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126557	LLOYD'S SYNDICATE 0557	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126570	LLOYD'S SYNDICATE 0570	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126609	LLOYD'S SYNDICATE 0609	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623	LLOYD'S SYNDICATE 0623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126727	LLOYD'S SYNDICATE 0727	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126780	LLOYD'S SYNDICATE 0780	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126807	LLOYD'S SYNDICATE 0807	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126958	LLOYD'S SYNDICATE 0958	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127084	LLOYD'S SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127183	LLOYD'S SYNDICATE 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127200	LLOYD'S SYNDICATE 1200	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127206	LLOYD'S SYNDICATE 1206	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127218	LLOYD'S SYNDICATE 1218	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127225	LLOYD'S SYNDICATE 1225	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127239	LLOYD'S SYNDICATE 1239	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120085	LLOYD'S SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127400	LLOYD'S SYNDICATE 1400	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127414	LLOYD'S SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120102	LLOYD'S SYNDICATE 1458	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120157	LLOYD'S SYNDICATE 1729	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120171	LLOYD'S SYNDICATE 1856	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127861	LLOYD'S SYNDICATE 1861	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120054	LLOYD'S SYNDICATE 1886	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120124	LLOYD'S SYNDICATE 1945	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120084	LLOYD'S SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120103	LLOYD'S SYNDICATE 1967	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120106	LLOYD'S SYNDICATE 1969	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120161	LLOYD'S SYNDICATE 1980	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127141	LLOYD'S SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128003	LLOYD'S SYNDICATE 2003	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120071	LLOYD'S SYNDICATE 2007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128010	LLOYD'S SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120158	LLOYD'S SYNDICATE 2014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128121	LLOYD'S SYNDICATE 2121	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1121335	LLOYD'S SYNDICATE 2210	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120097	LLOYD'S SYNDICATE 2468	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126219	LLOYD'S SYNDICATE 2488	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623	LLOYD'S SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128791	LLOYD'S SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128987	LLOYD'S SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120179	LLOYD'S SYNDICATE 2988	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126566	LLOYD'S SYNDICATE 2999	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129000	LLOYD'S SYNDICATE 3000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126005	LLOYD'S SYNDICATE 4000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120075	LLOYD'S SYNDICATE 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120067	LLOYD'S SYNDICATE 4242	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126004	LLOYD'S SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126190	LLOYD'S SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126003	LLOYD'S SYNDICATE 5000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120080	LLOYD'S SYNDICATE 5151	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120163	LLOYD'S SYNDICATE 5678	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120048	LLOYD'S SYNDICATE 5820	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840617	MAPFRE XL, COMPANIA DE RE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121425	MARKEL INTERNATIONAL INS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194129	MONTPELIER RE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190686	PARTNERRE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190339	RENAISSANCE REINS LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190972	TORUS INSURANCE LTD - STARSTONE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190870	VALIDUS REINS LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006	VALIDUS REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	ASHLEY RIVER INSURANCE CO	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	CHARTER PARTNERS INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	SAIPH RE USA	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	UNION CAPTIVE INSURANCE CO (SAC)	0	0	0	XXX	XXX	XXX	0	XXX	0
41-1357750	WORKERS COMP REINS ASSOC	0	0	0	XXX	XXX	XXX	0	XXX	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-9991500	ILLINOIS MINE SUBS INSUR	0	0	0	XXX	XXX	XXX	0	XXX	0
2499999. Total Unauthorized - Pools - Mandatory Pools		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-9995043	US AIRCRAFT INSURANCE CO	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190770	ACE TEMPEST REINSURANCE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190795	AMERICAN SAFETY RE LTD LLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460019	AMLIN AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190859	ARIA (SAC) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190873	ARIEL BERMUDA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770286	ARU Spc Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190813	ATLANTIC GATEWAY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194180	BB&T ASSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194161	CATLIN INSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191400	CONVEX RE LTD	0	10	0	XXX	XXX	XXX	0	XXX	0
AA-3190326	DELPHI INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1124129	ENDURANCE WORLDWIDE INS	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191289	FIDELIS INS BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770152	FIRST EMPLOYERS INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190877	FLAGSTONE REINSURANCE LTD	0	1	0	XXX	XXX	XXX	0	XXX	0
AA-3194115	GETTYSBURG NATIONAL IND (SAC)	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191190	HAMILTON REINSURANCE BERMUDA	0	19	0	XXX	XXX	XXX	19	XXX	19
AA-3190060	HANNOVER RE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190875	HISCOX INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-8310008	HUMBOLT RE LTD	0	9	0	XXX	XXX	XXX	0	XXX	0
AA-3190941	INDEPENDENT CONTRACTOR INSPECT	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-0060014	INTER-INDUSTRY INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-8310006	KELVIN RE LTD	0	19	0	XXX	XXX	XXX	0	XXX	0
AA-3191239	LUMEN RE LTD	0	98	0	XXX	XXX	XXX	0	XXX	0
AA-3190950	MAIDEN RE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190829	MARKEL BERMUDA LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194200	MS FRONTIER REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340165	MUNCHENER RUCKVERSICKERUNGS	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190869	NEW CASTLE RE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190913	OMEGA SPECIALTY INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191183	PAC RE LTD	0	1	0	XXX	XXX	XXX	0	XXX	0
AA-3771011	PROVIDERS RE	0	128	0	XXX	XXX	XXX	128	XXX	128
AA-3191298	QATAR REINSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340004	R&V VERSICHERUNG AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-0000000	SAIPH RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320158	SCOR SE	0	44	0	XXX	XXX	XXX	0	XXX	0
AA-1464100	SCOR SWITZERLAND LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191321	SIRIUS BERMUDA INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440076	SIRIUS INTERNATIONAL INS	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-0057608	SIWARD I REINSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191179	THIRD POINT RE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460023	TOKIO MILLENIUM RE AG	0	22	0	XXX	XXX	XXX	0	XXX	0
AA-3194100	WYNDHAM INS CO (SAC)	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191315	XL BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	351	0	XXX	XXX	XXX	147	XXX	147
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	351	0	XXX	XXX	XXX	147	XXX	147
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3194126	ARCH REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3194130	ENDURANCE SPECIALTY INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460146	SWISS REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4399999. Total Authorized, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999 and 4299999)		0	351	0	0	0	0	147	0	147
4499999. Total Protected Cells (Sum of 1399999, 2799999 and 4199999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	351	0	0	0	0	147	0	147

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	071000288	BMO Harris Bank N.A.	8,362
0002	1	072000096	COMERICA BANK	30
0003	3	026002574	BARCLAYS BANK PLC	4,732
0004	1	026009179	CREDIT SUISSE AG	1,567
0005	1	042000314	FIFTH THIRD BANK	1,081
0006	1	053101121	BRANCH BANKING & TRUST	5,338
0007	3	021000089	CITIBANK NA	95
0008	1	072000096	COMERICA BANK	1,687
0009	1	026004307	MIZUHO CORPORATE BANK	357
0010	1	021000089	CITIBANK NA	338
0011	2	021000018	BANK OF NY MELLON	275
0012	1	021000021	JP MORGAN CHASE	587
0013	1	021000089	CITIBANK NA	1,808
0014	1	021000021	JP MORGAN CHASE	1,837
0015	1	026008044	COMMERZBANK AKTIEN	1,702
0016	1	021000089	CITIBANK NA	438
0017	1	021000089	CITIBANK NA	11,043
0018	2	026009632	BANK OF TOKYO	192
0019	1	026007689	BNP Paribas	981
Total				42,450

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.	ARTEX SAC LTD	37.850	2,113
2.	HARTFORD STEAM BOILER INSPEC & INS CO	35.000	5,643
3.	HANNOVER RUCKVERSICHERUNGS AG	35.000	5,962
4.	TRANSATLANTIC REINSURANCE CO	35.000	4,173
5.	AXIS REINSURANCE CO	35.000	1,689

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.	HANNOVER RUCKVERSICHERUNGS AG	115,909	44,076	Yes [ ] No [X]
7.	TRANSATLANTIC REINS CO	72,954	20,295	Yes [ ] No [X]
8.	SWISS REINSURANCE AMERICA	58,023	30,207	Yes [ ] No [X]
9.	TOA RE INS CO OF AMER	57,775	17,429	Yes [ ] No [X]
10.	HARTFORD STEAM BOIL INSPEC & INS CO	37,821	56,463	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)	7,021,070,241	0	7,021,070,241
2.	Premiums and considerations (Line 15)	1,107,840,852	0	1,107,840,852
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	59,653,399	(58,872,000)	781,399
4.	Funds held by or deposited with reinsured companies (Line 16.2)	4,565,350	0	4,565,350
5.	Other assets	359,075,482	0	359,075,482
6.	Net amount recoverable from reinsurers	0	680,592,000	680,592,000
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	8,552,205,324	621,720,000	9,173,925,324
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	3,715,154,473	566,997,000	4,282,151,473
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	342,199,054	(2,599,000)	339,600,054
11.	Unearned premiums (Line 9)	1,837,028,359	103,416,000	1,940,444,359
12.	Advance premiums (Line 10)	14,762,601	0	14,762,601
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	4,053,000	0	4,053,000
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	42,810,623	(42,734,000)	76,623
15.	Funds held by company under reinsurance treaties (Line 13)	3,213,490	(3,213,000)	490
16.	Amounts withheld or retained by company for account of others (Line 14)	2,640,520	0	2,640,520
17.	Provision for reinsurance (Line 16)	147,000	(147,000)	0
18.	Other liabilities	125,577,682	0	125,577,682
19.	Total liabilities excluding protected cell business (Line 26)	6,087,586,802	621,720,000	6,709,306,802
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	2,464,618,522	XXX	2,464,618,522
22.	Totals (Line 38)	8,552,205,324	621,720,000	9,173,925,324

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	2,066,810	XXX	2,056,371	XXX	0	XXX	0	XXX	0	XXX	10,439	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	2,088,916	XXX	2,078,477	XXX	0	XXX	0	XXX	0	XXX	10,439	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	8,842,744	423.3	8,823,013	424.5	0	0.0	0	0.0	0	0.0	209,981	2,011.5	(190,250)	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	8,842,744	423.3	8,823,013	424.5	0	0.0	0	0.0	0	0.0	209,981	2,011.5	(190,250)	0.0	0	0.0	0	0.0
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	545,505	26.1	545,505	26.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	56,715	2.7	56,715	2.7	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	45,057	2.2	45,057	2.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	647,277	31.0	647,277	31.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(7,401,105)	(354.3)	(7,391,813)	(355.6)	0	0.0	0	0.0	0	0.0	(199,542)	(1,911.5)	190,250	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(7,401,105)	(354.3)	(7,391,813)	(355.6)	0	0.0	0	0.0	0	0.0	(199,542)	(1,911.5)	190,250	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			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	620,904	620,904	0	0	0	0	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	620,904	620,904	0	0	0	0	0	0	0
5. Total premium reserves, prior year	643,010	643,010	0	0	0	0	0	0	0
6. Increase in total premium reserves	(22,106)	(22,106)	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	111,550,189	110,805,189	0	0	0	745,000	0	0	0
2. Total prior year	110,771,619	110,010,619	0	0	0	570,750	190,250	0	0
3. Increase	778,570	794,570	0	0	0	174,250	(190,250)	0	0

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	8,064,174	8,028,443	0	0	0	35,731	0	0	0
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	111,550,189	110,805,189	0	0	0	745,000	0	0	0
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
3. Test:									
3.1 Line 1.1 and 2.1	119,614,363	118,833,632	0	0	0	780,731	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	110,771,619	110,010,619	0	0	0	570,750	190,250	0	0
3.3 Line 3.1 minus Line 3.2	8,842,744	8,823,013	0	0	0	209,981	(190,250)	0	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	2,066,810	2,056,371	0	0	0	10,439	0	0	0
2. Premiums earned	2,088,916	2,078,477	0	0	0	10,439	0	0	0
3. Incurred claims	8,842,744	8,823,013	0	0	0	209,981	(190,250)	0	0
4. Commissions	545,505	545,505	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0

(a) Includes $ 0 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	21,421	3,362	5,344	1,478	1,668	0	240	23,594	XXX
2. 2010	2,389,683	222,132	2,167,551	1,356,502	98,450	141,398	17,547	150,123	999	79,315	1,531,027	XXX
3. 2011	2,662,374	241,958	2,420,416	1,781,572	141,781	177,413	16,029	175,287	446	81,437	1,976,016	XXX
4. 2012	2,863,410	289,842	2,573,568	1,700,772	170,706	196,278	16,856	176,267	243	78,711	1,885,511	XXX
5. 2013	3,019,990	296,851	2,723,139	1,430,321	89,896	172,828	9,945	186,636	302	79,495	1,689,642	XXX
6. 2014	3,117,884	294,208	2,823,676	1,413,245	114,388	177,158	16,690	188,970	63	81,586	1,648,232	XXX
7. 2015	3,293,283	314,247	2,979,036	1,462,109	121,950	163,258	11,957	199,286	24	78,673	1,690,722	XXX
8. 2016	3,428,664	323,833	3,104,831	1,341,361	115,045	138,642	7,143	206,897	43	75,112	1,564,668	XXX
9. 2017	3,607,968	373,602	3,234,365	1,471,426	184,952	105,792	6,578	203,628	42	84,290	1,589,275	XXX
10. 2018	3,829,617	371,473	3,458,145	1,222,051	62,049	67,930	3,091	195,755	57	86,788	1,420,539	XXX
11. 2019	4,025,190	409,538	3,615,652	847,287	53,214	19,949	1,096	175,203	63	34,213	988,066	XXX
12. Totals	XXX	XXX	XXX	14,048,067	1,155,793	1,365,990	108,409	1,859,720	2,282	759,860	16,007,292	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	203,919	43,973	119,481	24,354	4,983	105	23,137	8,482	1,879	12	145	276,471	XXX
2. 2010	14,902	5,522	12,396	4,699	3,074	197	4,796	1,092	462	0	179	24,122	XXX
3. 2011	17,207	499	18,831	5,839	2,305	209	6,153	1,316	697	5	328	37,325	XXX
4. 2012	23,040	2,879	23,968	5,532	4,000	460	8,064	1,232	667	8	319	49,629	XXX
5. 2013	47,884	327	26,321	8,564	4,402	390	12,837	2,322	951	11	482	80,781	XXX
6. 2014	62,214	9,493	45,046	12,874	7,581	192	20,646	3,704	1,365	9	849	110,579	XXX
7. 2015	122,663	11,774	64,242	18,074	12,434	966	29,972	5,811	2,602	17	2,226	195,270	XXX
8. 2016	187,241	11,952	94,447	24,404	22,258	1,222	44,852	8,638	3,986	20	3,193	306,547	XXX
9. 2017	304,874	15,018	150,585	30,474	33,227	1,174	84,301	12,736	7,699	52	6,956	521,233	XXX
10. 2018	417,530	34,650	300,579	53,935	34,572	1,865	136,913	18,811	13,546	86	15,983	793,793	XXX
11. 2019	573,375	56,255	642,111	92,689	33,530	1,720	207,291	29,787	45,643	312	62,157	1,321,186	XXX
12. Totals	1,974,847	192,344	1,498,008	281,437	162,365	8,502	578,963	93,930	79,496	532	92,817	3,716,935	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	2,374	0	XXX	252,698	21,399
2. 2010	1,683,654	128,506	1,555,148	70.5	57.9	71.7	0	0	0.0	17,077	7,044
3. 2011	2,179,465	166,124	2,013,341	81.9	68.7	83.2	0	0	0.0	29,699	7,625
4. 2012	2,133,055	197,916	1,935,140	74.5	68.3	75.2	0	0	0.0	38,597	11,032
5. 2013	1,882,181	111,758	1,770,423	62.3	37.6	65.0	0	0	0.0	65,314	15,467
6. 2014	1,916,225	157,414	1,758,811	61.5	53.5	62.3	0	0	0.0	84,892	25,686
7. 2015	2,056,566	170,574	1,885,992	62.4	54.3	63.3	0	0	0.0	157,056	38,214
8. 2016	2,039,682	168,466	1,871,215	59.5	52.0	60.3	0	0	0.0	245,332	61,215
9. 2017	2,361,532	251,025	2,110,507	65.5	67.2	65.3	0	0	0.0	409,968	111,265
10. 2018	2,388,877	174,545	2,214,332	62.4	47.0	64.0	0	0	0.0	629,524	164,269
11. 2019	2,544,388	235,136	2,309,253	63.2	57.4	63.9	0	0	0.0	1,066,542	254,644
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	2,374	0	XXX	2,996,700	717,861

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	1,124,272	1,072,026	1,071,016	1,107,494	1,122,576	1,137,220	1,170,806	1,264,400	1,245,485	1,253,364	7,879	(11,036)
2. 2010	1,316,946	1,342,833	1,351,586	1,362,565	1,376,761	1,391,292	1,391,389	1,395,000	1,401,410	1,405,562	4,152	10,563
3. 2011	XXX	1,627,539	1,687,902	1,722,705	1,759,934	1,807,959	1,842,807	1,838,198	1,837,678	1,837,807	129	(390)
4. 2012	XXX	XXX	1,700,685	1,654,762	1,665,220	1,702,189	1,752,584	1,759,433	1,759,387	1,758,456	(930)	(977)
5. 2013	XXX	XXX	XXX	1,539,157	1,477,978	1,515,098	1,590,139	1,584,511	1,585,302	1,583,148	(2,154)	(1,363)
6. 2014	XXX	XXX	XXX	XXX	1,563,382	1,502,834	1,571,202	1,580,862	1,573,780	1,568,549	(5,230)	(12,312)
7. 2015	XXX	XXX	XXX	XXX	XXX	1,687,184	1,698,030	1,703,045	1,689,893	1,684,145	(5,748)	(18,900)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,680,016	1,673,091	1,662,621	1,660,396	(2,226)	(12,696)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,888,835	1,895,730	1,899,274	3,545	10,439
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,027,921	2,005,174	(22,747)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,088,782	XXX	XXX
										12. Totals	(23,330)	(36,673)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019		
1. Prior	000	314,873	514,718	636,380	730,397	808,618	847,202	878,487	900,949	922,875	XXX	XXX
2. 2010	634,129	971,285	1,136,116	1,246,498	1,316,133	1,344,738	1,354,263	1,364,319	1,374,619	1,381,903	XXX	XXX
3. 2011	XXX	854,859	1,280,410	1,477,502	1,611,320	1,710,282	1,761,522	1,779,297	1,793,943	1,801,174	XXX	XXX
4. 2012	XXX	XXX	709,635	1,159,375	1,361,202	1,512,261	1,610,799	1,660,083	1,695,556	1,709,487	XXX	XXX
5. 2013	XXX	XXX	XXX	624,713	975,548	1,176,367	1,324,446	1,416,909	1,474,340	1,503,308	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	633,908	959,022	1,147,235	1,298,332	1,409,237	1,459,326	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	697,638	1,066,258	1,246,283	1,398,654	1,491,460	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	635,836	998,879	1,197,319	1,357,814	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	732,380	1,157,237	1,385,688	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	788,117	1,224,841	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	812,926	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior	434,882	258,124	162,615	145,848	130,501	102,764	115,134	137,799	135,693	127,682
2. 2010	350,894	162,590	77,667	28,954	17,790	15,514	15,650	9,774	9,817	11,403
3. 2011	XXX	382,681	128,998	54,133	20,376	26,088	34,978	24,826	20,713	17,829
4. 2012	XXX	XXX	528,659	201,858	99,783	46,408	52,485	32,713	26,239	25,269
5. 2013	XXX	XXX	XXX	539,945	198,649	103,172	97,543	55,301	33,225	28,272
6. 2014	XXX	XXX	XXX	XXX	574,133	247,773	173,003	102,672	62,746	49,114
7. 2015	XXX	XXX	XXX	XXX	XXX	602,104	314,680	184,592	106,596	70,329
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	615,827	329,312	173,584	106,257
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	670,516	336,829	191,676
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	700,470	364,746
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	726,926

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	35	0	40	0	3	0	5	78	XXX
2. 2010	279,831	24,290	255,541	174,406	353	3,055	1	21,705	0	1,924	198,813	32,707
3. 2011	286,669	24,828	261,841	262,718	124	3,307	2	26,512	0	1,214	292,411	51,095
4. 2012	296,262	33,310	262,952	186,779	5,942	3,130	250	16,166	0	1,532	199,883	34,557
5. 2013	293,360	24,071	269,289	130,979	3,670	2,364	101	15,402	0	1,843	144,974	19,829
6. 2014	285,172	15,336	269,836	113,489	0	2,345	0	15,278	0	2,183	131,113	18,360
7. 2015	294,130	16,627	277,503	156,468	531	2,932	3	23,171	0	1,709	182,038	23,394
8. 2016	307,221	17,383	289,839	129,077	2,658	2,733	52	20,637	0	1,263	149,736	18,656
9. 2017	327,680	17,549	310,131	153,573	48	2,300	2	16,659	0	1,021	172,482	23,195
10. 2018	351,000	19,830	331,170	164,584	0	2,414	0	18,703	0	896	185,702	26,213
11. 2019	370,109	19,174	350,935	118,165	0	1,032	0	17,646	0	245	136,843	20,156
12. Totals	XXX	XXX	XXX	1,590,274	13,326	25,653	411	191,882	0	13,833	1,794,072	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	129	0	5	0	0	0	8	1	7	0	0	147	5
2. 2010	59	0	14	1	0	0	12	0	7	0	0	90	5
3. 2011	(136)	0	63	2	0	0	33	1	3	0	2	(40)	2
4. 2012	267	(17)	153	3	0	0	51	0	3	0	3	489	2
5. 2013	193	17	94	5	27	0	26	0	7	0	8	323	5
6. 2014	521	0	328	13	24	0	67	0	7	0	17	933	5
7. 2015	5,001	996	394	92	223	0	65	8	39	0	83	4,627	29
8. 2016	4,553	3	987	144	124	0	370	10	73	0	144	5,950	55
9. 2017	8,405	250	1,304	313	194	0	815	12	103	0	364	10,246	77
10. 2018	11,642	663	5,671	375	141	0	1,423	38	269	0	971	18,072	202
11. 2019	25,435	0	37,082	814	121	0	2,109	49	1,366	0	1,597	65,251	1,025
12. Totals	56,069	1,912	46,095	1,761	853	0	4,980	118	1,882	0	3,189	106,088	1,412

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	133	14
2. 2010	199,259	356	198,903	71.2	1.5	77.8	0	0	0.0	72	18
3. 2011	292,499	128	292,371	102.0	0.5	111.7	0	0	0.0	(76)	36
4. 2012	206,550	6,178	200,372	69.7	18.5	76.2	0	0	0.0	435	53
5. 2013	149,091	3,794	145,298	50.8	15.8	54.0	0	0	0.0	264	59
6. 2014	132,059	13	132,046	46.3	0.1	48.9	0	0	0.0	836	97
7. 2015	188,294	1,629	186,665	64.0	9.8	67.3	0	0	0.0	4,308	319
8. 2016	158,554	2,867	155,687	51.6	16.5	53.7	0	0	0.0	5,393	558
9. 2017	183,353	625	182,728	56.0	3.6	58.9	0	0	0.0	9,146	1,100
10. 2018	204,849	1,075	203,773	58.4	5.4	61.5	0	0	0.0	16,276	1,796
11. 2019	202,957	863	202,094	54.8	4.5	57.6	0	0	0.0	61,704	3,547
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	98,491	7,597

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	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	402	(306)	72	(17)	7	0	22	804	XXX
2. 2010	356,209	1,347	354,863	237,893	620	10,068	19	33,711	0	7,179	281,033	62,933
3. 2011	334,251	1,913	332,339	233,403	178	9,647	(8)	36,217	0	7,329	279,098	57,011
4. 2012	323,149	8,403	314,746	220,977	5,298	10,072	193	34,224	0	6,478	259,782	54,423
5. 2013	308,342	4,693	303,648	203,949	1,953	8,583	38	30,913	0	7,490	241,454	52,682
6. 2014	285,451	1,154	284,297	188,651	378	7,795	8	29,707	0	6,642	225,766	48,255
7. 2015	283,261	764	282,497	179,557	81	7,520	12	27,626	0	7,327	214,610	47,335
8. 2016	288,350	593	287,757	183,449	(7)	7,474	0	28,473	0	6,781	219,403	46,686
9. 2017	308,407	399	308,008	169,031	20	5,380	0	30,906	0	6,238	205,298	46,526
10. 2018	333,773	468	333,305	141,619	21	2,502	0	28,294	0	5,317	172,394	45,500
11. 2019	347,811	348	347,463	78,027	57	421	0	23,964	0	1,649	102,355	39,059
12. Totals	XXX	XXX	XXX	1,836,958	8,291	69,536	245	304,041	0	62,452	2,201,998	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	2,023	617	62	1	0	0	26	15	11	0	0	1,489	22
2. 2010	26	398	62	5	0	0	35	23	2	0	0	(302)	4
3. 2011	51	(36)	40	12	0	0	56	34	1	0	2	139	3
4. 2012	749	0	156	15	0	0	109	33	5	0	10	972	11
5. 2013	1,974	(331)	393	22	0	0	237	40	18	0	15	2,892	37
6. 2014	3,802	77	873	76	0	0	487	44	31	0	53	4,997	63
7. 2015	8,770	0	1,297	79	93	0	656	45	78	0	142	10,772	158
8. 2016	18,241	0	1,519	87	150	0	1,807	56	195	0	369	21,770	393
9. 2017	40,059	36	3,725	178	118	0	3,678	124	494	0	918	47,736	995
10. 2018	54,925	7	24,847	369	117	0	7,718	200	1,151	0	2,245	88,183	2,318
11. 2019	66,600	0	89,291	516	34	0	9,191	251	5,108	0	5,992	169,455	10,286
12. Totals	197,221	767	122,265	1,358	512	0	23,999	864	7,097	0	9,745	348,105	14,290

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,467	22
2. 2010	281,797	1,065	280,732	79.1	79.1	79.1	0	0	0.0	(315)	13
3. 2011	279,417	179	279,237	83.6	9.4	84.0	0	0	0.0	116	24
4. 2012	266,293	5,539	260,754	82.4	65.9	82.8	0	0	0.0	891	81
5. 2013	246,068	1,721	244,347	79.8	36.7	80.5	0	0	0.0	2,677	216
6. 2014	231,346	584	230,763	81.0	50.6	81.2	0	0	0.0	4,523	474
7. 2015	225,599	216	225,383	79.6	28.3	79.8	0	0	0.0	9,989	783
8. 2016	241,308	135	241,172	83.7	22.8	83.8	0	0	0.0	19,673	2,097
9. 2017	253,391	358	253,034	82.2	89.6	82.2	0	0	0.0	43,570	4,166
10. 2018	261,173	596	260,577	78.2	127.3	78.2	0	0	0.0	79,397	8,786
11. 2019	272,635	824	271,811	78.4	236.9	78.2	0	0	0.0	155,374	14,081
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	317,360	30,744

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	467	93	86	1	10	0	0	469	XXX
2. 2010	205,953	23,065	182,888	127,541	13,507	11,904	1,463	8,228	194	622	132,509	19,516
3. 2011	241,324	21,468	219,856	166,559	13,916	21,107	1,738	11,691	92	1,441	183,611	21,709
4. 2012	266,309	10,881	255,428	179,536	5,338	21,907	1,027	12,973	121	1,634	207,930	20,290
5. 2013	276,916	3,194	273,723	204,481	5,162	21,762	318	13,921	28	1,724	234,656	21,065
6. 2014	267,462	6,698	260,764	158,356	3,974	16,669	977	13,947	6	1,084	184,015	19,397
7. 2015	259,457	6,312	253,145	133,234	2,267	12,398	125	12,490	3	1,078	155,727	18,735
8. 2016	251,656	5,555	246,100	126,852	3,934	10,384	435	12,676	1	510	145,543	17,026
9. 2017	256,965	5,742	251,223	103,643	4,092	6,496	472	13,117	1	597	118,692	17,091
10. 2018	271,917	5,176	266,741	57,591	348	2,263	31	11,563	0	739	71,038	16,106
11. 2019	274,423	5,090	269,333	29,251	372	497	(4)	9,022	0	428	38,401	12,718
12. Totals	XXX	XXX	XXX	1,287,510	53,002	125,474	6,583	119,639	447	9,856	1,472,591	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	2,206	(263)	936	615	(66)	0	81	31	9	0	0	2,782	19
2. 2010	981	(21)	304	104	221	6	33	16	9	0	0	1,443	17
3. 2011	2,555	(35)	1,033	521	114	4	156	40	25	3	0	3,351	26
4. 2012	2,789	(241)	1,177	175	52	7	520	64	34	5	0	4,562	33
5. 2013	4,973	149	1,879	766	378	21	758	136	59	8	0	6,967	44
6. 2014	5,406	263	2,345	578	184	2	1,875	190	61	6	4	8,831	73
7. 2015	20,574	467	1,391	848	381	15	2,167	173	131	9	45	23,132	152
8. 2016	27,928	975	10,068	1,199	502	26	4,149	186	249	12	151	40,498	301
9. 2017	48,061	208	21,118	1,657	1,318	9	7,868	378	549	33	243	76,629	551
10. 2018	57,337	922	52,770	4,678	999	16	10,914	905	1,105	52	374	116,552	1,177
11. 2019	50,089	877	92,455	5,250	614	8	14,617	1,410	3,557	208	606	153,578	3,426
12. Totals	222,899	3,300	185,476	16,390	4,696	114	43,137	3,530	5,788	337	1,423	438,325	5,819

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,790	(8)
2. 2010	149,221	15,269	133,953	72.5	66.2	73.2	0	0	0.0	1,203	241
3. 2011	203,242	16,280	186,962	84.2	75.8	85.0	0	0	0.0	3,103	248
4. 2012	218,988	6,496	212,492	82.2	59.7	83.2	0	0	0.0	4,032	530
5. 2013	248,210	6,588	241,623	89.6	206.3	88.3	0	0	0.0	5,938	1,029
6. 2014	198,843	5,996	192,847	74.3	89.5	74.0	0	0	0.0	6,909	1,922
7. 2015	182,765	3,907	178,858	70.4	61.9	70.7	0	0	0.0	20,650	2,481
8. 2016	192,808	6,767	186,041	76.6	121.8	75.6	0	0	0.0	35,823	4,676
9. 2017	202,170	6,849	195,321	78.7	119.3	77.7	0	0	0.0	67,315	9,314
10. 2018	194,542	6,952	187,590	71.5	134.3	70.3	0	0	0.0	104,507	12,045
11. 2019	200,101	8,122	191,979	72.9	159.6	71.3	0	0	0.0	136,417	17,161
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	388,685	49,640

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	6,590	2,421	482	155	110	0	(54)	4,607	XXX
2. 2010	161,010	15,771	145,239	103,019	13,246	11,589	1,583	9,950	448	1,307	109,280	13,853
3. 2011	214,384	12,481	201,903	113,751	1,785	16,110	462	12,998	38	1,802	140,574	17,613
4. 2012	256,353	13,648	242,705	120,867	2,699	19,826	479	15,654	19	1,720	153,150	19,174
5. 2013	287,273	13,272	274,000	110,787	1,113	16,200	296	18,148	2	2,167	143,724	19,268
6. 2014	314,756	32,816	281,939	106,163	6,231	14,400	1,298	20,958	(5)	2,827	133,995	18,708
7. 2015	344,527	44,030	300,497	99,788	8,561	13,272	2,048	21,486	4	1,524	123,933	19,739
8. 2016	366,358	52,547	313,811	107,289	11,242	12,923	2,610	24,531	18	1,424	130,873	21,335
9. 2017	388,373	54,498	333,875	92,978	9,773	10,806	2,102	22,759	1	844	114,668	22,177
10. 2018	394,711	51,526	343,184	77,925	6,005	8,022	1,313	21,276	0	267	99,906	23,917
11. 2019	396,191	50,679	345,512	32,841	2,217	2,425	351	17,994	0	23	50,692	20,386
12. Totals	XXX	XXX	XXX	971,998	65,293	126,055	12,696	185,865	526	13,850	1,205,403	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	92,314	38,887	37,982	16,903	47	106	3,336	203	1,081	0	0	78,662	1,187
2. 2010	7,755	3,717	5,671	1,942	164	46	452	62	48	0	2	8,322	66
3. 2011	6,825	19	7,902	2,532	97	1	1,118	122	165	0	13	13,435	97
4. 2012	8,957	(114)	8,878	2,055	265	23	1,723	157	188	0	27	17,888	141
5. 2013	13,834	378	9,838	2,788	315	28	2,152	209	213	0	44	22,948	204
6. 2014	20,711	4,295	15,719	4,843	267	65	2,656	230	312	0	90	30,233	284
7. 2015	22,109	866	20,376	5,565	480	220	3,722	457	425	0	339	40,005	369
8. 2016	33,017	5,686	23,351	8,932	840	433	5,429	1,232	684	0	800	47,038	571
9. 2017	47,705	4,579	27,406	11,731	1,142	613	8,427	2,185	1,178	0	1,326	66,750	1,039
10. 2018	75,617	8,340	37,676	16,556	1,549	805	12,606	2,424	2,262	0	2,054	101,585	2,102
11. 2019	91,227	3,958	66,672	19,756	1,776	1,077	19,601	3,279	8,174	0	2,419	159,379	6,792
12. Totals	420,071	70,611	261,471	93,605	6,943	3,417	61,223	10,560	14,730	0	7,113	586,244	12,852

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	74,507	4,155
2. 2010	138,647	21,045	117,602	86.1	133.4	81.0	0	0	0.0	7,766	555
3. 2011	158,967	4,958	154,009	74.2	39.7	76.3	0	0	0.0	12,177	1,258
4. 2012	176,357	5,319	171,038	68.8	39.0	70.5	0	0	0.0	15,894	1,995
5. 2013	171,486	4,814	166,672	59.7	36.3	60.8	0	0	0.0	20,505	2,443
6. 2014	181,186	16,958	164,228	57.6	51.7	58.2	0	0	0.0	27,293	2,940
7. 2015	181,659	17,722	163,937	52.7	40.2	54.6	0	0	0.0	36,054	3,951
8. 2016	208,065	30,154	177,911	56.8	57.4	56.7	0	0	0.0	41,749	5,288
9. 2017	212,402	30,984	181,418	54.7	56.9	54.3	0	0	0.0	58,800	7,950
10. 2018	236,934	35,443	201,491	60.0	68.8	58.7	0	0	0.0	88,396	13,189
11. 2019	240,711	30,640	210,071	60.8	60.5	60.8	0	0	0.0	134,184	25,195
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	517,325	68,919

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	1,289	523	2,292	876	1,097	0	65	3,278	XXX
2. 2010	551,072	66,232	484,840	271,487	17,463	41,734	2,236	21,979	65	5,175	315,435	25,034
3. 2011	686,280	87,025	599,255	468,037	57,728	57,389	1,641	31,184	6	8,337	497,236	33,517
4. 2012	748,358	109,550	638,808	460,709	84,260	65,614	3,797	34,328	26	6,789	472,568	32,175
5. 2013	790,464	116,191	674,273	319,406	26,255	52,171	1,480	37,151	136	7,901	380,857	27,739
6. 2014	834,551	107,983	726,568	362,387	40,774	51,526	1,255	35,659	47	8,412	407,496	27,790
7. 2015	883,762	111,543	772,219	365,284	37,800	52,802	1,865	38,780	2	6,866	417,200	27,718
8. 2016	936,578	118,443	818,135	321,429	35,889	47,375	1,817	42,039	2	6,340	373,134	29,170
9. 2017	984,255	138,530	845,725	381,997	58,806	36,509	1,427	42,722	2	9,099	400,995	30,699
10. 2018	1,039,306	133,277	906,030	310,140	29,805	18,082	652	42,226	0	10,522	339,990	29,621
11. 2019	1,088,408	134,423	953,985	166,886	8,501	5,705	93	36,639	1	1,179	200,636	22,643
12. Totals	XXX	XXX	XXX	3,429,052	397,803	431,199	17,139	363,804	286	70,686	3,808,826	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	8,915	2,684	9,280	2,456	3,340	40	6,757	1,795	350	0	10	21,668	274
2. 2010	1,832	56	3,261	811	843	6	2,039	279	65	0	11	6,889	54
3. 2011	2,477	(737)	5,399	753	1,055	7	3,460	389	155	0	30	12,134	114
4. 2012	5,076	490	6,628	1,126	1,966	(24)	3,656	448	125	0	44	15,410	100
5. 2013	13,163	(205)	7,189	1,360	2,123	6	5,817	743	148	0	62	26,535	149
6. 2014	15,751	(2)	10,976	1,747	3,254	54	9,079	1,028	290	0	90	36,523	298
7. 2015	39,268	1,505	14,363	3,069	6,121	305	14,208	1,889	604	0	282	67,797	472
8. 2016	59,667	1,160	24,610	4,681	11,492	556	17,049	2,501	1,251	0	660	105,172	1,033
9. 2017	100,278	5,865	43,924	5,964	17,214	132	31,736	4,281	2,486	0	1,927	179,397	1,724
10. 2018	117,921	9,206	91,962	11,455	14,162	216	52,587	6,003	4,076	0	4,572	253,827	2,770
11. 2019	175,018	17,338	187,878	22,497	9,221	216	79,137	8,673	11,035	0	8,754	413,565	6,284
12. Totals	539,366	37,359	405,472	55,919	70,791	1,515	225,523	28,027	20,585	0	16,444	1,138,917	13,272

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	13,056	8,612
2. 2010	343,240	20,915	322,324	62.3	31.6	66.5	0	0	0.0	4,227	2,662
3. 2011	569,156	59,786	509,370	82.9	68.7	85.0	0	0	0.0	7,861	4,273
4. 2012	578,102	90,123	487,979	77.2	82.3	76.4	0	0	0.0	10,088	5,322
5. 2013	437,167	29,775	407,392	55.3	25.6	60.4	0	0	0.0	19,197	7,338
6. 2014	488,921	44,903	444,019	58.6	41.6	61.1	0	0	0.0	24,982	11,541
7. 2015	531,432	46,435	484,997	60.1	41.6	62.8	0	0	0.0	49,058	18,740
8. 2016	524,912	46,606	478,306	56.0	39.3	58.5	0	0	0.0	78,436	26,735
9. 2017	656,867	76,476	580,391	66.7	55.2	68.6	0	0	0.0	132,374	47,023
10. 2018	651,155	57,338	593,817	62.7	43.0	65.5	0	0	0.0	189,221	64,605
11. 2019	671,520	57,318	614,202	61.7	42.6	64.4	0	0	0.0	323,061	90,504
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	851,560	287,357

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	0	0	0	0	5	0	0	5	XXX
2. 2010	1,409	18	1,391	555	0	448	0	107	0	0	1,110	26
3. 2011	1,987	160	1,827	300	0	508	0	45	0	0	854	12
4. 2012	2,181	166	2,015	749	0	1,031	0	56	0	0	1,836	31
5. 2013	2,018	178	1,840	243	0	304	0	27	1	0	572	22
6. 2014	2,089	267	1,822	550	0	761	0	55	1	0	1,365	36
7. 2015	2,231	189	2,042	108	0	392	0	56	0	0	555	41
8. 2016	2,605	194	2,411	65	0	218	0	57	0	0	341	45
9. 2017	2,871	184	2,687	29	0	134	0	56	1	0	218	37
10. 2018	2,854	114	2,740	6	0	13	0	61	0	0	80	20
11. 2019	3,338	225	3,113	0	0	40	0	67	0	0	107	17
12. Totals	XXX	XXX	XXX	2,603	0	3,849	0	593	3	0	7,042	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	0	0	4	1	0	0	0	0	0	0	0	3	0
2. 2010	0	0	5	2	0	0	0	0	0	0	0	4	0
3. 2011	0	0	4	1	0	0	0	0	0	0	0	4	1
4. 2012	0	0	1	0	2	0	70	2	6	0	0	77	1
5. 2013	85	0	2	0	86	0	9	0	1	0	0	181	3
6. 2014	170	0	31	6	151	0	168	5	17	0	0	526	8
7. 2015	875	13	186	52	173	0	262	8	34	0	0	1,457	9
8. 2016	618	0	336	68	130	0	382	12	66	0	0	1,452	11
9. 2017	786	0	115	26	196	0	693	23	78	0	0	1,819	15
10. 2018	125	0	882	187	44	0	499	17	133	0	0	1,479	5
11. 2019	565	0	608	152	108	0	550	18	99	0	0	1,761	15
12. Totals	3,225	13	2,175	496	890	0	2,634	88	436	0	0	8,763	68

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3	0
2. 2010	1,116	2	1,114	79.2	8.5	80.1	0	0	0.0	4	0
3. 2011	858	1	857	43.2	0.7	46.9	0	0	0.0	3	1
4. 2012	1,915	3	1,912	87.8	1.6	94.9	0	0	0.0	1	76
5. 2013	755	2	753	37.4	1.1	41.0	0	0	0.0	86	95
6. 2014	1,903	12	1,891	91.1	4.7	103.8	0	0	0.0	195	331
7. 2015	2,086	74	2,012	93.5	38.9	98.5	0	0	0.0	996	461
8. 2016	1,872	80	1,792	71.9	41.2	74.3	0	0	0.0	887	565
9. 2017	2,088	50	2,038	72.7	27.3	75.8	0	0	0.0	875	944
10. 2018	1,763	204	1,559	61.8	179.7	56.9	0	0	0.0	820	659
11. 2019	2,038	170	1,868	61.1	75.7	60.0	0	0	0.0	1,022	739
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	4,891	3,872

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	234	55	379	95	163	0	0	627	XXX
2. 2010	4,616	330	4,286	1,636	0	1,476	7	194	0	0	3,300	54
3. 2011	6,204	615	5,589	1,705	0	1,470	0	287	0	0	3,462	59
4. 2012	6,637	599	6,037	2,411	0	1,622	0	246	0	0	4,279	68
5. 2013	6,891	459	6,432	2,015	0	2,249	0	230	0	0	4,494	106
6. 2014	5,735	554	5,180	2,831	0	2,116	0	141	0	0	5,088	99
7. 2015	6,928	578	6,350	2,511	0	1,606	0	187	0	0	4,304	77
8. 2016	9,312	691	8,622	2,440	0	1,365	0	236	0	0	4,041	127
9. 2017	9,684	651	9,033	2,040	0	774	0	242	0	0	3,056	93
10. 2018	9,752	571	9,181	765	0	403	0	185	0	0	1,353	89
11. 2019	11,491	998	10,493	100	0	87	0	173	0	0	361	98
12. Totals	XXX	XXX	XXX	18,689	55	13,548	102	2,284	0	0	34,364	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	51	13	81	47	67	17	433	174	43	0	0	426	2
2. 2010	50	0	109	63	8	0	133	53	18	0	0	203	1
3. 2011	0	0	2	1	0	0	140	56	12	0	0	97	0
4. 2012	10	0	585	337	28	0	163	66	50	0	0	434	2
5. 2013	125	0	3	2	70	0	3	1	0	0	0	200	4
6. 2014	180	0	5	3	59	0	277	92	24	0	0	451	6
7. 2015	75	0	18	10	131	0	340	97	30	0	0	487	6
8. 2016	355	0	833	441	34	0	589	196	103	0	0	1,278	4
9. 2017	55	0	114	39	212	0	525	151	52	0	0	768	8
10. 2018	1,016	0	991	350	272	0	607	126	115	0	0	2,525	22
11. 2019	1,066	0	2,303	675	657	0	1,124	114	244	0	0	4,605	61
12. Totals	2,984	13	5,046	1,967	1,539	17	4,334	1,125	692	0	0	11,473	116

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	73	353
2. 2010	3,626	123	3,503	78.5	37.3	81.7	0	0	0.0	97	106
3. 2011	3,617	57	3,560	58.3	9.3	63.7	0	0	0.0	1	96
4. 2012	5,115	403	4,713	77.1	67.2	78.1	0	0	0.0	258	176
5. 2013	4,696	3	4,693	68.1	0.6	73.0	0	0	0.0	126	73
6. 2014	5,634	94	5,540	98.2	17.0	106.9	0	0	0.0	183	268
7. 2015	4,898	107	4,791	70.7	18.5	75.4	0	0	0.0	83	404
8. 2016	5,955	636	5,319	64.0	92.2	61.7	0	0	0.0	748	530
9. 2017	4,015	190	3,825	41.5	29.2	42.3	0	0	0.0	130	638
10. 2018	4,354	476	3,878	44.6	83.4	42.2	0	0	0.0	1,657	868
11. 2019	5,754	789	4,965	50.1	79.1	47.3	0	0	0.0	2,694	1,910
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,050	5,423

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	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	28	0	19	0	1	0	0	48	XXX
2. 2010	25,273	3,690	21,583	12,377	1,427	1,947	1	921	13	250	13,804	XXX
3. 2011	29,059	4,716	24,342	19,351	329	1,857	0	1,147	3	285	22,023	XXX
4. 2012	29,487	7,071	22,416	16,447	1,248	1,722	40	1,059	0	104	17,941	XXX
5. 2013	40,937	18,162	22,775	10,838	4,825	1,639	246	1,237	0	390	8,643	XXX
6. 2014	43,477	17,871	25,606	16,473	6,020	777	295	1,061	3	202	11,993	XXX
7. 2015	48,939	19,440	29,499	27,236	11,439	959	90	1,351	0	402	18,017	XXX
8. 2016	51,352	18,164	33,188	37,072	26,391	1,620	766	1,370	0	594	12,905	XXX
9. 2017	50,942	16,377	34,564	26,792	12,563	1,200	629	1,423	0	528	16,224	XXX
10. 2018	54,465	16,858	37,607	17,762	7,196	458	17	1,487	0	257	12,494	XXX
11. 2019	57,750	17,710	40,040	9,932	2,889	241	0	1,173	0	72	8,457	XXX
12. Totals	XXX	XXX	XXX	194,307	74,326	12,440	2,084	12,229	18	3,085	142,548	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	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	1,725	(45)	24	24	63	0	7	7	6	0	0	1,839	6
2. 2010	125	(30)	10	10	1,229	0	2	0	4	0	0	1,390	4
3. 2011	0	0	23	23	0	0	0	0	0	0	0	0	0
4. 2012	225	7	23	23	44	28	12	2	1	0	0	245	1
5. 2013	152	195	105	54	0	0	61	3	3	0	2	70	3
6. 2014	1,173	401	207	101	0	0	86	30	11	0	2	945	11
7. 2015	270	284	610	184	8	0	273	74	18	0	9	637	18
8. 2016	2,220	738	712	731	291	0	535	465	62	0	24	1,887	63
9. 2017	3,579	2,201	1,605	271	213	0	973	40	42	0	172	3,900	43
10. 2018	4,136	664	4,075	1,019	146	0	1,481	282	76	0	306	7,950	76
11. 2019	8,284	435	8,411	3,219	112	0	2,542	594	277	1	805	15,377	280
12. Totals	21,889	4,849	15,805	5,658	2,105	28	5,973	1,497	500	1	1,321	34,239	505

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,770	69
2. 2010	16,615	1,421	15,194	65.7	38.5	70.4	0	0	0.0	155	1,235
3. 2011	22,377	354	22,023	77.0	7.5	90.5	0	0	0.0	0	0
4. 2012	19,534	1,349	18,186	66.2	19.1	81.1	0	0	0.0	218	27
5. 2013	14,035	5,323	8,712	34.3	29.3	38.3	0	0	0.0	9	61
6. 2014	19,788	6,850	12,938	45.5	38.3	50.5	0	0	0.0	878	67
7. 2015	30,725	12,071	18,654	62.8	62.1	63.2	0	0	0.0	411	226
8. 2016	43,881	29,089	14,792	85.5	160.1	44.6	0	0	0.0	1,463	423
9. 2017	35,827	15,702	20,124	70.3	95.9	58.2	0	0	0.0	2,712	1,188
10. 2018	29,621	9,177	20,444	54.4	54.4	54.4	0	0	0.0	6,529	1,421
11. 2019	30,972	7,138	23,834	53.6	40.3	59.5	0	0	0.0	13,041	2,336
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	27,187	7,053

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2,306	597	1,453	355	61	0	0	2,867	XXX
2. 2010	129,631	35,793	93,838	45,012	9,859	15,781	4,371	4,026	158	(32)	50,432	3,124
3. 2011	155,659	41,114	114,546	57,745	14,768	19,588	4,383	4,881	24	130	63,039	4,216
4. 2012	162,479	37,882	124,597	73,278	24,035	20,082	3,646	4,823	21	325	70,482	5,355
5. 2013	196,377	45,958	150,419	80,365	26,273	18,496	2,337	6,867	24	629	77,093	6,429
6. 2014	217,424	50,671	166,752	85,489	21,356	21,752	1,353	8,673	10	766	93,194	5,477
7. 2015	230,534	43,950	186,584	77,669	25,870	16,953	1,174	8,189	15	1,096	75,752	8,453
8. 2016	235,835	45,433	190,402	52,760	12,965	15,382	646	8,349	21	532	62,860	5,267
9. 2017	243,448	55,495	187,953	52,831	25,316	7,815	868	8,121	38	535	42,545	4,832
10. 2018	256,647	65,936	190,711	18,161	4,203	3,554	410	5,339	57	265	22,385	4,251
11. 2019	278,484	85,763	192,721	13,636	6,535	648	192	3,786	62	109	11,281	3,064
12. Totals	XXX	XXX	XXX	559,252	171,777	141,505	19,736	63,115	430	4,355	571,930	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	14,715	1,418	34,953	4,020	404	(72)	9,139	3,917	155	0	0	50,082	91
2. 2010	597	589	1,961	957	334	159	852	459	2	0	0	1,582	17
3. 2011	4,214	1,528	3,186	1,273	843	176	776	391	97	2	0	5,746	19
4. 2012	3,976	1,110	3,746	1,453	1,139	417	888	165	108	2	0	6,709	40
5. 2013	8,738	2,400	6,566	2,419	844	334	2,380	780	163	3	0	12,753	76
6. 2014	6,836	641	9,405	3,693	2,304	72	3,232	1,078	247	3	0	16,536	137
7. 2015	24,337	7,425	15,452	5,408	2,999	225	5,276	1,673	767	8	0	34,093	174
8. 2016	25,381	3,028	21,101	5,985	4,499	207	7,494	2,304	756	8	0	47,700	332
9. 2017	31,912	906	33,516	6,599	6,185	420	13,821	3,344	1,505	18	6	75,651	600
10. 2018	44,397	9,474	52,006	13,588	4,702	418	20,748	5,535	2,404	28	23	95,215	833
11. 2019	24,253	6,122	81,967	22,505	1,950	370	30,363	9,759	5,477	91	38	105,163	1,157
12. Totals	189,355	34,641	263,859	67,901	26,204	2,727	94,967	29,404	11,681	163	68	451,230	3,476

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	44,230	5,852
2. 2010	68,566	16,552	52,014	52.9	46.2	55.4	0	0	0.0	1,012	571
3. 2011	91,330	22,545	68,785	58.7	54.8	60.0	0	0	0.0	4,599	1,147
4. 2012	108,041	30,850	77,191	66.5	81.4	62.0	0	0	0.0	5,158	1,551
5. 2013	124,418	34,571	89,847	63.4	75.2	59.7	0	0	0.0	10,484	2,270
6. 2014	137,937	28,207	109,730	63.4	55.7	65.8	0	0	0.0	11,907	4,630
7. 2015	151,641	41,796	109,845	65.8	95.1	58.9	0	0	0.0	26,956	7,136
8. 2016	135,723	25,163	110,560	57.6	55.4	58.1	0	0	0.0	37,469	10,231
9. 2017	155,706	37,510	118,196	64.0	67.6	62.9	0	0	0.0	57,922	17,729
10. 2018	151,312	33,711	117,600	59.0	51.1	61.7	0	0	0.0	73,342	21,874
11. 2019	162,081	45,637	116,444	58.2	53.2	60.4	0	0	0.0	77,594	27,569
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	350,672	100,558

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	0	(25)	93	(13)	20	0	0	150	XXX
2. 2010	49,384	10,771	38,613	24,266	1,910	13,437	175	2,334	0	0	37,952	1,225
3. 2011	65,246	14,621	50,625	38,736	6,437	19,481	1,155	3,036	0	5	53,661	1,162
4. 2012	97,979	19,360	78,619	44,773	6,670	29,852	1,524	2,525	0	(3)	68,955	903
5. 2013	121,057	22,401	98,656	39,941	3,325	32,069	1,528	3,442	0	13	70,600	1,965
6. 2014	148,691	18,125	130,566	53,865	6,901	34,244	2,108	6,331	0	21	85,432	3,587
7. 2015	171,784	14,987	156,798	44,601	658	38,766	892	7,942	0	(275)	89,758	4,444
8. 2016	187,638	8,914	178,725	43,057	0	32,154	0	9,159	0	0	84,370	4,595
9. 2017	201,660	9,360	192,300	40,906	428	26,592	27	9,941	0	1	76,984	4,973
10. 2018	221,689	11,496	210,193	32,197	538	24,251	65	10,691	0	66	66,536	5,719
11. 2019	241,709	14,741	226,968	12,183	223	5,876	43	11,055	0	(72)	28,849	5,443
12. Totals	XXX	XXX	XXX	374,526	27,066	256,815	7,504	66,477	0	(243)	663,247	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	375	42	113	21	158	13	36	5	40	0	0	641	28
2. 2010	130	0	202	74	60	(22)	61	7	73	0	0	466	2
3. 2011	525	34	131	31	31	23	54	78	4	0	0	580	2
4. 2012	780	0	475	79	218	0	159	41	29	0	0	1,541	9
5. 2013	871	0	283	88	362	0	351	121	71	0	0	1,729	14
6. 2014	1,637	0	1,897	549	428	0	776	357	29	0	0	3,861	24
7. 2015	3,695	1	2,519	493	1,425	200	1,677	191	80	0	0	8,512	71
8. 2016	5,962	0	2,982	370	3,454	0	2,497	311	128	0	0	14,342	120
9. 2017	11,008	0	8,826	1,608	5,406	0	8,502	1,293	423	0	0	31,264	255
10. 2018	29,169	59	17,295	2,141	10,883	4	18,235	1,629	946	0	0	72,694	780
11. 2019	31,393	271	36,220	5,449	17,525	0	34,061	4,517	3,385	0	0	112,345	2,246
12. Totals	85,546	408	70,942	10,903	39,949	218	66,407	8,549	5,207	0	0	247,974	3,551

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	426	215
2. 2010	40,562	2,144	38,418	82.1	19.9	99.5	0	0	0.0	257	208
3. 2011	61,998	7,758	54,240	95.0	53.1	107.1	0	0	0.0	591	(12)
4. 2012	78,811	8,315	70,496	80.4	42.9	89.7	0	0	0.0	1,176	365
5. 2013	77,390	5,061	72,330	63.9	22.6	73.3	0	0	0.0	1,066	663
6. 2014	99,208	9,915	89,293	66.7	54.7	68.4	0	0	0.0	2,984	876
7. 2015	100,705	2,435	98,270	58.6	16.2	62.7	0	0	0.0	5,720	2,792
8. 2016	99,393	681	98,712	53.0	7.6	55.2	0	0	0.0	8,575	5,768
9. 2017	111,604	3,356	108,248	55.3	35.9	56.3	0	0	0.0	18,226	13,038
10. 2018	143,665	4,436	139,230	64.8	38.6	66.2	0	0	0.0	44,263	28,430
11. 2019	151,698	10,504	141,194	62.8	71.3	62.2	0	0	0.0	61,892	50,453
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	145,177	102,797

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		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	8,945	1,847	1,042	124	191	0	2,251	8,207	XXX
2. 2018	418,943	53,057	365,886	172,874	8,139	2,887	170	11,333	0	3,414	178,785	XXX
3. 2019	461,339	67,076	394,263	174,040	31,422	2,579	416	11,228	0	941	156,008	XXX
4. Totals	XXX	XXX	XXX	355,859	41,407	6,508	711	22,752	0	6,606	343,001	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	5,301	699	6,402	2,458	58	(4)	2,509	611	115	1	1,009	10,620	355
2. 2018	10,045	1,001	4,335	808	41	1	2,021	221	337	6	1,702	14,744	294
3. 2019	79,608	27,230	30,197	8,576	192	48	4,862	567	2,602	12	4,373	81,029	1,351
4. Totals	94,953	28,930	40,934	11,841	292	45	9,393	1,398	3,054	19	7,084	106,394	2,000

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,546	2,074
2. 2018	203,874	10,345	193,529	48.7	19.5	52.9	0	0	0.0	12,571	2,172
3. 2019	305,308	68,270	237,038	66.2	101.8	60.1	0	0	0.0	73,999	7,031
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	95,116	11,277

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	(866)	188	94	10	108	0	2,375	(862)	XXX
2. 2018	348,736	1,616	347,120	200,961	146	417	5	41,073	0	64,259	242,300	126,475
3. 2019	367,600	1,684	365,916	203,980	162	169	5	39,067	0	29,557	243,049	117,644
4. Totals	XXX	XXX	XXX	404,075	496	681	20	80,247	0	96,191	484,488	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	632	521	1,039	37	41	14	125	23	9	0	555	1,252	95
2. 2018	165	0	(643)	68	0	0	142	36	29	0	1,609	(412)	105
3. 2019	13,050	24	(7,907)	322	57	1	449	41	2,442	0	35,771	7,704	5,948
4. Totals	13,847	545	(7,511)	427	98	14	717	101	2,480	0	37,936	8,543	6,148

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,113	139
2. 2018	242,143	255	241,888	69.4	15.8	69.7	0	0	0.0	(547)	134
3. 2019	251,307	554	250,753	68.4	32.9	68.5	0	0	0.0	4,798	2,906
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,364	3,179

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	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	10,776	5,325	9,028	4,017	731	0	1,902	11,191	XXX
2. 2018	102,201	10,281	91,920	24,146	4,479	2,060	428	2,612	0	786	23,911	XXX
3. 2019	101,312	10,302	91,010	6,476	0	174	0	2,679	0	84	9,329	XXX
4. Totals	XXX	XXX	XXX	41,398	9,804	11,262	4,446	6,022	0	2,771	44,432	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	20,777	4,313	18,565	6,752	565	0	13,319	5,408	2,776	0	4,567	39,530	220
2. 2018	6,864	3,612	5,234	2,079	624	407	4,586	1,218	616	0	2,125	10,608	37
3. 2019	5,814	0	9,832	2,431	290	0	4,120	15	1,799	0	1,801	19,410	108
4. Totals	33,456	7,925	33,632	11,262	1,480	407	22,025	6,641	5,191	0	8,493	69,548	365

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	28,277	11,253
2. 2018	46,743	12,223	34,519	45.7	118.9	37.6	0	0	0.0	6,408	4,200
3. 2019	31,185	2,445	28,740	30.8	23.7	31.6	0	0	0.0	13,216	6,195
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	47,900	21,648

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	8,064	(133)	0	0	1	0	0	8,197	XXX
2. 2018	3,501	759	2,741	2,343	1,171	0	0	28	0	0	1,200	XXX
3. 2019	2,876	533	2,343	1,542	836	0	0	3	0	0	710	XXX
4. Totals	XXX	XXX	XXX	11,949	1,875	0	0	33	0	0	10,107	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	79,040	0	34,920	34	40	0	12	11	10	0	0	113,978	0
2. 2018	0	0	82	65	0	0	22	21	10	0	0	27	0
3. 2019	0	0	135	109	0	0	37	35	48	0	0	76	0
4. Totals	79,040	0	35,138	208	40	0	71	67	68	0	0	114,081	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	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	2,374	0	XXX	111,553	51
2. 2018	2,485	1,257	1,227	71.0	165.6	44.8	0	0	0.0	16	11
3. 2019	1,766	980	786	61.4	184.0	33.5	0	0	0.0	26	50
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	2,374	0	XXX	111,595	112

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	0	0	0	0	0	0	0	0	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2011	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2013	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2018	356	0	356	0	0	0	0	0	0	0	0	XXX
11. 2019	7	38	(30)	53	0	0	0	0	0	0	54	XXX
12. Totals	XXX	XXX	XXX	53	0	0	0	0	0	0	54	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	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2019	0	0	121	0	0	0	47	0	0	0	0	168	0
12. Totals	0	0	121	0	0	0	47	0	0	0	0	168	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2010	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2011	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2012	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2019	222	0	222	3,010.7	0.0	(734.9)	0	0	0.0	121	47
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	121	47

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	52	0	0	0	0	0	0	52	XXX
2. 2010	14	0	14	0	0	0	0	39	0	0	39	XXX
3. 2011	2	0	2	0	0	0	0	0	0	0	0	XXX
4. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2013	13	0	13	0	0	0	0	0	0	0	0	XXX
6. 2014	0	0	0	0	0	0	0	169	0	0	169	XXX
7. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2016	0	0	0	0	0	0	0	160	0	0	160	XXX
9. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2018	0	0	0	0	0	0	0	140	0	0	140	XXX
11. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	52	0	0	0	508	0	0	560	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	303	19	365	0	0	0	0	0	0	0	0	649	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2011	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	303	19	365	0	0	0	0	0	0	0	0	649	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	0	0	XXX	649	0
2. 2010	39	0	39	282.5	0.0	282.5	0	0	0.0	0	0
3. 2011	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2012	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2014	169	0	169	1,643,763.0	0.0	1,643,763.0	0	0	0.0	0	0
7. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2016	160	0	160	777,033.1	0.0	777,033.1	0	0	0.0	0	0
9. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2018	140	0	140	0.0	0.0	0.0	0	0	0.0	0	0
11. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	649	0

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	0	0	0	0	0	0	0	0	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2011	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2013	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2015	73	0	73	0	0	0	0	0	0	0	0	XXX
8. 2016	7	0	7	0	0	0	0	0	0	0	0	XXX
9. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2011	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	XXX	0	0
2. 2010	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2011	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2012	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2010												XXX
3. 2011												XXX
4. 2012												XXX
5. 2013												XXX
6. 2014												XXX
7. 2015												XXX
8. 2016												XXX
9. 2017												XXX
10. 2018												XXX
11. 2019												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	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													XXX
2. 2010													XXX
3. 2011													XXX
4. 2012													XXX
5. 2013													XXX
6. 2014													XXX
7. 2015													XXX
8. 2016													XXX
9. 2017													XXX
10. 2018													XXX
11. 2019													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2010											
3. 2011											
4. 2012											
5. 2013											
6. 2014											
7. 2015											
8. 2016											
9. 2017											
10. 2018											
11. 2019											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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	39	6	183	26	120	0	0	309	XXX
2. 2010	7,124	837	6,287	666	14	839	19	161	0	(1)	1,633	287
3. 2011	8,996	631	8,365	1,357	84	1,934	89	197	0	(1)	3,316	289
4. 2012	9,103	113	8,989	3,817	651	3,184	580	429	0	0	6,199	443
5. 2013	9,787	92	9,694	4,998	1,127	5,593	2,150	2,290	0	(1)	9,604	4,431
6. 2014	12,486	90	12,396	4,123	733	5,642	2,897	487	0	(7)	6,623	502
7. 2015	14,352	379	13,972	1,300	0	927	0	650	0	0	2,878	579
8. 2016	15,581	366	15,215	832	0	817	0	692	0	0	2,342	504
9. 2017	16,632	472	16,160	1,652	208	867	30	965	0	0	3,247	563
10. 2018	18,741	487	18,255	977	0	603	0	744	0	0	2,324	391
11. 2019	19,939	643	19,296	175	0	54	0	704	0	0	933	260
12. Totals	XXX	XXX	XXX	19,936	2,822	20,645	5,791	7,441	0	(11)	39,408	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	666	190	576	273	912	0	905	273	27	12	0	2,338	90
2. 2010	265	0	80	65	217	0	21	13	0	0	0	505	7
3. 2011	117	0	139	15	68	0	80	65	16	0	0	341	2
4. 2012	371	0	183	17	281	0	229	172	0	0	0	874	13
5. 2013	60	129	549	212	160	0	356	116	0	0	0	668	5
6. 2014	990	0	448	42	882	0	408	290	(1)	0	0	2,395	23
7. 2015	837	0	896	52	319	0	559	56	2	0	0	2,504	18
8. 2016	1,557	0	1,428	236	699	0	1,137	260	6	0	0	4,330	30
9. 2017	4,618	31	2,185	214	669	0	2,031	97	10	0	0	9,171	71
10. 2018	4,171	703	3,184	197	892	0	3,133	156	18	0	0	10,342	50
11. 2019	973	0	6,717	417	874	0	4,288	464	29	0	0	12,000	107
12. Totals	14,624	1,053	16,384	1,741	5,973	0	13,149	1,961	106	12	0	45,469	416

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	780	1,559
2. 2010	2,249	111	2,138	31.6	13.3	34.0	0	0	0.0	280	224
3. 2011	3,909	253	3,657	43.5	40.1	43.7	0	0	0.0	241	100
4. 2012	8,493	1,420	7,073	93.3	1,251.4	78.7	0	0	0.0	536	337
5. 2013	14,006	3,734	10,272	143.1	4,044.7	106.0	0	0	0.0	268	400
6. 2014	12,980	3,962	9,019	104.0	4,395.9	72.8	0	0	0.0	1,396	999
7. 2015	5,490	108	5,382	38.3	28.5	38.5	0	0	0.0	1,681	824
8. 2016	7,168	496	6,672	46.0	135.5	43.9	0	0	0.0	2,748	1,582
9. 2017	12,998	580	12,418	78.1	122.7	76.8	0	0	0.0	6,557	2,614
10. 2018	13,723	1,056	12,666	73.2	217.1	69.4	0	0	0.0	6,455	3,887
11. 2019	13,813	881	12,932	69.3	136.9	67.0	0	0	0.0	7,272	4,727
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	28,215	17,254

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 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	0	0	0	0	0	0	0	0	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	18	2	16	0	0	0	0	0	0	0	0	0
4. 2012	42	2	39	0	0	0	0	1	0	0	1	1
5. 2013	2	0	2	0	0	0	0	0	0	0	0	0
6. 2014	0	0	0	0	0	0	0	0	0	0	0	0
7. 2015	0	0	0	0	0	0	0	0	0	0	0	0
8. 2016	0	0	0	0	0	0	0	0	0	0	0	0
9. 2017	165	4	160	0	0	0	0	0	0	0	0	0
10. 2018	1,027	22	1,005	0	0	0	0	0	0	0	0	2
11. 2019	2,402	111	2,291	0	0	0	0	1	0	0	1	3
12. Totals	XXX	XXX	XXX	0	0	0	0	1	0	0	1	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	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2018	0	0	212	0	0	0	191	0	0	0	0	403	2
11. 2019	0	0	129	0	0	0	193	0	0	0	0	322	1
12. Totals	0	0	342	0	0	0	383	0	0	0	0	725	3

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2010	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2011	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2012	1	0	1	1.3	0.0	1.4	0	0	0.0	0	0
5. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2018	403	0	403	39.3	0.0	40.1	0	0	0.0	213	191
11. 2019	322	0	322	13.4	0.0	14.1	0	0	0.0	129	193
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	342	383

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 1T - Warranty

N O N E

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	25,889	26,132	26,223	26,603	27,996	26,740	27,459	26,832	26,426	26,276	(150)	(556)
2. 2010	169,779	176,714	175,829	177,029	177,461	177,181	177,178	177,079	177,231	177,191	(40)	112
3. 2011	XXX	246,660	261,625	264,935	265,390	265,685	265,755	265,755	265,726	265,857	131	102
4. 2012	XXX	XXX	179,852	183,379	183,583	183,120	183,494	184,501	184,573	184,203	(370)	(298)
5. 2013	XXX	XXX	XXX	132,503	134,032	130,910	130,261	129,887	129,944	129,890	(55)	3
6. 2014	XXX	XXX	XXX	XXX	115,980	115,052	116,582	116,901	117,200	116,761	(439)	(140)
7. 2015	XXX	XXX	XXX	XXX	XXX	154,562	159,763	160,916	162,718	163,455	737	2,539
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	124,003	131,568	135,959	134,977	(982)	3,408
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162,590	164,473	165,966	1,493	3,376
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,820	184,801	981	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,081	XXX	XXX
										12. Totals	1,305	8,544

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

1. Prior	175,858	165,137	165,078	165,926	168,859	170,399	170,529	171,781	171,604	173,041	1,437	1,261
2. 2010	254,281	242,670	245,394	245,462	246,802	247,893	247,416	247,271	247,162	247,019	(143)	(252)
3. 2011	XXX	226,345	230,853	233,759	238,064	241,848	242,773	243,185	243,147	243,019	(128)	(166)
4. 2012	XXX	XXX	202,228	207,805	211,243	223,560	226,145	226,903	226,888	226,525	(363)	(378)
5. 2013	XXX	XXX	XXX	201,360	197,109	207,529	213,228	213,035	213,704	213,415	(289)	380
6. 2014	XXX	XXX	XXX	XXX	192,923	188,388	195,577	198,658	200,817	201,025	208	2,367
7. 2015	XXX	XXX	XXX	XXX	XXX	187,287	193,781	191,914	195,057	197,678	2,620	5,764
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	198,377	201,631	205,840	212,505	6,664	10,874
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,955	210,992	221,634	10,641	13,679
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,129	231,132	(997)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,738	XXX	XXX
										12. Totals	19,651	33,528

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

1. Prior	98,873	99,200	100,708	106,078	108,733	110,201	110,473	111,961	112,036	111,927	(109)	(33)
2. 2010	105,716	112,173	114,261	118,147	121,710	124,591	125,213	125,012	126,027	125,910	(117)	898
3. 2011	XXX	118,563	140,084	145,868	160,003	173,851	175,570	174,908	174,478	175,341	863	433
4. 2012	XXX	XXX	165,172	165,870	171,559	187,334	195,456	197,079	199,033	199,612	579	2,533
5. 2013	XXX	XXX	XXX	176,638	177,622	203,767	225,811	223,994	229,329	227,679	(1,650)	3,686
6. 2014	XXX	XXX	XXX	XXX	164,865	159,427	171,839	175,620	178,768	178,850	81	3,230
7. 2015	XXX	XXX	XXX	XXX	XXX	159,787	166,087	165,448	166,896	166,249	(647)	800
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	155,377	156,257	161,758	173,128	11,370	16,872
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,633	169,529	181,689	12,159	23,055
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	182,140	174,975	(7,166)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,608	XXX	XXX
										12. Totals	15,366	51,473

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

1. Prior	232,839	221,297	218,843	214,900	212,439	202,844	201,248	203,661	206,122	201,686	(4,436)	(1,975)
2. 2010	105,556	107,597	107,297	107,875	107,934	106,679	106,422	107,792	108,254	108,053	(202)	260
3. 2011	XXX	132,819	134,832	136,940	138,193	136,866	139,990	141,596	141,070	140,885	(185)	(711)
4. 2012	XXX	XXX	168,344	164,024	158,214	150,430	156,192	156,527	156,393	155,216	(1,178)	(1,311)
5. 2013	XXX	XXX	XXX	171,143	159,193	152,720	147,855	149,458	149,229	148,313	(916)	(1,145)
6. 2014	XXX	XXX	XXX	XXX	173,993	165,459	149,300	146,662	144,864	142,953	(1,911)	(3,708)
7. 2015	XXX	XXX	XXX	XXX	XXX	183,545	159,024	153,728	146,548	142,030	(4,518)	(11,698)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	183,571	175,554	159,485	152,714	(6,770)	(22,840)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181,942	168,136	157,481	(10,655)	(24,461)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181,627	177,952	(3,675)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,902	XXX	XXX
										12. Totals	(34,446)	(67,590)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	242,969	221,643	214,170	214,367	221,988	228,460	235,758	233,971	235,677	235,785	108	1,813
2. 2010	288,520	296,461	289,369	288,899	291,155	296,836	299,751	298,998	298,574	300,345	1,771	1,347
3. 2011	XXX	428,853	429,293	445,014	453,806	469,777	480,298	475,688	478,503	478,037	(466)	2,350
4. 2012	XXX	XXX	453,452	438,170	432,997	437,319	453,101	452,399	454,125	453,551	(574)	1,152
5. 2013	XXX	XXX	XXX	357,031	340,076	344,996	368,083	368,427	369,423	370,229	805	1,801
6. 2014	XXX	XXX	XXX	XXX	407,910	402,199	427,906	422,479	412,547	408,117	(4,430)	(14,362)
7. 2015	XXX	XXX	XXX	XXX	XXX	425,659	436,420	443,405	446,328	445,614	(715)	2,208
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	432,799	435,108	434,905	435,018	113	(90)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	522,730	530,541	535,185	4,644	12,455
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	562,736	547,516	(15,221)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	566,528	XXX	XXX
										12. Totals	(13,963)	8,675

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	One Year	Two Year
1. Prior	4,637	4,016	2,832	2,283	2,983	2,936	3,584	3,442	3,270	3,315	46	(127)
2. 2010	974	1,327	1,573	1,494	1,307	1,155	1,050	1,092	1,087	1,007	(80)	(85)
3. 2011	XXX	1,461	1,527	1,090	830	936	989	974	944	812	(132)	(162)
4. 2012	XXX	XXX	1,680	1,409	1,349	1,386	1,781	1,814	1,952	1,850	(102)	36
5. 2013	XXX	XXX	XXX	1,625	1,570	1,112	875	902	870	727	(143)	(175)
6. 2014	XXX	XXX	XXX	XXX	1,462	1,142	1,505	1,464	1,921	1,819	(102)	355
7. 2015	XXX	XXX	XXX	XXX	XXX	1,548	1,311	1,277	2,001	1,922	(79)	645
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,108	1,799	1,835	1,669	(166)	(129)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,703	1,630	1,904	274	201
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,358	1,365	6	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,701	XXX	XXX
										12. Totals	(477)	559

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

1. Prior	10,173	7,205	5,401	5,953	5,725	5,275	5,324	5,347	5,440	6,186	746	839
2. 2010	3,999	5,023	4,595	3,547	3,350	3,273	3,188	3,307	3,296	3,290	(7)	(17)
3. 2011	XXX	4,487	4,758	4,442	4,072	3,370	3,231	3,326	3,330	3,260	(70)	(65)
4. 2012	XXX	XXX	5,932	5,555	4,996	3,679	4,219	4,165	4,071	4,417	346	252
5. 2013	XXX	XXX	XXX	5,889	5,412	6,824	5,214	4,908	4,715	4,463	(252)	(445)
6. 2014	XXX	XXX	XXX	XXX	4,947	3,620	5,009	6,148	5,857	5,374	(483)	(774)
7. 2015	XXX	XXX	XXX	XXX	XXX	3,532	4,040	3,661	4,514	4,574	60	913
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	4,488	4,246	4,437	4,980	543	734
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,018	3,859	3,531	(329)	(488)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,103	3,578	(525)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,548	XXX	XXX
										12. Totals	28	949

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

1. Prior	7,613	9,787	10,772	10,682	10,554	10,900	10,835	10,831	11,358	11,470	112	639
2. 2010	9,796	10,072	11,313	12,117	12,862	12,913	12,994	13,059	13,072	14,282	1,210	1,222
3. 2011	XXX	16,245	18,265	18,845	20,979	21,133	21,071	20,981	20,878	20,878	0	(102)
4. 2012	XXX	XXX	13,040	14,118	14,828	15,645	16,408	16,527	17,157	17,126	(32)	599
5. 2013	XXX	XXX	XXX	6,672	6,360	6,690	7,235	7,183	7,509	7,472	(36)	289
6. 2014	XXX	XXX	XXX	XXX	11,608	11,859	13,087	11,730	11,591	11,869	278	139
7. 2015	XXX	XXX	XXX	XXX	XXX	16,151	17,012	19,074	18,323	17,285	(1,038)	(1,788)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	15,769	16,074	14,421	13,360	(1,061)	(2,714)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,944	20,583	18,659	(1,924)	(7,285)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,375	18,881	(2,494)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,385	XXX	XXX
										12. Totals	(4,986)	(9,000)

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

1. Prior	105,529	102,568	105,077	115,765	121,428	124,552	139,204	138,913	140,802	143,363	2,561	4,450
2. 2010	43,567	39,033	37,809	35,881	36,909	37,712	40,754	43,438	47,747	48,143	396	4,705
3. 2011	XXX	51,439	49,113	43,477	46,776	55,880	60,537	60,397	62,375	63,833	1,458	3,436
4. 2012	XXX	XXX	76,857	58,968	61,336	65,210	71,442	74,795	70,062	72,283	2,221	(2,512)
5. 2013	XXX	XXX	XXX	86,027	68,769	72,729	89,458	86,166	83,575	82,844	(731)	(3,323)
6. 2014	XXX	XXX	XXX	XXX	101,879	82,671	98,131	101,005	99,166	100,825	1,658	(180)
7. 2015	XXX	XXX	XXX	XXX	XXX	104,673	98,355	98,766	98,760	100,911	2,151	2,146
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	95,860	102,270	103,747	101,483	(2,264)	(787)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,986	106,242	108,626	2,384	11,640
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,760	109,941	9,182	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,334	XXX	XXX
										12. Totals	19,018	19,574

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

1. Prior	17,905	21,593	23,765	24,285	26,334	27,029	26,802	26,762	26,476	26,673	197	(88)
2. 2010	26,646	28,512	33,372	35,654	36,738	36,874	35,938	36,150	36,120	36,011	(109)	(139)
3. 2011	XXX	36,366	42,279	47,770	50,883	50,581	52,890	52,169	51,150	51,200	50	(969)
4. 2012	XXX	XXX	43,207	46,929	57,895	66,239	67,736	68,113	68,190	67,942	(248)	(171)
5. 2013	XXX	XXX	XXX	54,936	55,353	60,563	71,393	69,200	68,428	68,816	388	(384)
6. 2014	XXX	XXX	XXX	XXX	61,664	69,463	83,828	86,185	82,446	82,933	487	(3,253)
7. 2015	XXX	XXX	XXX	XXX	XXX	93,155	98,764	98,394	90,147	90,248	101	(8,146)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	103,557	101,646	96,781	89,425	(7,356)	(12,221)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103,217	104,412	97,883	(6,529)	(5,333)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	120,795	127,593	6,798	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,753	XXX	XXX
										12. Totals	(6,220)	(30,704)

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,903	87,589	76,935	(10,654)	(17,968)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	190,264	181,865	(8,398)	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	223,220	XXX	XXX
										4. Totals	(19,052)	(17,968)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,410	7,949	6,931	(1,018)	(2,479)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	203,940	200,787	(3,153)	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	209,245	XXX	XXX
										4. Totals	(4,170)	(2,479)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,075	59,105	55,148	(3,957)	(12,927)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,859	31,292	1,432	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,261	XXX	XXX
										4. Totals	(2,525)	(12,927)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,842	178,332	184,613	6,282	(18,228)
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,409	1,189	(220)	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	734	XXX	XXX
										4. Totals	6,062	(18,228)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	341	0	(341)	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	221	XXX	XXX
										12. Totals	(341)	0

SCHEDULE P - PART 2N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	1,242	1,040	1,118	1,103	1,202	1,242	1,244	1,244	1,243	1,243	0	(1)
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	(1)

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	1	1	1	5	5	5	5	5	5	5	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

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

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

NONE

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019	11 One Year	12 Two Year
1. Prior	7,232	6,654	6,043	10,639	9,204	9,139	9,336	9,390	9,990	10,460	470	1,071
2. 2010	1,743	1,774	1,152	1,580	901	1,021	1,623	2,096	2,068	1,977	(91)	(119)
3. 2011	XXX	1,904	2,276	3,517	2,186	2,010	3,599	3,555	3,515	3,443	(72)	(112)
4. 2012	XXX	XXX	926	4,149	3,573	4,645	6,379	6,418	6,545	6,645	99	227
5. 2013	XXX	XXX	XXX	5,086	6,932	7,951	7,922	8,639	7,970	7,982	13	(657)
6. 2014	XXX	XXX	XXX	XXX	9,313	5,974	7,470	7,687	8,106	8,532	426	845
7. 2015	XXX	XXX	XXX	XXX	XXX	7,839	7,933	6,415	5,779	4,730	(1,049)	(1,685)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	9,194	7,751	5,577	5,974	397	(1,777)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,244	11,004	11,442	438	1,198
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,155	11,904	749	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,200	XXX	XXX
										12. Totals	1,380	(1,009)

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

1. Prior	0	0	0	0	0	0	0	1	0	0	0	(1)
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	11	8	6	6	1	0	0	(1)	0	1	0
4. 2012	XXX	XXX	28	27	28	3	2	0	0	0	0	0
5. 2013	XXX	XXX	XXX	3	3	11	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	10	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	12	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68	254	0	(254)	(68)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109	403	294	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	322	XXX	XXX
										12. Totals	41	(69)

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

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

NONE

SCHEDULE P - PART 2T - WARRANTY

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

NONE

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	11,362	17,761	20,879	23,703	24,877	25,564	25,809	26,061	26,136	595	0
2. 2010	133,414	168,554	171,985	174,306	176,285	176,897	176,950	176,993	177,078	177,107	24,521	8,181
3. 2011	XXX	202,897	253,854	259,776	262,651	265,035	265,495	265,708	265,782	265,899	39,946	11,147
4. 2012	XXX	XXX	126,239	169,761	176,208	179,404	181,502	182,450	183,644	183,717	26,237	8,318
5. 2013	XXX	XXX	XXX	91,023	120,974	126,479	127,937	128,997	129,425	129,573	14,859	4,965
6. 2014	XXX	XXX	XXX	XXX	84,704	105,630	111,021	113,260	115,771	115,834	13,560	4,795
7. 2015	XXX	XXX	XXX	XXX	XXX	115,989	147,204	151,862	156,833	158,867	18,084	5,281
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	83,774	117,814	124,550	129,099	13,428	5,173
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106,659	148,232	155,823	16,698	6,420
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,168	166,998	18,940	7,071
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,197	14,145	4,986

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

1. Prior	000	79,533	125,564	147,449	158,332	166,112	168,059	170,065	170,766	171,563	26,016	0
2. 2010	92,440	166,179	205,641	228,025	240,281	244,365	245,900	246,671	247,062	247,323	46,177	16,752
3. 2011	XXX	84,830	162,984	199,254	220,509	233,488	238,456	241,658	242,601	242,881	41,574	15,434
4. 2012	XXX	XXX	80,744	146,108	185,457	206,134	218,266	222,702	224,396	225,558	39,547	14,865
5. 2013	XXX	XXX	XXX	73,277	135,971	170,044	193,579	204,035	209,795	210,541	38,034	14,611
6. 2014	XXX	XXX	XXX	XXX	69,745	126,417	156,005	180,152	192,240	196,059	33,554	14,638
7. 2015	XXX	XXX	XXX	XXX	XXX	71,025	126,845	154,841	175,519	186,984	33,092	14,085
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	70,824	132,891	167,634	190,930	32,400	13,893
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,010	139,452	174,392	31,731	13,800
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77,955	144,100	30,171	13,011
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,391	19,390	9,383

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

1. Prior	000	47,188	74,168	90,369	100,428	102,747	104,967	108,391	108,695	109,154	1,688	0
2. 2010	21,691	46,177	72,098	94,610	111,215	117,985	121,966	123,060	124,367	124,475	13,529	5,970
3. 2011	XXX	26,907	63,526	100,521	133,321	157,475	166,340	168,833	171,595	172,013	15,271	6,412
4. 2012	XXX	XXX	32,424	75,931	115,831	154,831	173,848	183,462	192,679	195,078	14,598	5,659
5. 2013	XXX	XXX	XXX	35,049	88,515	136,293	174,952	199,152	213,520	220,763	15,107	5,914
6. 2014	XXX	XXX	XXX	XXX	31,989	68,206	99,764	131,796	162,062	170,074	13,267	6,057
7. 2015	XXX	XXX	XXX	XXX	XXX	31,665	63,059	95,193	128,044	143,240	12,599	5,984
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	26,899	59,761	97,232	132,868	11,293	5,432
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,654	70,924	105,575	10,866	5,674
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,018	59,475	9,896	5,033
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,379	6,042	3,250

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

1. Prior	000	34,852	55,940	70,397	85,407	95,649	104,852	112,659	119,608	124,104	4,251	0
2. 2010	19,687	52,074	70,635	82,245	88,951	93,311	96,451	98,405	99,274	99,779	9,086	4,701
3. 2011	XXX	27,829	66,526	91,245	107,683	116,302	121,483	124,321	126,245	127,614	11,496	6,020
4. 2012	XXX	XXX	28,107	71,103	97,367	114,157	124,449	129,809	135,251	137,515	12,038	6,995
5. 2013	XXX	XXX	XXX	29,223	70,877	96,236	108,813	117,117	121,664	125,578	10,914	8,150
6. 2014	XXX	XXX	XXX	XXX	28,868	67,024	87,867	101,009	107,743	113,033	10,116	8,308
7. 2015	XXX	XXX	XXX	XXX	XXX	26,733	63,471	84,208	96,112	102,451	10,695	8,675
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	31,790	74,051	94,902	106,361	14,717	6,047
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,994	71,080	91,909	15,070	6,068
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,479	78,630	14,695	7,120
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,698	8,482	5,112

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	69,523	123,022	153,693	176,257	192,217	201,507	208,227	212,285	214,467	3,312	0
2. 2010	109,947	183,161	215,598	243,090	263,648	278,784	286,421	290,260	291,288	293,521	13,155	11,825
3. 2011	XXX	204,564	310,211	362,124	397,606	430,033	447,320	454,326	462,946	466,058	17,493	15,910
4. 2012	XXX	XXX	162,005	288,952	331,074	368,399	402,776	421,299	433,057	438,266	15,694	16,381
5. 2013	XXX	XXX	XXX	127,009	205,197	243,717	285,031	312,346	333,469	343,841	13,522	14,068
6. 2014	XXX	XXX	XXX	XXX	149,885	238,364	284,468	329,308	359,336	371,884	14,229	13,263
7. 2015	XXX	XXX	XXX	XXX	XXX	154,088	246,377	299,177	345,878	378,421	14,218	13,028
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	135,385	228,849	279,714	331,097	14,066	14,071
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	164,202	285,975	358,274	14,189	14,786
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	174,044	297,765	13,573	13,278
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163,998	8,523	7,836

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	304	823	1,363	2,004	2,715	3,620	3,301	3,312	3,312	29	0
2. 2010	(249)	(218)	(81)	351	485	941	946	948	957	1,003	11	15
3. 2011	XXX	1	13	32	149	585	700	808	808	808	2	9
4. 2012	XXX	XXX	0	30	141	444	703	1,289	1,674	1,780	11	19
5. 2013	XXX	XXX	XXX	13	249	229	277	340	476	546	3	16
6. 2014	XXX	XXX	XXX	XXX	1	49	420	584	898	1,311	6	22
7. 2015	XXX	XXX	XXX	XXX	XXX	2	24	110	356	500	2	30
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	6	15	139	283	1	33
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	44	162	2	20
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	19	3	12
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	0	2

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

1. Prior	000	927	1,916	3,387	4,215	4,712	4,861	5,062	5,339	5,803	51	0
2. 2010	(44)	929	2,038	2,555	2,909	2,975	3,047	3,075	3,090	3,105	30	23
3. 2011	XXX	146	734	2,242	2,532	2,991	3,041	3,082	3,116	3,175	26	33
4. 2012	XXX	XXX	272	830	1,934	3,245	3,489	3,671	3,682	4,033	19	47
5. 2013	XXX	XXX	XXX	217	670	2,019	2,960	4,114	4,249	4,264	35	67
6. 2014	XXX	XXX	XXX	XXX	109	864	2,897	4,493	4,865	4,947	19	74
7. 2015	XXX	XXX	XXX	XXX	XXX	272	1,207	1,428	3,322	4,117	12	59
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	336	1,223	2,943	3,805	23	100
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	209	1,296	2,814	15	70
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69	1,168	12	55
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187	2	35

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

1. Prior	000	5,135	7,079	8,073	8,452	9,310	9,389	9,416	9,589	9,637	XXX	XXX
2. 2010	5,177	6,917	8,313	10,386	12,165	12,418	12,543	12,859	12,860	12,896	XXX	XXX
3. 2011	XXX	9,689	14,261	16,320	19,114	20,411	20,932	20,914	20,878	20,878	XXX	XXX
4. 2012	XXX	XXX	5,516	11,329	12,904	14,517	15,811	16,057	16,862	16,882	XXX	XXX
5. 2013	XXX	XXX	XXX	2,906	4,074	5,070	5,879	6,876	7,408	7,406	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	6,083	9,161	9,918	10,689	10,998	10,935	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	7,391	10,031	15,177	16,559	16,666	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	6,290	9,529	10,769	11,535	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,377	13,068	14,801	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,994	11,007	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,284	XXX	XXX

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

1. Prior	000	24,443	45,273	58,461	71,923	78,820	82,784	87,282	90,630	93,436	850	0
2. 2010	2,678	8,891	19,612	26,579	33,409	35,115	38,393	40,144	43,570	46,563	1,130	1,977
3. 2011	XXX	2,251	8,648	21,997	35,164	44,925	51,199	53,152	55,949	58,182	1,382	2,815
4. 2012	XXX	XXX	2,290	13,735	30,723	45,009	53,125	61,729	64,162	65,680	1,714	3,601
5. 2013	XXX	XXX	XXX	2,433	11,236	28,066	44,512	57,991	66,222	70,251	1,916	4,437
6. 2014	XXX	XXX	XXX	XXX	3,091	14,304	33,256	52,670	70,996	84,532	1,952	3,388
7. 2015	XXX	XXX	XXX	XXX	XXX	3,274	14,161	29,853	49,948	67,578	2,296	5,983
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	4,081	15,939	33,593	54,532	1,581	3,354
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,475	17,073	34,462	1,240	2,992
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,143	17,102	985	2,433
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,557	445	1,462

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

1. Prior	000	14,005	18,651	20,349	22,176	24,178	25,338	25,835	25,942	26,072	266	0
2. 2010	4,591	17,694	28,300	32,277	33,531	34,854	35,140	35,241	35,663	35,618	449	774
3. 2011	XXX	7,483	25,406	35,518	43,159	46,469	49,398	49,879	50,189	50,625	415	745
4. 2012	XXX	XXX	8,573	29,147	46,281	57,311	61,757	64,379	66,138	66,430	360	534
5. 2013	XXX	XXX	XXX	9,288	36,228	53,738	61,103	64,548	65,715	67,158	628	1,323
6. 2014	XXX	XXX	XXX	XXX	11,014	38,821	59,121	71,530	75,343	79,101	877	2,686
7. 2015	XXX	XXX	XXX	XXX	XXX	10,034	43,636	64,232	75,983	81,816	944	3,429
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	11,102	42,862	66,012	75,211	902	3,573
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,254	42,074	67,043	900	3,818
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,279	55,845	754	4,185
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,793	318	2,879

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	58,413	66,428	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,164	167,453	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144,781	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	6,659	5,689	0	0
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,020	201,228	109,575	16,795
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	203,983	96,935	14,761

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	7,933	18,394	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,573	21,299	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,650	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	6,565	14,762	XXX	XXX
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	890	1,171	XXX	XXX
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	706	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	0	0	0	0	0	0	0	0	0	XXX	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2011	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	125	195	216	259	367	447	511	543	594	XXX	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2011	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	0	0	5	5	5	5	5	5	5	XXX	XXX
2. 2010	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2011	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

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

1. Prior	000										XXX	XXX
2. 2010											XXX	XXX
3. 2011	XXX										XXX	XXX
4. 2012	XXX	XXX									XXX	XXX
5. 2013	XXX	XXX	XXX								XXX	XXX
6. 2014	XXX	XXX	XXX	XXX							XXX	XXX
7. 2015	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior	000	1,505	2,817	4,369	6,177	7,614	7,650	7,712	7,947	8,136	88	0
2. 2010	(102)	87	259	445	557	797	1,016	1,260	1,347	1,472	94	186
3. 2011	XXX	156	300	523	1,193	1,506	2,412	2,750	3,154	3,118	60	227
4. 2012	XXX	XXX	34	813	1,971	3,039	5,385	5,218	5,252	5,770	81	349
5. 2013	XXX	XXX	XXX	1,159	2,824	5,862	6,273	6,918	7,256	7,314	1,158	3,268
6. 2014	XXX	XXX	XXX	XXX	243	874	3,870	5,016	5,361	6,136	92	387
7. 2015	XXX	XXX	XXX	XXX	XXX	307	575	892	1,456	2,227	87	474
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	183	703	1,121	1,649	93	381
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224	638	2,281	82	410
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316	1,580	64	277
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	229	34	119

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

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0	1
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	2

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

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

NONE

SCHEDULE P - PART 3T - WARRANTY

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

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	6,896	3,897	2,192	1,774	2,194	360	920	127	66	11
2. 2010	11,743	2,733	1,151	1,124	624	136	142	35	34	24
3. 2011	XXX	13,192	525	2,532	1,414	393	244	62	58	94
4. 2012	XXX	XXX	22,691	2,417	336	42	290	95	117	201
5. 2013	XXX	XXX	XXX	18,386	5,661	1,045	548	255	235	115
6. 2014	XXX	XXX	XXX	XXX	15,784	1,864	782	406	547	381
7. 2015	XXX	XXX	XXX	XXX	XXX	19,597	3,356	1,394	1,332	360
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	17,480	3,283	2,629	1,203
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,166	1,834	1,795
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,370	6,682
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,329

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

1. Prior	62,049	26,636	10,169	3,456	3,162	35	(204)	172	67	72
2. 2010	76,641	29,079	12,374	3,487	1,959	1,180	489	199	48	69
3. 2011	XXX	65,383	24,034	6,215	662	968	1,126	588	249	51
4. 2012	XXX	XXX	50,252	11,270	(2,460)	885	672	647	482	217
5. 2013	XXX	XXX	XXX	62,519	16,616	6,961	3,969	1,865	911	569
6. 2014	XXX	XXX	XXX	XXX	61,372	20,051	9,982	3,536	2,509	1,240
7. 2015	XXX	XXX	XXX	XXX	XXX	58,153	26,062	9,117	3,332	1,830
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	63,567	23,638	7,489	3,183
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,272	16,594	7,100
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,301	31,996
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97,714

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

1. Prior	37,593	17,028	2,439	678	696	584	700	562	532	370
2. 2010	51,125	27,835	12,035	2,990	542	1,396	1,217	206	350	216
3. 2011	XXX	53,313	21,396	5,961	(1,258)	1,924	2,358	1,033	249	628
4. 2012	XXX	XXX	76,074	34,868	12,569	6,468	5,629	2,518	558	1,458
5. 2013	XXX	XXX	XXX	81,227	19,298	14,403	16,531	6,192	1,403	1,736
6. 2014	XXX	XXX	XXX	XXX	93,875	41,836	28,283	12,929	6,427	3,451
7. 2015	XXX	XXX	XXX	XXX	XXX	88,276	50,399	26,739	9,937	2,537
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	87,057	45,519	16,258	12,832
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,220	43,054	26,951
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110,302	58,101
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,411

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

1. Prior	87,279	64,946	55,211	51,726	44,982	31,121	27,254	28,905	28,340	24,213
2. 2010	44,246	22,271	12,065	7,157	6,051	2,538	2,702	3,484	3,346	4,118
3. 2011	XXX	48,082	17,114	11,295	8,055	6,724	7,360	7,671	6,852	6,368
4. 2012	XXX	XXX	74,607	38,937	23,676	9,406	12,159	9,756	9,694	8,388
5. 2013	XXX	XXX	XXX	80,114	34,621	22,078	15,335	13,506	11,819	8,992
6. 2014	XXX	XXX	XXX	XXX	82,959	43,285	22,110	17,856	14,862	13,302
7. 2015	XXX	XXX	XXX	XXX	XXX	87,554	37,787	28,404	22,080	18,076
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	73,570	45,930	23,960	18,616
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,448	34,782	21,917
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,529	31,302
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,237

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	129,176	77,949	43,823	28,658	26,422	23,588	23,808	17,245	13,529	11,787
2. 2010	97,070	59,239	32,709	19,408	10,533	8,292	8,315	4,237	4,152	4,211
3. 2011	XXX	110,346	44,170	29,230	15,144	15,507	16,532	9,724	9,047	7,717
4. 2012	XXX	XXX	152,869	73,759	47,469	23,950	19,820	9,417	8,517	8,710
5. 2013	XXX	XXX	XXX	144,734	67,852	40,741	32,974	15,183	9,844	10,903
6. 2014	XXX	XXX	XXX	XXX	162,773	80,936	61,038	34,645	22,042	17,280
7. 2015	XXX	XXX	XXX	XXX	XXX	167,365	97,095	50,814	31,921	23,614
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	177,182	104,576	54,142	34,477
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	210,262	120,090	65,415
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	222,851	127,090
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235,844

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,414	2,384	1,301	454	387	(557)	1	135	13	3
2. 2010	1,166	1,275	1,021	544	326	122	17	114	32	4
3. 2011	XXX	1,460	1,448	769	459	180	101	165	135	3
4. 2012	XXX	XXX	1,680	1,225	835	197	331	217	134	69
5. 2013	XXX	XXX	XXX	1,570	1,209	708	281	259	112	10
6. 2014	XXX	XXX	XXX	XXX	1,461	857	746	235	308	187
7. 2015	XXX	XXX	XXX	XXX	XXX	1,521	1,237	528	540	387
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2,102	1,542	1,100	639
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,365	1,397	759
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,289	1,176
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	988

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

1. Prior	5,718	3,018	965	780	540	45	13	126	10	294
2. 2010	1,811	2,682	1,007	564	263	117	55	169	143	127
3. 2011	XXX	3,667	2,192	1,047	695	(18)	110	165	170	85
4. 2012	XXX	XXX	3,610	2,515	1,311	(130)	220	369	275	346
5. 2013	XXX	XXX	XXX	4,476	2,773	1,672	440	220	212	4
6. 2014	XXX	XXX	XXX	XXX	3,445	1,030	929	809	688	188
7. 2015	XXX	XXX	XXX	XXX	XXX	2,478	1,797	718	762	250
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,319	1,461	702	786
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,577	1,411	449
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,790	1,121
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,638

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

1. Prior	1,016	49	(44)	(23)	(1)	0	9	1	0	0
2. 2010	2,779	1,081	144	50	305	135	109	(12)	0	2
3. 2011	XXX	2,988	1,031	75	320	89	132	66	0	0
4. 2012	XXX	XXX	2,698	629	111	93	144	88	57	9
5. 2013	XXX	XXX	XXX	2,535	506	210	302	288	244	110
6. 2014	XXX	XXX	XXX	XXX	2,829	1,502	1,463	463	310	162
7. 2015	XXX	XXX	XXX	XXX	XXX	4,225	1,927	1,608	1,642	625
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7,179	3,118	1,562	51
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,170	4,152	2,267
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,364	4,256
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,141

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

1. Prior	64,802	44,135	33,562	36,221	31,683	31,274	39,404	35,830	34,918	36,155
2. 2010	30,277	16,084	8,853	3,217	1,625	1,858	2,075	91	1,295	1,397
3. 2011	XXX	37,230	19,205	6,744	2,755	2,871	5,152	2,871	2,770	2,298
4. 2012	XXX	XXX	57,795	24,671	12,309	7,928	9,402	5,330	3,567	3,016
5. 2013	XXX	XXX	XXX	62,925	26,948	16,460	21,075	13,068	7,941	5,746
6. 2014	XXX	XXX	XXX	XXX	81,077	40,145	30,213	18,949	10,513	7,866
7. 2015	XXX	XXX	XXX	XXX	XXX	81,031	52,673	34,130	21,120	13,647
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	67,776	50,425	33,569	20,306
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,108	53,449	37,394
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,771	53,631
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	80,066

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

1. Prior	1,546	(1,593)	(908)	(452)	(324)	226	195	326	14	123
2. 2010	9,490	(459)	(581)	(226)	193	33	174	286	25	181
3. 2011	XXX	12,498	2,945	223	226	685	692	554	123	77
4. 2012	XXX	XXX	17,154	(867)	605	(994)	2,033	904	671	514
5. 2013	XXX	XXX	XXX	23,812	3,496	(3,871)	3,337	2,668	921	425
6. 2014	XXX	XXX	XXX	XXX	24,652	7,293	10,912	7,867	2,869	1,767
7. 2015	XXX	XXX	XXX	XXX	XXX	51,640	29,807	17,052	4,868	3,513
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	60,080	31,843	18,420	4,798
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,594	35,464	14,427
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,495	31,760
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,314

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,586	14,272	5,843
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,751	5,328
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,917

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(4,032)	539	1,104
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(4,686)	(605)
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,821)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,302	25,291	19,724
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,500	6,522
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,507

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,372	55,969	52,787
2. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	519	18
3. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	341	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	399	334	321	273	267	378	372	349	368	365
2. 2010	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

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

NONE

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

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

NONE

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	4,853	3,151	1,825	3,185	1,485	1,054	1,214	1,101	1,039	936
2. 2010	1,455	1,499	602	871	234	90	142	94	78	23
3. 2011	XXX	1,270	937	1,952	852	97	570	276	199	139
4. 2012	XXX	XXX	451	2,600	907	1,114	1,045	598	395	223
5. 2013	XXX	XXX	XXX	2,544	2,367	1,541	2,156	1,404	700	577
6. 2014	XXX	XXX	XXX	XXX	8,503	3,521	3,340	2,090	1,291	524
7. 2015	XXX	XXX	XXX	XXX	XXX	6,910	6,080	3,143	2,230	1,346
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7,959	5,847	3,029	2,069
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,610	4,843	3,905
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,874	5,964
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,124

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

1. Prior	0	0	0	0	0	0	0	1	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	11	8	6	6	1	0	0	(1)	0
4. 2012	XXX	XXX	28	27	28	3	2	0	0	0
5. 2013	XXX	XXX	XXX	3	3	11	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	10	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	12	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68	254	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109	403
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	322

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

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

NONE

SCHEDULE P - PART 4T - WARRANTY

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

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,550	327	118	58	39	17	16	10	6	4
2. 2010	21,632	24,237	24,417	24,472	24,506	24,517	24,518	24,518	24,519	24,521
3. 2011	XXX	34,988	39,411	39,797	39,885	39,928	39,937	39,942	39,943	39,946
4. 2012	XXX	XXX	21,702	25,886	26,106	26,170	26,202	26,225	26,232	26,237
5. 2013	XXX	XXX	XXX	12,783	14,599	14,774	14,830	14,849	14,856	14,859
6. 2014	XXX	XXX	XXX	XXX	11,872	13,368	13,492	13,530	13,555	13,560
7. 2015	XXX	XXX	XXX	XXX	XXX	16,088	17,869	18,002	18,065	18,084
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	11,560	13,243	13,364	13,428
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,328	16,527	16,698
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,619	18,940
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,145

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	450	234	116	70	47	34	20	16	8	5
2. 2010	1,529	209	83	43	22	7	5	4	7	5
3. 2011	XXX	1,843	256	94	44	11	6	3	1	2
4. 2012	XXX	XXX	1,980	205	92	58	37	16	3	2
5. 2013	XXX	XXX	XXX	1,081	188	73	32	12	7	5
6. 2014	XXX	XXX	XXX	XXX	843	167	84	41	12	5
7. 2015	XXX	XXX	XXX	XXX	XXX	854	176	106	46	29
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	867	183	113	55
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	930	183	77
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,127	202
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,025

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,146	258	73	45	40	21	13	13	3	4
2. 2010	30,336	32,479	32,621	32,665	32,697	32,700	32,702	32,703	32,707	32,707
3. 2011	XXX	46,493	50,608	50,962	51,041	51,072	51,084	51,087	51,089	51,095
4. 2012	XXX	XXX	30,469	34,240	34,426	34,493	34,530	34,543	34,548	34,557
5. 2013	XXX	XXX	XXX	18,016	19,617	19,753	19,807	19,819	19,825	19,829
6. 2014	XXX	XXX	XXX	XXX	16,828	18,205	18,311	18,346	18,357	18,360
7. 2015	XXX	XXX	XXX	XXX	XXX	21,370	23,201	23,332	23,377	23,394
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	16,887	18,494	18,607	18,656
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,751	23,047	23,195
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,946	26,213
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,156

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	24,262	9,781	8,172	7,201	485	236	86	32	12	11
2. 2010	29,991	41,880	44,407	45,272	45,828	46,057	46,142	46,167	46,172	46,177
3. 2011	XXX	26,206	38,056	39,966	40,851	41,281	41,445	41,535	41,557	41,574
4. 2012	XXX	XXX	25,041	36,230	38,111	38,965	39,323	39,470	39,520	39,547
5. 2013	XXX	XXX	XXX	23,678	34,889	36,793	37,541	37,829	37,975	38,034
6. 2014	XXX	XXX	XXX	XXX	21,834	31,012	32,555	33,183	33,436	33,554
7. 2015	XXX	XXX	XXX	XXX	XXX	21,509	30,767	32,219	32,849	33,092
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	20,774	30,194	31,764	32,400
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,423	30,180	31,731
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,537	30,171
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,390

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	5,398	2,509	1,075	496	245	110	53	35	25	22
2. 2010	13,011	3,239	1,144	523	227	87	41	16	11	4
3. 2011	XXX	12,257	2,508	1,139	523	208	81	36	12	3
4. 2012	XXX	XXX	10,992	2,449	1,094	442	156	55	31	11
5. 2013	XXX	XXX	XXX	11,429	2,517	1,051	421	169	63	37
6. 2014	XXX	XXX	XXX	XXX	10,447	2,171	942	396	151	63
7. 2015	XXX	XXX	XXX	XXX	XXX	9,928	2,070	889	358	158
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	10,118	2,237	927	393
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,895	2,090	995
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,819	2,318
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,286

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	16,289	7,913	7,120	6,774	281	133	38	18	5	13
2. 2010	54,040	60,882	61,940	62,374	62,737	62,866	62,918	62,929	62,931	62,933
3. 2011	XXX	48,548	55,241	56,211	56,687	56,878	56,947	56,996	57,003	57,011
4. 2012	XXX	XXX	46,192	52,821	53,767	54,163	54,308	54,375	54,411	54,423
5. 2013	XXX	XXX	XXX	45,168	51,246	52,170	52,478	52,584	52,642	52,682
6. 2014	XXX	XXX	XXX	XXX	42,056	47,116	47,849	48,123	48,200	48,255
7. 2015	XXX	XXX	XXX	XXX	XXX	41,011	46,235	46,943	47,239	47,335
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	39,990	45,649	46,387	46,686
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,409	45,666	46,526
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,253	45,500
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,059

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,623	870	425	204	103	39	23	8	(1)	17
2. 2010	9,195	12,132	12,888	13,207	13,417	13,473	13,507	13,519	13,528	13,529
3. 2011	XXX	9,641	13,486	14,434	14,920	15,102	15,206	15,251	15,266	15,271
4. 2012	XXX	XXX	8,490	12,701	13,762	14,192	14,435	14,533	14,583	14,598
5. 2013	XXX	XXX	XXX	8,846	13,282	14,114	14,704	14,935	15,049	15,107
6. 2014	XXX	XXX	XXX	XXX	8,595	11,815	12,614	13,003	13,192	13,267
7. 2015	XXX	XXX	XXX	XXX	XXX	8,159	11,329	12,062	12,436	12,599
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7,242	10,281	10,979	11,293
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,133	10,145	10,866
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,909	9,896
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,042

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,555	787	420	217	120	72	52	35	35	19
2. 2010	3,102	1,277	591	303	139	71	42	24	19	17
3. 2011	XXX	4,318	1,650	862	472	237	98	44	30	26
4. 2012	XXX	XXX	4,524	1,899	1,029	496	217	111	52	33
5. 2013	XXX	XXX	XXX	4,798	1,811	1,028	471	215	94	44
6. 2014	XXX	XXX	XXX	XXX	3,856	1,363	713	359	152	73
7. 2015	XXX	XXX	XXX	XXX	XXX	3,711	1,307	686	317	152
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,439	1,122	579	301
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,501	1,162	551
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,413	1,177
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,426

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	2,403	377	140	60	27	8	8	3	2	17
2. 2010	16,455	18,996	19,320	19,440	19,504	19,500	19,511	19,513	19,516	19,516
3. 2011	XXX	18,080	21,094	21,531	21,731	21,678	21,698	21,706	21,708	21,709
4. 2012	XXX	XXX	16,505	19,736	20,265	20,195	20,247	20,271	20,282	20,290
5. 2013	XXX	XXX	XXX	17,383	20,602	20,792	20,973	21,022	21,047	21,065
6. 2014	XXX	XXX	XXX	XXX	16,715	18,810	19,186	19,327	19,372	19,397
7. 2015	XXX	XXX	XXX	XXX	XXX	15,876	18,220	18,551	18,689	18,735
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	14,262	16,529	16,878	17,026
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,327	16,716	17,091
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,686	16,106
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,718

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,444	1,268	1,182	485	365	234	216	190	193	118
2. 2010	4,850	7,731	8,390	8,689	8,879	8,955	9,019	9,048	9,066	9,086
3. 2011	XXX	6,030	9,512	10,457	10,962	11,189	11,322	11,418	11,465	11,496
4. 2012	XXX	XXX	6,322	9,847	10,952	11,377	11,677	11,844	11,970	12,038
5. 2013	XXX	XXX	XXX	5,467	9,112	9,967	10,445	10,695	10,838	10,914
6. 2014	XXX	XXX	XXX	XXX	5,387	8,337	9,263	9,720	9,982	10,116
7. 2015	XXX	XXX	XXX	XXX	XXX	5,361	9,034	10,022	10,472	10,695
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,389	13,283	14,274	14,717
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,803	13,991	15,070
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,518	14,695
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,482

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,797	2,893	2,167	1,851	1,597	1,414	1,289	1,259	1,137	1,187
2. 2010	3,312	1,147	639	398	286	163	113	105	88	66
3. 2011	XXX	4,174	1,676	902	549	329	231	161	125	97
4. 2012	XXX	XXX	4,337	1,904	1,066	646	424	292	187	141
5. 2013	XXX	XXX	XXX	4,602	1,809	961	581	355	253	204
6. 2014	XXX	XXX	XXX	XXX	4,221	1,708	971	598	379	284
7. 2015	XXX	XXX	XXX	XXX	XXX	4,540	1,769	957	565	369
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	5,293	1,764	951	571
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,652	1,914	1,039
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,827	2,102
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,792

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,469	573	586	252	161	77	134	185	110	189
2. 2010	11,665	13,393	13,680	13,776	13,831	13,795	13,813	13,840	13,845	13,853
3. 2011	XXX	14,829	16,990	17,307	17,460	17,490	17,547	17,579	17,598	17,613
4. 2012	XXX	XXX	16,029	18,432	18,899	18,954	19,062	19,115	19,147	19,174
5. 2013	XXX	XXX	XXX	16,314	18,770	18,938	19,092	19,169	19,232	19,268
6. 2014	XXX	XXX	XXX	XXX	16,435	18,091	18,415	18,569	18,654	18,708
7. 2015	XXX	XXX	XXX	XXX	XXX	16,949	19,145	19,505	19,644	19,739
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	18,049	20,845	21,191	21,335
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,838	21,774	22,177
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,796	23,917
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,386

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,596	1,513	917	408	221	37	90	57	38	31
2. 2010	8,613	11,676	12,315	12,745	12,907	13,048	13,115	13,135	13,147	13,155
3. 2011	XXX	11,322	15,222	16,332	16,841	17,163	17,328	17,402	17,456	17,493
4. 2012	XXX	XXX	8,971	13,589	14,526	15,053	15,411	15,584	15,653	15,694
5. 2013	XXX	XXX	XXX	7,907	11,421	12,366	12,985	13,286	13,451	13,522
6. 2014	XXX	XXX	XXX	XXX	8,669	12,078	13,110	13,764	14,106	14,229
7. 2015	XXX	XXX	XXX	XXX	XXX	8,615	12,214	13,248	13,880	14,218
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,669	12,425	13,463	14,066
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,959	13,004	14,189
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,636	13,573
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,523

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,315	2,085	1,166	779	513	399	330	258	384	274
2. 2010	3,909	1,447	839	468	321	177	108	86	63	54
3. 2011	XXX	5,776	2,328	1,323	796	500	332	228	141	114
4. 2012	XXX	XXX	7,233	2,269	1,291	869	463	232	145	100
5. 2013	XXX	XXX	XXX	5,171	2,255	1,419	779	437	236	149
6. 2014	XXX	XXX	XXX	XXX	5,454	2,564	1,613	889	445	298
7. 2015	XXX	XXX	XXX	XXX	XXX	5,458	2,647	1,660	909	472
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	6,046	2,686	1,684	1,033
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,242	2,864	1,724
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,241	2,770
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,284

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	3,907	1,186	715	411	75	200	659	523	968	931
2. 2010	20,262	23,865	24,577	24,902	24,926	24,980	24,995	25,013	25,020	25,034
3. 2011	XXX	27,252	31,700	32,756	33,075	33,264	33,350	33,430	33,473	33,517
4. 2012	XXX	XXX	25,591	30,634	31,448	31,840	32,018	32,092	32,137	32,175
5. 2013	XXX	XXX	XXX	21,800	26,217	27,031	27,442	27,615	27,700	27,739
6. 2014	XXX	XXX	XXX	XXX	22,206	25,963	27,039	27,496	27,679	27,790
7. 2015	XXX	XXX	XXX	XXX	XXX	21,767	26,106	27,073	27,552	27,718
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	23,339	27,673	28,710	29,170
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,725	29,547	30,699
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,926	29,621
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,643

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

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	5	11	1	3	9	1	2	2	0	0
2. 2010	0	3	3	3	8	10	10	10	11	11
3. 2011	XXX	1	1	1	1	1	2	2	2	2
4. 2012	XXX	XXX	0	1	3	3	4	5	8	11
5. 2013	XXX	XXX	XXX	0	1	2	2	2	2	3
6. 2014	XXX	XXX	XXX	XXX	1	1	3	3	5	6
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	1	2
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	1
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	2
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	27	24	23	17	12	6	2	1	0	0
2. 2010	5	7	12	11	6	2	2	2	1	0
3. 2011	XXX	1	1	8	8	6	5	1	1	1
4. 2012	XXX	XXX	3	6	14	15	13	9	4	1
5. 2013	XXX	XXX	XXX	3	4	7	7	7	6	3
6. 2014	XXX	XXX	XXX	XXX	3	8	18	17	10	8
7. 2015	XXX	XXX	XXX	XXX	XXX	6	4	13	12	9
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7	6	16	11
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	13	15
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	5
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	50	10	19	(2)	5	0	1	2	0	0
2. 2010	5	11	26	25	26	26	26	26	26	26
3. 2011	XXX	2	4	11	11	12	12	12	12	12
4. 2012	XXX	XXX	3	11	21	24	26	27	30	31
5. 2013	XXX	XXX	XXX	5	11	20	20	21	21	22
6. 2014	XXX	XXX	XXX	XXX	9	17	32	33	34	36
7. 2015	XXX	XXX	XXX	XXX	XXX	16	27	37	41	41
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	9	23	43	45
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	29	37
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	20
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	14	26	4	2	17	2	0	0	0	0
2. 2010	0	16	21	22	30	30	30	30	30	30
3. 2011	XXX	6	9	14	21	22	24	25	26	26
4. 2012	XXX	XXX	1	7	13	17	17	19	19	19
5. 2013	XXX	XXX	XXX	1	18	23	27	32	33	35
6. 2014	XXX	XXX	XXX	XXX	1	2	9	15	19	19
7. 2015	XXX	XXX	XXX	XXX	XXX	2	5	5	10	12
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	2	12	21	23
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	9	15
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	12
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	83	37	35	28	14	8	5	3	2	2
2. 2010	44	28	20	8	4	4	3	1	1	1
3. 2011	XXX	28	35	18	12	6	4	2	1	0
4. 2012	XXX	XXX	47	23	19	9	9	2	2	2
5. 2013	XXX	XXX	XXX	53	39	27	21	11	10	4
6. 2014	XXX	XXX	XXX	XXX	54	34	21	15	9	6
7. 2015	XXX	XXX	XXX	XXX	XXX	46	22	18	9	6
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	66	27	8	4
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52	16	8
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47	22
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	141	(13)	14	1	4	3	1	0	1	0
2. 2010	51	54	54	50	54	54	54	54	54	54
3. 2011	XXX	34	58	57	58	58	58	59	59	59
4. 2012	XXX	XXX	58	64	66	67	68	68	68	68
5. 2013	XXX	XXX	XXX	71	96	99	101	104	106	106
6. 2014	XXX	XXX	XXX	XXX	89	92	94	98	99	99
7. 2015	XXX	XXX	XXX	XXX	XXX	69	75	76	77	77
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	118	124	126	127
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88	93	93
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74	89
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	98

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	621	424	189	172	(33)	25	23	21	17	12
2. 2010	375	769	923	1,045	1,075	1,090	1,118	1,124	1,128	1,130
3. 2011	XXX	485	931	1,205	1,271	1,322	1,357	1,370	1,377	1,382
4. 2012	XXX	XXX	583	1,272	1,440	1,547	1,627	1,676	1,704	1,714
5. 2013	XXX	XXX	XXX	720	1,268	1,518	1,719	1,828	1,896	1,916
6. 2014	XXX	XXX	XXX	XXX	657	1,223	1,558	1,758	1,888	1,952
7. 2015	XXX	XXX	XXX	XXX	XXX	709	1,438	1,706	2,180	2,296
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	606	1,111	1,436	1,581
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	495	972	1,240
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	496	985
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	445

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	1,141	792	356	305	225	184	180	155	98	91
2. 2010	906	488	314	198	127	81	36	20	23	17
3. 2011	XXX	1,205	602	343	159	108	45	30	29	19
4. 2012	XXX	XXX	1,863	850	352	210	122	82	58	40
5. 2013	XXX	XXX	XXX	2,797	753	536	322	199	110	76
6. 2014	XXX	XXX	XXX	XXX	1,410	828	573	362	218	137
7. 2015	XXX	XXX	XXX	XXX	XXX	2,014	795	584	356	174
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,424	879	566	332
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,344	846	600
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,330	833
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,157

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	870	254	122	218	(49)	28	88	55	2	51
2. 2010	2,306	2,891	3,013	3,098	3,107	3,098	3,106	3,108	3,120	3,124
3. 2011	XXX	3,189	3,951	4,190	4,158	4,181	4,188	4,198	4,211	4,216
4. 2012	XXX	XXX	4,254	5,301	5,226	5,233	5,283	5,322	5,351	5,355
5. 2013	XXX	XXX	XXX	6,442	6,022	6,188	6,334	6,392	6,417	6,429
6. 2014	XXX	XXX	XXX	XXX	4,122	4,899	5,241	5,389	5,453	5,477
7. 2015	XXX	XXX	XXX	XXX	XXX	5,207	6,369	6,693	8,407	8,453
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	3,750	4,645	5,151	5,267
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,610	4,535	4,832
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,310	4,251
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,064

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	176	136	57	34	9	9	16	3	1	1
2. 2010	98	272	365	397	416	429	442	443	444	449
3. 2011	XXX	92	253	313	361	383	406	411	415	415
4. 2012	XXX	XXX	46	123	241	310	332	350	358	360
5. 2013	XXX	XXX	XXX	10	340	487	568	609	621	628
6. 2014	XXX	XXX	XXX	XXX	192	543	730	822	851	877
7. 2015	XXX	XXX	XXX	XXX	XXX	234	618	836	915	944
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	248	671	829	902
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	280	692	900
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	312	754
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	318

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	273	130	77	39	34	25	9	6	7	28
2. 2010	457	173	86	52	32	21	8	8	7	2
3. 2011	XXX	446	153	175	67	40	12	7	3	2
4. 2012	XXX	XXX	218	450	164	75	44	21	11	9
5. 2013	XXX	XXX	XXX	581	440	198	88	41	24	14
6. 2014	XXX	XXX	XXX	XXX	1,497	541	253	107	55	24
7. 2015	XXX	XXX	XXX	XXX	XXX	1,732	634	263	119	71
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	1,854	562	252	120
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,969	617	255
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,271	780
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,246

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	70	9	6	(1)	4	0	0	0	2	22
2. 2010	1,112	1,200	1,216	1,222	1,222	1,224	1,224	1,225	1,225	1,225
3. 2011	XXX	1,085	1,103	1,200	1,159	1,162	1,160	1,162	1,163	1,162
4. 2012	XXX	XXX	504	874	840	868	886	899	902	903
5. 2013	XXX	XXX	XXX	626	1,758	1,862	1,909	1,955	1,961	1,965
6. 2014	XXX	XXX	XXX	XXX	3,052	3,355	3,490	3,551	3,578	3,587
7. 2015	XXX	XXX	XXX	XXX	XXX	3,735	4,221	4,376	4,421	4,444
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	4,006	4,422	4,551	4,595
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,422	4,854	4,973
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,257	5,719
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,443

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	57	31	17	6	13	7	8	2	2	2
2. 2010	42	65	75	79	85	88	89	89	92	94
3. 2011	XXX	22	37	42	47	47	51	55	59	60
4. 2012	XXX	XXX	18	39	59	67	74	80	80	81
5. 2013	XXX	XXX	XXX	560	1,074	1,140	1,147	1,151	1,156	1,158
6. 2014	XXX	XXX	XXX	XXX	29	56	75	84	89	92
7. 2015	XXX	XXX	XXX	XXX	XXX	27	58	70	82	87
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	31	68	83	93
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	61	82
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	64
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	131	102	101	63	38	41	30	51	72	90
2. 2010	73	30	21	15	5	4	7	8	10	7
3. 2011	XXX	61	20	13	13	23	16	8	3	2
4. 2012	XXX	XXX	85	50	36	45	28	15	16	13
5. 2013	XXX	XXX	XXX	716	201	73	63	45	12	5
6. 2014	XXX	XXX	XXX	XXX	74	81	64	12	10	23
7. 2015	XXX	XXX	XXX	XXX	XXX	131	59	39	28	18
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	108	44	36	30
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137	83	71
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111	50
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	114	26	46	22	13	32	157	173	197	86
2. 2010	208	251	267	270	271	273	279	282	287	287
3. 2011	XXX	182	238	252	266	281	288	289	289	289
4. 2012	XXX	XXX	273	348	396	425	434	441	443	443
5. 2013	XXX	XXX	XXX	3,889	4,230	4,326	4,375	4,417	4,429	4,431
6. 2014	XXX	XXX	XXX	XXX	292	408	455	467	477	502
7. 2015	XXX	XXX	XXX	XXX	XXX	338	518	555	570	579
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	368	445	481	504
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	417	526	563
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309	391
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior										
2. 2010										
3. 2011	XXX									
4. 2012	XXX	XXX								
5. 2013	XXX	XXX	XXX							
6. 2014	XXX	XXX	XXX	XXX						
7. 2015	XXX	XXX	XXX	XXX	XXX					
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	1	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	1	1	1	1	1	1	1	1
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(334)	(68)	(12)	0	0	0	0	0	0	0	0
2. 2010	206,287	206,062	206,074	206,075	206,075	206,075	206,075	206,075	206,075	206,075	0
3. 2011	XXX	241,617	241,595	241,591	241,591	241,591	241,591	241,591	241,591	241,591	0
4. 2012	XXX	XXX	266,331	266,223	266,280	266,280	266,279	266,279	266,279	266,279	0
5. 2013	XXX	XXX	XXX	277,026	277,185	277,209	277,203	277,203	277,203	277,203	0
6. 2014	XXX	XXX	XXX	XXX	267,247	267,546	267,572	267,572	267,572	267,572	0
7. 2015	XXX	XXX	XXX	XXX	XXX	259,135	259,129	259,162	259,162	259,162	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	251,641	251,878	251,882	251,881	(1)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	256,696	256,799	256,784	(15)
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	271,810	271,814	4
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	274,435	274,435
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	274,423
13. Earned Premiums (Sch P-Pt. 1)	205,953	241,324	266,309	276,916	267,462	259,457	251,656	256,965	271,917	274,423	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(150)	16	0	0	0	0	0	0	0	0	0
2. 2010	23,215	23,243	23,250	23,250	23,250	23,250	23,250	23,250	23,250	23,250	0
3. 2011	XXX	21,423	21,407	21,410	21,410	21,410	21,410	21,410	21,410	21,410	0
4. 2012	XXX	XXX	10,890	10,897	10,912	10,912	10,912	10,912	10,912	10,912	0
5. 2013	XXX	XXX	XXX	3,184	3,197	3,197	3,197	3,197	3,197	3,197	0
6. 2014	XXX	XXX	XXX	XXX	6,670	6,684	6,684	6,684	6,684	6,684	0
7. 2015	XXX	XXX	XXX	XXX	XXX	6,297	6,305	6,307	6,307	6,307	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	5,548	5,546	5,545	5,545	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,742	5,743	5,744	1
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,175	5,177	2
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,087	5,087
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,090
13. Earned Premiums (Sch P-Pt. 1)	23,065	21,468	10,881	3,194	6,698	6,312	5,555	5,742	5,176	5,090	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(1,526)	(1,038)	(276)	(215)	507	(195)	139	0	0	0	0
2. 2010	162,537	164,717	164,273	164,219	164,211	164,211	164,204	164,204	164,204	164,195	(9)
3. 2011	XXX	213,241	217,996	217,947	217,860	217,801	217,792	217,792	217,792	217,792	0
4. 2012	XXX	XXX	252,319	260,272	259,897	259,753	259,694	259,691	259,691	259,693	3
5. 2013	XXX	XXX	XXX	279,637	287,153	287,891	287,046	287,005	286,999	287,006	7
6. 2014	XXX	XXX	XXX	XXX	307,202	319,806	318,949	318,720	318,697	318,739	42
7. 2015	XXX	XXX	XXX	XXX	XXX	331,584	343,667	343,572	343,510	343,493	(17)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	355,911	369,331	368,926	368,661	(265)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375,322	387,652	388,158	506
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	382,878	398,127	15,250
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	380,676	380,676
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	396,191
13. Earned Premiums (Sch P-Pt. 1)	161,010	214,384	256,353	287,273	314,756	344,527	366,358	388,373	394,711	396,191	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	26	0	0	0	0	0	0	0	0	0	0
2. 2010	15,745	15,746	15,746	15,746	15,746	15,746	15,746	15,746	15,746	15,746	0
3. 2011	XXX	12,480	12,479	12,479	12,479	12,479	12,479	12,479	12,479	12,479	0
4. 2012	XXX	XXX	13,649	13,650	13,650	13,650	13,650	13,650	13,650	13,650	0
5. 2013	XXX	XXX	XXX	13,272	13,272	13,272	13,272	13,272	13,272	13,272	0
6. 2014	XXX	XXX	XXX	XXX	32,816	32,816	32,816	32,816	32,816	32,816	0
7. 2015	XXX	XXX	XXX	XXX	XXX	44,030	44,030	44,030	44,030	44,030	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	52,547	52,547	52,547	52,547	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,498	54,498	54,498	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,526	51,526	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,679	50,679
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,679
13. Earned Premiums (Sch P-Pt. 1)	15,771	12,481	13,648	13,272	32,816	44,030	52,547	54,498	51,526	50,679	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(2,218)	(176)	(66)	(25)	(8)	0	0	0	0	0	0
2. 2010	553,290	553,203	553,207	553,195	553,194	553,194	553,194	553,194	553,194	553,194	0
3. 2011	XXX	686,543	689,446	689,351	689,323	689,319	689,319	689,319	689,319	689,319	0
4. 2012	XXX	XXX	745,518	747,279	747,232	747,186	747,171	747,171	747,171	747,171	0
5. 2013	XXX	XXX	XXX	788,835	791,498	791,454	791,408	791,401	791,401	791,401	0
6. 2014	XXX	XXX	XXX	XXX	831,971	835,547	835,396	835,368	835,315	835,315	0
7. 2015	XXX	XXX	XXX	XXX	XXX	880,280	883,230	883,026	883,000	882,998	(2)
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	933,840	937,058	936,748	936,710	(38)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	981,276	983,539	983,958	420
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,037,432	1,041,283	3,850
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,084,178	1,084,178
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,088,408
13. Earned Premiums (Sch P-Pt. 1)	551,072	686,280	748,358	790,464	834,551	883,762	936,578	984,255	1,039,306	1,088,408	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	29	0	0	0	0	0	0	0	0	0	0
2. 2010	66,203	66,243	66,243	66,243	66,243	66,243	66,243	66,243	66,243	66,243	0
3. 2011	XXX	86,984	86,999	86,999	86,999	86,999	86,999	86,999	86,999	86,999	0
4. 2012	XXX	XXX	109,536	109,536	109,536	109,536	109,536	109,536	109,536	109,536	0
5. 2013	XXX	XXX	XXX	116,192	116,191	116,191	116,191	116,191	116,191	116,191	0
6. 2014	XXX	XXX	XXX	XXX	107,983	107,983	107,983	107,983	107,983	107,983	0
7. 2015	XXX	XXX	XXX	XXX	XXX	111,544	111,522	111,522	111,522	111,522	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	118,465	118,463	118,463	118,466	3
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,532	138,561	138,604	43
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133,247	133,331	83
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134,293	134,293
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134,423
13. Earned Premiums (Sch P-Pt. 1)	66,232	87,025	109,550	116,191	107,983	111,543	118,443	138,530	133,277	134,423	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	(27)	(12)	(1)	0	0	0	0	0	0	0
2. 2010	129,631	129,567	129,539	129,537	129,537	129,537	129,537	129,537	129,537	129,537	0
3. 2011	XXX	155,751	155,991	156,007	156,003	156,002	156,002	156,002	156,002	156,002	0
4. 2012	XXX	XXX	162,278	162,553	162,584	162,560	162,560	162,560	162,560	162,560	0
5. 2013	XXX	XXX	XXX	196,089	196,368	196,299	196,296	196,296	196,296	196,296	0
6. 2014	XXX	XXX	XXX	XXX	217,118	217,659	217,504	217,495	217,495	217,495	0
7. 2015	XXX	XXX	XXX	XXX	XXX	230,087	230,682	230,714	230,712	230,712	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	235,398	235,881	235,767	235,755	(13)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,943	242,780	242,995	215
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	256,925	257,653	728
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277,555	277,555
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,484
13. Earned Premiums (Sch P-Pt. 1)	129,631	155,659	162,479	196,377	217,424	230,534	235,835	243,448	256,647	278,484	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	1	0	0	0	0	0	0	0	0	0	0
2. 2010	35,792	35,796	35,801	35,801	35,801	35,801	35,801	35,801	35,801	35,801	0
3. 2011	XXX	41,110	41,164	41,164	41,164	41,164	41,164	41,164	41,164	41,164	0
4. 2012	XXX	XXX	37,822	37,840	37,840	37,840	37,840	37,840	37,840	37,840	0
5. 2013	XXX	XXX	XXX	45,941	45,941	45,942	45,942	45,942	45,942	45,942	0
6. 2014	XXX	XXX	XXX	XXX	50,671	50,673	50,673	50,673	50,673	50,673	0
7. 2015	XXX	XXX	XXX	XXX	XXX	43,947	43,947	43,947	43,947	43,947	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	45,433	45,433	45,433	45,433	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,495	55,489	55,489	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,941	65,940	(1)
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,765	85,765
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,763
13. Earned Premiums (Sch P-Pt. 1)	35,793	41,114	37,882	45,958	50,671	43,950	45,433	55,495	65,936	85,763	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	49,384	49,384	49,384	49,384	49,384	49,384	49,384	49,384	49,384	49,384	0
3. 2011	XXX	65,246	65,246	65,246	65,246	65,246	65,246	65,246	65,246	65,246	0
4. 2012	XXX	XXX	97,979	97,979	97,979	97,979	97,979	97,979	97,979	97,979	0
5. 2013	XXX	XXX	XXX	121,057	121,057	121,057	121,057	121,057	121,057	121,057	0
6. 2014	XXX	XXX	XXX	XXX	148,691	148,691	148,691	148,691	148,691	148,691	0
7. 2015	XXX	XXX	XXX	XXX	XXX	171,784	171,784	171,784	171,784	171,784	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	187,638	187,638	187,638	187,638	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201,660	201,660	201,660	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	221,689	221,689	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	241,709	241,709
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	241,709
13. Earned Premiums (Sch P-Pt. 1)	49,384	65,246	97,979	121,057	148,691	171,784	187,638	201,660	221,689	241,709	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	10,771	10,771	10,771	10,771	10,771	10,771	10,771	10,771	10,771	10,771	0
3. 2011	XXX	14,621	14,621	14,621	14,621	14,621	14,621	14,621	14,621	14,621	0
4. 2012	XXX	XXX	19,360	19,360	19,360	19,360	19,360	19,360	19,360	19,360	0
5. 2013	XXX	XXX	XXX	22,401	22,401	22,401	22,401	22,401	22,401	22,401	0
6. 2014	XXX	XXX	XXX	XXX	18,125	18,125	18,125	18,125	18,125	18,125	0
7. 2015	XXX	XXX	XXX	XXX	XXX	14,987	14,987	14,987	14,987	14,987	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	8,914	8,914	8,914	8,914	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,360	9,360	9,360	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,496	11,496	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,741	14,741
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,741
13. Earned Premiums (Sch P-Pt. 1)	10,771	14,621	19,360	22,401	18,125	14,987	8,914	9,360	11,496	14,741	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	356	356	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	7
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	356	7	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38	38
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	38	XXX

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	14	14	14	14	14	14	14	14	14	14	0
3. 2011	XXX	2	2	2	2	2	2	2	2	2	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	13	13	13	13	13	13	13	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	14	2	0	13	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior											
2. 2010											
3. 2011	XXX										
4. 2012	XXX	XXX									
5. 2013	XXX	XXX	XXX								
6. 2014	XXX	XXX	XXX	XXX							
7. 2015	XXX	XXX	XXX	XXX							
8. 2016	XXX	XXX	XXX	XXX	XXX						
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	0	0	0	0	0	0	0	0	0	0
4. 2012	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	73	73	73	73	73	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	7	7	7	7	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	73	7	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior											
2. 2010											
3. 2011	XXX										
4. 2012	XXX	XXX									
5. 2013	XXX	XXX	XXX								
6. 2014	XXX	XXX	XXX	XXX							
7. 2015	XXX	XXX	XXX	XXX							
8. 2016	XXX	XXX	XXX	XXX	XXX						
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	(135)	(5)	(2)	(56)	0	0	0	0	0	0	0
2. 2010	7,258	7,194	7,185	7,162	7,162	7,162	7,162	7,162	7,162	7,162	0
3. 2011	XXX	9,066	9,183	9,204	9,202	9,202	9,202	9,202	9,202	9,202	0
4. 2012	XXX	XXX	8,996	9,177	9,172	9,169	9,169	9,169	9,169	9,169	0
5. 2013	XXX	XXX	XXX	9,664	9,885	9,887	9,887	9,887	9,887	9,887	0
6. 2014	XXX	XXX	XXX	XXX	12,273	12,494	12,474	12,474	12,473	12,473	0
7. 2015	XXX	XXX	XXX	XXX	XXX	14,132	14,189	14,180	14,180	14,180	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	15,543	15,557	15,560	15,552	(8)
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,627	16,715	16,731	15
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,651	19,030	379
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,553	19,553
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,939
13. Earned Premiums (Sch P-Pt. 1)	7,124	8,996	9,103	9,787	12,486	14,352	15,581	16,632	18,741	19,939	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	837	836	836	836	836	836	836	836	836	836	0
3. 2011	XXX	631	632	632	632	632	632	632	632	632	0
4. 2012	XXX	XXX	113	108	108	108	108	108	108	108	0
5. 2013	XXX	XXX	XXX	97	97	97	97	97	97	97	0
6. 2014	XXX	XXX	XXX	XXX	90	90	91	91	91	91	0
7. 2015	XXX	XXX	XXX	XXX	XXX	379	380	380	380	380	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	365	365	365	365	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	472	474	474	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485	485	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	643	643
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	643
13. Earned Premiums (Sch P-Pt. 1)	837	631	113	92	90	379	366	472	487	643	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	18	18	18	18	18	18	18	18	18	0
4. 2012	XXX	XXX	42	42	42	42	42	42	42	42	0
5. 2013	XXX	XXX	XXX	2	2	2	2	2	2	2	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165	165	165	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,027	1,027	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,402	2,402
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,402
13. Earned Premiums (Sch P-Pt. 1)	0	18	42	2	0	0	0	165	1,027	2,402	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2010	0	0	0	0	0	0	0	0	0	0	0
3. 2011	XXX	2	2	2	2	2	2	2	2	2	0
4. 2012	XXX	XXX	2	2	2	2	2	2	2	2	0
5. 2013	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2014	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2015	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2016	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4	4	0
10. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	22	0
11. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111	111
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111
13. Earned Premiums (Sch P-Pt. 1)	0	2	2	0	0	0	0	4	22	111	XXX

Schedule P - Part 7A - Section 1 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 2 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 3 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 1 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 2 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 3 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

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 [X] No [ ]

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

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $ 0

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [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	0	0
1.602	2010	0	0
1.603	2011	0	0
1.604	2012	0	0
1.605	2013	0	0
1.606	2014	0	0
1.607	2015	0	0
1.608	2016	0	0
1.609	2017	0	0
1.610	2018	0	0
1.611	2019	0	0
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [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 43,601

5.2 Surety 85,127

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claimant

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.)

SCHEDULE P INTERROGATORIES – ATTACHMENT

7.2

Other Items:

A) Individual case reserves are maintained for a portion of unpaid defense and cost containment expenses for certain lines of business. The remainder of loss adjustment reserves for reported claims are actuarially established and reported as IBNR.

B) Larger than expected catastrophe losses were experienced during accident years 2010, 2011, 2012, and 2017.

C) The Company experienced growth in commercial lines of business in 2010 and 2011 related to a renewal rights agreement with OneBeacon.

D) During 2016, the Company experienced increased unfavorable development as a result of its fourth quarter 2016 actuarial reserve review, primarily related to long-tailed commercial liability coverages. In general, the higher than expected loss and LAE emergence in 2016 led the Company to adjust its reserve assumptions in its year-end reserve review and place greater weight on the adverse severity trends experienced in the most recent calendar years.

E) During 2017, the Company experienced increased unfavorable development in the Accident and Health line of business on both a gross and discounted basis, primarily due to the Company's participation in a long-term care pool, which is in runoff. During the fourth quarter of 2017, the Company received updated future cash flow projections from the manager of the long-term care pool that reflected a significant increase in projected claim costs. As a result of this deterioration, 2017 Schedule P Part 2 reflected an increase in gross reserve development of $90 million, including increases in the tabular discount of approximately $60 million and net reserves of approximately $30 million for the long-term care pool. During 2018, upon management's re-assessment of current and future projected cash flow projections for the long-term care pool, as well as other discount assumptions, the Company reduced its net Accident and Health reserves by approximately $10 million. 2018 Schedule P Part 2 reflects this decrease in gross reserves in addition to a change in the tabular discount of approximately $20 million.

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	5,356,150	5,390,194	0	1,176,423	733,362	6,464,500	8,694	0
2. Alaska AK	L	513,606	607,160	0	139,069	(30,396)	652,185	326	0
3. Arizona AZ	L	17,432,804	16,791,908	0	4,905,651	9,319,160	15,797,872	31,288	0
4. Arkansas AR	L	11,360,321	11,810,700	277	6,855,896	9,396,097	7,882,570	19,055	0
5. California CA	L	112,251,016	111,598,507	0	35,723,878	40,192,549	75,515,703	100,606	0
6. Colorado CO	L	27,331,723	26,783,875	0	16,756,434	13,109,585	11,823,624	44,768	0
7. Connecticut CT	L	35,465,600	30,346,720	3,326	9,594,139	10,996,744	27,520,062	104,304	0
8. Delaware DE	L	2,786,169	2,638,863	0	488,888	675,098	866,073	5,918	0
9. District of Columbia DC	L	12,133,353	11,571,910	0	2,444,809	3,332,992	14,380,985	14,045	0
10. Florida FL	L	37,992,714	36,895,419	285	11,476,232	15,902,179	34,920,611	17,439	0
11. Georgia GA	L	46,071,395	47,491,173	4,045	23,783,871	21,100,877	27,071,858	108,199	0
12. Hawaii HI	L	1,010,667	813,144	0	211,567	173,429	275,816	410	0
13. Idaho ID	L	1,792,398	1,725,287	0	880,470	430,948	1,369,892	3,952	0
14. Illinois IL	L	49,184,331	47,965,754	0	8,453,086	17,904,156	35,642,969	87,893	0
15. Indiana IN	L	37,184,642	36,109,491	0	20,747,050	23,835,363	19,696,243	157,992	0
16. Iowa IA	L	2,702,923	2,730,563	0	855,807	1,056,880	386,989	2,674	0
17. Kansas KS	L	3,611,921	3,877,387	0	6,891,684	(17,493)	7,339,760	5,472	0
18. Kentucky KY	L	6,994,710	7,007,434	41	1,225,293	(110,269)	5,070,595	6,181	0
19. Louisiana LA	L	15,151,395	15,123,880	0	3,307,988	7,775,118	13,766,342	15,906	0
20. Maine ME	L	33,553,626	32,032,242	240	12,698,992	11,517,083	32,603,630	134,279	0
21. Maryland MD	L	22,198,403	21,535,249	0	7,831,879	6,358,481	10,327,007	25,051	0
22. Massachusetts MA	L	129,946,900	115,391,638	35,374	33,559,404	34,509,225	72,855,509	537,380	0
23. Michigan MI	L	53,439,770	52,048,395	0	14,198,110	20,870,874	31,121,133	113,281	0
24. Minnesota MN	L	29,092,264	28,003,061	11,946	6,169,180	14,601,250	21,171,501	36,644	0
25. Mississippi MS	L	3,040,609	3,290,886	0	3,577,279	2,491,202	3,488,416	5,054	0
26. Missouri MO	L	8,735,351	8,914,355	0	6,799,712	6,191,831	3,919,801	14,562	0
27. Montana MT	L	1,644,056	1,696,151	0	3,237,503	3,181,682	814,829	2,080	0
28. Nebraska NE	L	1,798,442	1,554,302	0	162,969	42,359	822,875	1,293	0
29. Nevada NV	L	6,529,958	6,469,202	0	1,903,663	1,485,454	3,491,691	11,565	0
30. New Hampshire NH	L	18,214,245	17,392,315	4,420	4,112,051	2,178,180	14,356,437	49,468	0
31. New Jersey NJ	L	109,617,797	105,114,428	422	40,961,054	39,084,842	96,220,406	307,494	0
32. New Mexico NM	L	3,299,398	3,132,267	0	8,638,502	8,580,034	1,612,768	3,397	0
33. New York NY	L	143,673,058	144,913,889	0	67,183,590	62,642,466	144,835,073	449,482	0
34. North Carolina NC	L	31,123,227	29,726,227	264	14,000,704	11,145,424	13,592,730	66,111	0
35. North Dakota ND	L	2,407,101	2,143,558	0	680,423	1,324,526	876,768	0	0
36. Ohio OH	L	31,405,788	30,744,808	0	18,231,090	20,166,525	18,803,411	148,967	0
37. Oklahoma OK	L	18,955,674	19,023,385	651	13,202,900	12,626,133	6,759,441	26,495	0
38. Oregon OR	L	11,470,947	11,401,558	0	6,508,212	11,722,758	19,155,161	17,808	0
39. Pennsylvania PA	L	33,706,497	29,816,582	134	14,520,646	15,740,014	16,833,416	99,899	0
40. Rhode Island RI	L	6,611,713	6,747,202	248	1,036,515	1,680,912	3,890,336	12,738	0
41. South Carolina SC	L	13,352,843	12,766,114	0	5,054,172	7,089,762	7,311,020	22,095	0
42. South Dakota SD	L	1,441,168	1,301,671	0	69,334	68,625	(1,278,512)	1,558	0
43. Tennessee TN	L	28,784,974	27,203,846	353	10,999,500	12,372,547	18,912,045	42,820	0
44. Texas TX	L	104,786,559	104,783,439	1,562,628	58,213,472	60,818,715	53,601,330	143,670	0
45. Utah UT	L	8,580,969	8,162,168	0	1,495,959	2,814,209	5,606,797	12,427	0
46. Vermont VT	L	6,353,328	6,034,427	0	1,564,341	2,127,534	5,210,435	9,346	0
47. Virginia VA	L	43,839,274	44,490,208	47	13,939,385	6,584,090	20,453,528	79,411	0
48. Washington WA	L	21,799,428	20,701,344	0	4,132,437	9,103,197	12,751,370	30,119	0
49. West Virginia WV	L	2,992,561	2,921,357	0	509,820	1,021,348	1,863,977	4,181	0
50. Wisconsin WI	L	23,418,446	20,277,940	32,227	4,184,496	4,293,526	10,203,608	34,674	0
51. Wyoming WY	L	1,635,788	1,665,189	0	357,966	866,840	991,600	1,567	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico PR	N	8,228	10,161	0	0	(353,426)	(299)	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	295,961	229,500	0	24,858	71,382	48,322	0	0
58. Aggregate other alien OT	XXX	1,709,182	1,451,921	0	68,761	493,286	424,525	0	0
59. Totals	XXX	1,385,791,371	1,340,370,354	1,656,928	535,747,114	571,289,269	960,096,734	3,180,038	0
DETAILS OF WRITE-INS									
58001. AFG Afghanistan	XXX	(14)	12	0	0	0	0	0	0
58002. AGO Angola	XXX	36	36	0	0	0	0	0	0
58003. AND Andorra	XXX	2,650	602	0	0	176	176	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,706,510	1,451,271	0	68,761	493,110	424,349	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,709,182	1,451,921	0	68,761	493,286	424,525	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
Q - Qualified - Qualified or accredited reinsurer 0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
N - None of the above - Not allowed to write business in the state 6

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

Fire, Allied Lines, Homeowners, Commercial multiple peril, Earthquake, Glass, Burglary, Boiler and Machinery - location of property insured. Ocean Marine - state contract was negotiated. Inland Marine - location of insured. Liability other than auto - location of insured plant. Auto liability and physical damage - place of principal garage. Workers' Compensation - state in which work is performed. Fidelity: forgery bonds - location of insured; of employer; All Other - location of employer. Surety: Judicial bonds - location of court; License bonds - location of obligee; Contracts - location of work; Supply bonds - location of contractors; All other - location of principal.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

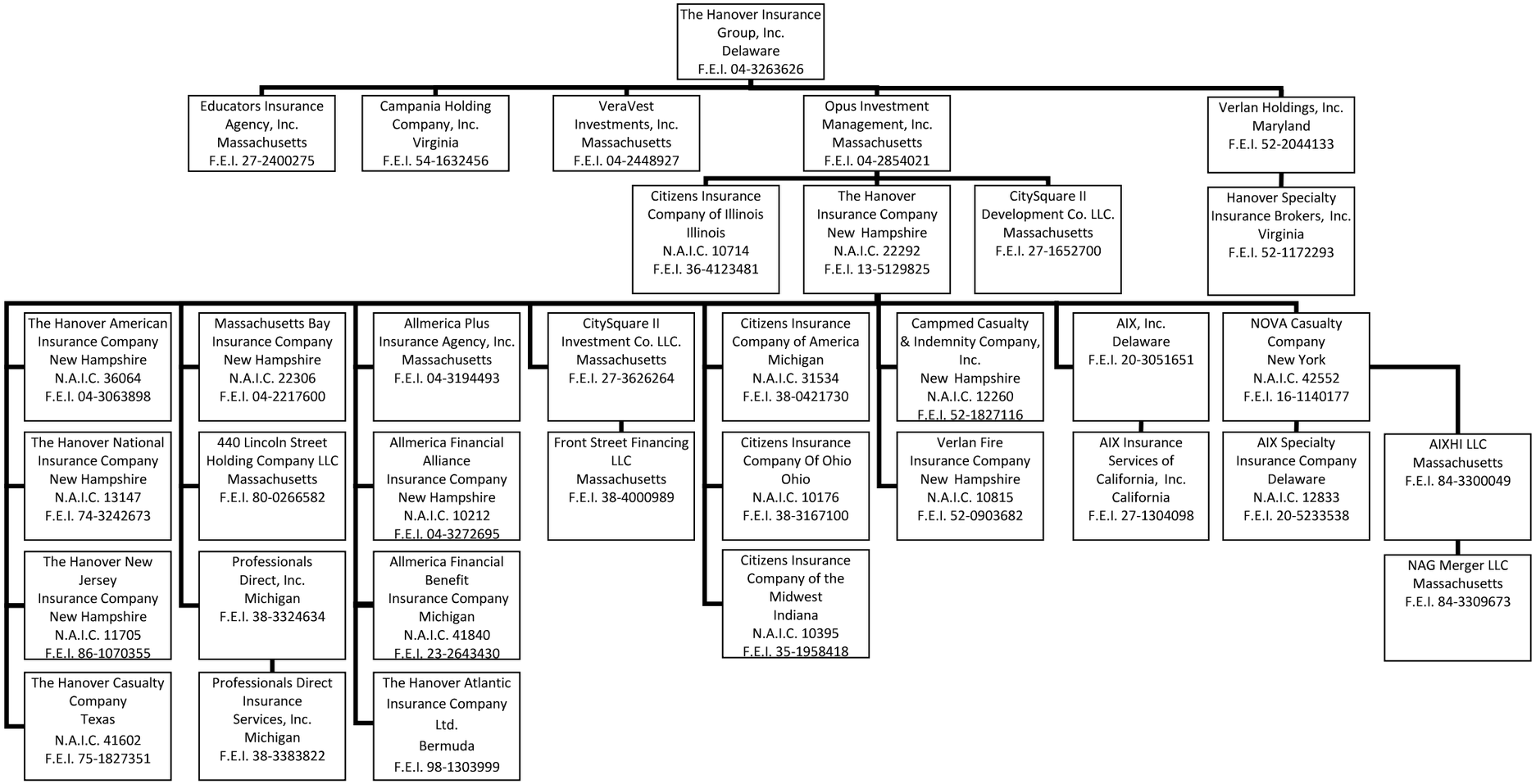
Allocated by States and Territories

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							
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							

NONE

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

PART 1 – ORGANIZATIONAL CHART



Note: All Companies are wholly-owned.

Allmerica Securities Trust Massachusetts

Affiliated Investment Management Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
	The Hanover Insurance Group		80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		27-1304098				AIX Insurance Services of California, Inc.	CA	NIA	AIX, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	12833	20-5233538				AIX Specialty Insurance Company	DE	IA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	Y	
0088	The Hanover Insurance Group	10212	04-3272695				Allmerica Financial Alliance Insurance Co.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	41840	23-2643430				Allmerica Financial Benefit Insurance Co.	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		04-3194493				Allmerica Plus Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group						Allmerica Securities Trust	MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	12260	52-1827116				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	31534	38-0421730				Citizens Insurance Company of America	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	10395	35-1958418				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		27-3626264				CitySquare II Investment Co., L.L.C	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		27-2400275				Educators Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		38-4000989				Front Street Financing LLC	MA	NIA	CitySquare II Investment Co. LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	22306	04-2217600				Massachusetts Bay Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	42552	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	Y	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UDP	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		38-3383822				Professionals Direct Ins. Services, Inc.	MI	NIA	Professionals Direct, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	36064	04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		98-1303999				The Hanover Atlantic Insurance Company Ltd.	BMU	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	Y	
0088	The Hanover Insurance Group	41602	75-1827351				The Hanover Casualty Company	TX	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	22292	13-5129825				The Hanover Insurance Company	NH	RE	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group		04-3263626			New York Stock Exchange	The Hanover Insurance Group, Inc.	DE	UIP			0.000		N	
0088	The Hanover Insurance Group	13147	74-3242673				The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	11705	86-1070355				The Hanover New Jersey Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		04-2448927				VeraVest Investments, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
0088	The Hanover Insurance Group	10815	52-0903682				Verlan Fire Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	
	The Hanover Insurance Group		52-2044133				Verlan Holdings, Inc.	MD	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	N	

NONE

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)
12833	20-5233538	AIX Specialty Insurance Co.	0	0	0	0	0	0		0	0	269,667,361
	20-2875170	AIX Holdings, Inc.	(300,000)	0	0	0	0	0		0	(300,000)	0
10212	04-3272695	Allmerica Financial Alliance Ins Co.	(400,000)	0	0	0	0	0		0	(400,000)	200,993,914
41840	23-2643430	Allmerica Financial Benefit Ins Co.	0	3,000,000	0	0	0	(68,370,702)		0	(65,370,702)	674,989,744
	04-3194493	Allmerica Plus Insurance Agency, Inc.	(200,000)	0	0	0	0	0		0	(200,000)	0
12260	52-1827116	Campmed Casualty & Indemnity Company, Inc.	(500,000)	0	0	0	0	0		0	(500,000)	13,257,580
31534	38-0421730	Citizens Insurance Co. of America	(106,000,000)	0	(87,094,985)	0	160,083,279	(87,995,735)		0	(121,007,441)	(165,159,317)
10714	36-4123481	Citizens Insurance Co. of Illinois	0	0	0	0	0	0		0	0	46,471,245
10176	38-3167100	Citizens Insurance Co. of Ohio	(1,300,000)	0	0	0	0	0		0	(1,300,000)	16,930,325
10395	35-1958418	Citizens Insurance Co. of the Midwest	0	12,000,000	0	0	0	(105,181,977)		0	(93,181,977)	1,039,144,547
36064	04-3063898	The Hanover American Insurance Co.	0	1,000,000	0	0	0	(85,150,827)		0	(84,150,827)	419,640,349
	98-1300399	The Hanover Atlantic Insurance Company	0	0	0	0	0	0		0	0	4,942,997
22292	13-5129825	The Hanover Insurance Company	(25,600,000)	(16,000,000)	17,495,094	0	(95,888,923)	519,793,556		(125,000,000)	274,799,727	(4,141,020,518)
11705	86-1070355	Hanover New Jersey Insurance Company	(800,000)	0	0	0	0	0		0	(800,000)	3,108
41602	75-1827351	The Hanover Casualty Company	(1,000,000)	0	0	0	0	0		0	(1,000,000)	75,959,220
22306	04-2217600	Massachusetts Bay Insurance Company	(3,000,000)	0	0	0	0	(173,094,315)		0	(176,094,315)	906,727,359
42552	16-1140177	NOVA Casualty Co.	0	0	0	0	0	0		0	0	539,451,795
	04-3263626	The Hanover Insurance Group, Inc.	140,000,000	0	69,599,891	0	(64,194,356)	0		125,000,000	270,405,535	0
13147	74-3242673	The Hanover National Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	0
10815	52-0903682	Verlan Fire Insurance Co.	(600,000)	0	0	0	0	0		0	(600,000)	98,000,291
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
29.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	NO
	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:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Financial Guaranty Insurance Exhibit [Document Identifier 240]

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

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

16. Trusteed Surplus Statement [Document Identifier 490]

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

18. Reinsurance Summary Supplemental Filing [Document Identifier 401]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

23. Bail Bond Supplement [Document Identifier 500]

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

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

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

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

29. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

35 Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 290]

36 Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 300]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Miscellaneous non-admitted assets	40,042,548	40,042,548	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	40,042,548	40,042,548	0	0

Additional Write-ins for Statement of Income Line 14

	1 Current Year	2 Prior Year
1404. Prepayment Penalty on FHLB Loan	0	(26,132,155)
1497. Summary of remaining write-ins for Line 14 from overflow page	0	(26,132,155)

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

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404. Temporary Help	2,986,762	3,604,636	3,030	6,594,427
2405. Outside Data Processing Costs	7,419,772	10,835,615	1,139,703	19,395,091
2406. Technology Outsourcing Costs	5,622,570	28,847,795	1,135	34,471,500
2407. Interest Expenses	0	176,671	0	176,671
2408. Remaining Misc Exp	2,075,010	5,360,584	347,847	7,783,441
2409. Amortization of Goodwill	0	2,550,863	0	2,550,863
2497. Summary of remaining write-ins for Line 24 from overflow page	18,104,114	51,376,164	1,491,715	70,971,992

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
58004. ARE United Arab Emirates	XXX	7,921	6,223	0	0	1,822	1,822	0	0
58005. ARG Argentina	XXX	5,327	5,917	0	0	1,733	1,733	0	0
58006. ARM Armenia	XXX	263	263	0	0	0	0	0	0
58007. AUS Australia	XXX	38,797	36,263	0	1,909	12,527	10,618	0	0
58008. AUT Austria	XXX	11,559	8,222	0	0	2,408	2,408	0	0
58009. BEL Belgium	XXX	15,449	11,724	0	0	3,433	3,433	0	0
58010. BGD Bangladesh	XXX	709	207	0	0	0	0	0	0
58011. BGR Bulgaria	XXX	86	86	0	0	0	0	0	0
58012. BHR Bahrain	XXX	1,192	212	0	0	0	0	0	0
58013. BHS Bahamas	XXX	7,376	8,324	0	0	2,437	2,437	0	0
58014. BLZ Belize	XXX	1,387	1,393	0	0	408	408	0	0
58015. BRA Brazil	XXX	17,444	14,556	0	0	4,262	4,262	0	0
58016. BRN Brunei Darussalam	XXX	0	32	0	0	0	0	0	0
58017. BTN Bhutan	XXX	72	71	0	0	0	0	0	0
58018. CHE Switzerland	XXX	6,818	7,050	0	0	2,064	2,064	0	0
58019. CHL Chile	XXX	20,345	5,391	0	0	1,579	1,579	0	0
58020. CHN China	XXX	383,212	364,545	0	0	106,744	106,744	0	0
58021. COK Cook Islands	XXX	44	11	0	0	0	0	0	0
58022. COL Colombia	XXX	6,304	8,856	0	0	2,593	2,593	0	0
58023. CRI Costa Rica	XXX	11,181	14,229	0	0	4,166	4,166	0	0
58024. CYM Cayman Islands	XXX	2,639	1,838	0	0	538	538	0	0
58025. CZE Czech Republic	XXX	3,718	2,851	0	0	835	835	0	0
58026. DEU Germany	XXX	112,706	96,893	0	3,445	31,817	28,372	0	0
58027. DMA Dominica	XXX	0	16	0	0	0	0	0	0
58028. DNK Denmark	XXX	9,705	9,391	0	0	2,750	2,750	0	0
58029. DOM Dominican Republic	XXX	9,248	12,444	0	0	3,644	3,644	0	0
58030. DZA Algeria	XXX	24	24	0	0	0	0	0	0
58031. ECU Ecuador	XXX	5,745	5,167	0	0	1,513	1,513	0	0
58032. EGY Egypt	XXX	442	474	0	0	0	0	0	0
58033. ESP Spain	XXX	35,169	30,847	0	0	9,033	9,033	0	0
58034. ETH Ethiopia	XXX	2,500	1,222	0	0	358	358	0	0
58035. FIN Finland	XXX	346	262	0	0	0	0	0	0
58036. FRA France	XXX	88,040	67,962	0	0	19,900	19,900	0	0
58037. FSM Micronesia, Federated States of	XXX	3,426	851	0	0	249	249	0	0
58038. GBR United Kingdom	XXX	273,338	211,122	0	61,236	124,056	62,820	0	0
58039. GRC Greece	XXX	3,639	2,526	0	0	740	740	0	0
58040. GTM Guatemala	XXX	9,196	9,802	0	0	2,870	2,870	0	0
58041. HKG Hong Kong	XXX	20,608	19,950	0	0	5,842	5,842	0	0
58042. HND Honduras	XXX	820	851	0	0	249	249	0	0
58043. HRV Croatia	XXX	362	208	0	0	0	0	0	0
58044. HTI Haiti	XXX	48	47	0	0	0	0	0	0
58045. HUN Hungary	XXX	1,864	1,537	0	0	450	450	0	0
58046. IDN Indonesia	XXX	892	929	0	0	272	272	0	0
58047. IND India	XXX	61,065	47,086	0	2,171	15,959	13,788	0	0
58048. IRL Ireland	XXX	31,798	25,639	0	0	7,508	7,508	0	0
58049. ISL Iceland	XXX	0	211	0	0	0	0	0	0
58050. ISR Israel	XXX	8,614	9,743	0	0	2,853	2,853	0	0
58051. ITA Italy	XXX	57,502	45,896	0	0	13,439	13,439	0	0
58052. JAM Jamaica	XXX	1,172	995	0	0	291	291	0	0
58053. JPN Japan	XXX	58,847	53,883	0	0	15,778	15,778	0	0
58054. KEN Kenya	XXX	854	297	0	0	0	0	0	0
58055. KHM Cambodia	XXX	1,557	1,446	0	0	423	423	0	0
58056. KNA Saint Kitts and Nevis	XXX	53	8	0	0	0	0	0	0
58057. KOR Korea, Republic of	XXX	26,155	24,053	0	0	7,043	7,043	0	0
58058. KWT Kuwait	XXX	82	4	0	0	0	0	0	0
58059. LBN Lebanon	XXX	7,804	7,788	0	0	2,280	2,280	0	0
58060. LKA Sri Lanka	XXX	48	45	0	0	0	0	0	0

OVERFLOW PAGE FOR WRITE-INS

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						
58061. MAR Morocco	XXX	166	195	0	0	0	0	0	0
58062. MCO Monaco	XXX	117	10	0	0	0	0	0	0
58063. MEX Mexico	XXX	197,259	116,003	0	0	33,968	33,968	0	0
58064. MHL Marshall Islands	XXX	(5,623)	10,978	0	0	3,215	3,215	0	0
58065. MMR Myanmar	XXX	72	71	0	0	0	0	0	0
58066. MNG Mongolia	XXX	182	179	0	0	0	0	0	0
58067. MYS Malaysia	XXX	7,435	4,248	0	0	1,244	1,244	0	0
58068. NAM Namibia	XXX	36	36	0	0	0	0	0	0
58069. NIC Nicaragua	XXX	10,080	5,860	0	0	1,716	1,716	0	0
58070. NLD Netherlands	XXX	30,846	27,673	0	0	8,103	8,103	0	0
58071. NOR Norway	XXX	47	186	0	0	0	0	0	0
58072. NZL New Zealand	XXX	872	475	0	0	0	0	0	0
58073. OMN Oman	XXX	70	17	0	0	0	0	0	0
58074. PAN Panama	XXX	328	423	0	0	0	0	0	0
58075. PER Peru	XXX	5,406	6,740	0	0	1,974	1,974	0	0
58076. PHL Philippines	XXX	6,544	5,512	0	0	1,614	1,614	0	0
58077. PLW Palau	XXX	44	11	0	0	0	0	0	0
58078. POL Poland	XXX	13,691	11,929	0	0	3,493	3,493	0	0
58079. PRT Portugal	XXX	4,126	1,170	0	0	343	343	0	0
58080. PRY Paraguay	XXX	51	51	0	0	0	0	0	0
58081. QAT Qatar	XXX	179	103	0	0	0	0	0	0
58082. ROU Romania	XXX	2,657	3,965	0	0	1,161	1,161	0	0
58083. RUS Russian Federation	XXX	1,702	436	0	0	0	0	0	0
58084. RWA Rwanda	XXX	72	71	0	0	0	0	0	0
58085. SAU Saudi Arabia	XXX	965	829	0	0	243	243	0	0
58086. SGP Singapore	XXX	13,545	13,436	0	0	3,934	3,934	0	0
58087. SLV El Salvador	XXX	162	162	0	0	0	0	0	0
58088. SRB Serbia	XXX	185	128	0	0	0	0	0	0
58089. SVK Slovakia	XXX	10	13	0	0	0	0	0	0
58090. SWE Sweden	XXX	1,351	8,733	0	0	2,557	2,557	0	0
58091. TCA Turks and Caicos Islands	XXX	425	366	0	0	0	0	0	0
58092. TGO Togo	XXX	44	11	0	0	0	0	0	0
58093. THA Thailand	XXX	2,742	2,703	0	0	791	791	0	0
58094. TUN Tunisia	XXX	0	32	0	0	0	0	0	0
58095. TUR Turkey	XXX	5,916	5,262	0	0	1,541	1,541	0	0
58096. TWN Taiwan, Province of China	XXX	14,943	17,988	0	0	5,267	5,267	0	0
58097. TZA United Republic of Tanzania	XXX	0	2,033	0	0	599	599	0	0
58098. TZA United Republic of Tanzania	XXX	4,093	2,045	0	0	595	595	0	0
58099. UGA Uganda	XXX	202	1,365	0	0	400	400	0	0
58100. UKR Ukraine	XXX	0	38	0	0	0	0	0	0
58101. VGB British Virgin Islands	XXX	0	1,945	0	0	570	570	0	0
58102. VNM Viet Nam	XXX	9,251	8,971	0	0	2,627	2,627	0	0
58103. ZAF South Africa	XXX	805	986	0	0	289	289	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,706,510	1,451,271	0	68,761	493,110	424,349	0	0

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	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	107,341,219	1.529	107,341,219	0	107,341,219	1.529
	1.02 All other governments	109,682	0.002	109,682	0	109,682	0.002
	1.03 U.S. states, territories and possessions, etc. guaranteed	78,231,141	1.114	78,231,141	0	78,231,141	1.114
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	121,650,872	1.732	121,650,872	0	121,650,872	1.733
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,045,552,831	14.890	1,045,552,831	0	1,045,552,831	14.892
	1.06 Industrial and miscellaneous	3,272,471,362	46.604	3,272,471,362	0	3,272,471,362	46.609
	1.07 Hybrid securities	1,645,041	0.023	1,645,041	0	1,645,041	0.023
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	4,627,002,148	65.894	4,627,002,148	0	4,627,002,148	65.902
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	4,402,904	0.063	4,402,904	0	4,402,904	0.063
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	4,402,904	0.063	4,402,904	0	4,402,904	0.063
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	419,595,144	5.976	419,595,144	0	419,595,144	5.976
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,768,100	0.025	1,768,100	0	1,768,100	0.025
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	1,207,581,477	17.197	1,206,769,506	0	1,206,769,506	17.188
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	1,628,944,721	23.198	1,628,132,750	0	1,628,132,750	23.189
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	82,424,330	1.174	82,424,330	0	82,424,330	1.174
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total mortgage loans	82,424,330	1.174	82,424,330	0	82,424,330	1.174
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	42,511,216	0.605	42,511,216	0	42,511,216	0.605
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	42,511,216	0.605	42,511,216	0	42,511,216	0.605
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(21,927,370)	(0.312)	(21,927,370)	0	(21,927,370)	(0.312)
	6.02 Cash equivalents (Schedule E, Part 2)	71,454,605	1.018	71,454,605	0	71,454,605	1.018
	6.03 Short-term investments (Schedule DA)	14,525,948	0.207	14,525,948	0	14,525,948	0.207
	6.04 Total cash, cash equivalents and short-term investments	64,053,183	0.912	64,053,183	0	64,053,183	0.912
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	572,511,637	8.153	572,511,637	0	572,511,637	8.154
10.	Receivables for securities	32,073	0.000	32,073	0	32,073	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	7,021,882,212	100.000	7,021,070,241	0	7,021,070,241	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		42,911,542
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,631,542	4,631,542
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	5,031,868	
	8.2 Totals, Part 3, Column 9	0	5,031,868
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		42,511,216
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		42,511,216

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		35,416,666
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	47,007,273	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	47,007,273
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		391
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		82,424,330
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		82,424,330
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		82,424,330

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		550,108,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,266,670	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	67,606,136	70,872,806
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,794,322	
	5.2 Totals, Part 3, Column 9	(66,769)	2,727,553
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		51,055,719
8.	Deduct amortization of premium and depreciation		141,363
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		572,511,637
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		572,511,637

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,954,781,511
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,293,505,592
3.	Accrual of discount		4,718,762
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	7,308,617	
	4.2. Part 2, Section 1, Column 15	(316)	
	4.3. Part 2, Section 2, Column 13	82,598,972	
	4.4. Part 4, Column 11	(4,828,880)	85,078,393
5.	Total gain (loss) on disposals, Part 4, Column 19		10,234,940
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,076,827,953
7.	Deduct amortization of premium		8,465,540
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,599,996	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	1,800,346	
	9.4. Part 4, Column 13	752,486	5,152,828
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,476,896
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,260,349,773
12.	Deduct total nonadmitted amounts		811,971
13.	Statement value at end of current period (Line 11 minus Line 12)		6,259,537,802

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	107,341,219	111,060,717	106,979,799	108,325,093
Governments	2.	Canada	109,682	127,972	120,158	100,000
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	107,450,901	111,188,689	107,099,957	108,425,093
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	78,231,141	81,817,045	79,964,840	77,075,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	121,650,872	124,126,105	125,248,867	121,010,000
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	1,045,552,831	1,069,489,548	1,048,399,313	1,051,165,898
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	2,844,266,287	2,969,106,237	2,853,113,433	2,846,718,273
	9.	Canada	91,136,456	94,821,079	91,260,152	91,475,000
	10.	Other Countries	338,713,660	352,288,535	338,697,101	339,290,000
	11.	Totals	3,274,116,403	3,416,215,851	3,283,070,686	3,277,483,273
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	4,627,002,148	4,802,837,238	4,643,783,663	4,635,159,264
PREFERRED STOCKS	14.	United States	4,402,904	4,875,904	4,403,219	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	4,402,904	4,875,904	4,403,219	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	4,402,904	4,875,904	4,403,219	
COMMON STOCKS	20.	United States	416,780,251	416,780,251	287,111,030	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	4,582,993	4,582,993	4,621,035	
	22.	Other Countries	0	0	0	
	23.	Totals	421,363,244	421,363,244	291,732,065	
Parent, Subsidiaries and Affiliates	24.	Totals	1,207,581,477	1,207,581,477	426,101,906	
	25.	Total Common Stocks	1,628,944,721	1,628,944,721	717,833,971	
	26.	Total Stocks	1,633,347,625	1,633,820,625	722,237,190	
	27.	Total Bonds and Stocks	6,260,349,773	6,436,657,863	5,366,020,853	

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	12,837,840	38,519,073	35,675,510	949,694	19,359,102	XXX	107,341,219	2.3	72,686,996	1.7	107,341,219	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	12,837,840	38,519,073	35,675,510	949,694	19,359,102	XXX	107,341,219	2.3	72,686,996	1.7	107,341,219	0
2. All Other Governments												
2.1 NAIC 1	0	0	109,682	0	0	XXX	109,682	0.0	110,932	0.0	109,682	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	109,682	0	0	XXX	109,682	0.0	110,932	0.0	109,682	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	13,170,051	29,861,593	30,915,334	3,000,000	1,284,163	XXX	78,231,141	1.7	84,978,711	1.9	78,231,141	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	13,170,051	29,861,593	30,915,334	3,000,000	1,284,163	XXX	78,231,141	1.7	84,978,711	1.9	78,231,141	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	16,061,771	46,971,706	48,142,395	10,475,000	0	XXX	121,650,872	2.6	167,260,773	3.8	121,650,872	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	16,061,771	46,971,706	48,142,395	10,475,000	0	XXX	121,650,872	2.6	167,260,773	3.8	121,650,872	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	111,428,967	363,329,765	352,017,178	181,095,970	33,030,422	XXX	1,040,902,302	22.3	942,440,322	21.4	1,040,597,302	305,000
5.2 NAIC 2	483,916	2,299,847	165,567	0	0	XXX	2,949,330	0.1	1,605,237	0.0	0	2,949,330
5.3 NAIC 3	1,400,795	0	0	0	0	XXX	1,400,795	0.0	2,719,169	0.1	1,400,795	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	3,405,282	0.1	0	0
5.6 NAIC 6	0	0	0	0	300,404	XXX	300,404	0.0	312,919	0.0	0	300,404
5.7 Totals	113,313,678	365,629,612	352,182,745	181,095,970	33,330,826	XXX	1,045,552,831	22.4	950,482,929	21.6	1,041,998,097	3,554,734

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	170,205,610	742,364,553	815,522,283	8,588,278	9,194,759	XXX	1,745,875,483	37.3	1,687,786,016	38.4	1,408,146,885	337,728,598
6.2 NAIC 2	83,179,249	526,388,017	669,534,510	47,557,923	18,521,589	XXX	1,345,181,288	28.8	1,206,166,192	27.4	1,148,953,754	196,227,534
6.3 NAIC 3	4,381,229	62,872,015	57,362,106	0	0	XXX	124,615,350	2.7	131,783,454	3.0	74,752,646	49,862,704
6.4 NAIC 4	3,913,381	50,272,115	47,105,541	960,000	0	XXX	102,251,037	2.2	86,532,699	2.0	53,326,814	48,924,223
6.5 NAIC 5	94,286	1,831,755	686,966	1,216,393	0	XXX	3,829,400	0.1	7,517,078	0.2	1,400,000	2,429,400
6.6 NAIC 6	0	0	890,000	0	2,733	XXX	892,733	0.0	2,735	0.0	2,734	889,999
6.7 Totals	261,773,755	1,383,728,455	1,591,101,406	58,322,594	27,719,081	XXX	3,322,645,291	71.0	3,119,788,174	71.0	2,686,582,833	636,062,458
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	129,023	0	0	1,516,018	XXX	1,645,041	0.0	1,656,153	0.0	1,645,041	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	129,023	0	0	1,516,018	XXX	1,645,041	0.0	1,656,153	0.0	1,645,041	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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) 323,704,239	1,221,046,690	1,282,382,382	204,108,942	62,868,446	0	3,094,110,699	66.2	XXX	XXX	2,756,077,101	338,033,598
11.2 NAIC 2	(d) 83,663,165	528,816,887	669,700,077	47,557,923	20,037,607	0	1,349,775,659	28.9	XXX	XXX	1,150,598,795	199,176,864
11.3 NAIC 3	(d) 5,782,024	62,872,015	57,362,106	0	0	0	126,016,145	2.7	XXX	XXX	76,153,441	49,862,704
11.4 NAIC 4	(d) 3,913,381	50,272,115	47,105,541	960,000	0	0	102,251,037	2.2	XXX	XXX	53,326,814	48,924,223
11.5 NAIC 5	(d) 94,286	1,831,755	686,966	1,216,393	0	0	(c) 3,829,400	0.1	XXX	XXX	1,400,000	2,429,400
11.6 NAIC 6	(d) 0	0	890,000	0	303,137	0	(c) 1,193,137	0.0	XXX	XXX	2,734	1,190,403
11.7 Totals	417,157,095	1,864,839,462	2,058,127,072	253,843,258	83,209,190	0	(b) 4,677,176,077	100.0	XXX	XXX	4,037,558,885	639,617,192
11.8 Line 11.7 as a % of Col. 7	8.9	39.9	44.0	5.4	1.8	0.0	100.0	XXX	XXX	XXX	86.3	13.7
12. Total Bonds Prior Year												
12.1 NAIC 1	173,628,205	1,008,777,000	1,531,367,682	183,540,504	57,950,359	0	XXX	XXX	2,955,263,750	67.2	2,626,882,184	328,381,566
12.2 NAIC 2	57,982,948	514,363,998	606,843,872	10,679,897	19,556,867	0	XXX	XXX	1,209,427,582	27.5	1,045,379,539	164,048,043
12.3 NAIC 3	1,251,536	76,130,224	56,677,136	443,727	0	0	XXX	XXX	134,502,623	3.1	98,932,372	35,570,251
12.4 NAIC 4	4,861,213	48,457,740	33,213,746	0	0	0	XXX	XXX	86,532,699	2.0	62,196,447	24,336,252
12.5 NAIC 5	452,690	7,425,308	3,044,362	0	0	0	XXX	XXX	(c) 10,922,360	0.2	3,929,377	6,992,983
12.6 NAIC 6	0	0	0	0	315,654	0	XXX	XXX	(c) 315,654	0.0	2,735	312,919
12.7 Totals	238,176,592	1,655,154,270	2,231,146,798	194,664,128	77,822,880	0	XXX	XXX	(b) 4,396,964,668	100.0	3,837,322,654	559,642,014
12.8 Line 12.7 as a % of Col. 9	5.4	37.6	50.7	4.4	1.8	0.0	XXX	XXX	100.0	XXX	87.3	12.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	265,142,654	1,054,483,815	1,171,726,532	202,900,141	61,823,959	0	2,756,077,101	58.9	2,626,882,184	59.7	2,756,077,101	XXX
13.2 NAIC 2	80,789,745	444,388,938	568,138,788	38,782,903	18,498,421	0	1,150,598,795	24.6	1,045,379,539	23.8	1,150,598,795	XXX
13.3 NAIC 3	3,682,209	41,293,812	31,177,420	0	0	0	76,153,441	1.6	98,932,372	2.3	76,153,441	XXX
13.4 NAIC 4	2,457,196	35,627,058	15,082,560	160,000	0	0	53,326,814	1.1	62,196,447	1.4	53,326,814	XXX
13.5 NAIC 5	0	1,400,000	0	0	0	0	1,400,000	0.0	3,929,377	0.1	1,400,000	XXX
13.6 NAIC 6	0	0	0	0	2,734	0	2,734	0.0	2,735	0.0	2,734	XXX
13.7 Totals	352,071,804	1,577,193,623	1,786,125,300	241,843,044	80,325,114	0	4,037,558,885	86.3	3,837,322,654	87.3	4,037,558,885	XXX
13.8 Line 13.7 as a % of Col. 7	8.7	39.1	44.2	6.0	2.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.5	33.7	38.2	5.2	1.7	0.0	86.3	XXX	XXX	XXX	86.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	58,561,585	166,562,875	110,655,850	1,208,801	1,044,487	0	338,033,598	7.2	328,381,566	7.5	XXX	338,033,598
14.2 NAIC 2	2,873,420	84,427,949	101,561,289	8,775,020	1,539,186	0	199,176,864	4.3	164,048,043	3.7	XXX	199,176,864
14.3 NAIC 3	2,099,815	21,578,203	26,184,686	0	0	0	49,862,704	1.1	35,570,251	0.8	XXX	49,862,704
14.4 NAIC 4	1,456,185	14,645,057	32,022,981	800,000	0	0	48,924,223	1.0	24,336,252	0.6	XXX	48,924,223
14.5 NAIC 5	94,286	431,755	686,966	1,216,393	0	0	2,429,400	0.1	6,992,983	0.2	XXX	2,429,400
14.6 NAIC 6	0	0	890,000	0	300,403	0	1,190,403	0.0	312,919	0.0	XXX	1,190,403
14.7 Totals	65,085,291	287,645,839	272,001,772	12,000,214	2,884,076	0	639,617,192	13.7	559,642,014	12.7	XXX	639,617,192
14.8 Line 14.7 as a % of Col. 7	10.2	45.0	42.5	1.9	0.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.4	6.1	5.8	0.3	0.1	0.0	13.7	XXX	XXX	XXX	XXX	13.7

(a) Includes $ 626,388,819 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 2,429,400 current year, $ 3,405,282 prior year of bonds with 5GI designations and $ 1,193,139 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 38,765,136 ; NAIC 2 $ 11,408,793 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	1,973,861	11,245,518	29,338,485	0	19,321,155	XXX	61,879,019	1.3	58,489,316	1.3	61,879,019	0
1.02 Residential Mortgage-Backed Securities	10,863,979	27,273,555	6,337,025	949,694	37,947	XXX	45,462,200	1.0	14,197,680	0.3	45,462,200	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	12,837,840	38,519,073	35,675,510	949,694	19,359,102	XXX	107,341,219	2.3	72,686,996	1.7	107,341,219	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	109,682	0	0	XXX	109,682	0.0	110,932	0.0	109,682	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	109,682	0	0	XXX	109,682	0.0	110,932	0.0	109,682	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	13,170,051	29,861,593	30,915,334	3,000,000	1,284,163	XXX	78,231,141	1.7	84,978,711	1.9	78,231,141	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	13,170,051	29,861,593	30,915,334	3,000,000	1,284,163	XXX	78,231,141	1.7	84,978,711	1.9	78,231,141	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	16,061,771	46,971,706	48,142,395	10,475,000	0	XXX	121,650,872	2.6	167,260,773	3.8	121,650,872	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	16,061,771	46,971,706	48,142,395	10,475,000	0	XXX	121,650,872	2.6	167,260,773	3.8	121,650,872	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	23,872,681	88,288,033	168,175,263	74,709,253	16,275,405	XXX	371,320,635	7.9	428,456,657	9.7	367,765,901	3,554,734
5.02 Residential Mortgage-Backed Securities	89,440,997	271,647,986	178,890,628	106,386,717	17,055,421	XXX	663,421,749	14.2	511,185,823	11.6	663,421,749	0
5.03 Commercial Mortgage-Backed Securities	0	5,693,593	5,116,854	0	0	XXX	10,810,447	0.2	10,840,449	0.2	10,810,447	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	113,313,678	365,629,612	352,182,745	181,095,970	33,330,826	XXX	1,045,552,831	22.4	950,482,929	21.6	1,041,998,097	3,554,734
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	212,423,354	1,139,417,159	1,332,932,624	54,921,444	27,704,164	XXX	2,767,398,745	59.2	2,566,936,024	58.4	2,211,946,829	555,451,916
6.02 Residential Mortgage-Backed Securities	278,325	840,556	662,948	599,759	14,917	XXX	2,396,505	0.1	2,833,827	0.1	2,396,505	0
6.03 Commercial Mortgage-Backed Securities	36,223,487	213,508,270	249,829,679	0	0	XXX	499,561,436	10.7	481,206,580	10.9	449,436,113	50,125,323
6.04 Other Loan-Backed and Structured Securities	12,848,589	29,962,470	7,676,155	2,801,391	0	XXX	53,288,605	1.1	68,811,743	1.6	22,803,386	30,485,219
6.05 Totals	261,773,755	1,383,728,455	1,591,101,406	58,322,594	27,719,081	XXX	3,322,645,291	71.0	3,119,788,174	71.0	2,686,582,833	636,062,458
7. Hybrid Securities												
7.01 Issuer Obligations	0	129,023	0	0	1,516,018	XXX	1,645,041	0.0	1,656,153	0.0	1,645,041	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	129,023	0	0	1,516,018	XXX	1,645,041	0.0	1,656,153	0.0	1,645,041	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	267,501,718	1,315,913,032	1,609,613,783	143,105,697	66,100,905	XXX	3,402,235,135	72.7	XXX	XXX	2,843,228,485	559,006,650
11.02 Residential Mortgage-Backed Securities	100,583,301	299,762,097	185,890,601	107,936,170	17,108,285	XXX	711,280,454	15.2	XXX	XXX	711,280,454	0
11.03 Commercial Mortgage-Backed Securities	36,223,487	219,201,863	254,946,533	0	0	XXX	510,371,883	10.9	XXX	XXX	460,246,560	50,125,323
11.04 Other Loan-Backed and Structured Securities	12,848,589	29,962,470	7,676,155	2,801,391	0	XXX	53,288,605	1.1	XXX	XXX	22,803,386	30,485,219
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	417,157,095	1,864,839,462	2,058,127,072	253,843,258	83,209,190	0	4,677,176,077	100.0	XXX	XXX	4,037,558,885	639,617,192
11.09 Line 11.08 as a % of Col. 7	8.9	39.9	44.0	5.4	1.8	0.0	100.0	XXX	XXX	XXX	86.3	13.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	158,942,208	1,303,619,047	1,716,521,163	80,621,196	48,184,952	XXX	XXX	XXX	3,307,888,566	75.2	2,839,624,547	468,264,019
12.02 Residential Mortgage-Backed Securities	53,101,429	174,055,845	160,689,997	110,732,131	29,637,928	XXX	XXX	XXX	528,217,330	12.0	528,217,330	0
12.03 Commercial Mortgage-Backed Securities	22,873,937	122,696,891	346,476,201	0	0	XXX	XXX	XXX	492,047,029	11.2	432,422,237	59,624,792
12.04 Other Loan-Backed and Structured Securities	3,259,018	54,782,487	7,459,437	3,310,801	0	XXX	XXX	XXX	68,811,743	1.6	37,058,540	31,753,203
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	238,176,592	1,655,154,270	2,231,146,798	194,664,128	77,822,880	0	XXX	XXX	4,396,964,668	100.0	3,837,322,654	559,642,014
12.09 Line 12.08 as a % of Col. 9	5.4	37.6	50.7	4.4	1.8	0.0	XXX	XXX	100	XXX	87.3	12.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	228,128,056	1,069,883,165	1,348,093,561	133,906,874	63,216,829	XXX	2,843,228,485	60.8	2,839,624,547	64.6	2,843,228,485	XXX
13.02 Residential Mortgage-Backed Securities	100,583,301	299,762,097	185,890,601	107,936,170	17,108,285	XXX	711,280,454	15.2	528,217,330	12.0	711,280,454	XXX
13.03 Commercial Mortgage-Backed Securities	16,319,555	192,988,994	250,938,011	0	0	XXX	460,246,560	9.8	432,422,237	9.8	460,246,560	XXX
13.04 Other Loan-Backed and Structured Securities	7,040,892	14,559,367	1,203,127	0	0	XXX	22,803,386	0.5	37,058,540	0.8	22,803,386	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	352,071,804	1,577,193,623	1,786,125,300	241,843,044	80,325,114	0	4,037,558,885	86.3	3,837,322,654	87.3	4,037,558,885	XXX
13.09 Line 13.08 as a % of Col. 7	8.7	39.1	44.2	6.0	2.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.5	33.7	38.2	5.2	1.7	0.0	86.3	XXX	XXX	XXX	86.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	39,373,662	246,029,867	261,520,222	9,198,823	2,884,076	XXX	559,006,650	12.0	468,264,019	10.6	XXX	559,006,650
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	19,903,932	26,212,869	4,008,522	0	0	XXX	50,125,323	1.1	59,624,792	1.4	XXX	50,125,323
14.04 Other Loan-Backed and Structured Securities	5,807,697	15,403,103	6,473,028	2,801,391	0	XXX	30,485,219	0.7	31,753,203	0.7	XXX	30,485,219
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	65,085,291	287,645,839	272,001,772	12,000,214	2,884,076	0	639,617,192	13.7	559,642,014	12.7	XXX	639,617,192
14.09 Line 14.08 as a % of Col. 7	10.2	45.0	42.5	1.9	0.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.4	6.1	5.8	0.3	0.1	0.0	13.7	XXX	XXX	XXX	XXX	13.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,363,747	3,363,747	0	0	0
2. Cost of short-term investments acquired	14,730,595	14,730,595	0	0	0
3. Accrual of discount	5,581	5,581	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	789	789	0	0	0
6. Deduct consideration received on disposals	3,557,872	3,557,872	0	0	0
7. Deduct amortization of premium	16,892	16,892	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,525,948	14,525,948	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,525,948	14,525,948	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	69,166,689	0	69,166,689	0
2. Cost of cash equivalents acquired	1,480,495,822	321,875,887	1,158,619,935	0
3. Accrual of discount	194,097	194,097	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(450)	(450)	0	0
6. Deduct consideration received on disposals	1,478,398,402	286,418,402	1,191,980,000	0
7. Deduct amortization of premium	3,151	3,151	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	71,454,605	35,647,981	35,806,624	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	71,454,605	35,647,981	35,806,624	0

(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
440 Lincoln Street Holding Company LLC		Worcester	MA	01/01/2015		61,110,627	0	42,511,216	42,511,216	5,031,868	0	0	(5,031,868)	0	12,229,422	9,229,422
0299999. Property occupied by the reporting entity - Administrative						61,110,627	0	42,511,216	42,511,216	5,031,868	0	0	(5,031,868)	0	12,229,422	9,229,422
0399999. Total Property occupied by the reporting entity						61,110,627	0	42,511,216	42,511,216	5,031,868	0	0	(5,031,868)	0	12,229,422	9,229,422
0699999 - Totals						61,110,627	0	42,511,216	42,511,216	5,031,868	0	0	(5,031,868)	0	12,229,422	9,229,422

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
440 Lincoln Street Holding Company LLC	Worcester	MA	01/01/2015		0	0	0	4,631,542
0199999. Acquired by Purchase					0	0	0	4,631,542
0399999 - Totals					0	0	0	4,631,542

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
703052		Phoenix	AZ		06/20/2018	4.110	7,500,000	0	0	0	0	0	12,215,950	05/24/2018
703059		Chicago	IL		06/28/2018	4.110	5,750,000	0	0	0	0	0	11,500,500	08/01/2018
703068		San Diego	CA		08/30/2018	4.670	5,000,000	0	0	0	0	0	8,417,340	07/01/2018
703084		Washington	DC		08/16/2018	3.810	5,500,000	0	0	0	0	0	9,265,410	07/17/2018
703115		Watertown	MA		11/13/2018	4.250	6,666,666	0	0	0	0	0	13,300,000	12/01/2018
703124		Nashville	TN		11/14/2018	4.190	5,000,000	0	0	0	0	0	7,627,900	11/01/2018
703135		Los Angeles	CA		01/10/2019	4.150	5,000,000	0	0	0	0	0	9,005,000	12/01/2018
703148		Arlington	VA		03/06/2019	4.040	9,400,000	0	0	0	0	0	14,360,500	01/28/2019
703166		Brighton	MA		06/06/2019	4.170	7,400,000	0	0	0	0	0	11,553,600	05/07/2019
703179		Dallas	TX		07/26/2019	3.500	5,500,000	0	0	0	0	0	8,966,600	07/11/2019
703204		Atlanta	GA		09/19/2019	3.600	4,722,393	0	121	0	0	0	8,079,192	08/01/2019
703210		Atlanta	GA		09/20/2019	3.550	9,990,231	0	231	0	0	0	15,857,940	03/01/2019
703222		Kirkland	WA		11/25/2019	3.200	4,995,040	0	39	0	0	0	8,251,950	11/01/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							82,424,330	0	391	0	0	0	138,401,882	XXX
0899999. Total Mortgages in good standing							82,424,330	0	391	0	0	0	138,401,882	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							82,424,330	0	391	0	0	0	138,401,882	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 268,017 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 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
703135	Los Angeles	CA		01/10/2019	4.150	5,000,000	0	9,005,000
703148	Arlington	VA		03/06/2019	4.040	9,400,000	0	14,360,500
703166	Brighton	MA		06/06/2019	4.170	7,400,000	0	11,553,600
703179	Dallas	TX		07/26/2019	3.500	5,500,000	0	8,966,600
703204	Atlanta	GA		09/19/2019	3.600	4,722,273	0	8,079,192
703210	Atlanta	GA		09/20/2019	3.550	9,990,000	0	15,857,940
703222	Kirkland	WA		11/25/2019	3.200	4,995,000	0	8,251,950
0599999. Mortgages in good standing - Commercial mortgages-all other						47,007,273	0	76,074,782
0899999. Total Mortgages in good standing						47,007,273	0	76,074,782
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						47,007,273	0	76,074,782

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
0599999 - Totals																	

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	City Square II Investment LLC		Worcester	MA	Opus Investment Management		11/01/2010		10,471,685	10,471,685	10,471,685	0	0	0	0	0	729,701	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									10,471,685	10,471,685	10,471,685	0	0	0	0	0	729,701	0	XXX
000000-00-0	LBC Credit Partners III, LP		Philadelphia	PA	LBC Credit Partners III, LP		11/21/2013	2	3,470,566	3,470,566	3,470,566	(555,338)	0	0	0	0	359,246	3,080,600	1.907
000000-00-0	Falcon Strategic Partners IV, LP		Boston	MA	Falcon Strategic Partners IV, LP		12/26/2013	2	8,716,854	8,716,854	8,716,854	(339,978)	0	0	0	0	143,528	1,546,659	1.099
000000-00-0	Newstone Capital Partners II, LP		Dallas	TX	Newstone Capital Partners II, LP		03/03/2011	2	919,283	919,283	919,283	15,425	0	0	0	0	62,257	291,146	0.875
000000-00-0	Centerfield Capital Partners III, LP		Indianapolis	IN	Centerfield Capital Partners III, LP		07/09/2012	2	1,378,087	1,378,087	1,378,087	(12,158)	0	0	0	0	171,348	697,129	3.333
000000-00-0	New Canaan Funding Mezzanine V, LP		New Canaan	CT	New Canaan Funding Mezzanine V, LP		07/16/2012	2	541,091	541,091	541,091	(241,117)	0	0	0	0	26,714	141,443	3.607
000000-00-0	Capital Partners Private Equity Income Fund II, LP		Norwalk	CT	Capital Partners Private Equity Income Fund II, LP		12/31/2013	3	6,058,919	6,058,919	6,058,919	(748,189)	0	0	0	0	343,967	586,011	2.144
000000-00-0	AEA Mezzanine Fund III, LP		Stamford	CT	AEA Mezzanine Fund III, LP		06/20/2014	2	2,938,365	2,938,365	2,938,365	(61,278)	0	0	0	0	310,684	323,522	1.217
000000-00-0	GCG Investors III, LP		Chicago	IL	GCG Investors III, LP		08/15/2014	2	3,536,937	3,536,937	3,536,937	(153,310)	0	0	0	0	906,708	747,925	4.200
000000-00-0	North Haven Credit Partners II, LP		New York	NY	North Haven Credit Partners II, LP		12/22/2014	2	9,860,193	9,860,193	9,860,193	(470,383)	0	0	0	0	421,032	4,866,274	1.557
000000-00-0	TCW Direct Lending, LLC		Los Angeles	CA	TCW Direct Lending, LLC		03/31/2015	2	6,343,198	6,343,198	6,343,198	309,216	0	0	0	0	350,142	3,799,411	0.750
000000-00-0	Argosy Investment Partners V, LP		Wayne	PA	Argosy Investment Partners V, LP		04/01/2015	2	6,557,916	6,557,916	6,557,916	1,290,530	0	0	0	0	0	772,994	4.821
000000-00-0	Spire Capital Partners III, LP		New York	NY	Spire Capital Partners III, LP		06/11/2015	3	4,991,170	4,991,170	4,991,170	56,628	0	0	0	0	1,294,471	1,391,720	2.145
000000-00-0	New Canaan Funding Mezzanine VI, LP		New Canaan	CT	New Canaan Funding Mezzanine VI, LP		11/09/2015	2	3,848,736	3,848,736	3,848,736	(23,664)	0	0	0	0	443,536	2,216,675	11.789
000000-00-0	Peninsula Fund VI, LP		Detroit	MI	Peninsula Fund VI, LP		12/09/2015	2	7,920,440	7,920,440	7,920,440	114,341	0	0	0	0	411,042	1,377,984	2.239
000000-00-0	Falcon Strategic Partners V, LP		Boston	MA	Falcon Strategic Partners V, LP		06/13/2016	2	15,054,077	15,054,077	15,054,077	79,961	0	0	0	0	1,333,765	5,407,611	1.788
000000-00-0	Harvest Partners SCF, LP		New York	NY	Harvest Partners SCF, LP		09/27/2016	2	12,574,485	12,574,485	12,574,485	802,570	(94,944)	0	0	0	278,564	765,207	2.659
000000-00-0	Newstone Capital Partners III, LP		Dallas	TX	Newstone Capital Partners III, LP		11/09/2016	2	10,185,517	10,185,517	10,185,517	(46,449)	0	0	0	0	822,027	924,515	1.460
000000-00-0	AEA Middle Market Debt Fund III, LP		Stamford	CT	AEA Middle Market Debt Fund III LP		12/14/2016	2	10,584,985	10,584,985	10,584,985	(593,189)	0	0	0	0	829,007	849,120	3.478
000000-00-0	LBC Credit Partners IV, LP		Philadelphia	PA	LBC Credit Partners IV, LP		01/13/2017	2	9,747,654	9,747,654	9,747,654	(16,404)	0	0	0	0	555,014	4,809,835	2.017
000000-00-0	GCG Investors IV, LP		Chicago	IL	GCG Investors IV, LP		03/14/2017	2	5,421,555	5,421,555	5,421,555	(205,319)	0	0	0	0	521,680	2,141,596	2.909
000000-00-0	PA Direct Credit Opportunities Fund II, LP		Darien	CT	PA Direct Credit Opportunities Fund II, LP		03/27/2017	2	8,464,567	8,464,567	8,464,567	290,016	0	0	0	0	590,480	3,206,875	1.742
000000-00-0	Barings Real Estate Credit Strategies VII, LP		Hartford	CT	Barings Real Estate Credit Strategies VII, LP		03/30/2017		2,802,567	2,802,567	2,802,567	58,503	0	0	0	0	150,233	6,258,331	3.120
000000-00-0	Morgan Stanley Prime Property Fund, LLC		New York	NY	Morgan Stanley Prime Property Fund, LLC		03/30/2017		15,056,830	15,056,830	15,056,830	570,240	0	0	0	0	398,415	0	0.000
000000-00-0	Graham Partners IV, LP		Newtown Square	PA	Graham Partners IV, LP		06/20/2017	3	8,962,553	8,962,553	8,962,553	1,601,125	0	0	0	0	0	1,545,782	1.636
000000-00-0	Siguler Guff Small Business Credit Opportunity Fund, LP		New York	NY	Siguler Guff Small Business Credit Opportunity Fund, LP		10/06/2017	2	5,967,744	5,967,744	5,967,744	433,604	0	0	0	0	252,259	761,250	6.000
000000-00-0	Capital Partners Private Equity Income Fund III, LP		Norwalk	CT	Capital Partners Private Equity Income Fund III, LP		05/30/2018	3	3,192,282	3,192,282	3,192,282	(73,933)	0	0	0	0	0	8,268,921	2.000
000000-00-0	Ironwood Mezzanine Fund IV, LP		Avon	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	3,134,896	3,134,896	3,134,896	387,320	0	0	0	0	100,613	6,194,916	5.492
000000-00-0	Harvest Partners SCF II, LP		New York	NY	Harvest Partners SCF II, LP		06/28/2018	2	8,081,785	8,081,785	8,081,785	604,475	0	0	0	0	0	4,527,665	1.526
000000-00-0	AEA Mezzanine Fund IV, LP		Stamford	CT	AEA Mezzanine Fund IV, LP		07/23/2018	2	3,634,533	3,634,533	3,634,533	11,819	0	0	0	0	63,184	8,072,985	2.029
000000-00-0	Graycliff Mezzanine III, LP		New York	NY	Graycliff Mezzanine III, LP		10/02/2018	2	3,332,529	3,332,529	3,332,529	(36,212)	0	0	0	0	0	4,549,393	8.349
000000-00-0	AEA Middle Market Debt Fund IV, LP		Stamford	CT	AEA Middle Market Debt Fund IV, LP		05/31/2019	2	4,326,447	4,326,447	4,326,447	(102,778)	0	0	0	0	22,038	3,319,817	2.198
000000-00-0	Falcon Structured Equity Partners, LP		Boston	MA	Falcon Structured Equity Partners, LP		05/06/2019	2	1,891,291	1,891,291	1,891,291	75,942	0	0	0	0	0	6,157,231	2.689
000000-00-0	Graham Partners V, LP		Newtown Square	PA	Graham Partners V, LP		08/31/2019	3	377,654	377,654	377,654	(88,169)	0	0	0	0	0	7,534,177	1.562
000000-00-0	Siguler Guff Small Business Credit Opportunity Fund II, LP		New York	NY	Siguler Guff Small Business Credit Opportunity Fund II, LP		10/31/2019	2	520,644	520,644	520,644	(79,356)	0	0	0	0	0	7,400,000	7.333
000000-00-0	Falcon Private Credit Opportunities VI, LP		Boston	MA	Falcon Private Credit Opportunities VI, LP		11/30/2019	2	2,461	2,461	2,461	2,461	0	0	0	0	0	12,000,000	1.040
000000-00-0	North Haven Credit Partners III, LP		New York	NY	North Haven Credit Partners III, LP		12/20/2019	2	1,050,068	1,050,068	1,050,068	0	0	0	0	0	0	18,949,932	3.098
000000-00-0	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners IV, L.P.		12/23/2019	2	204,468	204,468	204,468	0	0	0	0	0	0	11,796,200	2.036
2599999. Joint Venture Interests - Other - Unaffiliated									201,653,347	201,653,347	201,653,347	2,856,952	(94,944)	0	0	0	11,161,954	147,280,852	XXX
000000-00-0	Nationwide Surplus Notes 8.25% 12/01/2031	SD	Columbus	OH	Nationwide Surplus Notes 8.25% 12/01/2031	1FE	12/12/2006		6,270,465	7,196,900	5,840,557	0	(46,419)	0	0	0	366,081	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									6,270,465	7,196,900	5,840,557	0	(46,419)	0	0	0	366,081	0	XXX
000000-00-0	Mortgage Participation on 10 & 120 South Riverside Plaza		Chicago	IL	Metropolitan Life Insurance Co.		01/23/2014		10,000,000	10,000,000	10,000,000	0	0	0	0	0	404,000	0	5.540
000000-00-0	Mortgage Participation on TR Parkside Towers Corp.		Foster City	CA	Metropolitan Life Insurance Co.		02/13/2014		10,000,000	10,000,000	10,000,000	0	0	0	0	0	397,000	0	9.760

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Mortgage Participation on Galleria Dallas Mall		Dallas	TX	Metropolitan Life Insurance Co.		04/11/2014		7,780,000	7,780,000	7,780,000	0	0	0	0	0	295,640	0	3.170
000000-00-0	Mortgage Participation on Westin Galleria Hotel		Dallas	TX	Metropolitan Life Insurance Co.		04/11/2014		2,220,000	2,220,000	2,220,000	0	0	0	0	0	84,360	0	3.170
000000-00-0	Mortgage Participation on Birkdale Village		Huntersville	NC	Metropolitan Life Insurance Co.		03/27/2014		9,537,918	9,537,918	9,537,918	0	0	0	0	0	380,023	0	12.120
000000-00-0	Mortgage Participation on West Park Village		Tampa	FL	Metropolitan Life Insurance Co.		05/13/2014		10,000,000	10,000,000	10,000,000	0	0	0	0	0	375,000	0	14.840
000000-00-0	Mortgage Participation on 2001 Pennsylvania Ave.		Washington	DC	Metropolitan Life Insurance Co.		07/16/2014		10,000,000	10,000,000	10,000,000	0	0	0	0	0	375,000	0	15.380
000000-00-0	Mortgage Participation on 2411 Washington		Houston	TX	Metropolitan Life Insurance Co.		06/12/2014		5,000,000	5,000,000	5,000,000	0	0	0	0	0	187,500	0	18.590
000000-00-0	Mortgage Participation on Benchmark 320 East 22nd Street		New York	NY	Metropolitan Life Insurance Co.		10/09/2014		8,388,323	8,388,323	8,388,323	0	0	0	0	0	323,363	0	20.000
000000-00-0	Mortgage Participation on RP 275 Battery Owner		San Francisco	CA	Metropolitan Life Insurance Co.		12/18/2014		10,000,000	10,000,000	10,000,000	0	0	0	0	0	359,000	0	6.350
000000-00-0	Mortgage Participation on MF Houston Virage		Houston	TX	Metropolitan Life Insurance Co.		12/16/2014		10,000,000	10,000,000	10,000,000	0	0	0	0	0	350,000	0	13.700
000000-00-0	Mortgage Participation on Bella Terra		Huntington Beach	CA	Metropolitan Life Insurance Co.		04/01/2015		10,000,000	10,000,000	10,000,000	0	0	0	0	0	306,250	0	10.000
000000-00-0	Mortgage Participation on 75 State Street		Boston	MA	Metropolitan Life Insurance Co.		04/30/2015		10,000,000	10,000,000	10,000,000	0	0	0	0	0	346,411	0	4.030
000000-00-0	Mortgage Participation on Utopia Center		Queens	NY	Metropolitan Life Insurance Co.		05/01/2015		4,946,788	4,946,788	4,946,788	0	0	0	0	0	169,399	0	10.000
000000-00-0	Mortgage Participation on Westin Bellevue Hotel		Bellevue	WA	Metropolitan Life Insurance Co.		06/18/2015		9,751,853	9,751,853	9,751,853	0	0	0	0	0	366,786	0	9.090
000000-00-0	Mortgage Participation on Mall at Bay Plaza		Bronx	NY	Metropolitan Life Insurance Co.		08/31/2015		9,942,078	9,942,078	9,942,078	0	0	0	0	0	364,560	0	3.030
000000-00-0	Mortgage Participation on JW Marriott Miami		Miami	FL	Metropolitan Life Insurance Co.		07/22/2015		7,000,000	7,000,000	7,000,000	0	0	0	0	0	261,800	0	20.000
000000-00-0	Mortgage Participation on Oak Park Mall		Overland Park	KS	Metropolitan Life Insurance Co.		10/01/2015		9,607,384	9,607,384	9,607,384	0	0	0	0	0	360,578	0	3.620
000000-00-0	Mortgage Participation on Washington Square Mall		Portland	OR	Metropolitan Life Insurance Co.		10/29/2015		9,984,671	9,984,671	9,984,671	0	0	0	0	0	338,957	0	5.450
000000-00-0	Mortgage Participation on The Towers at William Square		Irving	TX	Metropolitan Life Insurance Co.		10/27/2015		9,244,069	9,244,069	9,244,069	0	0	0	0	0	357,530	0	4.760
000000-00-0	Mortgage Participation on Exeter Industrial Portfolio		Plymouth Meeting	PA	Metropolitan Life Insurance Co.		12/17/2015		15,000,000	15,000,000	15,000,000	0	0	0	0	0	499,800	0	6.280
000000-00-0	Mortgage Participation on Grand Bohemian Hotel		Orlando	FL	Metropolitan Life Insurance Co.		02/26/2016		9,714,329	9,714,329	9,714,329	0	0	0	0	0	419,056	0	16.670
000000-00-0	Mortgage Participation on Hyatt Regency Boston		Boston	MA	Metropolitan Life Insurance Co.		06/23/2016		9,393,212	9,393,212	9,393,212	0	0	0	0	0	475,252	0	6.670
000000-00-0	Mortgage Participation on Sherry Lane Place		Dallas	TX	Metropolitan Life Insurance Co.		04/05/2016		10,000,000	10,000,000	10,000,000	0	0	0	0	0	345,000	0	20.960
000000-00-0	Mortgage Participation on 31 West 52nd Street		New York	NY	Metropolitan Life Insurance Co.		05/03/2016		10,000,000	10,000,000	10,000,000	0	0	0	0	0	355,000	0	4.000
000000-00-0	Mortgage Participation on 7 West 34th Street		New York	NY	Metropolitan Life Insurance Co.		05/16/2016		10,000,000	10,000,000	10,000,000	0	0	0	0	0	340,000	0	3.330
000000-00-0	Mortgage Participation on Integra Cove Apartments		Orlando	FL	Metropolitan Life Insurance Co.		06/23/2016		10,000,000	10,000,000	10,000,000	0	0	0	0	0	420,000	0	25.470
000000-00-0	Mortgage Participation on Ardmore Kings Grant		Concord	NC	Metropolitan Life Insurance Co.		07/07/2016		5,000,000	5,000,000	5,000,000	0	0	0	0	0	185,000	0	15.870
000000-00-0	Mortgage Participation on 10 Times Square		New York	NY	Metropolitan Life Insurance Co.		08/08/2016		10,000,000	10,000,000	10,000,000	0	0	0	0	0	315,000	0	5.410
000000-00-0	Mortgage Participation on Blackstone Pacific Core Industrial Portfolio		New York	NY	Metropolitan Life Insurance Co.		11/15/2016		15,000,000	15,000,000	15,000,000	0	0	0	0	0	433,438	0	6.360
000000-00-0	Mortgage Participation on Baybrook Square Shopping Ctr		Webster	TX	Metropolitan Life Insurance Co.		12/09/2016		6,500,000	6,500,000	6,500,000	0	0	0	0	0	198,250	0	19.700
000000-00-0	Mortgage Participation on One Sansome Street Property, LLC		San Francisco	CA	Metropolitan Life Insurance Co.		03/28/2017		10,000,000	10,000,000	10,000,000	0	0	0	0	0	376,000	0	4.260
000000-00-0	Mortgage Participation on Alister Balcones		Austin	TX	Metropolitan Life Insurance Co.		07/31/2017		5,000,000	5,000,000	5,000,000	0	0	0	0	0	177,500	0	16.090
000000-00-0	Mortgage Participation on Hotel Van Zandt		Austin	TX	Metropolitan Life Insurance Co.		10/05/2017		9,987,233	9,987,233	9,987,233	0	0	0	0	0	441,953	0	9.520
000000-00-0	Mortgage Participation on The Reserve Glenview		Glenview	IL	Metropolitan Life Insurance Co.		08/03/2017		6,500,000	6,500,000	6,500,000	0	0	0	0	0	206,050	0	13.460
000000-00-0	Mortgage Participation on Mission City Corporate Center		San Diego	CA	Metropolitan Life Insurance Co.		10/05/2017		5,000,000	5,000,000	5,000,000	0	0	0	0	0	176,500	0	10.640
000000-00-0	Mortgage Participation on Arbors at Maitland Summit Apts		Orlando	FL	Metropolitan Life Insurance Co.		11/21/2017		5,000,000	5,000,000	5,000,000	0	0	0	0	0	168,000	0	8.170

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Mortgage Participation on Graham Industrial Portfolio		Birmingham	AL	Metropolitan Life Insurance Co.		12/04/2017		7,400,000	7,400,000	7,400,000	0	0	0	0	0	267,140	0	12.330
000000-00-0	Mortgage Participation on Blackstone Pacific Core Upsize		New York	NY	Metropolitan Life Insurance Co.		12/08/2017		7,614,575	7,614,575	7,614,575	0	0	0	0	0	228,522	0	2.840
000000-00-0	Mortgage Participation on Lincoln Towne Centre		Scottsdale	AZ	Metropolitan Life Insurance Co.		12/21/2017		5,000,000	5,000,000	5,000,000	0	0	0	0	0	172,000	0	16.130
000000-00-0	Mortgage Participation on ML Realty Industrial Lockport		Lockport	IL	Metropolitan Life Insurance Co.		01/29/2018		2,483,478	2,483,478	2,483,478	0	0	0	0	0	92,385	0	24.350
000000-00-0	Mortgage Participation on ML Realty Industrial Elgin		Elgin	IL	Metropolitan Life Insurance Co.		01/29/2018		1,400,000	1,400,000	1,400,000	0	0	0	0	0	52,080	0	24.350
000000-00-0	Mortgage Participation on ML Realty Industrial Elk Grove		Elk Grove Village	IL	Metropolitan Life Insurance Co.		01/29/2018		864,348	864,348	864,348	0	0	0	0	0	32,154	0	24.350
000000-00-0	Mortgage Participation on ML Realty Industrial Lincolnshire		Lincolnshire	IL	Metropolitan Life Insurance Co.		01/29/2018		852,174	852,174	852,174	0	0	0	0	0	31,701	0	24.350
2999999. Collateral Loans - Unaffiliated									351,112,433	351,112,433	351,112,433	0	0	0	0	0	12,810,938	0	XXX
000000-00-0	Listerine		Morris Plain	NJ	Listerine		12/29/2006		2,224,469	3,433,615	3,433,615	(62,630)	0	0	0	0	603,286	0	0.000
4699999. Any Other Class of Assets - Unaffiliated									2,224,469	3,433,615	3,433,615	(62,630)	0	0	0	0	603,286	0	XXX
4899999. Total - Unaffiliated									561,260,714	563,396,295	562,039,952	2,794,322	(141,363)	0	0	0	24,942,259	147,280,852	XXX
4999999. Total - Affiliated									10,471,685	10,471,685	10,471,685	0	0	0	0	0	729,701	0	XXX
5099999 - Totals									571,732,399	573,867,980	572,511,637	2,794,322	(141,363)	0	0	0	25,671,960	147,280,852	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	City Square II Investment LLC	Worcester	MA	Opus Investment Management	11/01/2010		0	729,701	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	729,701	0	XXX
000000-00-0	LBC Credit Partners II, LP	Philadelphia	PA	LBC Credit Partners II, LP	10/02/2009	2	0	87,868	0	1.151
000000-00-0	LBC Credit Partners III, LP	Philadelphia	PA	LBC Credit Partners III, LP	11/21/2013	2	0	638,200	0	1.907
000000-00-0	Falcon Strategic Partners IV, LP	Boston	MA	Falcon Strategic Partners IV, LP	12/26/2013	2	0	982,151	0	1.099
000000-00-0	Newstone Capital Partners II, LP	Dallas	TX	Newstone Capital Partners II, LP	03/03/2011	2	0	62,257	0	0.875
000000-00-0	Centerfield Capital Partners III, LP	Indianapolis	IN	Centerfield Capital Partners III, LP	07/09/2012	2	0	171,348	0	3.333
000000-00-0	New Canaan Funding Mezzanine V, LP	New Canaan	CT	New Canaan Funding Mezzanine V, LP	07/16/2012	2	0	292,897	0	3.607
000000-00-0	Capital Partners Private Equity Income Fund II, LP	Norwalk	CT	Capital Partners Private Equity Income Fund II, LP	12/31/2013	3	0	658,718	0	2.144
000000-00-0	AEA Mezzanine Fund III, LP	Stamford	CT	AEA Mezzanine Fund III, LP	06/20/2014	2	0	397,017	0	1.217
000000-00-0	GCG Investors III, LP	Chicago	IL	GCG Investors III, LP	08/15/2014	2	0	978,100	0	4.200
000000-00-0	North Haven Credit Partners II, LP	New York	NY	North Haven Credit Partners II, LP	12/22/2014	2	0	4,693,924	0	1.557
000000-00-0	TCW Direct Lending, LLC	Los Angeles	CA	TCW Direct Lending, LLC	03/31/2015	2	0	350,142	0	0.750
000000-00-0	Argosy Investment Partners V, LP	Wayne	PA	Argosy Investment Partners V, LP	04/01/2015	2	0	903,459	0	4.821
000000-00-0	Spire Capital Partners III, LP	New York	NY	Spire Capital Partners III, LP	06/11/2015	3	0	2,262,366	0	2.145
000000-00-0	New Canaan Funding Mezzanine VI, LP	New Canaan	CT	New Canaan Funding Mezzanine VI, LP	11/09/2015	2	0	1,479,955	0	11.789
000000-00-0	Peninsula Fund VI, LP	Detroit	MI	Peninsula Fund VI, LP	12/09/2015	2	0	2,341,423	0	2.239
000000-00-0	Falcon Strategic Partners V, LP	Boston	MA	Falcon Strategic Partners V, LP	06/13/2016	2	0	7,008,563	0	1.788
000000-00-0	Harvest Partners SCF, LP	New York	NY	Harvest Partners SCF, LP	09/27/2016	2	0	2,979,878	0	2.659
000000-00-0	Newstone Capital Partners III, LP	Dallas	TX	Newstone Capital Partners III, LP	11/09/2016	2	0	2,480,991	0	1.460
000000-00-0	AEA Middle Market Debt Fund III, LP	Stamford	CT	AEA Middle Market Debt Fund III LP	12/14/2016	2	0	2,214,276	0	3.478
000000-00-0	LBC Credit Partners IV, LP	Philadelphia	PA	LBC Credit Partners IV, LP	01/13/2017	2	0	5,055,014	0	2.017
000000-00-0	GCG Investors IV, LP	Chicago	IL	GCG Investors IV, LP	03/14/2017	2	0	1,868,911	0	2.909
000000-00-0	PA Direct Credit Opportunities Fund II, LP	Darien	CT	PA Direct Credit Opportunities Fund II, LP	03/27/2017	2	0	3,757,087	0	1.742
000000-00-0	Barings Real Estate Credit Strategies VII, LP	Hartford	CT	Barings Real Estate Credit Strategies VII, LP	03/30/2017		0	1,916,706	0	3.120
000000-00-0	Morgan Stanley Prime Property Fund, LLC	New York	NY	Morgan Stanley Prime Property Fund, LLC	03/30/2017		0	398,415	0	0.000
000000-00-0	Graham Partners IV, LP	Newtown Square	PA	Graham Partners IV, LP	06/20/2017	3	0	1,448,274	0	1.636
000000-00-0	Siguler Guff Small Business Credit Opportunity Fund, LP	New York	NY	Siguler Guff Small Business Credit Opportunity Fund, LP	10/06/2017	2	0	2,631,143	0	6.000
000000-00-0	Capital Partners Private Equity Income Fund III, LP	Norwalk	CT	Capital Partners Private Equity Income Fund III, LP	05/30/2018	3	0	996,024	0	2.000
000000-00-0	Ironwood Mezzanine Fund IV, LP	Avon	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	2	0	1,940,121	0	5.492
000000-00-0	Harvest Partners SCF II, LP	New York	NY	Harvest Partners SCF II, LP	06/28/2018	2	0	5,275,367	0	1.526
000000-00-0	AEA Mezzanine Fund IV, LP	Stamford	CT	AEA Mezzanine Fund IV, LP	07/23/2018	2	0	2,341,660	0	2.029
000000-00-0	Graycliff Mezzanine III, LP	New York	NY	Graycliff Mezzanine III, LP	10/02/2018	2	0	2,333,192	0	8.349
000000-00-0	AEA Middle Market Debt Fund IV, LP	Stamford	CT	AEA Middle Market Debt Fund IV, LP	05/31/2019	2	60,970	4,702,221	0	2.198
000000-00-0	Falcon Structured Equity Partners, LP	Boston	MA	Falcon Structured Equity Partners, LP	05/06/2019	2	1,842,769	103,814	0	2.689
000000-00-0	Graham Partners V, LP	Newtown Square	PA	Graham Partners V, LP	08/31/2019	3	42,997	510,995	0	1.562
000000-00-0	Siguler Guff Small Business Credit Opportunity Fund II, LP	New York	NY	Siguler Guff Small Business Credit Opportunity Fund II, LP	10/31/2019	2	65,398	613,958	0	7.333
000000-00-0	North Haven Credit Partners III, LP	New York	NY	North Haven Credit Partners III, LP	12/20/2019	2	1,050,068	0	0	3.098
000000-00-0	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners IV, L.P.	12/23/2019	2	204,468	0	0	2.036
2599999. Joint Venture Interests - Other - Unaffiliated							3,266,670	66,876,435	0	XXX
4899999. Total - Unaffiliated							3,266,670	66,876,435	0	XXX
4999999. Total - Affiliated							0	729,701	0	XXX
5099999 - Totals							3,266,670	67,606,136	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	LBC Credit Partners II, LP	Philadelphia	PA	LBC Credit Partners II, LP	10/02/2009	03/31/2019	44,399	(66,769)	0	0	0	(66,769)	0	44,399	44,399	0	0	0	62,611
000000-00-0	LBC Credit Partners III, LP	Philadelphia	PA	LBC Credit Partners III, LP	11/21/2013	10/31/2019	2,508,310	0	0	0	0	0	0	2,508,310	2,508,310	0	0	0	0
000000-00-0	Falcon Strategic Partners IV, LP	Boston	MA	Falcon Strategic Partners IV, LP	12/26/2013	09/30/2019	699,627	0	0	0	0	0	0	699,627	699,627	0	0	0	0
000000-00-0	Newstone Capital Partners II, LP	Dallas	TX	Newstone Capital Partners II, LP	03/03/2011	10/31/2019	133,508	0	0	0	0	0	0	133,508	133,508	0	0	0	0
000000-00-0	Centerfield Capital Partners III, LP	Indianapolis	IN	Centerfield Capital Partners III, LP	07/09/2012	12/31/2019	617,522	0	0	0	0	0	0	617,522	617,522	0	0	0	0
000000-00-0	New Canaan Funding Mezzanine V, LP	New Canaan	CT	New Canaan Funding Mezzanine V, LP	07/16/2012	10/31/2019	471,487	0	0	0	0	0	0	471,487	471,487	0	0	0	0
000000-00-0	Capital Partners Private Equity Income Fund II, LP	Norwalk	CT	Capital Partners Private Equity Income Fund II, LP	12/31/2013	11/30/2019	343,967	0	0	0	0	0	0	343,967	343,967	0	0	0	0
000000-00-0	AEA Mezzanine Fund III, LP	Stamford	CT	AEA Mezzanine Fund III, LP	06/20/2014	10/31/2019	1,230,247	0	0	0	0	0	0	1,230,247	1,230,247	0	0	0	0
000000-00-0	GCG Investors III, LP	Chicago	IL	GCG Investors III, LP	08/15/2014	10/31/2019	3,862,849	0	0	0	0	0	0	3,862,849	3,862,849	0	0	0	0
000000-00-0	North Haven Credit Partners II, LP	New York	NY	North Haven Credit Partners II, LP	12/22/2014	12/31/2019	2,416,282	0	0	0	0	0	0	2,416,282	2,416,282	0	0	0	0
000000-00-0	TCW Direct Lending, LLC	Los Angeles	CA	TCW Direct Lending, LLC	03/31/2015	12/31/2019	961,028	0	0	0	0	0	0	961,028	961,028	0	0	0	0
000000-00-0	Argosy Investment Partners V, LP	Wayne	PA	Argosy Investment Partners V, LP	04/01/2015	05/31/2019	39,458	0	0	0	0	0	0	39,458	39,458	0	0	0	0
000000-00-0	Spire Capital Partners III, LP	New York	NY	Spire Capital Partners III, LP	06/11/2015	11/30/2019	3,882,207	0	0	0	0	0	0	3,882,207	3,882,207	0	0	0	0
000000-00-0	New Canaan Funding Mezzanine VI, LP	New Canaan	CT	New Canaan Funding Mezzanine VI, LP	11/09/2015	11/30/2019	1,822,212	0	0	0	0	0	0	1,822,212	1,822,212	0	0	0	0
000000-00-0	Peninsula Fund VI, LP	Detroit	MI	Peninsula Fund VI, LP	12/09/2015	12/31/2019	433,430	0	0	0	0	0	0	433,430	433,430	0	0	0	0
000000-00-0	Falcon Strategic Partners V, LP	Boston	MA	Falcon Strategic Partners V, LP	06/13/2016	12/31/2019	5,204,849	0	0	0	0	0	0	5,204,849	5,204,849	0	0	0	0
000000-00-0	Harvest Partners SCF, LP	New York	NY	Harvest Partners SCF, LP	09/27/2016	12/31/2019	1,062,141	0	0	0	0	0	0	1,062,141	1,062,141	0	0	0	0
000000-00-0	Newstone Capital Partners III, LP	Dallas	TX	Newstone Capital Partners III, LP	11/09/2016	10/31/2019	835,929	0	0	0	0	0	0	835,929	835,929	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund III, LP	Stamford	CT	AEA Middle Market Debt Fund III, LP	12/14/2016	10/31/2019	1,360,095	0	0	0	0	0	0	1,360,095	1,360,095	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	Philadelphia	PA	LBC Credit Partners IV, LP	01/13/2017	10/31/2019	3,541,165	0	0	0	0	0	0	3,541,165	3,541,165	0	0	0	0
000000-00-0	GCG Investors IV, LP	Chicago	IL	GCG Investors IV, LP	03/14/2017	10/31/2019	960,075	0	0	0	0	0	0	960,075	960,075	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund II, LP	Darien	CT	PA Direct Credit Opportunities Fund II, LP	03/27/2017	12/31/2019	1,247,952	0	0	0	0	0	0	1,247,952	1,247,952	0	0	0	0
000000-00-0	Barings Real Estate Credit Strategies VII, LP	Hartford	CT	Barings Real Estate Credit Strategies VII, LP	03/30/2017	12/31/2019	1,376,421	0	0	0	0	0	0	1,376,421	1,376,421	0	0	0	0
000000-00-0	Morgan Stanley Prime Property Fund, LLC	New York	NY	Morgan Stanley Prime Property Fund, LLC	03/30/2017	12/31/2019	594,944	0	0	0	0	0	0	594,944	594,944	0	0	0	0
000000-00-0	Graham Partners IV, LP	Newtown Square	PA	Graham Partners IV, LP	06/20/2017	12/31/2019	556,031	0	0	0	0	0	0	556,031	556,031	0	0	0	0
000000-00-0	Siguler Guff Small Business Credit Opportunity Fund, LP	New York	NY	Siguler Guff Small Business Credit Opportunity Fund, LP	10/06/2017	12/31/2019	1,750,284	0	0	0	0	0	0	1,750,284	1,750,284	0	0	0	0
000000-00-0	Capital Partners Private Equity Income Fund III, LP	Norwalk	CT	Capital Partners Private Equity Income Fund III, LP	05/30/2018	10/31/2019	278,213	0	0	0	0	0	0	278,213	278,213	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund IV, LP	Avon	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	12/31/2019	133,126	0	0	0	0	0	0	133,126	133,126	0	0	0	0
000000-00-0	Harvest Partners SCF II, LP	New York	NY	Harvest Partners SCF II, LP	06/28/2018	11/30/2019	151,339	0	0	0	0	0	0	151,339	151,339	0	0	0	0
000000-00-0	AEA Mezzanine Fund IV, LP	Stamford	CT	AEA Mezzanine Fund IV, LP	07/23/2018	10/31/2019	625,526	0	0	0	0	0	0	625,526	625,526	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	New York	NY	Graycliff Mezzanine III, LP	10/02/2018	08/31/2019	36,212	0	0	0	0	0	0	36,212	36,212	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund IV, LP	Stamford	CT	AEA Middle Market Debt Fund IV, LP	05/31/2019	10/31/2019	0	0	0	0	0	0	0	333,966	333,966	0	0	0	0
000000-00-0	Falcon Structured Equity Partners, LP	Boston	MA	Falcon Structured Equity Partners, LP	05/06/2019	11/30/2019	0	0	0	0	0	0	0	131,234	131,234	0	0	0	0
000000-00-0	Graham Partners V, LP	Newtown Square	PA	Graham Partners V, LP	08/31/2019	11/30/2019	0	0	0	0	0	0	0	88,169	88,169	0	0	0	0
000000-00-0	Siguler Guff Small Business Credit Opportunity Fund II, LP	New York	NY	Siguler Guff Small Business Credit Opportunity Fund II, LP	10/31/2019	12/31/2019	0	0	0	0	0	0	0	79,356	79,356	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							39,180,835	(66,769)	0	0	0	(66,769)	0	39,813,560	39,813,560	0	0	0	62,611
000000-00-0	Mortgage Participation on Birkdale Village	Huntersville	NC	Metropolitan Life Insurance Co.	03/27/2014	12/31/2019	179,507	0	0	0	0	0	0	179,507	179,507	0	0	0	0
000000-00-0	Mortgage Participation on Benchmark 320 East 22nd Street	New York	NY	Metropolitan Life Insurance Co.	10/09/2014	12/31/2019	11,677	0	0	0	0	0	0	11,677	11,677	0	0	0	0
000000-00-0	Mortgage Participation on MAPS 1801 K Street, LLC	Washington	DC	Metropolitan Life Insurance Co.	01/08/2015	12/31/2019	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	278,182
000000-00-0	Mortgage Participation on Utopia Center	Queens	NY	Metropolitan Life Insurance Co.	05/01/2015	12/31/2019	53,212	0	0	0	0	0	0	53,212	53,212	0	0	0	0
000000-00-0	Mortgage Participation on Westin Bellevue Hotel	Bellevue	WA	Metropolitan Life Insurance Co.	06/18/2015	12/31/2019	176,643	0	0	0	0	0	0	176,643	176,643	0	0	0	0
000000-00-0	Mortgage Participation on Mall at Bay Plaza	Bronx	NY	Metropolitan Life Insurance Co.	08/31/2015	12/31/2019	57,922	0	0	0	0	0	0	57,922	57,922	0	0	0	0
000000-00-0	Mortgage Participation on Oak Park Mall	Overland Park	KS	Metropolitan Life Insurance Co.	10/01/2015	12/31/2019	185,401	0	0	0	0	0	0	185,401	185,401	0	0	0	0
000000-00-0	Mortgage Participation on Washington Square Mall	Portland	OR	Metropolitan Life Insurance Co.	10/29/2015	12/31/2019	15,329	0	0	0	0	0	0	15,329	15,329	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	Mortgage Participation on The Towers at Williams Square	Irving	TX	Metropolitan Life Insurance Co.	10/27/2015	12/31/2019	196,910	0	0	0	0	0	0	196,910	196,910	0	0	0	0
000000-00-0	Mortgage Participation on Grand Bohemian Hotel	Orlando	FL	Metropolitan Life Insurance Co.	02/26/2016	12/31/2019	166,003	0	0	0	0	0	0	166,003	166,003	0	0	0	0
000000-00-0	Mortgage Participation on Hyatt Regency Boston	Boston	MA	Metropolitan Life Insurance Co.	06/23/2016	12/31/2019	186,788	0	0	0	0	0	0	186,788	186,788	0	0	0	0
000000-00-0	Mortgage Participation on Hotel Van Zandt	Austin	TX	Metropolitan Life Insurance Co.	10/05/2017	12/31/2019	12,767	0	0	0	0	0	0	12,767	12,767	0	0	0	0
2999999. Collateral Loans - Unaffiliated							11,242,159	0	0	0	0	0	0	11,242,159	11,242,159	0	0	0	278,182
4899999. Total - Unaffiliated							50,422,994	(66,769)	0	0	0	(66,769)	0	51,055,719	51,055,719	0	0	0	340,793
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							50,422,994	(66,769)	0	0	0	(66,769)	0	51,055,719	51,055,719	0	0	0	340,793

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-QQ-4	U.S. Treasury Notes				1	1,074,059	135.0350	1,161,301	860,000	1,056,513	0	(6,533)	0	0	4.375	2.929	MN	4,858	37,625	03/29/2017	05/15/2041
912810-QU-5	U.S. Treasury Notes				1	828,006	113.6560	812,640	715,000	816,082	0	(3,468)	0	0	3.125	2.306	FA	8,440	22,344	06/15/2016	02/15/2042
912810-QX-9	U.S. Treasury Notes				1	5,965,954	107.0200	6,755,102	6,312,000	6,011,625	0	9,015	0	0	2.750	3.041	FA	65,564	173,580	09/18/2018	08/15/2042
912810-RE-0	U.S. Treasury Notes				1	1,013,728	123.1450	1,046,733	850,000	997,806	0	(4,332)	0	0	3.625	2.645	FA	11,638	30,813	03/04/2016	02/15/2044
912810-RH-3	U.S. Treasury Notes				1	569,668	114.0040	649,823	570,000	569,719	0	6	0	0	3.125	3.128	FA	6,728	17,813	10/03/2014	08/15/2044
912810-RM-2	U.S. Treasury Notes				1	1,227,251	111.8950	1,398,688	1,250,000	1,229,530	0	525	0	0	3.000	3.094	MN	4,842	37,500	06/17/2015	05/15/2045
912810-RT-7	U.S. Treasury Notes				1	7,114,067	97.4300	7,726,199	7,930,000	7,158,588	0	17,739	0	0	2.250	2.764	FA	67,394	149,063	09/16/2019	08/15/2046
912810-SJ-8	U.S. Treasury Notes				1	1,481,230	97.2810	1,459,215	1,500,000	1,481,293	0	62	0	0	2.250	2.308	FA	12,748	0	12/16/2019	08/15/2049
912828-2A-7	U.S. Treasury Notes				1	283,817	98.0660	294,198	300,000	288,033	0	1,664	0	0	1.500	2.150	FA	1,700	4,500	06/05/2017	08/15/2026
912828-2D-1	U.S. Treasury Notes				1	1,482,422	99.0780	1,486,170	1,500,000	1,482,588	0	167	0	0	1.375	1.703	FA	6,969	0	12/18/2019	08/31/2023
912828-2P-4	U.S. Treasury Notes				1	176,463	100.7070	176,237	175,000	175,783	0	(294)	0	0	1.875	1.697	JJ	1,373	3,281	08/29/2017	07/31/2022
912828-3F-5	U.S. Treasury Notes				1	7,027,417	102.8440	7,430,479	7,225,000	7,062,811	0	18,360	0	0	2.250	2.567	MN	20,990	162,563	12/21/2018	11/15/2027
912828-3P-3	U.S. Treasury Notes				1	1,478,086	102.6640	1,539,960	1,500,000	1,483,909	0	2,989	0	0	2.250	2.480	JD	93	33,750	01/11/2018	12/31/2024
912828-3W-8	U.S. Treasury Notes				1	1,836,689	106.6130	1,993,663	1,870,000	1,840,693	0	3,146	0	0	2.750	2.968	FA	19,424	51,425	10/18/2018	02/15/2028
912828-4M-9	U.S. Treasury Notes				1	5,253,400	105.8950	5,421,824	5,120,000	5,251,199	0	(2,564)	0	0	2.875	2.353	AO	25,073	82,800	12/16/2019	04/30/2025
912828-NT-3	U.S. Treasury Notes	SD			1	461,206	100.6020	467,799	465,000	464,732	0	422	0	0	2.625	2.719	FA	4,611	12,206	09/09/2010	08/15/2020
912828-NT-3	U.S. Treasury Notes				1	1,497,678	100.6020	1,519,090	1,510,000	1,509,129	0	1,371	0	0	2.625	2.719	FA	14,972	39,638	09/09/2010	08/15/2020
912828-T9-1	U.S. Treasury Notes				1	3,448,396	99.9100	3,606,751	3,610,000	3,516,382	0	23,086	0	0	1.625	2.337	AO	9,992	58,663	12/28/2016	10/31/2023
912828-U2-4	U.S. Treasury Notes				1	10,543,750	101.1600	11,127,600	11,000,000	10,657,773	0	45,092	0	0	2.000	2.496	MN	28,407	220,000	12/22/2017	11/15/2026
912828-V2-3	U.S. Treasury Notes				1	100,500	102.2770	102,277	100,000	100,294	0	(71)	0	0	2.250	2.171	JD	12	2,250	01/11/2017	12/31/2023
912828-V9-8	U.S. Treasury Notes				1	97,785	102.8090	102,809	100,000	98,355	0	209	0	0	2.250	2.504	FA	850	2,250	03/17/2017	02/15/2027
912828-W4-8	U.S. Treasury Notes				1	98,852	101.8560	101,856	100,000	99,290	0	160	0	0	2.125	2.305	FA	718	2,125	03/17/2017	02/29/2024
912828-WE-6	U.S. Treasury Notes	SD			1	1,053,511	104.0820	1,118,882	1,075,000	1,065,834	0	2,201	0	0	2.750	2.985	MN	3,817	29,563	12/30/2013	11/15/2023
912828-WE-6	U.S. Treasury Notes				1	3,283,034	104.0820	3,486,747	3,350,000	3,321,436	0	6,858	0	0	2.750	2.985	MN	11,895	92,122	12/30/2013	11/15/2023
912828-YB-0	U.S. Treasury Notes				1	1,771,711	97.4960	1,754,928	1,800,000	1,772,139	0	428	0	0	1.625	1.801	FA	11,048	0	12/12/2019	08/15/2029
912828-YS-3	U.S. Treasury Notes				1	2,367,375	98.5700	2,365,680	2,400,000	2,367,484	0	108	0	0	1.750	1.901	MN	5,423	0	12/18/2019	11/15/2029
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						61,536,055	XXX	65,106,651	63,187,000	61,879,020	0	116,346	0	0	XXX	XXX	XXX	349,579	1,265,874	XXX	XXX
36179U-MN-9	Ginnie Mae G2MA5765			4	1FE	1,240,644	105.3680	1,247,778	1,184,209	1,248,320	0	7,676	0	0	5.000	3.324	MON	4,934	49,342	02/13/2019	02/20/2049
36202E-T2-5	Ginnie Mae G24169			4	1FE	320,791	111.4060	321,602	288,676	326,196	0	(2,256)	0	0	5.500	2.539	MON	1,323	15,877	10/17/2014	06/20/2038
3620AR-3K-5	Ginnie Mae GN738002			4	1FE	1,469,877	106.6140	1,474,912	1,383,413	1,464,930	0	(9,666)	0	0	4.000	2.694	MON	4,611	55,337	11/19/2013	02/15/2041
3622A2-CH-3	Ginnie Mae GN783672			4	1FE	1,411,510	103.1550	1,392,509	1,349,919	1,413,075	0	(2,395)	0	0	3.000	2.145	MON	3,375	40,498	11/07/2016	10/15/2042
36241K-ZW-1	Ginnie Mae GN782557			4	1FE	105,221	110.7350	106,957	96,588	107,536	0	(579)	0	0	5.000	2.604	MON	402	4,829	01/30/2013	01/15/2039
36296U-SX-9	Ginnie Mae GN701734			4	1FE	142,889	108.7740	151,948	139,691	143,575	0	(520)	0	0	4.500	3.842	MON	524	6,286	04/01/2009	03/15/2039
38377L-LN-6	Ginnie Mae GNR2010116GW			4	1FE	310,348	101.6330	312,293	307,275	308,841	0	(1,187)	0	0	3.000	2.636	MON	768	9,218	10/07/2013	12/20/2039
38377T-GQ-8	Ginnie Mae GNR201111PC			4	1FE	102,038	99.7140	99,997	100,283	100,965	0	(619)	0	0	2.000	1.348	MON	167	2,006	04/18/2013	04/20/2040
38377T-MF-5	Ginnie Mae GNR20113JC			4	1FE	571,717	100.5450	588,064	584,877	574,850	0	3,398	0	0	2.500	3.186	MON	1,218	14,622	11/05/2013	07/20/2040
38378F-GE-4	Ginnie Mae GNR20139PT			4	1FE	185,033	102.3110	180,563	176,485	187,221	0	(1,041)	0	0	3.000	1.672	MON	441	5,294	01/24/2013	01/20/2043
38378V-2P-9	Ginnie Mae GNR2013117B			4	1FE	2,291,533	100.5030	2,397,460	2,385,461	2,349,783	0	17,359	0	0	3.000	3.587	MON	5,964	71,564	09/11/2014	10/20/2040
38380T-PZ-3	Ginnie Mae GNR2016173CT			4	1FE	1,375,430	99.3120	1,350,353	1,359,708	1,375,384	0	(45)	0	0	3.000	2.831	MON	3,399	0	12/18/2019	10/20/2045
38380Y-R4-9	Ginnie Mae GNR2018122HA			4	1FE	3,861,857	102.2730	3,960,156	3,872,142	3,863,142	0	1,124	0	0	3.500	3.562	MON	11,294	135,525	09/25/2018	05/20/2045
38381R-3C-1	Ginnie Mae GNR201938JG			4	1FE	4,778,601	100.8350	4,807,985	4,768,171	4,775,508	0	(3,092)	0	0	3.000	2.901	MON	11,920	107,284	03/27/2019	03/20/2049
38381V-SN-1	Ginnie Mae GNR201961KU			4	1FE	11,894,656	103.0590	12,052,306	11,694,569	11,842,752	0	(51,905)	0	0	3.500	2.641	MON	34,109	238,764	05/10/2019	05/01/2049
38382A-NY-7	Ginnie Mae GNR2019125EA			4	1FE	15,381,599	100.4050	15,509,183	15,446,626	15,380,121	0	(1,479)	0	0	2.500	2.614	MON	32,183	64,361	09/18/2019	10/20/2049
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						45,443,744	XXX	45,954,066	45,138,093	45,462,199	0	(45,227)	0	0	XXX	XXX	XXX	116,632	820,807	XXX	XXX
0599999. Total - U.S. Government Bonds						106,979,799	XXX	111,060,717	108,325,093	107,341,219	0	71,119	0	0	XXX	XXX	XXX	466,211	2,086,681	XXX	XXX
74815H-CF-7	Province of Quebec Yankee Bond		A		1FE	120,158	127.9720	127,972	100,000	109,682	0	(1,250)	0	0	7.500	5.649	AO	1,583	7,500	02/20/2009	04/15/2026
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						120,158	XXX	127,972	100,000	109,682	0	(1,250)	0	0	XXX	XXX	XXX	1,583	7,500	XXX	XXX
1099999. Total - All Other Government Bonds						120,158	XXX	127,972	100,000	109,682	0	(1,250)	0	0	XXX	XXX	XXX	1,583	7,500	XXX	XXX
011770-T7-9	Alaska State Taxable - G.O.			1	1FE	250,000	116.3620	290,905	250,000	250,000	0	0	0	0	5.242	5.242	FA	5,460	13,105	12/08/2010	08/01/2026
041042-RT-1	Arkansas State Taxable - G.O.				1FE	4,335,000	101.2080	4,387,367	4,335,000	4,335,000	0	0	0	0	4.100	4.100	JJ	88,868	177,735	06/11/2010	07/01/2020
041042-WJ-7	Arkansas State Taxable - G.O.				1FE	3,451,524	101.8260	3,502,814	3,440,000	3,442,505	0	(1,610)	0	0	3.000	2.950	JJ	51,600	103,200	11/14/2013	07/01/2021
041042-WK-4	Arkansas State Taxable - G.O.				1FE	3,535,000	103.0710	3,643,560	3,535,000	3,535,000	0	0	0	0	3.100	3.100	JJ	54,793	109,585	11/14/2013	07/01/2022
13063B-FV-9	California State Taxable - G.O.			2	1FE	1,123,907	100.9460	958,987	950,000	954,497	0	(26,686)	0	0	7.950	5.006	MS	25,175	75,525	08/15/2012	03/01/2036
13063B-JC-7	California State Taxable - G.O.			1	1FE	1,329,980	165.0710	1,650,710	1,000,000	1,284,163	0	(7,309)	0	0	7.600	5.326	MN	12,667	76,000	08/15/2012	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063D-GB-8	California State Taxable - G.O.				1FE	2,492,150	106.1920	2,654,800	2,500,000	2,493,757	0	1,067	0	0	3.375	3.427	AO	21,094	84,375	07/10/2018	04/01/2025
13063D-GC-6	California State Taxable - G.O.				1FE	3,364,204	107.6760	3,607,146	3,350,000	3,362,071	0	(1,244)	0	0	3.500	3.449	AO	29,313	117,250	04/18/2018	04/01/2028
20772G-4V-7	Connecticut State Taxable - G.O.			1	1FE	1,811,010	102.5770	1,538,655	1,500,000	1,538,623	0	(41,361)	0	0	4.950	2.094	JD	6,188	74,250	12/31/2012	12/01/2020
20772G-4W-5	Connecticut State Taxable - G.O.			1	1FE	3,438,440	105.4740	3,164,220	3,000,000	3,135,832	0	(68,221)	0	0	5.100	2.659	JD	12,750	153,000	01/08/2016	12/01/2021
20772G-5P-9	Connecticut State Taxable - G.O.			2	1FE	1,000,000	100.7920	1,007,920	1,000,000	1,000,000	0	0	0	0	5.027	5.027	AO	12,568	50,270	04/20/2010	04/01/2024
246380-7M-5	Delaware State Taxable - G.O.	SD		1	1FE	10,668,443	109.9750	11,299,931	10,275,000	10,484,250	0	(28,784)	0	0	4.100	3.738	JJ	210,638	421,275	12/31/2012	07/01/2026
419791-3D-8	Hawaii State Taxable - G.O.			1	1FE	175,000	100.4850	175,849	175,000	175,000	0	0	0	0	2.750	2.750	FA	2,005	4,813	11/06/2013	08/01/2020
419791-3E-6	Hawaii State Taxable - G.O.			1	1FE	330,000	101.8460	336,092	330,000	330,000	0	0	0	0	3.100	3.100	FA	4,263	10,230	11/12/2013	08/01/2021
419791-3W-6	Hawaii State Taxable - G.O.			1	1FE	265,000	101.8460	269,892	265,000	265,000	0	0	0	0	3.100	3.100	FA	3,423	8,215	11/06/2013	08/01/2021
594610-6Y-8	Michigan State Taxable - G.O.				1FE	1,187,890	100.7920	1,138,950	1,130,000	1,137,304	0	(25,158)	0	0	4.300	2.024	AO	10,258	48,590	12/21/2017	04/15/2020
594612-BB-8	Michigan State Taxable - G.O.			2	1FE	4,389,518	102.0340	4,489,496	4,400,000	4,388,244	0	1,754	0	0	2.850	2.898	MN	16,023	125,400	12/21/2018	05/15/2025
605580-6J-3	Mississippi State Taxable - G.O.			1	1FE	500,000	104.0550	520,275	500,000	500,000	0	0	0	0	3.931	3.931	MN	3,276	19,655	10/21/2010	11/01/2021
605581-DV-6	Mississippi State Taxable - G.O.			1	1FE	2,027,120	101.0460	2,020,920	2,000,000	2,004,450	0	(4,753)	0	0	2.881	2.633	JD	4,802	57,620	01/02/2015	12/01/2020
605581-DW-4	Mississippi State Taxable - G.O.			1	1FE	2,000,000	102.8300	2,056,600	2,000,000	2,000,000	0	0	0	0	3.252	3.252	JD	5,420	65,040	11/14/2013	12/01/2021
612103-RF-0	Montana State Taxable - G.O.			2	1FE	1,020,513	101.2220	1,012,220	1,000,000	1,000,971	0	(3,055)	0	0	4.050	3.735	FA	16,875	40,500	12/31/2012	08/01/2024
612103-RG-8	Montana State Taxable - G.O.			2	1FE	458,388	101.2880	455,796	450,000	450,285	0	(1,274)	0	0	4.200	3.909	FA	7,875	18,900	12/31/2012	08/01/2025
612103-RJ-2	Montana State Taxable - G.O.	SD		2	1FE	401,662	101.4380	405,752	400,000	400,407	0	(1,619)	0	0	4.550	4.132	FA	7,583	18,200	12/21/2018	08/01/2027
612103-RJ-2	Montana State Taxable - G.O.			2	1FE	888,678	101.4380	897,726	885,000	885,901	0	(3,583)	0	0	4.550	4.132	FA	16,778	40,268	12/21/2018	08/01/2027
612103-RK-9	Montana State Taxable - G.O.	SD		2	1FE	1,006,558	101.4880	1,014,880	1,000,000	1,000,511	0	(3,438)	0	0	4.650	4.296	FA	19,375	46,500	12/21/2017	08/01/2028
612103-RK-9	Montana State Taxable - G.O.			2	1FE	342,230	101.4880	345,059	340,000	340,174	0	(1,169)	0	0	4.650	4.296	FA	6,588	15,810	12/21/2017	08/01/2028
644682-D8-6	New Hampshire State Taxable - G.O.	SD		1	1FE	5,791,450	111.9200	5,596,000	5,000,000	5,308,114	0	(67,651)	0	0	5.000	3.400	MS	83,333	250,000	12/30/2011	03/01/2024
644682-M7-8	New Hampshire State Taxable - G.O.			1	1FE	4,917,050	108.0300	5,401,500	5,000,000	4,963,629	0	5,893	0	0	3.900	4.051	JD	16,250	195,000	08/27/2010	06/01/2025
649791-GW-4	New York State Taxable - G.O.				1FE	106,668	101.8440	101,844	100,000	102,476	0	(1,236)	0	0	3.000	1.706	JD	133	3,000	07/15/2016	12/15/2021
68608K-NE-4	Oregon State Taxable - G.O.			1	1FE	48,824	110.0960	44,038	40,000	45,258	0	(1,064)	0	0	5.742	2.676	FA	957	2,297	07/15/2016	08/01/2024
68608K-ZY-7	Oregon State Taxable - G.O.	SD		1	1FE	1,221,680	114.3930	1,143,930	1,000,000	1,108,168	0	(17,630)	0	0	4.961	2.852	FA	20,671	49,610	12/31/2012	08/01/2025
882722-KE-0	Texas State Taxable - G.O.			1	1FE	2,225,000	118.4990	2,636,603	2,225,000	2,225,000	0	0	0	0	5.367	5.367	AO	29,854	119,416	08/19/2009	04/01/2029
882723-PT-0	Texas State Taxable - G.O.			2	1FE	5,131,110	105.6070	5,280,350	5,000,000	5,073,969	0	(14,298)	0	0	3.293	2.957	AO	41,163	164,650	12/21/2017	10/01/2025
917542-QR-6	Utah State Taxable - G.O.			1	1FE	950,000	105.8690	1,005,756	950,000	950,000	0	0	0	0	4.554	4.554	JJ	21,632	43,262	09/16/2009	07/01/2024
924258-VU-7	Vermont State Taxable - G.O.			2	1FE	2,037,040	101.3340	2,026,680	2,000,000	2,014,176	0	(22,227)	0	0	3.950	2.792	FA	29,844	79,000	12/21/2018	08/15/2024
97705L-WR-4	Wisconsin State Taxable - G.O.			2	1FE	2,743,803	101.0470	2,778,792	2,750,000	2,746,406	0	287	0	0	5.500	5.518	MN	25,204	151,250	08/28/2009	05/01/2029
97705M-NW-1	Wisconsin State Taxable - G.O.			1	1FE	3,000,000	98.5010	2,955,030	3,000,000	3,000,000	0	0	0	0	2.531	2.531	MN	12,866	0	10/02/2019	05/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						79,964,840	XXX	81,817,045	77,075,000	78,231,141	0	(334,369)	0	0	XXX	XXX	XXX	937,565	3,032,796	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						79,964,840	XXX	81,817,045	77,075,000	78,231,141	0	(334,369)	0	0	XXX	XXX	XXX	937,565	3,032,796	XXX	XXX
03588E-4G-5	Anne Arundel Cnty MD Taxable - G.O.			2	1FE	528,155	100.9850	504,925	500,000	501,213	0	(4,754)	0	0	6.000	5.000	AO	7,500	30,000	07/11/2013	04/01/2040
041431-GE-1	Arlington Cnty VA Taxable - G.O.	SD		2	1FE	740,000	101.7590	753,017	740,000	740,000	0	0	0	0	4.593	4.593	FA	12,840	33,988	07/29/2010	08/15/2024
041431-GE-1	Arlington Cnty VA Taxable - G.O.			2	1FE	1,860,000	101.7590	1,892,717	1,860,000	1,860,000	0	0	0	0	4.593	4.593	FA	32,273	85,430	07/29/2010	08/15/2024
048159-FY-8	Atlanta TX Indep.School Dist. Taxable - G.O.			2	1FE	1,000,000	101.5050	1,015,050	1,000,000	1,000,000	0	0	0	0	4.315	4.315	FA	16,301	43,150	08/25/2010	08/15/2025
052396-UU-0	Austin TX Taxable - G.O.			1	1FE	1,152,482	108.3920	1,100,179	1,015,000	1,086,494	0	(14,008)	0	0	4.746	3.112	MS	16,057	48,172	01/02/2015	09/01/2024
052396-UV-8	Austin TX Taxable - G.O.			1	1FE	1,000,000	119.6010	1,196,010	1,000,000	1,000,000	0	0	0	0	5.310	5.310	MS	17,700	53,100	08/28/2009	09/01/2029
100853-LJ-7	Boston MA Taxable - G.O.			2	1FE	1,538,306	100.8550	1,553,167	1,540,000	1,539,178	0	110	0	0	4.950	4.960	AO	19,058	76,230	03/22/2010	04/01/2026
100853-LK-4	Boston MA Taxable - G.O.			2	1FE	3,121,134	100.8760	3,031,324	3,005,000	3,008,300	0	(17,708)	0	0	5.050	4.441	AO	37,938	151,753	12/31/2012	04/01/2027
118565-WG-1	Bucks Cnty PA Taxable - G.O.			2	1FE	4,000,000	100.1010	4,004,040	4,000,000	4,000,000	0	0	0	0	2.270	2.270	JD	4,036	90,800	05/01/2013	12/15/2022
165573-ZM-1	Chester Cnty PA Taxable - G.O.				1FE	1,000,000	100.1270	1,001,270	1,000,000	1,000,000	0	0	0	0	2.692	2.692	FA	10,170	26,920	11/14/2013	02/15/2020
199507-2V-5	Columbus OH School Dist. Taxable - G.O.				1FE	1,137,520	111.0380	1,110,380	1,000,000	1,064,854	0	(15,298)	0	0	5.000	3.223	JD	4,167	50,000	11/07/2014	12/01/2023
199507-2W-3	Columbus OH School Dist. Taxable - G.O.				1FE	1,141,380	112.9680	1,129,680	1,000,000	1,075,454	0	(13,906)	0	0	5.000	3.323	JD	4,167	50,000	11/07/2014	12/01/2024
212204-JQ-5	Contra Costa CA Cmnty Clg Dis. Taxable - G.O.			2	1FE	1,000,000	95.4390	954,390	1,000,000	1,000,000	0	0	0	0	2.613	2.613	FA	7,912	0	08/29/2019	08/01/2034
220112-4F-0	City of Corpus Christi TX Taxable - G.O.			2	1FE	6,625,000	101.5440	6,727,290	6,625,000	6,625,000	0	0	0	0	2.652	2.652	MS	58,565	175,695	12/13/2012	03/01/2023
235308-RA-3	Dallas TX School Dist. Taxable - G.O.			2	1FE	3,797,910	104.9860	3,149,580	3,000,000	3,121,098	0	(104,858)	0	0	6.450	2.770	FA	73,100	193,500	12/27/2012	02/15/2035
235308-UL-5	Dallas TX School Dist. Taxable - G.O.			2	1FE	775,000	109.9460	852,082	775,000	775,000	0	0	0	0	5.049	5.049	FA	14,782	39,130	12/06/2013	08/15/2033
249174-XB-4	Denver City & Cnty Sch. Dist. Taxable - G.O.				1FE	991,960	105.4810	1,054,810	1,000,000	993,054	0	1,061	0	0	3.069	3.199	JD	2,558	30,690	12/21/2018	12/01/2025
258147-QU-4	Dorchester Cnty SC Taxable - G.O.			2	1FE	2,518,225	100.3350	2,508,375	2,500,000	2,500,000	0	(812)	0	0	5.700	5.599	MN	23,750	142,500	08/26/2009	05/01/2029
266705-B5-0	Durham Cnty NC Taxable - G.O.			2	1FE	1,329,312	102.2580	1,247,548	1,220,000	1,232,921	0	(15,086)	0	0	4.455	3.155	MN	9,059	54,351	12/31/2012	11/01/2025
408072-GW-0	Hamilton Township NJ Taxable - G.O.				1FE	3,040,000	100.7110	3,061,614	3,040,000	3,040,000	0	0	0	0	2.300	2.300	FA	26,414	69,920	12/12/2012	08/15/2022
408072-GY-6	Hamilton Township NJ Taxable - G.O.			2	1FE	1,084,182	100.9400	1,110,340	1,100,000	1,093,104	0	1,380	0	0	2.625	2.770	FA	10,908	28,875	12/18/2012	08/15/2024
429740-T3-7	High Point NC Taxable - G.O.			2	1FE	690,000	101.0710	697,390	690,000	690,000	0	0	0	0	4.949	4.949	JD	2,846	34,148	06/15/2010	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
447025-JP-3	Huntsville AL Taxable - G.O.			2	1FE	2,935,000	101.6800	2,984,308	2,935,000	2,935,000	0	0	0	0	4.586	4.586	MS	44,866	134,599	09/02/2010	09/01/2026
478718-D8-9	Johnson Cnty KS USD Taxable - G.O.			2	1FE	1,124,260	101.9480	1,019,480	1,000,000	1,011,858	0	(17,413)	0	0	4.650	2.835	MS	15,500	46,500	12/31/2012	09/01/2022
478718-E2-1	Johnson Cnty KS USD Taxable - G.O.			2	1FE	945,000	102.1770	965,573	945,000	945,000	0	0	0	0	5.000	5.000	MS	15,750	47,250	06/18/2010	09/01/2024
478718-E3-9	Johnson Cnty KS USD Taxable - G.O.			2	1FE	805,000	102.2750	823,314	805,000	805,000	0	0	0	0	5.150	5.150	MS	13,819	41,458	06/18/2010	09/01/2025
494890-YJ-9	King Cnty WA Sch. Dist. Taxable - G.O.			2	1FE	1,220,000	100.0000	1,220,000	1,220,000	1,220,000	0	0	0	0	5.300	5.300	JD	5,388	64,660	01/13/2010	12/01/2025
495224-R7-4	King Cnty WA Sch. Dist. Taxable - G.O.			2	1FE	2,563,860	101.4010	2,535,025	2,500,000	2,504,496	0	(10,498)	0	0	5.500	5.056	JD	11,458	137,500	12/31/2013	12/01/2027
524426-TG-8	Leesburg VA Taxable - G.O.			2	1FE	2,752,378	100.3190	2,758,773	2,750,000	2,750,267	0	(255)	0	0	5.710	5.700	FA	65,427	157,025	10/16/2009	02/01/2026
561076-G5-3	Malden MA Taxable - G.O.			2	1FE	413,658	101.4420	426,056	420,000	417,111	0	535	0	0	2.750	2.900	JD	513	11,550	12/18/2012	12/15/2024
561076-G6-1	Malden MA Taxable - G.O.			2	1FE	413,284	101.3530	425,683	420,000	416,592	0	514	0	0	2.900	3.050	JD	541	12,180	12/18/2012	12/15/2025
562333-FH-2	Manchester NH Taxable - G.O.			2	1FE	1,066,443	101.1610	1,062,191	1,050,000	1,050,849	0	(1,980)	0	0	5.000	4.801	JD	4,375	52,500	06/03/2010	06/01/2025
562333-FS-8	Manchester NH Taxable - G.O.			2	1FE	1,015,140	101.4610	1,014,610	1,000,000	1,000,976	0	(1,885)	0	0	5.000	4.800	JJ	25,000	50,000	12/03/2010	07/01/2024
587839-UY-5	Mercer Cnty NJ Taxable - G.O.			2	1FE	30,823	100.3800	30,114	30,000	30,000	0	0	0	0	5.500	5.500	FA	688	1,650	07/15/2016	02/01/2020
591852-QS-0	Metropolitan Council MN Taxable - G.O.				1FE	1,000,000	102.0250	1,020,250	1,000,000	1,000,000	0	0	0	0	4.000	4.000	JD	3,333	40,000	12/03/2010	12/01/2020
610767-QH-1	Monroe Cnty PA Taxable - G.O.			2	1FE	1,656,958	108.4980	1,773,942	1,635,000	1,641,219	0	(1,884)	0	0	5.800	5.658	JD	4,215	94,830	03/19/2009	12/15/2022
613478-KE-5	Montgomery Cnty OH Taxable - G.O.				1FE	1,364,431	100.7740	1,325,178	1,315,000	1,323,049	0	(8,621)	0	0	2.750	2.071	JD	3,014	36,163	01/02/2015	12/01/2020
613478-KF-2	Montgomery Cnty OH Taxable - G.O.				1FE	1,463,853	102.0550	1,510,414	1,480,000	1,475,743	0	2,123	0	0	3.000	3.156	JD	3,700	44,400	12/31/2013	12/01/2021
613478-KG-0	Montgomery Cnty OH Taxable - G.O.				1FE	1,175,830	103.8640	1,184,050	1,140,000	1,161,675	0	(7,069)	0	0	3.250	2.569	JD	3,088	37,050	12/21/2017	12/01/2022
64327T-AU-2	New Castle Cnty DE Taxable - G.O.			1	1FE	2,185,394	104.4770	2,052,973	1,965,000	2,026,623	0	(23,245)	0	0	3.756	2.473	JJ	34,032	73,805	08/15/2012	07/15/2022
64327T-AX-6	New Castle Cnty DE Taxable - G.O.			1	1FE	1,000,000	109.8980	1,098,980	1,000,000	1,000,000	0	0	0	0	4.206	4.206	JJ	19,394	42,060	09/21/2010	07/15/2025
64966H-YE-4	New York City NY Taxable - G.O.			1	1FE	2,217,140	106.1110	2,122,220	2,000,000	2,064,044	0	(27,971)	0	0	5.024	3.475	MS	33,493	100,480	01/17/2014	03/01/2022
64966J-AM-8	New York City NY Taxable - G.O.			1	1FE	3,259,620	105.8450	3,175,350	3,000,000	3,056,603	0	(27,808)	0	0	5.237	4.201	JD	13,093	157,110	06/30/2011	12/01/2021
64966M-EC-9	New York City NY Taxable - G.O.			2	1FE	4,336,110	100.2140	4,459,523	4,450,000	4,346,440	0	10,097	0	0	2.690	2.993	FA	49,877	119,705	12/21/2018	08/01/2028
64966M-EH-8	New York City NY Taxable - G.O.			1	1FE	961,030	100.7500	1,007,500	1,000,000	969,346	0	4,156	0	0	2.460	2.976	FA	10,250	24,600	12/21/2017	08/01/2026
655867-JD-2	Norfolk VA Taxable - G.O.			1	1FE	4,466,620	109.2030	4,368,120	4,000,000	4,159,991	0	(47,550)	0	0	5.050	3.686	MS	67,333	202,000	12/31/2012	03/01/2023
655867-RW-1	Norfolk VA Taxable - G.O.			1	1FE	525,000	100.6080	528,192	525,000	525,000	0	0	0	0	2.764	2.764	FA	6,046	14,511	10/18/2013	08/01/2020
655867-RX-9	Norfolk VA Taxable - G.O.			1	1FE	1,560,360	102.1050	1,531,575	1,500,000	1,515,417	0	(9,436)	0	0	3.085	2.420	FA	19,281	46,275	01/02/2015	08/01/2021
655867-ZD-4	Norfolk VA Taxable - G.O.			2	1FE	2,800,000	99.0960	2,774,688	2,800,000	2,800,000	0	0	0	0	2.804	2.804	AO	29,660	0	08/02/2019	10/01/2033
727199-KH-3	PlanoTX Indep. Sch. Dist. Taxable - G.O.			2	1FE	5,391,045	100.3520	4,766,720	4,750,000	4,750,000	0	(13,637)	0	0	6.170	3.792	FA	110,717	293,075	12/31/2012	02/15/2029
741701-H2-5	Prince Georges Cnty MD Taxable - G.O.	SD		2	1FE	5,007,515	101.7840	5,043,397	4,955,000	4,960,240	0	(7,283)	0	0	4.150	3.996	MS	60,547	205,633	12/31/2012	09/15/2026
776154-UA-2	Romeoville IL Taxable - G.O.				1FE	1,110,000	102.4190	1,136,851	1,110,000	1,110,000	0	0	0	0	3.500	3.500	JD	108	38,850	07/11/2013	12/30/2021
795574-SD-5	Salt Lake City UT Taxable - G.O.			2	1FE	1,131,020	101.4700	1,014,700	1,000,000	1,008,863	0	(19,113)	0	0	5.120	3.135	JD	2,276	51,200	12/31/2012	06/15/2026
795574-SE-3	Salt Lake City UT Taxable - G.O.			2	1FE	1,510,000	101.5150	1,532,877	1,510,000	1,510,000	0	0	0	0	5.220	5.220	JD	3,503	78,822	04/21/2010	06/15/2027
795574-SF-0	Salt Lake City UT Taxable - G.O.			2	1FE	1,560,000	101.5590	1,584,320	1,560,000	1,560,000	0	0	0	0	5.320	5.320	JD	3,689	82,992	04/21/2010	06/15/2028
796237-VN-2	San Antonio TX Taxable - G.O.	SD		2	1FE	5,000,000	101.8820	5,094,100	5,000,000	5,000,000	0	0	0	0	5.164	5.164	FA	107,583	258,200	06/16/2010	08/01/2025
797661-XF-7	San Francisco CA BART District Taxable - G.O.			2	1FE	500,000	100.5860	502,930	500,000	500,000	0	0	0	0	2.922	2.922	FA	5,560	0	07/31/2019	08/01/2034
797661-XG-5	San Francisco CA BART District Taxable - G.O.			2	1FE	3,400,000	101.0410	3,435,394	3,400,000	3,400,000	0	0	0	0	3.145	3.145	FA	40,693	0	07/31/2019	08/01/2037
799017-UY-2	San Mateo CA School District Taxable - G.O.				1FE	1,295,985	103.0850	1,355,568	1,315,000	1,299,496	0	1,767	0	0	2.879	3.053	MS	12,620	37,859	12/21/2017	09/01/2027
833085-5E-9	Snohomish County WA Taxable - G.O.				1FE	894,027	107.4040	945,155	880,000	892,423	0	(1,558)	0	0	3.650	3.419	JD	2,677	31,852	12/21/2018	12/01/2026
833085-5F-6	Snohomish County WA Taxable - G.O.				1FE	925,625	108.1420	984,092	910,000	924,074	0	(1,506)	0	0	3.750	3.524	JD	2,844	33,841	12/21/2018	12/01/2027
839856-Z9-5	South San Antonio TX ISD Taxable - G.O.				1FE	108,380	102.4270	102,427	100,000	101,680	0	(1,003)	0	0	3.500	2.437	FA	1,322	3,500	09/28/2012	08/15/2021
849476-LE-4	Spring Branch TX IDS Taxable - G.O.			2	1FE	2,289,660	100.3390	2,006,780	2,000,000	2,000,000	0	(4,165)	0	0	5.892	3.378	FA	49,100	117,840	08/15/2012	02/01/2039
930863-S2-2	Wake Cnty NC Taxable - G.O.			2	1FE	996,510	100.7780	1,007,780	1,000,000	998,005	0	189	0	0	5.150	5.180	AO	12,875	51,500	03/16/2010	04/01/2028
930863-U2-9	Wake Cnty NC Taxable - G.O.	SD		2	1FE	336,914	101.4370	329,670	325,000	325,778	0	(1,731)	0	0	5.100	4.545	JD	1,381	16,575	12/31/2012	06/01/2027
930863-U2-9	Wake Cnty NC Taxable - G.O.			2	1FE	1,736,401	101.4370	1,699,070	1,675,000	1,679,012	0	(8,923)	0	0	5.100	4.545	JD	7,119	85,425	12/31/2012	06/01/2027
938429-S5-7	Washington Cnty OR Sch. Dist. Taxable - G.O.			2	1FE	2,000,000	105.8840	2,117,680	2,000,000	2,000,000	0	0	0	0	3.227	3.227	JD	2,868	64,540	04/27/2017	06/15/2028
941247-Z3-5	Waterbury CT Taxable - G.O.				1FE	1,000,000	103.2000	1,032,000	1,000,000	1,000,000	0	0	0	0	3.991	3.991	JD	3,326	39,910	11/21/2013	12/01/2021
963439-YA-6	White Bear Lake MN Sch. Dist. Taxable - G.O.				1FE	845,986	103.4450	879,283	850,000	850,597	0	(598)	0	0	5.000	4.930	FA	17,708	42,500	07/15/2016	02/01/2021
969871-2B-7	Williamson Cnty TN Taxable - G.O.			2	1FE	1,307,041	100.9360	1,110,292	1,100,000	1,107,735	0	(30,670)	0	0	5.450	2.586	AO	14,987	59,950	12/31/2012	04/01/2029
975672-5L-6	Winston Salem NC Taxable - G.O.			2	1FE	525,000	101.0550	530,539	525,000	525,000	0	0	0	0	4.900	4.900	JD	2,144	25,723	06/17/2010	06/01/2023
975672-5M-4	Winston Salem NC Taxable - G.O.			2	1FE	525,000	101.0670	530,602	525,000	525,000	0	0	0	0	5.000	5.000	JD	2,188	26,250	06/17/2010	06/01/2024
975672-5N-2	Winston Salem NC Taxable - G.O.			2	1FE	525,000	101.0700	530,618	525,000	525,000	0	0	0	0	5.100	5.100	JD	2,231	26,775	06/17/2010	06/01/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						125,248,867	XXX	124,126,105	121,010,000	121,650,872	0	(440,300)	0	0	XXX	XXX	XXX	1,385,301	4,971,025	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						125,248,867	XXX	124,126,105	121,010,000	121,650,872	0	(440,300)	0	0	XXX	XXX	XXX	1,385,301	4,971,025	XXX	XXX
02765U-DB-7	American Muni Power OH Taxable - Revenue Bonds			2	1FE	3,881,630	100.4320	3,766,200	3,750,000	3,758,424	0	(33,546)	0	0	6.449	4.555	FA	91,361	177,348	12/23/2019	02/15/2029
05178R-AA-3	Aurora Military Housing II Taxable - Revenue Bonds			1	1FE	305,000	101.8730	310,713	305,000	305,000	0	0	0	0	5.320	5.320	JD	721	16,226	12/08/2005	12/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052414-ME-6	Austin TX Electric Utility Taxable - Revenue Bonds			1	1FE	1,000,000	111.2330	1,112,330	1,000,000	1,000,000	0	0	0	0	5.086	5.086	MN	6,499	50,860	06/11/2010	11/15/2025
052414-TF-6	Austin TX Electric Utility Taxable - Revenue Bonds			2	1FE	1,000,000	100.8470	1,008,470	1,000,000	1,000,000	0	0	0	0	2.885	2.885	MN	3,686	6,732	07/31/2019	11/15/2032
052414-TK-5	Austin TX Electric Utility Taxable - Revenue Bonds			2	1FE	2,000,000	102.3130	2,046,260	2,000,000	2,000,000	0	0	0	0	3.566	3.566	MN	9,113	16,641	07/31/2019	11/15/2049
07012E-AE-0	Basketball Properties Ltd Senior Notes			2	2	2,997,188	105.1370	3,081,813	2,931,235	2,949,330	0	(3,261)	0	0	6.800	6.637	MON	16,610	199,324	08/22/2001	03/01/2025
082869-LH-9	Benton Cnty WA PUD Taxable - Revenue Bonds			1	1FE	1,234,780	115.8490	1,158,490	1,000,000	1,130,710	0	(16,532)	0	0	5.860	3.679	MN	9,767	58,600	12/31/2012	11/01/2026
083778-EQ-9	Bergen Cnty NJ Impt Auth. Taxable - Revenue Bonds				1FE	1,159,280	102.1710	1,021,710	1,000,000	1,015,934	0	(22,133)	0	0	5.020	2.715	MS	14,781	50,200	12/31/2012	09/15/2020
084719-AL-7	Berkshire MA Wind Power Tax-Exempt - Revenue Bonds			2	1FE	2,656,623	100.0000	2,670,000	2,670,000	2,667,700	0	1,451	0	0	4.400	4.460	JJ	58,740	117,480	12/09/2010	07/01/2021
13034P-YT-8	California HFA Taxable - Revenue Bonds				1FE	1,500,000	104.4360	1,566,540	1,500,000	1,500,000	0	0	0	0	3.242	3.242	FA	20,263	48,630	06/22/2016	08/01/2025
13034P-ZM-2	California HFA Taxable - Revenue Bonds				1FE	1,314,211	102.7530	1,351,202	1,315,000	1,314,540	0	120	0	0	2.928	2.938	FA	16,043	38,503	07/07/2017	08/01/2023
13034P-ZU-4	California HFA Taxable - Revenue Bonds			2	1FE	2,675,732	104.8830	2,779,400	2,650,000	2,668,640	0	(2,987)	0	0	3.506	3.367	FA	38,712	92,909	07/07/2017	02/01/2027
13067W-PH-9	California State Dept. of Wtr Taxable - Revenue Bonds			1	1FE	1,060,000	104.1420	1,103,905	1,060,000	1,060,000	0	0	0	0	2.827	2.827	JD	2,497	29,966	12/07/2017	12/01/2025
13077D-HX-3	CA State University Taxable - Revenue Bonds			2	1FE	11,361,195	101.9140	11,567,239	11,350,000	11,360,832	0	(362)	0	0	3.590	3.578	MN	169,777	0	07/24/2019	11/01/2051
14329N-EF-7	Carmel IN Redev. Auth. Taxable - Revenue Bonds				1FE	3,850,000	102.0420	3,928,617	3,850,000	3,850,000	0	0	0	0	2.680	2.680	FA	42,992	103,180	12/12/2012	08/01/2023
155675-BX-8	Central UT Water Taxable - Revenue Bonds			2	1FE	3,225,000	100.8430	3,252,187	3,225,000	3,225,000	0	0	0	0	5.300	5.300	AO	42,731	170,925	05/27/2010	10/01/2027
186352-SM-3	Cleveland OH Airport System Taxable - Revenue Bonds			1	1FE	2,200,000	99.1220	2,180,684	2,200,000	2,200,000	0	0	0	0	2.792	2.792	JJ	15,356	0	09/18/2019	01/01/2029
186352-SN-1	Cleveland OH Airport System Taxable - Revenue Bonds			1	1FE	1,400,000	99.1410	1,387,974	1,400,000	1,400,000	0	0	0	0	2.832	2.832	JJ	9,912	0	09/18/2019	01/01/2030
196479-U6-4	Colorado State HFA Taxable - Revenue Bonds				1FE	305,000	106.0260	323,379	305,000	305,000	0	0	0	0	3.600	3.600	MN	1,830	10,980	08/30/2018	05/01/2027
196479-U7-2	Colorado State HFA Taxable - Revenue Bonds				1FE	195,000	106.2050	207,100	195,000	195,000	0	0	0	0	3.625	3.625	MN	1,178	7,069	08/30/2018	11/01/2027
196479-U8-0	Colorado State HFA Taxable - Revenue Bonds			2	1FE	280,000	105.9000	296,520	280,000	280,000	0	0	0	0	3.650	3.650	MN	1,703	10,220	08/30/2018	05/01/2028
196479-U9-8	Colorado State HFA Taxable - Revenue Bonds			2	1FE	375,000	105.6510	396,191	375,000	375,000	0	0	0	0	3.710	3.710	MN	2,319	13,913	08/30/2018	11/01/2028
196479-WK-1	Colorado State HFA Taxable - Revenue Bonds				1FE	615,000	102.1540	628,247	615,000	615,000	0	0	0	0	2.881	2.881	MN	2,953	17,718	10/23/2014	05/01/2022
196479-WL-9	Colorado State HFA Taxable - Revenue Bonds				1FE	635,000	102.6360	651,739	635,000	635,000	0	0	0	0	2.981	2.981	MN	3,155	18,929	10/23/2014	11/01/2022
196479-WN-5	Colorado State HFA Taxable - Revenue Bonds				1FE	535,000	103.5270	553,869	535,000	535,000	0	0	0	0	3.161	3.161	MN	2,819	16,911	10/23/2014	11/01/2023
196711-LT-0	Colorado State Taxable - Revenue Bonds			1	1FE	1,000,000	102.3550	1,023,550	1,000,000	1,000,000	0	0	0	0	5.420	5.420	MS	15,959	54,200	07/16/2009	09/15/2020
20281P-BB-7	Commonwealth Fin. Auth. PA Taxable - Revenue Bonds			1	1FE	1,112,711	106.4760	1,171,236	1,100,000	1,104,791	0	(1,263)	0	0	5.631	5.488	JD	5,162	61,941	07/15/2016	06/01/2023
210295-DB-4	Wyoming Municipal Electric Taxable - Revenue Bonds				1FE	1,222,660	101.2270	1,057,822	1,045,000	1,055,893	0	(25,758)	0	0	5.229	2.685	JD	4,554	54,643	12/31/2012	06/01/2020
210295-DC-2	Wyoming Municipal Electric Taxable - Revenue Bonds			2	1FE	1,770,000	101.3290	1,793,523	1,770,000	1,770,000	0	0	0	0	5.379	5.379	JD	7,934	95,208	07/09/2010	06/01/2021
210295-DE-8	Wyoming Municipal Electric Taxable - Revenue Bonds			2	1FE	1,425,000	101.6060	1,447,886	1,425,000	1,425,000	0	0	0	0	6.279	6.279	JD	7,456	89,476	07/09/2010	06/01/2025
235036-4S-6	Dallas Fort Worth Int'l Arpt. Taxable - Revenue Bonds			2	1FE	1,600,000	97.8850	1,566,160	1,600,000	1,600,000	0	0	0	0	2.624	2.624	MN	6,997	8,047	08/08/2019	11/01/2031
235036-4T-4	Dallas Fort Worth Int'l Arpt. Taxable - Revenue Bonds			2	1FE	1,000,000	97.7510	977,510	1,000,000	1,000,000	0	0	0	0	2.704	2.704	MN	4,507	5,183	08/08/2019	11/01/2032
254846-CZ-9	Dist Energy Corp. NE Taxable - Revenue Bonds			2	1FE	770,123	101.4520	771,035	760,000	760,636	0	(1,226)	0	0	5.090	4.919	JJ	19,342	38,684	06/11/2010	07/01/2023
254846-DA-3	Dist Energy Corp. NE Taxable - Revenue Bonds			2	1FE	757,178	101.5140	695,371	685,000	693,496	0	(16,651)	0	0	5.240	2.726	JJ	17,947	35,894	01/08/2016	07/01/2024
259561-PH-5	Douglas WA Pub. Utility Dist. Taxable - Revenue Bonds			1	1FE	4,870,590	117.5360	5,582,960	4,750,000	4,855,289	0	(7,712)	0	0	5.345	5.065	MS	84,629	253,888	12/21/2017	09/01/2030
26678P-AV-2	Durham NC Taxable - Revenue Bonds			2	1FE	620,855	101.9770	571,071	560,000	566,514	0	(8,474)	0	0	4.630	3.045	AO	6,482	25,928	12/31/2012	10/01/2022
26678P-AW-0	Durham NC Taxable - Revenue Bonds			2	1FE	555,605	102.1610	510,805	500,000	505,991	0	(7,781)	0	0	4.880	3.245	AO	6,100	24,400	12/31/2012	10/01/2023
270618-DS-7	East Baton Rouge LA Sewer Taxable - Revenue Bonds			1	1FE	1,185,549	104.7220	1,225,247	1,170,000	1,177,532	0	(1,703)	0	0	3.300	3.131	FA	16,088	38,610	12/15/2014	02/01/2024
28337L-DP-0	El Paso Cnty CO Coll. Taxable - Revenue Bonds			1	1FE	1,713,776	110.0740	1,761,184	1,600,000	1,684,556	0	(8,266)	0	0	3.841	3.145	AO	15,364	61,456	04/21/2016	10/01/2028
29270C-UZ-6	Energy Northwest WA Elec. Rev. Taxable - Revenue Bonds			1	1FE	2,000,000	118.1760	2,363,520	2,000,000	2,000,000	0	0	0	0	6.800	6.800	JJ	68,000	136,000	04/02/2009	07/01/2024
29270C-VF-9	Energy Northwest WA Elec. Rev. Taxable - Revenue Bonds			1	1FE	5,514,905	112.7410	5,637,050	5,000,000	5,314,557	0	(64,408)	0	0	5.124	3.582	JJ	128,100	256,200	12/21/2017	07/01/2024
29270C-YQ-2	Energy Northwest WA Elec. Rev. Taxable - Revenue Bonds			1	1FE	107,138	102.6150	102,615	100,000	103,081	0	(1,197)	0	0	2.953	1.689	JJ	1,477	2,953	07/15/2016	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30382L-CV-8	FairFax Cnty VA Economic Dev Taxable - Revenue Bonds			2	1FE	1,530,420	106.0910	1,591,365	1,500,000	1,515,385	0	(2,931)	0	0	3.680	3.444	AO	13,800	55,200	06/25/2014	10/01/2025
3130AB-S4-6	FHLB Notes			2	1FE	4,628,305	98.5560	4,927,800	5,000,000	4,690,677	0	21,621	0	0	2.630	3.276	FA	53,696	131,500	01/10/2017	08/04/2031
3130AB-UH-7	FHLB Notes			2	1FE	666,667	99.1570	661,047	666,667	666,667	0	0	0	0	3.050	3.050	JJ	8,698	20,333	07/18/2017	07/27/2028
3130AC-DX-9	FHLB Notes			2	1FE	2,800,000	99.4540	2,784,712	2,800,000	2,800,000	0	0	0	0	2.840	2.840	MS	23,856	79,520	09/05/2017	09/13/2027
3130AD-D8-2	FHLB Notes			2	1FE	8,105,048	100.4660	8,464,261	8,425,000	8,143,033	0	27,771	0	0	3.070	3.526	JJ	112,081	258,648	08/29/2018	07/25/2028
3130AD-PT-3	FHLB Notes			2	1FE	3,468,500	100.1330	3,504,655	3,500,000	3,472,255	0	2,850	0	0	3.500	3.613	FA	41,854	122,500	06/26/2018	02/28/2028
3130AE-D2-3	FHLB Notes			2	1FE	3,650,000	100.5250	3,669,163	3,650,000	3,650,000	0	0	0	0	3.650	3.650	MN	11,842	133,225	05/21/2018	05/29/2025
3130AE-JE-1	FHLB Notes			2	1FE	2,700,000	100.5330	2,714,391	2,700,000	2,700,000	0	0	0	0	3.030	3.030	JD	455	81,810	06/21/2018	06/29/2023
3130AG-R7-2	FHLB Notes			2	1FE	4,000,000	100.0070	4,000,280	4,000,000	4,000,000	0	0	0	0	3.000	3.000	JJ	54,667	0	07/11/2019	07/17/2031
3130AG-RF-4	FHLB Notes			2	1FE	4,800,000	100.0100	4,800,480	4,800,000	4,800,000	0	0	0	0	3.200	3.200	JJ	66,987	0	07/12/2019	07/24/2034
3130AG-RK-3	FHLB Notes			2	1FE	4,000,000	100.0290	4,001,160	4,000,000	4,000,000	0	0	0	0	3.000	3.000	JJ	53,000	0	07/15/2019	07/17/2031
3130AG-SN-6	FHLB Notes			2	1FE	7,175,620	100.0050	7,190,360	7,190,000	7,176,146	0	526	0	0	2.875	2.898	JJ	86,704	0	07/24/2019	07/30/2029
3130AG-UZ-6	FHLB Notes			2	1FE	8,000,000	98.6790	7,894,320	8,000,000	8,000,000	0	0	0	0	2.700	2.700	FA	83,400	0	08/05/2019	08/12/2030
3130AG-V7-7	FHLB Notes			2	1FE	3,998,000	98.8300	3,953,200	4,000,000	3,998,087	0	87	0	0	2.500	2.507	FA	38,333	0	08/08/2019	08/13/2027
3130AG-WC-5	FHLB Notes			2	1FE	2,500,000	97.0650	2,426,625	2,500,000	2,500,000	0	0	0	0	2.650	2.650	FA	24,108	0	08/13/2019	08/20/2029
3130AG-XG-5	FHLB Notes			2	1FE	2,732,831	95.6170	2,615,125	2,735,000	2,732,887	0	56	0	0	2.720	2.728	FA	25,624	0	08/27/2019	02/27/2031
3130AH-4J-9	FHLB Notes			2	1FE	4,000,000	99.4400	3,977,600	4,000,000	4,000,000	0	0	0	0	2.750	2.750	MS	28,722	0	09/17/2019	09/27/2029
3130AH-4Q-3	FHLB Notes			2	1FE	4,000,000	98.0790	3,923,160	4,000,000	4,000,000	0	0	0	0	2.770	2.770	MS	28,931	0	09/18/2019	09/27/2030
31331V-JU-1	FFCB Notes	CF			1FE	5,970,268	108.0780	6,025,349	5,575,000	5,664,038	0	(36,566)	0	0	5.250	4.499	AO	69,107	292,688	10/20/2009	04/06/2022
31331V-JU-1	FFCB Notes	SD			1FE	321,270	108.0780	324,234	300,000	304,791	0	(1,968)	0	0	5.250	4.499	AO	3,719	15,750	10/20/2009	04/06/2022
3133EF-3U-9	FFCB Notes			2	1FE	5,653,050	98.9540	5,937,240	6,000,000	5,712,390	0	20,511	0	0	2.900	3.415	AO	33,350	174,000	01/10/2017	04/22/2031
3133EH-6S-7	FFCB Notes			2	1FE	5,000,000	100.8150	5,040,750	5,000,000	5,000,000	0	0	0	0	3.030	3.030	JJ	71,121	151,500	01/05/2018	01/12/2028
3133EJ-E4-7	FFCB Notes			2	1FE	5,000,000	105.3160	5,265,800	5,000,000	5,000,000	0	0	0	0	3.700	3.700	AO	44,708	185,000	09/27/2018	10/04/2028
3133EJ-PJ-2	FFCB Notes			2	1FE	5,000,000	103.5640	5,178,200	5,000,000	5,000,000	0	0	0	0	3.670	3.670	MN	22,938	183,500	05/09/2018	05/16/2028
3133EJ-RM-3	FFCB Notes			2	1FE	7,000,000	103.3420	7,233,940	7,000,000	7,000,000	0	0	0	0	3.650	3.650	JD	13,485	255,500	06/04/2018	06/12/2028
3133EJ-UT-4	FFCB Notes			2	1FE	2,500,000	102.0200	2,550,500	2,500,000	2,500,000	0	0	0	0	3.450	3.450	JJ	37,854	86,250	07/11/2018	07/23/2025
3133EJ-VQ-9	FFCB Notes			2	1FE	4,066,200	102.2130	4,139,627	4,050,000	4,058,978	0	(5,388)	0	0	3.780	3.635	FA	63,362	153,090	08/21/2018	08/02/2028
3133EK-C7-9	FFCB Notes			2	1FE	2,000,000	96.3520	1,927,040	2,000,000	2,000,000	0	0	0	0	2.750	2.750	FA	20,014	0	08/13/2019	08/20/2030
3133EL-FL-3	FFCB Notes			2	1FE	7,984,000	99.9230	7,993,840	8,000,000	7,984,006	0	6	0	0	2.880	2.900	JD	3,200	0	12/26/2019	12/26/2031
3133XP-KG-8	FHLB Notes				1FE	1,492,305	109.4810	1,642,215	1,500,000	1,497,806	0	621	0	0	4.750	4.800	MS	21,969	71,250	01/30/2009	03/10/2023
3133XV-5J-6	FHLB Notes	SD			1FE	3,996,032	124.3150	4,972,600	4,000,000	3,997,643	0	184	0	0	5.000	5.008	MS	51,667	200,000	01/05/2012	09/28/2029
3135G0-K3-6	Fannie Mae Notes	SD			1FE	4,471,071	101.5130	4,568,085	4,500,000	4,481,004	0	2,774	0	0	2.125	2.197	AO	17,797	95,625	04/22/2016	04/24/2026
342816-P9-0	Florida State Muni. Pwr Agy Taxable - Revenue Bonds			1	1FE	1,000,000	103.2620	1,032,620	1,000,000	1,000,000	0	0	0	0	3.059	3.059	AO	7,648	30,590	06/14/2017	10/01/2025
358782-CD-0	Frisco TX Econ. Dev. Corp. Taxable - Revenue Bonds				1FE	1,135,000	103.5260	1,175,020	1,135,000	1,135,000	0	0	0	0	3.160	3.160	FA	13,549	35,866	07/25/2014	02/15/2023
358782-CE-8	Frisco TX Econ. Dev. Corp. Taxable - Revenue Bonds				1FE	1,175,000	104.6350	1,229,461	1,175,000	1,175,000	0	0	0	0	3.310	3.310	FA	14,693	38,893	07/25/2014	02/15/2024
358782-CF-5	Frisco TX Econ. Dev. Corp. Taxable - Revenue Bonds			2	1FE	1,215,000	104.8000	1,273,320	1,215,000	1,215,000	0	0	0	0	3.460	3.460	FA	15,881	42,039	07/25/2014	02/15/2025
358782-CG-3	Frisco TX Econ. Dev. Corp. Taxable - Revenue Bonds			2	1FE	1,260,000	104.6580	1,318,691	1,260,000	1,260,000	0	0	0	0	3.610	3.610	FA	17,184	45,486	07/25/2014	02/15/2026
386442-UQ-8	Grand River OK Dam Auth. Taxable - Revenue Bonds				1FE	500,000	102.1010	510,505	500,000	500,000	0	0	0	0	2.991	2.991	JD	1,246	14,955	10/09/2014	06/01/2022
386442-UR-6	Grand River OK Dam Auth. Taxable - Revenue Bonds				1FE	500,000	103.3450	516,725	500,000	500,000	0	0	0	0	3.191	3.191	JD	1,330	15,955	10/09/2014	06/01/2023
386442-US-4	Grand River OK Dam Auth. Taxable - Revenue Bonds				1FE	250,000	104.5910	261,478	250,000	250,000	0	0	0	0	3.341	3.341	JD	696	8,353	10/09/2014	06/01/2024
387883-RD-5	Grant Cnty WA Pub.Utility Taxable - Revenue Bonds			1	1FE	2,246,550	110.5450	2,763,625	2,500,000	2,308,604	0	11,595	0	0	3.914	4.759	JJ	48,925	97,850	12/31/2013	01/01/2032
392274-M4-5	Orlando Aviation Arpt Auth. Taxable - Revenue Bonds				1FE	2,000,000	101.9640	2,039,280	2,000,000	2,000,000	0	0	0	0	2.522	2.522	AO	12,610	50,440	09/30/2016	10/01/2025
392274-M5-2	Orlando Aviation Arpt Auth. Taxable - Revenue Bonds				1FE	1,800,000	102.0170	1,836,306	1,800,000	1,800,000	0	0	0	0	2.622	2.622	AO	11,799	47,196	09/30/2016	10/01/2026
392274-M6-0	Orlando Aviation Arpt Auth. Taxable - Revenue Bonds			2	1FE	1,000,000	101.9410	1,019,410	1,000,000	1,000,000	0	0	0	0	2.722	2.722	AO	6,805	27,220	09/30/2016	10/01/2027
41978C-AJ-4	Hawaii State Airport System Taxable - Revenue Bonds			1	1FE	240,000	104.3950	250,548	240,000	240,000	0	0	0	0	3.125	3.125	JJ	3,750	7,500	07/13/2017	07/01/2026
41978C-BA-2	Hawaii State Airport System Taxable - Revenue Bonds			1	1FE	1,000,000	98.4740	984,740	1,000,000	1,000,000	0	0	0	0	2.283	2.283	JJ	7,864	0	08/15/2019	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
451174-AB-2	Idaho Energy Resources Auth. Taxable - Revenue Bonds			1	1FE	4,913,200	101.6430	5,082,150	5,000,000	4,938,389	0	12,203	0	0	2.447	2.730	MS	40,783	122,350	11/29/2017	09/01/2024
451174-AD-8	Idaho Energy Resources Auth. Taxable - Revenue Bonds			1	1FE	2,000,000	102.8200	2,056,400	2,000,000	2,000,000	0	0	0	0	2.952	2.952	MS	19,680	59,040	09/12/2017	09/01/2028
454898-QX-8	Indiana Muni. Power Agy. Taxable - Revenue Bonds			2	1FE	1,110,000	112.2160	1,245,598	1,110,000	1,110,000	0	0	0	0	7.350	7.350	JJ	40,793	81,585	04/08/2009	01/01/2024
46246K-J2-9	Iowa Fin. Auth. Taxable - Revenue Bonds	SD		1	1FE	4,395,285	102.9940	4,634,730	4,500,000	4,481,571	0	11,056	0	0	3.730	3.999	FA	69,938	167,850	12/02/2010	08/01/2021
476624-BG-5	Jersey City NJ Muni Utility Taxable - Revenue Bonds			2	1FE	620,613	100.9360	630,850	625,000	624,824	0	458	0	0	5.420	5.498	MN	4,328	33,875	10/25/2007	05/15/2020
49130T-PM-2	Kentucky State Hsg Corp. Taxable - Revenue Bonds				1FE	500,000	100.7010	503,505	500,000	500,000	0	0	0	0	3.268	3.268	JJ	8,170	16,340	06/06/2012	07/01/2020
49130T-SP-2	Kentucky State Hsg Corp. Taxable - Revenue Bonds			2	1FE	1,040,000	104.8060	1,089,982	1,040,000	1,040,000	0	0	0	0	3.418	3.418	JJ	17,774	35,547	05/30/2014	07/01/2024
544445-BC-2	Los Angeles CA Dept. of Arpts Taxable - Revenue Bonds			1	1FE	4,000,000	102.2550	4,090,200	4,000,000	4,000,000	0	0	0	0	2.794	2.794	MN	14,280	111,760	11/16/2016	05/15/2023
56045R-AK-5	Maine Muni Bond Bank Taxable - Revenue Bonds			1	1FE	1,705,631	101.7760	1,562,262	1,535,000	1,560,513	0	(37,622)	0	0	4.824	2.288	MS	24,683	74,048	01/08/2016	09/01/2020
56052F-FG-5	Maine State Hsg Auth. Taxable - Revenue Bonds				1FE	1,000,000	100.9280	1,009,280	1,000,000	1,000,000	0	0	0	0	2.539	2.539	MN	3,244	25,390	09/08/2016	11/15/2025
574297-EA-1	Maryland Stadium Authority Taxable - Revenue Bonds			1	1FE	500,000	104.6350	523,175	500,000	500,000	0	0	0	0	3.281	3.281	MS	5,468	4,192	05/08/2019	03/01/2030
574757-CH-1	Mashantucket Western Pequot Tr Tax-Exempt - Revenue Bonds				6*	312,921	3.0000	325,422	10,847,391	300,404	(12,517)	0	0	0	6.050	0.000	MS	0	0	09/30/2019	07/01/2031
575832-UF-5	Mass State College Bldg Auth. Taxable - Revenue Bonds			1	1FE	1,015,000	100.9960	1,025,109	1,015,000	1,015,000	0	0	0	0	4.888	4.888	MN	8,269	49,613	12/10/2010	05/01/2020
57583U-XX-1	Massachusetts State Fin. Taxable - Revenue Bonds			1	1FE	2,332,258	118.9500	2,616,900	2,200,000	2,331,939	0	(319)	0	0	5.353	4.490	JD	9,814	80,295	12/23/2019	12/01/2028
57586P-E7-7	Massachusetts State HFA Taxable - Revenue Bonds			2	1FE	25,564	100.9620	25,241	25,000	25,048	0	(112)	0	0	4.782	4.310	JD	100	1,196	01/02/2015	12/01/2020
57586P-Y3-4	Massachusetts State HFA Tax-Exempt - Revenue Bonds			2	1FE	100,034	100.6100	100,610	100,000	100,025	0	(8)	0	0	3.700	3.689	JD	308	3,700	12/21/2018	12/01/2027
57586P-Y5-9	Massachusetts State HFA Tax-Exempt - Revenue Bonds			2	1FE	71,116	102.0080	71,406	70,000	70,796	0	(311)	0	0	3.750	3.257	JD	219	2,625	12/21/2018	06/01/2034
59266T-EC-1	Metro Wtr Dist. of Southern CA Taxable - Revenue Bonds			2	1FE	1,718,478	102.4270	1,546,648	1,510,000	1,543,302	0	(65,384)	0	0	6.947	2.481	JJ	52,450	104,900	04/04/2017	07/01/2040
59447T-XU-2	Michigan St. Fin. Auth. Taxable - Revenue Bonds				1FE	2,400,000	99.0080	2,376,192	2,400,000	2,400,000	0	0	0	0	2.884	2.884	JD	2,499	0	12/05/2019	12/01/2029
594614-6B-0	Michigan State Bdg Auth. Taxable - Revenue Bonds			2	1FE	1,565,880	106.5030	1,597,545	1,500,000	1,565,005	0	(875)	0	0	6.165	3.618	AO	19,523	30,825	12/23/2019	10/15/2031
612127-TR-1	Montana State Coal Severance Taxable - Revenue Bonds			2	1FE	1,000,000	100.2190	1,002,190	1,000,000	1,000,000	0	0	0	0	4.854	4.854	JD	4,045	48,540	09/17/2010	12/01/2024
61212L-RA-9	Montana State University Taxable - Revenue Bonds			2	1FE	1,500,000	99.0290	1,485,435	1,500,000	1,500,000	0	0	0	0	3.075	3.075	MN	12,172	0	09/06/2019	11/15/2039
613357-AH-5	Montgomery County MD Taxable - Revenue Bonds				1FE	1,640,000	102.5810	1,682,328	1,640,000	1,640,000	0	0	0	0	3.190	3.190	MN	8,719	52,316	11/19/2013	11/01/2021
64469D-UH-2	New Hampshire State Hsg Taxable - Revenue Bonds				1FE	1,356,750	100.4230	1,355,711	1,350,000	1,350,507	0	(994)	0	0	2.750	2.674	JJ	18,563	37,125	04/02/2013	07/01/2020
64469D-VB-4	New Hampshire State Hsg Taxable - Revenue Bonds				1FE	915,000	103.6560	948,452	915,000	915,000	0	0	0	0	3.420	3.420	JJ	15,647	31,293	07/11/2014	01/01/2023
64469D-VN-8	New Hampshire State Hsg Taxable - Revenue Bonds				1FE	565,000	105.1190	593,922	565,000	565,000	0	0	0	0	3.620	3.620	JJ	10,227	20,453	07/11/2014	01/01/2024
64469N-AE-9	New Hampshire State Highway Taxable - Revenue Bonds			1	1FE	3,039,788	107.9440	3,238,320	3,000,000	3,031,604	0	(7,948)	0	0	4.584	4.266	MS	45,840	137,520	12/21/2018	09/01/2023
646140-CH-4	New Jersey Turnpike Auth. Taxable - Revenue Bonds			1	1FE	1,750,000	101.9400	1,783,950	1,750,000	1,750,000	0	0	0	0	2.896	2.896	JJ	25,340	50,680	12/01/2017	01/01/2023
646140-CJ-0	New Jersey Turnpike Auth. Taxable - Revenue Bonds			1	1FE	1,250,000	103.0140	1,287,675	1,250,000	1,250,000	0	0	0	0	3.086	3.086	JJ	19,288	38,575	12/01/2017	01/01/2024
64971W-J8-4	New York City NY TFA Rev. Taxable - Revenue Bonds			2	1FE	2,840,220	99.3350	2,980,050	3,000,000	2,872,487	0	15,159	0	0	2.450	3.100	MN	12,250	73,500	12/21/2017	05/01/2027
64971X-AW-8	New York City NY TFA Rev. Taxable - Revenue Bonds			1	1FE	1,003,410	102.6810	1,026,810	1,000,000	1,002,561	0	(418)	0	0	2.860	2.810	FA	11,917	28,600	11/21/2017	08/01/2025
64972B-WZ-4	New York City Hsg Dev. Taxable - Revenue Bonds			2	1FE	1,171,183	101.6050	1,204,019	1,185,000	1,173,034	0	1,291	0	0	3.609	3.759	MN	7,128	42,767	08/02/2018	11/01/2027
64972E-GL-7	New York City Housing Dev. Taxable - Revenue Bonds			2	1FE	1,000,000	102.3650	1,023,650	1,000,000	1,000,000	0	0	0	0	3.317	3.317	MN	5,528	11,425	06/13/2019	11/01/2034
64972E-GN-3	New York City Housing Dev. Taxable - Revenue Bonds			2	1FE	2,300,000	102.0170	2,346,391	2,300,000	2,300,000	0	0	0	0	3.770	3.770	MN	14,452	29,867	06/13/2019	11/01/2044
64985H-YZ-4	New York State Env. Facs Corp. Taxable - Revenue Bonds			1	1FE	825,000	103.1580	851,054	825,000	825,000	0	0	0	0	2.721	2.721	JJ	10,351	22,448	10/19/2017	01/15/2025
64985H-ZB-6	New York State Env. Facs Corp. Taxable - Revenue Bonds			1	1FE	1,946,600	103.7790	2,075,580	2,000,000	1,956,734	0	5,381	0	0	2.941	3.288	JJ	27,123	58,820	02/01/2018	01/15/2027
64985H-ZC-4	New York State Env. Facs Corp. Taxable - Revenue Bonds			2	1FE	870,000	103.9090	904,008	870,000	870,000	0	0	0	0	3.061	3.061	JJ	12,280	26,631	10/19/2017	01/15/2028
64990C-ER-8	New York State Dorm Auth. Taxable - Revenue Bonds			2	1FE	1,625,000	103.3880	1,680,055	1,625,000	1,625,000	0	0	0	0	3.879	3.879	JJ	31,517	63,034	06/02/2016	07/01/2046
64990C-ZM-6	New York State Dorm Auth. Taxable - Revenue Bonds			1	1FE	3,695,000	102.9300	3,803,264	3,695,000	3,695,000	0	0	0	0	2.879	2.879	JJ	53,190	106,379	05/17/2017	07/01/2025
658207-MA-0	North Carolina State HFA Taxable - Revenue Bonds			2	1FE	2,060,000	101.3460	2,087,728	2,060,000	2,060,000	0	0	0	0	4.000	4.000	JJ	41,200	82,400	10/28/2011	01/01/2030

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668444-AL-6	Northwestern University Taxable - Revenue Bonds			1	1FE	1,000,000	101.2180	1,012,180	1,000,000	1,000,000	0	0	0	0	2.951	2.951	JD	2,459	29,510	10/23/2013	12/01/2021
678514-BB-5	Oklahoma State Cap. Imp. Auth. Taxable - Revenue Bonds			2	1FE	4,037,703	101.3330	4,053,320	4,000,000	4,007,665	0	(15,022)	0	0	4.792	4.400	JJ	95,840	191,680	12/21/2017	07/01/2025
679087-FB-7	Oklahoma State Cap. Imp. Auth. Taxable - Revenue Bonds			1	1FE	2,000,000	107.5040	2,150,080	2,000,000	2,000,000	0	0	0	0	5.240	5.240	JJ	52,400	104,800	09/02/2009	07/01/2022
71884A-WT-2	Phoenix AZ Civic Imp. Taxable - Revenue Bonds			2	1FE	5,956,860	104.4060	6,191,276	5,930,000	5,941,115	0	(4,173)	0	0	4.110	4.030	JJ	121,862	243,723	01/08/2016	07/01/2029
746189-QR-3	Purdue University Taxable - Revenue Bonds	SD		1	1FE	1,500,000	106.0910	1,591,365	1,500,000	1,500,000	0	0	0	0	3.887	3.887	JJ	29,153	58,305	11/05/2010	07/01/2023
746189-QS-1	Purdue University Taxable - Revenue Bonds			1	1FE	1,000,000	107.3060	1,073,060	1,000,000	1,000,000	0	0	0	0	4.037	4.037	JJ	20,185	40,370	11/05/2010	07/01/2024
76221T-CZ-0	Rhode Island State Hsg & Mtg Taxable - Revenue Bonds				1FE	1,850,000	103.5840	1,916,304	1,850,000	1,850,000	0	0	0	0	3.486	3.486	AO	16,123	64,491	10/01/2014	04/01/2023
76221T-DA-4	Rhode Island State Hsg & Mtg Taxable - Revenue Bonds				1FE	1,290,000	104.3940	1,346,683	1,290,000	1,290,000	0	0	0	0	3.636	3.636	AO	11,726	46,904	10/01/2014	10/01/2023
76221T-DB-2	Rhode Island State Hsg & Mtg Taxable - Revenue Bonds			2	1FE	1,430,000	104.8520	1,499,384	1,430,000	1,430,000	0	0	0	0	3.736	3.736	AO	13,356	53,425	10/01/2014	04/01/2024
76221T-DC-0	Rhode Island State Hsg & Mtg Taxable - Revenue Bonds			2	1FE	1,730,000	104.7510	1,812,192	1,730,000	1,730,000	0	0	0	0	3.786	3.786	AO	16,374	65,498	10/01/2014	10/01/2024
791078-BB-3	St. Lawrence Cnty NY Taxable - Revenue Bonds			2	1FE	605,000	100.7640	609,622	605,000	605,000	0	0	0	0	2.752	2.752	JJ	8,325	16,650	12/12/2012	07/01/2021
791526-BV-7	St. Louis Cnty MO Taxable - Revenue Bonds			2	1FE	2,563,200	102.4770	2,561,925	2,500,000	2,561,559	0	(1,641)	0	0	5.100	2.360	JD	10,625	0	12/23/2019	12/01/2027
791526-BZ-8	St. Louis Cnty MO Taxable - Revenue Bonds			2	1FE	1,560,251	102.6780	1,653,116	1,610,000	1,575,399	0	1,982	0	0	5.450	5.701	JD	7,312	87,745	04/21/2010	12/01/2031
791526-CA-2	St. Louis Cnty MO Taxable - Revenue Bonds			2	1FE	345,050	102.7310	328,739	320,000	328,002	0	(8,517)	0	0	5.550	2.763	JD	1,480	17,760	12/21/2017	12/01/2032
79765R-3W-7	San Francisco CA Pub. Utility Taxable - Revenue Bonds			1	1FE	2,200,000	103.9400	2,286,680	2,200,000	2,200,000	0	0	0	0	2.906	2.906	MN	10,655	63,932	12/19/2017	11/01/2024
79765R-4W-6	San Francisco CA Pub. Utility Taxable - Revenue Bonds			2	1FE	800,000	100.1470	801,176	800,000	800,000	0	0	0	0	2.803	2.803	MN	0	0	12/13/2019	11/01/2031
79772E-CH-0	San Francisco CFD Taxable - Revenue Bonds				1FE	525,000	104.3830	548,011	525,000	525,000	0	0	0	0	3.364	3.364	MS	5,887	9,076	02/08/2019	09/01/2026
79772E-CJ-6	San Francisco CFD Taxable - Revenue Bonds				1FE	580,000	104.8930	608,379	580,000	580,000	0	0	0	0	3.468	3.468	MS	6,705	10,337	02/08/2019	09/01/2027
79772E-CK-3	San Francisco CFD Taxable - Revenue Bonds				1FE	570,000	105.2740	600,062	570,000	570,000	0	0	0	0	3.538	3.538	MS	6,722	10,363	02/08/2019	09/01/2028
79772E-CL-1	San Francisco CFD Taxable - Revenue Bonds				1FE	650,000	106.1220	689,793	650,000	650,000	0	0	0	0	3.648	3.648	MS	7,904	12,185	02/08/2019	09/01/2029
80168Q-DG-4	Santa Clara Valley CA Water Taxable - Revenue Bonds			1	1FE	357,243	101.3750	370,019	365,000	364,739	0	599	0	0	5.154	5.331	JD	1,568	18,812	07/15/2016	06/01/2020
81170T-DS-6	Seacoast FL Utility Auth. Taxable - Revenue Bonds			2	1FE	1,149,470	100.7570	1,007,570	1,000,000	1,003,754	0	(22,357)	0	0	6.430	4.106	MS	21,433	64,300	08/15/2012	03/01/2030
812643-CX-0	Seattle WA Muni Light & Power Taxable - Revenue Bonds			1	1FE	2,968,508	113.2970	2,974,046	2,625,000	2,967,014	0	(1,494)	0	0	5.047	2.314	FA	55,202	0	12/23/2019	02/01/2025
812728-QR-7	Seattle WA Taxable - Revenue Bonds			1	1FE	2,000,000	124.7040	2,494,080	2,000,000	2,000,000	0	0	0	0	5.570	5.570	FA	46,417	111,400	01/08/2010	08/01/2029
837545-GB-2	South Dakota Conserv. Dist. Taxable - Revenue Bonds			1	1FE	805,000	101.4020	816,286	805,000	805,000	0	0	0	0	4.284	4.284	FA	14,369	34,486	12/15/2010	08/01/2020
837545-GC-0	South Dakota Conserv. Dist. Taxable - Revenue Bonds			1	1FE	1,250,000	103.9430	1,299,288	1,250,000	1,250,000	0	0	0	0	4.384	4.384	FA	22,833	54,800	12/15/2010	08/01/2021
83755L-MG-8	South Dakota State Bldg Auth. Taxable - Revenue Bonds			1	1FE	330,629	101.0540	328,426	325,000	325,289	0	(676)	0	0	4.500	4.282	JD	1,219	14,625	08/20/2010	06/01/2020
83755L-MK-9	South Dakota State Bldg Auth. Taxable - Revenue Bonds			2	1FE	408,304	101.2330	404,932	400,000	400,435	0	(1,014)	0	0	5.050	4.782	JD	1,683	20,200	08/20/2010	06/01/2023
83755L-ML-7	South Dakota State Bldg Auth. Taxable - Revenue Bonds			2	1FE	418,450	101.2710	415,211	410,000	410,445	0	(1,037)	0	0	5.200	4.932	JD	1,777	21,320	08/20/2010	06/01/2024
875124-ER-6	Tampa Bay FL Water Auth. Taxable - Revenue Bonds				1FE	1,000,000	101.6880	1,016,880	1,000,000	1,000,000	0	0	0	0	2.612	2.612	AO	6,530	26,120	02/04/2015	10/01/2025
88045R-WH-1	Tennessee State Hsg Dev. Auth. Tax-Exempt - Revenue Bonds			2	1FE	455,941	103.1030	453,653	440,000	442,053	0	(1,973)	0	0	4.500	4.019	JJ	9,900	19,800	11/18/2011	07/01/2031
88213A-DT-9	Texas State A&M Univ. Taxable - Revenue Bonds				1FE	1,919,840	102.6750	2,053,500	2,000,000	1,929,873	0	9,739	0	0	2.766	3.382	MN	7,069	55,320	12/21/2018	05/15/2026
88213A-DU-6	Texas State A&M Univ. Taxable - Revenue Bonds			2	1FE	3,000,000	103.0170	3,090,510	3,000,000	3,000,000	0	0	0	0	2.916	2.916	MN	11,178	87,480	03/22/2016	05/15/2027
88213A-EM-3	Texas State A&M Univ. Taxable - Revenue Bonds				1FE	2,250,000	102.6750	2,310,188	2,250,000	2,250,000	0	0	0	0	2.766	2.766	MN	7,952	62,235	03/23/2016	05/15/2026
88213A-EN-1	Texas State A&M Univ. Taxable - Revenue Bonds			2	1FE	1,250,000	103.0170	1,287,713	1,250,000	1,250,000	0	0	0	0	2.916	2.916	MN	4,658	36,450	03/23/2016	05/15/2027
88275F-NT-2	Texas State Dept. of Hsg Taxable - Revenue Bonds			2	1FE	690,000	100.0630	690,435	690,000	690,000	0	0	0	0	2.800	2.800	MS	6,440	9,660	10/23/2017	03/01/2036
91412G-U9-4	University of CA Taxable - Revenue Bonds			2	1FE	7,000,000	104.7150	7,330,050	7,000,000	7,000,000	0	0	0	0	3.063	3.063	JJ	107,205	214,410	05/05/2017	07/01/2025
91417K-3C-3	University of CO Taxable - Revenue Bonds			1	1FE	1,000,000	100.3740	1,003,740	1,000,000	1,000,000	0	0	0	0	2.756	2.756	JD	2,297	7,732	07/10/2019	06/01/2031
914437-RF-7	University of MA Bldg Auth. Taxable - Revenue Bonds			1	1FE	1,020,000	104.4350	1,065,237	1,020,000	1,020,000	0	0	0	0	3.281	3.281	MN	5,578	33,466	05/21/2014	11/01/2024
914455-JZ-4	University of MI Taxable - Revenue Bonds			1	1FE	1,000,000	121.8740	1,218,740	1,000,000	1,000,000	0	0	0	0	5.513	5.513	AO	13,783	55,130	01/13/2010	04/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914639-KX-6	University of Nebraska Taxable - Revenue Bonds			2	1FE	4,000,000	97.9110	3,916,440	4,000,000	4,000,000	0	0	0	0	3.192	3.192	AO	23,763	0	10/11/2019	10/01/2039
914713-Q5-4	University of NC Chapel Hill Taxable - Revenue Bonds			1	1FE	967,740	102.8210	1,028,210	1,000,000	972,918	0	2,586	0	0	2.847	3.199	JD	2,373	28,470	12/21/2017	12/01/2028
915882-AL-8	Upper IL River Valley Taxable - Revenue Bonds			2	3FE	1,411,942	100.2020	1,402,828	1,400,000	1,400,795	0	(9,144)	0	0	8.550	8.386	FA	49,875	119,700	12/31/2012	02/01/2020
917547-YX-3	Utah State Bldg Ownership Auth. Tax-Exempt - Revenue Bonds			2	1FE	3,644,459	103.3310	3,895,579	3,770,000	3,660,487	0	15,558	0	0	2.250	2.750	MN	10,839	84,825	12/21/2018	05/15/2026
917567-EX-3	Utah State Transit Authority Taxable - Revenue Bonds			2	1FE	1,250,000	101.5260	1,269,075	1,250,000	1,250,000	0	0	0	0	3.443	3.443	JD	4,184	0	11/07/2019	12/15/2042
924214-FC-8	Vermont Muni Bond Bank Taxable - Revenue Bonds			1	1FE	2,145,000	107.7970	2,312,246	2,145,000	2,145,000	0	0	0	0	5.120	5.120	JD	9,152	109,824	07/01/2010	12/01/2025
928172-G2-5	Virginia State Pub.Bldg Auth. Taxable - Revenue Bonds			1	1FE	1,455,000	103.3060	1,503,102	1,455,000	1,455,000	0	0	0	0	2.970	2.970	FA	18,006	43,214	08/28/2014	08/01/2025
95662M-T4-2	West Virginia State Hsg Dev. Tax-Exempt - Revenue Bonds				1FE	317,753	102.4320	317,531	310,000	314,434	0	(3,222)	0	0	3.450	2.354	MN	1,783	10,695	12/21/2018	05/01/2021
977100-EB-8	Wisconsin State Taxable - Revenue Bonds			1	1FE	1,008,330	104.7110	1,047,110	1,000,000	1,006,229	0	(1,062)	0	0	3.118	2.991	MN	5,197	31,180	12/21/2017	05/01/2025
977100-GF-7	Wisconsin State Taxable - Revenue Bonds				1FE	2,775,000	102.5230	2,845,013	2,775,000	2,775,000	0	0	0	0	2.904	2.904	MN	13,431	80,586	05/03/2017	05/01/2025
977100-GG-5	Wisconsin State Taxable - Revenue Bonds				1FE	1,700,630	103.1710	1,805,493	1,750,000	1,706,845	0	6,030	0	0	3.054	3.491	MN	8,908	53,442	12/21/2018	05/01/2026
977100-GH-3	Wisconsin State Taxable - Revenue Bonds				1FE	2,500,000	103.8090	2,595,225	2,500,000	2,500,000	0	0	0	0	3.154	3.154	MN	13,128	78,850	05/03/2017	05/01/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						372,839,100	XXX	383,095,677	381,960,293	371,320,636	(12,517)	(283,221)	0	0	XXX	XXX	XXX	4,080,568	10,407,997	XXX	XXX
196479-VN-6	Colorado State HFA Taxable - Revenue Bonds			2	1FE	1,785,000	99.4880	1,775,861	1,785,000	1,785,000	0	0	0	0	2.800	2.816	MON	4,165	49,980	04/15/2013	09/01/2041
3128JM-TH-0	Freddie Mac FH1B2451			4	1FE	608,197	104.8740	644,688	614,726	602,462	0	3,807	0	0	3.884	4.463	MON	1,990	28,390	03/30/2006	11/01/2035
3128LX-BK-5	Freddie Mac FGG01842			4	1FE	100,877	108.6280	107,343	98,817	101,734	0	(80)	0	0	4.500	3.786	MON	371	4,447	03/28/2009	06/01/2035
3128LX-QN-3	Freddie Mac FGG02261			4	1FE	623,936	112.5510	669,902	595,199	632,556	0	(366)	0	0	5.500	4.011	MON	2,728	32,736	09/03/2009	12/01/2035
3128M4-PX-5	Freddie Mac FGG02838			4	1FE	59,752	108.4760	63,503	58,541	60,186	0	(44)	0	0	4.500	3.840	MON	220	2,634	03/28/2009	05/01/2037
3128M8-G9-9	Freddie Mac FGG06224			4	1FE	1,132,689	105.4580	1,250,797	1,186,062	1,128,167	0	8,506	0	0	3.500	4.482	MON	3,459	41,512	06/30/2011	01/01/2041
3128ME-WZ-0	Freddie Mac FGG15864			4	1FE	987,435	103.0210	966,236	937,902	977,660	0	(4,438)	0	0	3.000	1.869	MON	2,345	28,137	08/04/2016	07/01/2031
3128MF-AN-8	Freddie Mac FGG16113			4	1FE	839,190	103.1490	839,258	813,637	835,078	0	(2,098)	0	0	3.000	2.308	MON	2,034	24,409	04/21/2017	03/01/2032
3128MJ-3J-7	Freddie Mac FGG08800			4	1FE	11,835,509	104.0890	12,453,730	11,964,501	11,841,016	0	3,653	0	0	3.500	3.705	MON	34,896	418,758	06/07/2018	02/01/2048
3128MJ-W9-7	Freddie Mac FGG08671			4	1FE	1,042,612	104.4680	1,064,487	1,018,960	1,042,438	0	(634)	0	0	3.500	3.083	MON	2,972	35,664	12/21/2017	10/01/2045
3128MJ-WV-8	Freddie Mac FGG08659			4	1FE	5,515,978	104.4670	5,797,706	5,549,797	5,516,071	0	479	0	0	3.500	3.617	MON	16,187	194,243	05/02/2018	08/01/2045
3128MJ-XA-3	Freddie Mac FGG08672			4	1FE	4,925,541	106.0360	4,936,818	4,655,795	4,945,208	0	(19,435)	0	0	4.000	2.783	MON	15,519	107,543	11/25/2019	10/01/2045
3128MJ-XE-5	Freddie Mac FGG08676			4	1FE	8,263,161	104.5310	8,399,301	8,035,225	8,268,210	0	(21,888)	0	0	3.500	2.985	MON	23,436	281,233	12/29/2015	11/01/2045
3128MJ-XJ-4	Freddie Mac FGG08680			4	1FE	11,513,073	102.4770	11,817,581	11,531,935	11,514,117	0	1,095	0	0	3.000	3.031	MON	28,830	345,959	12/29/2015	12/01/2045
3128MJ-XR-6	Freddie Mac FGG08687			4	1FE	6,898,030	104.5290	6,881,424	6,583,268	6,905,605	0	(31,465)	0	0	3.500	2.617	MON	19,201	230,414	04/01/2016	01/01/2046
3128MJ-Y5-3	Freddie Mac FGG08731			4	1FE	5,525,851	99.5790	5,593,481	5,617,129	5,536,124	0	3,830	0	0	2.500	2.711	MON	11,702	140,428	11/09/2016	11/01/2046
3128MJ-YS-3	Freddie Mac FGG08720			4	1FE	1,828,939	107.5350	1,875,327	1,743,922	1,829,180	0	241	0	0	4.500	3.383	MON	6,540	45,778	04/24/2019	08/01/2046
3128MJ-ZB-9	Freddie Mac FGG08737			4	1FE	17,498,563	102.4820	17,689,644	17,261,221	17,473,508	0	(11,666)	0	0	3.000	2.805	MON	43,153	517,836	12/14/2016	12/01/2046
3128MJ-ZF-0	Freddie Mac FGG08741			4	1FE	2,301,909	102.4820	2,361,718	2,304,519	2,301,898	0	(3)	0	0	3.000	3.018	MON	5,761	69,136	05/03/2017	01/01/2047
3128MM-TC-7	Freddie Mac FGG18546			4	1FE	1,684,184	104.1230	1,661,464	1,595,674	1,665,700	0	(7,746)	0	0	3.500	2.226	MON	4,654	55,849	09/01/2015	03/01/2030
3128MM-VL-4	Freddie Mac FGG18618			4	1FE	3,990,657	99.4520	4,202,632	4,225,789	4,014,272	0	16,851	0	0	2.000	3.310	MON	7,043	84,516	05/25/2018	11/01/2031
3128MM-YP-2	Freddie Mac FGG18717			4	1FE	1,416,479	104.5180	1,449,670	1,387,005	1,417,084	0	670	0	0	4.000	3.241	MON	4,623	55,480	12/18/2018	12/01/2033
3128P7-5M-1	Freddie Mac FGC91752			4	1FE	417,582	104.7750	416,501	397,520	414,823	0	(2,478)	0	0	3.500	2.446	MON	1,159	13,913	12/02/2014	02/01/2034
3128P8-E8-0	Freddie Mac FGC91959			4	1FE	5,821,439	102.7070	6,193,374	6,030,138	5,822,111	0	(958)	0	0	3.000	3.752	MON	15,075	180,904	11/29/2018	11/01/2037
31292L-AD-7	Freddie Mac FGC03604			4	1FE	723,934	105.4570	799,413	758,046	714,887	0	8,322	0	0	3.500	4.744	MON	2,211	26,532	06/30/2011	12/01/2040
312943-NE-9	Freddie Mac FGA94889			4	1FE	9,789,056	107.3160	10,263,107	9,563,446	9,795,749	0	(35,492)	0	0	4.000	3.513	MON	31,878	382,538	01/08/2016	11/01/2040
31323A-BM-3	Freddie Mac FGT65444			4	1FE	8,034,470	100.6810	8,159,304	8,104,115	8,040,545	0	2,807	0	0	3.000	3.148	MON	20,260	243,124	10/26/2017	11/01/2047
3132AE-J7-2	Freddie Mac FRZT2086			4	1FE	14,323,217	102.8130	14,383,400	13,989,865	14,335,959	0	12,742	0	0	3.500	2.908	MON	40,804	163,215	07/30/2019	06/01/2049
3132AE-KL-9	Freddie Mac FRZT2099			4	1FE	1,449,790	102.4160	1,437,861	1,403,942	1,449,569	0	(221)	0	0	3.000	2.473	MON	3,510	10,530	09/04/2019	11/01/2046
3132D5-3K-6	Freddie Mac FRSB8002			4	1FE	8,496,149	102.5220	8,542,901	8,332,749	8,492,143	0	(4,006)	0	0	3.000	2.488	MON	20,832	83,327	07/30/2019	08/01/2034
3132DV-3J-2	Freddie Mac FRSD8001			4	1FE	7,507,498	102.8040	7,533,209	7,327,739	7,505,693	0	(1,805)	0	0	3.500	2.915	MON	21,373	106,863	07/08/2019	07/01/2049
3132DV-3N-3	Freddie Mac FRSD8005			4	1FE	19,472,510	102.7730	19,515,448	18,988,887	19,465,803	0	(6,707)	0	0	3.500	2.900	MON	55,384	110,769	09/27/2019	08/01/2049
3132GS-N6-2	Freddie Mac FG007313			4	1FE	2,325,562	105.4740	2,373,540	2,250,355	2,315,130	0	(6,846)	0	0	3.500	3.000	MON	6,564	78,762	12/21/2017	03/01/2042
3132WD-BP-8	Freddie Mac FG040045			4	1FE	1,419,569	104.3300	1,431,385	1,371,978	1,420,369	0	(2,486)	0	0	3.500	2.871	MON	4,002	48,019	11/17/2016	04/01/2046
3132WH-5N-1	Freddie Mac FG044452			4	1FE	12,507,604	102.4820	12,759,130	12,450,118	12,501,370	0	(3,317)	0	0	3.000	2.935	MON	31,125	373,503	11/15/2016	11/01/2046
3132WJ-ZS-3	Freddie Mac FG045252			4	1FE	13,090,195	102.4820	13,651,869	13,321,236	13,113,012	0	10,615	0	0	3.000	3.249	MON	33,303	399,637	12/27/2016	01/01/2047
3132WK-Q8-4	Freddie Mac FG045878			4	1FE	8,892,543	102.3660	9,150,840	8,939,335	8,894,572	0	1,642	0	0	3.000	3.081	MON	22,348	268,180	07/06/2017	12/01/2046
31334Y-CU-9	Freddie Mac FRQA1883			4	1FE	2,281,525	105.7860	2,292,463	2,167,076	2,279,969	0	(1,556)	0	0	4.000	2.968	MON	7,224	21,671	08/14/2019	08/01/2049

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31335A-BE-7	Freddie Mac FGG60037			4	1FE	9,414,587	103.0750	9,981,701	9,683,921	9,420,309	0	4,874	0	0	3.000	3.453	MON	24,210	290,518	08/08/2018	10/01/2043
31335B-C2-0	Freddie Mac FGG60989			4	1FE	6,300,054	102.4810	6,471,526	6,314,855	6,300,278	0	167	0	0	3.000	3.037	MON	15,787	189,446	10/25/2017	12/01/2046
31335B-M6-0	Freddie Mac FGG61281			4	1FE	8,545,195	104.2740	8,571,905	8,220,559	8,545,950	0	755	0	0	3.500	2.829	MON	23,977	23,977	11/25/2019	01/01/2048
3133TH-V7-9	Freddie Mac FHR2113QG			4	1FE	221,826	110.4440	242,638	219,693	221,414	0	(76)	0	0	6.000	5.694	MON	1,098	13,182	02/20/2009	01/15/2029
31346Y-VM-2	Freddie Mac FRQA5120			4	1FE	9,725,328	103.1670	9,697,698	9,400,000	9,722,429	0	(2,899)	0	0	3.500	2.680	MON	27,417	0	12/12/2019	11/01/2049
3136A0-3K-1	Fannie Mae FNR201187LB	CF		4	1FE	4,462,500	104.5410	4,442,993	4,250,000	4,304,965	0	(26,128)	0	0	3.500	2.946	MON	12,396	148,750	02/09/2012	09/25/2026
3136A4-HQ-5	Fannie Mae FNR2012200Z			4	1FE	945,429	106.4940	988,611	928,326	939,675	0	(1,180)	0	0	3.500	3.371	MON	2,708	31,884	12/01/2019	03/25/2032
3136A5-N2-8	Fannie Mae FNR201253EL	CF		4	1FE	4,126,563	101.0370	4,041,480	4,000,000	4,050,232	0	(12,718)	0	0	3.000	2.690	MON	10,000	120,000	08/17/2012	05/25/2027
3136A5-ZR-0	Fannie Mae FNR201254WA			4	1FE	1,549,563	102.4420	1,591,381	1,553,446	1,549,727	0	61	0	0	3.000	3.029	MON	3,884	46,603	08/28/2013	04/25/2032
3136A8-LL-2	Fannie Mae FNR201293TY			4	1FE	2,444,541	99.0330	2,572,800	2,597,921	2,410,260	0	24,757	0	0	2.000	3.309	MON	4,330	51,958	11/14/2013	06/25/2042
3136A9-20-0	Fannie Mae FNR2012118VD	CF		4	1FE	6,131,750	99.6020	6,025,921	6,050,000	6,028,883	0	(5,895)	0	0	3.000	3.045	MON	15,125	181,500	12/21/2018	10/25/2032
3136AA-EK-7	Fannie Mae FNR2012129TD			4	1FE	55,861	98.7910	55,089	55,763	55,875	0	(7)	0	0	2.000	1.941	MON	93	1,115	07/15/2016	05/25/2040
3136AC-3H-2	Fannie Mae FNR201314NG			4	1FE	124,737	95.9810	119,128	124,117	125,254	0	(115)	0	0	1.500	1.314	MON	155	1,862	05/03/2013	03/25/2043
3136AE-BJ-5	Fannie Mae FNR201347YA			4	1FE	1,863,148	98.5330	1,945,235	1,974,196	1,856,851	0	7,968	0	0	2.000	3.232	MON	3,290	39,484	08/22/2013	05/25/2040
3136AE-J3-2	Fannie Mae FNR201352MG			4	1FE	191,801	93.3850	178,730	191,390	192,023	0	(46)	0	0	1.250	1.181	MON	199	2,392	05/01/2013	06/25/2043
3136AE-R2-5	Fannie Mae FNR201352EB			4	1FE	196,075	97.8160	191,076	195,343	195,991	0	(214)	0	0	1.250	1.131	MON	203	2,442	05/21/2013	03/25/2043
3136AG-SU-7	Fannie Mae FNR2013104JA			4	1FE	1,649,974	101.2340	1,642,894	1,622,867	1,633,769	0	(5,312)	0	0	3.000	2.513	MON	4,057	48,686	01/08/2016	12/25/2030
3136AG-ZA-3	Fannie Mae FNR2013101A			4	1FE	1,073,505	100.9860	1,069,221	1,058,782	1,063,189	0	(2,855)	0	0	3.000	2.585	MON	2,647	31,763	09/03/2013	09/25/2030
3136AH-6F-2	Fannie Mae FNR20145JL	CF		4	1FE	6,414,943	105.7840	6,492,793	6,137,784	6,305,177	0	(39,190)	0	0	4.000	3.567	MON	20,459	245,511	05/28/2014	02/25/2044
3136AH-H9-4	Fannie Mae FNR2013130A			4	1FE	1,108,549	101.5700	1,132,258	1,114,756	1,108,386	0	416	0	0	3.000	3.085	MON	2,787	33,443	07/15/2016	01/25/2044
3136AH-M2-3	Fannie Mae FNR2013130AG			4	1FE	2,460,242	105.4300	2,563,365	2,431,343	2,459,074	0	(993)	0	0	4.000	3.697	MON	8,104	97,254	05/25/2018	10/25/2043
3136AK-2Y-8	Fannie Mae FNR201464TY	CF		4	1FE	6,817,516	99.5720	6,920,254	6,950,000	6,866,256	0	15,678	0	0	3.000	3.202	MON	17,375	208,500	11/20/2014	09/25/2042
3136AL-KL-4	Fannie Mae FNR201472MH			4	1FE	184,571	103.6890	182,267	175,782	183,036	0	(1,097)	0	0	3.500	2.343	MON	513	6,152	11/06/2014	03/25/2044
3136AR-PP-7	Fannie Mae FNR201611LA			4	1FE	1,323,096	103.1370	1,357,180	1,315,900	1,321,647	0	(1,325)	0	0	3.500	3.304	MON	3,838	46,057	06/26/2018	05/25/2042
3136AX-C8-6	Fannie Mae FNR201769EG			4	1FE	5,330,905	102.4920	5,474,498	5,341,391	5,330,972	0	(96)	0	0	3.000	3.018	MON	13,353	160,242	12/21/2017	09/25/2047
3136B0-CA-2	Fannie Mae FNR201797HP			4	1FE	3,899,855	103.0360	4,140,863	4,018,851	3,902,474	0	1,161	0	0	3.000	3.559	MON	10,047	120,565	11/01/2018	07/25/2047
3136B1-LV-4	Fannie Mae FNR201824VD			4	1FE	2,752,928	105.0510	2,866,893	2,729,049	2,746,443	0	(4,896)	0	0	3.500	3.259	MON	7,960	95,517	07/20/2018	04/25/2031
3136B3-VJ-6	Fannie Mae FNR201896BH			4	1FE	9,079,848	103.7090	9,112,981	8,787,069	9,083,076	0	3,228	0	0	4.000	3.087	MON	29,290	29,290	11/25/2019	09/25/2047
3136B4-Q5-0	Fannie Mae FNR201936JB			4	1FE	5,469,063	99.5960	5,477,780	5,500,000	5,469,651	0	589	0	0	3.000	3.053	MON	13,750	68,750	07/09/2019	07/25/2049
3136B5-QE-8	Fannie Mae FNR201945CL			4	1FE	7,998,750	102.4800	8,198,400	8,000,000	7,998,155	0	(595)	0	0	3.000	2.995	MON	20,000	100,000	07/16/2019	08/25/2049
3136B6-A9-4	Fannie Mae FNR201971DB			4	1FE	4,896,000	101.6940	4,881,312	4,800,000	4,895,768	0	(232)	0	0	3.000	2.800	MON	12,000	0	12/17/2019	11/25/2049
3136B6-YL-1	Fannie Mae FNR201966LA			4	1FE	5,888,092	100.7160	5,988,262	5,945,691	5,889,945	0	1,853	0	0	2.500	2.731	MON	12,387	24,774	10/22/2019	11/25/2049
3136B7-JD-4	Fannie Mae FNR201972WB			4	1FE	1,632,412	101.4420	1,638,288	1,615,000	1,632,346	0	(65)	0	0	3.000	2.880	MON	4,038	0	12/12/2019	02/25/2047
3137A1-PS-6	Freddie Mac FHR3734B			4	1FE	1,879,681	101.6970	1,907,406	1,875,578	1,875,159	0	(322)	0	0	3.500	3.472	MON	5,470	65,645	09/29/2010	09/15/2025
3137A3-H7-7	Freddie Mac FHR3751HB	CF		4	1FE	6,543,432	102.9490	6,736,398	6,543,432	6,543,432	0	0	0	0	3.500	3.496	MON	19,085	229,020	11/02/2010	11/15/2025
3137A4-2G-1	Freddie Mac FHR3777DY			4	1FE	2,878,262	103.7380	2,893,617	2,789,352	2,813,482	0	(9,011)	0	0	3.500	3.054	MON	8,136	97,627	10/18/2013	12/15/2025
3137A5-VQ-4	Freddie Mac FHR3786TA			4	1FE	231,222	100.6090	231,653	230,250	230,244	0	(264)	0	0	3.500	3.297	MON	672	8,059	02/18/2011	07/15/2025
3137A6-L6-7	Freddie Mac FHR3814B			4	1FE	1,100,503	101.7940	1,065,751	1,046,969	1,063,062	0	(2,495)	0	0	3.000	2.319	MON	2,617	31,409	08/16/2012	02/15/2026
3137A7-4Z-0	Freddie Mac FHR3803PC			4	1FE	320,905	101.8470	328,062	322,112	321,228	0	87	0	0	3.250	3.338	MON	872	10,469	02/10/2011	01/15/2041
3137AE-G8-2	Freddie Mac FHR3903QC			4	1FE	33,583	100.3350	33,095	32,985	33,412	0	(129)	0	0	2.250	1.460	MON	62	742	05/01/2013	03/15/2041
3137AH-2W-7	Freddie Mac FHR3936AB	CF		4	1FE	1,938,320	101.5210	1,930,400	1,901,479	1,910,054	0	(4,893)	0	0	3.000	2.788	MON	4,754	57,044	01/18/2012	10/15/2026
3137AM-UP-0	Freddie Mac FHR4010QA			4	1FE	761,009	99.6710	822,228	824,942	756,606	0	6,056	0	0	2.000	3.984	MON	1,375	16,499	08/23/2013	01/15/2042
3137AR-5L-6	Freddie Mac FHR4060JC			4	1FE	1,236,387	99.2500	1,313,300	1,323,224	1,258,855	0	13,298	0	0	2.000	3.470	MON	2,205	26,465	07/23/2013	02/15/2041
3137AS-RZ-9	Freddie Mac FHR4099VB	CF		4	1FE	9,208,540	101.0220	8,902,059	8,812,000	8,987,206	0	(45,617)	0	0	3.000	2.578	MON	22,030	264,360	10/05/2012	09/15/2033
3137AU-A4-1	Freddie Mac FHR4103DV			4	1FE	2,453,411	102.0110	2,478,869	2,430,002	2,438,959	0	(2,097)	0	0	3.000	2.821	MON	6,075	72,900	12/31/2013	11/15/2025
3137AU-KR-9	Freddie Mac FHR4102BC	CF		4	1FE	4,685,625	102.3340	4,605,030	4,500,000	4,577,573	0	(17,998)	0	0	3.000	2.603	MON	11,250	135,000	08/30/2012	08/15/2027
3137AY-D3-2	Freddie Mac FHR4166PV			4	1FE	4,173,572	102.5270	4,068,614	3,968,334	4,055,193	0	(22,410)	0	0	3.250	2.592	MON	10,748	128,971	04/11/2013	07/15/2037
3137B1-LM-2	Freddie Mac FHR4198BM			4	1FE	1,893,543	101.7090	1,930,051	1,897,620	1,894,206	0	275	0	0	3.000	3.039	MON	4,744	56,929	07/16/2013	10/15/2040
3137B7-ZX-0	Freddie Mac FHR4300KN			4	1FE	2,267,493	102.6210	2,316,788	2,257,616	2,261,704	0	(1,889)	0	0	3.500	3.463	MON	6,585	79,017	06/18/2014	06/15/2040
3137BA-J3-7	Freddie Mac FHR4345AG			4	1FE	3,342,404	100.8330	3,424,286	3,395,997	3,366,922	0	7,487	0	0	3.000	3.192	MON	8,490	101,880	08/27/2014	02/15/2040
3137BA-W8-1	Freddie Mac FHR4340UE			4	1FE	3,329,348	104.3900	3,452,177	3,307,000	3,318,444	0	(3,309)	0	0	3.500	3.443	MON	9,645	115,745	05/29/2014	05/15/2042
3137BC-L2-2	Freddie Mac FHR4367CY	CF		4	1FE	6,867,631	100.8880	7,047,542	6,985,511	6,925,335	0	18,596	0	0	3.000	3.214	MON	17,464	209,565	08/27/2014	02/15/2040
3137BD-UD-6	Freddie Mac FHR4385MQ	CF		4	1FE	4,277,227	99.3830	4,267,506	4,294,000	4,280,047	0	1,500	0	0	3.000	3.053	MON	10,735	128,820	07/12/2017	07/15/2041
3137FC-B7-8	Freddie Mac FHR4743P			4	1FE	395,163	104.4200	405,595	388,426	395,023	0	234	0	0	3.500	3.230	MON	1,133	13,595	12/20/2017	12/15/2047
3137FG-A5-4	Freddie Mac FHR4806AC			4	1FE	2,292,527	100.9620	2,302,082	2,280,147	2,287,239	0	(4,339)	0	0	3.500	3.179	MON	6,650	79,805	06/22/2018	06/15/2042
3137FL-3C-6	Freddie Mac FHR4863HP			4	1FE	9,809,840	103.3630	10,045,568	9,718,727	9,804,754	0	(5,086)	0	0	3.500	3.276	MON	28,346	283,463	02/08/2019	07/01/2048
3137FL-3R-3	Freddie Mac FHR4863K			4	1FE	10,633,701	103.4460	10,928,420	10,564,372	10,623,965	0	(9,736)	0	0	3.500	3.357	MON	30,813	308,127	02/13/2019	03/15/2049

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3137FL-A3-8	Freddie Mac FHR4875DA			4	1FE	972,791	103.6420	994,392	959,449	969,995	0	(2,797)	0	0	3.500	3.016	MON	2,798	25,185	03/15/2019	07/15/2048
3137FL-W5-9	Freddie Mac FGLMC4N			4	1FE	3,622,823	102.7490	3,659,516	3,561,608	3,617,455	0	(5,367)	0	0	3.500	2.946	MON	10,388	83,104	04/05/2019	02/15/2048
3137FM-2E-1	Freddie Mac FHR4891PB			4	1FE	11,092,195	103.0810	11,217,484	10,882,203	11,079,426	0	(12,769)	0	0	3.500	2.935	MON	31,740	222,178	05/10/2019	06/15/2049
3137FM-RY-0	Freddie Mac FHR4899JD			4	1FE	1,405,078	101.5750	1,396,656	1,375,000	1,404,556	0	(523)	0	0	3.000	2.815	MON	3,438	10,313	09/17/2019	04/25/2039
3137FN-FS-4	Freddie Mac FHR4911LB			4	1FE	8,992,023	99.8990	8,943,913	8,952,955	8,990,431	0	(1,592)	0	0	3.000	2.917	MON	22,382	29,843	12/23/2019	08/25/2049
3137GA-WL-7	Freddie Mac FHR3738BC			4	1FE	2,380,233	100.1260	2,282,568	2,279,695	2,281,186	0	(10,383)	0	0	4.000	3.337	MON	7,599	91,188	10/11/2011	08/15/2029
3137GA-WQ-6	Freddie Mac FHR3738BH			4	1FE	2,746,124	100.5750	2,710,873	2,695,375	2,702,644	0	(8,215)	0	0	3.000	2.685	MON	6,738	80,861	02/22/2012	12/15/2038
3138A8-SQ-0	Fannie Mae FNAH6826			4	1FE	396,852	104.4580	395,216	378,349	389,248	0	(2,290)	0	0	4.000	2.672	MON	1,261	15,134	07/28/2011	03/01/2026
3138ET-ZD-1	Fannie Mae FNAL8839			4	1FE	2,130,221	108.5590	2,147,460	1,978,151	2,130,205	0	(12,751)	0	0	4.500	2.903	MON	7,418	89,017	03/01/2017	03/01/2043
3138WG-M2-7	Fannie Mae FNAS6676			4	1FE	1,366,789	105.7960	1,386,435	1,310,479	1,371,447	0	(7,872)	0	0	4.000	2.998	MON	4,368	52,419	12/20/2016	02/01/2046
3138WJ-Q2-7	Fannie Mae FNAS8572			4	1FE	7,017,785	103.8590	7,320,629	7,048,622	7,017,752	0	41	0	0	3.500	3.560	MON	20,558	246,702	02/21/2018	12/01/2046
3138X0-Y2-8	Fannie Mae FNAU1628			4	1FE	2,707,736	102.9890	2,682,220	2,604,375	2,704,042	0	(5,497)	0	0	3.000	2.379	MON	6,511	78,131	08/22/2016	07/01/2043
31394G-U9-2	Freddie Mac FHR2666BD			4	1FE	886,748	102.2670	898,615	878,695	879,777	0	(658)	0	0	4.500	4.316	MON	3,295	39,541	06/17/2009	08/15/2023
31395V-DH-9	Freddie Mac FHR2989CB			4	1FE	1,105,761	104.1510	1,150,583	1,104,725	1,103,824	0	(128)	0	0	4.500	4.491	MON	4,143	49,713	06/03/2009	06/15/2025
31396E-4L-7	Freddie Mac FHR3044EX			4	1FE	1,127,163	106.1930	1,190,273	1,120,858	1,121,908	0	(454)	0	0	5.000	4.901	MON	4,670	56,043	06/12/2009	10/15/2025
31396U-T4-2	Freddie Mac FHR3187JZ			4	1FE	2,735,730	109.4170	2,838,474	2,594,180	2,735,742	0	(691)	0	0	5.000	3.547	MON	10,809	51,884	12/23/2019	07/15/2036
31397L-D2-2	Fannie Mae FNR200853BC			4	1FE	9,951	99.8940	10,368	10,379	10,333	0	26	0	0	5.000	5.632	MON	43	519	07/24/2008	07/25/2023
31397S-C5-1	Fannie Mae FNR201136DB	CF		4	1FE	5,280,370	101.7530	5,377,977	5,285,325	5,276,664	0	(276)	0	0	3.000	3.003	MON	13,213	158,560	10/18/2013	05/25/2026
31397U-ZB-8	Fannie Mae FNR201158AL	CF		4	1FE	3,744,289	103.1300	3,767,302	3,652,965	3,679,531	0	(4,718)	0	0	3.500	3.130	MON	10,654	127,854	10/15/2013	07/25/2026
31398E-4H-4	Freddie Mac FHR3546NB			4	1FE	1,712,519	103.7780	1,672,017	1,611,148	1,633,522	0	(4,930)	0	0	4.000	3.116	MON	5,370	64,446	12/30/2011	06/15/2024
31402C-4G-4	Fannie Mae FN725423			4	1FE	1,081,704	112.5540	1,069,449	950,165	1,082,399	0	(4,916)	0	0	5.500	2.153	MON	4,355	52,259	05/29/2015	05/01/2034
31408X-UF-5	Fannie Mae FN863782			4	1FE	115,950	108.3790	123,005	113,495	115,855	0	(179)	0	0	4.500	3.956	MON	426	5,103	03/28/2009	12/01/2035
3140EV-B6-3	Fannie Mae FNBC0960			4	1FE	969,356	105.6990	967,602	915,432	972,577	0	(6,632)	0	0	4.000	2.721	MON	3,051	36,617	11/18/2016	06/01/2046
3140EV-VF-1	Fannie Mae FNBC1513			4	1FE	10,130,271	102.5440	10,318,656	10,062,662	10,120,592	0	(4,548)	0	0	3.000	2.895	MON	25,157	301,880	09/20/2017	08/01/2046
3140F0-JJ-4	Fannie Mae FNBC4764			4	1FE	4,626,742	102.4210	4,699,471	4,588,386	4,624,057	0	(1,636)	0	0	3.000	2.868	MON	11,471	137,652	09/13/2017	10/01/2046
3140F5-BK-8	Fannie Mae FNBC9041			4	1FE	2,074,723	101.3440	2,095,730	2,067,937	2,073,222	0	(741)	0	0	2.500	2.406	MON	4,308	51,698	07/07/2017	11/01/2031
3140FX-C7-5	Fannie Mae FNBF0093			4	1FE	7,263,103	105.2240	7,417,679	7,049,418	7,259,276	0	(16,500)	0	0	3.500	3.003	MON	20,561	246,729	08/08/2017	05/01/2056
3140GY-GZ-6	Fannie Mae FNBH9215			4	1FE	8,441,298	103.9880	8,747,866	8,412,381	8,437,115	0	(2,516)	0	0	3.500	3.432	MON	24,536	294,433	02/02/2018	01/01/2048
3140HA-XB-1	Fannie Mae FNBJ8773			4	1FE	36,240,237	100.6170	36,272,824	36,050,394	36,235,067	0	(5,170)	0	0	3.000	2.878	MON	90,126	180,252	10/21/2019	09/01/2049
3140J6-GJ-0	Fannie Mae FNBM2000			4	1FE	14,718,379	103.8150	14,752,039	14,209,930	14,718,146	0	(233)	0	0	3.500	2.843	MON	41,446	41,446	10/15/2019	05/01/2047
3140JP-M9-3	Fannie Mae FNBN6683			4	1FE	15,158,678	102.8560	15,198,584	14,776,566	15,153,973	0	(4,705)	0	0	3.500	2.890	MON	43,098	172,393	07/19/2019	06/01/2049
3140JV-TA-0	Fannie Mae FNB01444			4	1FE	1,522,854	101.8790	1,515,939	1,487,980	1,522,311	0	(543)	0	0	3.000	2.637	MON	3,720	3,720	10/09/2019	10/01/2049
3140Q7-SL-2	Fannie Mae FNCA0522			4	1FE	8,296,199	100.6120	8,471,731	8,420,200	8,308,673	0	6,616	0	0	3.000	3.226	MON	21,051	252,606	01/10/2018	10/01/2047
31410G-L3-5	Fannie Mae FN888746			4	1FE	198,089	112.8040	201,082	178,258	217,565	0	(507)	0	0	6.500	1.655	MON	966	11,587	01/30/2013	10/01/2037
31410K-3J-1	Fannie Mae FN890101			4	1FE	251,291	114.6740	256,717	223,867	257,742	0	(379)	0	0	6.000	2.689	MON	1,119	13,432	04/11/2014	02/01/2039
31412P-YH-8	Fannie Mae FN931412			4	1FE	65,607	104.3240	64,789	62,104	64,564	0	(612)	0	0	4.500	2.059	MON	233	2,795	10/27/2010	06/01/2024
31417Y-4C-8	Fannie Mae FNMA0818			4	1FE	304,493	106.5010	303,694	285,156	304,660	0	(3,177)	0	0	4.000	2.149	MON	951	11,406	01/25/2013	08/01/2031
31417Y-GJ-0	Fannie Mae FNMA0200			4	1FE	244,200	106.5530	242,684	227,759	242,564	0	(2,112)	0	0	4.500	2.476	MON	854	10,249	12/23/2013	10/01/2029
31418B-MK-9	Fannie Mae FNMA2161			4	1FE	946,198	104.0560	926,795	890,670	934,005	0	(5,188)	0	0	3.500	2.057	MON	2,598	31,173	07/07/2016	01/01/2030
31418C-CP-7	Fannie Mae FNMA2777			4	1FE	5,392,719	100.6230	5,395,105	5,361,701	5,392,708	0	(10)	0	0	3.000	2.891	MON	13,404	13,404	11/25/2019	10/01/2046
31418C-DK-7	Fannie Mae FNMA2805			4	1FE	8,337,589	99.5180	8,556,779	8,598,223	8,358,468	0	10,861	0	0	2.500	2.922	MON	17,913	214,956	11/08/2017	11/01/2046
31418C-E4-2	Fannie Mae FNMA2854			4	1FE	11,940,337	99.5180	12,289,887	12,349,411	11,993,442	0	20,486	0	0	2.500	2.923	MON	25,728	308,735	11/15/2016	12/01/2046
31418C-M4-3	Fannie Mae FNMA3078			4	1FE	6,854,550	102.6400	7,168,805	6,984,416	6,860,218	0	4,083	0	0	3.000	3.364	MON	17,461	209,532	08/23/2018	07/01/2037
31418C-RF-3	Fannie Mae FNMA3185			4	1FE	2,759,382	102.6540	2,863,036	2,789,016	2,760,979	0	854	0	0	3.000	3.186	MON	6,973	83,671	04/04/2018	11/01/2037
31418C-WW-0	Fannie Mae FNMA3360			4	1FE	3,149,431	104.2250	3,276,863	3,144,028	3,148,378	0	(708)	0	0	3.500	3.439	MON	9,170	110,041	08/08/2018	05/01/2038
31418C-XX-7	Fannie Mae FNMA3393			4	1FE	3,447,426	104.3060	3,505,496	3,360,781	3,441,672	0	(3,763)	0	0	4.000	3.176	MON	11,203	134,431	08/30/2018	06/01/2033
31418D-C6-7	Fannie Mae FNMA3692			4	1FE	9,953,248	102.7900	10,005,813	9,734,228	9,950,642	0	(2,606)	0	0	3.500	2.965	MON	28,392	113,566	07/15/2019	07/01/2049
31418D-HY-1	Fannie Mae FNMA3846			4	1FE	11,928,625	100.6330	11,970,111	11,894,817	11,927,795	0	(830)	0	0	3.000	2.938	MON	29,737	29,737	10/28/2019	11/01/2049
31418M-GG-1	Fannie Mae FNAD0198			4	1FE	273,009	112.5640	276,156	245,333	278,892	0	(469)	0	0	5.500	2.607	MON	1,124	13,493	05/06/2014	09/01/2038
34074M-ND-9	Florida Hsg Fin Corp. Taxable - Revenue Bonds			2	1FE	2,071,346	101.6000	2,104,487	2,071,346	2,071,346	0	0	0	0	3.125	3.145	MON	5,394	64,730	03/23/2016	07/01/2037
49130T-PT-7	Kentucky State Hsg Corp. Taxable - Revenue Bonds			2	1FE	2,175,000	100.3750	2,183,156	2,175,000	2,175,000	0	0	0	0	3.000	3.019	MON	5,438	65,250	04/19/2013	11/01/2041
604160-FT-6	Minnesota State HFA Tax-Exempt - Revenue Bonds			2	1FE	1,128,596	100.7470	1,137,026	1,128,596	1,128,596	0	0	0	0	2.600	2.614	MON	2,445	29,343	08/01/2012	09/01/2042
604160-GK-4	Minnesota State HFA Taxable - Revenue Bonds			2	1FE	2,219,982	99.9580	2,243,722	2,244,665	2,220,188	0	188	0	0	2.730	2.913	MON	5,107	61,279	12/21/2017	08/01/2046
64469D-B6-7	New Hampshire State Hsg Taxable - Revenue Bonds			2	1FE	780,000	101.5550	792,129	780,000	780,000	0	0	0	0	3.220	3.188	JJ	12,558	25,116	04/27/2017	01/01/2040
677377-2P-7	Ohio State HFA Taxable - Revenue Bonds			2	1FE	1,260,000	99.8350	1,257,921	1,260,000	1,260,000	0	0	0	0	2.650	2.665	MON	2,783	33,390	07/15/2016	11/01/2041
92812U-LT-3	Virginia State Hsg Dev. Auth. Taxable - Revenue Bonds			2	1FE	891,996	107.5880	952,313	885,148	890,433	0	1,250	0	0	6.000	5.877	MON	4,426	53,109	12/21/2018	06/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92813T-EE-6	Virginia State Hsg Dev. Auth. Taxable - Revenue Bonds			2	1FE	2,254,493	102.2330	2,388,745	2,336,561	2,252,378	0	(458)	0	0	3.250	3.834	MON	6,329	75,937	09/11/2014	08/25/2042
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						664,663,023	XXX	675,157,091	658,555,605	663,421,748	0	(323,608)	0	0	XXX	XXX	XXX	1,789,322	15,359,127	XXX	XXX
3137FB-U7-9	FHLMC Multifamily Structured P FHMSK069A2			4	1FE	5,149,700	105.6980	5,284,900	5,000,000	5,116,854	0	(16,693)	0	0	3.187	2.812	MON	13,279	159,350	11/08/2017	09/25/2027
64966T-FD-1	New York City Hsg Dev. Taxable - Revenue Bonds			2	1FE	5,747,490	105.3430	5,951,880	5,650,000	5,693,593	0	(13,309)	0	0	3.709	3.508	MON	17,464	209,559	03/09/2017	02/15/2048
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						10,897,190	XXX	11,236,780	10,650,000	10,810,447	0	(30,002)	0	0	XXX	XXX	XXX	30,743	368,909	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,048,399,313	XXX	1,069,489,548	1,051,165,898	1,045,552,831	(12,517)	(636,831)	0	0	XXX	XXX	XXX	5,900,633	26,136,033	XXX	XXX
00081T-AJ-7	ACCO Brands Corp. Senior Notes			2	3FE	1,304,063	104.1250	1,353,625	1,300,000	1,302,155	139,315	(660)	0	0	5.250	5.189	JD	3,033	68,250	12/09/2016	12/15/2024
00115A-AE-9	AEP Transmission Co. LLC Senior Notes			2	1FE	2,994,365	103.6340	3,109,020	3,000,000	2,995,757	0	542	0	0	3.100	3.123	JD	7,750	93,000	05/24/2017	12/01/2026
001192-AL-7	AGL Capital Corp. Senior Notes			2	2FE	1,751,916	107.7300	1,777,545	1,650,000	1,750,235	0	(1,681)	0	0	3.875	2.703	MN	8,170	0	11/25/2019	11/15/2025
00130H-BT-1	AES Corp. Senior Notes			2	3FE	1,148,745	101.5000	1,134,770	1,118,000	1,130,363	46,125	(8,606)	0	0	4.875	4.037	MN	6,964	54,503	10/20/2017	05/15/2023
00130H-BZ-7	AES Corp. Senior Notes			1	3FE	400,000	101.3750	405,500	400,000	400,000	7,000	0	0	0	4.000	4.000	MS	4,711	16,000	03/01/2018	03/15/2021
00130H-CA-1	AES Corp. Senior Notes			2	3FE	400,000	102.5000	410,000	400,000	400,000	10,000	0	0	0	4.500	4.500	MS	5,300	18,000	03/01/2018	03/15/2023
001546-AV-2	AK Steel Corp. Senior Notes			2	4FE	2,000,000	100.0000	2,500,000	2,500,000	2,005,411	569,937	5,672	495,198	0	6.375	6.409	AO	33,646	159,375	08/22/2017	10/15/2025
00191U-AA-0	ASGN Inc. Senior Notes			2	3FE	725,400	102.7880	740,074	720,000	725,302	0	(98)	0	0	4.625	4.469	MN	3,608	0	11/19/2019	05/15/2028
00206R-AB-8	AT&T Inc. Senior Notes			1	2FE	91,300	130.6780	98,009	75,000	89,697	0	(567)	0	0	6.800	5.029	MN	652	5,100	01/10/2017	05/15/2036
00206R-AX-0	AT&T Inc. Notes			1	2FE	999,250	103.2420	1,032,420	1,000,000	999,881	0	82	0	0	4.450	4.459	MN	5,686	44,500	04/26/2011	05/15/2021
00206R-CN-0	AT&T Inc. Senior Notes			2	2FE	2,026,040	104.7270	2,094,540	2,000,000	2,016,073	0	(2,829)	0	0	3.400	3.229	MN	8,689	68,000	04/21/2016	05/15/2025
00206R-CQ-3	AT&T Inc. Senior Notes			2	2FE	1,510,187	113.1740	1,731,562	1,530,000	1,510,951	0	352	0	0	4.750	4.834	MN	9,286	72,675	02/01/2018	05/15/2046
00206R-CT-7	AT&T Inc. Senior Notes			2	2FE	9,381,111	108.3940	9,647,066	8,900,000	9,217,878	0	(48,549)	0	0	4.125	3.444	FA	136,652	367,125	02/12/2018	02/17/2026
002824-BE-9	Abbott Laboratories Senior Notes			2	1FE	1,413,510	105.1390	1,474,049	1,402,000	1,409,874	0	(1,958)	0	0	3.400	3.239	MN	4,105	47,668	12/21/2017	11/30/2023
002824-BF-6	Abbott Laboratories Senior Notes			2	1FE	2,810,930	109.2650	3,094,385	2,832,000	2,816,650	0	1,904	0	0	3.750	3.840	MN	9,145	106,200	11/18/2016	11/30/2026
00287Y-AL-3	AbbVie Inc. Senior Notes			1	2FE	6,163,348	102.0620	6,634,030	6,500,000	6,358,486	0	46,332	0	0	2.900	3.713	MN	28,799	188,500	12/21/2018	11/06/2022
00287Y-AP-4	AbbVie Inc. Senior Notes			2	2FE	4,645,955	102.6120	4,771,458	4,650,000	4,648,357	0	542	0	0	3.200	3.213	MN	22,733	148,800	07/07/2015	11/06/2022
00287Y-AY-5	AbbVie Inc. Senior Notes			2	2FE	1,494,270	103.6290	1,554,435	1,500,000	1,496,145	0	536	0	0	3.200	3.245	MN	6,267	48,000	05/09/2016	05/14/2026
00287Y-BE-8	AbbVie Inc. Senior Notes			1	2FE	798,624	102.5820	820,656	800,000	799,196	0	462	0	0	3.375	3.431	MN	3,525	31,200	09/13/2018	11/14/2021
00287Y-BW-8	AbbVie Inc. Senior Notes			2	2FE	2,999,250	101.7350	3,052,050	3,000,000	2,999,257	0	7	0	0	3.200	3.203	MN	10,667	0	11/12/2019	11/21/2029
00440E-AR-8	Chubb INA Holdings Senior Notes			1	1FE	4,527,360	105.3710	4,741,695	4,500,000	4,513,089	0	(2,741)	0	0	3.350	3.278	MN	19,263	150,750	05/27/2014	05/15/2024
00440E-AS-6	Chubb INA Holdings Senior Notes			1	1FE	5,199,237	105.2450	5,630,608	5,350,000	5,228,722	0	20,788	0	0	3.150	3.632	MS	49,621	168,525	07/27/2018	03/15/2025
00817Y-AQ-1	Aetna Inc. Senior Notes			2	2FE	2,987,430	104.6930	3,140,790	3,000,000	2,993,341	0	1,231	0	0	3.500	3.550	MN	13,417	105,000	11/03/2014	11/15/2024
00839#-AD-5	Advantage Capital Tax Credit Notes			9	1	206,616	93.4600	246,262	263,495	247,383	0	9,055	0	0	0.000	7.609	MJSD	0	0	03/13/2015	05/15/2021
00841#-AA-7	Advantage Capital Tax Credit Notes			9	1FE	231,468	91.4750	279,030	305,034	279,050	0	7,655	0	0	0.000	6.160	MAR	0	0	07/28/2015	05/15/2023
00841#-AC-3	Advantage Capital Tax Credit Notes			9	1FE	764,026	88.8000	904,512	1,018,595	942,225	0	27,803	0	0	0.000	6.160	MAR	0	0	07/28/2015	05/15/2022
00846U-AL-5	Agilent Technologies Inc. Senior Notes			2	2FE	2,482,900	99.2900	2,482,250	2,500,000	2,483,338	0	438	0	0	2.750	2.829	MS	20,052	0	09/05/2019	09/15/2029
009158-AV-8	Air Products & Chemicals Inc. Senior Notes			2	1FE	1,985,320	105.2890	2,105,780	2,000,000	1,992,006	0	1,585	0	0	3.350	3.445	JJ	28,103	67,000	07/13/2015	07/31/2024
010392-FK-9	Alabama Power Co. Senior Notes	SD		1	1FE	2,991,510	105.5350	3,166,050	3,000,000	2,996,304	0	864	0	0	3.550	3.584	JD	8,875	106,500	12/03/2013	12/01/2023
012725-AC-1	Albemarle Corp. Senior Notes			2	2FE	4,186,070	107.1840	4,394,544	4,100,000	4,169,919	0	(12,225)	0	0	4.150	3.749	JD	14,179	166,000	12/17/2019	12/01/2024
013078-AA-8	Alberto Culver Co. Senior Notes			1	1FE	1,252,043	101.2280	1,265,350	1,250,000	1,250,107	0	(250)	0	0	5.150	5.129	JD	5,365	64,375	05/19/2010	06/01/2020
013092-AB-7	Albertsons Cos LLC Senior Notes			2	4FE	799,000	106.2500	850,000	800,000	799,035	0	35	0	0	5.875	5.894	FA	17,756	0	08/05/2019	02/15/2028
013092-AC-5	Albertsons Cos LLC Senior Notes			2	4FE	955,200	99.8800	958,848	960,000	955,214	0	14	0	0	4.625	4.707	JJ	4,810	0	12/09/2019	01/15/2027
013093-AB-5	Albertsons Cos LLC Senior Notes			2	4FE	600,000	104.6660	627,996	600,000	600,000	43,500	0	0	0	6.625	6.625	JD	1,767	39,750	08/08/2017	06/15/2024
013093-AD-1	Albertsons Cos LLC Senior Notes			2	4FE	1,489,463	103.5000	1,604,250	1,550,000	1,505,544	142,352	6,942	0	0	5.750	6.405	MS	26,242	89,125	08/08/2017	03/15/2025
013817-AV-3	Alcoa Inc. Senior Notes			2	3FE	1,547,644	103.0940	1,597,957	1,550,000	1,549,619	0	279	0	0	5.400	5.420	AO	17,670	83,700	04/13/2011	04/15/2021
013817-AW-1	Alcoa Inc. Senior Notes			2	3FE	400,000	109.0000	436,000	400,000	400,000	15,996	0	0	0	5.125	5.125	AO	5,125	20,500	09/17/2014	10/01/2024
01400E-AB-9	Alcon Finance Corp. Senior Notes			2	2FE	3,985,280	101.7410	4,069,640	4,000,000	3,985,629	0	349	0	0	3.000	3.043	MS	32,667	0	09/16/2019	09/23/2029
015271-AR-0	Alexandria RE Equities Inc. Senior Notes			2	2FE	8,802,562	103.9500	9,147,600	8,800,000	8,802,622	0	60	0	0	3.375	3.372	FA	136,950	0	07/09/2019	08/15/2031
01741R-AF-9	Allegheny Technologies Senior Notes			2	4FE	349,650	112.0830	470,749	420,000	353,360	0	1,111	0	0	7.875	1.825	FA	12,495	33,075	07/09/2013	08/15/2023
023135-AZ-9	Amazon.Com Inc. Senior Notes			2	1FE	1,995,357	103.4970	2,069,940	2,000,000	1,996,489	0	698	0	0	2.800	2.841	FA	20,067	56,000	06/08/2018	08/22/2024
02343U-AC-9	Amcor Finance USA Inc. Senior Notes			2	2FE	2,519,432	102.7600	2,569,000	2,500,000	2,517,913	0	(1,518)	0	0	3.625	3.494	AO	15,859	33,984	06/13/2019	04/28/2026
023608-AG-7	Ameren Corp. Senior Notes			2	2FE	2,997,330	104.7050	3,141,150	3,000,000	2,998,206	0	257	0	0	3.650	3.661	FA	41,367	109,500	11/17/2015	02/15/2026
02361D-AS-9	Ameren Illinois Co. Notes			2	1FE	2,997,300	109.0390	3,271,170	3,000,000	2,997,653	0	234	0	0	3.800	3.811	MN	14,567	114,000	05/14/2018	05/15/2028
02376R-AB-8	American Airlines Group Inc. Senior Notes			1	3FE	2,095,000	100.1570	2,103,297	2,100,000	2,099,816	9,221	1,095	0	0	4.625	4.680	MS	32,375	97,125	03/11/2015	03/01/2020
025537-AJ-0	American Electric Power Co. Senior Notes			2	2FE	1,297,790	103.1950	1,341,535	1,300,000	1,298,205	0	198	0	0	3.200	3.220	MN	5,547	41,600	11/08/2017	11/13/2027

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
025816-BR-9	American Express Co. Senior Notes			2	1FE	3,447,675	103.3920	3,618,720	3,500,000	3,456,263	0	8,108	0	0	3.000	3.278	AO	17,792	105,000	12/21/2018	10/30/2024
025816-CF-4	American Express Co. Senior Notes			2	1FE	4,105,080	104.0130	4,160,520	4,000,000	4,099,091	0	(5,989)	0	0	3.125	2.695	MN	14,236	62,500	07/25/2019	05/20/2026
0258M0-EL-9	American Express Credit Corp. Senior Notes	SD		2	1FE	7,571,450	106.2320	7,967,400	7,500,000	7,555,673	0	(6,700)	0	0	3.300	3.185	MN	39,875	247,500	07/20/2017	05/03/2027
02665W-CJ-8	American Honda Fin. Senior Notes			1	1FE	1,497,405	104.6930	1,570,395	1,500,000	1,498,116	0	492	0	0	3.450	3.488	JJ	24,006	51,463	07/11/2018	07/14/2023
02666Q-G7-2	American Honda Fin. Senior Notes				1FE	1,994,740	101.3930	2,027,860	2,000,000	1,999,550	0	604	0	0	3.875	3.907	MS	21,528	77,500	09/14/2010	09/21/2020
02666Q-J7-9	American Honda Fin. Senior Notes	SD			1FE	7,184,479	103.3230	7,232,610	7,000,000	7,046,858	0	(26,022)	0	0	3.800	3.395	MS	74,628	266,000	12/21/2018	09/20/2021
02666Q-J7-9	American Honda Fin. Senior Notes				1FE	1,026,354	103.3230	1,033,230	1,000,000	1,006,694	0	(3,717)	0	0	3.800	3.395	MS	10,661	38,000	12/21/2018	09/20/2021
026874-CX-3	American Int'l Group Senior Notes			1	2FE	5,013,730	100.9170	5,045,850	5,000,000	5,001,409	0	(2,208)	0	0	3.375	3.329	FA	63,750	168,750	12/31/2013	08/15/2020
026874-CY-1	American Int'l Group Senior Notes			1	2FE	4,285,720	107.3910	4,295,640	4,000,000	4,163,472	0	(36,670)	0	0	4.125	3.062	FA	62,333	165,000	07/12/2016	02/15/2024
026874-DD-6	American Int'l Group Senior Notes			2	2FE	4,000,900	107.0350	4,281,400	4,000,000	4,001,392	0	(288)	0	0	3.750	3.741	JJ	71,250	150,000	01/10/2017	07/10/2025
026874-DL-8	American Int'l Group Senior Notes			2	2FE	617,958	120.5820	723,492	600,000	617,459	0	(308)	0	0	4.750	4.564	AO	7,125	28,500	04/12/2018	04/01/2048
03027W-AJ-1	American Tower Trust I Secured Notes			2	1FE	7,103,390	101.3110	7,091,770	7,000,000	7,022,939	0	(12,947)	0	0	3.070	2.890	MON	9,551	214,900	04/03/2013	03/15/2023
03076C-AF-3	Ameriprise Financial Inc. Senior Notes	SD		1	1FE	3,868,181	107.1900	4,089,299	3,815,000	3,837,827	0	(5,498)	0	0	4.000	3.829	AO	32,216	152,600	11/12/2013	10/15/2023
03076C-AF-3	Ameriprise Financial Inc. Senior Notes			1	1FE	1,201,519	107.1900	1,270,202	1,185,000	1,192,090	0	(1,708)	0	0	4.000	3.829	AO	10,007	47,400	11/12/2013	10/15/2023
03076C-AH-9	Ameriprise Financial Inc. Senior Notes			2	1FE	4,835,450	102.2240	5,111,200	5,000,000	4,882,269	0	15,449	0	0	2.875	3.269	MS	42,326	143,750	11/17/2016	09/15/2026
031162-BB-5	Amgen Inc. Senior Notes			1	2FE	1,092,180	100.4930	1,004,930	1,000,000	1,003,826	0	(18,570)	0	0	4.500	2.594	MS	13,250	45,000	01/02/2015	03/15/2020
031162-BZ-2	Amgen Inc. Senior Notes			2	2FE	809,190	112.0550	840,413	750,000	805,076	0	(1,289)	0	0	4.400	3.934	MN	5,500	33,000	08/11/2016	05/01/2045
031162-CJ-7	Amgen Inc. Senior Notes			2	2FE	2,921,629	101.3130	3,039,390	3,000,000	2,943,189	0	7,476	0	0	2.600	2.911	FA	28,600	78,000	01/10/2017	08/19/2026
031652-BK-5	Amkor Technology Inc. Senior Notes			2	4FE	2,573,950	110.1250	2,863,250	2,600,000	2,574,820	0	870	0	0	6.625	6.758	MS	50,718	86,125	06/03/2019	09/15/2027
032095-AJ-0	Amphenol Corp. Senior Notes			2	2FE	2,497,550	99.0670	2,476,675	2,500,000	2,497,593	0	43	0	0	2.800	2.811	FA	21,583	0	09/04/2019	02/15/2030
035240-AN-0	Anheuser-Busch INBEV Senior Notes			2	2FE	513,750	114.4400	572,200	500,000	513,345	0	(240)	0	0	4.600	4.432	AO	4,856	23,000	03/28/2018	04/15/2048
035242-AL-0	Anheuser-Busch INBEV Senior Notes			2	2FE	2,827,770	103.6050	2,933,058	2,831,000	2,829,483	0	454	0	0	3.300	3.318	FA	38,926	93,423	01/13/2016	02/01/2023
035242-AP-1	Anheuser-Busch INBEV Senior Notes	SD		2	2FE	6,998,932	106.1880	7,433,160	7,000,000	6,999,469	0	40	0	0	3.650	3.651	FA	106,458	255,500	01/10/2017	02/01/2026
035242-AP-1	Anheuser-Busch INBEV Senior Notes	C		2	2FE	4,999,237	106.1880	5,309,400	5,000,000	4,999,621	0	28	0	0	3.650	3.651	FA	76,042	182,500	01/10/2017	02/01/2026
035287-AE-1	Anixter Inc. Senior Notes			1	3FE	1,492,500	103.7950	1,556,925	1,500,000	1,497,881	502	1,129	0	0	5.125	5.211	AO	19,219	76,875	09/25/2014	10/01/2021
035287-AG-6	Anixter Inc. Senior Notes			1	3FE	1,304,482	105.2500	1,368,250	1,300,000	1,302,324	6,230	(656)	0	0	5.500	5.438	MS	23,833	71,500	05/23/2016	03/01/2023
035287-AJ-0	Anixter Inc. Senior Notes			2	3FE	801,924	104.0000	832,000	800,000	801,863	0	(61)	0	0	6.000	5.953	JD	4,000	24,000	07/12/2019	12/01/2025
03674X-AF-3	Antero Resources Corp. Senior Notes			2	3FE	1,123,500	80.2500	1,123,500	1,400,000	1,123,500	0	4,725	239,225	0	5.625	6.507	JD	6,563	39,375	07/05/2019	06/01/2023
03674X-AJ-5	Antero Resources Corp. Senior Notes			2	3FE	1,301,536	75.0000	1,200,000	1,600,000	1,200,000	41,852	7,900	297,751	0	5.000	5.009	MS	26,667	80,000	07/27/2017	03/01/2025
03690A-AC-0	Antero Midstream Partners LP Senior Notes			2	3FE	1,391,250	92.7500	1,391,250	1,500,000	1,391,250	106,624	(1,350)	112,774	0	5.375	5.267	MS	23,740	82,125	07/28/2017	09/15/2024
037833-AS-9	Apple Inc. Senior Notes	SD		1	1FE	5,016,100	106.2040	5,310,200	5,000,000	5,007,813	0	(1,640)	0	0	3.450	3.411	MN	26,354	172,500	06/17/2014	05/06/2024
038222-AF-2	Applied Materials Inc. Senior Notes			1	1FE	2,068,865	103.4820	2,069,640	2,000,000	2,067,731	0	(1,134)	0	0	4.300	1.925	JD	3,822	0	12/23/2019	06/15/2021
038522-AK-4	Aramark Services Inc. Senior Notes			2	3FE	348,688	102.6200	359,170	350,000	348,978	2,251	227	0	0	5.125	5.206	JJ	8,271	17,938	10/23/2018	01/15/2024
038522-AN-8	Aramark Services Inc. Senior Notes			2	3FE	1,809,098	104.0000	1,898,000	1,825,000	1,813,373	96,366	1,507	0	0	4.750	4.867	JD	7,224	86,688	02/16/2017	06/01/2026
038522-AQ-1	Aramark Services Inc. Senior Notes			2	3FE	1,022,438	105.3750	1,106,438	1,050,000	1,026,289	44,873	2,291	0	0	5.000	5.348	FA	21,875	52,500	05/01/2018	02/01/2028
039483-BL-5	Archer-Daniels Midland Co. Senior Notes			2	1FE	3,463,922	101.4740	3,647,990	3,595,000	3,494,252	0	13,602	0	0	2.500	2.970	FA	34,951	89,875	09/21/2017	08/11/2026
040555-CV-4	Arizona Public Service Senior Notes	SD		2	1FE	4,299,255	99.9760	4,498,920	4,500,000	4,350,996	0	19,681	0	0	2.550	3.101	MS	33,788	114,750	04/19/2017	09/15/2026
042735-BA-7	Arrow Electronics Inc. Notes			1	2FE	5,998,446	100.8610	5,698,647	5,650,000	5,663,314	0	(52,259)	0	0	6.000	5.029	AO	84,750	339,000	03/28/2014	04/01/2020
04273W-AB-7	Arrow Electronics Inc. Senior Notes			1	2FE	482,832	102.8040	462,618	450,000	455,128	0	(4,209)	0	0	5.125	4.112	MS	7,688	23,063	07/09/2012	03/01/2021
044209-AF-1	Ashland Inc. Senior Notes			2	3FE	2,305,588	104.5000	2,386,780	2,284,000	2,290,617	43,528	(2,651)	0	0	4.750	4.617	FA	40,985	108,490	09/09/2013	08/15/2022
049560-AN-5	Atmos Energy Corp. Senior Notes			2	1FE	2,991,750	103.2130	3,096,390	3,000,000	2,993,643	0	749	0	0	3.000	3.032	JD	4,000	90,000	06/05/2017	06/15/2027
05348E-AQ-2	AvalonBay Communities Inc. Senior Notes			2	1FE	3,958,352	102.4340	4,097,360	4,000,000	3,982,090	0	6,242	0	0	2.950	3.124	MS	34,744	118,000	01/10/2017	09/15/2022
05348E-AV-1	AvalonBay Communities Inc. Senior Notes			2	1FE	11,636,342	105.7050	11,997,518	11,350,000	11,529,446	0	(31,939)	0	0	3.450	3.111	JD	32,631	389,850	06/19/2019	06/01/2025
05348E-AW-9	AvalonBay Communities Inc. Senior Notes			2	1FE	1,096,180	106.2380	1,142,059	1,075,000	1,091,079	0	(2,564)	0	0	3.500	3.208	MN	4,808	37,625	12/21/2017	11/15/2025
05348E-AX-7	AvalonBay Communities Inc. Senior Notes			2	1FE	999,660	103.1090	1,031,090	1,000,000	999,775	0	32	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016	05/11/2026
05348E-AY-5	AvalonBay Communities Inc. Senior Notes			2	1FE	985,190	102.8490	1,028,490	1,000,000	988,624	0	1,484	0	0	2.900	3.087	AO	6,122	29,000	08/23/2017	10/15/2026
053611-AJ-8	Avery Dennison Corp. Senior Notes			2	2FE	3,986,514	113.2530	4,530,120	4,000,000	3,987,690	0	1,094	0	0	4.875	4.918	JD	13,542	195,000	12/21/2018	12/06/2028
053773-AV-9	Avis Budget Car Rental Senior Notes			2	3FE	326,393	101.7500	331,705	326,000	326,080	11,551	(61)	0	0	5.500	5.479	AO	4,483	17,930	08/02/2013	04/01/2023
053773-BA-4	Avis Budget Car Rental Senior Notes			2	3FE	1,316,000	102.8750	1,440,250	1,400,000	1,329,868	107,823	11,045	0	0	5.250	6.397	MS	21,642	73,500	09/26/2018	03/15/2025
053773-BB-2	Avis Budget Car Rental Senior Notes			2	4FE	597,750	103.7500	622,500	600,000	598,196	24,838	358	0	0	6.375	6.457	AO	9,563	38,250	09/27/2018	04/01/2024
05508R-AE-6	B&G Foods Inc. Senior Notes			2	4FE	2,213,581	102.8330	2,288,034	2,225,000	2,211,238	113,556	157	0	0	5.250	5.332	AO	29,203	116,813	03/26/2019	04/01/2025
05508W-AB-1	B&G Foods Inc. Senior Notes			2	4FE	800,000	101.0000	808,000	800,000	800,000	0	0	0	0	5.250	5.250	MS	11,083	0	09/12/2019	09/15/2027
05523U-AK-6	BAE Systems Holdings Inc. Senior Notes			1	2FE	4,833,908	105.7430	4,917,050	4,650,000	4,760,386	0	(21,063)	0	0	3.800	3.258	AO	41,230	176,700	05/06/2016	10/07/2024
05531F-BE-2	BB&T Corp. Senior Notes			2	1FE	3,470,040	107.3410	3,756,935	3,500,000	3,476,043	0	3,899	0	0	3.700	3.841	JD	9,353	129,500	06/13/2018	06/05/2025
05565E-AH-8	BMW US Capital LLC Senior Notes	SD		2	1FE	6,810,580	101.5580	7,109,060	7,000,000	6,851,701	0	21,016	0	0	2.800	3.175	AO	43,556	196,000	01/09/2018	04/11/2026
058498-AR-7	Ball Corp. Senior Notes			1	3FE	1,011,250	105.7500	1,057,500	1,000,000	1,004,132	868	(1,736)	0	0	5.000	4.800	MS	14,722	50,000	07/06/2015	03/15/2022
058498-AT-3	Ball Corp. Senior Notes			1	3FE	746,250	111.3750	835,313	750,000	747,710	0	350	0	0	5.250	5.315	JJ	19,688	39,375	07/02/2015	07/01/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
059165-EG-1	Baltimore Gas & Electric Senior Notes			2	1FE	2,991,000	99.2880	2,978,640	3,000,000	2,993,793	0	854	0	0	2.400	2.434	FA	27,200	72,000	08/15/2016	08/15/2026
06051G-FF-1	Bank of America Corp. Senior Notes				1FE	5,687,018	107.1080	5,810,609	5,425,000	5,576,436	0	(32,660)	0	0	4.000	3.290	AO	54,250	217,000	04/27/2017	04/01/2024
06051G-GR-4	Bank of America Corp. Senior Notes			2	1FE	3,000,000	106.0080	3,180,240	3,000,000	3,000,000	0	0	0	0	3.593	3.569	JJ	47,907	107,790	07/19/2017	07/21/2028
06051G-HF-9	Bank of America Corp. Senior Notes			2	1FE	2,972,220	103.7860	3,113,580	3,000,000	2,973,199	0	(2,217)	0	0	3.550	3.588	MS	34,317	106,500	05/09/2018	03/05/2024
06051G-HV-4	Bank of America Corp. Senior Notes			2	1FE	4,000,000	103.4580	4,138,320	4,000,000	4,000,000	0	0	0	0	3.194	3.194	JJ	56,072	0	07/18/2019	07/23/2030
06406F-AE-3	Bank of NY Mellon Corp. Senior Notes			2	1FE	2,928,791	101.1860	3,035,580	3,000,000	2,948,832	0	6,843	0	0	2.450	2.730	FA	27,358	73,500	01/10/2017	08/17/2026
06406H-BP-3	Bank of NY Mellon Corp. Senior Notes				1FE	219,312	100.0830	200,166	200,000	200,215	0	(5,634)	0	0	4.600	1.744	JJ	4,242	9,200	07/15/2016	01/15/2020
06406H-CX-5	Bank of NY Mellon Corp. Senior Notes	SD		2	1FE	6,950,530	105.0960	7,356,720	7,000,000	6,974,664	0	4,896	0	0	3.250	3.334	MS	69,514	227,500	09/29/2014	09/11/2024
06406R-AB-3	Bank of NY Mellon Corp. Senior Notes			2	1FE	4,219,963	106.1110	4,635,990	4,369,000	4,235,106	0	11,126	0	0	3.442	3.835	FA	60,152	150,381	12/21/2018	02/07/2028
06406Y-AA-0	Bank of New York Mellon Notes			2	1FE	2,007,920	104.6970	2,093,940	2,000,000	2,007,592	0	(328)	0	0	3.300	3.253	FA	23,467	33,000	05/30/2019	08/23/2029
071813-BQ-1	Baxter Int'l Inc. Senior Notes			2	1FE	2,943,940	100.9120	3,027,360	3,000,000	2,955,898	0	5,867	0	0	2.600	2.842	FA	29,467	78,000	12/21/2017	08/15/2026
072863-AB-9	Baylor Scott & White Holdings Notes			2	1FE	103,863	103.5780	103,578	100,000	102,499	0	(407)	0	0	3.095	2.614	MN	395	3,095	07/15/2016	11/15/2025
07330M-AB-3	Branch Bank & Trust Notes			2	1FE	10,119,950	106.4640	10,646,400	10,000,000	10,080,058	0	(13,210)	0	0	3.625	3.462	MS	105,729	362,500	06/26/2018	09/16/2025
073730-AE-3	Beam Inc. Senior Notes			2	2FE	2,943,922	101.9860	3,008,587	2,950,000	2,949,235	0	208	0	0	3.250	3.258	MN	12,251	95,875	01/10/2017	05/15/2022
073730-AG-8	Beam Inc. Senior Notes			2	2FE	4,462,560	101.8050	4,581,225	4,500,000	4,479,351	0	5,544	0	0	3.250	3.392	JD	6,500	146,250	11/15/2016	06/15/2023
075887-BF-5	Becton Dickinson & Co. Senior Notes			2	2FE	1,027,458	106.0180	1,060,180	1,000,000	1,017,656	0	(3,406)	0	0	3.734	3.326	JD	1,660	37,340	01/10/2017	12/15/2024
075887-BT-5	Becton Dickinson & Co. Senior Notes			2	2FE	968,960	101.6650	1,016,650	1,000,000	980,147	0	7,665	0	0	2.894	3.757	JD	2,010	28,940	07/11/2018	06/06/2022
081437-AP-0	Bemis Company Inc. Senior Notes			2	2FE	998,708	97.9570	979,570	1,000,000	998,769	0	61	0	0	3.100	3.120	MS	9,128	7,922	06/13/2019	09/15/2026
08576P-AA-9	Berry Global Inc. Secured Notes			2	4FE	784,000	102.7200	821,760	800,000	787,287	53,539	1,748	0	0	4.500	4.803	FA	13,600	36,000	02/06/2018	02/15/2026
085770-AA-3	Berry Global Escrow Corp. Notes			2	3FE	400,000	105.4700	421,880	400,000	400,000	0	0	0	0	4.875	4.875	JJ	11,158	0	05/17/2019	07/15/2026
085770-AB-1	Berry Global Escrow Corp. Notes			2	4FE	200,000	107.2500	214,500	200,000	200,000	0	0	0	0	5.625	5.625	JJ	6,438	0	05/17/2019	07/15/2027
085790-AY-9	Berry Plastics Corp. Secured Notes			2	4FE	1,996,250	102.6250	2,052,500	2,000,000	1,998,203	19,652	451	0	0	5.125	5.153	JJ	47,264	102,500	05/27/2015	07/15/2023
09062X-AC-7	Biogen Inc. Senior Notes			1	1FE	2,986,134	100.7350	3,022,050	3,000,000	2,995,676	0	5,987	0	0	2.900	3.109	MS	25,617	87,000	05/25/2018	09/15/2020
092113-AL-3	Black Hills Corp. Senior Notes			2	2FE	2,018,618	105.3110	2,106,220	2,000,000	2,014,503	0	(2,373)	0	0	3.950	3.801	JJ	36,428	79,000	12/21/2017	01/15/2026
092113-AM-1	Black Hills Corp. Senior Notes			2	2FE	8,719,640	101.2010	8,855,088	8,750,000	8,727,217	0	2,716	0	0	3.150	3.190	JJ	127,094	275,625	01/10/2017	01/15/2027
092113-AN-9	Black Hills Corp. Senior Notes			2	2FE	994,550	104.7140	1,047,140	1,000,000	994,911	0	101	0	0	4.200	4.232	MS	12,367	42,000	08/10/2016	09/15/2046
092113-AR-0	Black Hills Corp. Senior Notes			2	2FE	1,594,496	99.6420	1,594,272	1,600,000	1,594,611	0	115	0	0	3.050	3.090	AO	11,929	0	09/26/2019	10/15/2029
09247X-AJ-0	Blackrock Inc. Senior Notes			1	1FE	8,459,360	103.6480	8,291,840	8,000,000	8,125,605	0	(49,657)	0	0	3.375	2.699	JD	22,500	270,000	09/07/2012	06/01/2022
09247X-AL-5	Blackrock Inc. Senior Notes	SD		1	1FE	5,628,561	106.3930	5,904,812	5,550,000	5,593,922	0	(9,610)	0	0	3.500	3.296	MS	55,577	194,250	01/10/2017	03/18/2024
09256B-AJ-6	Blackstone Holdings Finance Senior Notes			2	1FE	7,957,650	102.8000	8,224,000	8,000,000	7,965,953	0	3,804	0	0	3.150	3.212	AO	62,300	252,000	11/10/2017	10/02/2027
09256B-AL-1	Blackstone Holdings Finance Senior Notes			2	1FE	987,340	98.7880	987,880	1,000,000	987,654	0	314	0	0	2.500	2.641	JJ	7,708	0	09/03/2019	01/10/2030
096630-AF-5	Boardwalk Pipelines LP Senior Notes			2	2FE	983,200	103.6800	1,036,800	1,000,000	985,781	0	1,541	0	0	4.450	4.676	JJ	20,519	44,500	05/02/2018	07/15/2027
096630-AG-3	Boardwalk Pipelines LP Senior Notes			2	2FE	2,541,335	107.1970	2,728,164	2,545,000	2,541,581	0	246	0	0	4.800	4.818	MN	19,681	61,080	05/21/2019	05/03/2029
100743-AL-7	Boston Gas Company Senior Notes			2	1FE	800,000	102.3890	819,112	800,000	800,000	0	0	0	0	3.001	3.001	FA	10,137	0	07/24/2019	08/01/2029
10112R-AW-4	Boston Properties LP Senior Notes			2	1FE	2,056,160	105.7850	2,115,700	2,000,000	2,032,693	0	(7,847)	0	0	3.800	3.343	FA	31,667	76,000	11/18/2016	02/01/2024
10112R-AX-2	Boston Properties LP Senior Notes			2	2FE	2,987,644	105.9790	3,179,370	3,000,000	2,991,621	0	1,207	0	0	3.650	3.702	FA	45,625	109,500	01/10/2017	02/01/2026
10112R-BC-7	Boston Properties LP Senior Notes			2	2FE	2,498,850	99.8390	2,495,975	2,500,000	2,498,890	0	40	0	0	2.900	2.905	MS	23,764	0	08/19/2019	03/15/2030
10922N-AC-7	Brighthouse Financial Inc. Senior Notes			2	2FE	7,401,415	99.7670	7,442,618	7,460,000	7,410,566	0	5,491	0	0	3.700	3.801	JD	6,901	276,020	05/01/2018	06/22/2027
109641-AG-5	Brinker Int'l Inc. Senior Notes			1	3FE	742,926	101.2500	770,513	761,000	745,699	0	2,773	0	0	3.875	4.525	MN	3,768	29,489	04/30/2019	05/15/2023
109641-AH-3	Brinker Int'l Inc. Senior Notes			2	3FE	288,208	105.7500	318,308	301,000	290,011	0	1,803	0	0	5.000	5.893	AO	3,763	15,050	02/06/2019	10/01/2024
11133T-AD-5	Broadridge Financial Solutions Senior Notes			2	2FE	3,490,095	99.9090	3,496,815	3,500,000	3,490,147	0	52	0	0	2.900	2.933	JD	6,203	0	12/04/2019	12/01/2029
114259-AT-1	Brooklyn Union Gas Senior Notes			2	1FE	1,554,347	108.6000	1,683,300	1,550,000	1,554,330	0	(17)	0	0	3.865	3.826	MS	19,470	28,988	12/17/2019	03/04/2029
120111-BM-0	Building Materials Corp. Senior Notes			2	3FE	1,996,250	102.7500	2,055,000	2,000,000	1,997,131	119,432	199	0	0	5.375	5.393	MN	13,736	107,500	12/10/2014	11/15/2024
120568-AX-8	Bunge Ltd Finance Corp. Senior Notes			2	2FE	6,436,480	99.6400	6,476,600	6,500,000	6,437,076	0	3,409	0	0	3.250	3.413	FA	79,806	162,500	07/03/2019	08/15/2026
120568-AY-6	Bunge Ltd Finance Corp. Senior Notes			2	2FE	990,573	101.4320	1,014,320	1,000,000	994,438	0	1,916	0	0	3.000	3.214	MS	8,000	30,000	12/21/2017	09/25/2022
12189L-AQ-4	Burlington North Santa Fe Senior Notes			2	1FE	5,343,783	106.1730	5,447,737	5,131,000	5,233,562	0	(27,875)	0	0	3.850	3.228	MS	65,848	197,544	11/03/2015	09/01/2023
12467A-AD-0	C&S Group Enterprises LLC Notes			2	3FE	868,500	101.0000	909,000	900,000	870,940	8,677	514	0	0	5.375	5.944	JJ	22,306	48,375	02/17/2015	07/15/2022
124857-AG-8	CBS Corp. Senior Notes			2	2FE	5,409,735	102.3100	5,627,050	5,500,000	5,477,420	0	9,844	0	0	3.375	3.574	MS	61,875	185,625	04/27/2012	03/01/2022
124857-AQ-6	CBS Corp. Senior Notes			2	2FE	2,572,307	107.1500	2,564,100	2,393,000	2,511,431	0	(18,420)	0	0	4.000	3.061	JJ	44,138	95,720	07/22/2016	01/15/2026
1248EP-AZ-6	CCO Holdings LLC Senior Notes			2	3FE	1,745,313	101.1250	1,769,688	1,750,000	1,747,093	40,344	499	0	0	5.125	5.163	FA	33,882	89,688	07/18/2014	02/15/2023
1248EP-BF-9	CCO Holdings LLC Senior Notes			2	3FE	2,997,500	102.0630	3,061,890	3,000,000	2,998,306	80,626	180	0	0	5.125	5.134	MN	25,625	153,750	04/20/2015	05/01/2023
12503M-AA-6	CBOE Holdings Inc. Senior Notes			2	1FE	5,588,550	107.4210	5,908,155	5,500,000	5,567,234	0	(8,671)	0	0	3.650	3.446	JJ	94,241	200,750	06/13/2017	01/12/2027
12508E-AJ-0	CDK Global Inc. Senior Notes			2	3FE	1,757,063	107.2500	1,876,875	1,750,000	1,756,545	0	(518)	0	0	5.250	5.189	MS	27,052	30,625	05/30/2019	05/15/2029
12527G-AG-8	CF Industries Inc. Notes			1	2FE	743,453	102.5540	769,155	750,000	747,346	0	1,315	0	0	3.400	3.593	JD	2,125	25,500	12/08/2016	12/01/2021
12527G-AH-6	CF Industries Inc. Notes			1	2FE	489,422	108.8350	513,701	472,000	486,133	0	(1,741)	0	0	4.500	4.000	JD	1,770	21,240	01/23/2018	12/01/2026
125509-BV-0	Cigna Corp. Senior Notes			2	2FE	1,962,906	100.0080	2,000,160	2,000,000	1,969,695	0	3,335	0	0	3.050	3.271	AO	12,878	61,000	12/21/2017	10/15/2027
125523-AU-4	Cigna Corp. Senior Notes			2	2FE	5,116,604	103.7110	5,185,550	5,000,000	5,111,971	0	(4,633)	0	0	3.250	2.771	AO	34,306	81,250	10/11/2019	04/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12556L-BJ-4	CIT Bank NA Senior Notes			2	2FE	3,600,000	99.7500	3,591,000	3,600,000	3,600,000	0	0	0	0	2.969	2.969	MS	27,909	0	09/24/2019	09/27/2025
125581-GY-8	CIT Group Inc. Senior Notes			2	3FE	2,500,000	106.7500	2,668,750	2,500,000	2,500,000	93,750	0	0	0	4.750	4.750	FA	44,531	118,420	08/14/2018	02/16/2024
125896-BR-0	CMS Energy Corp. Senior Notes			2	2FE	6,542,279	101.0720	6,620,216	6,550,000	6,544,285	0	711	0	0	2.950	2.964	FA	72,996	193,225	11/02/2016	02/15/2027
12592B-AG-9	CNH Industrial Capital LLC Senior Notes			1	2FE	995,955	102.6140	1,026,140	1,000,000	998,456	0	817	0	0	3.875	3.965	AO	8,181	38,750	10/19/2016	10/15/2021
12592B-AH-7	CNH Industrial Capital LLC Senior Notes			1	2FE	2,121,908	104.3940	2,213,153	2,120,000	2,121,424	0	(479)	0	0	4.375	4.343	AO	22,157	92,750	12/21/2018	04/05/2022
12592B-AJ-3	CNH Industrial Capital LLC Senior Notes			1	2FE	997,010	105.9400	1,059,400	1,000,000	997,686	0	512	0	0	4.200	4.263	JJ	19,367	38,617	08/09/2018	01/15/2024
126307-AF-4	CSC Holdings LLC Senior Notes			1	4FE	1,903,797	107.6250	2,098,688	1,950,000	1,932,729	0	8,118	0	0	6.750	7.260	MN	16,819	131,625	09/25/2015	11/15/2021
126307-AQ-0	CSC Holdings LLC Senior Notes			2	3FE	350,000	107.3850	375,848	350,000	350,000	24,500	0	0	0	5.500	5.500	AO	4,064	19,250	09/12/2016	04/15/2027
126408-GZ-0	CSX Corp. Senior Notes			2	2FE	1,511,721	106.2120	1,593,180	1,500,000	1,509,315	0	(2,338)	0	0	3.700	3.515	MN	9,250	55,500	12/21/2018	11/01/2023
126408-HB-2	CSX Corp. Senior Notes			2	2FE	3,906,958	105.6160	4,119,024	3,900,000	3,905,007	0	(1,096)	0	0	3.400	3.367	FA	55,250	132,600	06/05/2017	08/01/2024
126408-HE-6	CSX Corp. Senior Notes			2	2FE	8,013,750	101.7220	8,646,370	8,500,000	8,125,243	0	48,053	0	0	2.600	3.327	MN	36,833	221,000	01/12/2018	11/01/2026
126408-HQ-9	CSX Corp. Senior Notes			2	2FE	1,455,540	97.8460	1,467,690	1,500,000	1,456,604	0	1,064	0	0	2.400	2.729	FA	10,900	0	09/13/2019	02/15/2030
126634-AC-8	CVR Refining LLC Notes			2	4FE	1,203,666	101.2500	1,215,000	1,200,000	1,200,528	19,127	(599)	0	0	6.500	6.445	MN	13,000	78,000	09/13/2013	11/01/2022
126650-CU-2	CVS Health Corp. Senior Notes			2	2FE	1,239,238	101.4670	1,268,338	1,250,000	1,242,750	0	1,011	0	0	2.875	2.975	JD	2,995	35,938	05/16/2016	06/01/2026
126650-CW-8	CVS Health Corp. Senior Notes			2	2FE	4,949,504	107.3660	5,368,300	5,000,000	4,960,675	0	6,596	0	0	4.100	4.269	MS	54,667	205,000	12/21/2018	03/25/2025
126650-CY-4	CVS Health Corp. Senior Notes			2	2FE	1,954,459	113.6870	2,251,003	1,980,000	1,956,410	0	998	0	0	4.780	4.876	MS	25,238	91,657	08/26/2019	03/25/2038
126650-CZ-1	CVS Health Corp. Senior Notes			2	2FE	497,150	118.5030	592,515	500,000	497,242	0	43	0	0	5.050	5.087	MS	6,733	25,250	03/06/2018	03/25/2048
126650-DG-2	CVS Health Corp. Senior Notes			2	2FE	792,776	101.6340	813,072	800,000	793,008	0	232	0	0	3.250	3.357	FA	9,822	0	08/08/2019	08/15/2029
12686C-BB-4	Cablevision Systems Corp. Senior Notes			1	4FE	695,625	107.7500	754,250	700,000	698,547	10,316	481	0	0	5.875	5.959	MS	12,109	41,125	12/06/2012	09/15/2022
131347-CE-4	Calpine Corp. Senior Notes			2	4FE	794,000	101.3750	811,000	800,000	796,858	45,911	947	0	0	5.375	5.520	AO	9,078	43,000	10/31/2016	01/15/2023
131347-CJ-3	Calpine Corp. Senior Notes			2	4FE	803,250	101.5000	913,500	900,000	800,463	0	(2,269)	0	0	5.500	7.280	FA	20,625	49,500	08/18/2017	02/01/2024
131347-CK-0	Calpine Corp. Notes			2	3FE	1,840,375	104.1250	1,926,313	1,850,000	1,840,310	151,506	678	0	0	5.250	5.317	JD	8,094	97,125	05/03/2018	06/01/2026
14040H-AY-1	Capital One Financial Co. Senior Notes				2FE	5,936,714	104.1450	5,936,265	5,700,000	5,799,638	0	(25,471)	0	0	4.750	3.566	JJ	124,846	199,500	12/23/2019	07/15/2021
14040H-BG-9	Capital One Financial Co. Senior Notes			2	2FE	1,287,156	103.5970	1,346,761	1,300,000	1,292,926	0	1,255	0	0	3.200	3.317	FA	16,871	41,600	02/04/2015	02/05/2025
14040H-BK-0	Capital One Financial Co. Notes			2	2FE	4,916,867	105.3670	5,268,350	5,000,000	4,925,869	0	9,276	0	0	3.750	4.001	JJ	79,688	187,500	12/21/2018	07/28/2026
14040H-BW-4	Capital One Financial Co. Senior Notes			2	2FE	1,597,120	107.5420	1,720,672	1,600,000	1,597,347	0	227	0	0	3.800	3.824	JJ	25,502	30,400	05/28/2019	01/31/2028
14149Y-AT-5	Cardinal Health Inc. Senior Notes			1	2FE	3,242,590	102.4200	3,328,650	3,250,000	3,249,142	0	861	0	0	4.625	4.654	JD	6,681	150,313	03/31/2011	12/15/2020
14149Y-BA-5	Cardinal Health Inc. Senior Notes			2	2FE	2,083,930	104.4800	2,089,600	2,000,000	2,082,224	0	(1,706)	0	0	3.500	2.551	MN	8,944	0	11/25/2019	11/15/2024
14149Y-BH-0	Cardinal Health Inc. Senior Notes			2	2FE	2,980,334	102.9010	3,087,030	3,000,000	2,986,037	0	2,855	0	0	3.079	3.192	JD	4,105	92,370	12/21/2017	06/15/2024
14149Y-BJ-6	Cardinal Health Inc. Senior Notes			2	2FE	2,976,275	102.2890	3,068,670	3,000,000	2,978,676	0	2,332	0	0	3.410	3.515	JD	4,547	102,300	12/21/2018	06/15/2027
14149Y-BM-9	Cardinal Health Inc. Senior Notes			2	2FE	1,450,000	99.3590	1,440,706	1,450,000	1,450,000	0	0	0	0	4.368	4.368	JD	2,815	63,336	06/01/2017	06/15/2047
141781-AZ-7	Cargill Inc. Senior Notes	SD		1	1FE	5,299,221	102.2340	5,408,179	5,290,000	5,291,428	0	(795)	0	0	3.250	3.234	MN	21,968	171,925	08/13/2013	11/15/2021
141781-AZ-7	Cargill Inc. Senior Notes			1	1FE	861,499	102.2340	879,212	860,000	860,232	0	(129)	0	0	3.250	3.234	MN	3,571	27,950	08/13/2013	11/15/2021
141781-BB-9	Cargill Inc. Senior Notes	SD		2	1FE	6,253,501	102.2730	6,340,926	6,200,000	6,214,498	0	(7,132)	0	0	3.300	3.175	MS	68,200	204,600	05/27/2014	03/01/2022
141781-BB-9	Cargill Inc. Senior Notes			2	1FE	302,589	102.2730	306,819	300,000	300,701	0	(345)	0	0	3.300	3.175	MS	3,300	9,900	05/27/2014	03/01/2022
144141-DD-7	Carolina Power & Light Co. Secured Notes			2	1FE	1,191,180	112.0460	1,344,552	1,200,000	1,192,356	0	193	0	0	4.100	4.143	MS	14,487	49,200	03/07/2013	03/15/2043
149123-BV-2	Caterpillar Inc. Senior Notes	SD		1	1FE	5,290,550	102.7350	5,136,750	5,000,000	5,057,128	0	(39,229)	0	0	3.900	3.062	MN	18,417	195,000	07/15/2013	05/27/2021
14912L-6C-0	Caterpillar Financial Senior Notes				1FE	2,706,428	105.1520	2,839,104	2,700,000	2,704,832	0	(1,007)	0	0	3.300	3.256	JD	5,445	89,100	01/10/2017	06/09/2024
14912L-6T-3	Caterpillar Financial Senior Notes			1	1FE	1,496,565	100.2480	1,503,720	1,500,000	1,497,631	0	327	0	0	2.400	2.426	FA	14,200	36,000	09/07/2016	08/09/2026
14913Q-2L-2	Caterpillar Fin. Services Senior Notes			1	1FE	2,648,198	104.7590	2,776,114	2,650,000	2,648,750	0	344	0	0	3.450	3.465	MN	11,682	91,425	05/09/2018	05/15/2023
15135B-AQ-4	Centene Corp. Senior Notes			2	3FE	713,952	102.8750	740,700	720,000	713,991	0	39	0	0	4.250	4.375	JD	2,125	0	11/21/2019	12/15/2027
15135B-AS-0	Centene Corp. Senior Notes			2	3FE	400,000	105.1350	420,540	400,000	400,000	0	0	0	0	4.625	4.625	JD	1,285	0	11/21/2019	12/15/2029
15189T-AX-5	CenterPoint Energy Inc. Senior Notes			2	2FE	498,015	98.5980	492,990	500,000	498,079	0	64	0	0	2.950	2.994	MS	5,613	0	08/12/2019	03/01/2030
156700-BB-1	CenturyLink Inc. Senior Notes			2	4FE	180,000	101.7630	183,173	180,000	180,000	0	0	0	0	5.125	5.123	FA	384	0	12/09/2019	12/15/2026
161175-BB-9	Charter Comm. Operating LLC Notes			2	2FE	1,761,217	105.1170	1,786,989	1,700,000	1,749,058	0	(12,159)	0	0	4.464	3.203	JJ	33,306	37,944	05/14/2019	07/23/2022
161175-BM-5	Charter Comm. Operating LLC Senior Notes			2	2FE	501,575	114.1040	570,520	500,000	501,479	0	(49)	0	0	5.375	5.349	AO	6,719	26,875	04/10/2018	04/01/2038
163851-AB-4	The Chemours Co. Senior Notes			2	4FE	749,063	100.3830	752,873	750,000	749,508	0	126	0	0	6.625	6.647	MN	6,349	49,688	01/27/2017	05/15/2023
163851-AE-8	The Chemours Co. Senior Notes			2	4FE	1,039,500	88.5000	929,250	1,050,000	929,250	(16,706)	956	0	0	5.375	5.517	MN	7,211	56,438	05/01/2018	05/15/2027
16411Q-AB-7	Cheniere Energy Partners LP Notes			2	3FE	599,250	104.2090	625,254	600,000	599,376	39,786	91	0	0	5.250	5.271	AO	7,875	31,500	09/19/2018	10/01/2025
16411Q-AD-3	Cheniere Energy Partners LP Senior Notes			2	3FE	953,223	105.7500	1,004,625	950,000	952,987	0	(236)	0	0	5.625	5.531	AO	13,359	26,719	07/30/2019	10/01/2026
16412X-AH-8	Cheniere Corpus Christi HLDG Notes			2	2FE	999,250	102.1220	1,021,220	1,000,000	999,259	0	9	0	0	3.700	3.709	MN	4,933	0	11/06/2019	11/15/2029
166754-AP-6	Chevron Phillips Chemical Co. Senior Notes			2	1FE	3,817,359	104.9060	4,091,334	3,900,000	3,830,805	0	8,631	0	0	3.400	3.693	JD	11,050	132,600	06/04/2018	12/01/2026
16876A-AB-0	Children's Hospital Med Center Senior Notes			2	1FE	5,000,000	101.6420	5,082,100	5,000,000	5,000,000	0	0	0	0	2.853	2.853	MN	18,228	142,650	11/02/2016	11/15/2026
171340-AH-5	Church & Dwight Co. Inc. Senior Notes			1	2FE	7,048,050	101.8790	7,640,925	7,500,000	7,341,458	0	53,790	0	0	2.875	3.691	AO	53,906	215,625	01/15/2014	10/01/2022
172967-FF-3	Citigroup Inc. Senior Notes				1FE	2,166,045	102.0380	2,040,760	2,000,000	2,026,919	0	(43,344)	0	0	5.375	3.113	FA	42,403	107,500	12/21/2018	08/09/2020
172967-LD-1	Citigroup Inc. Senior Notes			2	1FE	5,083,800	107.7710	5,388,550	5,000,000	5,077,806	0	(5,994)	0	0	3.887	3.616	JJ	92,316	97,175	05/21/2019	01/10/2028
172967-LM-1	Citigroup Inc. Senior Notes			2	1FE	3,500,000	101.6920	3,559,220	3,500,000	3,500,000	0	0	0	0	2.876	2.869	JJ	43,899	100,660	07/17/2017	07/24/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
172967-LU-3	Citigroup Inc. Senior Notes			2	1FE	500,000	109.5560	547,780	500,000	500,000	0	0	0	0	3.878	3.814	JJ	8,456	19,390	01/17/2018	01/24/2039
172967-LV-1	Citigroup Inc. Senior Notes			2	1FE	1,805,000	101.9590	1,840,360	1,805,000	1,805,000	0	0	0	0	3.142	2.903	JJ	24,733	56,713	01/17/2018	01/24/2023
17308C-C5-3	Citigroup Inc Senior Notes			2	1FE	3,000,000	101.5560	3,046,680	3,000,000	3,000,000	0	0	0	0	2.976	2.976	MN	13,888	0	10/28/2019	11/05/2030
17401Q-AE-1	Citizens Bank NA Senior Notes			2	2FE	1,148,931	100.7690	1,158,844	1,150,000	1,149,694	0	217	0	0	2.550	2.570	MN	3,910	29,325	05/10/2016	05/13/2021
17401Q-AU-5	Citizens Bank NA Senior Notes			2	2FE	1,999,260	106.7260	2,134,520	2,000,000	1,999,350	0	90	0	0	3.750	3.756	FA	27,708	38,333	02/11/2019	02/18/2026
174610-AR-6	Citizens Financial Group Senior Notes			2	2FE	3,742,425	101.9100	3,821,625	3,750,000	3,742,856	0	431	0	0	2.850	2.882	JJ	46,313	0	07/22/2019	07/27/2026
178566-AC-9	City National Corp. Senior Notes			1	1FE	2,206,138	102.2830	2,250,226	2,200,000	2,200,539	0	(734)	0	0	5.250	5.214	MS	34,008	115,500	09/09/2010	09/15/2020
186108-CK-0	Cleveland Electric Illum Co. Senior Notes			2	2FE	2,820,480	104.1620	3,124,860	3,000,000	2,835,610	0	15,130	0	0	3.500	4.296	AO	26,250	105,000	01/30/2019	04/01/2028
198280-AD-1	Columbia Pipeline Group Senior Notes			2	1FE	1,497,797	100.3400	1,505,100	1,500,000	1,499,763	0	559	0	0	3.300	3.339	JD	4,125	49,500	05/13/2016	06/01/2020
20030N-BS-9	Comcast Corp. Senior Notes			2	1FE	3,536,513	104.8400	3,721,820	3,550,000	3,524,011	0	3,186	0	0	3.150	3.266	MS	37,275	111,825	12/21/2018	03/01/2026
20030N-BU-4	Comcast Corp. Senior Notes			2	1FE	1,659,897	101.4970	2,009,641	1,980,000	1,667,453	0	6,053	0	0	3.400	4.405	JJ	31,042	60,350	10/08/2019	07/15/2046
20030N-BW-0	Comcast Corp. Senior Notes			2	1FE	3,235,855	99.9170	3,497,095	3,500,000	3,286,172	0	26,547	0	0	2.350	3.331	JJ	37,926	82,250	01/26/2018	01/15/2027
20030N-CM-1	Comcast Corp. Senior Notes			2	1FE	499,590	123.4770	617,385	500,000	499,606	0	11	0	0	4.700	4.705	AO	4,961	24,153	10/02/2018	10/15/2048
200339-DX-4	Comerica Bank Notes				1FE	5,216,250	107.3620	5,368,100	5,000,000	5,155,399	0	(24,952)	0	0	4.000	3.383	JJ	85,556	200,000	06/27/2017	07/27/2025
200340-AS-6	Comerica Inc. Senior Notes			2	1FE	6,104,987	105.1260	6,307,560	6,000,000	6,102,906	0	(1,662)	0	0	3.700	3.172	JJ	93,117	148,000	12/23/2019	07/31/2023
20605P-AG-6	Concho Resources Inc. Senior Notes			2	2FE	2,066,584	103.3770	2,067,540	2,000,000	2,066,092	0	(492)	0	0	4.375	3.201	JJ	40,347	0	12/23/2019	01/15/2025
20605P-AK-7	Concho Resources Inc. Senior Notes			2	2FE	2,980,792	109.0400	3,271,200	3,000,000	2,982,948	0	1,683	0	0	4.300	4.380	FA	48,733	144,408	12/21/2018	08/15/2028
209111-FS-7	Consolidated Edison Co. of NY Senior Notes			2	1FE	2,997,780	111.1200	3,333,600	3,000,000	2,997,984	0	188	0	0	4.000	4.009	JD	10,000	120,333	11/27/2018	12/01/2028
21036P-AK-4	Constellation Brands Inc. Senior Notes			1	2FE	1,616,000	102.2870	1,636,592	1,600,000	1,602,991	0	(2,155)	0	0	3.750	3.605	MN	10,000	60,000	05/13/2013	05/01/2021
21036P-AL-2	Constellation Brands Inc. Senior Notes			1	2FE	995,114	106.2950	1,062,950	1,000,000	999,081	0	261	0	0	4.250	4.280	MN	7,083	42,500	12/21/2018	05/01/2023
212015-AH-4	Continental Resources Inc. Senior Notes			2	2FE	674,978	100.7170	691,926	687,000	680,408	0	2,206	0	0	5.000	5.386	MS	10,114	34,350	06/16/2017	09/15/2022
212015-AL-5	Continental Resources Inc. Senior Notes			2	2FE	778,000	104.4850	835,880	800,000	786,529	0	3,676	0	0	4.500	5.063	AO	7,600	36,000	08/09/2017	04/15/2023
219350-AX-3	Corning Inc. Senior Notes			1	2FE	477,550	110.3730	551,865	500,000	478,466	0	786	0	0	4.700	5.078	MS	6,919	23,500	10/30/2018	03/15/2037
224044-CA-3	Cox Comm. Inc. Senior Notes			2	2FE	4,978,000	101.8660	5,093,300	5,000,000	4,991,763	0	2,203	0	0	2.950	3.000	JD	410	147,500	04/24/2013	06/30/2023
224044-CH-8	Cox Comm. Inc. Senior Notes			2	2FE	1,997,240	102.8340	2,056,680	2,000,000	1,998,124	0	371	0	0	3.150	3.172	FA	23,800	63,000	07/24/2017	08/15/2024
225460-AP-2	Credit Suisse NY Notes				1FE	7,221,560	106.3910	7,447,370	7,000,000	7,155,645	0	(30,369)	0	0	3.625	3.111	MS	78,944	253,750	01/17/2018	09/09/2024
226373-AL-2	Crestwood Midstream Partners Senior Notes			2	4FE	1,503,750	102.0000	1,530,000	1,500,000	1,501,146	58,253	(857)	0	0	6.250	6.185	AO	23,438	93,750	09/23/2016	04/01/2023
226373-AP-3	Crestwood Midstream Partners Senior Notes			2	4FE	749,116	102.2500	766,875	750,000	749,422	53,705	92	0	0	5.750	5.767	AO	10,781	43,125	07/27/2017	04/01/2025
226373-AQ-1	Crestwood Midstream Partners Senior Notes			2	4FE	798,500	101.3750	811,000	800,000	798,641	0	141	0	0	5.625	5.654	MN	7,500	24,500	04/30/2019	05/01/2027
228189-AB-2	Crown Americas LLC Senior Notes			1	3FE	2,529,372	105.1250	2,733,250	2,600,000	2,572,390	28,436	8,212	0	0	4.500	4.880	JJ	53,950	117,000	01/02/2015	01/15/2023
22822V-AC-5	Crown Castle Int'l Corp. Senior Notes			2	2FE	4,988,553	105.7150	5,285,750	5,000,000	4,991,349	0	1,164	0	0	3.700	3.730	JD	8,222	185,000	12/21/2017	06/15/2026
22822V-AN-1	Crown Castle Int'l Corp. Senior Notes			2	2FE	3,992,440	101.2820	4,051,280	4,000,000	3,992,564	0	124	0	0	3.100	3.122	MN	15,844	31,000	08/01/2019	11/15/2029
228255-AH-8	Crown Cork & Seal Co. Senior Notes			1	3FE	2,885,195	118.7500	3,417,625	2,878,000	2,731,711	0	(18,351)	0	0	7.375	6.544	JD	9,433	212,253	11/15/2010	12/15/2026
233331-AV-9	DTE Energy Co. Senior Notes			2	2FE	157,481	102.3680	153,552	150,000	153,099	0	(1,302)	0	0	3.300	2.367	JD	220	4,950	07/15/2016	06/15/2022
233331-BC-0	DTE Energy Co. Senior Notes			2	2FE	1,992,760	103.1070	2,062,140	2,000,000	1,993,102	0	342	0	0	3.400	3.443	JD	3,022	34,378	06/10/2019	06/15/2029
23338V-AC-0	DTE Electric Co. Notes	SD		2	1FE	4,993,050	105.4530	5,272,650	5,000,000	4,996,241	0	654	0	0	3.375	3.391	MS	56,250	168,750	06/23/2014	03/01/2025
233851-AF-1	Daimler Finance NA LLC Senior Notes			1	1FE	5,944,072	102.8440	5,964,952	5,800,000	5,833,292	0	(18,660)	0	0	3.875	3.524	MS	66,176	224,750	07/17/2013	09/15/2021
233851-BJ-2	Daimler Finance NA LLC Senior Notes			1	1FE	3,969,209	103.0790	4,123,160	4,000,000	3,984,995	0	2,978	0	0	3.250	3.339	FA	54,167	130,000	01/10/2017	08/01/2024
235825-AE-6	Dana Holding Corp. Senior Notes			2	3FE	996,500	102.7920	1,027,920	1,000,000	998,036	67,701	336	0	0	5.500	5.546	JD	2,444	55,000	12/09/2014	12/15/2024
23918K-AQ-1	DaVita Healthcare Part. Inc. Senior Notes			2	3FE	1,130,375	102.5000	1,178,750	1,150,000	1,137,665	57,204	2,336	0	0	5.125	5.394	JJ	27,177	58,938	05/03/2018	07/15/2024
23918K-AR-9	DaVita Healthcare Part. Inc. Senior Notes			2	3FE	1,846,875	102.8750	1,928,906	1,875,000	1,857,823	153,550	2,711	0	0	5.000	5.198	MN	15,625	93,750	09/26/2016	05/01/2025
24422E-RE-1	John Deere Capital Corp. Senior Notes	SD			1FE	2,996,790	103.3420	3,100,260	3,000,000	2,999,425	0	358	0	0	3.900	3.913	JJ	54,925	117,000	07/07/2011	07/12/2021
24422E-RH-4	John Deere Capital Corp. Senior Notes				1FE	1,507,305	102.4700	1,537,050	1,500,000	1,501,756	0	(941)	0	0	3.150	3.082	AO	9,975	47,250	07/18/2013	10/15/2021
24422E-TT-6	John Deere Capital Corp. Senior Notes				1FE	2,495,225	102.8420	2,571,050	2,500,000	2,496,848	0	654	0	0	2.650	2.680	JD	1,288	66,250	06/19/2017	06/24/2024
24422E-UB-3	John Deere Capital Corp. Senior Notes				1FE	998,380	105.0210	1,050,210	1,000,000	998,662	0	145	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018	01/06/2028
24422E-UE-7	John Deere Capital Corp. Senior Notes				1FE	2,643,269	106.4670	2,821,376	2,650,000	2,644,511	0	946	0	0	3.450	3.494	MS	27,428	91,425	09/05/2018	03/13/2025
247361-ZU-5	Delta Air Lines Inc. Senior Notes			2	2FE	5,976,180	100.0430	6,002,580	6,000,000	5,976,971	0	791	0	0	2.900	2.986	AO	30,450	0	10/21/2019	10/28/2024
25179M-AL-7	Devon Energy Corp. Senior Notes			2	2FE	647,933	121.6110	790,472	650,000	648,226	0	42	0	0	5.600	5.622	JJ	16,784	36,400	07/06/2011	07/15/2041
25272K-AD-5	Diamond 1 Fin/Diamond 2 Secured Notes			2	2FE	7,018,876	102.9110	6,946,493	6,750,000	6,840,261	0	(63,225)	0	0	4.420	3.414	JD	13,260	298,350	05/23/2018	06/15/2021
25272K-AG-8	Diamond 1 Fin/Diamond 2 Secured Notes			2	2FE	2,048,420	108.4740	2,169,480	2,000,000	2,026,787	0	(7,414)	0	0	5.450	5.000	JD	4,844	109,000	01/10/2017	06/15/2023
25272K-AK-9	Diamond 1 Fin/Diamond 2 Secured Notes			2	2FE	2,519,867	115.1200	2,878,000	2,500,000	2,515,191	0	(1,946)	0	0	6.020	5.902	JD	6,689	150,500	12/21/2018	06/15/2026
25272K-AR-4	Diamond 1 Fin/Diamond 2 Secured Notes			2	2FE	549,560	137.7940	757,867	550,000	549,707	0	3	0	0	8.350	8.355	JJ	21,177	45,925	05/17/2016	07/15/2046
25277L-AA-4	Diamond Sports Group LLC Notes			2	3FE	1,290,800	101.1550	1,294,784	1,280,000	1,290,057	0	(743)	0	0	5.375	5.181	FA	28,476	0	08/05/2019	08/15/2026
25277L-AC-0	Diamond Sports Group LLC Senior Notes			2	4FE	1,540,850	97.2500	1,478,200	1,520,000	1,478,200	(61,878)	(772)	0	0	6.625	6.289	FA	41,679	0	10/18/2019	08/15/2027
25389J-AT-3	Digital Realty Trust LP Senior Notes			2	2FE	5,108,452	110.7440	5,537,200	5,000,000	5,109,034	0	205	0	0	4.450	4.124	JJ	102,597	189,867	12/23/2019	07/15/2028
25389J-AU-0	Digital Realty Trust LP Senior Notes			2	2FE	6,488,495	104.0960	6,766,240	6,500,000	6,489,122	0	627	0	0	3.600	3.621	JJ	128,050	0	06/10/2019	07/01/2029
254010-AD-3	Dignity Health Secured Notes			1	2FE	5,564,600	105.5830	5,807,065	5,500,000	5,534,050	0	(6,327)	0	0	3.812	3.671	MN	34,943	209,660	10/08/2014	11/01/2024

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-CK-0	The Walt Disney Co. Senior Notes			1	1FE	4,695,581	103.0550	4,843,585	4,700,000	4,696,035	0	453	0	0	4.500	4.575	FA	79,900	0	11/26/2019	02/15/2021
254687-DK-9	The Walt Disney Co. Senior Notes			2	1FE	1,997,147	107.8610	2,157,220	2,000,000	1,997,186	0	39	0	0	3.375	3.398	MN	8,625	0	11/26/2016	11/15/2026
25470D-AP-3	Discover Financial Services Senior Notes			2	2FE	4,088,391	109.3200	4,372,800	4,000,000	4,088,595	0	204	0	0	4.500	4.062	JJ	75,500	67,500	12/23/2019	01/30/2026
25470D-AL-3	Discovery Communications Inc. Senior Notes			2	2FE	5,339,941	111.6170	5,580,850	5,000,000	5,320,325	0	(13,982)	0	0	4.900	3.678	MS	74,861	147,000	12/23/2019	03/11/2026
25470D-AQ-2	Discovery Communications Inc. Senior Notes			2	2FE	1,406,673	101.9200	1,457,456	1,430,000	1,412,185	0	5,098	0	0	2.950	3.358	MS	11,835	42,185	12/21/2018	03/20/2023
25470D-AS-8	Discovery Communications Inc. Senior Notes			2	2FE	494,955	113.0190	565,095	500,000	495,249	0	162	0	0	5.000	5.082	MS	7,014	25,000	04/19/2018	09/20/2037
25470X-AL-9	DISH DBS Corp. Senior Notes			1	4FE	1,470,000	102.5850	1,538,775	1,500,000	1,486,964	234,575	3,638	0	0	5.000	5.299	MS	22,083	75,000	11/06/2014	03/15/2023
25470X-AW-5	DISH DBS Corp. Senior Notes			1	4FE	941,688	102.1880	970,786	950,000	937,264	197,283	(5,750)	19,019	0	5.875	5.619	MN	7,132	55,813	10/20/2017	11/15/2024
260003-AP-3	Dover Corp. Senior Notes			2	2FE	1,991,580	100.7870	2,015,740	2,000,000	1,991,696	0	116	0	0	2.950	2.999	MN	9,342	0	10/28/2019	11/04/2029
260543-CN-1	Dow Chemical Senior Notes			2	2FE	499,557	110.5020	552,510	500,000	499,567	0	10	0	0	4.550	4.567	MN	1,959	11,375	11/25/2019	11/30/2025
26078J-AD-2	DowDupont Inc. Senior Notes			2	2FE	5,262,450	113.5440	5,677,200	5,000,000	5,242,221	0	(20,229)	0	0	4.725	4.054	MN	30,188	227,719	02/11/2019	11/15/2028
26441C-AL-9	Duke Energy Corp. Senior Notes			2	2FE	997,950	106.1130	1,061,130	1,000,000	999,130	0	209	0	0	3.950	3.975	AO	8,339	39,500	10/09/2013	10/15/2023
26441Y-AX-5	Duke Realty LP Senior Notes			2	2FE	6,672,018	103.9540	6,902,546	6,640,000	6,661,118	0	(6,394)	0	0	3.625	3.515	AO	50,814	240,700	04/06/2018	04/15/2023
26441Y-AZ-0	Duke Realty LP Senior Notes			2	2FE	990,700	103.6110	1,036,110	1,000,000	993,628	0	864	0	0	3.250	3.360	JD	90	32,500	06/16/2016	06/30/2026
26441Y-BA-4	Duke Realty LP Senior Notes			2	2FE	3,129,300	104.5980	3,137,940	3,000,000	3,123,941	0	(5,359)	0	0	3.375	2.776	JD	4,500	50,625	08/13/2019	12/15/2027
26441Y-BB-2	Duke Realty LP Senior Notes			2	2FE	2,406,788	109.0560	2,508,288	2,300,000	2,407,612	0	553	0	0	4.000	3.345	MS	27,089	40,444	12/23/2019	09/15/2028
26444H-AC-5	Duke Energy Florida LLC First Mortgage			2	1FE	5,089,350	104.5770	5,228,850	5,000,000	5,067,578	0	(8,839)	0	0	3.200	2.979	JJ	73,778	160,000	05/25/2017	01/15/2027
26875P-AK-7	EOG Resources Inc. Senior Notes			2	1FE	9,969,900	101.8620	10,186,200	10,000,000	9,989,929	0	2,967	0	0	2.625	2.658	MS	77,292	262,500	09/06/2012	03/15/2023
26884T-AL-6	ERAC USA Finance LLC Senior Notes			2	2FE	7,498,517	105.8760	7,850,705	7,415,000	7,458,070	0	(8,355)	0	0	3.850	3.713	MN	36,478	285,478	10/07/2014	11/15/2024
26884T-AN-2	ERAC USA Finance LLC Senior Notes			2	2FE	495,200	110.3040	551,520	500,000	495,391	0	97	0	0	4.500	4.562	FA	8,500	22,500	04/12/2018	02/15/2045
26884T-AP-7	ERAC USA Finance LLC Senior Notes			2	2FE	9,949,609	105.7070	9,830,751	9,300,000	9,721,753	0	(68,569)	0	0	3.800	2.914	MN	58,900	353,400	12/21/2017	11/01/2025
26907Y-AA-2	ESH Hospitality Inc. Senior Notes			2	3FE	966,250	103.3750	1,033,750	1,000,000	972,855	38,633	4,223	0	0	5.250	5.850	MN	8,750	52,500	06/01/2018	05/01/2025
26907Y-AB-0	ESH Hospitality Inc. Senior Notes			2	3FE	1,203,000	101.2500	1,215,000	1,200,000	1,202,903	0	(97)	0	0	4.625	4.567	AO	15,879	0	11/22/2019	10/01/2027
277432-AR-1	Eastman Chemical Co. Senior Notes			2	2FE	3,178,770	105.4980	3,164,940	3,000,000	3,111,595	0	(20,560)	0	0	3.800	2.987	MS	33,567	114,000	08/10/2016	03/15/2025
278265-AE-3	Eaton Vance Corp. Senior Notes			2	1FE	7,024,976	104.9730	7,295,624	6,950,000	7,007,904	0	(7,043)	0	0	3.500	3.365	AO	57,434	240,625	06/19/2019	04/06/2027
278642-AC-7	EBAY Inc. Senior Notes			2	2FE	2,965,817	100.6430	3,170,255	3,150,000	3,131,852	0	21,651	0	0	3.250	3.983	AO	21,613	102,375	07/15/2016	10/15/2020
278642-AU-7	EBAY Inc. Senior Notes			2	2FE	4,101,080	104.8770	4,195,080	4,000,000	4,096,022	0	(5,058)	0	0	3.600	3.223	JD	10,400	72,000	07/22/2019	06/05/2027
278865-AV-2	Ecolab Inc. Senior Notes			2	1FE	2,932,349	102.7480	3,082,440	3,000,000	2,946,622	0	6,876	0	0	2.700	2.988	MN	13,500	81,000	12/21/2017	11/01/2026
28414H-AE-3	Elanco Animal Health Inc. Senior Notes			2	3FE	800,000	105.6390	845,112	800,000	800,000	0	0	0	0	4.272	4.272	FA	11,677	17,088	07/02/2019	08/28/2023
285512-AD-1	Electronic Arts Inc. Senior Notes			2	2FE	5,261,050	112.3930	5,619,650	5,000,000	5,231,006	0	(30,044)	0	0	4.800	3.918	MS	80,000	240,000	02/12/2019	03/01/2026
291011-BC-7	Emerson Electric Co. Senior Notes			1	1FE	447,615	101.9730	458,879	450,000	449,768	0	256	0	0	4.250	4.311	MN	2,444	19,125	11/12/2009	11/15/2020
291011-BF-0	Emerson Electric Co. Senior Notes			2	1FE	2,948,472	101.7000	3,051,000	3,000,000	2,971,160	0	14,384	0	0	2.625	3.146	JD	6,563	78,750	05/25/2018	12/01/2021
29103D-AJ-5	Emera US Finance LP Senior Notes			2	2FE	5,084,857	103.8870	5,142,407	4,950,000	5,045,378	0	(13,774)	0	0	3.550	3.204	JD	7,810	175,725	01/17/2017	06/15/2026
292480-AH-3	Enable Midstream Partners LP Senior Notes			2	2FE	1,998,024	102.4530	2,049,060	2,000,000	1,998,933	0	220	0	0	3.900	3.913	MN	9,967	78,000	12/29/2015	05/15/2024
292480-AM-2	Enable Midstream Partners LP Senior Notes			2	2FE	2,911,989	94.9800	2,849,400	3,000,000	2,912,238	0	249	0	0	4.150	4.521	MS	37,350	0	12/23/2019	09/15/2029
29250R-AU-0	Enbridge Energy Partners Notes			2	2FE	2,598,605	103.0580	2,576,450	2,500,000	2,522,024	0	(14,420)	0	0	4.200	3.575	MS	30,917	107,500	03/28/2014	09/15/2021
29261A-AA-8	Encompass Health Corp. Senior Notes			2	4FE	160,000	103.6250	165,800	160,000	160,000	0	0	0	0	4.500	4.500	FA	2,060	0	09/09/2019	02/01/2028
29261A-AB-6	Encompass Health Corp. Senior Notes			2	4FE	160,000	103.7500	166,000	160,000	160,000	0	0	0	0	4.750	4.750	FA	2,174	0	09/09/2019	02/01/2030
29272W-AA-7	Energizer Holdings Inc. Senior Notes			2	4FE	809,048	106.5000	852,000	800,000	807,672	0	(1,376)	0	0	6.375	6.129	JJ	23,517	25,500	01/15/2019	07/15/2026
29273A-AA-4	Energizer Holdings Inc. Senior Notes			2	4FE	794,000	103.7500	830,000	800,000	794,508	0	508	0	0	5.500	5.648	JD	1,956	44,000	05/31/2019	06/15/2025
29273R-AQ-2	Energy Transfer Partners Senior Notes			2	2FE	2,129,529	104.8730	2,097,460	2,000,000	2,033,330	0	(17,062)	0	0	5.200	4.249	FA	43,333	104,000	01/02/2015	02/01/2022
29273R-AS-8	Energy Transfer Partners Senior Notes			2	2FE	502,437	102.4350	512,175	500,000	504,455	0	550	0	0	3.600	3.252	FA	7,500	7,200	12/17/2019	02/01/2023
29273R-AX-7	Energy Transfer Partners Senior Notes			2	2FE	7,758,909	101.0660	7,681,016	7,600,000	7,623,738	0	(39,919)	0	0	4.150	3.601	AO	78,850	315,400	01/10/2017	10/01/2020
29275Y-AC-6	EnerSys Senior Notes			2	3FE	180,000	98.7600	177,768	180,000	177,768	(2,232)	0	0	0	4.375	4.375	JD	438	0	12/09/2019	12/15/2027
29278N-AD-5	Energy Transfer Partners Senior Notes			2	2FE	498,235	113.2570	566,285	500,000	498,320	0	50	0	0	5.800	5.830	JD	1,289	29,000	06/05/2018	06/15/2038
29278N-AG-8	Energy Transfer Partners Senior Notes			2	2FE	1,965,843	112.3710	2,213,709	1,970,000	1,965,993	0	150	0	0	5.250	5.278	AO	21,834	77,569	01/08/2019	04/15/2029
29278N-AM-5	Energy Transfer Partners Senior Notes			2	2FE	353,907	110.7140	387,499	350,000	353,349	0	(558)	0	0	5.875	5.594	JJ	9,482	10,281	03/25/2019	01/15/2024
29364D-AU-4	Entergy Arkansas Inc. Secured Notes			2	1FE	498,355	105.4960	527,480	500,000	498,914	0	153	0	0	3.500	3.539	AO	4,375	17,500	01/05/2016	04/01/2026
29364G-AF-0	Entergy Corp. Senior Notes			2	2FE	1,749,738	101.3670	1,773,923	1,750,000	1,749,977	0	32	0	0	5.125	5.127	MS	26,408	89,688	09/14/2010	09/15/2020
29364G-AJ-2	Entergy Corp. Senior Notes			2	2FE	7,913,845	101.6160	8,108,957	7,980,000	7,931,409	0	6,723	0	0	2.950	3.049	MS	78,470	229,363	09/04/2019	09/01/2026
29364N-AU-2	Entergy Mississippi Inc 1st Mortgage			2	1FE	2,970,396	104.1930	3,125,790	3,000,000	2,975,756	0	2,631	0	0	3.250	3.367	JD	8,125	97,500	12/21/2017	12/01/2027
29365P-AP-7	Entergy Gulf States Secured Notes	C		1	1FE	2,265,554	114.7580	2,295,160	2,000,000	2,131,321	0	(24,578)	0	0	5.590	4.056	AO	27,950	111,800	12/23/2013	10/01/2024
29379V-BJ-1	Enterprise Products Operating Senior Notes			2	2FE	772,785	117.2900	879,675	750,000	772,091	0	(431)	0	0	4.900	4.702	MN	4,696	36,750	04/25/2018	05/15/2046
29379V-BQ-5	Enterprise Products Operating Senior Notes			2	2FE	499,325	107.4390	537,195	500,000	499,347	0	12	0	0	4.250	4.258	FA	8,028	21,250	02/01/2018	02/15/2048
29717P-AL-1	Essex Portfolio LP Senior Notes			2	2FE	3,083,431	102.8840	3,086,520	3,000,000	3,082,757	0	(674)	0	0	3.375	2.347	JJ	46,688	0	12/23/2019	01/15/2023
29717P-AR-8	Essex Portfolio LP Senior Notes			2	2FE	4,971,150	105.5170	5,275,850	5,000,000	4,978,035	0	2,562	0	0	3.625	3.694	MN	30,208	181,250	04/03/2017	05/01/2027
29717P-AT-4	Essex Portfolio LP Senior Notes			2	2FE	1,983,760	108.6690	2,173,380	2,000,000	1,984,993	0	1,233	0	0	4.000	4.099	MS	26,667	44,444	02/04/2019	03/01/2029

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29717P-AU-1	Essex Portfolio LP Senior Notes			2	2FE	3,929,346	101.2100	4,028,158	3,980,000	3,930,960	0	1,614	0	0	3.000	3.144	JJ	47,760	0	08/16/2019	01/15/2030
30034W-AB-2	Evergy Inc. Senior Notes			2	2FE	1,497,405	99.5300	1,492,950	1,500,000	1,497,477	0	72	0	0	2.900	2.920	MS	13,533	0	09/05/2019	09/15/2029
30161M-AR-4	Exelon Generation Co. Senior Notes			2	2FE	1,831,967	102.6430	1,852,706	1,805,000	1,819,411	0	(6,465)	0	0	3.400	3.009	MS	18,070	61,370	01/09/2018	03/15/2022
30161N-AN-1	Exelon Corp. Senior Notes			2	2FE	3,052,975	107.5860	3,227,580	3,000,000	3,039,700	0	(6,880)	0	0	3.950	3.666	JD	5,267	118,500	12/21/2017	06/15/2025
30212P-AQ-8	Expedia Group Inc. Senior Notes			2	2FE	2,480,625	96.2460	2,406,150	2,500,000	2,481,035	0	410	0	0	3.250	3.339	FA	23,021	0	09/11/2019	02/15/2030
30219G-AK-4	Express Scripts Holding Co. Senior Notes			2	2FE	3,970,880	103.9220	4,156,880	4,000,000	3,985,799	0	2,891	0	0	3.500	3.587	JD	6,222	140,000	06/02/2014	06/15/2024
302491-AS-4	FMC Corp. Senior Notes			2	2FE	3,494,400	105.4330	3,690,155	3,500,000	3,497,398	0	574	0	0	4.100	4.120	FA	59,792	143,500	11/12/2013	02/01/2024
302491-AT-2	FMC Corp. Senior Notes			2	2FE	1,258,727	102.1520	1,287,115	1,260,000	1,258,776	0	48	0	0	3.200	3.216	AO	11,312	0	09/17/2019	10/01/2026
302491-AU-9	FMC Corp. Senior Notes			2	2FE	2,399,976	103.3980	2,481,552	2,400,000	2,399,987	0	11	0	0	3.450	3.450	AO	23,230	0	09/17/2019	10/01/2029
303250-AF-1	Fair Isaac Corp. Senior Notes			2	3FE	180,000	100.7500	181,350	180,000	180,000	0	0	0	0	4.000	4.000	JD	500	0	12/03/2019	06/15/2028
307000-AA-7	Family Dollar Stores Inc. Senior Notes			1	2FE	1,492,410	103.0230	1,545,345	1,500,000	1,498,985	0	890	0	0	5.000	5.065	FA	31,250	75,000	01/25/2011	02/01/2021
31428X-AY-2	FedEx Corp. Senior Notes			1	2FE	5,263,277	107.0150	5,618,288	5,250,000	5,256,133	0	(1,387)	0	0	4.000	3.968	JJ	96,833	210,000	03/28/2014	01/15/2024
31428X-BN-5	FedEx Corp. Senior Notes			2	2FE	493,060	100.4610	502,305	500,000	493,305	0	125	0	0	4.400	4.486	JJ	10,144	22,000	03/28/2018	01/15/2047
31428X-BP-0	FedEx Corp. Senior Notes			2	2FE	2,340,725	102.9170	2,572,925	2,500,000	2,356,473	0	14,590	0	0	3.400	4.243	FA	32,111	85,000	11/29/2018	02/15/2028
31428X-BV-7	FedEx Corp. Senior Notes			2	2FE	3,986,640	99.9290	3,997,160	4,000,000	3,987,157	0	517	0	0	3.100	3.139	FA	54,078	0	07/22/2019	08/05/2029
31620M-AT-3	Fidelity National Info. Svcs Senior Notes			2	2FE	3,722,943	103.4800	3,880,500	3,750,000	3,731,160	0	2,525	0	0	3.000	3.084	FA	42,500	112,500	08/15/2016	08/15/2026
31620M-AZ-9	Fidelity National Info. Svcs Senior Notes			2	2FE	979,630	119.5600	1,195,600	1,000,000	980,141	0	319	0	0	4.750	4.880	MN	6,069	47,500	05/14/2018	05/15/2048
31620M-BJ-4	Fidelity National Info. Svcs Senior Notes			2	2FE	3,046,258	109.6250	3,266,825	2,980,000	3,043,553	0	(2,705)	0	0	3.750	3.472	MN	12,417	55,875	09/03/2019	05/21/2029
316773-CU-2	Fifth Third Bancorp Senior Notes			2	2FE	499,860	101.2760	506,380	500,000	499,929	0	28	0	0	2.600	2.606	JD	578	13,000	06/12/2017	06/15/2022
316773-CX-6	Fifth Third Bancorp Senior Notes			2	2FE	2,102,487	105.5520	2,111,040	2,000,000	2,101,903	0	(585)	0	0	3.650	2.303	JJ	31,633	0	12/23/2019	01/25/2024
31677A-AB-0	Fifth Third Bank Notes			2	2FE	3,378,203	106.5530	3,494,938	3,280,000	3,350,181	0	(8,365)	0	0	3.850	3.453	MS	37,182	120,698	08/16/2019	03/15/2026
31677Q-BM-0	Fifth Third Bank Senior Notes			2	1FE	6,505,500	108.6960	7,065,240	6,500,000	6,504,900	0	(600)	0	0	3.950	3.935	JJ	109,119	258,176	11/26/2018	07/28/2025
337738-AU-2	Fiserv Inc. Senior Notes			2	2FE	4,292,756	105.1080	4,519,644	4,300,000	4,293,098	0	342	0	0	3.500	3.520	JJ	78,176	0	06/11/2019	07/01/2029
33829T-AA-4	Five Corners Funding Trust Notes			1	1FE	4,219,440	108.5660	4,342,640	4,000,000	4,098,743	0	(23,285)	0	0	4.419	3.728	MN	22,586	176,760	05/09/2014	11/15/2023
33938E-AU-1	Flextronics Int'l Ltd Senior Notes			2	2FE	736,423	108.9050	816,788	750,000	742,880	0	1,719	0	0	4.750	4.941	JD	1,583	33,250	12/17/2019	06/15/2025
340711-AW-0	Florida Gas Transmission Senior Notes			2	2FE	2,060,074	107.8360	2,156,720	2,000,000	2,060,921	0	7	0	0	4.350	3.696	JJ	40,117	54,375	12/23/2019	07/15/2025
341099-CM-9	Duke Energy FL Inc. Secured Notes			1	1FE	1,049,402	100.6060	1,056,363	1,050,000	1,049,982	0	71	0	0	4.550	4.557	AO	11,944	47,775	03/22/2010	04/01/2020
343498-AB-7	Flowers Foods Inc. Senior Notes			2	2FE	1,492,095	102.0610	1,530,915	1,500,000	1,494,373	0	725	0	0	3.500	3.563	AO	13,125	52,500	09/23/2016	10/01/2026
345397-VR-1	Ford Motor Credit Co. LLC Senior Notes				3FE	1,500,000	103.2290	1,548,435	1,500,000	1,500,000	0	0	0	0	5.750	5.750	FA	35,938	86,250	02/02/2011	02/01/2021
345397-VU-4	Ford Motor Credit Co. LLC Senior Notes				3FE	2,091,732	104.6930	2,093,860	2,000,000	2,023,169	0	(13,969)	0	0	5.875	5.099	FA	48,632	117,500	01/02/2015	08/02/2021
345397-WF-6	Ford Motor Credit Co. LLC Senior Notes				3FE	290,301	103.4490	310,347	300,000	292,935	0	2,378	0	0	4.250	5.191	MS	3,577	12,750	11/20/2018	09/20/2022
345397-XL-2	Ford Motor Credit Co. LLC Senior Notes				2FE	4,056,261	101.4070	4,056,280	4,000,000	4,056,261	0	(19,483)	66,173	0	4.134	3.526	FA	67,522	165,360	05/25/2016	08/04/2025
345838-AA-4	Forest Laboratories Inc. Senior Notes			2	2FE	800,000	104.5930	836,744	800,000	800,000	0	0	0	0	5.000	5.000	JD	1,778	40,000	01/29/2014	12/15/2021
345838-AE-6	Forest Laboratories Inc. Senior Notes			2	2FE	800,000	102.9170	823,336	800,000	800,000	0	0	0	0	4.875	4.875	FA	14,733	39,000	01/27/2014	02/15/2021
34964C-AE-6	Fortune Brands Home & Security Senior Notes			2	2FE	3,477,790	101.1420	3,539,970	3,500,000	3,478,346	0	556	0	0	4.000	4.035	MS	34,125	0	09/13/2019	09/15/2029
35671D-CC-7	Freeport-McMoRan Inc. Senior Notes			2	3FE	2,024,625	105.0000	2,152,500	2,050,000	2,025,617	0	992	0	0	5.000	5.190	MS	38,722	0	08/23/2019	09/01/2027
35671D-CD-5	Freeport-McMoRan Inc. Senior Notes			2	3FE	1,578,000	107.1300	1,714,080	1,600,000	1,578,655	0	655	0	0	5.250	5.429	MS	31,733	0	08/06/2019	09/01/2029
35802X-AH-6	Fresenius Med Care II Senior Notes			2	2FE	653,375	100.9960	656,474	650,000	650,379	0	(627)	0	0	4.125	4.023	AO	5,660	26,813	01/02/2015	10/15/2020
35803Q-AA-5	Fresenius Medical Care US Senior Notes			1	2FE	3,006,823	103.7330	3,111,990	3,000,000	3,022,985	0	1,573	0	0	5.750	5.031	FA	65,167	132,250	12/23/2019	02/15/2021
35805B-AA-6	Fresenius Medical Care III Senior Notes			2	2FE	4,155,260	102.6700	4,318,300	4,206,000	4,157,369	0	2,109	0	0	3.750	3.897	JD	7,010	76,672	07/17/2019	06/15/2029
361448-AY-9	GATX Corp. Senior Notes			2	2FE	2,029,056	101.8080	2,036,160	2,000,000	2,028,664	0	(391)	0	0	3.250	3.004	MS	19,139	0	11/25/2019	09/15/2026
369550-AR-9	General Dynamics Corp. Senior Notes			2	1FE	1,055,440	102.7180	1,027,180	1,000,000	1,010,175	0	(7,603)	0	0	3.875	3.066	JJ	17,868	38,750	07/11/2013	07/15/2021
369550-BG-2	General Dynamics Corp. Senior Notes			2	1FE	2,617,511	107.1680	2,839,952	2,650,000	2,624,392	0	4,233	0	0	3.500	3.700	MN	11,851	92,750	05/08/2018	05/15/2025
37045V-AE-0	General Motors Co. Senior Notes			1	2FE	2,024,707	107.3260	2,146,520	2,000,000	2,021,183	0	(5,307)	0	0	4.875	4.556	AO	24,104	97,500	12/21/2017	10/02/2023
37045V-AS-9	General Motors Co. Senior Notes			2	2FE	499,825	108.9510	544,755	500,000	499,861	0	22	0	0	5.000	5.004	AO	6,250	26,458	09/05/2018	10/01/2028
37045X-AW-6	General Motors Fin. Co. Senior Notes			2	2FE	3,055,344	102.2740	3,068,220	3,000,000	3,052,882	0	(2,461)	0	0	3.450	2.585	AO	23,288	0	11/25/2019	04/10/2022
37045X-BK-1	General Motors Fin. Co. Senior Notes			2	2FE	2,494,580	103.0990	2,577,475	2,500,000	2,497,229	0	761	0	0	3.700	3.735	MN	13,361	92,500	05/06/2016	05/09/2023
37045X-BM-7	General Motors Fin. Co. Senior Notes			2	2FE	1,804,037	101.3810	1,829,927	1,805,000	1,804,857	0	57	0	0	3.200	3.204	JJ	28,078	57,760	09/14/2017	07/06/2021
37185L-AF-9	Genesis Energy LP Senior Notes			2	4FE	1,251,250	96.5000	1,254,500	1,300,000	1,254,500	133,917	5,833	0	0	5.625	6.243	JD	3,250	73,125	09/21/2016	06/15/2024
37185L-AG-7	Genesis Energy LP Senior Notes			2	4FE	594,000	99.0000	594,000	600,000	594,000	38,036	964	0	0	6.000	6.207	MN	4,600	36,000	08/08/2017	05/15/2023
37185L-AJ-1	Genesis Energy LP Senior Notes			2	4FE	750,000	96.7500	725,625	750,000	725,625	65,625	0	0	0	6.500	6.500	AO	12,188	48,750	08/07/2017	10/01/2025
37185L-AK-8	Genesis Energy LP Senior Notes			2	4FE	477,500	95.5000	477,500	500,000	477,500	71,507	(42)	22,715	0	6.250	6.239	MN	3,993	31,250	12/05/2017	05/15/2026
37331N-AB-7	Georgia-Pacific LLC Senior Notes			1	1FE	1,380,239	102.7760	1,447,086	1,408,000	1,405,005	0	3,421	0	0	5.400	5.666	MN	12,672	76,032	03/08/2011	11/01/2020
37331N-AH-4	Georgia-Pacific LLC Senior Notes			2	1FE	5,052,768	105.6740	5,283,700	5,000,000	5,037,611	0	(6,897)	0	0	3.600	3.433	MS	60,000	180,000	12/21/2017	03/01/2025
375558-AW-3	Gilead Sciences Inc. Senior Notes			2	1FE	2,716,968	106.0530	2,815,707	2,655,000	2,687,689	0	(7,483)	0	0	3.700	3.369	AO	24,559	98,235	11/12/2015	04/01/2024
377372-AL-1	Glaxosmithkline Cap. Inc. Senior Notes			1	1FE	1,990,620	104.2990	2,085,980	2,000,000	1,993,502	0	1,786	0	0	3.375	3.478	MN	8,625	67,500	05/10/2018	05/15/2023
377372-AM-9	Glaxosmithkline Cap. Inc. Senior Notes			1	1FE	943,616	107.3690	1,020,006	950,000	944,958	0	833	0	0	3.625	3.735	MN	4,400	34,438	05/10/2018	05/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
377372-AN-7	Glaxosmithkline Cap. Inc. Senior Notes			1	1FE	4,407,245	110.4590	4,787,293	4,334,000	4,398,779	0	(6,499)	0	0	3.875	3.666	MN	21,459	167,943	08/28/2018	05/15/2028
378272-AF-5	Glencore Funding LLC Senior Notes			1	2FE	1,881,096	104.2100	1,896,622	1,820,000	1,857,751	0	(10,262)	0	0	4.125	3.474	MN	6,465	75,075	11/13/2017	05/30/2023
378272-AN-8	Glencore Funding LLC Senior Notes			2	2FE	523,378	103.9400	545,685	525,000	523,692	0	153	0	0	4.000	4.040	MS	5,483	21,000	01/23/2018	03/27/2027
378272-AP-3	Glencore Funding LLC Senior Notes			2	2FE	1,991,540	100.2870	2,005,740	2,000,000	1,995,072	0	1,647	0	0	3.000	3.092	AO	10,667	60,000	10/20/2017	10/27/2022
378272-AQ-1	Glencore Funding LLC Senior Notes			2	2FE	2,422,375	103.2780	2,581,950	2,500,000	2,427,013	0	4,638	0	0	3.875	4.319	AO	17,222	48,438	05/29/2019	10/27/2027
37940X-AB-8	Global Payments Inc. Senior Notes			2	2FE	3,987,440	101.9210	4,076,840	4,000,000	3,987,850	0	410	0	0	3.200	3.237	FA	48,711	0	08/07/2019	08/15/2029
38141G-ES-9	Goldman Sachs Group Inc. Notes			1	2FE	3,684,175	119.5100	6,573,050	5,500,000	4,415,085	0	102,570	0	0	5.950	9.909	JJ	150,899	327,250	12/15/2008	01/15/2027
38141G-RD-8	Goldman Sachs Group Inc. Senior Notes				1FE	2,007,840	104.1530	2,083,060	2,000,000	2,003,097	0	(943)	0	0	3.625	3.571	JJ	32,021	72,500	07/21/2014	01/22/2023
38141G-VS-0	Goldman Sachs Group Inc. Senior Notes			2	1FE	1,026,910	122.0820	1,220,820	1,000,000	1,026,077	0	(538)	0	0	4.750	4.575	AO	9,236	47,500	05/14/2018	10/21/2045
38141G-XE-9	Goldman Sachs Group Inc. Senior Notes			2	1FE	2,824,897	104.9750	2,865,818	2,730,000	2,824,271	0	(626)	0	0	3.625	2.714	FA	36,011	13,594	12/17/2019	02/20/2024
38145G-AH-3	Goldman Sachs Group Inc. Senior Notes			2	1FE	4,278,852	105.2450	4,630,780	4,400,000	4,293,546	0	12,939	0	0	3.500	3.898	MN	19,250	154,000	12/21/2018	11/16/2026
382550-BE-0	Goodyear Tire & Rubber Co. Senior Notes			2	3FE	496,875	101.7110	508,555	500,000	498,323	7,942	381	0	0	5.125	5.222	MN	3,274	25,625	01/15/2016	11/15/2023
382550-BF-7	Goodyear Tire & Rubber Co. Senior Notes			2	3FE	1,891,450	104.0000	2,048,800	1,970,000	1,904,072	122,785	8,286	0	0	5.000	5.627	MN	8,482	98,500	08/13/2018	05/31/2026
382550-BG-5	Goodyear Tire & Rubber Co. Senior Notes			2	3FE	166,250	103.5000	181,125	175,000	165,197	21,438	(1,053)	8,750	0	4.875	4.875	MS	2,512	8,531	03/02/2017	03/15/2027
39121J-AH-3	Great River Energy Secured Notes			1	1FE	7,482,894	111.8910	7,939,785	7,096,000	7,482,119	0	(1,581)	0	0	4.478	3.195	JJ	158,879	168,194	12/23/2019	07/01/2030
391380-AA-3	Great-West Lifeco Inc. Senior Notes			2	1FE	1,993,480	110.4880	2,209,760	2,000,000	1,994,368	0	553	0	0	4.047	4.087	MN	9,893	80,940	05/15/2018	05/17/2028
398905-AK-5	Group 1 Automotive Inc. Senior Notes			2	3FE	1,924,424	101.3750	1,963,634	1,937,000	1,930,183	92,294	2,582	0	0	5.000	5.157	JD	8,071	96,850	09/25/2018	06/01/2022
398905-AL-3	Group 1 Automotive Inc. Senior Notes			2	3FE	1,388,850	102.7500	1,423,088	1,385,000	1,386,143	102,855	(1,300)	0	0	5.250	5.149	JD	3,232	72,713	05/01/2018	12/15/2023
404119-BN-8	HCA Inc. First Lien			1	2FE	700,000	109.3170	765,219	700,000	700,000	7,000	0	0	0	5.000	5.000	MS	10,306	35,000	03/03/2014	03/15/2024
404119-BT-5	HCA Inc. Secured Notes			2	2FE	1,851,875	112.0330	2,072,611	1,850,000	1,851,537	15,628	(216)	0	0	5.250	5.234	JD	4,317	97,125	05/01/2018	06/15/2026
404119-BX-6	HCA Inc. Notes			2	2FE	1,555,716	106.1080	1,586,315	1,495,000	1,555,685	0	(30)	0	0	4.125	3.597	JD	2,741	10,380	12/23/2019	06/15/2029
404119-BY-4	HCA Inc. Notes			2	2FE	990,860	110.2200	1,102,200	1,000,000	991,013	0	153	0	0	5.125	5.199	JD	2,278	26,052	06/05/2019	06/15/2039
40428H-PB-2	HSBC USA Inc. Notes				1FE	4,958,900	102.0970	5,104,850	5,000,000	4,996,226	0	4,911	0	0	5.000	5.106	MS	65,278	250,000	09/21/2010	09/27/2020
4042Q1-AE-7	HSBC Bank USA NA Notes				1FE	499,725	101.7240	508,620	500,000	499,978	0	33	0	0	4.875	4.882	FA	8,599	24,375	08/17/2010	08/24/2020
412690-AD-1	Harland Clarke Holdings Notes				4FE	256,000	99.9750	255,936	256,000	255,936	6,336	0	0	0	6.875	6.875	MS	5,867	17,600	02/20/2014	03/01/2020
421924-BK-6	Healthsouth Corp. Senior Notes			2	4FE	1,458,000	101.1250	1,474,403	1,458,000	1,458,000	14,580	0	0	0	5.750	5.750	MN	13,973	83,835	09/06/2012	11/01/2024
421924-BN-0	Healthsouth Corp. Senior Notes			2	4FE	1,750,000	101.7500	1,780,625	1,750,000	1,748,979	34,192	(213)	0	0	5.125	5.115	MS	26,408	89,688	08/05/2015	03/15/2023
427866-AR-9	Hershey Company Senior Notes	SD		1	1FE	4,014,553	102.0560	4,082,240	4,000,000	4,001,582	0	(1,665)	0	0	4.125	4.080	JD	13,750	165,000	12/08/2010	12/01/2020
428040-CS-6	Hertz Corp. Senior Notes			2	4FE	1,275,375	102.5000	1,588,750	1,550,000	1,286,482	150,288	4,693	0	0	5.500	8.328	AO	17,997	85,250	08/18/2017	10/15/2024
428040-CT-4	Hertz Corp. Notes			2	4FE	168,000	104.0000	174,720	168,000	168,000	9,660	0	0	0	7.625	7.625	JD	1,068	12,810	05/31/2017	06/01/2022
428040-CY-3	Hertz Corp. Senior Notes			2	4FE	855,625	108.3000	920,550	850,000	855,252	0	(374)	0	0	7.125	6.965	FA	25,234	0	08/05/2019	08/01/2026
428040-CZ-0	Hertz Corp. Senior Notes			2	4FE	1,450,000	100.0000	1,450,000	1,450,000	1,450,000	0	0	0	0	6.000	6.000	JJ	8,700	0	11/14/2019	01/15/2028
42824C-AN-9	HP Enterprise Co. Senior Notes			2	2FE	5,132,190	105.6630	5,283,150	5,000,000	5,133,071	0	(547)	0	0	4.400	3.319	AO	46,444	110,000	12/23/2019	10/15/2022
42981C-AA-6	High Street Funding Trust 1 Secured Notes			2	2FE	5,070,286	107.6850	5,384,250	5,000,000	5,075,787	0	3,436	0	0	4.111	3.874	FA	77,652	143,885	12/23/2019	02/15/2028
437076-BM-3	Home Depot Inc. Senior Notes			2	1FE	996,755	104.6700	1,046,700	1,000,000	997,499	0	358	0	0	3.000	3.044	AO	7,500	30,000	12/21/2017	04/01/2026
437076-BT-8	Home Depot Inc. Senior Notes			2	1FE	8,477,900	104.0240	8,842,040	8,500,000	8,482,448	0	2,010	0	0	2.800	2.830	MS	70,739	238,000	09/05/2017	09/14/2027
437076-BY-7	Home Depot Inc. Senior Notes			2	1FE	2,187,372	104.0500	2,289,100	2,200,000	2,187,961	0	589	0	0	2.950	3.017	JD	2,884	32,089	06/03/2019	06/15/2029
44055P-AA-4	Horizon Pharma USA Inc. Senior Notes			2	4FE	1,059,563	108.0100	1,134,105	1,050,000	1,058,955	0	(608)	0	0	5.500	5.321	FA	26,469	0	07/11/2019	08/01/2027
44157T-AA-3	Houghton Mifflin Harcourt Co. Notes			2	4FE	1,372,000	102.5000	1,435,000	1,400,000	1,372,295	0	295	0	0	9.000	9.500	FA	13,650	0	11/19/2019	02/15/2025
445658-CE-5	JB Hunt Transport Svcs Inc. Senior Notes			2	2FE	3,988,742	103.0130	4,120,520	4,000,000	3,995,470	0	1,626	0	0	3.300	3.345	FA	49,867	132,000	01/08/2016	08/15/2022
445658-CF-2	JB Hunt Transport Svcs Inc. Senior Notes			2	2FE	3,106,714	107.4660	3,331,446	3,100,000	3,106,690	0	(24)	0	0	3.875	3.833	MS	40,042	58,125	12/17/2019	03/01/2026
446150-AM-6	Huntington Bancshares Senior Notes			2	2FE	1,915,158	108.0660	2,074,867	1,920,000	1,916,707	0	1,245	0	0	4.000	4.032	MN	9,813	73,900	07/11/2019	05/15/2025
446413-AL-0	Huntington Ingalls Industries Senior Notes			2	2FE	2,000,000	103.9400	2,078,800	2,000,000	2,000,000	0	0	0	0	3.483	3.483	JD	5,805	69,660	06/15/2018	12/01/2027
44644A-AB-3	Huntington National Bank Senior Notes			2	1FE	4,489,290	101.1100	4,549,950	4,500,000	4,494,262	0	2,108	0	0	2.500	2.551	FA	45,000	112,500	08/02/2017	08/07/2022
44644A-AE-7	Huntington National Bank Senior Notes			2	1FE	1,982,102	104.9150	2,098,300	2,000,000	1,985,751	0	3,537	0	0	3.550	3.755	AO	16,764	71,000	12/21/2018	10/06/2023
44701Q-BD-3	Huntsman Int'l LLC Senior Notes			2	2FE	1,514,245	106.8160	1,602,240	1,500,000	1,523,930	0	2,578	0	0	5.125	4.433	MN	9,823	51,250	12/23/2019	11/15/2022
44701Q-BE-1	Huntsman Int'l LLC Senior Notes			2	2FE	5,046,290	106.2730	5,313,650	5,000,000	5,048,812	0	2,522	0	0	4.500	4.361	MN	37,500	106,875	12/23/2019	05/01/2029
448579-AE-2	Hyatt Hotel Corp. Senior Notes			2	2FE	2,039,910	102.4570	2,049,140	2,000,000	2,019,609	0	(5,574)	0	0	3.375	3.060	JJ	31,125	67,500	07/14/2016	07/15/2023
448579-AG-7	Hyatt Hotel Corp. Senior Notes			2	2FE	2,507,850	108.5780	2,714,450	2,500,000	2,507,097	0	(591)	0	0	4.375	4.335	MS	32,205	118,186	08/23/2018	09/15/2028
451102-BF-3	Icahn Enterprises Senior Notes			2	3FE	667,625	100.1250	700,875	700,000	686,510	0	5,831	0	0	5.875	6.884	FA	17,135	41,125	06/23/2016	02/01/2022
451102-BJ-5	Icahn Enterprises Senior Notes			2	3FE	1,228,415	101.9000	1,222,800	1,200,000	1,210,901	35,439	(9,538)	0	0	6.250	5.375	FA	31,250	75,000	02/14/2018	02/01/2022
451102-BT-3	Icahn Enterprises Senior Notes			2	3FE	600,000	106.5000	639,000	600,000	600,000	0	0	0	0	6.250	6.250	MN	4,792	19,271	10/25/2019	05/15/2026
451102-BU-0	Icahn Enterprises Senior Notes			2	3FE	1,600,000	102.7500	1,644,000	1,600,000	1,600,000	0	0	0	0	4.750	4.750	MS	24,278	0	09/03/2019	09/15/2024
451102-BX-4	Icahn Enterprises Senior Notes			2	3FE	180,000	102.2630	184,073	180,000	180,000	0	0	0	0	5.250	5.250	MN	499	0	12/09/2019	05/15/2027
45138L-BB-8	Idaho Power Corp. Secured Notes			2	1FE	2,985,030	100.4220	3,012,660	3,000,000	2,994,703	0	1,543	0	0	2.500	2.557	AO	18,750	75,000	04/03/2013	04/01/2023
452308-AP-4	Illinois Tool Works Inc. Senior Notes			2	1FE	7,450,749	102.4760	7,583,224	7,400,000	7,410,846	0	(7,053)	0	0	3.375	3.272	MS	73,538	249,750	11/12/2013	09/15/2021
457187-AB-8	Ingredion Inc. Senior Notes			2	2FE	3,005,232	101.1150	3,033,450	3,000,000	3,009,903	0	2,121	0	0	3.200	3.138	AO	24,000	32,000	11/25/2019	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
458140-AM-2	Intel Corp. Senior Notes			1	1FE	5,214,744	102.4800	5,328,960	5,200,000	5,204,755	0	(1,529)	0	0	2.700	2.668	JD	6,240	140,400	12/11/2012	12/15/2022
458140-AX-8	Intel Corp. Senior Notes			2	1FE	4,049,400	105.8640	4,234,560	4,000,000	4,037,989	0	(4,709)	0	0	3.150	3.001	MN	17,500	126,000	06/28/2017	05/11/2027
459200-HG-9	IBM Corp. Senior Notes	SD		1	1FE	4,472,300	99.9900	4,999,500	5,000,000	4,828,049	0	62,775	0	0	1.875	3.274	FA	39,063	93,750	11/04/2013	08/01/2022
459200-HM-6	IBM Corp. Senior Notes			1	1FE	3,026,243	99.9680	3,223,968	3,225,000	3,212,619	0	32,816	0	0	1.625	2.674	MN	6,696	52,406	12/04/2013	05/15/2020
460146-CJ-0	International Paper Co. Senior Notes			2	2FE	7,234,596	105.0170	7,456,207	7,100,000	7,167,413	0	(14,791)	0	0	3.650	3.404	JD	11,518	259,150	01/08/2016	06/15/2024
460146-CP-6	International Paper Co. Senior Notes			2	2FE	5,295,186	103.1220	5,475,778	5,310,000	5,299,476	0	1,305	0	0	3.000	3.031	FA	60,180	159,300	08/23/2016	02/15/2027
461070-AJ-3	Interstate Power & Light Senior Notes			2	2FE	3,997,000	100.5500	4,022,000	4,000,000	3,999,767	0	340	0	0	3.650	3.659	MS	48,667	146,000	08/23/2010	09/01/2020
461070-AM-6	Interstate Power & Light Senior Notes			2	2FE	3,095,400	103.8170	3,114,510	3,000,000	3,059,200	0	(9,997)	0	0	3.400	3.000	FA	38,533	102,000	03/16/2016	08/15/2025
462613-AM-2	IPALCO Enterprises Inc. Notes			2	2FE	1,498,596	103.4540	1,551,810	1,500,000	1,499,020	0	189	0	0	3.700	3.715	MS	18,500	55,500	01/12/2018	09/01/2024
46284P-AP-9	Iron Mountain Inc. Senior Notes			2	4FE	1,095,313	101.1250	1,112,375	1,100,000	1,097,818	52,418	401	0	0	5.750	5.800	FA	23,894	63,250	08/22/2012	08/15/2024
46284V-AF-8	Iron Mountain Inc. Senior Notes			2	3FE	800,000	101.5800	812,640	800,000	800,000	0	0	0	0	4.875	4.875	MS	12,133	0	09/04/2019	09/15/2029
46289R-AA-3	Iron Mountain Inc. Senior Notes			2	3FE	138,750	104.5000	156,750	150,000	140,031	2,319	1,213	0	0	5.375	6.665	JD	672	8,063	12/07/2018	06/01/2026
465685-AK-1	ITC Holdings Corp. Senior Notes			2	2FE	5,565,785	103.1760	5,674,680	5,500,000	5,545,333	0	(6,463)	0	0	3.250	3.104	JD	497	178,750	09/14/2016	06/30/2026
46625H-HS-2	JP Morgan Chase & Co. Senior Notes				1FE	532,076	101.3780	506,890	500,000	505,243	0	(9,238)	0	0	4.400	2.492	JJ	9,717	22,000	01/10/2017	07/22/2020
46625H-JT-8	JP Morgan Chase & Co. Senior Notes				1FE	3,100,981	106.7380	3,148,771	2,950,000	3,054,244	0	(23,682)	0	0	3.875	2.950	FA	47,630	114,313	12/27/2017	02/01/2024
46625H-JZ-4	JP Morgan Chase & Co. Notes				1FE	4,627,940	109.5540	4,929,930	4,500,000	4,584,668	0	(10,450)	0	0	4.125	3.814	JD	8,250	185,625	01/10/2017	12/15/2026
46625H-KC-3	JP Morgan Chase & Co. Senior Notes			2	1FE	204,477	104.3640	208,728	200,000	202,731	0	(522)	0	0	3.125	2.820	JJ	2,743	6,250	07/15/2016	01/23/2025
46625H-QW-3	JP Morgan Chase & Co. Senior Notes			2	1FE	5,105,150	105.2650	5,263,250	5,000,000	5,072,283	0	(10,794)	0	0	3.300	3.035	AO	41,250	165,000	11/03/2016	04/01/2026
466313-AF-0	Jabil Circuit Inc. Senior Notes			1	2FE	4,740,150	103.2410	4,645,845	4,500,000	4,555,001	0	(55,577)	0	0	5.625	4.301	JD	11,250	253,125	12/21/2017	12/15/2020
466313-AG-8	Jabil Circuit Inc. Senior Notes			1	2FE	1,399,888	105.9790	1,483,706	1,400,000	1,399,999	0	0	0	0	4.700	4.700	MS	19,374	65,800	07/31/2012	09/15/2022
46647P-BF-2	JP Morgan Chase & Co. Senior Notes			2	1FE	1,981,003	99.8870	1,977,763	1,980,000	1,980,946	0	(57)	0	0	2.301	2.290	AO	13,795	0	09/06/2019	10/15/2025
46849L-SQ-5	Jackson Nat'l Life Global Notes				1FE	4,993,750	103.2720	5,163,600	5,000,000	4,995,839	0	584	0	0	3.050	3.065	AO	26,264	152,500	05/04/2016	04/29/2026
47232M-AE-2	Jefferies Fin LLC Notes			2	3FE	800,000	104.7500	838,000	800,000	800,000	0	0	0	0	6.250	6.250	JD	4,167	24,722	05/22/2019	06/03/2026
478111-AB-3	Johns Hopkins Health Sys. Senior Notes			1	1FE	1,500,000	101.7650	1,526,475	1,500,000	1,500,000	0	0	0	0	2.767	2.767	MN	5,303	41,505	05/01/2013	05/15/2023
478375-AD-0	Johnson Controls Int'l PLC Senior Notes			1	2FE	1,595,604	100.6410	1,509,615	1,500,000	1,507,477	0	(30,101)	0	0	5.000	2.932	MS	18,958	75,000	12/28/2016	03/30/2020
48203R-AM-6	Juniper Networks Inc Senior Notes			2	2FE	3,498,285	104.0170	3,640,595	3,500,000	3,498,310	0	25	0	0	3.750	3.756	FA	45,573	0	08/19/2019	08/15/2029
482480-AG-5	KLA Corporation Senior Notes			2	2FE	4,293,880	109.5660	4,382,640	4,000,000	4,282,536	0	(11,344)	0	0	4.100	3.187	MS	48,289	79,722	07/26/2019	03/15/2029
48250N-AB-1	KFC Holdings Co. Senior Notes			2	3FE	397,000	105.5000	422,000	400,000	397,361	10,015	346	0	0	5.250	5.373	JD	1,750	21,000	12/13/2018	06/01/2026
485170-BB-9	Kansas City Southern Senior Notes			2	2FE	499,440	117.3100	586,550	500,000	499,453	0	9	0	0	4.700	4.707	MN	3,917	23,500	04/30/2018	05/01/2048
485170-BD-5	Kansas City Southern Senior Notes			2	2FE	2,406,480	99.7660	2,394,384	2,400,000	2,406,447	0	(33)	0	0	2.875	2.842	MN	8,242	0	12/06/2019	11/15/2029
487836-BD-9	Kellogg Co. Senior Notes			1	2FE	8,129,234	101.8360	8,350,552	8,200,000	8,191,955	0	8,111	0	0	4.000	4.106	JD	14,578	328,000	12/08/2010	12/15/2020
487836-BP-2	Kellogg Co. Senior Notes			1	2FE	5,117,200	104.0060	5,200,300	5,000,000	5,076,925	0	(11,067)	0	0	3.250	2.978	AO	40,625	162,500	12/21/2017	04/01/2026
491674-BK-2	Kentucky Utilities Co. Secured Notes			2	1FE	4,683,555	105.0890	4,729,005	4,500,000	4,614,495	0	(18,963)	0	0	3.300	2.798	AO	37,125	148,500	03/16/2016	10/01/2025
49271V-AC-4	Keurig Dr Pepper Inc. Senior Notes			2	2FE	1,000,000	118.0860	1,180,860	1,000,000	1,000,000	0	0	0	0	4.985	4.985	MN	4,985	24,925	06/05/2019	05/25/2038
49326E-ED-1	KeyCorp Senior Notes				2FE	8,151,794	103.7810	8,043,028	7,750,000	7,885,960	0	(48,674)	0	0	5.100	3.620	MS	106,498	293,250	12/23/2019	03/24/2021
49327V-2A-1	Key Bank NA Notes				2FE	7,916,703	104.1720	8,073,330	7,750,000	7,866,606	0	(16,246)	0	0	3.400	3.138	MN	30,010	263,500	10/19/2016	05/20/2026
49338C-AB-9	National Grid Gas Finance PLC Senior Notes			2	1FE	4,915,518	100.2470	5,012,350	5,000,000	4,938,998	0	8,130	0	0	2.742	2.945	FA	51,793	137,100	01/10/2017	08/15/2026
49338L-AF-0	Keysight Technologies Senior Notes			2	2FE	2,697,678	100.3320	2,708,964	2,700,000	2,697,719	0	41	0	0	3.000	3.010	AO	15,525	0	10/07/2019	10/30/2029
494368-BG-7	Kimberly-Clark Corp. Senior Notes			1	1FE	495,660	132.4440	662,220	500,000	496,355	0	91	0	0	5.300	5.358	MS	8,833	26,500	01/27/2011	03/01/2041
494368-BU-6	Kimberly-Clark Corp. Senior Notes	SD		1	1FE	7,925,484	103.0060	8,652,504	8,400,000	8,000,143	0	57,430	0	0	2.750	3.624	FA	87,267	231,000	09/07/2018	02/15/2026
494368-BU-6	Kimberly-Clark Corp. Senior Notes			1	1FE	518,931	103.0060	566,533	550,000	523,819	0	3,760	0	0	2.750	3.624	FA	5,714	15,125	09/07/2018	02/15/2026
49446R-AN-9	Kimco Realty Corp. Senior Notes			2	2FE	7,279,616	103.3330	7,491,643	7,250,000	7,260,736	0	(4,274)	0	0	3.400	3.335	MN	41,083	246,500	05/25/2018	11/01/2022
49446R-AP-4	Kimco Realty Corp. Senior Notes			2	2FE	3,699,560	100.5280	4,021,120	4,000,000	3,776,232	0	28,610	0	0	2.800	3.746	AO	28,000	112,000	03/22/2017	10/01/2026
49446R-AU-3	Kimco Realty Corp. Senior Notes			2	2FE	1,987,064	104.0970	2,061,121	1,980,000	1,986,055	0	(646)	0	0	3.300	3.232	FA	27,225	61,463	08/22/2019	02/01/2025
494550-BC-9	Kinder Morgan Energy Partners Senior Notes			1	2FE	3,652,843	104.1020	3,695,621	3,550,000	3,636,908	0	(6,383)	0	0	5.800	3.623	MS	68,633	89,900	12/23/2019	03/01/2021
494550-BL-9	Kinder Morgan Energy Partners Senior Notes			2	2FE	2,469,478	104.2290	2,605,725	2,500,000	2,489,571	0	3,621	0	0	3.950	4.117	MS	32,917	98,750	12/31/2013	09/01/2022
494550-BQ-8	Kinder Morgan Energy Partners Senior Notes			2	2FE	2,827,812	103.6400	3,109,200	3,000,000	2,915,705	0	20,363	0	0	3.500	4.328	MS	35,000	105,000	01/08/2016	09/01/2023
49456B-AA-9	Kinder Morgan Inc. Senior Notes			2	2FE	1,200,000	102.8370	1,234,044	1,200,000	1,200,000	0	0	0	0	5.000	5.000	FA	22,667	60,000	11/06/2013	02/15/2021
49456B-AB-7	Kinder Morgan Inc. Senior Notes			2	2FE	2,041,120	110.5600	2,211,200	2,000,000	2,029,407	0	(7,596)	0	0	5.625	5.160	MN	14,375	112,500	12/21/2017	11/15/2023
497266-AC-0	Kirby Corp. Senior Notes			2	2FE	4,054,715	105.7690	4,283,645	4,050,000	4,054,519	0	(180)	0	0	4.200	4.183	MS	56,700	168,000	12/17/2019	03/01/2028
500605-AH-3	Koppers Inc. Senior Notes			2	4FE	1,157,000	104.7500	1,257,000	1,200,000	1,160,457	48,000	3,457	0	0	6.000	6.767	FA	27,200	48,000	06/17/2019	02/15/2025
501044-CQ-2	Kroger Co. Senior Notes			2	2FE	4,651,635	102.8410	4,730,686	4,600,000	4,614,681	0	(7,206)	0	0	3.400	3.229	AO	33,018	156,400	12/21/2018	04/15/2022
501044-CS-8	Kroger Co. Senior Notes			2	2FE	5,270,748	105.7800	5,500,560	5,200,000	5,232,825	0	(9,091)	0	0	3.850	3.648	FA	83,417	200,200	07/15/2015	08/01/2023
501044-DF-5	Kroger Co. Senior Notes			2	2FE	493,764	97.9780	563,374	575,000	496,227	0	1,425	0	0	3.875	4.788	AO	4,704	22,281	03/28/2018	10/15/2046
501044-DJ-7	Kroger Co. Senior Notes			2	2FE	3,620,673	107.0970	3,855,492	3,600,000	3,619,753	0	(605)	0	0	3.700	3.613	FA	55,500	122,100	12/17/2019	08/01/2027
50188F-AD-7	LG&E & KU Energy LLC Senior Notes			2	2FE	3,970,392	101.0340	4,041,360	4,000,000	3,996,797	0	3,551	0	0	3.750	3.844	MN	19,167	150,000	07/07/2011	11/15/2020
50540R-AN-2	Laboratory Corp. of America Senior Notes			2	2FE	4,594,887	105.8450	4,763,025	4,500,000	4,547,476	0	(12,122)	0	0	4.000	3.684	MN	30,000	180,000	01/08/2016	11/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50540R-AW-2	Laboratory Corp. of America Senior Notes			2	2FE	4,488,345	100.2870	4,512,915	4,500,000	4,488,437	0	92	0	0	2.950	2.980	JD	13,275	0	11/18/2019	12/01/2029
512807-AU-2	Lam Research Corp Senior Notes			2	2FE	4,086,720	110.1320	4,405,280	4,000,000	4,082,290	0	(4,430)	0	0	4.000	3.728	MS	47,111	84,889	05/21/2019	03/15/2029
521865-AX-3	Lear Corp. Senior Notes			2	2FE	2,514,055	102.8030	2,570,075	2,500,000	2,513,691	0	(364)	0	0	5.250	4.606	JJ	60,521	105,000	12/23/2019	01/15/2025
524660-AY-3	Leggett & Platt Inc. Senior Notes			2	2FE	993,410	102.7490	1,027,490	1,000,000	994,623	0	582	0	0	3.500	3.579	MN	4,472	35,000	11/14/2017	11/15/2027
524901-AT-2	Legg Mason Inc. Senior Notes			1	2FE	5,025,290	105.4040	5,270,200	5,000,000	5,012,687	0	(2,515)	0	0	3.950	3.888	JJ	91,069	197,500	06/26/2014	07/15/2024
534187-BJ-7	Lincoln National Corp. Senior Notes			2	2FE	2,782,872	100.3560	2,809,968	2,800,000	2,783,259	0	387	0	0	3.050	3.120	JJ	31,313	0	09/13/2019	01/15/2030
539830-BC-2	Lockheed Martin Corp. Senior Notes			2	1FE	995,420	109.3530	1,093,530	1,000,000	995,945	0	197	0	0	3.600	3.635	MS	12,000	36,000	06/16/2017	03/01/2035
539830-BE-8	Lockheed Martin Corp. Senior Notes			2	1FE	8,093,543	104.0100	8,799,246	8,460,000	8,166,922	0	50,617	0	0	2.900	3.642	MS	81,780	245,340	07/19/2018	03/01/2025
539830-BH-1	Lockheed Martin Corp. Senior Notes			2	1FE	6,378,756	107.2860	6,866,304	6,400,000	6,391,204	0	5,136	0	0	3.550	3.570	JJ	104,764	213,000	12/17/2019	01/15/2026
546347-AK-1	Louisiana Pacific Corp. Senior Notes			2	3FE	1,883,120	103.3750	1,974,463	1,910,000	1,892,553	46,203	3,199	0	0	4.875	5.096	MS	27,416	93,113	12/15/2016	09/15/2024
548661-CT-2	Lowe's Cos Inc. Senior Notes			2	2FE	2,091,940	101.8520	2,037,040	2,000,000	2,014,037	0	(13,055)	0	0	3.750	3.060	AO	15,833	75,000	07/09/2013	04/15/2021
548661-DD-6	Lowe's Cos Inc. Senior Notes			2	2FE	991,330	104.1480	1,041,480	1,000,000	995,584	0	855	0	0	3.125	3.227	MS	9,201	31,250	09/03/2014	09/15/2024
548661-DM-6	Lowe's Cos Inc. Senior Notes			2	2FE	4,606,050	100.6750	5,033,750	5,000,000	4,672,639	0	45,458	0	0	2.500	3.676	AO	26,389	125,000	07/10/2018	04/15/2026
55279H-AQ-3	Manufacturers & Traders Trust Notes				1FE	4,027,680	105.8680	4,234,720	4,000,000	4,022,189	0	(2,518)	0	0	3.400	3.317	FA	50,622	136,000	09/22/2017	08/17/2027
55336V-AE-0	MPLX LP Senior Notes			2	2FE	4,420,018	106.2820	4,835,831	4,550,000	4,476,953	0	18,404	0	0	4.500	5.000	JJ	94,413	204,750	09/30/2016	07/15/2023
55336V-AN-0	MPLX LP Senior Notes			2	2FE	496,740	101.8940	509,470	500,000	496,904	0	51	0	0	4.700	4.740	AO	4,961	23,500	02/05/2018	04/15/2048
55336V-AQ-3	MPLX LP Senior Notes			2	2FE	2,248,448	102.7000	2,310,750	2,250,000	2,249,045	0	277	0	0	3.375	3.389	MS	22,359	75,938	02/05/2018	03/15/2023
55336V-BF-6	MPLX LP Senior Notes			2	2FE	494,022	106.4950	532,475	500,000	494,087	0	65	0	0	5.200	5.281	JD	2,167	13,000	09/23/2019	12/01/2047
55354G-AH-3	MSCI Inc. Senior Notes			2	3FE	180,000	101.3750	182,475	180,000	180,000	0	0	0	0	4.000	4.000	MN	1,080	0	11/18/2019	11/15/2029
55616X-AL-1	Macy's Retail Holdings Senior Notes			2	2FE	2,259,248	101.0300	2,273,175	2,250,000	2,254,571	0	(981)	0	0	3.625	3.573	JD	6,797	81,563	10/08/2014	06/01/2024
56585A-AG-7	Marathon Petroleum Corp. Senior Notes			2	2FE	4,997,430	105.0440	5,252,200	5,000,000	4,998,785	0	196	0	0	3.625	3.630	MS	53,368	181,250	01/29/2015	09/15/2024
571748-AR-3	Marsh & McLennan Cos Inc. Senior Notes			2	1FE	4,775,258	103.6320	4,767,072	4,600,000	4,645,162	0	(33,901)	0	0	4.800	4.008	JJ	101,813	220,800	01/08/2016	07/15/2021
571748-AX-0	Marsh & McLennan Cos Inc. Senior Notes			2	1FE	3,983,460	105.5700	4,222,800	4,000,000	3,991,065	0	1,540	0	0	3.500	3.548	MS	43,167	140,000	09/04/2014	03/10/2025
571900-BB-4	Marriott International Senior Notes			2	2FE	995,160	105.3330	1,053,330	1,000,000	995,910	0	750	0	0	3.600	3.704	AO	7,600	21,700	03/06/2019	04/15/2024
571903-AK-9	Marriott Int'l Inc. Senior Notes			2	2FE	3,078,159	102.8080	3,084,240	3,000,000	3,077,406	0	(753)	0	0	3.250	2.164	MS	28,708	0	12/23/2019	09/15/2022
571903-AP-8	Marriott Int'l Inc. Senior Notes			2	2FE	2,953,680	106.9830	3,209,490	3,000,000	2,961,516	0	5,838	0	0	3.750	4.002	AO	28,125	112,500	08/29/2018	10/01/2025
571903-AW-3	Marriott Int'l Inc. Senior Notes			2	2FE	2,187,839	106.0610	2,227,281	2,100,000	2,162,781	0	(11,270)	0	0	3.750	3.095	MS	23,188	76,875	06/19/2019	03/15/2025
574754-AM-9	Mashantucket Western Pequot Tr Secured Notes			2	6*	2,734	2.0000	22,831	1,141,526	2,734	0	0	0	0	6.500	0.000	MS	0	0	09/30/2019	07/01/2036
575718-AF-8	Mass Institute of Tech. Notes			1	1FE	270,000	108.8850	293,990	270,000	270,000	0	0	0	0	3.885	3.885	JJ	5,245	10,490	07/26/2016	07/01/2116
57629W-BR-0	MassMutual Global Funding II Notes				1FE	3,085,120	101.4580	3,246,656	3,200,000	3,151,803	0	16,275	0	0	2.500	3.067	AO	16,444	80,000	09/10/2015	10/17/2022
57629W-BV-1	MassMutual Global Funding II Notes				1FE	4,558,077	105.5240	4,811,894	4,560,000	4,559,155	0	205	0	0	3.600	3.605	AO	37,392	164,160	12/21/2018	04/09/2024
57629W-CG-3	MassMutual Global Funding II Notes	SD			1FE	5,715,870	102.7220	6,163,320	6,000,000	5,767,862	0	41,172	0	0	2.950	3.803	JJ	83,583	177,000	11/20/2018	01/11/2025
57636Q-AG-9	Mastercard Inc. Senior Notes			2	1FE	3,920,400	104.0430	4,161,720	4,000,000	3,933,335	0	8,432	0	0	2.950	3.220	MN	13,111	118,000	07/06/2018	11/21/2026
579780-AL-1	McCormick & Co. Senior Notes			2	2FE	1,499,850	101.5920	1,523,880	1,500,000	1,499,921	0	29	0	0	2.700	2.702	FA	15,300	40,500	08/09/2017	08/15/2022
58013M-EL-4	McDonald's Corp. Senior Notes			1	2FE	5,144,046	102.5320	5,075,334	4,950,000	4,992,088	0	(29,326)	0	0	3.625	2.993	MN	20,436	179,438	12/21/2018	05/20/2021
58013M-FB-5	McDonald's Corp. Senior Notes			2	2FE	2,486,900	106.8370	2,670,925	2,500,000	2,490,128	0	1,188	0	0	3.500	3.563	MS	29,167	87,500	03/07/2017	03/01/2027
58013M-FC-3	McDonald's Corp. Senior Notes			2	2FE	499,180	113.7070	568,535	500,000	499,215	0	15	0	0	4.450	4.460	MS	7,417	22,250	03/14/2018	03/01/2047
582839-AJ-5	Mead Johnson Nutrition Senior Notes			1	1FE	3,006,623	100.8890	3,026,670	3,000,000	3,001,274	0	(1,426)	0	0	3.000	2.950	MN	11,500	90,000	01/08/2016	11/15/2020
586054-AA-6	Memorial Sloan-Kettering Hosp. Senior Notes			1	1FE	500,000	125.6640	628,320	500,000	500,000	0	0	0	0	5.000	5.000	JJ	12,500	25,000	12/01/2011	07/01/2042
58933Y-AA-3	Merck & Co. Inc. Senior Notes	SD		2	1FE	2,089,872	101.8860	2,042,814	2,005,000	2,015,442	0	(12,789)	0	0	3.875	3.205	JJ	35,825	77,694	08/28/2013	01/15/2021
58933Y-AA-3	Merck & Co. Inc. Senior Notes			2	1FE	2,084,660	101.8860	2,037,720	2,000,000	2,010,416	0	(12,757)	0	0	3.875	3.205	JJ	35,736	77,500	08/28/2013	01/15/2021
59022C-AB-9	Bank of America Corp. Notes			1	2FE	5,063,712	118.1800	5,672,640	4,800,000	4,924,008	0	(14,765)	0	0	6.220	5.750	MS	87,909	298,560	12/12/2006	09/15/2026
59156R-BH-0	Metlife Inc. Senior Notes	SD		1	1FE	5,187,855	106.5580	5,434,458	5,100,000	5,142,845	0	(9,170)	0	0	3.600	3.387	AO	41,310	183,600	07/15/2016	04/10/2024
59217G-CK-3	Metlife Global Funding Notes				1FE	1,359,946	103.7480	1,452,472	1,400,000	1,367,019	0	3,684	0	0	3.000	3.349	MS	11,900	42,000	01/23/2018	09/19/2027
595112-BL-6	Micron Technology Inc. Senior Notes			2	2FE	500,000	108.5290	542,645	500,000	500,000	0	0	0	0	4.640	4.640	FA	9,344	11,600	02/04/2019	02/06/2024
595112-BP-7	Micron Technology Inc. Senior Notes			2	2FE	4,010,360	106.7380	4,269,520	4,000,000	4,009,905	0	(455)	0	0	4.185	4.144	FA	78,585	0	07/10/2019	02/15/2027
595112-BQ-5	Micron Technology Inc. Senior Notes			2	2FE	3,999,760	110.1790	4,407,160	4,000,000	3,999,933	0	173	0	0	4.663	4.663	FA	87,561	0	07/10/2019	02/15/2030
59562V-AM-9	Berkshire Hathaway Energy Senior Notes			1	1FE	808,096	137.3700	1,098,960	800,000	806,153	0	(218)	0	0	6.125	6.050	AO	12,250	49,000	02/01/2007	04/01/2036
59748T-AB-5	Midland Cogen Venture LP Notes			1	3FE	2,007,641	100.1060	2,018,833	2,016,696	2,005,148	0	(2,492)	9,055	0	5.250	5.250	MS	31,175	105,877	10/01/2013	03/15/2025
59833C-AA-0	Midwest Connector Capital Senior Notes			2	2FE	2,246,888	104.9840	2,362,140	2,250,000	2,247,389	0	501	0	0	3.900	3.930	AO	21,938	48,750	03/07/2019	04/01/2024
59833C-AB-8	Midwest Connector Capital Senior Notes			2	2FE	1,876,031	102.3900	1,919,813	1,875,000	1,875,793	0	(238)	0	0	3.625	3.605	AO	16,992	37,760	03/07/2019	04/01/2022
608190-AJ-3	Mohawk Industries Inc. Senior Notes			2	2FE	5,190,967	104.2580	5,317,158	5,100,000	5,144,974	0	(15,380)	0	0	3.850	3.511	FA	81,813	196,350	05/03/2016	02/01/2023
60871R-AD-2	Molson Coors Brewing Co. Senior Notes			1	2FE	1,032,080	109.3460	1,093,460	1,000,000	1,030,830	0	(760)	0	0	5.000	4.774	MN	8,333	50,000	04/27/2018	05/01/2042
610202-BN-2	Monongahela Power Co. Secured Notes			2	1FE	5,095,400	107.1410	5,357,050	5,000,000	5,050,359	0	(11,449)	0	0	4.100	3.826	AO	43,278	205,000	10/21/2015	04/15/2024
610202-BR-3	Monongahela Power Co. Secured Notes			2	1FE	999,580	104.1680	1,041,680	1,000,000	999,676	0	38	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
615369-AQ-8	Moody's Corp. Senior Notes			2	2FE	491,640	123.3700	616,850	500,000	491,770	0	125	0	0	4.875	4.983	JD	948	24,375	12/03/2018	12/17/2048
615394-AK-9	Moog Inc. Senior Notes			2	3FE	200,000	101.3700	202,740	200,000	200,000	1,500	0	0	0	5.250	5.250	JD	875	10,500	11/18/2014	12/01/2022

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61744Y-AP-3	Morgan Stanley Senior Notes			2	1FE	1,868,148	107.6450	2,034,491	1,890,000	1,867,879	0	(1,098)	0	0	3.772	3.751	JJ	31,091	68,085	08/23/2019	01/24/2029
61744Y-AR-9	Morgan Stanley Senior Notes			2	1FE	500,000	117.8740	589,370	500,000	500,000	0	0	0	0	4.457	4.424	AO	4,271	22,285	04/19/2018	04/22/2039
61746B-EF-9	Morgan Stanley Senior Notes			1	1FE	2,733,842	106.4810	2,981,468	2,800,000	2,743,749	0	6,742	0	0	3.625	3.952	JJ	45,393	101,500	12/21/2018	01/20/2027
61747Y-DU-6	Morgan Stanley Notes				2FE	1,005,710	105.5960	1,055,960	1,000,000	1,004,080	0	(1,103)	0	0	4.100	3.970	MN	4,442	41,000	06/22/2018	05/22/2023
61761J-VL-0	Morgan Stanley Senior Notes			1	1FE	5,925,129	106.2300	6,077,418	5,721,000	5,852,097	0	(24,832)	0	0	3.700	3.182	AO	39,983	211,677	12/27/2017	10/23/2024
61761J-ZN-2	Morgan Stanley Notes				2FE	4,963,320	107.2910	5,364,550	5,000,000	4,974,571	0	2,933	0	0	3.950	4.031	AO	37,306	197,500	01/10/2017	04/23/2027
61945C-AG-8	Mosaic Co. Senior Notes			2	2FE	937,280	103.8490	1,038,490	1,000,000	946,175	0	5,486	0	0	4.050	4.882	MN	5,175	40,500	05/08/2018	11/15/2027
626717-AH-5	Murphy Oil Corp. Senior Notes			2	3FE	163,000	105.5000	171,965	163,000	163,000	880	0	0	0	6.875	6.875	FA	4,233	11,206	08/12/2016	08/15/2024
62854A-AN-4	Mylan NV Senior Notes			2	2FE	943,160	104.2520	1,042,520	1,000,000	952,936	0	6,085	0	0	3.950	4.807	JD	1,756	39,500	05/15/2018	06/15/2026
62886E-AJ-7	NCR Corp. Senior Notes			2	4FE	1,662,375	101.0630	1,667,540	1,650,000	1,656,668	0	(5,707)	0	0	5.000	4.232	JJ	38,042	41,250	07/10/2019	07/15/2022
62886E-AS-7	NCR Corp. Senior Notes			2	4FE	881,584	102.5000	896,875	875,000	877,054	30,140	(960)	0	0	6.375	6.245	JD	2,479	55,781	07/22/2014	12/15/2023
62886E-AU-2	NCR Corp. Senior Notes			2	4FE	700,000	106.5000	745,500	700,000	700,000	0	0	0	0	5.750	5.750	MS	14,535	0	08/07/2019	09/01/2027
62886E-AV-0	NCR Corp. Senior Notes			2	4FE	800,000	108.5120	868,096	800,000	800,000	0	0	0	0	6.125	6.125	MS	17,694	0	08/07/2019	09/01/2029
629377-CC-4	NRG Energy Inc. Senior Notes			2	3FE	821,883	108.5000	895,125	825,000	822,625	0	257	0	0	6.625	6.677	JJ	25,203	54,656	04/24/2017	01/15/2027
629377-CE-0	NRG Energy Inc. Senior Notes			2	3FE	250,000	108.5000	271,250	250,000	250,000	10,000	0	0	0	5.750	5.750	JJ	6,628	14,375	10/31/2018	01/15/2028
629377-CH-3	NRG Energy Inc. Senior Notes			2	3FE	175,000	108.1250	189,219	175,000	175,000	0	0	0	0	5.250	5.250	JD	408	5,385	05/07/2019	06/15/2029
62944T-AE-5	NVR Inc. Senior Notes			2	2FE	8,518,886	104.1980	8,632,804	8,285,000	8,393,973	0	(41,724)	0	0	3.950	3.388	MS	96,359	327,258	11/21/2016	09/15/2022
637138-AC-2	BB&T Corporation Senior Notes				1FE	1,076,177	108.0030	1,134,032	1,050,000	1,071,014	0	(3,967)	0	0	4.250	3.785	MS	11,280	44,625	09/06/2018	09/30/2024
63934E-AT-5	Navistar Int'l Corp. Senior Notes			2	4FE	1,560,000	101.8750	1,579,063	1,550,000	1,559,083	26,250	(917)	0	0	6.625	6.395	MN	17,115	76,188	08/23/2019	11/01/2025
641062-AF-1	Nestle Holdings Inc. Senior Notes			2	1FE	2,786,504	109.7490	3,072,972	2,800,000	2,787,961	0	1,149	0	0	3.625	3.683	MS	27,349	101,500	09/17/2018	09/24/2028
64110L-AN-6	Netflix Inc. Senior Notes			1	3FE	591,000	102.5000	615,000	600,000	591,718	0	718	0	0	4.375	4.612	MN	3,354	26,250	04/17/2019	11/15/2026
64110L-AS-5	Netflix Inc. Senior Notes			1	3FE	713,700	103.8700	747,864	720,000	714,101	0	401	0	0	4.875	4.997	AO	7,410	17,550	04/18/2019	04/15/2028
64952W-CH-4	New York Life Global Funding Notes	SD			1FE	2,903,948	100.1810	3,005,430	3,000,000	2,931,055	0	9,373	0	0	2.350	2.733	JJ	32,704	70,500	01/10/2017	07/14/2026
64952W-CN-1	New York Life Global Funding Notes	SD			1FE	583,821	103.1790	593,279	575,000	580,828	0	(1,349)	0	0	2.900	2.634	JJ	7,596	16,675	09/22/2017	01/17/2024
64952W-CN-1	New York Life Global Funding Notes				1FE	1,954,530	103.1790	1,986,196	1,925,000	1,944,511	0	(4,516)	0	0	2.900	2.634	JJ	25,431	55,825	09/22/2017	01/17/2024
64952W-CX-9	New York Life Global Funding Notes	SD			1FE	1,895,060	103.6700	2,073,400	2,000,000	1,909,989	0	9,494	0	0	3.000	3.652	JJ	28,500	60,000	05/30/2018	01/10/2028
649840-CQ-6	New York State Gas & Electric Senior Notes			2	1FE	7,765,690	103.7290	8,298,320	8,000,000	7,791,775	0	25,524	0	0	3.250	3.675	JD	21,667	260,000	11/02/2018	12/01/2026
650119-AJ-9	New York University Notes				1FE	101,504	100.2090	100,209	100,000	100,656	0	(252)	0	0	2.545	2.274	JJ	1,273	2,545	07/15/2016	07/01/2022
65364U-AB-2	Niagara Mohawk Power Senior Notes			1	1FE	2,625,273	101.6540	2,744,658	2,700,000	2,667,346	0	10,610	0	0	2.721	3.160	MN	6,734	72,787	06/19/2019	11/28/2022
65364U-AK-2	Niagara Mohawk Power Senior Notes			2	1FE	1,599,984	105.1990	1,683,184	1,600,000	1,599,996	0	1	0	0	3.508	3.508	AO	14,032	56,128	09/22/2014	10/01/2024
65364U-AL-0	Niagara Mohawk Power Senior Notes			2	1FE	2,999,970	111.5630	3,346,890	3,000,000	3,000,012	0	38	0	0	4.278	4.278	JD	5,704	132,262	11/29/2018	12/15/2028
65409Q-BB-7	Nielsen Finance LLC Senior Notes			2	4FE	2,697,500	100.3750	2,710,125	2,700,000	2,697,892	119,292	100	0	0	5.000	5.008	AO	28,500	135,000	08/06/2014	04/15/2022
65473P-AF-2	Nisource Inc. Senior Notes			2	2FE	998,715	104.1720	1,041,720	1,000,000	998,994	0	279	0	0	3.650	3.681	JD	1,622	36,500	01/30/2019	06/15/2023
65473P-AH-8	Nisource Inc. Senior Notes			2	2FE	3,993,040	99.6670	3,986,680	4,000,000	3,993,294	0	254	0	0	2.950	2.970	MS	45,561	0	08/07/2019	09/01/2029
65473Q-BH-5	NiSource Finance Corp. Senior Notes			2	2FE	998,740	101.2270	1,012,270	1,000,000	999,255	0	246	0	0	2.650	2.677	MN	3,239	26,500	11/08/2017	11/17/2022
654740-AT-6	Nissan Motor Acceptance Corp. Senior Notes			1	2FE	1,099,934	99.9970	1,099,967	1,100,000	1,099,999	0	22	0	0	2.250	2.252	JJ	11,550	24,750	01/10/2017	01/13/2020
655844-BG-2	Norfolk Southern Corp. Senior Notes			2	2FE	2,978,700	102.1530	3,064,590	3,000,000	2,994,426	0	2,772	0	0	3.250	3.351	JD	8,125	97,500	11/05/2013	12/01/2021
655844-CA-4	Norfolk Southern Corp. Senior Notes			2	2FE	997,860	107.0290	1,070,290	1,000,000	998,249	0	278	0	0	3.650	3.685	FA	15,208	36,399	07/30/2018	08/01/2025
664675-AE-5	Northeastern University Notes			1	1FE	1,000,000	100.1750	1,001,750	1,000,000	1,000,000	0	0	0	0	3.249	3.249	MS	10,830	32,490	01/10/2014	03/01/2020
664675-AG-0	Northeastern University Notes			1	1FE	1,000,000	103.0280	1,030,280	1,000,000	1,000,000	0	0	0	0	3.941	3.941	MS	13,137	39,410	01/10/2014	03/01/2022
665772-CP-2	Northern States Power Co. Secured Notes			2	1FE	745,515	106.9730	802,298	750,000	745,825	0	93	0	0	3.600	3.633	MN	3,450	27,000	05/23/2016	05/15/2046
665859-AT-1	Northern Trust Corp. Senior Notes			2	1FE	3,528,343	109.2460	3,878,233	3,550,000	3,530,530	0	1,926	0	0	3.650	3.725	FA	53,270	129,575	11/26/2018	08/03/2028
666807-BG-6	Northrop Grumman Corp. Senior Notes			1	2FE	3,604,248	104.2550	3,753,180	3,600,000	3,602,169	0	(562)	0	0	3.250	3.232	FA	48,750	117,000	12/29/2015	08/01/2023
666807-BM-3	Northrop Grumman Corp. Senior Notes			2	2FE	1,889,286	103.1200	2,041,776	1,980,000	1,904,406	0	13,874	0	0	2.930	3.763	JJ	26,751	52,008	08/16/2019	01/15/2025
666807-BN-1	Northrop Grumman Corp. Senior Notes			2	2FE	4,132,159	104.3670	4,592,148	4,400,000	4,161,762	0	24,759	0	0	3.250	4.042	JJ	65,939	136,500	06/19/2019	01/15/2028
66775V-AB-1	Northwest Pipeline LLC Senior Notes			2	2FE	4,166,039	106.4970	4,472,874	4,200,000	4,170,601	0	3,822	0	0	4.000	4.112	AO	42,000	166,000	12/17/2019	04/01/2027
67021C-AK-3	NSTAR Electric Co. Senior Notes			2	1FE	1,990,380	105.0820	2,101,640	2,000,000	1,993,968	0	916	0	0	3.250	3.307	MN	8,306	65,000	11/13/2015	11/15/2025
67021C-AM-9	NSTAR Electric Co. Senior Notes			2	1FE	3,345,930	104.8760	3,670,660	3,500,000	3,369,809	0	15,043	0	0	3.200	3.783	MN	14,311	112,000	05/23/2018	05/15/2027
670346-AM-7	Nucor Corp. Senior Notes			2	1FE	526,530	105.7580	528,790	500,000	514,373	0	(4,028)	0	0	4.000	3.087	FA	8,333	20,000	11/14/2016	08/01/2023
67103H-AF-4	O'Reilly Automotive Inc. Senior Notes			2	2FE	7,127,085	106.7420	7,632,053	7,150,000	7,131,131	0	2,075	0	0	3.600	3.639	MS	85,800	257,400	02/13/2018	09/01/2027
677071-AF-9	Ohana Military Comm. LLC Notes			1	1FE	1,546,266	109.8810	1,570,071	1,428,883	1,493,273	0	(8,820)	0	0	5.675	4.323	AO	20,272	81,089	11/06/2013	10/01/2026
677071-AM-4	Ohana Military Comm. LLC Notes			1	1FE	137,003	109.2370	139,506	127,709	132,819	0	(698)	0	0	5.462	4.260	AO	1,744	6,975	11/14/2013	10/01/2026
680033-AC-1	Old National Bancorp Senior Notes				1FE	1,000,000	104.5610	1,045,610	1,000,000	1,000,000	0	0	0	0	4.125	4.125	FA	15,583	41,250	08/13/2014	08/15/2024
680665-AK-2	Olin Corp. Senior Notes			2	3FE	1,606,000	101.5000	1,624,000	1,600,000	1,605,999	0	(1)	0	0	5.000	4.936	FA	33,333	0	12/05/2019	02/01/2030
681919-AZ-9	Omnicom Group Inc. Senior Notes			1	2FE	2,961,787	103.5920	3,107,760	3,000,000	2,988,427	0	4,644	0	0	3.625	3.799	MN	18,125	108,750	12/31/2013	05/01/2022
68217F-AA-0	Omnicom Group Inc. Senior Notes			2	2FE	5,908,798	105.3670	6,058,603	5,750,000	5,857,039	0	(15,829)	0	0	3.600	3.257	AO	43,700	207,000	11/09/2016	04/15/2026
68233J-AR-5	Oncor Electric Del. Co. LLC Senior Notes			2	1FE	4,042,739	104.5530	4,182,120	4,000,000	4,043,532	0	(302)	0	0	4.100	3.566	JD	13,667	123,000	12/23/2019	06/01/2022

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
682680-AX-1	Oneok Inc. Senior Notes			2	2FE	998,070	100.9500	1,009,500	1,000,000	998,209	0	139	0	0	2.750	2.791	MS	10,389	0	08/12/2019	09/01/2024
682680-AY-9	Oneok Inc. Senior Notes			2	2FE	198,516	101.6140	203,228	200,000	198,564	0	48	0	0	3.400	3.488	MS	2,569	0	08/13/2019	09/01/2029
68389X-AP-0	Oracle Corp. Senior Notes	SD		1	1FE	2,764,020	101.8550	3,055,650	3,000,000	2,917,762	0	27,581	0	0	2.500	3.542	AO	15,833	75,000	12/04/2013	10/15/2022
68389X-BC-8	Oracle Corp. Senior Notes			2	1FE	4,716,670	104.1050	5,153,198	4,950,000	4,761,914	0	31,072	0	0	2.950	3.737	MN	18,659	146,025	12/21/2018	05/15/2025
68389X-BN-4	Oracle Corp. Senior Notes			2	1FE	3,847,240	105.9870	4,239,480	4,000,000	3,869,018	0	14,066	0	0	3.250	3.734	MN	16,611	130,000	06/07/2018	11/15/2027
688239-AF-9	Oshkosh Corp. Senior Notes			2	2FE	996,520	106.6930	1,066,930	1,000,000	996,980	0	289	0	0	4.600	4.644	MN	5,878	46,000	05/03/2018	05/15/2028
690742-AD-3	Owens Corning Senior Notes			2	2FE	3,057,180	104.8270	3,144,810	3,000,000	3,029,837	0	(10,359)	0	0	4.200	3.808	JD	5,600	126,000	12/21/2017	12/15/2022
690742-AE-1	Owens Corning Senior Notes			2	2FE	735,570	105.5280	791,460	750,000	742,163	0	1,397	0	0	4.200	4.439	JD	2,625	31,500	11/04/2014	12/01/2024
690742-AF-8	Owens Corning Senior Notes			2	2FE	3,590,505	101.6850	3,813,188	3,750,000	3,617,479	0	16,748	0	0	3.400	4.004	FA	48,167	127,500	06/13/2018	08/15/2026
693475-AT-2	PNC Financial Services Senior Notes			2	1FE	5,031,250	104.8980	5,244,900	5,000,000	5,024,066	0	(2,888)	0	0	3.150	3.076	MN	18,375	157,500	06/05/2017	05/19/2027
69349L-AR-9	PNC Bank Notes				1FE	1,995,120	109.7660	2,195,320	2,000,000	1,995,704	0	411	0	0	4.050	4.080	JJ	34,875	81,000	07/23/2018	07/26/2028
693506-BD-8	PPG Industries Inc. Senior Notes			1	1FE	1,975,480	101.4020	2,028,040	2,000,000	1,997,489	0	2,785	0	0	3.600	3.748	MN	9,200	72,000	11/08/2010	11/15/2020
693506-BP-1	PPG Industries Inc. Senior Notes			2	1FE	2,299,725	108.8140	2,448,315	2,250,000	2,296,653	0	(3,072)	0	0	3.750	3.450	MS	24,844	42,188	05/15/2019	03/15/2028
69352P-AE-3	PPL Capital Funding Inc. Senior Notes			2	2FE	5,645,736	103.4920	5,759,330	5,565,000	5,639,792	0	4,635	0	0	3.500	2.952	JD	16,231	96,250	12/23/2019	12/01/2022
69352P-AF-0	PPL Capital Funding Inc. Senior Notes			2	2FE	2,982,000	103.2500	3,097,500	3,000,000	2,991,577	0	2,283	0	0	3.400	3.488	JD	8,500	102,000	08/05/2015	06/01/2023
69353R-EF-1	PNC Bank NA Senior Notes			2	1FE	7,309,648	105.2000	7,574,400	7,200,000	7,263,806	0	(12,448)	0	0	3.300	3.095	AO	40,260	237,600	12/21/2018	10/30/2024
69353R-FJ-2	PNC Bank NA Senior Notes			2	1FE	1,742,895	105.2070	1,841,123	1,750,000	1,744,100	0	630	0	0	3.250	3.298	JJ	25,120	56,875	01/17/2018	01/22/2028
69371R-Q2-5	Paccar Financial Corp. Senior Notes				1FE	2,793,812	99.9120	2,797,536	2,800,000	2,794,257	0	445	0	0	2.150	2.197	FA	22,742	0	08/08/2019	08/15/2024
695156-AU-3	Packaging Corp. of America Senior Notes			2	2FE	4,399,783	100.5130	4,402,469	4,380,000	4,399,636	0	(147)	0	0	3.000	2.946	JD	14,600	0	12/02/2019	12/15/2029
700677-AR-8	Park-Ohio Industries Inc. Senior Notes			2	4FE	2,169,750	101.8060	2,214,281	2,175,000	2,170,018	56,250	268	0	0	6.625	6.661	AO	30,420	109,313	08/14/2019	04/15/2027
701094-AN-4	Parker Hannifin Corp. Senior Notes			2	2FE	1,395,618	104.4760	1,462,664	1,400,000	1,395,824	0	206	0	0	3.250	3.287	JD	2,149	22,750	06/05/2019	06/14/2029
70109H-AK-1	Parker-Hannifin Corp. Senior Notes			1	2FE	3,026,340	103.7650	3,112,950	3,000,000	3,008,913	0	(3,094)	0	0	3.500	3.384	MS	30,917	105,000	11/04/2013	09/15/2022
703343-AC-7	Patrick Industries Inc. Senior Notes			2	4FE	360,000	106.5000	383,400	360,000	360,000	0	0	0	0	7.500	7.500	AO	7,800	0	09/12/2019	10/15/2027
70450Y-AE-3	PayPal Holdings Inc. Senior Notes			2	2FE	4,001,592	100.9290	4,037,160	4,000,000	4,001,554	0	(38)	0	0	2.850	2.845	AO	30,083	0	09/19/2019	10/01/2029
708696-BZ-1	Pennsylvania Electric Co. Senior Notes			2	2FE	2,395,416	105.3360	2,528,064	2,400,000	2,395,635	0	219	0	0	3.600	3.623	JD	7,200	42,720	05/28/2019	06/01/2029
709599-AW-4	Penske Truck Leasing Co. Senior Notes			2	2FE	4,206,060	102.0970	4,288,074	4,200,000	4,204,341	0	(577)	0	0	3.400	3.382	MN	18,247	142,800	10/26/2016	11/15/2026
709599-AX-2	Penske Truck Leasing Co. Senior Notes			2	2FE	3,122,640	107.2410	3,217,230	3,000,000	3,094,079	0	(11,552)	0	0	4.200	3.688	AO	31,500	126,000	06/07/2017	04/01/2027
709599-AZ-7	Penske Truck Leasing Co. Senior Notes			2	2FE	2,197,955	106.2490	2,395,915	2,255,000	2,207,118	0	8,583	0	0	3.950	4.410	MS	27,464	87,098	12/17/2019	03/10/2025
709599-BH-6	Penske Truck Leasing Co. Senior Notes			2	2FE	2,100,252	99.9300	2,098,530	2,100,000	2,100,223	0	(29)	0	0	3.350	3.348	MN	20,323	0	09/24/2019	11/01/2029
716768-AC-0	PetSmart Inc. Secured Notes			2	4FE	1,017,995	101.8750	1,275,475	1,252,000	1,059,132	133,761	20,800	0	0	5.875	9.171	JD	6,130	83,905	12/27/2017	06/01/2025
718546-AC-8	Phillips 66 Senior Notes			1	1FE	5,492,139	104.9750	5,563,675	5,300,000	5,362,686	0	(26,313)	0	0	4.300	3.745	AO	56,975	227,900	08/04/2015	04/01/2022
718549-AB-4	Phillips 66 Partners LP Senior Notes			2	2FE	2,392,979	104.8320	2,542,176	2,425,000	2,408,032	0	3,105	0	0	3.605	3.753	FA	33,026	62,276	03/27/2019	02/15/2025
718549-AD-0	Phillips 66 Partners LP Senior Notes			2	2FE	1,752,035	104.8350	1,855,580	1,770,000	1,753,435	0	1,401	0	0	3.550	3.708	AO	15,709	31,418	05/13/2019	10/01/2026
718549-AH-1	Phillips 66 Partners LP Senior Notes			2	2FE	598,686	99.6500	597,900	600,000	598,708	0	22	0	0	3.150	3.174	JD	6,038	0	09/03/2019	12/15/2029
720186-AL-9	Piedmont Natural Gas Co. Senior Notes			2	1FE	2,244,330	106.9460	2,406,285	2,250,000	2,244,632	0	302	0	0	3.500	3.530	JD	6,563	40,906	05/21/2019	06/01/2029
72147K-AC-2	Pilgrim's Pride Corp. Senior Notes			2	3FE	1,219,438	103.3630	1,292,038	1,250,000	1,225,649	49,936	3,838	0	0	5.750	6.193	MS	21,163	71,875	05/18/2018	03/15/2025
72147K-AE-8	Pilgrim's Pride Corp. Senior Notes			2	3FE	779,000	108.1250	865,000	800,000	782,144	54,400	1,744	0	0	5.875	6.243	MS	11,881	47,000	02/22/2018	09/30/2027
72650R-BM-3	Plains All-America Pipeline Senior Notes			2	2FE	998,010	98.6490	986,490	1,000,000	998,031	0	21	0	0	3.550	3.572	JD	10,354	0	09/09/2019	12/15/2029
72925P-AC-9	Plum Creek Timber Senior Notes			2	2FE	6,373,364	102.5690	6,461,847	6,300,000	6,313,828	0	(14,840)	0	0	4.700	4.427	MS	87,185	292,575	06/19/2019	03/15/2021
737446-AK-0	Post Holdings, Inc. Senior Notes			2	4FE	1,812,875	105.6250	1,954,063	1,850,000	1,821,570	134,588	3,482	0	0	5.000	5.277	FA	34,944	102,067	02/01/2018	08/15/2026
737446-AL-8	Post Holdings, Inc. Senior Notes			2	4FE	244,375	104.7500	261,875	250,000	245,564	4,898	714	0	0	5.500	5.904	MS	4,583	13,750	05/02/2018	03/01/2025
737446-AM-6	Post Holdings, Inc. Senior Notes			2	4FE	806,000	107.2500	858,000	800,000	804,633	55,385	(753)	0	0	5.750	5.619	MS	15,333	46,000	01/30/2018	03/01/2027
737446-AP-9	Post Holdings, Inc. Senior Notes			2	4FE	805,000	106.6300	853,040	800,000	804,739	0	(261)	0	0	5.500	5.407	JD	1,956	19,800	06/27/2019	12/15/2029
740189-AG-0	Precision Castparts Corp. Senior Notes	SD		2	1FE	3,214,470	101.7870	3,562,545	3,500,000	3,395,041	0	32,168	0	0	2.500	3.550	JJ	40,347	87,500	11/12/2013	01/15/2023
74251V-AM-4	Principal Financial Group Senior Notes			2	1FE	2,995,620	103.5510	3,106,530	3,000,000	2,996,859	0	404	0	0	3.100	3.117	MN	11,883	93,000	11/03/2016	11/15/2026
74340X-BH-3	Prologis LP Senior Notes			2	1FE	5,340,018	110.3380	5,930,668	5,375,000	5,344,190	0	2,909	0	0	3.875	3.953	MS	61,327	208,281	06/13/2018	09/15/2028
743820-AA-0	Providence St Joseph Health Notes			2	1FE	3,204,500	98.1960	3,142,272	3,200,000	3,204,397	0	(103)	0	0	2.532	2.516	AO	20,256	0	09/24/2019	10/01/2029
744320-BZ-7	Prudential Financial Inc. Senior Notes			1	1FE	3,499,140	106.4230	3,703,520	3,480,000	3,489,390	0	(1,958)	0	0	3.500	3.433	MN	15,563	121,800	07/23/2014	05/15/2024
744538-AC-3	Public Service Co. of NH Secured Notes			2	1FE	1,840,201	101.3480	1,874,938	1,850,000	1,845,708	0	2,488	0	0	3.200	3.344	MS	19,733	59,200	12/21/2018	09/01/2021
744560-BC-9	Public Svc Electric & Gas Co. Secured Notes			2	1FE	983,399	101.3470	1,013,470	1,000,000	990,848	0	2,560	0	0	2.375	2.661	MN	3,035	23,750	01/10/2017	05/15/2023
744560-BK-1	Public Svc Electric & Gas Co. Notes			2	1FE	5,016,450	103.7440	5,187,200	5,000,000	5,010,840	0	(2,127)	0	0	3.050	3.000	MN	19,486	152,500	03/24/2017	11/15/2024
744560-BS-4	Public Svc Electric & Gas Co. Notes			2	1FE	2,377,825	103.4730	2,586,825	2,500,000	2,396,442	0	12,036	0	0	3.000	3.646	MN	9,583	75,000	06/07/2018	05/15/2027
74460D-AC-3	Public Storage Senior Notes			2	1FE	4,257,830	104.2950	4,432,538	4,250,000	4,256,216	0	(720)	0	0	3.094	3.072	MS	38,718	131,495	09/19/2017	09/15/2027
74460D-AD-1	Public Storage Senior Notes			2	1FE	2,155,206	106.2500	2,284,375	2,150,000	2,154,991	0	(215)	0	0	3.385	3.355	MN	12,130	40,230	06/19/2019	05/01/2029
745310-AD-4	Puget Energy Inc. Senior Notes			1	2FE	750,000	106.2020	796,515	750,000	750,000	0	0	0	0	6.000	6.000	MS	15,000	45,000	08/16/2011	09/01/2021
747525-AF-0	Qualcomm Inc. Senior Notes	SD		2	1FE	7,784,077	105.7690	8,461,520	8,000,000	7,830,887	0	29,754	0	0	3.450	3.886	MN	31,433	267,636	12/17/2019	05/20/2025
747525-AF-0	Qualcomm Inc. Senior Notes			2	1FE	243,252	105.7690	264,423	250,000	244,715	0	930	0	0	3.450	3.886	MN	982	8,364	12/17/2019	05/20/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
74834L-AP-5	Quest Diagnostic Inc. Senior Notes			1	2FE	2,504,433	100.1780	2,354,183	2,350,000	2,351,731	0	(21,692)	0	0	4.750	3.798	JJ	46,820	111,625	12/30/2011	01/30/2020
74834L-AS-9	Quest Diagnostic Inc. Senior Notes			1	2FE	3,092,400	103.3230	3,099,690	3,000,000	3,014,058	0	(10,728)	0	0	4.700	4.310	AO	35,250	141,000	06/14/2011	04/01/2021
74834L-AV-2	Quest Diagnostic Inc. Senior Notes			2	2FE	4,115,880	107.6860	4,307,440	4,000,000	4,059,525	0	(13,462)	0	0	4.250	3.846	AO	42,500	170,000	07/07/2015	04/01/2024
74834L-BB-5	Quest Diagnostic Inc. Senior Notes			2	2FE	3,191,832	100.0190	3,200,608	3,200,000	3,191,837	0	5	0	0	2.950	2.978	JD	3,933	0	12/12/2019	06/30/2030
75281A-AS-8	Range Resources Corp. Senior Notes			2	3FE	1,278,750	85.5000	1,325,250	1,550,000	1,285,455	250,714	9,567	245,825	0	4.875	5.215	MN	9,655	75,563	01/25/2018	05/15/2025
75281A-BA-6	Range Resources Corp. Senior Notes			2	4FE	1,531,250	91.9820	1,609,685	1,750,000	1,541,285	129,240	13,341	182,546	0	5.000	5.676	MS	25,764	72,500	06/28/2019	03/15/2023
754730-AE-9	Raymond James Financial Senior Notes			1	2FE	4,998,737	105.7120	5,275,029	4,990,000	5,015,505	0	10,696	0	0	3.625	3.526	MS	53,261	108,750	12/23/2019	09/15/2026
755111-BT-7	Raytheon Co. Senior Notes	SD		1	1FE	7,088,284	100.9620	7,067,340	7,000,000	7,012,621	0	(15,689)	0	0	3.125	2.891	AO	46,181	218,750	01/08/2016	10/15/2020
755111-BT-7	Raytheon Co. Senior Notes			1	1FE	1,012,612	100.9620	1,009,620	1,000,000	1,001,803	0	(2,241)	0	0	3.125	2.891	AO	6,597	31,250	01/08/2016	10/15/2020
755111-BU-4	Raytheon Co. Senior Notes			1	1FE	496,805	125.3790	626,895	500,000	497,349	72	0	0	0	4.875	4.916	AO	5,146	24,375	10/13/2010	10/15/2040
75524R-AA-7	Citizens Financial Group Notes				2FE	1,409,653	104.3460	1,417,019	1,358,000	1,407,874	0	(1,780)	0	0	4.150	2.748	MS	14,559	0	11/25/2019	09/28/2022
756109-AN-4	Realty Income Corp. Senior Notes			2	1FE	5,088,650	103.2740	5,163,700	5,000,000	5,050,333	0	(18,804)	0	0	3.250	2.837	AO	34,306	162,500	11/29/2017	10/15/2022
756109-AR-5	Realty Income Corp. Senior Notes			2	1FE	5,148,850	109.7390	5,486,950	5,000,000	5,109,667	0	(14,508)	0	0	4.125	3.744	AO	43,542	206,250	03/08/2017	10/15/2026
756109-AS-3	Realty Income Corp. Senior Notes			2	1FE	950,392	102.9120	1,029,120	1,000,000	960,139	0	4,885	0	0	3.000	3.647	JJ	13,833	30,000	12/21/2017	01/15/2027
756109-AW-4	Realty Income Corp. Senior Notes			2	1FE	2,980,770	105.6290	3,168,870	3,000,000	2,981,640	0	870	0	0	3.250	3.326	JD	4,333	47,667	06/12/2019	06/15/2029
75886A-AK-4	Regency Energy Partners Senior Notes			2	2FE	1,013,000	101.4110	1,014,110	1,000,000	1,001,059	0	(2,234)	0	0	5.750	5.511	MS	19,167	57,500	01/02/2015	09/01/2020
7591EP-AP-5	Regions Financial Corp. Senior Notes			2	2FE	5,340,163	105.8660	5,610,898	5,300,000	5,333,779	0	(4,740)	0	0	3.800	3.605	FA	76,644	190,528	12/17/2019	08/14/2023
760759-AP-5	Republic Service Inc. Senior Notes			2	2FE	1,246,538	103.3150	1,291,438	1,250,000	1,249,053	0	369	0	0	3.550	3.583	JD	3,698	44,375	05/14/2012	06/01/2022
760759-AS-9	Republic Service Inc. Senior Notes			2	2FE	6,237,075	105.7760	6,611,000	6,250,000	6,236,120	0	1,075	0	0	3.375	3.401	MN	26,953	210,938	06/08/2018	11/15/2027
771196-BP-6	Roche Holdings Inc. Senior Notes			2	1FE	2,823,588	110.2530	3,114,647	2,825,000	2,823,743	0	121	0	0	3.625	3.631	MS	29,584	102,406	09/10/2018	09/17/2028
772739-AQ-1	Rock-Tenn Co. Senior Notes			2	2FE	3,093,720	104.3990	3,131,970	3,000,000	3,035,935	0	(11,441)	0	0	4.000	3.565	MS	40,000	120,000	07/15/2014	03/01/2023
774341-AE-1	Rockwell Collins Inc. Senior Notes			2	2FE	4,151,038	105.4290	4,217,160	4,000,000	4,089,304	0	(22,402)	0	0	3.700	3.059	JD	6,578	148,000	12/21/2017	12/15/2023
774341-AJ-0	Rockwell Collins Inc. Senior Notes			2	2FE	2,991,360	104.0810	3,122,430	3,000,000	2,994,504	0	1,200	0	0	3.200	3.247	MS	28,267	96,000	03/29/2017	03/15/2024
776743-AD-8	Roper Technologies Inc. Senior Notes			2	2FE	999,840	107.4890	1,074,890	1,000,000	999,880	0	15	0	0	3.800	3.802	JD	1,689	38,000	12/08/2016	12/15/2026
776743-AG-1	Roper Technologies Inc. Senior Notes			2	2FE	1,496,745	101.0180	1,515,270	1,500,000	1,496,848	0	103	0	0	2.950	2.975	MS	15,365	0	08/19/2019	09/15/2029
776743-AH-9	Roper Technologies Inc. Senior Notes			2	2FE	1,982,871	100.5740	1,991,365	1,980,000	1,982,701	0	(170)	0	0	2.350	2.318	MS	16,156	0	08/30/2019	09/15/2024
78355H-KK-4	Ryder System Inc. Senior Notes			2	2FE	1,773,900	105.5640	1,873,761	1,775,000	1,774,172	0	246	0	0	3.875	3.888	JD	5,732	73,558	10/30/2018	12/01/2023
78388J-AT-3	SBA Communications Corp. Senior Notes			2	4FE	1,973,618	101.2500	2,025,000	2,000,000	1,989,419	21,408	3,801	0	0	4.875	5.100	JJ	44,958	97,500	06/22/2015	07/15/2022
78388J-AV-8	SBA Communications Corp. Senior Notes			2	4FE	1,522,941	103.7500	1,618,500	1,560,000	1,529,986	58,073	5,513	0	0	4.875	5.345	MS	25,350	76,050	10/23/2018	09/01/2024
78403D-AL-4	SBA Tower Trust Secured Notes			2	1FE	2,528,509	101.0240	2,525,600	2,500,000	2,526,462	0	(2,047)	0	0	3.168	2.344	MON	3,300	6,820	11/25/2019	04/11/2022
78403D-AM-2	SBA Tower Trust Notes				1FE	5,000,000	103.0270	5,151,350	5,000,000	5,000,000	0	0	0	0	3.448	3.448	MON	7,662	171,921	02/16/2018	03/15/2023
78409V-AN-4	S&P Global Inc. Senior Notes			2	1FE	740,633	121.8970	914,228	750,000	740,878	0	155	0	0	4.500	4.577	MN	4,313	33,750	05/03/2018	05/15/2048
78466C-AC-0	SS&C Technologies Inc. Senior Notes			2	4FE	2,522,700	106.7500	2,690,100	2,520,000	2,522,406	0	(294)	0	0	5.500	5.479	MS	35,035	70,070	03/22/2019	09/30/2027
78486Q-AD-3	SVB Financial Group Senior Notes			1	2FE	3,528,490	104.7790	3,667,265	3,500,000	3,515,694	0	(2,788)	0	0	3.500	3.403	JJ	51,722	122,500	02/03/2015	01/29/2025
78516F-AB-5	Sabal Trail Transmission Senior Notes			2	2FE	750,000	112.4720	843,540	750,000	750,000	0	0	0	0	4.682	4.682	MN	5,853	35,115	04/26/2018	05/01/2038
806851-AK-7	Schlumberger Hldgs Senior Notes			2	2FE	3,069,462	106.5400	3,304,871	3,102,000	3,071,965	0	2,502	0	0	3.900	4.037	MN	14,786	71,393	12/17/2019	05/17/2028
808513-AD-7	Charles Schwab Corp. Senior Notes	SD		1	1FE	3,114,166	101.5520	3,163,735	3,115,385	3,115,301	0	144	0	0	4.450	4.455	JJ	61,230	138,635	07/20/2010	07/22/2020
808513-AD-7	Charles Schwab Corp. Senior Notes			1	1FE	1,384,074	101.5520	1,406,105	1,384,615	1,384,578	0	64	0	0	4.450	4.455	JJ	27,213	61,615	07/20/2010	07/22/2020
808513-AG-0	Charles Schwab Corp. Senior Notes			1	1FE	5,045,353	103.2580	5,162,900	5,000,000	5,017,432	0	(6,178)	0	0	3.225	3.088	MS	53,750	161,250	12/21/2017	09/01/2022
808513-AQ-8	Charles Schwab Corp. Senior Notes			2	1FE	5,990,340	104.6740	6,280,440	6,000,000	5,992,772	0	882	0	0	3.200	3.219	MS	63,467	192,000	02/27/2017	03/02/2027
810186-AQ-9	Scotts Miracle-Gro Co. Senior Notes			2	4FE	1,401,000	102.2200	1,431,080	1,400,000	1,400,977	0	(23)	0	0	4.500	4.489	AO	12,075	0	10/15/2019	10/15/2029
81211K-AU-4	Sealed Air Corp. Senior Notes			2	3FE	2,037,000	106.5000	2,236,500	2,100,000	2,074,889	0	6,832	0	0	5.250	5.658	AO	27,563	110,250	11/15/2013	04/01/2023
81211K-AV-2	Sealed Air Corp. Senior Notes			2	3FE	499,500	105.8750	529,375	500,000	499,791	4,728	63	0	0	4.875	4.890	JD	2,031	24,375	01/02/2015	12/01/2022
81211K-AW-0	Sealed Air Corp. Senior Notes			2	3FE	751,625	107.7500	808,125	750,000	750,904	15,124	(158)	0	0	5.125	5.097	JD	3,203	38,438	11/07/2014	12/01/2024
81211K-AY-6	Sealed Air Corp. Senior Notes			2	3FE	180,000	101.2500	182,250	180,000	180,000	0	0	0	0	4.000	4.000	JD	700	0	11/12/2019	12/01/2027
816851-AV-1	Sempra Energy Senior Notes			2	2FE	5,473,536	104.7620	5,657,148	5,400,000	5,445,531	0	(9,886)	0	0	3.550	3.334	JD	8,520	191,700	01/20/2017	06/15/2024
816851-BA-6	Sempra Energy Senior Notes			2	2FE	4,835,159	102.9870	4,994,870	4,850,000	4,838,526	0	1,338	0	0	3.250	3.286	JD	7,006	157,625	06/06/2017	06/15/2027
816851-BF-5	Sempra Energy Senior Notes			2	2FE	1,798,874	101.9890	1,840,901	1,805,000	1,801,167	0	1,170	0	0	2.900	2.973	FA	21,810	52,345	01/16/2018	02/01/2023
817565-BU-7	Service Corp. Int'l Senior Notes			1	3FE	785,707	110.0000	792,000	720,000	734,831	0	(7,199)	0	0	8.000	6.808	MN	7,360	57,600	12/08/2011	11/15/2021
817565-CB-8	Service Corp. Int'l Senior Notes			2	3FE	700,000	103.0000	721,000	700,000	700,000	7,000	0	0	0	5.375	5.375	MN	4,808	37,625	10/08/2014	05/15/2024
817565-CD-4	Service Corp. Int'l Senior Notes			2	3FE	200,000	104.2500	208,500	200,000	200,000	12,000	0	0	0	4.625	4.625	JD	411	9,250	12/05/2017	12/15/2027
817565-CE-2	Service Corp. Int'l Senior Notes			2	3FE	375,000	106.2500	398,438	375,000	375,000	0	0	0	0	5.125	5.125	JD	1,602	10,143	05/07/2019	06/01/2029
817610-AA-6	Servicemaster Company LLC Senior Notes			2	4FE	573,000	103.7500	622,500	600,000	577,065	6,087	3,978	0	0	5.125	6.043	MN	3,929	30,750	12/20/2018	11/15/2024
824348-AV-8	Sherwin-Williams Co. Senior Notes			2	2FE	998,480	103.3820	1,033,820	1,000,000	999,015	0	205	0	0	3.125	3.149	JD	2,604	31,250	05/02/2017	06/01/2024
828807-CS-4	Simon Property Group LP Senior Notes			2	1FE	2,994,120	105.3240	3,159,720	3,000,000	2,997,004	0	571	0	0	3.375	3.398	AO	25,313	101,250	09/03/2014	10/01/2024
828807-CV-7	Simon Property Group LP Senior Notes			2	1FE	389,040	106.4050	425,620	400,000	391,122	0	1,371	0	0	3.500	3.941	MS	4,667	14,000	06/21/2018	09/01/2025
828807-CW-5	Simon Property Group LP Senior Notes			2	1FE	747,044	105.2770	789,578	750,000	747,723	0	335	0	0	3.300	3.356	JJ	11,413	24,750	12/21/2017	01/15/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
828807-CY-1	Simon Property Group LP Senior Notes			2	1FE	2,895,972	105.2550	3,157,650	3,000,000	2,908,157	0	11,361	0	0	3.250	3.754	MN	8,396	97,500	12/21/2018	11/30/2026
82967N-AL-2	Sirius XM Radio Inc. Senior Notes			2	3FE	1,792,500	101.5000	2,030,000	2,000,000	1,910,967	0	23,117	0	0	4.625	6.107	MN	11,819	92,500	02/05/2014	05/15/2023
82967N-BA-5	Sirius XM Radio Inc. Senior Notes			2	3FE	1,500,000	105.5000	1,582,500	1,500,000	1,500,000	129,375	0	0	0	5.000	5.000	FA	31,250	75,000	06/26/2017	08/01/2027
832696-AB-4	JM Smucker Co. Senior Notes			1	2FE	6,067,635	102.5810	6,154,860	6,000,000	6,017,237	0	(9,206)	0	0	3.500	3.333	AO	44,333	210,000	01/17/2014	10/15/2021
832696-AH-1	JM Smucker Co. Senior Notes			1	2FE	2,616,350	101.7800	2,619,817	2,574,000	2,615,896	0	(454)	0	0	3.000	2.238	MS	22,737	0	12/23/2019	03/15/2022
842434-CQ-3	Southern CA Gas Co. Notes			2	1FE	1,747,518	100.2320	1,898,394	1,894,000	1,773,390	0	16,250	0	0	2.600	3.719	JD	2,189	49,244	05/21/2018	06/15/2026
8426EP-AB-4	Southern Co. Gas Capital Senior Notes			2	2FE	748,673	103.4580	775,935	750,000	748,769	0	26	0	0	3.950	3.960	AO	7,406	29,625	09/08/2016	10/01/2046
843646-AM-2	Southern Power Co. Senior Notes			2	2FE	4,994,510	108.4810	5,424,050	5,000,000	4,996,635	0	492	0	0	4.150	4.163	JD	17,292	207,500	03/08/2016	12/01/2025
843646-AU-4	Southern Power Co. Senior Notes			2	2FE	515,960	111.1110	555,555	500,000	515,508	0	(289)	0	0	4.950	4.743	JD	1,100	24,750	04/19/2018	12/15/2046
845437-BP-6	Southwestern Electric Power Senior Notes			2	2FE	1,248,700	100.1300	1,251,625	1,250,000	1,249,086	0	122	0	0	2.750	2.762	AO	8,594	34,375	09/26/2016	10/01/2026
845467-AL-3	Southwest Energy Co. Senior Notes			2	3FE	1,142,250	91.7200	1,100,640	1,200,000	1,100,640	9,097	4,793	0	0	6.200	7.243	JJ	32,653	55,800	06/28/2019	01/23/2025
845743-BP-7	Southwestern Public Svc Co. Secured Notes			2	1FE	5,014,900	104.0840	5,204,200	5,000,000	5,007,723	0	(1,802)	0	0	3.300	3.258	JD	7,333	165,000	09/09/2015	06/15/2024
85172F-AL-3	Springleaf Finance Corp. Senior Notes			1	3FE	790,000	107.7500	862,000	800,000	792,520	52,434	2,085	0	0	5.625	5.950	MS	13,250	45,000	10/17/2018	03/15/2023
85172F-AM-1	Springleaf Finance Corp. Senior Notes			1	3FE	716,438	113.7500	910,000	800,000	727,207	5,141	10,634	0	0	6.875	9.105	MS	16,194	55,000	12/26/2018	03/15/2025
85172F-AN-9	Springleaf Finance Corp. Senior Notes			1	3FE	752,813	115.6200	867,150	750,000	752,296	83,206	(286)	0	0	7.125	7.063	MS	15,734	53,438	05/22/2018	03/15/2026
85172F-AP-4	Springleaf Finance Corp. Senior Notes			2	3FE	1,200,000	109.5000	1,314,000	1,200,000	1,200,000	0	0	0	0	6.125	6.125	MS	21,642	41,446	02/20/2019	03/15/2024
85172F-AR-0	Springleaf Finance Corp. Senior Notes			2	3FE	525,850	104.3800	542,776	520,000	525,787	0	(63)	0	0	5.375	5.223	MN	4,193	0	11/08/2019	11/15/2029
85207U-AE-5	Sprint Corp. Senior Notes			1	4FE	1,504,345	105.7500	1,586,250	1,500,000	1,501,303	0	(699)	0	0	7.250	7.195	MS	32,021	108,750	01/02/2015	09/15/2021
85207U-AF-2	Sprint Corp. Senior Notes			1	4FE	400,000	110.3330	441,332	400,000	400,000	0	0	0	0	7.875	7.875	MS	9,275	31,500	11/14/2014	09/15/2023
85208N-AA-8	Sprint Spectrum Co. LLC Notes			1	2FE	437,493	100.8900	441,394	437,500	437,495	0	2	0	0	3.360	3.375	MJSD	449	14,700	10/20/2016	09/20/2021
85208N-AE-0	Sprint Spectrum Co. LLC Notes			2	2FE	508,750	109.0000	545,000	500,000	507,050	0	(1,030)	0	0	5.152	4.901	MJSD	787	25,760	04/23/2018	03/20/2028
854502-AH-4	Stanley Black & Decker Senior Notes			2	1FE	1,998,520	112.8240	2,256,480	2,000,000	1,998,681	0	139	0	0	4.250	4.259	MN	10,861	87,125	10/30/2018	11/15/2028
854502-AJ-0	Stanley Black & Decker Senior Notes			2	1FE	499,440	123.0280	615,140	500,000	499,457	0	14	0	0	4.850	4.857	MN	3,099	24,856	10/30/2018	11/15/2048
857477-AG-8	State Street Corp. Senior Notes	SD			1FE	3,030,036	102.9620	3,088,860	3,000,000	3,034,632	0	(21)	0	0	4.375	3.364	MS	41,562	78,750	12/23/2019	03/07/2021
857477-AG-8	State Street Corp. Senior Notes				1FE	2,020,024	102.9620	2,059,240	2,000,000	2,023,088	0	(14)	0	0	4.375	3.364	MS	27,708	52,500	12/23/2019	03/07/2021
857477-AM-5	State Street Corp. Senior Notes				1FE	5,188,292	106.5780	5,328,900	5,000,000	5,099,338	0	(23,692)	0	0	3.700	3.152	MN	21,069	185,000	12/21/2018	11/20/2023
857477-BC-6	State Street Corp. Senior Notes			2	1FE	1,104,826	105.8310	1,164,141	1,100,000	1,104,276	0	(550)	0	0	3.776	3.513	JD	3,231	39,648	06/19/2019	12/03/2024
857477-BD-4	State Street Corp. Senior Notes			2	1FE	2,000,000	111.6120	2,232,240	2,000,000	2,000,000	0	0	0	0	4.141	4.051	JD	6,442	82,820	11/28/2018	12/03/2029
858119-AZ-3	Steel Dynamics Inc. Senior Notes			2	2FE	1,413,085	101.9490	1,427,286	1,400,000	1,402,658	23,857	(1,950)	0	0	5.250	5.096	AO	15,517	73,500	11/27/2013	04/15/2023
858119-BF-6	Steel Dynamics Inc. Senior Notes			2	2FE	846,813	106.3530	904,001	850,000	847,360	41,676	310	0	0	5.000	5.054	JD	1,889	42,500	05/03/2018	12/15/2026
86202*-AE-5	Stonehenge Capital Fund NC VI Notes			9	1	273,943	99.6610	273,015	273,944	273,943	0	0	0	0	8.000	8.036	JAJO	4,627	21,915	06/30/2015	10/15/2021
86203#-AA-8	Stonehenge Capital Fund Series Senior Notes			9	1YE	689,649	100.7240	694,642	689,649	689,649	0	0	0	0	8.000	8.080	MJSD	2,452	55,172	12/10/2015	12/15/2025
863667-AB-7	Stryker Corp. Senior Notes			1	1FE	1,489,920	100.0750	1,501,125	1,500,000	1,499,953	0	1,217	0	0	4.375	4.459	JJ	30,260	65,625	01/12/2010	01/15/2020
86614W-AD-8	Summit Midstream Holdings LLC Senior Notes			2	4FE	1,139,670	76.3750	1,031,063	1,350,000	1,031,063	8,289	1,480	220,707	0	5.750	5.508	AO	16,388	77,625	06/21/2017	04/15/2025
86765B-AG-4	Sunoco Logistics Partners LP Senior Notes			1	2FE	770,585	100.3270	721,351	719,000	719,825	0	(6,635)	0	0	5.500	4.540	FA	14,939	39,545	11/15/2010	02/15/2020
86787E-AT-4	Suntrust Bank Inc. Senior Notes			2	1FE	3,497,415	101.0880	3,538,080	3,500,000	3,498,627	0	507	0	0	2.450	2.466	FA	35,729	85,750	08/01/2017	08/01/2022
86787G-AJ-1	Suntrust Bank Notes			2	1FE	994,940	104.0820	1,040,820	1,000,000	996,584	0	473	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
86944B-AD-5	Sutter Health Notes			2	1FE	3,665,491	107.1710	3,911,742	3,650,000	3,663,109	0	(1,315)	0	0	3.695	3.645	FA	50,950	134,868	03/27/2018	08/15/2028
87165B-AC-7	Synchrony Financial Senior Notes			2	2FE	5,056,530	102.2760	5,113,800	5,000,000	5,013,468	0	(8,876)	0	0	3.750	3.558	FA	70,833	187,500	10/07/2014	08/15/2021
87233Q-AA-6	TC Pipelines LP Senior Notes			2	2FE	5,304,960	102.7050	5,285,199	5,146,000	5,174,743	0	(22,576)	0	0	4.650	4.174	JD	10,635	239,289	07/17/2013	06/15/2021
87233Q-AC-2	TC Pipelines LP Senior Notes			2	2FE	944,200	104.5640	1,045,640	1,000,000	952,787	0	5,232	0	0	3.900	4.662	MN	3,900	39,000	05/02/2018	05/25/2027
87236Y-AF-5	TD Ameritrade Holding Co. Senior Notes			2	1FE	6,658,287	104.7540	6,913,764	6,600,000	6,645,260	0	(5,709)	0	0	3.300	3.190	AO	54,450	217,800	08/21/2017	04/01/2027
87236Y-AJ-7	TD Ameritrade Holding Co. Senior Notes			2	1FE	998,880	100.0650	1,000,650	1,000,000	998,902	0	22	0	0	2.750	2.763	AO	6,875	3,438	08/13/2019	10/01/2029
87254Q-AQ-2	TJX Cos Inc. Senior Notes			2	1FE	9,236,375	100.4910	9,903,388	9,855,000	9,357,618	0	64,820	0	0	2.250	3.081	MS	65,289	221,738	07/17/2018	09/15/2026
87264A-AJ-4	T-Mobile USA Inc. Senior Notes			2	3FE	750,000	102.8770	771,578	750,000	750,000	0	0	0	0	6.500	6.500	JJ	22,479	48,750	11/18/2013	01/15/2024
87264A-AM-7	T-Mobile USA Inc. Senior Notes			2	3FE	100,000	101.8000	101,800	100,000	100,000	0	0	0	0	6.000	6.000	MS	2,000	6,000	09/03/2014	03/01/2023
87264A-AT-2	T-Mobile USA Inc. Senior Notes			2	3FE	1,484,063	106.5000	1,597,500	1,500,000	1,486,543	37,588	1,455	0	0	5.375	5.526	AO	17,021	80,625	05/22/2018	04/15/2027
87305Q-CF-6	TTX Co. Senior Notes			1	1FE	5,262,500	106.4200	5,321,000	5,000,000	5,120,800	0	(27,391)	0	0	4.150	3.503	JJ	95,681	207,500	05/20/2014	01/15/2024
87422V-AA-6	Talen Energy Supply LLC Senior Notes			2	4FE	1,090,800	85.3430	1,228,939	1,440,000	1,098,480	0	7,680	0	0	6.500	12.689	JD	7,800	46,800	10/29/2019	06/01/2025
875127-AZ-5	Tampa Electric Senior Notes			1	1FE	5,456,299	104.4740	5,223,700	5,000,000	5,074,280	0	(51,536)	0	0	5.400	4.272	MN	34,500	270,000	05/03/2011	05/15/2021
87612E-BH-8	Target Corp. Senior Notes			2	1FE	3,999,600	108.7150	4,348,600	4,000,000	3,999,683	0	83	0	0	3.375	3.376	AO	28,500	74,250	03/18/2019	04/15/2029
88033G-CE-8	Tenet Healthcare Corp. Senior Notes			1	5FE	1,400,000	110.6250	1,548,750	1,400,000	1,400,000	0	0	0	0	8.125	8.125	AO	28,438	113,750	11/08/2013	04/01/2022
88033G-CS-7	Tenet Healthcare Corp. Notes			2	3FE	750,000	102.3750	767,813	750,000	750,000	52,500	0	0	0	4.625	4.625	JJ	15,995	34,688	07/30/2018	07/15/2024
88033G-CY-4	Tenet Healthcare Corp. Notes			2	3FE	1,899,688	104.7400	1,990,060	1,900,000	1,899,688	0	0	0	0	4.875	4.878	JJ	32,161	0	08/14/2019	01/01/2026
88033G-DA-5	Tenet Healthcare Corp. Notes			2	3FE	800,000	105.6250	845,000	800,000	800,000	0	0	0	0	5.125	5.125	MN	14,236	0	08/12/2019	11/01/2027
882384-AD-2	Texas Eastern Transmission Senior Notes			2	2FE	2,001,580	102.7380	2,054,760	2,000,000	2,001,531	0	(49)	0	0	3.500	3.489	JJ	32,278	35,000	06/12/2019	01/15/2028
883203-BT-7	Textron Inc. Senior Notes			1	2FE	5,033,083	101.8210	5,040,140	4,950,000	4,973,352	0	(19,391)	0	0	3.650	3.233	MS	60,225	180,675	01/10/2017	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883203-BV-2	Textron Inc. Senior Notes			2	2FE	6,077,400	106.0150	6,302,592	5,945,000	6,025,283	0	(14,624)	0	0	3.875	3.574	MS	76,790	230,369	05/25/2016	03/01/2025
883203-BW-0	Textron Inc. Senior Notes			2	2FE	498,301	106.6240	522,458	490,000	497,570	0	(730)	0	0	4.000	3.709	MS	5,771	9,800	04/30/2019	03/15/2026
883203-BX-8	Textron Inc. Senior Notes			2	2FE	3,002,575	103.9890	3,119,670	3,000,000	3,002,238	0	(286)	0	0	3.650	3.637	MS	32,242	109,500	12/21/2017	03/15/2027
884315-AG-7	Thomas & Betts Co. Notes	SD		1	1FE	1,983,720	106.5330	2,130,660	2,000,000	1,996,676	0	1,638	0	0	5.625	5.720	MN	14,375	112,500	11/16/2009	11/15/2021
88732J-AW-8	Time Warner Cable Inc. Senior Notes			1	2FE	1,019,860	100.1870	1,001,870	1,000,000	1,000,301	0	(3,522)	0	0	5.000	4.634	FA	20,833	50,000	09/23/2013	02/01/2020
88732J-AX-6	Time Warner Cable Inc. Senior Notes			2	2FE	2,850,480	101.6190	3,048,570	3,000,000	2,974,287	0	21,781	0	0	4.125	4.920	FA	46,750	123,750	07/11/2013	02/15/2021
89233P-5F-9	Toyota Motor Credit Corp. Senior Notes	SD		1	1FE	5,542,039	102.5960	5,642,780	5,500,000	5,509,885	0	(5,547)	0	0	3.400	3.291	MS	55,061	187,000	10/15/2013	09/15/2021
89233P-5F-9	Toyota Motor Credit Corp. Senior Notes			1	1FE	503,822	102.5960	512,980	500,000	500,899	0	(504)	0	0	3.400	3.291	MS	5,006	17,000	10/15/2013	09/15/2021
89236T-DR-3	Toyota Motor Credit Corp. Senior Notes			1	1FE	2,864,250	105.8080	3,174,240	3,000,000	2,881,645	0	14,428	0	0	3.200	3.846	JJ	45,333	96,000	10/16/2018	01/11/2027
89236T-EM-3	Toyota Motor Credit Corp. Senior Notes			1	1FE	2,993,340	105.4650	3,163,950	3,000,000	2,994,498	0	596	0	0	3.050	3.076	JJ	43,208	91,500	01/08/2018	01/11/2028
893647-AX-5	Transdigm Inc. Senior Notes			2	4FE	1,026,250	103.1350	1,031,350	1,000,000	1,009,486	42,719	(5,734)	0	0	6.500	5.846	JJ	29,972	65,000	11/14/2016	07/15/2024
893647-BB-2	Transdigm Inc. Senior Notes			2	4FE	1,238,608	106.0610	1,325,763	1,250,000	1,241,336	77,790	1,046	0	0	6.375	6.508	JD	3,542	79,688	05/04/2018	06/15/2026
893647-BE-6	Transdigm Inc. Notes			2	4FE	200,000	108.2610	216,522	200,000	200,000	0	0	0	0	6.250	6.250	MS	3,681	7,361	01/30/2019	03/15/2026
893647-BJ-5	Transdigm Inc. Senior Notes			2	4FE	1,540,000	101.1230	1,557,294	1,540,000	1,540,000	0	0	0	0	5.500	5.500	MN	11,293	0	10/29/2019	11/15/2027
89417E-AG-4	Travelers Cos Inc. Senior Notes			1	1FE	3,010,044	101.5890	3,047,670	3,000,000	3,000,987	0	(1,146)	0	0	3.900	3.859	MN	19,500	117,000	10/28/2010	11/01/2020
89566E-AG-3	TriState Gen & Trans Assn. Secured Notes			2	1FE	3,416,327	104.9430	3,568,062	3,400,000	3,409,916	0	(1,837)	0	0	3.700	3.626	MN	20,967	123,950	06/19/2019	11/01/2024
897051-AA-6	Tronox Inc. Senior Notes			2	4FE	1,329,400	103.0200	1,442,280	1,400,000	1,332,190	0	2,790	0	0	6.500	7.478	AO	19,211	23,400	10/18/2019	04/15/2026
90184L-AG-7	Twitter Inc. Senior Notes			2	3FE	1,080,900	99.9480	1,079,438	1,080,000	1,079,438	(1,456)	(6)	0	0	3.875	3.863	JD	2,558	0	12/11/2019	12/15/2027
902494-BJ-1	Tyson Foods Inc. Senior Notes			2	2FE	1,997,845	108.2490	2,164,980	2,000,000	1,998,104	0	259	0	0	4.000	4.017	MS	26,667	42,667	02/14/2019	03/01/2026
902494-BK-8	Tyson Foods Inc. Senior Notes			2	2FE	6,285,289	113.3600	6,801,600	6,000,000	6,276,610	0	(8,679)	0	0	4.350	3.728	MS	87,000	116,000	12/23/2019	03/01/2029
90333L-AP-7	US Concrete Inc. Senior Notes			2	4FE	1,292,815	104.3750	1,398,625	1,340,000	1,293,804	54,728	6,276	0	0	6.375	7.119	JD	7,119	85,425	12/21/2018	06/01/2024
904764-BB-2	Unilever Capital Corp. Senior Notes			2	1FE	5,406,940	105.9780	5,828,790	5,500,000	5,427,615	0	12,350	0	0	3.375	3.654	MS	51,047	185,625	04/25/2018	03/22/2025
904764-BC-0	Unilever Capital Corp. Senior Notes			2	1FE	1,485,330	108.4540	1,626,810	1,500,000	1,487,089	0	1,324	0	0	3.500	3.622	MS	14,438	52,500	09/04/2018	03/22/2028
907818-DV-7	Union Pacific Corp. Senior Notes			2	1FE	2,116,609	106.1000	2,122,000	2,000,000	2,115,920	0	(689)	0	0	3.750	2.211	MS	22,083	0	12/23/2019	03/15/2024
907818-EH-7	Union Pacific Corp. Senior Notes			2	1FE	4,694,050	102.4900	5,124,500	5,000,000	4,751,229	0	35,308	0	0	2.750	3.659	MS	45,833	137,500	05/11/2018	03/01/2026
907818-EX-2	Union Pacific Corp. Senior Notes			2	2FE	499,450	119.2280	596,140	500,000	499,563	0	44	0	0	4.800	4.805	MS	7,400	30,133	06/06/2018	09/10/2058
907818-FB-9	Union Pacific Corp. Senior Notes			2	2FE	3,817,927	109.3230	4,154,274	3,800,000	3,818,030	0	103	0	0	3.700	3.634	MS	46,867	71,040	12/17/2019	03/01/2029
910047-AJ-8	United Continental Holdings Senior Notes			1	3FE	175,000	104.5000	182,875	175,000	175,000	6,125	0	0	0	4.250	4.250	AO	1,859	7,438	09/27/2017	10/01/2022
911312-BL-9	United Parcel Service Senior Notes			2	1FE	1,905,780	103.5780	2,071,560	2,000,000	1,921,575	0	14,453	0	0	2.800	3.687	MN	7,156	56,000	11/26/2018	11/15/2024
911365-BD-5	United Rentals Inc. Senior Notes			2	3FE	901,875	103.9060	935,154	900,000	900,871	52,838	(218)	0	0	5.500	5.470	JJ	22,825	49,500	03/12/2015	07/15/2025
911365-BF-0	United Rentals Inc. Senior Notes			2	3FE	2,123,943	107.1270	2,275,377	2,124,000	2,123,505	153,519	(24)	0	0	5.500	5.501	FA	44,132	116,820	05/02/2018	05/15/2027
911365-BK-9	United Rentals Inc. Senior Notes			2	3FE	800,500	109.9060	879,248	800,000	800,471	12,456	15	0	0	6.500	6.486	JD	2,311	58,500	10/25/2018	12/15/2026
91159H-HK-9	US Bancorp Notes	SD		2	1FE	8,634,201	106.3220	9,090,531	8,550,000	8,603,514	0	(10,604)	0	0	3.600	3.451	MS	94,050	307,800	01/13/2017	09/11/2024
91159H-HM-5	US Bancorp Notes			2	1FE	4,507,455	104.1150	4,685,175	4,500,000	4,504,890	0	(703)	0	0	3.100	3.081	AO	24,800	139,500	12/15/2017	04/27/2026
91159H-HN-3	US Bancorp Senior Notes			2	1FE	2,691,660	100.3120	3,009,360	3,000,000	2,733,298	0	35,056	0	0	2.375	3.926	JJ	31,469	71,250	10/19/2018	07/22/2026
913017-BV-0	United Technologies Corp. Senior Notes			1	2FE	4,023,244	102.6040	4,155,462	4,050,000	4,041,959	0	3,151	0	0	3.100	3.186	JD	10,463	125,550	08/06/2013	06/01/2022
91324P-DS-8	UnitedHealth Group Inc. Senior Notes			1	1FE	4,004,184	102.9290	4,117,160	4,000,000	4,004,060	0	(124)	0	0	2.875	2.863	FA	49,833	0	07/24/2019	08/15/2029
91324P-DT-6	UnitedHealth Group Inc. Senior Notes			2	1FE	3,977,248	105.0190	4,200,760	4,000,000	3,977,620	0	372	0	0	3.500	3.540	FA	60,667	0	07/24/2019	08/15/2039
91831A-AC-5	Bausch Health Cos. Inc. Senior Notes			2	4FE	1,600,000	103.3230	1,653,168	1,600,000	1,599,860	0	(140)	0	0	6.125	6.102	AO	20,689	49,000	05/14/2019	04/15/2025
91911K-AE-2	Valeant Pharmaceuticals Int'l Senior Notes			2	4FE	56,219	100.5000	70,350	70,000	55,638	0	86	0	0	5.500	8.974	MS	1,283	6,166	01/15/2015	03/01/2023
91913Y-AU-4	Valero Energy Corp. Senior Notes			2	2FE	4,675,350	104.8220	5,241,100	5,000,000	4,717,772	0	35,541	0	0	3.400	4.381	MS	50,056	170,000	10/18/2018	09/15/2026
91913Y-AW-0	Valero Energy Corp. Senior Notes			2	2FE	3,969,320	107.8870	4,315,480	4,000,000	3,971,286	0	1,966	0	0	4.000	4.094	AO	40,000	82,667	03/21/2019	04/01/2029
92277G-AJ-6	Ventas Realty LP Senior Notes			2	2FE	4,507,460	102.3960	4,607,820	4,500,000	4,505,265	0	(727)	0	0	3.250	3.230	AO	30,875	146,250	09/22/2016	10/15/2026
92277G-AU-1	Ventas Realty LP Senior Notes			2	2FE	3,173,346	99.1470	3,172,704	3,200,000	3,173,522	0	176	0	0	3.000	3.096	JJ	34,667	0	12/20/2019	01/15/2030
92343V-BJ-2	Verizon Comm. Inc. Senior Notes			2	2FE	2,244,581	101.3410	2,533,525	2,500,000	2,414,254	0	29,837	0	0	2.450	3.721	MN	10,208	49,000	12/23/2019	11/01/2022
92343V-BR-4	Verizon Comm. Inc. Senior Notes			1	2FE	877,746	111.1910	972,921	875,000	879,207	0	218	0	0	5.150	4.999	MS	13,268	42,488	12/17/2019	09/15/2023
92343V-BY-9	Verizon Comm. Inc. Senior Notes			2	2FE	3,176,392	107.8640	3,289,852	3,050,000	3,110,721	0	(13,996)	0	0	4.150	3.606	MS	37,269	126,575	12/15/2014	03/15/2024
92343V-CX-0	Verizon Comm. Inc. Senior Notes			1	2FE	485,125	119.9950	599,975	500,000	485,594	0	233	0	0	4.522	4.706	MS	6,657	22,610	01/24/2018	09/15/2048
92343V-DY-7	Verizon Comm. Inc. Senior Notes			1	2FE	4,639,947	111.0240	4,996,080	4,500,000	4,644,776	0	1,473	0	0	4.125	3.596	MS	54,141	123,750	12/23/2019	03/16/2027
92343V-EU-4	Verizon Comm. Inc. Senior Notes				2FE	3,051,111	111.4750	3,407,791	3,057,000	3,051,402	0	291	0	0	4.016	4.039	JD	9,549	61,385	09/12/2019	12/03/2029
927804-FU-3	Virginia Electric & Power Co. Senior Notes	SD		2	1FE	6,999,370	104.5490	7,318,430	7,000,000	6,999,600	0	59	0	0	3.150	3.151	JJ	101,675	220,500	01/12/2016	01/15/2026
927804-FV-1	Virginia Electric & Power Co. Senior Notes			2	1FE	997,080	103.6530	1,036,530	1,000,000	997,902	0	271	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
927804-FX-7	Virginia Electric & Power Co. Senior Notes			2	1FE	2,997,240	106.9790	3,209,370	3,000,000	2,997,916	0	250	0	0	3.500	3.511	MS	30,917	105,000	03/13/2017	03/15/2027
927804-GB-4	Virginia Electric & Power Co. Senior Notes			2	1FE	5,606,182	102.4750	5,738,600	5,600,000	5,605,934	0	(248)	0	0	2.875	2.862	JJ	76,475	0	07/08/2019	07/15/2029
92826C-AD-4	Visa Inc. Senior Notes			2	1FE	5,313,833	105.7260	5,603,478	5,300,000	5,309,475	0	(1,471)	0	0	3.150	3.116	JD	7,884	166,950	11/21/2016	12/14/2025
928668-AT-9	Volkswagen Group America Senior Notes			1	2FE	488,640	110.7160	553,580	500,000	490,200	0	1,410	0	0	4.625	5.015	MN	3,083	23,125	11/20/2018	11/13/2025
92940P-AE-4	WRKCO Inc. Senior Notes			2	2FE	2,249,460	106.1200	2,387,700	2,250,000	2,249,517	0	57	0	0	3.900	3.903	JD	7,313	46,556	05/16/2019	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
931142-DH-3	Walmart Inc. Senior Notes			2	1FE	5,027,850	102.1740	5,108,700	5,000,000	5,009,492	0	(2,950)	0	0	2.550	2.485	AO	28,333	127,500	04/25/2013	04/11/2023
931427-AH-1	Walgreens Boots Alliance Senior Notes			2	2FE	4,598,105	104.2400	4,690,800	4,500,000	4,567,303	0	(13,316)	0	0	3.800	3.445	MN	20,425	171,000	07/14/2017	11/18/2024
931427-AQ-1	Walgreens Boots Alliance Senior Notes			2	2FE	2,682,261	101.7440	2,645,344	2,600,000	2,655,623	0	(8,071)	0	0	3.450	3.066	JD	7,475	84,525	06/19/2019	06/01/2026
941053-AJ-9	Waste Connections Inc. Senior Notes			2	2FE	4,986,900	105.9560	5,297,800	5,000,000	4,987,747	0	847	0	0	3.500	3.531	MN	29,167	94,792	04/09/2019	05/01/2029
94106L-AW-9	Waste Management Inc. Senior Notes			1	2FE	1,520,424	101.2800	1,508,059	1,489,000	1,499,367	0	(20,456)	0	0	4.750	3.319	JD	196	70,728	12/21/2018	06/30/2020
94106L-BE-8	Waste Management Inc. Senior Notes			2	2FE	3,784,200	104.3520	4,174,080	4,000,000	3,808,800	0	20,415	0	0	3.150	3.860	MN	16,100	126,000	10/16/2018	11/15/2027
947890-AH-2	Webster Fin. Corp. Senior Notes			2	2FE	992,080	105.4070	1,054,070	1,000,000	996,313	0	798	0	0	4.375	4.474	FA	16,528	43,750	02/05/2014	02/15/2024
949746-SH-5	Wells Fargo & Company Senior Notes				1FE	4,854,643	102.4900	4,979,989	4,859,000	4,857,453	0	720	0	0	3.000	3.005	AO	27,534	143,010	08/23/2019	10/23/2026
949746-SK-8	Wells Fargo & Company Senior Notes			2	1FE	6,550,000	102.0640	6,685,192	6,550,000	6,550,000	0	0	0	0	3.069	3.069	JJ	87,667	201,020	01/17/2017	01/24/2023
95000U-2C-6	Wells Fargo & Company Senior Notes			2	1FE	3,166,804	105.7330	3,171,990	3,000,000	3,165,852	0	(952)	0	0	3.750	2.288	JJ	49,063	0	12/23/2019	01/24/2024
95081Q-AK-0	Wesco Distribution Inc. Senior Notes			2	4FE	4,005,059	100.2500	4,010,000	4,000,000	3,996,971	48,565	(1,593)	0	0	5.375	5.334	JD	9,556	215,000	01/02/2015	12/15/2021
95081Q-AM-6	Wesco Distribution Inc. Senior Notes			2	4FE	952,611	103.7500	985,625	950,000	951,316	56,431	(490)	0	0	5.375	5.314	JD	2,269	51,063	02/02/2017	06/15/2024
95709T-AP-5	Westar Energy Inc. Notes			2	1FE	5,449,744	103.7120	5,906,398	5,695,000	5,488,240	0	24,447	0	0	3.100	3.675	AO	44,136	176,545	06/01/2018	04/01/2027
958587-BH-9	Western Mass Electric Co. Senior Notes			1	1FE	1,069,213	100.5000	1,005,000	1,000,000	1,003,767	0	(22,554)	0	0	5.100	2.783	MS	17,000	51,000	01/10/2017	03/01/2020
958587-BJ-5	Western Mass Electric Co. Senior Notes	SD		2	1FE	4,744,265	101.8550	4,771,907	4,685,000	4,697,924	0	(8,425)	0	0	3.500	3.306	MS	48,282	163,975	01/15/2014	09/15/2021
960413-AT-9	Westlake Chemical Corp. Senior Notes			2	2FE	3,505,901	103.6710	3,628,485	3,500,000	3,504,425	0	(618)	0	0	3.600	3.577	FA	47,600	126,000	04/26/2017	08/15/2026
96145D-AD-7	Westrock Co. Senior Notes			2	2FE	1,232,892	102.3990	1,228,788	1,200,000	1,232,684	0	(208)	0	0	3.375	2.965	MS	11,925	0	12/10/2019	09/15/2027
963320-AV-8	Whirlpool Corp. Senior Notes			2	2FE	467,390	103.7030	518,515	500,000	468,294	0	575	0	0	4.500	4.932	JD	1,875	22,500	05/24/2018	06/01/2046
96332H-CE-7	Whirlpool Corp. Senior Notes			1	2FE	3,498,598	105.8090	3,703,315	3,500,000	3,499,603	0	151	0	0	4.700	4.705	JD	13,708	164,500	06/06/2012	06/01/2022
966387-AP-7	Whiting Petroleum Corp. Senior Notes			2	4FE	1,309,000	83.7500	1,423,750	1,700,000	1,323,384	0	25,155	318,700	0	6.250	7.679	AO	26,563	75,000	07/17/2019	04/01/2023
966387-BG-6	Whiting Petroleum Corp. Senior Notes			2	4FE	776,250	68.1480	783,702	1,150,000	782,383	138,419	8,288	350,449	0	6.625	7.032	JJ	35,131	76,188	07/20/2018	01/15/2026
96949L-AD-7	Williams Partners LP Senior Notes			2	2FE	1,986,727	104.3060	2,065,259	1,980,000	1,986,476	0	(289)	0	0	3.750	3.697	JD	3,300	70,969	08/16/2019	06/15/2027
96950F-AG-9	Williams Partners LP Senior Notes			2	2FE	1,198,249	101.1900	1,315,470	1,300,000	1,279,021	0	22,517	0	0	4.125	6.054	MN	6,852	53,625	01/08/2016	11/15/2020
96950F-AL-8	Williams Partners LP Senior Notes			2	2FE	3,815,550	107.0960	4,016,100	3,750,000	3,797,649	0	(11,907)	0	0	4.500	4.120	MN	21,563	168,750	06/19/2018	11/15/2023
970648-AJ-0	Willis North America Inc. Senior Notes			2	2FE	1,799,494	99.1160	1,784,088	1,800,000	1,799,510	0	16	0	0	2.950	2.953	MS	16,373	0	09/03/2019	09/15/2029
97381L-AB-4	Windstream Services Notes			2	6*	890,000	96.0000	960,000	1,000,000	890,000	0	0	0	0	8.625	10.946	MON	240	100,625	12/26/2017	10/31/2025
976657-AL-0	Wisconsin Energy Corp. Senior Notes			2	2FE	5,527,403	106.1840	5,714,823	5,382,000	5,472,779	0	(15,495)	0	0	3.550	3.195	JD	8,492	189,286	06/19/2019	06/15/2025
98310W-AE-8	Wyndham Worldwide Senior Notes			1	3FE	989,298	101.0380	908,332	899,000	901,050	0	(12,117)	0	0	7.375	5.951	MS	22,100	66,301	11/15/2010	03/01/2020
98311A-AA-3	Wyndham Hotels & Resorts Inc. Senior Notes			2	3FE	2,000,313	105.5000	2,110,000	2,000,000	2,000,004	80,249	(245)	0	0	5.375	5.362	AO	22,694	107,500	07/20/2018	04/15/2026
988498-AL-5	YUM! Brands Inc. Senior Notes			2	4FE	800,000	104.7500	838,000	800,000	800,000	0	0	0	0	4.750	4.750	JJ	11,611	0	09/04/2019	01/15/2030
989194-AP-0	Zayo Group LLC Senior Notes			2	4FE	1,533,405	101.6250	1,524,333	1,500,000	1,524,364	203,430	(6,705)	11,109	0	5.750	5.102	JJ	39,742	86,218	07/11/2017	01/15/2027
01626P-AH-9	Alimentation Couche-Tard Senior Notes		A	2	2FE	6,242,488	102.8630	6,480,369	6,300,000	6,247,200	0	5,633	0	0	3.550	3.673	JJ	96,294	223,650	11/20/2018	07/26/2027
06367T-7J-3	Bank of Montreal Senior Notes		A		1FE	1,875,000	100.1390	1,877,606	1,875,000	1,875,000	0	0	0	0	2.341	2.619	JAJO	9,510	54,612	07/10/2018	07/13/2020
064159-GW-0	Bank of Nova Scotia Senior Notes		A		1FE	204,433	100.3540	200,708	200,000	200,861	0	(1,054)	0	0	2.350	1.808	AO	914	4,700	07/15/2016	10/21/2020
064159-MK-9	Bank of Nova Scotia Senior Notes		A		1FE	4,995,450	104.7850	5,239,250	5,000,000	4,996,204	0	754	0	0	3.400	3.420	FA	66,111	85,000	02/06/2019	02/11/2024
097751-AY-7	Bombardier Inc. Senior Notes		A	1	4FE	1,538,625	103.2810	1,704,137	1,650,000	1,538,625	0	0	0	0	5.750	6.688	MS	27,935	94,875	04/04/2012	03/15/2022
097751-BP-5	Bombardier Inc. Senior Notes		A	1	4FE	794,000	109.5630	876,504	800,000	797,420	0	1,185	0	0	8.750	8.937	JD	5,833	70,000	11/17/2016	12/01/2021
136069-TY-7	Canadian Imperial Bank Senior Notes		A		1FE	2,697,489	101.4930	2,740,311	2,700,000	2,698,727	0	496	0	0	2.550	2.570	JD	2,869	68,850	06/09/2017	06/16/2022
136069-VY-4	Canadian Imperial Bank Senior Notes		A		1FE	1,568,590	100.1230	1,576,937	1,575,000	1,572,163	0	3,573	0	0	2.353	3.343	JAJO	8,854	34,217	01/04/2019	10/05/2020
136385-AT-8	Canadian Natural Resources Ltd Senior Notes		A	2	2FE	5,498,038	105.6720	5,811,960	5,500,000	5,509,086	0	9,213	0	0	3.800	3.737	AO	44,122	171,000	12/23/2019	04/15/2024
13645R-AT-1	Canadian Pacific Railway Co. Senior Notes		A	2	2FE	1,968,751	106.5090	2,130,180	2,000,000	1,972,950	0	3,897	0	0	3.700	3.952	FA	30,833	74,000	12/21/2018	02/01/2026
13645R-AY-0	Canadian Pacific Railway Co. Senior Notes		A	2	2FE	6,541,796	110.0130	7,007,828	6,370,000	6,525,209	0	(12,713)	0	0	4.000	3.651	JD	21,233	240,800	12/17/2019	06/01/2028
292505-AJ-3	Encana Corp. Senior Notes		A	2	2FE	1,996,646	102.4150	2,048,300	2,000,000	1,999,156	0	427	0	0	3.900	3.924	MN	9,967	78,000	12/31/2013	11/15/2021
29250N-AH-8	Enbridge Inc. Senior Notes		A	2	2FE	4,777,560	104.2870	5,057,920	4,850,000	4,793,048	0	11,446	0	0	3.500	3.788	JD	9,902	169,750	10/19/2018	06/10/2024
29250N-AQ-8	Enbridge Inc. Senior Notes		A	2	2FE	2,497,900	101.8770	2,546,925	2,500,000	2,498,907	0	409	0	0	2.900	2.918	JJ	33,431	72,500	06/27/2017	07/15/2022
349553-AM-9	Fortis Inc. Senior Notes		A	2	2FE	10,396,750	102.1430	10,929,301	10,700,000	10,468,529	0	29,594	0	0	3.055	3.415	AO	78,997	323,830	06/19/2019	10/04/2026
56501R-AC-0	Manulife Financial Corp. Senior Notes		A	1	1FE	3,106,450	110.0840	3,302,520	3,000,000	3,083,689	0	(11,929)	0	0	4.150	3.639	MS	40,463	124,500	11/26/2018	03/04/2026
588056-AU-5	Mercer Int'l Inc. Senior Notes		C	2	3FE	958,333	103.7500	985,625	950,000	954,296	27,546	(1,876)	0	0	6.500	6.265	FA	25,729	61,750	09/21/2017	02/01/2024
588056-AW-1	Mercer Int'l Inc. Senior Notes		C	2	3FE	1,654,250	101.7500	1,734,838	1,705,000	1,661,147	129,276	5,895	0	0	5.500	6.014	JJ	43,241	93,775	11/09/2018	01/15/2026
67077M-AB-4	Nutrien Ltd Senior Notes		A	1	2FE	1,596,738	100.6520	1,610,432	1,600,000	1,599,584	0	1,658	0	0	4.875	4.984	MS	19,717	78,000	04/10/2018	03/30/2020
67077M-AC-2	Nutrien Ltd Senior Notes		A	2	2FE	1,206,294	104.4570	1,305,713	1,250,000	1,214,192	0	7,662	0	0	3.625	4.379	MS	13,342	45,313	12/21/2018	03/15/2024
67077M-AD-0	Nutrien Ltd Senior Notes		A	2	2FE	1,106,535	102.0570	1,148,141	1,125,000	1,110,732	0	2,451	0	0	3.000	3.265	AO	8,438	33,750	04/10/2018	04/01/2025
67077M-AE-8	Nutrien Ltd Senior Notes		A	2	2FE	1,098,877	106.4960	1,171,456	1,100,000	1,099,113	0	109	0	0	4.000	4.013	JD	1,956	44,000	04/10/2018	12/15/2026
67077M-AJ-7	Nutrien Ltd Senior Notes		A	2	2FE	3,062,055	102.1770	3,065,310	3,000,000	3,061,474	0	(581)	0	0	3.150	2.301	AO	23,625	0	12/23/2019	10/01/2022
67077M-AK-4	Nutrien Ltd Senior Notes		A	2	2FE	999,438	103.2440	1,032,440	1,000,000	999,637	0	98	0	0	3.500	3.511	JD	2,917	35,000	04/10/2018	06/01/2023
67077M-AT-5	Nutrien Ltd Senior Notes		A	2	2FE	373,789	110.1890	413,209	375,000	373,863	0	75	0	0	4.200	4.240	AO	3,938	7,875	03/19/2019	04/01/2029
68245X-AC-3	New Red Finance Inc. Notes		A	2	3FE	1,343,250	102.5000	1,383,750	1,350,000	1,344,721	56,760	961	0	0	4.250	4.350	JJ	26,456	44,625	04/17/2019	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AE-9	New Red Finance Inc. Notes		A	2	4FE	602,078	103.2500	619,500	600,000	601,247	49,655	(408)	0	0	5.000	4.919	AO	6,333	30,000	11/14/2017	10/15/2025
68245X-AJ-8	New Red Finance Inc. Notes		A	2	4FE	806,200	100.2500	802,000	800,000	801,550	(4,589)	(61)	0	0	4.375	4.199	MN	4,083	0	12/10/2019	01/15/2028
775109-AY-7	Rogers Comm. Inc. Senior Notes		A	2	2FE	1,653,390	107.0180	1,685,534	1,575,000	1,613,019	0	(10,048)	0	0	4.100	3.364	AO	16,144	64,575	01/08/2016	10/01/2023
80685X-AB-7	Schlumberger Finance Canada Senior Notes		A	2	1FE	4,802,700	101.6830	5,084,150	5,000,000	4,854,033	0	47,091	0	0	2.650	3.727	MN	15,090	132,500	11/27/2018	11/20/2022
884903-BV-6	Thomson Reuters Corp. Senior Notes		A	2	2FE	5,016,530	103.0400	5,152,000	5,000,000	5,011,596	0	(1,712)	0	0	3.350	3.307	MN	21,403	167,500	11/08/2016	05/15/2026
89114Q-BD-9	Toronto-Dominion Bank Senior Notes		A		1FE	1,789,094	100.7570	1,788,437	1,775,000	1,782,036	0	(7,057)	0	0	2.824	3.287	MJSD	2,228	61,675	01/04/2019	12/14/2020
89114Q-BG-2	Toronto-Dominion Bank Senior Notes		A		1FE	200,094	100.6010	201,202	200,000	200,035	0	(27)	0	0	2.125	2.111	AO	992	4,250	09/19/2017	04/07/2021
893526-DK-6	Trans-Canada Pipelines Ltd Senior Notes		A	1	2FE	4,590,773	101.3040	4,406,724	4,350,000	4,377,431	0	(35,714)	0	0	3.800	2.941	AO	41,325	165,300	07/16/2013	10/01/2020
00084D-AT-7	ABN AMRO Bank NV Senior Notes		D		1FE	2,747,993	102.1980	2,810,445	2,750,000	2,748,866	0	655	0	0	3.400	3.426	FA	32,206	93,253	08/21/2018	08/27/2021
00185A-AD-6	Aon PLC Senior Notes		D	2	2FE	1,992,980	105.9030	2,118,060	2,000,000	1,996,924	0	713	0	0	4.000	4.043	MN	7,556	80,000	11/21/2013	11/27/2023
00185A-AF-1	Aon PLC Senior Notes		D	2	2FE	2,023,080	104.8820	2,097,640	2,000,000	2,016,296	0	(3,578)	0	0	3.500	3.290	JD	3,306	70,000	01/22/2018	06/14/2024
00507U-AF-8	Actavis Funding SCS Senior Notes		D	2	2FE	1,992,705	105.0440	2,100,880	2,000,000	1,996,302	0	746	0	0	3.850	3.896	JD	3,422	77,000	11/13/2014	06/15/2024
00507U-AS-0	Actavis Funding SCS Senior Notes		D	2	2FE	5,822,630	105.0910	5,780,005	5,500,000	5,700,477	0	(36,916)	0	0	3.800	3.003	MS	61,539	209,000	07/25/2016	03/15/2025
00913R-AD-8	Air Liquide Finance Senior Notes		D	2	1FE	4,882,498	99.4230	4,971,150	5,000,000	4,915,136	0	11,159	0	0	2.500	2.776	MS	32,639	125,000	01/10/2017	09/27/2026
02364W-BD-6	America Movil SAB Senior Notes		D	1	1FE	8,571,785	102.3020	8,849,123	8,650,000	8,622,634	0	10,138	0	0	3.125	3.256	JJ	123,893	270,313	07/16/2014	07/16/2022
034863-AP-5	Anglo American Capital Senior Notes		D	1	2FE	5,148,560	109.8880	5,494,400	5,000,000	5,138,136	0	(7,163)	0	0	4.875	4.284	MN	31,823	195,000	12/23/2019	05/14/2025
03835V-AD-8	APTIV PLC Senior Notes		D	2	2FE	8,137,782	107.6510	8,612,080	8,000,000	8,140,203	0	1,156	0	0	4.250	3.899	JJ	156,778	255,000	12/23/2019	01/15/2026
03938L-AZ-7	ArcelorMittal Senior Notes		D	1	2FE	400,000	114.8990	459,596	400,000	400,000	0	0	0	0	6.125	6.125	JD	2,042	24,500	05/27/2015	06/01/2025
03969A-AL-4	Ardagh Packaging Finance PLC Senior Notes		D	2	4FE	1,799,000	104.8750	1,887,750	1,800,000	1,798,370	136,695	59	0	0	6.000	6.009	FA	40,800	108,000	10/04/2018	02/15/2025
03969A-AP-5	Ardagh Packaging Finance PLC Senior Notes		D	2	4FE	1,608,000	105.2520	1,684,032	1,600,000	1,607,336	0	(664)	0	0	5.250	5.139	MN	10,733	21,700	07/30/2019	08/15/2027
046353-AL-2	Astrazeneca PLC Senior Notes		D	1	2FE	4,943,000	106.2850	5,314,250	5,000,000	4,963,929	0	5,437	0	0	3.375	3.512	MN	21,094	168,750	12/16/2015	11/16/2025
052528-AH-9	Australia & NZ Bank Notes		D		2FE	2,433,210	106.4750	2,475,544	2,325,000	2,390,620	0	(14,109)	0	0	4.500	3.769	MS	29,644	104,625	11/15/2016	03/19/2024
052528-AK-2	Australia & NZ Bank Notes		D		2FE	2,100,700	106.6170	2,132,340	2,000,000	2,071,327	0	(9,712)	0	0	4.400	3.766	MN	10,267	88,000	11/04/2016	05/19/2026
05252A-BK-6	Australia & NZ Bank Senior Notes		D		1FE	6,997,264	102.8280	7,146,546	6,950,000	7,006,454	0	95	0	0	4.875	4.057	JJ	159,054	241,313	12/23/2019	01/12/2021
05523R-AB-3	BAE Systems PLC Senior Notes		D	1	2FE	5,079,336	104.3920	5,219,600	5,000,000	5,031,624	0	(17,117)	0	0	4.750	4.372	AO	52,778	237,500	01/10/2017	10/11/2021
05541V-AA-4	BG Energy Capital PLC Senior Notes		D	1	1FE	3,953,880	101.8270	4,073,080	4,000,000	3,994,834	0	5,299	0	0	4.000	4.142	JD	9,778	160,000	12/03/2010	12/09/2020
05541V-AE-6	BG Energy Capital PLC Senior Notes		D	1	1FE	2,052,432	103.3070	2,066,140	2,000,000	2,021,868	0	(11,807)	0	0	4.000	3.361	AO	16,889	80,000	01/10/2017	10/15/2021
055451-AL-2	BHP Billiton Fin. USA Senior Notes		D		1FE	4,230,892	102.5190	4,305,798	4,200,000	4,216,092	0	(8,257)	0	0	3.250	3.038	MN	15,167	136,500	12/21/2017	11/21/2021
05581K-AC-5	BNP Paribas Notes		D		2FE	747,803	109.3840	820,380	750,000	748,184	0	208	0	0	4.625	4.665	MS	10,406	34,688	04/25/2018	03/13/2027
064255-BJ-0	Bank of Tokyo-Mitsubishi UFJ Notes		D		1FE	6,943,900	104.1370	7,289,590	7,000,000	6,971,292	0	5,557	0	0	3.250	3.345	MS	71,410	227,500	09/25/2014	09/08/2024
067316-AC-3	Bacardi Ltd Notes		D	2	2FE	798,352	102.1140	816,912	800,000	799,791	0	192	0	0	4.500	4.526	JJ	16,600	36,000	01/18/2011	01/15/2021
06738E-BB-0	Barclays PLC Senior Notes		D	2	2FE	3,000,000	105.4400	3,163,200	3,000,000	3,000,000	0	0	0	0	4.338	4.176	MN	16,268	130,140	05/09/2018	05/16/2024
09659W-2C-7	BNP Paribas Senior Notes		D		1FE	4,782,348	104.5340	5,226,700	5,000,000	4,819,843	0	23,767	0	0	3.500	4.027	MN	21,875	136,500	12/23/2019	11/16/2027
09659W-2E-3	BNP Paribas Senior Notes		D		1FE	4,876,856	103.4880	5,174,400	5,000,000	4,912,274	0	25,460	0	0	3.500	4.097	MS	58,333	175,000	12/21/2018	03/01/2023
11102A-AE-1	British Telecom PLC Senior Notes		D	2	2FE	9,914,800	99.9260	9,992,600	10,000,000	9,915,874	0	1,074	0	0	3.250	3.351	MN	47,847	0	11/05/2019	11/08/2029
12594K-AB-8	CNH Industrial Senior Notes		D	2	2FE	1,999,220	104.4090	2,088,180	2,000,000	1,999,327	0	107	0	0	3.850	3.855	MN	9,839	38,500	06/28/2019	11/15/2027
19123M-AC-7	Coca-Cola European Partners Senior Notes		D	2	2FE	4,119,765	102.9610	4,118,440	4,000,000	4,055,646	0	(37,546)	0	0	4.500	3.486	MS	60,000	180,000	04/12/2018	09/01/2021
2027A0-HY-8	Commonwealth Bank Australia Senior Notes		D		1FE	7,850,114	100.5920	8,047,360	8,000,000	7,892,354	0	14,227	0	0	2.625	2.846	MS	67,083	210,000	01/10/2017	09/06/2026
22303Q-AN-0	Covidien Int'l Fin. Senior Notes		D	2	1FE	2,641,838	102.7420	2,722,663	2,650,000	2,647,765	0	861	0	0	3.200	3.236	JD	3,769	84,800	05/22/2012	06/15/2022
22535W-AD-9	Credit Agricole London Senior Notes		D		1FE	1,992,680	103.6590	2,073,180	2,000,000	1,994,846	0	984	0	0	3.250	3.309	AO	15,708	65,000	09/27/2017	10/04/2024
225401-AF-5	Credit Suisse Group AG Senior Notes		D	2	2FE	1,000,000	106.5570	1,065,570	1,000,000	1,000,000	0	0	0	0	3.869	3.828	JJ	18,163	38,690	01/05/2018	01/12/2029
225401-AM-0	Credit Suisse Group AG Senior Notes		D	2	2FE	500,000	100.2860	501,430	500,000	500,000	0	0	0	0	2.593	2.593	MS	3,962	0	09/04/2019	09/11/2025
235822-AB-9	Dana Financing LUX Senior Notes		D	2	3FE	1,908,000	104.5000	2,037,750	1,950,000	1,914,387	90,472	5,540	0	0	5.750	6.158	AO	23,671	112,125	11/02/2018	04/15/2025
235825-AF-3	Dana Financing LUX Senior Notes		D	2	3FE	180,000	103.0000	185,400	180,000	180,000	0	0	0	0	5.375	5.375	MN	1,102	0	11/05/2019	11/15/2027
23636T-AD-2	Danone SA Senior Notes		D	2	2FE	5,862,180	101.5860	6,095,160	6,000,000	5,920,574	0	19,268	0	0	2.589	2.957	MN	25,459	155,340	11/16/2016	11/02/2023
23636T-AE-0	Danone SA Senior Notes		D	2	2FE	4,395,849	102.1590	4,571,615	4,475,000	4,402,684	0	8,876	0	0	2.947	3.203	MN	21,613	131,878	12/21/2018	11/02/2026
25243Y-AY-5	Diageo Capital PLC Senior Notes		D	2	1FE	1,995,540	105.3510	2,107,020	2,000,000	1,996,761	0	802	0	0	3.500	3.547	MS	20,028	70,000	05/15/2018	09/18/2023
268317-AD-6	Electricite de France Senior Notes		D		1FE	7,390,842	100.1680	7,412,432	7,400,000	7,400,182	0	(2,592)	0	0	4.600	4.565	JJ	145,616	340,400	07/15/2016	01/27/2020
268317-AQ-7	Electricite de France Senior Notes		D	2	1FE	1,045,960	118.1000	1,181,000	1,000,000	1,044,489	0	(909)	0	0	4.950	4.649	AO	10,725	49,500	04/27/2018	10/13/2045
268317-AU-8	Electricite de France Senior Notes		D	2	1FE	1,975,760	111.2350	2,224,700	2,000,000	1,978,280	0	1,976	0	0	4.500	4.653	MS	25,000	90,000	09/18/2018	09/21/2028
29082H-AA-0	Embraer Netherlands B.V. Senior Notes		D	1	2FE	1,757,500	109.6260	2,192,520	2,000,000	1,779,818	0	6,412	0	0	5.050	6.744	JD	4,489	101,000	07/17/2015	06/15/2025
30217A-AC-7	Experian Finance PLC Senior Notes		D	2	2FE	3,958,800	98.5230	3,940,920	4,000,000	3,958,987	0	187	0	0	2.750	2.867	MS	6,417	0	12/03/2019	03/08/2030
30251G-AU-1	FMG Resources Senior Notes		D	2	3FE	300,000	103.2500	309,750	300,000	300,000	15,000	0	0	0	4.750	4.750	MN	1,821	14,250	05/09/2017	05/15/2022
30251G-AW-7	FMG Resources Senior Notes		D	2	3FE	300,000	106.2500	318,750	300,000	300,000	24,000	0	0	0	5.125	5.125	MN	1,965	15,375	05/09/2017	05/15/2024
30251G-BA-4	FMG Resources Senior Notes		D	2	3FE	718,200	102.5000	738,000	720,000	718,255	0	55	0	0	4.500	4.538	MS	9,450	0	09/06/2019	09/15/2027
31562Q-AC-1	Fiat Chrysler Automobiles NV Senior Notes		D	1	3FE	250,000	100.6250	251,563	250,000	250,000	0	0	0	0	4.500	4.500	AO	2,375	11,250	07/29/2015	04/15/2020
31562Q-AF-4	Fiat Chrysler Automobiles NV Senior Notes		D	1	3FE	500,000	106.8750	534,375	500,000	500,000	10,625	0	0	0	5.250	5.250	AO	5,542	26,250	07/29/2015	04/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377373-AE-5	Glaxosmithkline Cap. Senior Notes		D	1	1FE	398,828	101.7290	406,916	400,000	399,325	0	482	0	0	3.125	3.252	MN	1,632	12,500	12/21/2018	05/14/2021
404280-AK-5	HSBC Holdings PLC Senior Notes		D		1FE	1,570,743	103.7160	1,555,740	1,500,000	1,513,036	0	(9,947)	0	0	5.100	4.380	AO	18,275	76,500	12/23/2013	04/05/2021
404280-AP-4	HSBC Holdings PLC Notes		D		1FE	3,090,046	106.1150	3,183,450	3,000,000	3,062,736	0	(13,608)	0	0	4.250	3.705	MS	37,896	127,500	12/21/2018	03/14/2024
404280-BB-4	HSBC Holdings PLC Senior Notes		D		1FE	5,296,078	106.6720	5,653,616	5,300,000	5,297,019	0	403	0	0	3.900	3.910	MN	20,670	206,700	03/15/2018	05/25/2026
456837-AK-9	ING Groep NV Senior Notes		D		1FE	2,999,340	106.3300	3,189,900	3,000,000	2,999,493	0	123	0	0	4.100	4.105	AO	30,408	123,000	09/25/2018	10/02/2023
456873-AD-0	Ingersoll-Rand PLC Senior Notes		D	2	2FE	5,035,000	107.3960	5,369,800	5,000,000	5,033,172	0	(1,828)	0	0	3.800	3.712	MS	52,778	95,000	05/13/2019	03/21/2029
46132F-AD-2	Invesco Finance PLC Senior Notes		D	1	1FE	1,639,165	106.6150	1,668,525	1,565,000	1,620,796	0	(8,282)	0	0	3.750	3.098	JJ	27,061	58,688	09/21/2017	01/15/2026
50247W-AB-3	LyondellBasell Industries Senior Notes		D	2	2FE	3,007,575	104.8300	3,197,315	3,050,000	3,017,951	0	3,838	0	0	3.500	3.668	MS	35,287	106,750	03/21/2017	03/02/2027
539439-AQ-2	Lloyds Banking Group PLC Senior Notes		D	2	1FE	3,980,088	104.4890	4,388,538	4,200,000	4,002,966	0	10,752	0	0	3.574	4.047	MN	22,516	142,960	12/17/2019	11/07/2028
539439-AR-0	Lloyds Banking Group PLC Senior Notes		D		1FE	4,284,821	110.2990	4,742,857	4,300,000	4,287,060	0	1,278	0	0	4.375	4.419	MS	51,734	188,125	03/15/2018	03/22/2028
539439-AS-8	Lloyds Banking Group PLC Senior Notes		D		1FE	1,799,514	106.0370	1,908,666	1,800,000	1,799,638	0	91	0	0	4.050	4.056	FA	27,338	72,900	08/09/2018	08/16/2023
53944V-AP-4	Lloyds Bank PLC Senior Notes		D		1FE	1,747,865	101.6310	1,778,543	1,750,000	1,749,013	0	704	0	0	3.300	3.343	MN	8,663	57,750	05/02/2018	05/07/2021
606822-AR-5	Mitsubishi UFJ Fin. Group Senior Notes		D		1FE	3,000,000	104.2450	3,127,350	3,000,000	3,000,000	0	0	0	0	3.287	3.287	JJ	42,731	98,610	07/18/2017	07/25/2027
606822-BA-1	Mitsubishi UFJ Fin. Group Senior Notes		D		1FE	1,999,210	105.3480	2,106,960	2,000,000	1,999,397	0	174	0	0	3.761	3.770	JJ	32,386	75,220	12/21/2018	07/26/2023
63254A-AE-8	National Australia Bank Senior Notes		D		1FE	5,961,300	102.4980	6,149,880	6,000,000	5,984,553	0	4,756	0	0	3.000	3.089	JJ	80,500	180,000	10/28/2014	01/20/2023
63254A-AS-7	National Australia Bank Senior Notes		D		1FE	2,838,233	100.0620	3,001,860	3,000,000	2,884,498	0	15,673	0	0	2.500	3.157	JJ	35,208	75,000	01/10/2017	07/12/2026
63254A-AZ-1	National Australia Bank Senior Notes		D		1FE	1,771,326	102.2660	1,815,222	1,775,000	1,772,974	0	1,125	0	0	3.375	3.444	MS	16,807	59,906	06/19/2018	09/20/2021
6325C0-BY-6	National Australia Bank Senior Notes		D		1FE	6,165,535	102.2840	6,341,608	6,200,000	6,196,080	0	3,998	0	0	4.375	4.444	JD	15,823	271,312	12/07/2010	12/10/2020
65120F-AA-2	Newcrest Fin. Prop. Ltd Notes		D	1	2FE	4,950,450	103.6160	5,180,800	5,000,000	5,005,185	0	14,276	0	0	4.450	4.383	MN	28,431	178,000	12/23/2019	11/15/2021
65410C-AC-4	Nielsen Co. Senior Notes		D	2	4FE	1,224,063	103.0000	1,287,500	1,250,000	1,228,615	46,589	2,964	0	0	5.000	5.388	FA	26,042	50,000	08/21/2019	02/01/2025
69832A-AC-0	Panasonic Corp. Senior Notes		D	2	1FE	4,014,400	102.7290	4,109,160	4,000,000	4,013,827	0	(573)	0	0	3.113	3.070	JJ	56,034	0	07/10/2019	07/19/2029
714264-AD-0	Pernod-Ricard SA Senior Notes		D	1	2FE	5,130,427	104.6170	5,230,850	5,000,000	5,038,940	0	(18,143)	0	0	4.450	4.046	JJ	102,597	222,500	01/02/2015	01/15/2022
714264-AH-1	Pernod-Ricard SA Senior Notes		D	1	2FE	4,575,105	105.2330	4,735,485	4,500,000	4,521,702	0	(7,964)	0	0	4.250	4.048	JJ	88,188	191,250	04/25/2012	07/15/2022
714264-AM-0	Pernod-Ricard SA Senior Notes		D	2	2FE	971,469	103.8530	1,038,530	1,000,000	975,154	0	3,569	0	0	3.250	3.680	JD	2,076	28,438	06/19/2019	06/08/2026
74977R-DE-1	Cooperatieve Rabobank UA Senior Notes		D		1FE	2,991,900	105.7390	3,172,170	3,000,000	2,993,807	0	1,510	0	0	3.875	3.935	MS	30,677	116,250	09/19/2018	09/26/2023
75625Q-AE-9	Reckitt Benckiser Senior Notes		D	2	1FE	4,964,350	102.4850	5,124,250	5,000,000	4,971,765	0	3,306	0	0	3.000	3.085	JD	2,083	150,000	10/03/2017	06/26/2027
785712-AG-5	Sable Int'l Fin. Ltd Notes		D	2	3FE	793,560	106.0000	848,000	800,000	793,937	0	377	0	0	5.750	5.875	JJ	22,233	11,756	04/02/2019	09/07/2027
80105N-AG-0	Sanofi Senior Notes		D	1	1FE	989,760	102.7060	1,027,060	1,000,000	998,491	0	1,160	0	0	4.000	4.126	MS	10,222	40,000	03/23/2011	03/29/2021
80281L-AD-7	Santander UK Group Holdings Senior Notes		D		2FE	424,571	100.8550	428,634	425,000	424,907	0	88	0	0	3.125	3.147	JJ	6,382	13,281	01/05/2016	01/08/2021
80281L-AF-2	Santander UK Group Holdings Senior Notes		D	2	2FE	2,448,700	102.3840	2,559,600	2,500,000	2,463,519	0	11,120	0	0	3.571	4.089	JJ	42,406	89,275	08/29/2018	01/10/2023
80281L-AH-8	Santander UK Group Holdings Senior Notes		D	2	2FE	4,000,000	102.4600	4,098,400	4,000,000	4,000,000	0	0	0	0	3.373	3.143	JJ	65,961	134,920	01/02/2018	01/05/2024
806854-AD-7	Schlumberger Investment Senior Notes		D	2	1FE	2,877,066	100.8740	3,026,220	3,000,000	2,921,855	0	28,434	0	0	2.400	3.463	FA	30,000	72,000	05/25/2018	08/01/2022
82481L-AD-1	Shire Acquisitions Investments Senior Notes		D	2	2FE	6,984,060	103.0600	7,214,200	7,000,000	6,988,664	0	1,471	0	0	3.200	3.227	MS	60,978	224,000	10/12/2016	09/23/2026
82620K-AL-7	Siemens Financieringsmat Senior Notes		D	1	1FE	2,921,362	99.4710	2,984,130	3,000,000	2,943,011	0	7,409	0	0	2.350	2.654	AO	14,883	70,500	01/10/2017	10/15/2026
83368R-AL-6	Societe Generale Senior Notes		D		2FE	4,745,108	106.2130	5,045,118	4,750,000	4,746,282	0	908	0	0	4.250	4.273	MS	60,002	201,875	09/10/2018	09/14/2023
85771P-AP-7	Statoil ASA Senior Notes		D	1	1FE	2,002,330	100.8340	2,016,680	2,000,000	2,000,309	0	(353)	0	0	2.900	2.882	MN	8,539	58,000	11/06/2013	11/08/2020
865622-BN-3	Sumitomo Mitsui Banking Corp. Senior Notes		D		1FE	1,998,480	104.6640	2,093,280	2,000,000	1,999,248	0	151	0	0	3.400	3.409	JJ	32,111	68,000	07/08/2014	07/11/2024
86562M-AQ-3	Sumitomo Mitsui Financial Grp Senior Notes		D		1FE	5,000,000	101.7310	5,086,550	5,000,000	5,000,000	0	0	0	0	2.784	2.784	JJ	65,347	139,200	07/07/2017	07/12/2022
86562M-AY-6	Sumitomo Mitsui Financial Grp Senior Notes		D		1FE	4,000,000	105.8490	4,233,960	4,000,000	4,000,000	0	0	0	0	3.544	3.544	JJ	64,580	141,760	01/10/2018	01/17/2028
86960B-AX-0	Svenska Handelsbanken AB Senior Notes		D		1FE	6,024,480	107.1190	6,427,140	6,000,000	6,019,524	0	(4,541)	0	0	3.900	3.809	MN	26,650	234,000	11/26/2018	11/20/2023
874060-AT-3	Takeda Pharmaceutical Senior Notes		D	2	2FE	1,799,420	107.3920	1,933,056	1,800,000	1,799,429	0	9	0	0	4.400	4.408	MN	7,700	0	12/17/2019	11/26/2023
87938W-AM-5	Telefonica Emisiones SAU Senior Notes		D	1	2FE	1,997,590	100.9470	1,993,703	1,975,000	1,978,521	0	(10,906)	0	0	5.134	4.567	AO	18,026	101,397	12/15/2017	04/27/2020
87938W-AW-3	Telefonica Emisiones SAU Senior Notes		D	1	2FE	500,000	114.5040	572,520	500,000	500,000	0	0	0	0	4.895	4.895	MS	7,818	24,475	02/27/2018	03/06/2048
89152U-AF-9	Total Capital SA Notes		D	1	1FE	5,885,460	102.4600	6,045,140	5,900,000	5,917,094	0	3,736	0	0	4.125	3.845	JJ	103,434	202,125	12/23/2019	01/28/2021
89641U-AD-3	Trinity Acquisition PLC Senior Notes		D	2	2FE	948,784	101.9230	968,269	950,000	949,595	0	226	0	0	3.500	3.526	MS	9,790	33,250	03/17/2016	09/15/2021
89705P-AA-3	Tronox Finance PLC Senior Notes		D	2	4FE	564,000	101.8720	611,232	600,000	564,989	0	989	0	0	5.750	7.000	AO	8,625	0	10/17/2019	10/01/2025
90351D-AB-3	UBS AG London Senior Notes		D		1FE	3,136,230	108.8050	3,264,150	3,000,000	3,104,728	0	(16,251)	0	0	4.125	3.448	MS	33,344	123,750	01/09/2018	09/24/2025
90351D-AF-4	UBS AG London Senior Notes		D		1FE	2,108,420	108.7580	2,175,160	2,000,000	2,082,584	0	(11,589)	0	0	4.125	3.390	AO	17,417	82,500	09/20/2017	04/15/2026
90352J-AA-1	UBS Group Funding Senior Notes		D	2	1FE	3,599,810	102.9140	3,601,990	3,500,000	3,552,794	0	(21,024)	0	0	3.491	2.834	MN	12,897	122,185	09/19/2017	05/23/2023
90352J-AE-3	UBS Group Funding Senior Notes		D	2	1FE	2,482,039	101.6040	2,590,902	2,550,000	2,493,012	0	10,577	0	0	2.859	3.291	FA	27,542	72,905	12/21/2018	08/15/2023
92857W-BD-1	Vodafone Group PLC Senior Notes		D	1	2FE	466,930	107.3980	536,990	500,000	468,182	0	735	0	0	4.375	4.835	FA	8,021	21,875	04/19/2018	02/19/2043
92857W-BH-2	Vodafone Group PLC Senior Notes		D	1	2FE	3,973,890	105.7810	4,231,240	4,000,000	3,980,820	0	4,333	0	0	3.750	3.879	JJ	68,750	169,167	07/13/2018	01/16/2024
961214-DC-4	Westpac Banking Corp. Senior Notes		D		1FE	14,901,347	101.1870	15,178,050	15,000,000	14,934,630	0	11,738	0	0	2.700	2.770	FA	148,500	351,000	12/23/2019	08/19/2026
97063P-AB-0	Willis Group Holding PLC Senior Notes		D	1	2FE	2,812,535	104.2330	2,866,408	2,750,000	2,759,632	0	(7,542)	0	0	5.750	5.445	MS	46,559	158,125	06/14/2011	03/15/2021
984851-AD-7	Yara International Asa Senior Notes		D	2	2FE	1,282,824	102.2610	1,278,263	1,250,000	1,282,355	0	(469)	0	0	3.800	3.334	JD	3,299	23,750	11/25/2019	06/06/2026
984851-AF-2	Yara International Asa Senior Notes		D	2	2FE	997,480	108.6980	1,086,980	1,000,000	997,805	0	207	0	0	4.750	4.782	JD	3,958	47,500	05/24/2018	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,721,137,691	XXX	2,838,548,308	2,724,285,031	2,717,224,814	7,321,134	(239,938)	2,599,996	0	XXX	XXX	XXX	26,251,137	87,285,532	XXX	XXX
225410-4C-3	CS First Boston Mtg Sec. CSFB2003296A1				1FM	2,985	100.6680	3,235	3,214	3,214	0	27	0	0	5.000	7.416	MON	13	195	03/28/2009	11/25/2020
36242D-7G-2	GSR Mtg Loan Trust GSR20055F6A1				1FM	6,975	99.9890	6,731	6,731	6,738	0	(68)	0	0	5.000	2.738	MON	28	337	11/02/2011	05/25/2020
466247-ER-0	JP Morgan Mtg Trust JPMMT2004S11A7				1FM	3,458	99.9170	3,906	3,909	3,363	0	(470)	0	0	5.000	10.507	MON	17	210	03/28/2009	09/25/2034
81745B-AA-3	Sequoia Mtg Trust SEMT20136A1				1FM	2,381,886	97.8670	2,349,034	2,400,231	2,383,192	0	596	0	0	2.500	2.605	MON	5,000	60,005	08/28/2014	05/25/2043
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,395,304	XXX	2,362,906	2,414,085	2,396,507	0	85	0	0	XXX	XXX	XXX	5,058	60,747	XXX	XXX
03063N-AD-9	Americold LLC Trust ACRE2010ARTAA2FX				1FM	4,512,590	101.4940	4,237,375	4,175,000	4,217,962	0	(41,459)	0	0	4.954	3.930	MON	11,491	206,842	11/08/2011	01/14/2029
05524U-AA-7	Banc of America Merrill Lynch BAMLL2012PARKA				1FM	1,644,250	102.3100	1,636,960	1,600,000	1,616,946	0	(5,859)	0	0	2.959	2.572	MON	3,945	47,344	02/04/2015	12/10/2030
05524V-AA-5	Banc of America Merrill Lynch BAMLL2011FSHNA				1FM	2,549,900	102.1730	2,554,325	2,500,000	2,506,516	0	(5,955)	0	0	4.420	4.197	MON	9,208	110,500	06/27/2011	07/11/2033
06035R-AR-7	BANK BANK2018BN14A3				1FM	10,099,554	110.0780	11,007,800	10,000,000	10,086,990	0	(10,012)	0	0	3.966	3.855	MON	33,050	396,600	09/18/2018	09/15/2060
06036F-BB-6	BANK BANK2018BN15A3				1FM	5,049,894	111.4870	5,574,350	5,000,000	5,044,456	0	(5,003)	0	0	4.138	4.027	MON	17,242	206,900	11/16/2018	11/15/2061
06427D-AR-4	Banc of America Comm. Mtg BACM2017BNK3A3				1FM	4,515,469	105.1710	4,732,695	4,500,000	4,511,179	0	(2,245)	0	0	3.311	3.270	MON	12,416	148,995	01/19/2018	02/15/2050
06427D-AS-2	Banc of America Comm. Mtg BACM2017BNK3A4				1FM	1,272,982	106.7770	1,319,764	1,236,000	1,262,943	0	(3,597)	0	0	3.574	3.225	MON	3,681	44,175	02/02/2017	02/15/2050
06539L-BA-7	BANK BANK2018BN13A4				1FM	6,059,628	109.9590	6,597,540	6,000,000	6,051,169	0	(6,011)	0	0	3.953	3.843	MON	19,765	237,180	07/23/2018	08/15/2061
065402-BB-4	BANK BANK2019BN18A3				1FM	8,079,728	105.5340	8,442,720	8,000,000	8,075,814	0	(3,914)	0	0	3.325	3.212	MON	22,167	155,167	05/21/2019	05/15/2062
065403-BB-2	BANK BANK2019BN17A3				1FM	8,079,981	106.5520	8,524,160	8,000,000	8,074,119	0	(5,861)	0	0	3.456	3.344	MON	23,040	184,320	03/21/2019	04/15/2052
065405-AD-4	BANK BANK2019BN16A3				1FM	1,696,771	108.9160	1,829,789	1,680,000	1,695,321	0	(1,450)	0	0	3.741	3.628	MON	5,237	52,374	02/01/2019	02/15/2052
06540A-AC-5	BANK BANK2019BN20A2				1FM	3,231,903	101.0030	3,232,096	3,200,000	3,231,066	0	(837)	0	0	2.758	2.645	MON	7,355	22,064	09/13/2019	09/15/2061
06540R-AB-0	BANK BANK2017BNK9A2				1FM	1,804,934	101.2790	1,828,086	1,805,000	1,804,194	0	(370)	0	0	2.766	2.759	MON	4,161	49,926	12/05/2017	11/15/2054
06540R-AD-6	BANK BANK2017BNK9A3				1FM	5,049,724	104.9960	5,249,800	5,000,000	5,039,394	0	(5,169)	0	0	3.279	3.166	MON	13,663	163,950	12/05/2017	11/15/2054
06540V-AZ-8	BANK BANK2019BN24A2				1FM	6,463,514	100.5560	6,435,584	6,400,000	6,463,297	0	(217)	0	0	2.707	2.592	MON	14,437	0	12/11/2019	11/15/2062
06541W-AW-2	BANK BANK2017BNK5A4				1FM	8,079,743	104.1260	8,330,080	8,000,000	8,059,186	0	(8,390)	0	0	3.131	3.017	MON	20,873	250,480	06/16/2017	06/01/2060
06541X-AE-0	BANK BANK2017BNK7A4				1FM	9,938,488	104.3090	10,430,900	10,000,000	9,935,644	0	(5,668	0	0	3.175	3.272	MON	26,458	317,500	12/21/2018	09/15/2060
06650A-AD-9	BANK BANK2017BNK8A3				1FM	5,049,861	104.6880	5,234,400	5,000,000	5,039,113	0	(5,137)	0	0	3.229	3.116	MON	13,454	161,450	10/27/2017	11/15/2050
12591Q-AQ-5	Comm. Mtg Trust COMM2014UBS4A4				1FM	5,049,639	104.1440	5,207,200	5,000,000	5,021,852	0	(5,600)	0	0	3.420	3.311	MON	14,250	171,000	07/23/2014	08/10/2047
12592M-BF-6	Comm. Mtg Trust COMM2014LC17A2				1FM	513,934	99.9350	502,604	502,930	505,773	0	1,962	0	0	3.164	2.520	MON	1,326	15,913	12/29/2015	10/10/2047
12592M-BK-5	Comm. Mtg Trust COMM2014LC17A5				1FM	11,383,988	105.9890	11,631,233	10,974,000	11,178,655	0	(41,986)	0	0	3.917	3.484	MON	35,821	429,852	09/23/2014	10/10/2047
12592P-BE-2	Comm.Mtg Trust COMM2014UBS6A4				1FM	12,573,775	104.2250	12,976,013	12,450,000	12,509,700	0	(13,505)	0	0	3.378	3.271	MON	35,047	420,561	11/25/2014	12/10/2047
12595B-AD-3	CSAIL Comm. Mtg Trust CSAIL2017C8A4				1FM	5,149,998	104.8790	5,243,950	5,000,000	5,114,586	0	(14,456)	0	0	3.392	3.044	MON	14,133	169,600	06/22/2017	06/15/2050
12625F-AC-0	Comm. Mtg Trust COMM2013CR7ASB				1FM	3,465,821	100.9770	3,399,812	3,366,918	3,384,572	0	(7,849)	0	0	2.739	2.284	MON	7,685	98,426	03/03/2016	03/10/2046
12634N-AS-7	CSAIL Comm. Mtg Trust CSAIL2015C2A3				1FM	1,692,758	103.4980	1,650,369	1,594,591	1,655,743	0	(10,285)	0	0	3.231	2.402	MON	4,294	52,411	07/27/2016	06/15/2057
17322Y-AC-4	Citigroup Comm. Mtg Trust CGCMT2014GC25A3				1FM	13,103,988	104.2530	13,526,827	12,975,000	13,035,769	0	(14,061)	0	0	3.372	3.266	MON	36,460	437,517	10/10/2014	10/10/2047
17323Y-AC-3	Citigroup Comm. Mtg Trust CGCMT2015GC31A3				1FM	6,059,683	105.2100	6,312,600	6,000,000	6,022,005	0	(16,802)	0	0	3.497	3.354	MON	17,485	209,820	06/24/2015	06/10/2048
17327F-AC-0	Citigroup Comm. Mtg Trust CGCMT2018B2A3				1FM	6,059,513	108.0690	6,484,140	6,000,000	6,049,227	0	(5,858)	0	0	3.744	3.639	MON	18,720	224,640	03/08/2018	03/10/2051
30261C-AM-6	FREMF Mortgage Trust FREMF2010K6B				1FM	20,302,184	99.8380	18,907,320	18,938,000	18,906,095	0	(543,278)	0	0	5.397	2.534	MON	85,168	1,030,618	12/21/2018	12/25/2046
30262D-AL-5	FREMF Mortgage Trust FREMF2011K13B				1FM	9,423,109	102.1110	8,985,768	8,800,000	8,917,677	0	(132,045)	0	0	4.612	3.133	MON	33,822	411,583	03/14/2016	01/25/2048
30291N-AE-4	FREMF Mortgage Trust FREMF2013K32B				1FM	868,701	102.6190	882,523	860,000	900,877	0	(815)	0	0	3.537	2.090	MON	2,535	30,830	04/20/2016	10/25/2046
36192H-AA-2	GS Mtg Sec. Trust GSMS2012ALOHA				1FM	2,136,177	102.2370	2,146,977	2,100,000	2,108,135	0	(4,168)	0	0	3.551	3.356	MON	6,214	74,571	04/23/2013	04/10/2034
36250G-AN-5	GS Mtg Sec. Trust GSMS2015GC30A3				1FM	6,059,841	103.2900	6,197,400	6,000,000	6,031,347	0	(6,546)	0	0	3.119	3.009	MON	15,595	187,140	05/15/2015	05/10/2050
36250H-AD-5	GS Mtg Sec. Trust GSMS2014GC26A4				1FM	9,563,664	104.0950	9,836,978	9,450,000	9,493,738	0	(15,700)	0	0	3.364	3.153	MON	26,492	317,898	12/21/2017	11/10/2047
36250P-AC-9	GS Mtg Sec. Trust GSMS2015GC32A3				1FM	8,162,871	105.3450	8,427,600	8,000,000	8,078,483	0	(43,116)	0	0	3.498	3.154	MON	23,320	279,840	01/10/2017	07/10/2048
36250S-AB-5	GS Mtg Sec. Trust GSMS2018GS10A2				1FM	1,019,689	105.3610	1,043,074	990,000	1,011,234	0	(5,998)	0	0	4.003	3.335	MON	3,302	39,630	07/18/2018	07/10/2051
36250S-AD-1	GS Mtg Sec. Trust GSMS2018GS10A4				1FM	6,059,737	109.1980	6,551,880	6,000,000	6,051,432	0	(5,897)	0	0	3.890	3.783	MON	19,450	233,400	07/18/2018	07/10/2051
36251X-AQ-0	GS Mtg Sec. Trust GSMS2016GS4A3				1FM	4,544,752	103.9730	4,678,785	4,500,000	4,530,605	0	(4,730)	0	0	3.178	3.067	MON	11,918	143,010	11/16/2016	11/10/2049
36252S-AU-1	GS Mtg Sec. Trust GSMS2019GC38A3				1FM	6,059,700	108.4330	6,505,980	6,000,000	6,054,875	0	(4,825)	0	0	3.703	3.597	MON	18,515	185,150	02/13/2019	02/10/2052
36253G-AE-2	GS Mtg Sec. Trust GSMS2014GC24A5				1FM	9,269,920	106.6730	9,600,570	9,000,000	9,133,563	0	(27,944)	0	0	3.931	3.585	MON	29,483	353,790	09/15/2014	09/10/2047
36257H-BN-5	GS Mtg Sec. Trust GSMS2019GC40A3				1FM	8,079,832	102.1080	8,168,640	8,000,000	8,076,209	0	(3,623)	0	0	2.904	2.795	MON	19,360	96,800	06/26/2019	07/10/2052
44217N-AC-0	Houston Galleria Mall Trust HGMT2015HGLRA1A2				1FM	4,012,969	102.3960	4,095,840	4,000,000	4,008,521	0	(1,738)	0	0	3.087	3.054	MON	10,289	123,462	05/12/2017	03/05/2037
46591A-AZ-8	JPMDB Comm. Trust JPMDB2018C8A3				1FM	10,153,390	109.6230	10,962,300	10,000,000	10,127,038	0	(20,660)	0	0	3.944	3.696	MON	32,870	378,005	02/12/2019	06/15/2051
46636V-AC-0	JP Morgan Chase Comm. Mtg JPMCC2011C5A3				1FM	1,270,732	102.1210	1,269,226	1,242,865	1,251,771	0	(4,300)	0	0	4.171	3.129	MON	4,320	109,816	12/21/2017	08/15/2046
46637W-AD-5	JP Morgan Chase Comm. Mtg JPMCC2012CBXA4				1FM	1,967,263	101.9510	1,966,322	1,928,693	1,933,702	0	(4,911)	0	0	3.483	3.229	MON	5,599	68,879	06/22/2012	06/15/2045
46639Y-AR-8	JP Morgan Chase Comm. Mtg JPMCC2013LC11ASB				1FM	3,094,743	100.5900	3,022,350	3,004,623	3,022,677	0	(6,924)	0	0	2.554	2.108	MON	6,395	76,806	05/02/2013	04/15/2046
46643P-BE-9	JPMBB Comm. Mtg Sec. JPMBB2014C25A5				1FM	10,299,920	105.8190	10,581,900	10,000,000	10,150,610	0	(31,271)	0	0	3.672	3.322	MON	30,600	367,200	11/04/2014	11/15/2047
61690Q-AD-1	Morgan Stanley BAML Trust MSBAM2015C23A3				1FM	7,069,543	104.8660	7,340,620	7,000,000	7,035,593	0	(7,927)	0	0	3.451	3.337	MON	20,131	241,570	06/05/2015	07/15/2050

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61691Q-AD-0	Morgan Stanley Capital I Trust MSC2018L1A3			4	1FM	9,695,590	110.8050	10,637,280	9,600,000	9,684,091	0	(9,706)	0	0	4.139	4.028	MON	33,112	397,344	10/12/2018	10/23/2051
61760R-BB-7	Morgan Stanley Capital I MSC2011C3A4			4	1FM	1,279,495	101.7610	1,228,522	1,207,262	1,219,154	0	(7,774)	0	0	4.118	3.356	MON	4,143	49,715	11/08/2011	07/15/2049
61761A-AY-4	Morgan Stanley BAML Trust MSBAM2012C5A3			4	1FM	429,331	100.5360	423,175	420,919	421,954	0	(644)	0	0	2.825	2.532	MON	991	11,891	07/13/2012	08/15/2045
61761B-AC-0	Morgan Stanley Capital I MSC2012STAR2A2			4	1FM	2,413,312	101.6110	2,413,261	2,375,000	2,386,496	0	(4,509)	0	0	3.201	3.011	MON	6,335	76,024	11/20/2014	08/05/2034
61763B-AT-1	Morgan Stanley BAML Trust MSBAM2013C13A3			4	1FM	2,019,966	104.7500	2,095,000	2,000,000	2,006,741	0	(2,395)	0	0	3.766	3.654	MON	6,277	75,320	11/27/2013	11/15/2046
61763M-AE-0	Morgan Stanley BAML Trust MSBAM2014C16A4			4	1FM	6,059,680	104.3360	6,260,160	6,000,000	6,012,300	0	(6,355)	0	0	3.600	3.456	MON	18,000	216,000	06/05/2014	06/15/2047
61763X-AD-8	Morgan Stanley BAML Trust MSBAM2014C18A3			4	1FM	1,795,951	104.6900	1,727,385	1,650,000	1,735,729	0	(18,753)	0	0	3.646	2.381	MON	5,013	60,159	06/11/2018	10/15/2047
61764P-BT-8	Morgan Stanley BAML Trust MSBAM2014C19A3			4	1FM	4,145,462	103.3730	4,243,170	4,104,718	4,124,357	0	(3,666)	0	0	3.246	3.127	MON	11,103	156,038	12/09/2014	12/15/2047
61767E-AD-6	Morgan Stanley BAML Trust MSBAM2017C34A3			4	1FM	10,099,643	104.8570	10,485,700	10,000,000	10,077,166	0	(10,407)	0	0	3.276	3.163	MON	27,300	327,600	10/06/2017	11/15/2052
61767Y-AY-6	Morgan Stanley Capital I MSC2018H3A4			4	1FM	3,534,929	109.2360	3,823,260	3,500,000	3,528,728	0	(4,252)	0	0	3.914	3.783	MON	11,416	136,990	06/27/2018	07/15/2051
90268T-AC-8	UBSCitigroup Comm. Mtg UBSC2011C1A3			4	1FM	7,183,005	101.6520	7,193,956	7,077,043	7,084,653	0	(8,646)	0	0	3.595	3.399	MON	21,202	254,420	12/12/2011	01/10/2045
90269G-AC-5	UBS Comm. Mtg Trust UBSCM2012C1A3			4	1FM	4,683,575	102.0010	4,692,520	4,600,464	4,612,761	0	(8,744)	0	0	3.400	3.101	MON	13,035	168,278	01/08/2016	05/10/2045
90269P-AA-9	UBS-BAMLL TRUST UBSBM2012WRMA			4	1FM	1,019,933	102.2650	1,022,650	1,000,000	1,004,883	0	(2,239)	0	0	3.663	3.439	MON	3,053	36,630	06/22/2012	06/10/2030
90276V-AD-1	UBS Comm. Mtg Trust UBSCM2018C8A3			4	1FM	10,099,715	107.7990	10,779,900	10,000,000	10,073,512	0	(14,418)	0	0	3.720	3.568	MON	31,000	372,000	02/12/2018	02/15/2051
90349D-AN-2	UBS Barclays Comm. Mtg UBSBB2012C3B			4	1FM	2,626,588	104.2820	2,586,194	2,480,000	2,553,378	0	(26,699)	0	0	4.365	3.194	MON	9,021	108,252	12/21/2017	08/10/2049
91830M-AJ-5	VNO Mtg Trust VNDO2013PENNC			4	1FM	996,265	100.8620	1,008,620	1,000,000	997,837	0	722	0	0	3.947	4.072	MON	3,289	40,020	12/06/2013	12/13/2029
92930R-BB-7	WFRBS Comm. Mtg Trust WFRBS2012C9A3			4	1FM	5,577,609	101.5590	5,539,704	5,454,666	5,494,018	0	(13,088)	0	0	2.870	2.565	MON	13,046	167,361	03/29/2017	11/15/2045
92936J-BB-9	WF-RBS Comm. Mtg Trust WFRBS2011C5A4			4	1FM	2,234,631	101.8110	2,251,041	2,211,000	2,212,969	0	(3,016)	0	0	3.667	3.546	MON	6,756	81,077	11/08/2011	11/15/2044
92936Q-AG-3	WF-RBS Comm. Mtg Trust WFRBS2012C6A4			4	1FM	10,857,016	101.6650	10,928,988	10,750,000	10,760,917	0	(13,831)	0	0	3.440	3.324	MON	30,817	369,800	03/19/2012	04/15/2045
92936Y-AC-5	WF-RBS Comm. Mtg Trust WFRBS2012C8A3			4	1FM	5,588,649	101.8410	5,601,255	5,500,000	5,522,397	0	(10,992)	0	0	3.001	2.800	MON	13,755	165,055	09/09/2015	08/15/2045
92938C-AE-7	WF-RBS Comm. Mtg Trust WFRBS2013C15ASB			4	1FM	1,599,552	102.5250	1,590,838	1,551,659	1,567,591	0	(5,590)	0	0	3.720	3.047	MON	4,810	61,838	12/21/2017	08/15/2046
92938E-AM-5	WF-RBS Comm. Mtg Trust WFRBS2013C16A4			4	1FM	3,434,139	104.7820	3,562,937	3,400,333	3,411,120	0	(3,955)	0	0	4.136	4.026	MON	11,720	147,865	09/17/2013	09/15/2046
92939H-AY-1	WF-RBS Comm. Mtg Trust WFRBS2014C23A5			4	1FM	3,089,850	106.6600	3,199,800	3,000,000	3,043,962	0	(9,405)	0	0	3.917	3.566	MON	9,793	117,510	09/18/2014	10/15/2057
92939K-AD-0	WF-RBS Comm. Mtg Trust WFRBS2014C24A4			4	1FM	5,012,871	103.9590	5,197,950	5,000,000	5,003,467	0	(1,952)	0	0	3.343	3.319	MON	13,929	167,150	12/29/2015	11/15/2047
92939K-AE-8	WF-RBS Comm. Mtg Trust WFRBS2014C24A5			4	1FM	4,112,283	105.4070	4,216,280	4,000,000	4,057,466	0	(11,980)	0	0	3.607	3.273	MON	12,023	144,280	01/08/2016	11/15/2047
94989A-AT-2	Wells Fargo Comm.Mtg Trust WFCM2014LC18A4			4	1FM	11,104,166	103.5200	11,387,200	11,000,000	11,050,006	0	(11,914)	0	0	3.147	3.039	MON	28,848	346,170	12/21/2017	12/15/2047
94989A-AU-9	Wells Fargo Comm.Mtg Trust WFCM2014LC18A5			4	1FM	4,119,916	104.6570	4,186,280	4,000,000	4,061,736	0	(12,347)	0	0	3.405	3.060	MON	11,350	136,200	12/12/2014	12/15/2047
94989K-AU-7	Wells Fargo Comm. Mtg Trust WFCM2015C29A3			4	1FM	7,351,860	104.7030	7,538,616	7,200,000	7,288,914	0	(17,518)	0	0	3.368	3.099	MON	20,208	242,496	09/27/2016	06/15/2048
94989M-AD-1	Wells Fargo Comm. Mtg Trust WFCM2015NXS2A4			4	1FM	6,059,754	105.2950	6,317,700	6,000,000	6,030,971	0	(6,826)	0	0	3.498	3.384	MON	17,490	209,880	06/30/2015	07/15/2058
94989N-BD-8	Wells Fargo Comm. Mtg Trust WFCM2015C30A3			4	1FM	10,061,772	104.8920	10,449,561	9,962,209	9,996,337	0	(30,118)	0	0	3.411	3.256	MON	28,318	339,811	07/27/2015	09/15/2058
94989T-AY-0	Wells Fargo Comm. Mtg Trust WFCM2015LC22A3			4	1FM	7,013,296	105.0960	7,298,070	6,944,192	6,982,343	0	(7,533)	0	0	3.572	3.459	MON	20,671	249,734	09/15/2015	09/15/2058
94989W-AT-4	Wells Fargo Comm.Mtg Trust WFCM2015C31ASB			4	1FM	2,371,039	103.9450	2,392,814	2,302,000	2,332,693	0	(9,713)	0	0	3.487	3.033	MON	6,689	80,271	10/29/2015	11/15/2048
95000D-BC-4	Wells Fargo Comm. Mtg Trust WFCM2016C34A3			4	1FM	8,079,664	101.3010	8,104,080	8,000,000	8,049,113	0	(8,780)	0	0	2.834	2.718	MON	18,893	226,720	05/10/2016	06/15/2049
95000F-AS-5	Wells Fargo Comm. Mtg Trust WFCM2016C35A3			4	1FM	4,544,627	101.1970	4,553,865	4,500,000	4,528,300	0	(4,915)	0	0	2.674	2.558	MON	10,028	120,330	07/15/2016	07/15/2048
95000F-AV-8	Wells Fargo Comm. Mtg Trust WFCM2016C35AS			4	1FM	2,059,978	101.0730	2,021,460	2,000,000	2,040,363	0	(5,924)	0	0	3.184	2.839	MON	5,307	63,680	07/15/2016	07/15/2048
95000J-AU-2	Wells Fargo Comm. Mtg. WFCM2016LC25A3			4	1FM	15,149,655	105.2530	15,787,950	15,000,000	15,100,707	0	(16,501)	0	0	3.374	3.258	MON	42,175	506,100	11/22/2016	12/15/2059
95000L-AY-9	Wells Fargo Comm. Mtg Trust WFCM2016C33A3			4	1FM	7,480,461	103.8870	7,791,525	7,500,000	7,473,802	0	1,765	0	0	3.162	3.225	MON	19,763	213,431	02/14/2019	03/15/2059
95000X-AE-7	Wells Fargo Comm. Mtg Trust WFCM2017C39A4			4	1FM	4,039,964	104.1320	4,165,280	4,000,000	4,030,070	0	(4,281)	0	0	3.157	3.041	MON	10,523	126,280	08/10/2017	09/15/2050
95000X-AF-4	Wells Fargo Comm. Mtg Trust WFCM2017C39A5			4	1FM	1,029,950	105.7900	1,057,900	1,000,000	1,023,296	0	(2,880)	0	0	3.418	3.070	MON	2,848	34,180	08/10/2017	09/15/2050
95000Y-AX-3	Wells Fargo Comm. Mtg Trust WFCM2017C40A3			4	1FM	5,049,710	105.0920	5,254,600	5,000,000	5,038,417	0	(5,217)	0	0	3.317	3.203	MON	13,821	165,850	10/05/2017	10/15/2050
95001M-AE-0	Wells Fargo Comm. Mtg Trust WFCM2017C38A4			4	1FM	5,049,780	104.2970	5,214,850	5,000,000	5,036,639	0	(5,445)	0	0	3.190	3.073	MON	13,292	159,500	06/27/2017	07/15/2050
95001N-AX-6	Wells Fargo Comm. Mtg Trust WFCM2018C45A3			4	1FM	6,892,750	109.3420	7,462,588	6,825,000	6,882,709	0	(6,953)	0	0	3.920	3.808	MON	22,290	267,540	06/28/2018	06/15/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						504,698,130	XXX	518,999,110	495,890,085	499,561,436	0	(1,468,068)	0	0	XXX	XXX	XXX	1,465,695	17,132,295	XXX	XXX
023650-AG-9	America West Airlines Pass Thru Certificates			4	2FE	691,859	102.8820	834,903	811,515	743,404	0	9,386	0	0	8.057	11.024	JJ	32,510	65,384	12/15/2008	01/02/2022
03065D-AF-4	AmeriCredit Auto Rec. AMCAR20163C			4	1FE	1,725,322	100.0290	1,750,508	1,750,000	1,745,326	0	12,810	0	0	2.240	3.011	MON	2,504	39,200	05/31/2018	04/08/2022
08883@-AA-1	Walgreens Bowling Green KY CTL Pass-Through			2	5GI	2,429,400	101.0930	2,455,953	2,429,400	2,429,400	0	0	0	0	5.350	5.410	MON	5,777	129,973	10/03/2011	06/15/2036
08884@-AA-0	Walgreens Wadding River NY CTL Pass-Through			2	2YE	4,167,443	100.0980	4,171,527	4,167,443	4,167,443	0	0	0	0	5.052	5.105	MON	9,356	210,518	01/12/2012	11/15/2033
126650-BP-4	CVS Health Corp. Pass-Through Trust			4	2FE	2,401,143	111.7200	2,528,473	2,263,223	2,381,711	0	(2,610)	0	0	6.036	4.823	MON	7,969	85,380	12/23/2019	12/10/2028
14314W-AD-3	CarMax Auto Owner Trust CARMX20173A3			4	1FE	1,072,531	100.0060	1,087,248	1,087,183	1,082,403	0	6,647	0	0	1.970	2.878	MON	952	21,417	08/28/2018	04/15/2022
17305E-GM-1	Citibank Credit Card Issuance CCCIT2018A3A3			4	1FE	4,649,808	103.9540	4,833,861	4,650,000	4,649,748	0	41	0	0	3.290	3.291	MN	16,148	152,985	05/21/2018	05/23/2025
24704D-AE-0	Dell Equipment Finance Trust DEFT20182A3			4	1FE	1,499,767	101.3740	1,520,610	1,500,000	1,499,544	0	399	0	0	3.370	3.422	MON	1,264	50,550	10/11/2018	10/22/2023
36128#-AA-5	Kohl's Garland TX CTL			2	2YE	1,545,150	106.5540	1,659,979	1,557,876	1,552,311	0	811	0	0	6.400	6.595	MON	4,431	99,704	12/15/2008	01/15/2025
36246M-AT-6	GTP Acquisition Partners AMTTOW20151A			2	1FE	1,597,220	100.0160	1,600,256	1,600,000	1,599,722	0	601	0	0	2.350	2.392	MON	1,671	37,600	08/27/2015	06/15/2020
36246M-AU-3	GTP Acquisition Partners AMTTOW20152A			2	1FE	13,504,595	102.6320	13,855,320	13,500,000	13,498,095	0	(987)	0	0	3.482	3.484	MON	20,892	470,070	12/21/2017	06/16/2025
36254M-AD-0	GM Financial Consumer Auto GMCAR20173AA3			4	1FE	425,444	100.0210	425,572	425,482	425,453	0	38	0	0	1.970	1.991	MON	349	8,382	10/03/2017	05/16/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36804P-AF-3	GATX 2005-1 Pass-Through Trust			4	2FE	309,846	102.9260	318,913	309,846	309,846	0	0	0	0	5.697	5.698	JJ	8,777	17,652	03/17/2005	01/02/2025
428041-BD-8	Hertz Fleet Lease Funding HFLF20181A2			4	1FE	656,504	100.6870	661,117	656,606	656,462	0	202	0	0	3.230	3.291	MON	1,237	21,208	04/26/2018	05/10/2032
58769L-AD-4	Mercedes-Benz Auto Lease Trust MBALT2018BA4			4	1FE	3,274,788	101.5200	3,324,780	3,275,000	3,274,890	0	96	0	0	3.310	3.336	MON	4,818	108,402	11/15/2018	07/15/2024
80284R-AG-4	Santander Drive Auto Rec. SDART20163D			4	1FE	1,843,800	100.6180	1,876,526	1,865,000	1,857,900	0	11,087	0	0	2.800	3.443	MON	2,321	52,220	09/19/2018	08/15/2022
92348X-AA-3	Verizon Owner Trust VZOT2018AA1A			4	1FE	3,528,115	101.6940	3,584,714	3,525,000	3,525,606	0	(425)	0	0	3.230	3.239	MON	3,479	113,858	12/21/2018	04/20/2023
94978#-AQ-0	Legg Mason Mtg Capital CTL-Burlington Northern			2	1	2,577,350	104.6560	2,802,527	2,677,848	2,646,968	0	7,156	0	0	6.598	7.311	MON	41,544	183,644	12/15/2008	08/01/2022
98162C-AD-3	World Omni Auto Lease Sec. WOLS2018BA3			4	1FE	739,941	101.1820	748,747	740,000	739,975	0	27	0	0	3.190	3.215	MON	1,049	23,606	09/11/2018	12/15/2021
98162C-AE-1	World Omni Auto Lease Sec. WOLS2018BA4			4	1FE	2,499,560	101.6540	2,541,350	2,500,000	2,499,772	0	168	0	0	3.300	3.330	MON	3,667	82,500	09/11/2018	03/15/2024
98162K-AD-5	World Omni Auto Lease Sec. WOLS2017AA4			4	1FE	302,644	100.0060	302,669	302,650	302,650	0	2	0	0	2.320	2.332	MON	313	7,022	03/08/2017	08/15/2022
380881-DX-7	Golden Credit Card Trust GCCT20172AA		A	4	1FE	1,699,768	99.9920	1,699,862	1,700,000	1,699,976	0	80	0	0	1.980	1.993	MON	1,496	33,660	04/18/2017	04/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						53,141,998	XXX	54,585,415	53,294,072	53,288,605	0	45,529	0	0	XXX	XXX	XXX	172,524	2,014,935	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,281,373,123	XXX	3,414,495,739	3,275,883,273	3,272,471,362	7,321,134	(1,662,392)	2,599,996	0	XXX	XXX	XXX	27,894,414	106,493,509	XXX	XXX
020002-BB-6	Allstate Corp. Notes			2	2FE	1,697,563	107.5070	1,720,112	1,600,000	1,645,041	0	(11,111)	0	0	5.750	4.876	FA	34,756	92,000	10/16/2014	08/15/2053
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,697,563	XXX	1,720,112	1,600,000	1,645,041	0	(11,111)	0	0	XXX	XXX	XXX	34,756	92,000	XXX	XXX
4899999. Total - Hybrid Securities						1,697,563	XXX	1,720,112	1,600,000	1,645,041	0	(11,111)	0	0	XXX	XXX	XXX	34,756	92,000	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						3,362,544,274	XXX	3,494,541,870	3,369,217,324	3,352,061,206	7,308,617	(1,193,843)	2,599,996	0	XXX	XXX	XXX	33,040,489	107,062,724	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						712,502,071	XXX	723,474,063	706,107,783	711,280,454	0	(368,750)	0	0	XXX	XXX	XXX	1,911,012	16,240,681	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						515,595,320	XXX	530,235,890	506,540,085	510,371,883	0	(1,498,070)	0	0	XXX	XXX	XXX	1,496,438	17,501,204	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						53,141,998	XXX	54,585,415	53,294,072	53,288,605	0	45,529	0	0	XXX	XXX	XXX	172,524	2,014,935	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						4,643,783,663	XXX	4,802,837,238	4,635,159,264	4,627,002,148	7,308,617	(3,015,134)	2,599,996	0	XXX	XXX	XXX	36,620,463	142,819,544	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP 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 and Admini-strative Symbol	Date Acquired
446150-50-0	Huntington Bancshares Preferred Stock			200,000.000	25.00	17.016	3,403,200	19.381	3,876,200	3,403,200	58,761	261,547	0	0	0	0	0	0	3FE	12/29/2011
683738-11-2	Openly Inc. Preferred Stock			789,639.000	1.00	1.266	999,683	1.266	999,683	999,999	0	0	0	(316)	0	0	(316)	0	6*	05/15/2019
718947-2#-0	Phytera Inc. Series A Convertible			8,300.000	100.00	0.001	8	0.001	8	8	0	0	0	0	0	0	0	0	6*	01/02/2009
718947-20-3	Phytera Inc. Series B Convertible			9,636.000	100.00	0.001	10	0.001	10	10	0	0	0	0	0	0	0	0	6*	01/02/2009
718947-30-2	Phytera Inc. Series C Convertible			2,654.000	100.00	0.001	3	0.001	3	2	0	0	0	0	0	0	0	0	6*	01/02/2009
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,402,904	XXX	4,875,904	4,403,219	58,761	261,547	0	(316)	0	0	(316)	0	XXX	XXX
8999999 - Total Preferred Stocks							4,402,904	XXX	4,875,904	4,403,219	58,761	261,547	0	(316)	0	0	(316)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
00206R-10-2	AT&T Inc. Common Stock			103,600.000	4,048,688	39.080	4,048,688	3,470,314	0	211,344	0	1,175,888	83,944	1,091,944	0	10/25/2017	
00287Y-10-9	AbbVie Inc. Common Stock			43,505.000	3,851,933	88.540	3,851,933	2,182,332	0	186,201	0	(158,153)	641	(158,794)	0	04/11/2018	
009158-10-6	Air Products & Chemicals Inc. Common Stock			21,320.000	5,009,987	234.990	5,009,987	2,054,572	24,731	97,646	0	1,597,721	0	1,597,721	0	06/28/2016	
018802-10-8	Alliant Energy Corp. Common Stock			69,404.000	3,797,787	54.720	3,797,787	1,562,720	0	98,554	0	865,468	0	865,468	0	01/13/2014	
02209S-10-3	Altria Group Inc. Common Stock			24,069.000	1,201,284	49.910	1,201,284	829,121	20,218	77,984	0	330,961	318,445	12,516	0	03/02/2018	
023608-10-2	Ameren Corp. Common Stock			48,208.000	3,702,374	76.800	3,702,374	1,797,669	0	92,559	0	557,767	0	557,767	0	12/02/2015	
025537-10-1	American Electric Power Co. Common Stock			50,440.000	4,767,084	94.510	4,767,084	2,554,416	0	136,692	0	997,199	0	997,199	0	08/05/2016	
031162-10-0	Amgen Inc. Common Stock			15,540.000	3,746,228	241.070	3,746,228	2,402,385	0	90,132	0	721,056	0	721,056	0	05/11/2017	
037833-10-0	Apple Inc. Common Stock			10,800.000	3,171,420	293.650	3,171,420	1,659,740	0	32,832	0	1,492,592	0	1,492,592	0	01/03/2019	
064058-10-0	Bank of New York Mellon Common Stock			37,194.000	1,871,974	50.330	1,871,974	1,750,256	0	27,260	0	121,718	0	121,718	0	07/16/2019	
09247X-10-1	Blackrock Inc. Common Stock			4,000.000	2,010,800	502.700	2,010,800	1,639,267	0	34,320	0	371,533	0	371,533	0	09/03/2019	
110122-10-8	Bristol-Myers Squibb Co. Common Stock			37,675.000	2,418,358	64.190	2,418,358	1,889,427	0	61,787	0	503,494	43,482	460,012	0	06/04/2018	
125896-10-0	CMS Energy Corp. Common Stock			23,225.000	1,459,459	62.840	1,459,459	747,420	0	35,534	0	306,338	0	306,338	0	01/26/2018	
15189T-10-7	CenterPoint Energy Inc. Common Stock			110,264.000	3,006,899	27.270	3,006,899	2,320,100	0	113,866	0	(100,511)	0	(100,511)	0	10/15/2019	
166764-10-0	Chevron Corp. Common Stock			25,250.000	3,042,878	120.510	3,042,878	3,002,227	0	120,190	0	295,930	0	295,930	0	09/06/2018	
17275R-10-2	Cisco Systems Inc. Common Stock			93,600.000	4,489,056	47.960	4,489,056	2,585,108	0	121,992	0	425,748	0	425,748	0	11/14/2019	
174610-10-5	Citizens Financial Group Common Stock			69,020.000	2,802,902	40.610	2,802,902	2,425,472	0	91,691	0	836,400	127,397	709,003	0	04/24/2019	
189054-10-9	Clorox Co. Common Stock			3,250.000	499,005	153.540	499,005	236,397	0	13,130	0	(1,950)	0	(1,950)	0	12/28/2012	
191216-10-0	Coca Cola Co. Common Stock			79,700.000	4,411,395	55.350	4,411,395	3,321,055	0	127,520	0	648,526	0	648,526	0	02/15/2019	
20030N-10-1	Comcast Corp. Common Stock			83,800.000	3,768,486	44.970	3,768,486	3,181,270	0	45,637	0	632,677	0	632,677	0	12/11/2019	
22052L-10-4	Corteva Inc. Common Stock			19,933.000	589,219	29.560	589,219	446,617	0	5,183	0	142,602	0	142,602	0	06/01/2019	
233331-10-7	DTE Energy Co. Common Stock			29,731.000	3,861,165	129.870	3,861,165	1,987,763	30,103	112,383	0	581,836	0	581,836	0	05/07/2015	
25746U-10-9	Dominion Energy Inc. Common Stock			29,120.000	2,411,718	82.820	2,411,718	1,567,174	0	106,870	0	330,803	0	330,803	0	06/20/2013	
260557-10-3	Dow Inc. Common Stock			19,933.000	1,090,933	54.730	1,090,933	933,147	0	41,859	0	157,786	0	157,786	0	04/01/2019	
26441C-20-4	Duke Energy Corp. Common Stock			26,130.000	2,383,317	91.210	2,383,317	1,751,157	0	97,857	0	128,298	0	128,298	0	01/16/2014	
277432-10-0	Eastman Chemical Co. Common Stock			31,120.000	2,466,571	79.260	2,466,571	2,276,845	20,539	32,686	0	189,726	0	189,726	0	08/29/2019	
29364G-10-3	Entergy Corp. Common Stock			10,400.000	1,245,920	119.800	1,245,920	738,827	0	38,064	0	350,792	0	350,792	0	11/07/2016	
30034W-10-6	Evergy Inc. Common Stock			48,541.000	3,159,534	65.090	3,159,534	2,339,576	0	93,684	0	403,861	0	403,861	0	06/05/2018	
30040W-10-8	Eversource Energy Common Stock			41,600.000	3,538,912	85.070	3,538,912	1,896,838	0	89,024	0	833,248	0	833,248	0	09/09/2015	
30161N-10-1	Exelon Corp. Common Stock			62,480.000	2,848,463	45.590	2,848,463	2,526,571	0	72,036	0	29,716	0	29,716	0	11/06/2019	
30231G-10-2	Exxon Mobil Corp. Common Stock			30,360.000	2,118,521	69.780	2,118,521	2,333,415	0	104,135	0	100,211	63,091	37,120	0	01/11/2019	
316773-10-0	Fifth Third Bancorp Common Stock			87,925.000	2,702,815	30.740	2,702,815	2,415,519	21,102	80,891	0	760,206	126,266	633,940	0	09/17/2018	
37045V-10-0	General Motors Co. Common Stock			69,992.000	2,561,707	36.600	2,561,707	2,266,528	0	98,452	0	186,165	0	186,165	0	09/03/2019	
418056-10-7	Hasbro Inc. Common Stock			22,775.000	2,405,268	105.610	2,405,268	1,877,547	0	52,637	0	508,668	0	508,668	0	11/08/2019	
437076-10-2	Home Depot Inc. Common Stock			8,480.000	1,851,862	218.380	1,851,862	1,854,773	0	10,010	0	(2,911)	0	(2,911)	0	12/11/2019	
446150-10-4	Huntington Bancshares Common Stock			168,500.000	2,540,980	15.080	2,540,980	2,281,021	25,275	91,845	0	593,607	78,491	515,116	0	05/13/2019	
447011-10-7	Huntsman Corp. Common Stock			89,840.000	2,170,534	24.160	2,170,534	1,888,949	0	47,502	0	281,585	0	281,585	0	05/29/2019	
458140-10-0	Intel Corp. Common Stock			73,640.000	4,407,354	59.850	4,407,354	2,094,996	0	92,786	0	951,429	0	951,429	0	09/11/2018	
460146-10-3	International Paper Co. Common Stock			50,780.000	2,338,419	46.050	2,338,419	2,193,429	0	102,195	0	565,161	285,580	279,581	0	01/09/2019	
46625H-10-0	JP Morgan Chase & Co. Common Stock			25,545.000	3,560,973	139.400	3,560,973	2,734,238	0	82,379	0	1,062,495	0	1,062,495	0	03/26/2019	
478160-10-4	Johnson & Johnson Common Stock			24,245.000	3,536,618	145.870	3,536,618	1,952,668	0	90,919	0	407,801	0	407,801	0	02/04/2014	
487836-10-8	Kellogg Co. Common Stock			36,400.000	2,517,424	69.160	2,517,424	2,298,393	0	82,264	0	442,260	0	442,260	0	05/24/2016	
494368-10-3	Kimberly-Clark Corp. Common Stock			23,250.000	3,198,038	137.550	3,198,038	2,311,753	23,948	101,593	0	548,933	0	548,933	0	02/02/2018	
500255-10-4	Kohl's Corp. Common Stock			52,800.000	2,690,160	50.950	2,690,160	2,581,383	0	93,264	0	108,777	0	108,777	0	12/04/2019	
539830-10-9	Lockheed Martin Corp. Common Stock			1,300.000	506,194	389.380	506,194	113,001	0	11,700	0	165,802	0	165,802	0	02/04/2013	
56585A-10-2	Marathon Petroleum Corp. Common Stock			31,560.000	1,901,490	60.250	1,901,490	1,912,066	0	64,787	0	428,916	391,537	37,379	0	03/13/2019	
580135-10-1	McDonald's Corp. Common Stock			13,690.000	2,705,281	197.610	2,705,281	1,890,551	0	50,138	0	211,749	0	211,749	0	11/25/2019	
58933Y-10-5	Merck & Co. Inc. Common Stock			47,710.000	4,339,225	90.950	4,339,225	2,043,494	29,103	104,962	0	693,703	0	693,703	0	03/04/2016	
59156R-10-8	Metlife Inc. Common Stock			10.000	510	50.970	510	0	0	13	0	99	0	99	0	08/18/2004	
594918-10-4	Microsoft Corp. Common Stock			3,250.000	512,525	157.700	512,525	173,738	0	6,143	0	182,423	0	182,423	0	07/19/2016	
595017-10-4	Microchip Technology Inc. Common Stock			38,285.000	4,009,205	104.720	4,009,205	1,420,196	0	56,011	0	1,255,748	0	1,255,748	0	08/18/2014	
646025-10-6	New Jersey Resources Corp. Common Stock			36,300.000	1,617,891	44.570	1,617,891	1,545,210	11,344	0	0	72,681	0	72,681	0	12/09/2019	
65339F-10-1	Nextera Energy Inc. Common Stock			21,125.000	5,115,630	242.160	5,115,630	1,663,181	0	105,625	0	1,443,683	0	1,443,683	0	11/10/2016	
65473P-10-5	Nisource Inc. Common Stock			84,725.000	2,358,744	27.840	2,358,744	2,036,970	0	60,580	0	205,025	0	205,025	0	11/20/2019	
665859-10-4	Northern Trust Corp. Common Stock			20,600.000	2,188,544	106.240	2,188,544	1,829,410	14,420	25,196	0	359,134	0	359,134	0	08/05/2019	
670346-10-5	Nucor Corp. Common Stock			34,400.000	1,936,032	56.280	1,936,032	1,856,000	13,846	50,240	0	323,481	236,305	87,176	0	03/26/2019	
682680-10-3	Oneok Inc. Common Stock			34,760.000	2,630,289	75.670	2,630,289	1,905,224	0	122,703	0	754,987	0	754,987	0	10/29/2018	
69351T-10-6	PPL Corp. Common Stock			29,993.000	1,076,149	35.880	1,076,149	791,043	21,757	52,078	0	226,447	0	226,447	0	02/17/2015	
704326-10-7	Paychex Inc. Common Stock			55,055.000	4,682,978	85.060	4,682,978	2,195,183	0	133,233	0	1,096,145	0	1,096,145	0	04/21/2014	

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
713448-10-8	PepsiCo Inc. Common Stock			29,250.000	3,997,598	136.670	3,997,598	2,709,960	27,934	110,126	0	766,058	0	766,058	0	05/12/2015	
717081-10-3	Pfizer Inc. Common Stock			97,800.000	3,831,804	39.180	3,831,804	2,843,425	0	130,032	0	(360,710)	0	(360,710)	0	08/12/2019	
718172-10-9	Philip Morris Int'l Inc. Common Stock			0.000	0	0.000	0	0	32,321	0	0	0	0	0	0	08/24/2015	
718546-10-4	Phillips 66 Common Stock			26,791.000	2,984,785	111.410	2,984,785	2,428,533	0	75,337	0	556,252	0	556,252	0	05/16/2019	
723484-10-1	Pinnacle West Capital Common Stock			35,880.000	3,226,688	89.930	3,226,688	2,078,047	0	107,461	0	169,712	0	169,712	0	07/27/2016	
736508-84-7	Portland General Electric Co. Common Stock			21,450.000	1,196,696	55.790	1,196,696	600,135	8,258	32,068	0	213,213	0	213,213	0	09/17/2013	
742718-10-9	Proctor & Gamble Co. Common Stock			26,585.000	3,320,467	124.900	3,320,467	1,904,878	0	78,556	0	876,773	0	876,773	0	10/14/2015	
744320-10-2	Prudential Financial Common Stock			28,795.000	2,699,243	93.740	2,699,243	2,063,930	0	115,180	0	351,011	0	351,011	0	08/18/2016	
744573-10-6	Public Svc Enterprise Group Common Stock			63,960.000	3,776,838	59.050	3,776,838	2,302,455	0	120,245	0	447,720	0	447,720	0	02/17/2016	
7591EP-10-0	Regions Financial Corp. Common Stock			131,456.000	2,255,785	17.160	2,255,785	1,914,931	20,376	52,290	0	382,314	10,977	371,337	0	05/23/2019	
808524-79-7	Schwab US Dividend ETF			194,250.000	11,250,960	57.920	11,250,960	7,948,836	0	330,443	0	2,102,446	0	2,102,446	0	08/14/2019	
838518-10-8	South Jersey Industries Common Stock			14,400.000	474,912	32.980	474,912	465,531	0	0	0	9,381	0	9,381	0	12/23/2019	
857477-10-3	State Street Corp. Common Stock			43,920.000	3,474,072	79.100	3,474,072	2,697,082	22,838	43,481	0	776,990	0	776,990	0	06/24/2019	
871829-10-7	Sysco Corp. Common Stock			35,750.000	3,058,055	85.540	3,058,055	1,061,719	0	55,770	0	817,960	0	817,960	0	12/27/2012	
87612E-10-6	Target Corp. Common Stock			35,750.000	4,583,508	128.210	4,583,508	1,869,368	0	92,950	0	2,220,790	0	2,220,790	0	05/11/2016	
898320-10-9	Truist Financial Corp. Common Stock			69,865.000	3,934,797	56.320	3,934,797	2,393,899	0	0	0	1,540,897	0	1,540,897	0	12/09/2019	
902973-30-4	US Bancorp Common Stock			47,150.000	2,795,524	59.290	2,795,524	2,395,232	19,803	72,140	0	674,959	34,190	640,769	0	06/27/2018	
911312-10-6	United Parcel Service Common Stock			25,840.000	3,024,830	117.060	3,024,830	2,628,601	0	81,485	0	396,229	0	396,229	0	05/16/2019	
921943-85-8	Vanguard FTSE Dev. Market ETF			1,204,300.000	53,061,458	44.060	53,061,458	42,289,305	0	1,604,748	0	8,347,278	0	8,347,278	0	08/14/2019	
921946-40-6	Vanguard High DVD Yield ETF			263,910.000	24,731,006	93.710	24,731,006	19,803,156	0	703,775	0	3,797,389	0	3,797,389	0	12/19/2019	
922908-76-9	Vanguard Total Stock Market Index ETF			557,730.000	91,255,783	163.620	91,255,783	56,833,600	0	1,616,186	0	20,022,730	0	20,022,730	0	08/15/2019	
92343V-10-4	Verizon Comm. Inc. Common Stock			61,750.000	3,791,450	61.400	3,791,450	2,771,052	0	149,589	0	319,865	0	319,865	0	09/18/2015	
92939U-10-6	WEC Energy Group Inc. Common Stock			41,665.000	3,842,763	92.230	3,842,763	2,140,381	0	98,329	0	957,045	0	957,045	0	05/09/2017	
931142-10-3	Walmart Inc. Common Stock			30,550.000	3,630,562	118.840	3,630,562	1,754,396	16,192	64,461	0	784,830	0	784,830	0	11/13/2015	
94106L-10-9	Waste Management Inc. Common Stock			31,460.000	3,585,182	113.960	3,585,182	1,626,152	0	64,493	0	785,556	0	785,556	0	04/27/2016	
949746-10-1	Wells Fargo & Company Common Stock			47,875.000	2,575,675	53.800	2,575,675	2,235,088	0	91,920	0	369,595	0	369,595	0	09/13/2016	
96145D-10-5	Westrock Co. Common Stock			16,960.000	727,754	42.910	727,754	675,214	0	5,282	0	52,540	0	52,540	0	11/20/2019	
969457-10-0	Williams Companies Inc. Common Stock			88,000.000	2,087,360	23.720	2,087,360	2,235,387	0	109,440	0	9,559	0	9,559	0	11/06/2019	
98389B-10-0	Xcel Energy Inc. Common Stock			78,461.000	4,981,487	63.490	4,981,487	2,136,975	31,775	125,144	0	1,115,715	0	1,115,715	0	05/29/2014	
67077M-10-8	Nutrien Ltd Common Stock		A	46,800.000	2,242,188	47.910	2,242,188	2,208,366	21,060	0	0	33,823	0	33,823	0	12/23/2019	
76131D-10-3	Restaurant Brands Int'l Inc. Common Stock		A	36,707.000	2,340,805	63.770	2,340,805	2,412,669	16,514	0	0	(71,863)	0	(71,863)	0	12/23/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					419,595,144	XXX	419,595,144	289,963,965	473,457	10,611,729	0	77,169,537	1,800,346	75,369,191	0	XXX	XXX
31338#-11-2	FHLB Boston Class B	RF		17,681.000	1,768,100	100.000	1,768,100	1,768,100	0	6,063	0	0	0	0	0	11/08/2019	
37805#-10-5	Glencoe Acquisition Corp. Common Stock			4,054.000	0	0.000	0	0	0	0	0	0	0	0	0	11/20/2007	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,768,100	XXX	1,768,100	1,768,100	0	6,063	0	0	0	0	0	XXX	XXX
00959#-10-7	AIX Inc. Common Stock			100.000	121,072	1,210.720	121,072	121,218	0	0	0	(146)	0	(146)	0	11/06/2019	
01976#-10-4	Allmerica Fin. Benefit Ins. Co.			42,000.000	54,557,041	1,298.977	54,557,041	40,269,848	0	0	0	1,214,940	0	1,214,940	0	01/19/1996	
01977#-10-3	Allmerica Fin. Alliance Ins Co.			10,000.000	19,546,420	1,954.642	19,546,420	11,000,000	0	400,000	0	61,800	0	61,800	0	05/12/1995	
01999U-10-4	Allmerica Plus Ins. Agency			1.000	538,427	538,427.000	538,427	500,000	200,000	0	0	(28,771)	0	(28,771)	0	06/30/1993	
134600-10-4	Campmed Casualty & Indemnity			1,500.000	20,515,927	13,677.285	20,515,927	30,478,212	0	500,000	0	(1,493,347)	0	(1,493,347)	0	03/31/2010	
174748-10-9	Citizens Ins. Co. of the Midwest			400.000	82,927,940	207,319.850	82,927,940	58,538,458	0	0	0	1,637,676	0	1,637,676	0	12/31/2000	
174746-2*-7	Citizens Ins. Co. of America			1,700,000.000	693,282,425	407.813	693,282,425	26,589,391	0	106,000,000	0	2,795,879	0	2,795,879	0	12/31/2000	
17475*-10-0	Citizens Ins. Co. of Ohio			200.000	12,701,458	63,507.290	12,701,458	519,705	0	1,300,000	0	(975,945)	0	(975,945)	0	12/31/2000	
41070*-10-9	Hanover American Ins. Co.			10,000.000	31,267,224	3,126.722	31,267,224	19,100,000	0	0	0	816,095	0	816,095	0	10/04/1989	
41086*-10-1	The Hanover Casualty Co.			25,000.000	10,253,393	410.136	10,253,393	5,000,000	0	1,000,000	0	(734,227)	0	(734,227)	0	02/22/1982	
411058-10-6	Hanover National Ins. Co.			2,000.000	12,102,933	6,051.467	12,102,933	10,000,000	0	300,000	0	(42,976)	0	(42,976)	0	02/01/2008	
41199R-10-5	Hanover New Jersey Ins. Co.			10,000.000	30,969,145	3,096.915	30,969,145	24,000,000	0	800,000	0	(12,763)	0	(12,763)	0	07/29/2003	
57544#-10-9	Massachusetts Bay Ins. Co.			10,000.000	64,408,555	6,440.856	64,408,555	34,502,379	0	3,000,000	0	(1,365,502)	0	(1,365,502)	0	07/19/1956	
66977#-10-6	Nova Casualty Co.			14,000.000	97,689,939	6,977.853	97,689,939	96,897,251	0	0	0	747,042	0	747,042	0	11/06/2019	
743138-10-5	Professionals Direct Inc.			100.000	152,471	1,524.710	152,471	5,471,807	0	0	0	(7,521)	0	(7,521)	0	09/14/2007	
92346*-10-0	Verlan Fire Ins. Co.			10,000.000	25,518,347	2,551.835	25,518,347	16,113,637	0	600,000	0	49,106	0	49,106	0	03/17/2008	
G42798-10-7	Hanover Atlantic Ins. Co. Ltd.		C	120,000.000	51,028,760	425.240	51,028,760	47,000,000	0	0	0	2,768,095	0	2,768,095	0	05/24/2016	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,207,581,477	XXX	1,207,581,477	426,101,906	200,000	113,900,000	0	5,429,435	0	5,429,435	0	XXX	XXX
9799999 - Total Common Stocks					1,628,944,721	XXX	1,628,944,721	717,833,971	673,457	124,517,792	0	82,598,972	1,800,346	80,798,626	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,633,347,625	XXX	1,633,820,625	722,237,190	732,218	124,779,339	0	82,598,656	1,800,346	80,798,310	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179U-MN-9	Ginnie Mae G2MA5765 5.000% 02/20/49		02/13/2019	INTL FCStone		1,240,644	1,184,209	3,289
38380T-PZ-3	Ginnie Mae GNR2016173CT 3.000% 10/20/45		12/18/2019	Pierpont Mortgages		1,375,430	1,359,708	2,493
38381R-3C-1	Ginnie Mae GNR201938JG 3.000% 03/20/49		03/27/2019	Pierpont Mortgages		4,778,601	4,768,170	11,126
38381V-SN-1	Ginnie Mae GNR201961KU 3.500% 05/01/49		05/10/2019	Pierpont Mortgages		11,894,656	11,694,569	32,972
38382A-NY-7	Ginnie Mae GNR2019125EA 2.500% 10/20/49		09/18/2019	INTL FCStone		15,381,599	15,446,625	31,108
912810-RT-7	U.S. Treasury Notes 2.250% 08/15/46		09/16/2019	Various		2,387,657	2,605,000	16,349
912810-SJ-8	U.S. Treasury Notes 2.250% 08/15/49		12/16/2019	Various		1,481,230	1,500,000	8,865
912828-2D-1	U.S. Treasury Notes 1.375% 08/31/23		12/18/2019	Goldman Sachs		1,482,422	1,500,000	6,233
912828-4M-9	U.S. Treasury Notes 2.875% 04/30/25		12/16/2019	Various		3,523,361	3,370,000	14,707
912828-YB-0	U.S. Treasury Notes 1.625% 08/15/29		12/12/2019	Goldman Sachs		1,771,711	1,800,000	5,785
912828-YS-3	U.S. Treasury Notes 1.750% 11/15/29		12/18/2019	Barclays Capital		2,367,376	2,400,000	3,923
0599999. Subtotal - Bonds - U.S. Governments						47,684,687	47,628,281	136,850
97705M-NW-1	Wisconsin State Taxable - G.O. 2.531% 05/01/33		10/02/2019	Goldman Sachs		3,000,000	3,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	0
212204-JQ-5	Contra Costa CA Cmnty Clg Dis. Taxable - G.O. 2.613% 08/01/34		08/29/2019	Morgan Stanley		1,000,000	1,000,000	0
655867-ZD-4	Norfolk VA Taxable - G.O. 2.804% 10/01/33		08/02/2019	JP Morgan		2,800,000	2,800,000	0
797661-XF-7	San Francisco CA BART District Taxable - G.O. 2.922% 08/01/34		07/31/2019	Morgan Stanley		500,000	500,000	0
797661-XG-5	San Francisco CA BART District Taxable - G.O. 3.145% 08/01/37		07/31/2019	Morgan Stanley		3,400,000	3,400,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,700,000	7,700,000	0
02765U-DB-7	American Muni Power OH Taxable - Revenue Bonds 6.449% 02/15/29		12/23/2019	Citizens		1,005,240	1,000,000	22,930
052414-TF-6	Austin TX Electric Utility Taxable - Revenue Bonds 2.885% 11/15/32		07/31/2019	Goldman Sachs		1,000,000	1,000,000	0
052414-TK-5	Austin TX Electric Utility Taxable - Revenue Bonds 3.566% 11/15/49		07/31/2019	Goldman Sachs		2,000,000	2,000,000	0
13077D-HX-3	CA State University Taxable - Revenue Bonds 3.590% 11/01/51		07/24/2019	Barclays Capital		11,361,195	11,350,000	0
186352-SM-3	Cleveland OH Airport System Taxable - Revenue Bonds 2.792% 01/01/29		09/18/2019	Raymond James Morgan Keegan		2,200,000	2,200,000	0
186352-SN-1	Cleveland OH Airport System Taxable - Revenue Bonds 2.832% 01/01/30		09/18/2019	Raymond James Morgan Keegan		1,400,000	1,400,000	0
235036-4S-6	Dallas Fort Worth Int'l Arpt. Taxable - Revenue Bonds 2.624% 11/01/31		08/08/2019	JP Morgan		1,600,000	1,600,000	0
235036-4T-4	Dallas Fort Worth Int'l Arpt. Taxable - Revenue Bonds 2.704% 11/01/32		08/08/2019	JP Morgan		1,000,000	1,000,000	0
3128MJ-XA-3	Freddie Mac FGG08672 4.000% 10/01/45		11/25/2019	The Hanover Ins. Group		2,270,307	2,146,047	5,723
3128MJ-YS-3	Freddie Mac FGG08720 4.500% 08/01/46		04/24/2019	INTL FCStone		1,828,939	1,743,922	2,616
3130AG-R7-2	FHLB Notes 3.000% 07/17/31		07/11/2019	INTL FCStone		4,000,000	4,000,000	0
3130AG-RF-4	FHLB Notes 3.200% 07/24/34		07/12/2019	Vining Sparks		4,800,000	4,800,000	0
3130AG-RK-3	FHLB Notes 3.000% 07/17/31		07/15/2019	Robert W. Baird		4,000,000	4,000,000	0
3130AG-SN-6	FHLB Notes 2.875% 07/30/29		07/24/2019	INTL FCStone		7,175,620	7,190,000	0
3130AG-UZ-6	FHLB Notes 2.700% 08/12/30		08/05/2019	Robert W. Baird		8,000,000	8,000,000	0
3130AG-V7-7	FHLB Notes 2.500% 08/13/27		08/08/2019	Robert W. Baird		3,998,000	4,000,000	0
3130AG-WC-5	FHLB Notes 2.650% 08/20/29		08/13/2019	Royal Bank of Canada		2,500,000	2,500,000	0
3130AG-XG-5	FHLB Notes 2.720% 02/27/31		08/27/2019	Royal Bank of Canada		2,732,831	2,735,000	131
3130AH-4J-9	FHLB Notes 2.750% 09/27/29		09/17/2019	Raymond James Morgan Keegan		4,000,000	4,000,000	0
3130AH-4Q-3	FHLB Notes 2.770% 09/27/30		09/18/2019	WFS		4,000,000	4,000,000	0
3132AE-J7-2	Freddie Mac FRZT2086 3.500% 06/01/49		07/30/2019	Pierpont Mortgages		14,323,217	13,989,865	16,321
3132AE-KL-9	Freddie Mac FRZT2099 3.000% 11/01/46		09/04/2019	INTL FCStone		1,449,790	1,403,942	1,287
3132D5-3K-6	Freddie Mac FRSB8002 3.000% 08/01/34		07/30/2019	Wells Fargo		8,496,149	8,332,749	12,499
3132DV-3J-2	Freddie Mac FRSD8001 3.500% 07/01/49		07/08/2019	Pierpont Mortgages		7,507,498	7,327,739	9,974
3132DV-3N-3	Freddie Mac FRSD8005 3.500% 08/01/49		09/27/2019	Pierpont Securities		19,472,510	18,988,887	16,615
31334Y-CU-9	Freddie Mac FRQA1883 4.000% 08/01/49		08/14/2019	Pierpont Mortgages		2,281,525	2,167,076	2,649
31335B-M6-0	Freddie Mac FGG61281 3.500% 01/01/48		11/25/2019	The Hanover Ins. Group		8,545,195	8,220,559	19,181
3133EK-C7-9	FFCB Notes 2.750% 08/20/30		08/13/2019	BB&T		2,000,000	2,000,000	0
3133EL-FL-3	FFCB Notes 2.880% 12/26/31		12/26/2019	Various		7,984,000	8,000,000	2,560
31346Y-VM-2	Freddie Mac FRQA5120 3.500% 11/01/49		12/12/2019	Pierpont Mortgages		9,725,328	9,400,000	13,708
3136A4-HQ-5	Fannie Mae FNR2012200Z 3.500% 03/25/32		12/01/2019	Interest Capitalization		31,884	31,884	0
3136B3-VJ-6	Fannie Mae FNR201896BH 4.000% 09/25/47		11/25/2019	The Hanover Ins. Group		9,079,848	8,787,069	23,432
3136B4-Q5-0	Fannie Mae FNR201936JB 3.000% 07/25/49		07/09/2019	Pierpont Mortgages		5,469,063	5,500,000	5,042
3136B5-QE-8	Fannie Mae FNR2019450L 3.000% 08/25/49		07/16/2019	INTL FCStone		7,998,750	8,000,000	19,333
3136B6-A9-4	Fannie Mae FNR2019710B 3.000% 11/25/49		12/17/2019	Pierpont Securities		4,896,000	4,800,000	7,600
3136B6-YL-1	Fannie Mae FNR201966LA 2.500% 11/25/49		10/22/2019	INTL FCStone		5,888,092	5,945,691	11,974
3136B7-JD-4	Fannie Mae FNR201972WB 3.000% 02/25/47		12/12/2019	Stifel Nicolaus & Co		1,632,412	1,615,000	2,153
3137FL-3C-6	Freddie Mac FHR4863HP 3.500% 07/01/48		02/08/2019	Pierpont Mortgages		9,809,840	9,718,727	25,512
3137FL-3R-3	Freddie Mac FHR4863K 3.500% 03/15/49		02/13/2019	Pierpont Mortgages		10,633,701	10,564,372	27,731
3137FL-A3-8	Freddie Mac FHR4875DA 3.500% 07/15/48		03/15/2019	INTL FCStone		972,791	959,449	2,612
3137FL-W5-9	Freddie Mac FGLMC4N 3.500% 02/15/48		04/05/2019	INTL FCStone		3,622,823	3,561,608	10,042
3137FM-2E-1	Freddie Mac FHR4891PB 3.500% 06/15/49		05/10/2019	INTL FCStone		11,092,195	10,882,203	30,682
3137FM-RY-0	Freddie Mac FHR4899JD 3.000% 04/25/39		09/17/2019	INTL FCStone		1,405,078	1,375,000	2,177
3137FN-FS-4	Freddie Mac FHR4911LB 3.000% 08/25/49		08/13/2019	INTL FCStone		3,040,740	2,984,318	7,212
3137FN-FS-4	Freddie Mac FHR4911LB 3.000% 08/25/49		12/23/2019	Citizens		5,951,283	5,968,637	10,943

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
31396U-T4-2	Freddie Mac FHR3187JZ 5.000% 07/15/36		12/23/2019	Citizens		1,702,333	1,556,508	4,756
3140HA-XB-1	Fannie Mae FNBJ8773 3.000% 09/01/49		10/21/2019	Citigroup		36,240,237	36,050,394	62,845
3140J6-GJ-0	Fannie Mae FNBM2000 3.500% 05/01/47		10/15/2019	INTL FCStone		14,718,379	14,209,930	16,578
3140JP-M9-3	Fannie Mae FNBN6683 3.500% 06/01/49		07/19/2019	Wells Fargo		15,158,678	14,776,566	17,239
3140JV-TA-0	Fannie Mae FNBO1444 3.000% 10/01/49		10/09/2019	Pierpont Securities		1,522,854	1,487,980	1,488
31418C-CP-7	Fannie Mae FNMA2777 3.000% 10/01/46		11/25/2019	The Hanover Ins. Group		5,392,719	5,361,701	10,723
31418D-C6-7	Fannie Mae FNMA3692 3.500% 07/01/49		07/15/2019	Wells Fargo		9,953,248	9,734,228	11,357
31418D-HY-1	Fannie Mae FNMA3846 3.000% 11/01/49		10/28/2019	Various		11,928,625	11,894,815	11,895
41978C-BA-2	Hawaii State Airport System Taxable - Revenue Bonds 2.283% 07/01/27		08/15/2019	JP Morgan		1,000,000	1,000,000	0
574297-EA-1	Maryland Stadium Authority Taxable - Revenue Bonds 3.281% 03/01/30		05/08/2019	Raymond James Morgan Keegan		500,000	500,000	0
57583U-XX-1	Massachusetts State Fin. Taxable - Revenue Bonds 5.353% 12/01/28		12/23/2019	Citizens		832,258	700,000	2,290
59447T-XU-2	Michigan St. Fin. Auth. Taxable - Revenue Bonds 2.884% 12/01/29		12/05/2019	Bank of America		2,400,000	2,400,000	0
594614-6B-0	Michigan State Bdg Auth. Taxable - Revenue Bonds 6.165% 10/15/31		12/23/2019	Citizens		1,065,880	1,000,000	11,645
61212L-RA-9	Montana State University Taxable - Revenue Bonds 3.075% 11/15/39		09/06/2019	Morgan Stanley		1,500,000	1,500,000	0
64972E-GL-7	New York City Housing Dev. Taxable - Revenue Bonds 3.317% 11/01/34		06/13/2019	Morgan Stanley		1,000,000	1,000,000	0
64972E-GN-3	New York City Housing Dev. Taxable - Revenue Bonds 3.770% 11/01/44		06/13/2019	Morgan Stanley		2,300,000	2,300,000	0
791526-BV-7	St. Louis Cnty MO Taxable - Revenue Bonds 5.100% 12/01/27		12/23/2019	Citizens		2,563,200	2,500,000	7,792
79765R-4W-6	San Francisco CA Pub. Utility Taxable - Revenue Bonds 2.803% 11/01/31		12/13/2019	Morgan Stanley		800,000	800,000	0
79772E-CH-0	San Francisco CFD Taxable - Revenue Bonds 3.364% 09/01/26		02/08/2019	Stifel Nicolaus & Co		525,000	525,000	0
79772E-CJ-6	San Francisco CFD Taxable - Revenue Bonds 3.468% 09/01/27		02/08/2019	Stifel Nicolaus & Co		580,000	580,000	0
79772E-CK-3	San Francisco CFD Taxable - Revenue Bonds 3.538% 09/01/28		02/08/2019	Stifel Nicolaus & Co		570,000	570,000	0
79772E-CL-1	San Francisco CFD Taxable - Revenue Bonds 3.648% 09/01/29		02/08/2019	Stifel Nicolaus & Co		650,000	650,000	0
812643-CX-0	Seattle WA Muni Light & Power Taxable - Revenue Bonds 5.047% 02/01/25		12/23/2019	Citizens		2,968,506	2,625,000	52,257
91417K-3C-3	University of CO Taxable - Revenue Bonds 2.756% 06/01/31		07/10/2019	Royal Bank of Canada		1,000,000	1,000,000	0
914639-KX-6	University of Nebraska Taxable - Revenue Bonds 3.192% 10/01/39		10/11/2019	Morgan Stanley		4,000,000	4,000,000	0
917567-EX-3	Utah State Transit Authority Taxable - Revenue Bonds 3.443% 12/15/42		11/07/2019	WFS		1,250,000	1,250,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						356,303,761	351,161,866	523,504
001192-AL-7	AGL Capital Corp. Senior Notes 3.875% 11/15/25		11/25/2019	The Hanover Ins. Group		1,751,916	1,650,000	1,776
00191U-AA-0	ASGN Inc. Senior Notes 4.625% 05/15/28		11/19/2019	Cantor Fitzgerald		725,400	720,000	0
00287Y-BW-8	AbbVie Inc. Senior Notes 3.200% 11/21/29		11/12/2019	Bank of America		2,999,250	3,000,000	0
00846U-AL-5	Agilent Technologies Inc. Senior Notes 2.750% 09/15/29		09/05/2019	JP Morgan		2,482,900	2,500,000	0
012725-AC-1	Albemarle Corp. Senior Notes 4.150% 12/01/24		12/17/2019	Allm Fin Alliance Ins Co		106,550	100,000	184
013092-AB-7	Albertsons Cos LLC Senior Notes 5.875% 02/15/28		08/05/2019	Jefferies		799,000	800,000	0
013092-AC-5	Albertsons Cos LLC Senior Notes 4.625% 01/15/27		12/09/2019	Citigroup		955,200	960,000	2,343
01400E-AB-9	Alcon Finance Corp. Senior Notes 3.000% 09/23/29		09/16/2019	Bank of America		3,985,280	4,000,000	0
015271-AR-0	Alexandria RE Equities Inc. Senior Notes 3.375% 08/15/31		07/09/2019	Various		8,802,562	8,800,000	0
02343U-AC-9	Amcor Finance USA Inc. Senior Notes 3.625% 04/28/26		06/13/2019	Tax Free Exchange		2,519,432	2,500,000	0
025816-CF-4	American Express Co. Senior Notes 3.125% 05/20/26		07/25/2019	Citigroup		4,105,080	4,000,000	23,958
031652-BK-5	Amkor Technology Inc. Senior Notes 6.625% 09/15/27		06/03/2019	Various		2,573,950	2,600,000	12,808
032095-AJ-0	Amphenol Corp. Senior Notes 2.800% 02/15/30		09/04/2019	The Seaport Group		2,497,550	2,500,000	0
035287-AJ-0	Anixter Inc. Senior Notes 6.000% 12/01/25		07/12/2019	Tax Free Exchange		801,924	800,000	0
03674X-AF-3	Antero Resources Corp. Senior Notes 5.625% 06/01/23		07/05/2019	Morgan Stanley		1,358,000	1,400,000	8,313
038222-AF-2	Applied Materials Inc. Senior Notes 4.300% 06/15/21		12/23/2019	Citizens		2,068,865	2,000,000	1,911
05348E-AV-1	AvalonBay Communities Inc. Senior Notes 3.450% 06/01/25		06/19/2019	Citizens of Ohio		103,824	100,000	173
05508R-AE-6	B&G Foods Inc. Senior Notes 5.250% 04/01/25		03/26/2019	JP Morgan		753,675	780,000	20,134
05508W-AB-1	B&G Foods Inc. Senior Notes 5.250% 09/15/27		09/12/2019	Barclays Capital		800,000	800,000	0
06051G-HV-4	Bank of America Corp. Senior Notes 3.194% 07/23/30		07/18/2019	Bank of America		4,000,000	4,000,000	0
06406Y-AA-0	Bank of New York Mellon Notes 3.300% 08/23/29		05/30/2019	Citigroup		2,007,920	2,000,000	18,333
065402-BB-4	BANK BANK2019BN18A3 3.325% 05/15/62		05/21/2019	Bank of America		8,079,728	8,000,000	22,167
065403-BB-2	BANK BANK2019BN17A3 3.456% 04/15/52		03/21/2019	Morgan Stanley		8,079,981	8,000,000	2,304
065405-AD-4	BANK BANK2019BN16A3 3.741% 02/15/52		02/01/2019	WFS		1,696,771	1,680,000	3,492
06540A-AC-5	BANK BANK2019BN20A2 2.758% 09/15/61		09/13/2019	Morgan Stanley		3,231,903	3,200,000	6,129
06540V-AZ-8	BANK BANK2019BN24A2 2.707% 11/15/62		12/11/2019	Bank of America		6,463,514	6,400,000	8,662
081437-AP-0	Bemis Company Inc. Senior Notes 3.100% 09/15/26		06/13/2019	Tax Free Exchange		998,708	1,000,000	0
085770-AA-3	Berry Global Escrow Corp. Notes 4.875% 07/15/26		05/17/2019	Wells Fargo		400,000	400,000	0
085770-AB-1	Berry Global Escrow Corp. Notes 5.625% 07/15/27		05/17/2019	Wells Fargo		200,000	200,000	0
092113-AR-0	Black Hills Corp. Senior Notes 3.050% 10/15/29		09/26/2019	Bank of America		1,594,496	1,600,000	0
09256B-AL-1	Blackstone Holdings Finance Senior Notes 2.500% 01/10/30		09/03/2019	Morgan Stanley		987,340	1,000,000	0
096630-AG-3	Boardwalk Pipelines LP Senior Notes 4.800% 05/03/29		05/21/2019	Cantor Fitzgerald		2,541,335	2,545,000	6,787
100743-AL-7	Boston Gas Company Senior Notes 3.001% 08/01/29		07/24/2019	Morgan Stanley		800,000	800,000	0
10112R-BC-7	Boston Properties LP Senior Notes 2.900% 03/15/30		08/19/2019	JP Morgan		2,498,850	2,500,000	0
109641-AG-5	Brinker Int'l Inc. Senior Notes 3.875% 05/15/23		04/30/2019	Jefferies		742,926	761,000	13,680
109641-AH-3	Brinker Int'l Inc. Senior Notes 5.000% 10/01/24		02/06/2019	Cantor Fitzgerald		288,208	301,000	5,183
11133T-AD-5	Broadridge Financial Solutions Senior Notes 2.900% 12/01/29		12/04/2019	JP Morgan		3,490,095	3,500,000	0
114259-AT-1	Brooklyn Union Gas Senior Notes 3.865% 03/04/29		02/27/2019	Bank of America		1,500,000	1,500,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
114259-AT-1	Brooklyn Union Gas Senior Notes 3.865% 03/04/29		12/17/2019	Allm Fin Alliance Ins Co		54,347	50,000	553
120568-AX-8	Bunge Ltd Finance Corp. Senior Notes 3.250% 08/15/26		07/03/2019	Credit Suisse		2,923,410	3,000,000	38,729
12508E-AJ-0	CDK Global Inc. Senior Notes 5.250% 05/15/29		05/30/2019	Wells Fargo		1,757,063	1,750,000	1,706
125523-AU-4	Cigna Corp. Senior Notes 3.250% 04/15/25		10/11/2019	Tax Free Exchange		5,116,604	5,000,000	0
12556L-BJ-4	CIT Bank NA Senior Notes 2.969% 09/27/25		09/24/2019	JP Morgan		3,600,000	3,600,000	0
126408-HQ-9	CSX Corp. Senior Notes 2.400% 02/15/30		09/13/2019	Citigroup		1,455,540	1,500,000	500
126650-BP-4	CVS Health Corp. Pass-Through Trust 6.036% 12/10/28		12/23/2019	Citizens		945,972	848,719	1,850
126650-CY-4	CVS Health Corp. Senior Notes 4.780% 03/25/38		08/26/2019	Various		136,299	125,000	2,315
126650-DG-2	CVS Health Corp. Senior Notes 3.250% 08/15/29		08/08/2019	Barclays Capital		792,776	800,000	0
14040H-AY-1	Capital One Financial Co. Senior Notes 4.750% 07/15/21		12/23/2019	Citizens		1,561,035	1,500,000	31,271
14040H-BW-4	Capital One Financial Co. Senior Notes 3.800% 01/31/28		05/28/2019	Citigroup		1,597,120	1,600,000	20,267
14149Y-BA-5	Cardinal Health Inc. Senior Notes 3.500% 11/15/24		11/25/2019	The Hanover Ins. Group		2,083,930	2,000,000	1,944
15135B-AQ-4	Centene Corp. Senior Notes 4.250% 12/15/27		11/21/2019	Barclays Capital		713,952	720,000	0
15135B-AS-0	Centene Corp. Senior Notes 4.625% 12/15/29		11/21/2019	Barclays Capital		400,000	400,000	0
15189T-AX-5	CenterPoint Energy Inc. Senior Notes 2.950% 03/01/30		08/12/2019	Bank of America		498,015	500,000	0
156700-BB-1	CenturyLink Inc. Senior Notes 5.125% 12/15/26		12/09/2019	Citigroup		180,000	180,000	0
161175-BB-9	Charter Comm. Operating LLC Notes 4.464% 07/23/22		05/14/2019	Bank of America		1,761,217	1,700,000	23,820
16411Q-AD-3	Cheniere Energy Partners LP Senior Notes 5.625% 10/01/26		07/30/2019	Tax Free Exchange		953,223	950,000	0
16412X-AH-8	Cheniere Corpus Christi HLDG Notes 3.700% 11/15/29		11/06/2019	Bank of America		999,250	1,000,000	0
172967-LD-1	Citigroup Inc. Senior Notes 3.887% 01/10/28		05/21/2019	Citigroup		5,083,800	5,000,000	71,802
17308C-C5-3	Citigroup Inc Senior Notes 2.976% 11/05/30		10/28/2019	Citigroup		3,000,000	3,000,000	0
17401Q-AU-5	Citizens Bank NA Senior Notes 3.750% 02/18/26		02/11/2019	JP Morgan		1,999,260	2,000,000	0
174610-AR-6	Citizens Financial Group Senior Notes 2.850% 07/27/26		07/22/2019	Barclays Capital		3,742,425	3,750,000	0
186108-CK-0	Cleveland Electric Illum Co. Senior Notes 3.500% 04/01/28		01/30/2019	Scotia Capital Markets		2,820,480	3,000,000	35,000
20030N-BU-4	Comcast Corp. Senior Notes 3.400% 07/15/46		10/08/2019	WFS		210,875	205,000	1,646
200340-AS-6	Comerica Inc. Senior Notes 3.700% 07/31/23		12/23/2019	The Hanover Ins. Group		2,099,582	2,000,000	29,394
20605P-AG-6	Concho Resources Inc. Senior Notes 4.375% 01/15/25		12/23/2019	Citizens		2,066,584	2,000,000	38,403
226373-AQ-1	Crestwood Midstream Partners Senior Notes 5.625% 05/01/27		04/30/2019	Wells Fargo		798,500	800,000	1,594
22822V-AN-1	Crown Castle Int'l Corp. Senior Notes 3.100% 11/15/29		08/01/2019	Citigroup		3,992,440	4,000,000	0
233331-BC-0	DTE Energy Co. Senior Notes 3.400% 06/15/29		06/10/2019	Citigroup		1,992,760	2,000,000	0
247361-ZU-5	Delta Air Lines Inc. Senior Notes 2.900% 10/28/24		10/21/2019	Barclays Capital		5,976,180	6,000,000	0
25277L-AA-4	Diamond Sports Group LLC Notes 5.375% 08/15/26		08/05/2019	Various		1,290,800	1,280,000	806
25277L-AC-0	Diamond Sports Group LLC Senior Notes 6.625% 08/15/27		10/18/2019	Various		1,540,850	1,520,000	9,496
25389J-AT-3	Digital Realty Trust LP Senior Notes 4.450% 07/15/28		12/23/2019	Citizens		1,114,372	1,000,000	19,531
25389J-AU-0	Digital Realty Trust LP Senior Notes 3.600% 07/01/29		06/10/2019	JP Morgan		6,488,495	6,500,000	0
254687-CK-0	The Walt Disney Co. Senior Notes 4.500% 02/15/21		11/26/2019	Tax Free Exchange		4,695,581	4,700,000	0
254687-DK-9	The Walt Disney Co. Senior Notes 3.375% 11/15/26		11/26/2019	Tax Free Exchange		1,997,147	2,000,000	0
254709-AP-3	Discover Financial Services Senior Notes 4.500% 01/30/26		01/28/2019	Bank of America		2,995,200	3,000,000	0
254709-AP-3	Discover Financial Services Senior Notes 4.500% 01/30/26		12/23/2019	Citizens		1,093,191	1,000,000	17,875
25470D-AL-3	Discovery Communications Inc. Senior Notes 4.900% 03/11/26		12/23/2019	Citizens		2,230,261	2,000,000	27,767
260003-AP-3	Dover Corp. Senior Notes 2.950% 11/04/29		10/28/2019	Goldman Sachs		1,991,580	2,000,000	0
260543-CN-1	Dow Chemical Senior Notes 4.550% 11/30/25		11/25/2019	Tax Free Exchange		499,557	500,000	0
26078J-AD-2	DowDupont Inc. Senior Notes 4.725% 11/15/28		02/11/2019	Citigroup		5,262,450	5,000,000	49,219
26441Y-BA-4	Duke Realty LP Senior Notes 3.375% 12/15/27		08/13/2019	Various		3,129,300	3,000,000	17,016
26441Y-BB-2	Duke Realty LP Senior Notes 4.000% 09/15/28		12/23/2019	Various		1,417,528	1,300,000	13,956
26907Y-AB-0	ESH Hospitality Inc. Senior Notes 4.625% 10/01/27		11/22/2019	Barclays Capital		1,203,000	1,200,000	8,736
278265-AE-3	Eaton Vance Corp. Senior Notes 3.500% 04/06/27		06/19/2019	Hanover New Jersey		153,903	150,000	1,065
278642-AU-7	EBAY Inc. Senior Notes 3.600% 06/05/27		07/22/2019	Robert W. Baird		4,101,080	4,000,000	19,600
28414H-AE-3	Elanco Animal Health Inc. Senior Notes 4.272% 08/28/23		07/02/2019	Tax Free Exchange		800,000	800,000	0
285512-AD-1	Electronic Arts Inc. Senior Notes 4.800% 03/01/26		02/12/2019	Bank of America		5,261,050	5,000,000	108,667
292480-AM-2	Enable Midstream Partners LP Senior Notes 4.150% 09/15/29		09/04/2019	JP Morgan		1,497,315	1,500,000	0
292480-AM-2	Enable Midstream Partners LP Senior Notes 4.150% 09/15/29		12/23/2019	Citizens		1,414,674	1,500,000	17,292
29261A-AA-8	Encompass Health Corp. Senior Notes 4.500% 02/01/28		09/09/2019	Citigroup		160,000	160,000	0
29261A-AB-6	Encompass Health Corp. Senior Notes 4.750% 02/01/30		09/09/2019	Citigroup		160,000	160,000	0
29272W-AA-7	Energizer Holdings Inc. Senior Notes 6.375% 07/15/26		01/15/2019	Tax Free Exchange		809,048	800,000	0
29273A-AA-4	Energizer Holdings Inc. Senior Notes 5.500% 06/15/25		05/31/2019	Barclays Capital		794,000	800,000	20,656
29273R-AS-8	Energy Transfer Partners Senior Notes 3.600% 02/01/23		12/17/2019	Mass Bay		306,671	300,000	4,080
29275Y-AC-6	EnerSys Senior Notes 4.375% 12/15/27		12/09/2019	JP Morgan		180,000	180,000	0
29278N-AG-8	Energy Transfer Partners Senior Notes 5.250% 04/15/29		01/08/2019	Bank of America		1,965,843	1,970,000	0
29278N-AM-5	Energy Transfer Partners Senior Notes 5.875% 01/15/24		03/25/2019	Tax Free Exchange		353,907	350,000	0
29364G-AJ-2	Entergy Corp. Senior Notes 2.950% 09/01/26		09/04/2019	Bank of America		210,664	205,000	84
29717P-AL-1	Essex Portfolio LP Senior Notes 3.375% 01/15/23		12/23/2019	The Hanover Ins. Group		3,083,431	3,000,000	44,438
29717P-AT-4	Essex Portfolio LP Senior Notes 4.000% 03/01/29		02/04/2019	WFS		1,983,760	2,000,000	0
29717P-AU-1	Essex Portfolio LP Senior Notes 3.000% 01/15/30		08/16/2019	Various		3,929,346	3,980,000	65
30034W-AB-2	Evergy Inc. Senior Notes 2.900% 09/15/29		09/05/2019	Mitsubishi UFJ Securities		1,497,405	1,500,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30212P-AQ-8	Expedia Group Inc. Senior Notes 3.250% 02/15/30		09/11/2019	Bank of America		2,480,625	2,500,000	0
302491-AT-2	FMC Corp. Senior Notes 3.200% 10/01/26		09/17/2019	Citigroup		1,258,727	1,260,000	0
302491-AU-9	FMC Corp. Senior Notes 3.450% 10/01/29		09/17/2019	Citigroup		2,399,976	2,400,000	0
303250-AF-1	Fair Isaac Corp. Senior Notes 4.000% 06/15/28		12/03/2019	Morgan Stanley		180,000	180,000	0
31428X-BV-7	FedEx Corp. Senior Notes 3.100% 08/05/29		07/22/2019	JP Morgan		3,986,640	4,000,000	0
31620M-BJ-4	Fidelity National Info. Svcs Senior Notes 3.750% 05/21/29		09/03/2019	Various		3,046,258	2,980,000	6,559
316773-CX-6	Fifth Third Bancorp Senior Notes 3.650% 01/25/24		12/23/2019	The Hanover Ins. Group		2,102,487	2,000,000	30,011
31677A-AB-0	Fifth Third Bank Notes 3.850% 03/15/26		08/16/2019	Citigroup		312,011	290,000	4,807
337738-AU-2	Fiserv Inc. Senior Notes 3.500% 07/01/29		06/11/2019	Various		4,292,756	4,300,000	0
33938E-AU-1	Flextronics Int'l Ltd Senior Notes 4.750% 06/15/25		12/17/2019	The Hanover Casualty Company		54,167	50,000	13
340711-AW-0	Florida Gas Transmission Senior Notes 4.350% 07/15/25		12/23/2019	Citizens		812,887	750,000	14,319
34964C-AE-6	Fortune Brands Home & Security Senior Notes 3.250% 09/15/29		09/13/2019	Various		3,477,790	3,500,000	361
35671D-CC-7	Freeport-McMoRan Inc. Senior Notes 5.000% 09/01/27		08/23/2019	Various		2,024,625	2,050,000	417
35671D-CD-5	Freeport-McMoRan Inc. Senior Notes 5.250% 09/01/29		08/06/2019	Various		1,578,000	1,600,000	0
35803Q-AA-5	Fresenius Medical Care US Senior Notes 5.750% 02/15/21		12/23/2019	Citizens		726,073	700,000	14,311
35805B-AA-6	Fresenius Medical Care III Senior Notes 3.750% 06/15/29		07/17/2019	Various		4,155,260	4,206,000	8,174
361448-AY-9	GATX Corp. Senior Notes 3.250% 09/15/26		11/25/2019	The Hanover Ins. Group		2,029,056	2,000,000	12,639
36252S-AU-1	GS Mtg Sec. Trust GSMS2019GC38A3 3.703% 02/10/52		02/13/2019	Goldman Sachs		6,059,700	6,000,000	16,046
36257H-BN-5	GS Mtg Sec. Trust GSMS2019GC40A3 2.904% 07/10/52		06/26/2019	Goldman Sachs		8,079,832	8,000,000	6,453
37045X-AW-6	General Motors Fin. Co. Senior Notes 3.450% 04/10/22		11/25/2019	The Hanover Ins. Group		3,055,344	3,000,000	12,938
378272-AQ-1	Glencore Funding LLC Senior Notes 3.875% 10/27/27		05/29/2019	JP Morgan		2,422,375	2,500,000	9,149
37940X-AB-8	Global Payments Inc. Senior Notes 3.200% 08/15/29		08/07/2019	Bank of America		3,987,440	4,000,000	0
38141G-XE-9	Goldman Sachs Group Inc. Senior Notes 3.625% 02/20/24		12/17/2019	Goldman Sachs		2,824,897	2,730,000	23,726
39121J-AH-3	Great River Energy Secured Notes 4.478% 07/01/30		12/23/2019	Citizens		3,729,007	3,340,000	71,459
404119-BX-6	HCA Inc. Notes 4.125% 06/15/29		06/05/2019	Bank of America		492,510	495,000	0
404119-BX-6	HCA Inc. Notes 4.125% 06/15/29		12/23/2019	Citizens		1,063,206	1,000,000	917
404119-BY-4	HCA Inc. Notes 5.125% 06/15/39		06/05/2019	Bank of America		990,860	1,000,000	0
428040-CY-3	Hertz Corp. Senior Notes 7.125% 08/01/26		08/05/2019	Various		855,625	850,000	891
428040-CZ-0	Hertz Corp. Senior Notes 6.000% 01/15/28		11/14/2019	Barclays Capital		1,450,000	1,450,000	0
42824C-AN-9	HP Enterprise Co. Senior Notes 4.400% 10/15/22		12/23/2019	Citizens		2,636,364	2,500,000	20,778
42981C-AA-6	High Street Funding Trust 1 Secured Notes 4.111% 02/15/28		12/23/2019	Citizens		1,613,021	1,500,000	21,925
437076-BY-7	Home Depot Inc. Senior Notes 2.950% 06/15/29		06/03/2019	Morgan Stanley		2,187,372	2,200,000	0
44055P-AA-4	Horizon Pharma USA Inc. Senior Notes 5.500% 08/01/27		07/11/2019	Various		1,059,563	1,050,000	0
44157T-AA-3	Houghton Mifflin Harcourt Co. Notes 9.000% 02/15/25		11/19/2019	Morgan Stanley		1,372,000	1,400,000	0
445658-CF-2	JB Hunt Transport Svcs Inc. Senior Notes 3.875% 03/01/26		02/26/2019	SunTrust Capital Markets		2,999,820	3,000,000	0
445658-CF-2	JB Hunt Transport Svcs Inc. Senior Notes 3.875% 03/01/26		12/17/2019	Mass Bay		106,894	100,000	1,141
446150-AM-6	Huntington Bancshares Senior Notes 4.000% 05/15/25		07/11/2019	PNC		154,251	145,000	967
447010-BD-3	Huntsman Int'l LLC Senior Notes 5.125% 11/15/22		12/23/2019	Citizens		533,466	500,000	2,705
447010-BE-1	Huntsman Int'l LLC Senior Notes 4.500% 05/01/29		02/27/2019	Various		3,711,915	3,750,000	0
447010-BE-1	Huntsman Int'l LLC Senior Notes 4.500% 05/01/29		12/23/2019	Citizens		1,334,375	1,250,000	8,125
451102-BT-3	Icahn Enterprises Senior Notes 6.250% 05/15/26		10/25/2019	Tax Free Exchange		600,000	600,000	0
451102-BU-0	Icahn Enterprises Senior Notes 4.750% 09/15/24		09/03/2019	Jefferies		1,600,000	1,600,000	0
451102-BX-4	Icahn Enterprises Senior Notes 5.250% 05/15/27		12/09/2019	Jefferies		180,000	180,000	0
457187-AB-8	Ingredion Inc. Senior Notes 3.200% 10/01/26		11/25/2019	The Hanover Ins. Group		2,029,877	2,000,000	9,600
46284V-AF-8	Iron Mountain Inc. Senior Notes 4.875% 09/15/29		09/04/2019	Barclays Capital		800,000	800,000	0
46591A-AZ-8	JPMDB Comm. Trust JPMDB2018C8A3 3.944% 06/15/51		02/12/2019	Bank of America		2,578,418	2,500,000	3,561
46647P-BF-2	JP Morgan Chase & Co. Senior Notes 2.301% 10/15/25		09/06/2019	JP Morgan		1,981,003	1,980,000	0
47232M-AE-2	Jefferies Fin LLC Notes 6.250% 06/03/26		05/22/2019	Jefferies		800,000	800,000	0
48203R-AM-6	Juniper Networks Inc Senior Notes 3.750% 08/15/29		08/19/2019	Barclays Capital		3,498,285	3,500,000	0
482480-AG-5	KLA Corporation Senior Notes 4.100% 03/15/29		07/26/2019	WFS		4,293,880	4,000,000	59,222
485170-BD-5	Kansas City Southern Senior Notes 2.875% 11/15/29		12/06/2019	Citigroup		2,406,480	2,400,000	4,217
49271V-AC-4	Keurig Dr Pepper Inc. Senior Notes 4.985% 05/25/38		06/05/2019	Tax Free Exchange		1,000,000	1,000,000	0
49326E-ED-1	KeyCorp Senior Notes 5.100% 03/24/21		12/23/2019	Citizens		2,077,291	2,000,000	25,217
49338L-AF-0	Keysight Technologies Senior Notes 3.000% 10/30/29		10/07/2019	Bank of America		2,697,678	2,700,000	0
49446R-AU-3	Kimco Realty Corp. Senior Notes 3.300% 02/01/25		08/22/2019	Various		179,617	175,000	1,972
494550-BC-9	Kinder Morgan Energy Partners Senior Notes 5.800% 03/01/21		12/23/2019	Citizens		2,082,916	2,000,000	36,089
497266-AC-0	Kirby Corp. Senior Notes 4.200% 03/01/28		12/17/2019	The Hanover Casualty Company		52,915	50,000	618
500605-AH-3	Koppers Inc. Senior Notes 6.000% 02/15/25		06/17/2019	Wells Fargo		757,000	800,000	16,533
501044-DJ-7	Kroger Co. Senior Notes 3.700% 08/01/27		12/17/2019	Various		417,089	400,000	5,632
50540R-AW-2	Laboratory Corp. of America Senior Notes 2.950% 12/01/29		11/18/2019	Bank of America		4,488,345	4,500,000	0
512807-AU-2	Lam Research Corp Senior Notes 4.000% 03/15/29		05/21/2019	Robert W. Baird		4,086,720	4,000,000	35,111
521865-AX-3	Lear Corp. Senior Notes 5.250% 01/15/25		12/23/2019	Citizens		514,055	500,000	11,521
534187-BJ-7	Lincoln National Corp. Senior Notes 3.050% 01/15/30		09/13/2019	Various		2,782,872	2,800,000	1,898
539830-BH-1	Lockheed Martin Corp. Senior Notes 3.550% 01/15/26		12/17/2019	Various		427,806	400,000	5,996
55336V-BF-6	MPLX LP Senior Notes 5.200% 12/01/47		09/23/2019	Tax Free Exchange		494,022	500,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55354G-AH-3	MSCI Inc. Senior Notes 4.000% 11/15/29		11/18/2019	JP Morgan		180,000	180,000	260
571900-BB-4	Marriott International Senior Notes 3.600% 04/15/24		03/06/2019	WFS		995,160	1,000,000	0
571903-AK-9	Marriott Int'l Inc. Senior Notes 3.250% 09/15/22		12/23/2019	The Hanover Ins. Group		3,078,159	3,000,000	26,542
571903-AW-3	Marriott Int'l Inc. Senior Notes 3.750% 03/15/25		06/19/2019	Citizens of Ohio		103,299	100,000	979
574754-AM-9	Mashantucket Western Pequot Tr Secured Notes 6.500% 07/01/36		09/30/2019	Direct		0	60,285	0
595112-BL-6	Micron Technology Inc. Senior Notes 4.640% 02/06/24		02/04/2019	Morgan Stanley		500,000	500,000	0
595112-BP-7	Micron Technology Inc. Senior Notes 4.185% 02/15/27		07/10/2019	Various		4,010,360	4,000,000	0
595112-BQ-5	Micron Technology Inc. Senior Notes 4.663% 02/15/30		07/10/2019	JP Morgan		3,999,760	4,000,000	0
59833C-AA-0	Midwest Connector Capital Senior Notes 3.900% 04/01/24		03/07/2019	Various		2,246,888	2,250,000	0
59833C-AB-8	Midwest Connector Capital Senior Notes 3.625% 04/01/22		03/07/2019	Various		1,876,031	1,875,000	0
61744Y-AP-3	Morgan Stanley Senior Notes 3.772% 01/24/29		08/23/2019	Goldman Sachs		91,739	85,000	294
62886E-AJ-7	NCR Corp. Senior Notes 5.000% 07/15/22		07/10/2019	Wells Fargo		1,662,375	1,650,000	40,563
62886E-AU-2	NCR Corp. Senior Notes 5.750% 09/01/27		08/07/2019	Wells Fargo		700,000	700,000	0
62886E-AV-0	NCR Corp. Senior Notes 6.125% 09/01/29		08/07/2019	Wells Fargo		800,000	800,000	0
629377-CH-3	NRG Energy Inc. Senior Notes 5.250% 06/15/29		05/07/2019	JP Morgan		175,000	175,000	0
63934E-AT-5	Navistar Int'l Corp. Senior Notes 6.625% 11/01/25		08/23/2019	Citigroup		810,000	800,000	17,078
64110L-AN-6	Netflix Inc. Senior Notes 4.375% 11/15/26		04/17/2019	JP Morgan		591,000	600,000	11,448
64110L-AS-5	Netflix Inc. Senior Notes 4.875% 04/15/28		04/18/2019	Morgan Stanley		713,700	720,000	780
65364U-AB-2	Niagara Mohawk Power Senior Notes 2.721% 11/28/22		06/19/2019	Campmed Casualty & Indemnity		50,415	50,000	79
65473P-AF-2	Nisource Inc. Senior Notes 3.650% 06/15/23		01/30/2019	Tax Free Exchange		998,715	1,000,000	0
65473P-AH-8	Nisource Inc. Senior Notes 2.950% 09/01/29		08/07/2019	Credit Suisse		3,993,040	4,000,000	0
666807-BM-3	Northrop Grumman Corp. Senior Notes 2.930% 01/15/25		08/16/2019	Various		210,598	205,000	431
666807-BN-1	Northrop Grumman Corp. Senior Notes 3.250% 01/15/28		06/19/2019	Various		405,199	400,000	5,561
66775V-AB-1	Northwest Pipeline LLC Senior Notes 4.000% 04/01/27		12/17/2019	The Hanover Casualty Company		52,948	50,000	422
680665-AK-2	Olin Corp. Senior Notes 5.000% 02/01/30		12/05/2019	Goldman Sachs		1,606,000	1,600,000	28,444
68233J-AR-5	Oncor Electric Del. Co. LLC Senior Notes 4.100% 06/01/22		12/23/2019	Citizens		1,044,506	1,000,000	2,506
682680-AX-1	Oneok Inc. Senior Notes 2.750% 09/01/24		08/12/2019	JP Morgan		998,070	1,000,000	0
682680-AY-9	Oneok Inc. Senior Notes 3.400% 09/01/29		08/13/2019	Robert W. Baird		198,516	200,000	0
693506-BP-1	PPG Industries Inc. Senior Notes 3.750% 03/15/28		05/15/2019	Raymond James Morgan Keegan		2,299,725	2,250,000	14,531
69352P-AE-3	PPL Capital Funding Inc. Senior Notes 3.500% 12/01/22		12/23/2019	The Hanover Ins. Group		2,908,343	2,815,000	6,021
69371R-Q2-5	Paccar Financial Corp. Senior Notes 2.150% 08/15/24		08/08/2019	Mitsubishi UFJ Securities		2,793,812	2,800,000	0
695156-AU-3	Packaging Corp. of America Senior Notes 3.000% 12/15/29		12/02/2019	Various		4,399,783	4,380,000	4,745
700677-AR-8	Park-Ohio Industries Inc. Senior Notes 6.625% 04/15/27		08/14/2019	BB&T		1,044,750	1,050,000	18,522
701094-AN-4	Parker Hannifin Corp. Senior Notes 3.250% 06/14/29		06/05/2019	Barclays Capital		1,395,618	1,400,000	0
703343-AC-7	Patrick Industries Inc. Senior Notes 7.500% 10/15/27		09/12/2019	Wells Fargo		360,000	360,000	0
70450Y-AE-3	PayPal Holdings Inc. Senior Notes 2.850% 10/01/29		09/19/2019	Various		4,001,592	4,000,000	0
708696-BZ-1	Pennsylvania Electric Co. Senior Notes 3.600% 06/01/29		05/28/2019	Barclays Capital		2,395,416	2,400,000	0
709599-AZ-7	Penske Truck Leasing Co. Senior Notes 3.950% 03/10/25		12/17/2019	The Hanover Casualty Company		52,859	50,000	532
709599-BH-6	Penske Truck Leasing Co. Senior Notes 3.350% 11/01/29		09/24/2019	Citigroup		2,100,252	2,100,000	1,759
718549-AB-4	Phillips 66 Partners LP Senior Notes 3.605% 02/15/25		03/27/2019	JP Morgan		1,400,650	1,395,000	6,147
718549-AD-0	Phillips 66 Partners LP Senior Notes 3.550% 10/01/26		05/13/2019	JP Morgan		1,752,035	1,770,000	7,680
718549-AH-1	Phillips 66 Partners LP Senior Notes 3.150% 12/15/29		09/03/2019	Royal Bank of Canada		598,686	600,000	0
720186-AL-9	Piedmont Natural Gas Co. Senior Notes 3.500% 06/01/29		05/21/2019	Credit Suisse		2,244,330	2,250,000	0
72650R-BM-3	Plains All-America Pipeline Senior Notes 3.550% 12/15/29		09/09/2019	Citigroup		998,010	1,000,000	0
72925P-AC-9	Plum Creek Timber Senior Notes 4.700% 03/15/21		06/19/2019	Citizens of Ohio		154,529	150,000	1,841
737446-AP-9	Post Holdings, Inc. Senior Notes 5.500% 12/15/29		06/27/2019	Morgan Stanley		805,000	800,000	0
743820-AA-0	Providence St Joseph Health Notes 2.532% 10/01/29		09/24/2019	Goldman Sachs		3,204,500	3,200,000	0
74460D-AD-1	Public Storage Senior Notes 3.385% 05/01/29		04/10/2019	WFS		1,999,960	2,000,000	0
74460D-AD-1	Public Storage Senior Notes 3.385% 05/01/29		06/19/2019	Hanover New Jersey		155,246	150,000	945
747525-AF-0	Qualcomm Inc. Senior Notes 3.450% 05/20/25		12/17/2019	Mass Bay		263,889	250,000	647
74834L-BB-5	Quest Diagnostic Inc. Senior Notes 2.950% 06/30/30		12/12/2019	Various		3,191,832	3,200,000	0
75281A-BA-6	Range Resources Corp. Senior Notes 5.000% 03/15/23		06/28/2019	Barclays Capital		569,250	600,000	8,917
754730-AE-9	Raymond James Financial Senior Notes 3.625% 09/15/26		12/23/2019	Citizens		2,103,107	1,990,000	19,637
75524R-AA-7	Citizens Financial Group Notes 4.150% 09/28/22		11/25/2019	The Hanover Ins. Group		1,409,653	1,358,000	8,923
756109-AW-4	Realty Income Corp. Senior Notes 3.250% 06/15/29		06/12/2019	Citigroup		2,980,770	3,000,000	0
7591EP-AP-5	Regions Financial Corp. Senior Notes 3.800% 08/14/23		12/17/2019	Mass Bay		316,263	300,000	3,895
776743-AG-1	Roper Technologies Inc. Senior Notes 2.950% 09/15/29		08/19/2019	Bank of America		1,496,745	1,500,000	0
776743-AH-9	Roper Technologies Inc. Senior Notes 2.350% 09/15/24		08/30/2019	Various		1,982,871	1,980,000	517
78403D-AL-4	SBA Tower Trust Secured Notes 3.168% 04/11/22		11/25/2019	The Hanover Ins. Group		2,528,509	2,500,000	2,200
78466C-AC-0	SS&C Technologies Inc. Senior Notes 5.500% 09/30/27		03/22/2019	Various		2,522,700	2,520,000	0
806851-AK-7	Schlumberger Hldgs Senior Notes 3.900% 05/17/28		12/17/2019	The Hanover Casualty Company		54,094	51,000	166
806851-AK-7	Schlumberger Hldgs Senior Notes 3.900% 05/17/28		04/11/2019	Taxable Exchange		3,015,369	3,051,000	0
810186-AQ-9	Scotts Miracle-Gro Co. Senior Notes 4.500% 10/15/29		10/15/2019	Various		1,401,000	1,400,000	0
81211K-AY-6	Sealed Air Corp. Senior Notes 4.000% 12/01/27		11/12/2019	JP Morgan		180,000	180,000	0
817565-CE-2	Service Corp. Int'l Senior Notes 5.125% 06/01/29		05/07/2019	Wells Fargo		375,000	375,000	0

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832696-AH-1	JM Smucker Co. Senior Notes 3.000% 03/15/22		12/23/2019	The Hanover Ins. Group		2,616,350	2,574,000	21,021
845467-AL-3	Southwest Energy Co. Senior Notes 6.200% 01/23/25		06/28/2019	Goldman Sachs		550,500	600,000	16,430
85172F-AP-4	Springleaf Finance Corp. Senior Notes 6.125% 03/15/24		02/20/2019	Barclays Capital		1,200,000	1,200,000	0
85172F-AR-0	Springleaf Finance Corp. Senior Notes 5.375% 11/15/29		11/08/2019	Goldman Sachs		525,850	520,000	466
857477-AG-8	State Street Corp. Senior Notes 4.375% 03/07/21		12/23/2019	Citizens		2,060,410	2,000,000	25,764
857477-BC-6	State Street Corp. Senior Notes 3.776% 12/03/24		06/19/2019	Campmed Casualty & Indemnity		104,826	100,000	168
87236Y-AJ-7	TD Ameritrade Holding Co. Senior Notes 2.750% 10/01/29		08/13/2019	JP Morgan		998,880	1,000,000	0
87422V-AA-6	Talen Energy Supply LLC Senior Notes 6.500% 06/01/25		10/29/2019	Royal Bank of Canada		1,090,800	1,440,000	39,000
87612E-BH-8	Target Corp. Senior Notes 3.375% 04/15/29		03/18/2019	Barclays Capital		3,999,600	4,000,000	0
88033G-CY-4	Tenet Healthcare Corp. Notes 4.875% 01/01/26		08/14/2019	Various		1,899,688	1,900,000	0
88033G-DA-5	Tenet Healthcare Corp. Notes 5.125% 11/01/27		08/12/2019	Barclays Capital		800,000	800,000	0
882384-AD-2	Texas Eastern Transmission Senior Notes 3.500% 01/15/28		06/12/2019	Key Capital Markets		2,001,580	2,000,000	28,972
883203-BW-0	Textron Inc. Senior Notes 4.000% 03/15/26		04/30/2019	USBANCORP		498,301	490,000	2,559
893647-BE-6	Transdigm Inc. Notes 6.250% 03/15/26		01/30/2019	Morgan Stanley		200,000	200,000	0
893647-BJ-5	Transdigm Inc. Senior Notes 5.500% 11/15/27		10/29/2019	Morgan Stanley		1,540,000	1,540,000	0
89566E-AG-3	TriState Gen & Trans Assn. Secured Notes 3.700% 11/01/24		06/19/2019	Citizens of Ohio		103,372	100,000	493
897051-AA-6	Tronox Inc. Senior Notes 6.500% 04/15/26		10/18/2019	Various		1,329,400	1,400,000	16,199
90184L-AG-7	Twitter Inc. Senior Notes 3.875% 12/15/27		12/11/2019	Various		1,080,900	1,080,000	310
902494-BJ-1	Tyson Foods Inc. Senior Notes 4.000% 03/01/26		02/14/2019	Various		1,997,845	2,000,000	0
902494-BK-8	Tyson Foods Inc. Senior Notes 4.350% 03/01/29		05/13/2019	Various		5,152,900	5,000,000	31,175
902494-BK-8	Tyson Foods Inc. Senior Notes 4.350% 03/01/29		12/23/2019	Citizens		1,132,389	1,000,000	13,533
907818-DV-7	Union Pacific Corp. Senior Notes 3.750% 03/15/24		12/23/2019	The Hanover Ins. Group		2,116,609	2,000,000	20,417
907818-FB-9	Union Pacific Corp. Senior Notes 3.700% 03/01/29		02/21/2019	Various		3,493,890	3,500,000	925
907818-FB-9	Union Pacific Corp. Senior Notes 3.700% 03/01/29		12/17/2019	Various		324,037	300,000	3,412
91324P-DS-8	UnitedHealth Group Inc. Senior Notes 2.875% 08/15/29		07/24/2019	Various		4,004,184	4,000,000	128
91324P-DT-6	UnitedHealth Group Inc. Senior Notes 3.500% 08/15/39		07/24/2019	Various		3,977,248	4,000,000	156
91831A-AC-5	Bausch Health Cos. Inc. Senior Notes 6.125% 04/15/25		05/14/2019	Various		1,600,000	1,600,000	8,031
91913Y-AW-0	Valero Energy Corp. Senior Notes 4.000% 04/01/29		03/21/2019	Citigroup		3,969,320	4,000,000	0
92277G-AU-1	Ventas Realty LP Senior Notes 3.000% 01/15/30		12/20/2019	Various		3,173,346	3,200,000	22,550
92343V-BJ-2	Verizon Comm. Inc. Senior Notes 2.450% 11/01/22		12/23/2019	Citizens		506,061	500,000	1,760
92343V-BR-4	Verizon Comm. Inc. Senior Notes 5.150% 09/15/23		12/17/2019	The Hanover Casualty Company		55,419	50,000	658
92343V-DY-7	Verizon Comm. Inc. Senior Notes 4.125% 03/16/27		12/23/2019	Citizens		1,662,262	1,500,000	16,672
92343V-EU-4	Verizon Comm. Inc. Senior Notes 4.016% 12/03/29		09/12/2019	Tax Free Exchange		3,051,111	3,057,000	0
927804-GB-4	Virginia Electric & Power Co. Senior Notes 2.875% 07/15/29		07/08/2019	Bank of America		5,606,182	5,600,000	0
92940P-AE-4	WRKCO Inc. Senior Notes 3.900% 06/01/28		05/16/2019	Bank of America		2,249,460	2,250,000	0
931427-AQ-1	Walgreens Boots Alliance Senior Notes 3.450% 06/01/26		06/19/2019	Various		300,312	300,000	518
941053-AJ-9	Waste Connections Inc. Senior Notes 3.500% 05/01/29		04/09/2019	Bank of America		4,986,900	5,000,000	0
949746-SH-5	Wells Fargo & Company Senior Notes 3.000% 10/23/26		08/23/2019	Goldman Sachs		190,442	184,000	1,901
95000L-AY-9	Wells Fargo Comm. Mtg Trust WFCM2016C33A3 3.162% 03/15/59		02/14/2019	Bank of America		4,450,600	4,500,000	7,115
95000U-2C-6	Wells Fargo & Company Senior Notes 3.750% 01/24/24		12/23/2019	The Hanover Ins. Group		3,166,804	3,000,000	46,563
96145D-AD-7	Westrock Co. Senior Notes 3.375% 09/15/27		12/10/2019	Pierpont Securities		1,232,892	1,200,000	9,788
966387-AP-7	Whiting Petroleum Corp. Senior Notes 6.250% 04/01/23		07/17/2019	Morgan Stanley		982,500	1,000,000	18,750
96949L-AD-7	Williams Partners LP Senior Notes 3.750% 06/15/27		08/16/2019	JP Morgan		181,746	175,000	1,185
970648-AJ-0	Willis North America Inc. Senior Notes 2.950% 09/15/29		09/03/2019	Various		1,799,494	1,800,000	0
976657-AL-0	Wisconsin Energy Corp. Senior Notes 3.550% 06/15/25		06/19/2019	Citizens of Ohio		104,396	100,000	39
988498-AL-5	YUM! Brands Inc. Senior Notes 4.750% 01/15/30		09/04/2019	Wells Fargo		800,000	800,000	0
064159-MK-9	Bank of Nova Scotia Senior Notes 3.400% 02/11/24	A	02/06/2019	Scotia Capital Markets		4,995,450	5,000,000	0
136069-VY-4	Canadian Imperial Bank Senior Notes 2.353% 10/05/20	A	01/04/2019	Royal Bank of Canada		1,568,590	1,575,000	136
136385-AT-8	Canadian Natural Resources Ltd Senior Notes 3.800% 04/15/24	A	12/23/2019	Citizens		1,054,828	1,000,000	7,178
13645R-AY-0	Canadian Pacific Railway Co. Senior Notes 4.000% 06/01/28	A	12/17/2019	Various		437,530	400,000	733
349553-AM-9	Fortis Inc. Senior Notes 3.055% 10/04/26	A	06/19/2019	Verlan Fire		196,391	200,000	1,273
67077M-AJ-7	Nutrien Ltd Senior Notes 3.150% 10/01/22	A	12/23/2019	The Hanover Ins. Group		3,062,055	3,000,000	21,525
67077M-AT-5	Nutrien Ltd Senior Notes 4.200% 04/01/29	A	03/19/2019	Morgan Stanley		373,789	375,000	0
68245X-AC-3	New Red Finance Inc. Notes 4.250% 05/15/24	A	04/17/2019	Jefferies		597,000	600,000	6,871
68245X-AJ-8	New Red Finance Inc. Notes 4.375% 01/15/28	A	12/10/2019	Various		806,200	800,000	1,733
89114Q-BD-9	Toronto-Dominion Bank Senior Notes 2.824% 12/14/20	A	01/04/2019	Royal Bank of Canada		1,789,094	1,775,000	4,570
034863-AP-5	Anglo American Capital Senior Notes 4.875% 05/14/25	D	12/23/2019	Citizens		1,096,440	1,000,000	5,281
03835V-AD-8	APTIV PLC Senior Notes 4.250% 01/15/26	D	12/23/2019	Citizens		2,152,782	2,000,000	37,306
03969A-AP-5	Ardagh Packaging Finance PLC Senior Notes 5.250% 08/15/27	D	07/30/2019	Citigroup		1,608,000	1,600,000	0
05252A-BK-6	Australia & NZ Bank Senior Notes 4.875% 01/12/21	D	12/23/2019	Citizens		2,059,292	2,000,000	43,604
09659W-2C-7	BNP Paribas Senior Notes 3.500% 11/16/27	D	12/23/2019	Citizens		1,149,420	1,100,000	3,957
11102A-AE-1	British Telecom PLC Senior Notes 3.250% 11/08/29	D	11/05/2019	Mizuho		9,914,800	10,000,000	0
12594K-AB-8	CNH Industrial Senior Notes 3.850% 11/15/27	D	06/28/2019	JP Morgan		1,999,220	2,000,000	10,053
225401-AM-0	Credit Suisse Group AG Senior Notes 2.593% 09/11/25	D	09/04/2019	Credit Suisse		500,000	500,000	0
235825-AF-3	Dana Financing LUX Senior Notes 5.375% 11/15/27	C	11/05/2019	Citigroup		180,000	180,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30217A-AC-7	Experian Finance PLC Senior Notes 2.750% 03/08/30	D	12/03/2019	JP Morgan		3,958,800	4,000,000	0
30251G-BA-4	FMG Resources Senior Notes 4.500% 09/15/27	D	09/06/2019	Morgan Stanley		718,200	720,000	0
456873-AD-0	Ingersoll-Rand PLC Senior Notes 3.800% 03/21/29	D	05/13/2019	Various		5,035,000	5,000,000	15,675
539439-AQ-2	Lloyds Banking Group PLC Senior Notes 3.574% 11/07/28	D	12/17/2019	Mass Bay		209,128	200,000	794
65120F-AA-2	Newcrest Fin. Prop. Ltd Notes 4.450% 11/15/21	D	12/23/2019	Citizens		1,035,684	1,000,000	4,697
65410C-AC-4	Nielsen Co. Senior Notes 5.000% 02/01/25	D	08/21/2019	Goldman Sachs		244,063	250,000	764
69832A-AC-0	Panasonic Corp. Senior Notes 3.113% 07/19/29	D	07/10/2019	Various		4,014,400	4,000,000	0
714264-AM-0	Pernod-Ricard SA Senior Notes 3.250% 06/08/26	D	06/19/2019	Hanover New Jersey		254,411	250,000	248
785712-AG-5	Sable Int'l Fin. Ltd Notes 5.750% 09/07/27	D	04/02/2019	Citigroup		793,560	800,000	0
874060-AT-3	Takeda Pharmaceutical Senior Notes 4.400% 11/26/23	D	12/17/2019	Tax Free Exchange		1,799,420	1,800,000	0
89152U-AF-9	Total Capital SA Notes 4.125% 01/28/21	D	12/23/2019	Citizens		1,022,308	1,000,000	16,615
89705P-AA-3	Tronox Finance PLC Senior Notes 5.750% 10/01/25	D	10/17/2019	Citigroup		564,000	600,000	1,917
961214-DC-4	Westpac Banking Corp. Senior Notes 2.700% 08/19/26	D	12/23/2019	Citizens		2,024,117	2,000,000	18,600
984851-AD-7	Yara International Asa Senior Notes 3.800% 06/06/26	D	11/25/2019	The Hanover Ins. Group		1,282,824	1,250,000	22,299
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						584,092,853	579,152,004	2,170,997
8399997. Total - Bonds - Part 3						998,781,301	988,642,151	2,831,351
8399998. Total - Bonds - Part 5						111,752,322	110,865,626	116,220
8399999. Total - Bonds						1,110,533,623	1,099,507,777	2,947,571
68373@-11-2	Openly Inc. Preferred Stock		05/15/2019	Direct	789,639.000	999,999	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						999,999	XXX	0
8999997. Total - Preferred Stocks - Part 3						999,999	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						999,999	XXX	0
037833-10-0	Apple Inc. Common Stock		01/03/2019	Fidelity Capital Markets	1,680.000	240,239		0
064058-10-0	Bank of New York Mellon Common Stock		07/16/2019	Fidelity Capital Markets	37,194.000	1,750,256		0
09247X-10-1	Blackrock Inc. Common Stock		09/03/2019	Fidelity Capital Markets	4,000.000	1,639,267		0
15189T-10-7	CenterPoint Energy Inc. Common Stock		10/15/2019	Fidelity Capital Markets	15,000.000	418,108		0
17275R-10-2	Cisco Systems Inc. Common Stock		11/14/2019	Fidelity Capital Markets	5,200.000	232,936		0
174610-10-5	Citizens Financial Group Common Stock		04/24/2019	Fidelity Capital Markets	6,800.000	244,099		0
191216-10-0	Coca Cola Co. Common Stock		02/15/2019	Fidelity Capital Markets	5,600.000	254,234		0
20030N-10-1	Comcast Corp. Common Stock		12/11/2019	Fidelity Capital Markets	29,400.000	1,283,489		0
22052L-10-4	Corteva Inc. Common Stock		06/01/2019	Spin Off	19,933.000	446,617		0
260557-10-3	Dow Inc. Common Stock		04/01/2019	Spin Off	19,933.000	933,147		0
277432-10-0	Eastman Chemical Co. Common Stock		08/29/2019	Fidelity Capital Markets	31,120.000	2,276,845		0
30161N-10-1	Exelon Corp. Common Stock		11/06/2019	Fidelity Capital Markets	20,480.000	924,548		0
30231G-10-2	Exxon Mobil Corp. Common Stock		01/11/2019	Fidelity Capital Markets	3,360.000	240,271		0
37045V-10-0	General Motors Co. Common Stock		09/03/2019	Fidelity Capital Markets	10,442.000	383,595		0
418056-10-7	Hasbro Inc. Common Stock		11/08/2019	Fidelity Capital Markets	5,200.000	468,631		0
437076-10-2	Home Depot Inc. Common Stock		12/11/2019	Fidelity Capital Markets	8,480.000	1,854,773		0
446150-10-4	Huntington Bancshares Common Stock		05/13/2019	Fidelity Capital Markets	15,000.000	196,145		0
447011-10-7	Huntsman Corp. Common Stock		05/29/2019	Fidelity Capital Markets	89,840.000	1,888,949		0
460146-10-3	International Paper Co. Common Stock		01/09/2019	Fidelity Capital Markets	5,680.000	238,602		0
46625H-10-0	JP Morgan Chase & Co. Common Stock		03/26/2019	Fidelity Capital Markets	2,400.000	239,063		0
500255-10-4	Kohl's Corp. Common Stock		12/04/2019	Fidelity Capital Markets	52,800.000	2,581,383		0
56585A-10-2	Marathon Petroleum Corp. Common Stock		03/13/2019	Fidelity Capital Markets	4,000.000	237,796		0
580135-10-1	McDonald's Corp. Common Stock		11/25/2019	Fidelity Capital Markets	4,200.000	808,392		0
646025-10-6	New Jersey Resources Corp. Common Stock		12/09/2019	Fidelity Capital Markets	36,300.000	1,545,210		0
65473P-10-5	Nisource Inc. Common Stock		11/20/2019	Fidelity Capital Markets	9,000.000	234,090		0
665859-10-4	Northern Trust Corp. Common Stock		08/05/2019	Fidelity Capital Markets	20,600.000	1,829,410		0
670346-10-5	Nucor Corp. Common Stock		03/26/2019	Fidelity Capital Markets	12,000.000	688,312		0
717081-10-3	Pfizer Inc. Common Stock		08/12/2019	Fidelity Capital Markets	12,000.000	447,344		0
718546-10-4	Phillips 66 Common Stock		05/16/2019	Fidelity Capital Markets	26,791.000	2,428,533		0
7591EP-10-0	Regions Financial Corp. Common Stock		05/23/2019	Fidelity Capital Markets	98,206.000	1,439,560		0
808524-79-7	Schwab US Dividend ETF		08/14/2019	Fidelity Capital Markets	5,800.000	297,018		0
838518-10-8	South Jersey Industries Common Stock		12/23/2019	Fidelity Capital Markets	14,400.000	465,531		0
857477-10-3	State Street Corp. Common Stock		06/24/2019	Fidelity Capital Markets	43,920.000	2,697,082		0
89832Q-10-9	Truist Financial Corp. Common Stock		12/09/2019	Tax Free Exchange	69,865.000	2,393,899		0
911312-10-6	United Parcel Service Common Stock		05/16/2019	Fidelity Capital Markets	25,840.000	2,628,601		0
921943-85-8	Vanguard FTSE Dev. Market ETF		08/14/2019	Fidelity Capital Markets	15,000.000	591,150		0
921946-40-6	Vanguard High DVD Yield ETF		12/19/2019	Fidelity Capital Markets	22,400.000	2,098,252		0
922908-76-9	Vanguard Total Stock Market Index ETF		08/15/2019	Fidelity Capital Markets	2,920.000	422,652		0
96145D-10-5	Westrock Co. Common Stock		11/20/2019	Fidelity Capital Markets	16,960.000	675,214		0
969457-10-0	Williams Companies Inc. Common Stock		11/06/2019	Fidelity Capital Markets	40,000.000	1,019,401		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67077M-10-8	Nutrien Ltd Common Stock	A	12/23/2019	Fidelity Capital Markets	46,800.000	2,208,366		0
76131D-10-3	Restaurant Brands Int'l Inc. Common Stock	A	12/23/2019	Fidelity Capital Markets	36,707.000	2,412,669		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						46,303,679	XXX	0
31338#-11-2	FHLB Boston Class B		11/08/2019	Direct	17,681.000	1,768,100		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,768,100	XXX	0
00959#-10-7	AIX Inc. Common Stock		11/06/2019	Direct	100.000	121,218		0
01976#-10-4	Allmerica Fin. Benefit Ins. Co.		12/17/2019	Direct	0.000	3,000,000		0
17474@-10-9	Citizens Ins. Co. of the Midwest		12/17/2019	Direct	0.000	12,000,000		0
41070*-10-9	Hanover American Ins. Co.		12/17/2019	Direct	0.000	1,000,000		0
66977#-10-6	Nova Casualty Co.		11/06/2019	Direct	14,000.000	96,942,897		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						113,064,115	XXX	0
9799997. Total - Common Stocks - Part 3						161,135,894	XXX	0
9799998. Total - Common Stocks - Part 5						20,836,076	XXX	0
9799999. Total - Common Stocks						181,971,970	XXX	0
9899999. Total - Preferred and Common Stocks						182,971,969	XXX	0
9999999 - Totals						1,293,505,592	XXX	2,947,571

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179T-4R-3	Ginnie Mae G2MA5332 5.000% 07/20/48		02/13/2019	INTL FCStone		1,779,497	1,704,907	1,795,347	1,790,099	0	(429)	0	(429)	0	1,789,671	0	(10,174)	(10,174)	18,943	07/20/2048
36179T-4R-3	Ginnie Mae G2MA5332 5.000% 07/20/48		02/01/2019	Paydown		33,807	33,807	35,600	35,496	0	(1,689)	0	(1,689)	0	33,807	0	0	0	234	07/20/2048
36202E-T2-5	Ginnie Mae G24169 5.500% 06/20/38		12/01/2019	Paydown		52,825	52,825	58,702	60,103	0	(7,279)	0	(7,279)	0	52,825	0	0	0	1,667	06/20/2038
3620AR-3K-5	Ginnie Mae GN738002 4.000% 02/15/41		12/01/2019	Paydown		199,985	199,985	212,484	213,166	0	(13,181)	0	(13,181)	0	199,985	0	0	0	4,195	02/15/2041
3622A2-CH-3	Ginnie Mae GN783672 3.000% 10/15/42		12/01/2019	Paydown		212,101	212,101	221,778	222,400	0	(10,299)	0	(10,299)	0	212,101	0	0	0	3,608	10/15/2042
36241K-ZW-1	Ginnie Mae GN782557 5.000% 01/15/39		12/01/2019	Paydown		16,634	16,634	18,121	18,619	0	(1,985)	0	(1,985)	0	16,634	0	0	0	462	01/15/2039
36296U-SX-9	Ginnie Mae GN701734 4.500% 03/15/39		12/01/2019	Paydown		36,510	36,510	37,345	37,661	0	(1,151)	0	(1,151)	0	36,510	0	0	0	1,034	03/15/2039
38377L-LN-6	Ginnie Mae GNR2010116GW 3.000% 12/20/39		12/01/2019	Paydown		103,622	103,622	104,658	104,550	0	(929)	0	(929)	0	103,622	0	0	0	1,798	12/20/2039
38377T-GQ-8	Ginnie Mae GNR201111PC 2.000% 04/20/40		12/01/2019	Paydown		42,786	42,786	43,535	43,341	0	(555)	0	(555)	0	42,786	0	0	0	487	04/20/2040
38377T-MF-5	Ginnie Mae GNR20113JC 2.500% 07/20/40		12/01/2019	Paydown		149,456	149,456	146,093	146,025	0	3,430	0	3,430	0	149,456	0	0	0	2,122	07/20/2040
38378F-GE-4	Ginnie Mae GNR20139PT 3.000% 01/20/43		12/01/2019	Paydown		36,467	36,467	38,233	38,900	0	(2,434)	0	(2,434)	0	36,467	0	0	0	626	01/20/2043
38378V-2P-9	Ginnie Mae GNR2013117B 3.000% 10/20/40		12/01/2019	Paydown		62,322	62,322	59,870	60,939	0	1,386	0	1,386	0	62,322	0	0	0	1,841	10/20/2040
38380Y-R4-9	Ginnie Mae GNR2018122HA 3.500% 05/20/45		12/01/2019	Paydown		591,430	591,430	589,859	589,884	0	1,546	0	1,546	0	591,430	0	0	0	13,882	05/20/2045
912828-3P-3	U.S. Treasury Notes 2.250% 12/31/24		12/17/2019	Citizens of Midwest		5,018,291	4,900,000	4,828,414	4,837,675	0	9,362	0	9,362	0	4,847,037	0	171,254	171,254	106,056	12/31/2024
912828-3W-8	U.S. Treasury Notes 2.750% 02/15/28		08/30/2019	Goldman Sachs		1,099,414	1,000,000	994,898	995,225	0	313	0	313	0	995,537	0	103,877	103,877	28,920	02/15/2028
912828-4V-9	U.S. Treasury Notes 2.875% 08/15/28		08/02/2019	Morgan Stanley		1,210,472	1,115,000	1,083,510	1,083,924	0	1,670	0	1,670	0	1,085,595	0	124,877	124,877	31,171	08/15/2028
912828-SH-4	U.S. Treasury Notes 1.375% 02/28/19		02/28/2019	Maturity		50,000	50,000	49,340	49,984	0	16	0	16	0	50,000	0	0	0	344	02/28/2019
912828-U8-1	U.S. Treasury Notes 2.000% 12/31/21		11/13/2019	Goldman Sachs		151,090	150,000	150,943	150,580	0	(163)	0	(163)	0	150,415	0	675	675	2,609	12/31/2021
912828-V2-3	U.S. Treasury Notes 2.250% 12/31/23		11/13/2019	Goldman Sachs		51,146	50,000	50,250	50,182	0	(31)	0	(31)	0	50,151	0	995	995	978	12/31/2023
912828-VB-3	U.S. Treasury Notes 1.750% 05/15/23		12/17/2019	Various		2,404,032	2,400,000	2,238,010	2,323,400	0	16,081	0	16,081	0	2,339,481	0	64,551	64,551	45,692	05/15/2023
912828-W5-5	U.S. Treasury Notes 1.875% 02/28/22		12/11/2019	Citigroup		100,453	100,000	99,355	99,581	0	122	0	122	0	99,703	0	750	750	2,400	02/28/2022
912828-WW-6	U.S. Treasury Notes 1.625% 07/31/19		07/15/2019	Various		149,898	150,000	148,758	149,850	0	126	0	126	0	149,976	0	(78)	(78)	2,213	07/31/2019
0599999. Subtotal - Bonds - U.S. Governments						13,552,238	13,157,852	13,005,103	13,101,584	0	(6,073)	0	(6,073)	0	13,095,511	0	456,727	456,727	271,282	XXX
56052A-WD-4	Maine State Taxable - G.O. 3.842% 06/01/19		01/08/2019	Various		2,726,485	2,715,000	2,776,319	2,720,994	0	(278)	0	(278)	0	2,720,715	0	5,769	5,769	10,721	06/01/2019
574192-5B-2	Maryland State Taxable - G.O. 4.200% 03/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		1,032,500	1,000,000	1,168,710	1,047,083	0	(8,607)	0	(8,607)	0	1,038,477	0	(5,977)	(5,977)	31,150	03/01/2021
612103-RH-6	Montana State Taxable - G.O. 4.350% 08/01/26		12/17/2019	Allm Fin Benefit Ins Co		943,336	930,000	926,792	928,151	0	202	0	202	0	928,353	0	14,984	14,984	55,738	08/01/2026
68608K-NE-4	Oregon State Taxable - G.O. 5.742% 08/01/24		08/01/2019	Call 100.0000		10,000	10,000	12,206	11,581	0	(154)	0	(154)	0	11,426	0	(1,426)	(1,426)	574	08/01/2024
917542-QT-2	Utah State Taxable - G.O. 3.289% 07/01/20		01/08/2019	Various		4,738,399	4,700,000	4,721,833	4,705,392	0	(69)	0	(69)	0	4,705,324	0	33,075	33,075	80,297	07/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,450,720	9,355,000	9,605,860	9,413,201	0	(8,906)	0	(8,906)	0	9,404,295	0	46,425	46,425	178,480	XXX
05914F-EG-1	Baltimore Cnty MD Taxable - G.O. 5.550% 11/01/29		11/01/2019	Various		4,675,000	4,675,000	4,892,856	4,697,906	0	(30,712)	0	(30,712)	0	4,667,194	0	7,806	7,806	259,463	11/01/2029
084509-PP-7	Berks Cnty PA Taxable - G.O. 6.133% 11/15/29		11/15/2019	Various		3,000,000	3,000,000	3,090,070	3,021,433	0	(21,433)	0	(21,433)	0	3,000,000	0	0	0	183,990	11/15/2029
088365-DU-2	Bexar Cnty TX Hospital Taxable - G.O. 6.904% 02/15/39		03/25/2019	Call 100.0000		2,500,000	2,500,000	2,558,250	2,500,988	0	(988)	0	(988)	0	2,500,000	0	0	0	105,478	02/15/2039
088365-EB-3	Bexar Cnty TX Hospital Taxable - G.O. 6.804% 02/15/28		03/25/2019	Call 100.0000		2,600,000	2,600,000	2,647,580	2,600,806	0	(806)	0	(806)	0	2,600,000	0	0	0	108,108	02/15/2028
105007-LG-1	Brainerd MN ISD Taxable - G.O. 4.600% 02/01/20		02/01/2019	Call 100.0000		1,745,000	1,745,000	1,976,579	1,748,412	0	(3,412)	0	(3,412)	0	1,745,000	0	0	0	40,135	02/01/2020
118565-WE-6	Bucks Cnty PA Taxable - G.O. 1.704% 12/15/20		05/28/2019	OPUS Investment Mgmt. Inc.		1,604,769	1,625,000	1,625,000	1,625,000	0	0	0	0	0	1,625,000	0	(20,231)	(20,231)	12,537	12/15/2020
144879-V7-5	Carroll Cnty MD Taxable - G.O. 5.500% 11/01/28		11/20/2019	Various		3,890,000	3,890,000	4,054,650	3,912,227	0	(22,227)	0	(22,227)	0	3,890,000	0	0	0	225,242	11/01/2028
184540-3R-1	Clerar Creek TX ISD Taxable - G.O. 3.400% 02/15/22		12/17/2019	Allm Fin Benefit Ins Co		1,289,750	1,250,000	1,345,225	1,285,005	0	(10,474)	0	(10,474)	0	1,274,530	0	15,220	15,220	56,903	02/15/2022
194738-3Y-4	Collin Cnty TX Taxable - G.O. 6.300% 02/15/29		02/15/2019	Call 100.0000		2,000,000	2,000,000	2,277,200	2,005,835	0	(5,835)	0	(5,835)	0	2,000,000	0	0	0	63,000	02/15/2029
199492-AF-6	Columbus OH Taxable - G.O. 1.796% 08/15/19		05/28/2019	OPUS Investment Mgmt. Inc.		774,008	775,000	775,000	775,000	0	0	0	0	0	775,000	0	(992)	(992)	10,942	08/15/2019
220112-4E-3	City of Corpus Christi TX Taxable - G.O. 2.502% 03/01/22		05/28/2019	OPUS Investment Mgmt. Inc.		4,305,480	4,295,000	4,295,000	4,295,000	0	0	0	0	0	4,295,000	0	10,480	10,480	79,700	03/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
234667-JA-2	Dallas Cnty TX Hosp. Dist. Taxable - G.O. 6.171% 08/15/34		11/04/2019	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	489,137	08/15/2034
367298-WE-2	Gaston Cnty NC Taxable - G.O. 6.000% 02/01/28		02/01/2019	Call 100.0000		2,000,000	2,000,000	2,028,720	2,000,326	0	(326)	0	(326)	0	2,000,000	0	0	0	60,000	02/01/2028
425506-Y6-3	Hennepin Cnty MN Taxable - G.O. 5.200% 12/01/27		12/02/2019	Call 100.0000		3,400,000	3,400,000	3,775,054	3,454,741	0	(54,741)	0	(54,741)	0	3,400,000	0	0	0	177,291	12/01/2027
461225-CU-6	Inver Grove Heights MN ISD Taxable - G.O. 6.700% 02/01/27		02/01/2019	Various		1,100,000	1,100,000	1,273,624	1,102,640	0	(2,640)	0	(2,640)	0	1,100,000	0	0	0	36,850	02/01/2027
561076-F8-8	Malden MA Taxable - G.O. 2.000% 12/15/19		12/15/2019	Maturity		350,000	350,000	354,571	350,658	0	(658)	0	(658)	0	350,000	0	0	0	7,000	12/15/2019
587839-UY-5	Mercer Cnty NJ Taxable - G.O. 5.500% 02/01/20		02/01/2019	Call 100.0000		35,000	35,000	35,960	35,000	0	0	0	0	0	35,000	0	0	0	963	02/01/2020
610767-QH-1	Monroe Cnty PA Taxable - G.O. 5.800% 12/15/22		12/15/2019	Call 100.0000		25,000	25,000	25,336	25,124	0	(27)	0	(27)	0	25,096	0	(96)	(96)	1,450	12/15/2022
61334R-AL-3	Montgomery Cnty MD Taxable - G.O. 5.125% 11/01/25		11/01/2019	Various		4,450,000	4,450,000	4,491,709	4,474,312	0	(24,312)	0	(24,312)	0	4,450,000	0	0	0	228,063	11/01/2025
616157-QR-7	Moorhead MN Sch. Dist. Taxable - G.O. 5.000% 02/01/20		07/15/2019	Call 100.0000		50,000	50,000	49,336	49,916	0	41	0	41	0	49,958	0	43	43	2,389	02/01/2020
73723R-FT-5	Portsmouth City of VA Taxable - G.O. 6.123% 07/15/21		07/15/2019	Call 100.0000		2,010,000	2,010,000	2,009,759	2,009,876	0	25	0	25	0	2,009,900	0	100	100	123,072	07/15/2021
753351-GX-7	Rapid City SD Sch. Dist. Taxable - G.O. 5.000% 01/01/24		01/01/2019	Call 100.0000		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	47,500	01/01/2024
82519P-BC-9	Shoreline WA Taxable - G.O. 6.100% 12/01/29		12/01/2019	Call 100.0000		1,215,000	1,215,000	1,215,000	1,215,000	0	0	0	0	0	1,215,000	0	0	0	74,115	12/01/2029
839856-Z8-7	South San Antonio TX ISD Taxable - G.O. 3.500% 08/15/20		05/28/2019	OPUS Investment Mgmt. Inc.		759,967	750,000	814,716	764,396	0	(3,538)	0	(3,538)	0	760,860	0	(894)	(894)	20,635	08/15/2020
981305-Y2-5	Worcester MA Taxable - G.O. 5.450% 06/01/19		06/01/2019	Maturity		520,000	520,000	576,862	520,000	0	0	0	0	0	520,000	0	0	0	14,170	06/01/2019
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						52,698,974	52,660,000	54,588,057	52,869,601	0	(182,063)	0	(182,063)	0	52,687,538	0	11,436	11,436	2,428,133	XXX
010869-BZ-7	Alameda CA Corridor Trans Taxable - Revenue Bonds 6.500% 10/01/19		10/01/2019	Maturity		450,000	450,000	489,474	452,624	0	(2,624)	0	(2,624)	0	450,000	0	0	0	29,250	10/01/2019
05178R-AA-3	Aurora Military Housing II Taxable - Revenue Bonds 5.320% 12/15/20		12/15/2019	Redemption 100.0000		104,656	104,656	104,656	104,656	0	0	0	0	0	104,656	0	0	0	7,980	12/15/2020
07012E-AE-0	Basketball Properties Ltd Senior Notes 6.800% 03/01/25		12/01/2019	Redemption 100.0000		449,416	449,416	459,528	452,690	0	(231)	0	(231)	0	452,459	0	(3,043)	(3,043)	16,725	03/01/2025
071239-CX-3	Baton Rouge LA Taxable - Revenue Bonds 3.691% 01/15/24		12/17/2019	Allm Fin Benefit Ins Co		256,610	250,000	259,735	253,588	0	(1,096)	0	(1,096)	0	252,492	0	4,118	4,118	13,124	01/15/2024
134041-DY-5	Campbell & Kenton Cntys KY Taxable - Revenue Bonds 5.150% 08/01/19		08/01/2019	Maturity		1,365,000	1,365,000	1,365,000	1,365,000	0	0	0	0	0	1,365,000	0	0	0	70,298	08/01/2019
155888-AH-3	Central Weber UT Sewer Dist. Taxable - Revenue Bonds 4.900% 03/01/19		03/01/2019	Maturity		1,000,000	1,000,000	996,860	999,933	0	67	0	67	0	1,000,000	0	0	0	24,500	03/01/2019
196479-U6-4	Colorado State HFA Taxable - Revenue Bonds 3.600% 05/01/27		08/01/2019	Call 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	765	05/01/2027
196479-U7-2	Colorado State HFA Taxable - Revenue Bonds 3.625% 11/01/27		08/01/2019	Call 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	544	11/01/2027
196479-U8-0	Colorado State HFA Taxable - Revenue Bonds 3.650% 05/01/28		08/01/2019	Call 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	776	05/01/2028
196479-U9-8	Colorado State HFA Taxable - Revenue Bonds 3.710% 11/01/28		08/01/2019	Call 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	928	11/01/2028
196479-VN-6	Colorado State HFA Taxable - Revenue Bonds 2.800% 09/01/41		12/01/2019	Paydown		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	7,980	09/01/2041
196711-LS-2	Colorado State Taxable - Revenue Bonds 5.270% 09/15/19		09/15/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,700	09/15/2019
20281P-BB-7	Commonwealth Fin. Auth. PA Taxable - Revenue Bonds 5.631% 06/01/23		06/01/2019	Call 100.0000		250,000	250,000	251,250	250,500	0	(42)	0	(42)	0	250,458	0	(458)	(458)	7,039	06/01/2023
210295-DA-6	Wyoming Municipal Electric Taxable - Revenue Bonds 5.129% 06/01/19		06/01/2019	Maturity		1,105,000	1,105,000	1,210,373	1,115,457	0	(10,457)	0	(10,457)	0	1,105,000	0	0	0	28,338	06/01/2019

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
23410B-AB-7	Dakota MN Cmnty Dev. Agency Tax-Exempt - Revenue Bonds 5.150% 12/01/38		05/01/2019	Call 100.0000		20,478	20,478	20,145	20,205	0	2	0	2	0	20,207	0	271	271	379	12/01/2038
270618-DS-7	East Baton Rouge LA Sewer Taxable - Revenue Bonds 3.300% 02/01/24		12/17/2019	Allm Fin Benefit Ins Co		209,194	200,000	202,658	201,579	0	(279)	0	(279)	0	201,299	0	7,895	7,895	9,093	02/01/2024
298191-N7-8	Eugene OR Electric Utility Taxable - Revenue Bonds 1.686% 08/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		1,160,034	1,180,000	1,131,124	1,139,853	0	6,087	0	6,087	0	1,145,940	0	14,094	14,094	16,413	08/01/2021
3128JM-TH-0	Freddie Mac FH1B2451 3.884% 11/01/35		12/01/2019	Paydown		132,854	132,854	131,442	129,380	0	3,473	0	3,473	0	132,854	0	0	0	3,155	11/01/2035
3128LX-BK-5	Freddie Mac FGG01842 4.500% 06/01/35		12/01/2019	Paydown		18,482	18,482	18,868	19,043	0	(560)	0	(560)	0	18,482	0	0	0	475	06/01/2035
3128LX-QN-3	Freddie Mac FGG02261 5.500% 12/01/35		12/01/2019	Paydown		125,914	125,914	131,994	133,895	0	(7,981)	0	(7,981)	0	125,914	0	0	0	3,865	12/01/2035
3128M4-PX-5	Freddie Mac FGG02838 4.500% 05/01/37		12/01/2019	Paydown		10,228	10,228	10,439	10,523	0	(295)	0	(295)	0	10,228	0	0	0	266	05/01/2037
3128MB-G9-9	Freddie Mac FGG06224 3.500% 01/01/41		12/01/2019	Paydown		184,870	184,870	176,551	174,520	0	10,350	0	10,350	0	184,870	0	0	0	3,946	01/01/2041
3128ME-WZ-0	Freddie Mac FGG15864 3.000% 07/01/31		12/01/2019	Paydown		173,347	173,347	182,502	181,515	0	(8,169)	0	(8,169)	0	173,347	0	0	0	3,021	07/01/2031
3128MF-AN-8	Freddie Mac FGG16113 3.000% 03/01/32		11/07/2019	SunTrust Capital Markets		3,446,118	3,357,460	3,323,781	3,323,883	0	1,521	0	1,521	0	3,325,404	0	120,714	120,714	97,087	03/01/2032
3128MF-AN-8	Freddie Mac FGG16113 3.000% 03/01/32		12/01/2019	Paydown		743,533	743,533	742,436	742,073	0	1,460	0	1,460	0	743,533	0	0	0	12,018	03/01/2032
3128MJ-3J-7	Freddie Mac FGG08800 3.500% 02/01/48		12/01/2019	Paydown		2,151,592	2,151,592	2,128,395	2,128,728	0	22,864	0	22,864	0	2,151,592	0	0	0	50,165	02/01/2048
3128MJ-W9-7	Freddie Mac FGG08671 3.500% 10/01/45		12/01/2019	Paydown		188,967	188,967	193,353	193,438	0	(4,472)	0	(4,472)	0	188,967	0	0	0	4,184	10/01/2045
3128MJ-WV-8	Freddie Mac FGG08659 3.500% 08/01/45		12/01/2019	Paydown		1,042,062	1,042,062	1,035,712	1,035,640	0	6,423	0	6,423	0	1,042,062	0	0	0	22,764	08/01/2045
3128MJ-XA-3	Freddie Mac FGG08672 4.000% 10/01/45		12/01/2019	Paydown		610,196	610,196	645,568	655,075	0	(44,879)	0	(44,879)	0	610,196	0	0	0	15,126	10/01/2045
3128MJ-XE-5	Freddie Mac FGG08676 3.500% 11/01/45		12/01/2019	Paydown		1,492,618	1,492,618	1,534,959	1,539,963	0	(47,345)	0	(47,345)	0	1,492,618	0	0	0	33,261	11/01/2045
3128MJ-XJ-4	Freddie Mac FGG08680 3.000% 12/01/45		12/01/2019	Paydown		1,553,599	1,553,599	1,551,058	1,551,051	0	2,548	0	2,548	0	1,553,599	0	0	0	28,193	12/01/2045
3128MJ-XR-6	Freddie Mac FGG08687 3.500% 01/01/46		12/01/2019	Paydown		1,271,687	1,271,687	1,332,490	1,340,031	0	(68,344)	0	(68,344)	0	1,271,687	0	0	0	27,864	01/01/2046
3128MJ-Y5-3	Freddie Mac FGG08731 2.500% 11/01/46		12/01/2019	Paydown		535,940	535,940	527,231	527,846	0	8,094	0	8,094	0	535,940	0	0	0	7,762	11/01/2046
3128MJ-ZB-9	Freddie Mac FGG08737 3.000% 12/01/46		12/01/2019	Paydown		2,352,804	2,352,804	2,385,155	2,383,330	0	(30,526)	0	(30,526)	0	2,352,804	0	0	0	42,929	12/01/2046
3128MJ-ZF-0	Freddie Mac FGG08741 3.000% 01/01/47		12/01/2019	Paydown		299,162	299,162	298,823	298,822	0	340	0	340	0	299,162	0	0	0	5,424	01/01/2047
3128MM-TC-7	Freddie Mac FGG18546 3.500% 03/01/30		12/01/2019	Paydown		352,109	352,109	371,640	369,270	0	(17,161)	0	(17,161)	0	352,109	0	0	0	7,019	03/01/2030
3128MM-VL-4	Freddie Mac FGG18618 2.000% 11/01/31		12/01/2019	Paydown		704,129	704,129	664,949	666,076	0	38,052	0	38,052	0	704,129	0	0	0	8,100	11/01/2031
3128MM-YP-2	Freddie Mac FGG18717 4.000% 12/01/33		12/01/2019	Paydown		566,845	566,845	578,890	578,864	0	(12,019)	0	(12,019)	0	566,845	0	0	0	14,208	12/01/2033
3128P7-5M-1	Freddie Mac FGC91752 3.500% 02/01/34		12/01/2019	Paydown		68,490	68,490	71,946	71,898	0	(3,408)	0	(3,408)	0	68,490	0	0	0	1,358	02/01/2034
3128PB-E8-0	Freddie Mac FGC91959 3.000% 11/01/37		12/01/2019	Paydown		1,252,767	1,252,767	1,209,409	1,209,748	0	43,019	0	43,019	0	1,252,767	0	0	0	22,795	11/01/2037
3128PY-YP-3	Freddie Mac FGJ18818 2.500% 04/01/27		11/07/2019	Various		3,047,565	3,019,961	3,064,866	3,050,013	0	(4,305)	0	(4,305)	0	3,045,708	0	1,857	1,857	72,773	04/01/2027
3128PY-YP-3	Freddie Mac FGJ18818 2.500% 04/01/27		11/01/2019	Paydown		774,314	774,314	785,827	782,019	0	(7,705)	0	(7,705)	0	774,314	0	0	0	9,824	04/01/2027
31292L-AD-7	Freddie Mac FGC03604 3.500% 12/01/40		12/01/2019	Paydown		187,287	187,287	178,859	174,567	0	12,719	0	12,719	0	187,287	0	0	0	4,754	12/01/2040
312943-NE-9	Freddie Mac FGA94889 4.000% 11/01/40		12/01/2019	Paydown		1,546,499	1,546,499	1,582,982	1,589,804	0	(43,305)	0	(43,305)	0	1,546,499	0	0	0	34,214	11/01/2040
3130AB-UH-7	FHLB Notes 3.050% 07/27/28		12/03/2019	Call 100.0000		1,333,333	1,333,333	1,333,333	1,333,333	0	0	0	0	0	1,333,333	0	0	0	54,900	07/27/2028
3130AC-DX-9	FHLB Notes 2.840% 09/13/27		08/20/2019	Call 100.0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	18,610	09/13/2027
31323A-BM-3	Freddie Mac FGT65444 3.000% 11/01/47		12/01/2019	Paydown		1,614,035	1,614,035	1,600,164	1,600,815	0	13,220	0	13,220	0	1,614,035	0	0	0	35,406	11/01/2047
3132GS-N6-2	Freddie Mac FGG07313 3.500% 03/01/42		12/01/2019	Paydown		237,808	237,808	245,755	245,376	0	(7,569)	0	(7,569)	0	237,808	0	0	0	4,273	03/01/2042
3132WD-BP-8	Freddie Mac FGG40045 3.500% 04/01/46		12/01/2019	Paydown		308,583	308,583	319,287	320,026	0	(11,443)	0	(11,443)	0	308,583	0	0	0	6,630	04/01/2046
3132WH-5N-1	Freddie Mac FGG44452 3.000% 11/01/46		12/01/2019	Paydown		1,727,048	1,727,048	1,735,022	1,734,617	0	(7,570)	0	(7,570)	0	1,727,048	0	0	0	31,366	11/01/2046
3132WJ-ZS-3	Freddie Mac FGQ45252 3.000% 01/01/47		12/01/2019	Paydown		1,468,856	1,468,856	1,443,380	1,444,726	0	24,130	0	24,130	0	1,468,856	0	0	0	26,479	01/01/2047
3132WK-Q8-4	Freddie Mac FGQ45878 3.000% 12/01/46		12/01/2019	Paydown		1,149,244	1,149,244	1,143,229	1,143,278	0	5,966	0	5,966	0	1,149,244	0	0	0	20,172	12/01/2046
31335A-BE-7	Freddie Mac FGG60037 3.000% 10/01/43		12/01/2019	Paydown		1,203,896	1,203,896	1,170,413	1,170,518	0	33,378	0	33,378	0	1,203,896	0	0	0	20,877	10/01/2043
31335A-U3-0	Freddie Mac FGG60602 3.500% 11/01/43		11/07/2019	Mitsubishi UFJ Securities		3,188,863	3,044,715	3,039,174	3,039,108	0	55	0	55	0	3,039,163	0	149,700	149,700	101,237	11/01/2043
31335A-U3-0	Freddie Mac FGG60602 3.500% 11/01/43		11/01/2019	Paydown		374,172	374,172	373,491	373,483	0	689	0	689	0	374,172	0	0	0	7,843	11/01/2043
31335B-C2-0	Freddie Mac FGG60989 3.000% 12/01/46		12/01/2019	Paydown		875,203	875,203	873,152	873,160	0	2,043	0	2,043	0	875,203	0	0	0	15,314	12/01/2046
313381-BJ-3	FHLB Notes 2.190% 11/28/22		12/03/2019	Call 100.0000		1,500,000	1,500,000	1,445,735	1,452,459	0	10,689	0	10,689	0	1,463,149	0	36,851	36,851	33,306	11/28/2022
3133EF-5U-7	FFCB Notes 2.950% 05/02/31		09/09/2019	Various		5,000,000	5,000,000	4,917,804	4,923,365	0	3,508	0	3,508	0	4,926,873	0	73,127	73,127	125,785	05/02/2031
3133EG-AB-1	FFCB Notes 2.670% 05/12/27		09/19/2019	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,538	05/12/2027
3133EG-Q8-1	FFCB Notes 2.980% 12/08/25		07/09/2019	Call 100.0000		530,000	530,000	530,000	530,000	0	0	0	0	0	530,000	0	0	0	9,257	12/08/2025
3133EH-3F-8	FFCB Notes 3.090% 12/20/27		07/30/2019	Call 100.0000		10,000,000	10,000,000	9,952,500	9,956,741	0	2,433	0	2,433	0	9,959,174	0	40,826	40,826	188,833	12/20/2027
3133EH-5N-9	FFCB Notes 3.140% 01/03/28		07/16/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	162,669	01/03/2028
3133EH-G6-4	FFCB Notes 3.000% 10/18/27		08/09/2019	Call 100.0000		5,000,000	5,000,000	4,995,000	4,995,527	0	270	0	270	0	4,995,798	0	4,202	4,202	121,250	10/18/2027
3133EH-JN-4	FFCB Notes 3.110% 05/17/27		07/09/2019	Various		10,000,000	10,000,000	9,968,539	9,971,593	0	1,549	0	1,549	0	9,973,142	0	26,858	26,858	200,422	05/17/2027
3133EH-LE-1	FFCB Notes 3.000% 06/01/27		07/30/2019	Call 100.0000		5,000,000	5,000,000	4,996,250	4,996,792	0	195	0	195	0	4,996,987	0	3,013	3,013	99,583	06/01/2027
3133EH-NU-3	FFCB Notes 2.990% 06/21/27		07/30/2019	Call 100.0000		5,000,000	5,000,000	4,995,700	4,996,278	0	225	0	225	0	4,996,503	0	3,497	3,497	90,946	06/21/2027
3133EH-Q7-1	FFCB Notes 3.120% 11/08/27		07/16/2019	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	150,453	11/08/2027

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 Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3133EH-QD-8	FFCB Notes 2.940% 07/06/27		08/14/2019	Call 100.0000		10,000,000	10,000,000	9,970,000	9,973,919	0	1,686	0	1,686	0	9,975,605	0	24,395	24,395	325,033	07/06/2027
3133EH-TZ-6	FFCB Notes 2.950% 08/09/27		08/14/2019	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	89,729	08/09/2027
3133EH-WL-3	FFCB Notes 2.500% 08/24/24		08/20/2019	Call 100.0000		1,250,000	1,250,000	1,193,759	1,198,625	0	5,303	0	5,303	0	1,203,928	0	46,072	46,072	30,556	08/28/2024
3133EH-WY-5	FFCB Notes 2.800% 08/28/26		08/13/2019	Call 100.0000		2,000,000	2,000,000	1,997,000	1,997,404	0	189	0	189	0	1,997,593	0	2,407	2,407	53,667	08/28/2026
3133EH-XD-0	FFCB Notes 2.870% 09/01/26		08/21/2019	Various		5,000,000	5,000,000	4,968,502	4,971,866	0	2,081	0	2,081	0	4,973,947	0	26,053	26,053	139,514	09/01/2026
3133EH-YN-7	FFCB Notes 3.000% 09/13/29		08/23/2019	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	85,000	09/13/2029
3133EJ-CT-4	FFCB Notes 3.440% 02/14/28		05/23/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	133,300	02/14/2028
3133EJ-EB-1	FFCB Notes 3.360% 02/27/25		03/25/2019	Call 100.0000		9,800,000	9,800,000	9,800,000	9,800,000	0	0	0	0	0	9,800,000	0	0	0	190,251	02/27/2025
3133EJ-SZ-3	FFCB Notes 3.580% 06/27/25		06/27/2019	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	62,650	06/27/2025
3133TH-V7-9	Freddie Mac FHR2113OG 6.000% 01/15/29		12/01/2019	Paydown		57,635	57,635	58,195	58,107	0	(471)	0	(471)	0	57,635	0	0	0	1,853	01/15/2029
3136A5-ZR-0	Fannie Mae FNR201254WA 3.000% 04/25/32		12/01/2019	Paydown		293,006	293,006	292,273	292,293	0	713	0	713	0	293,006	0	0	0	4,874	04/25/2032
3136A8-LL-2	Fannie Mae FNR201293TY 2.000% 06/25/42		12/01/2019	Paydown		516,077	516,077	485,608	473,881	0	42,197	0	42,197	0	516,077	0	0	0	6,088	06/25/2042
3136AA-EK-7	Fannie Mae FNR2012129TD 2.000% 05/25/40		12/01/2019	Paydown		11,731	11,731	11,752	11,756	0	(25)	0	(25)	0	11,731	0	0	0	143	05/25/2040
3136AC-3H-2	Fannie Mae FNR201314NG 1.500% 03/25/43		12/01/2019	Paydown		17,157	17,157	17,243	17,330	0	(173)	0	(173)	0	17,157	0	0	0	167	03/25/2043
3136AE-BJ-5	Fannie Mae FNR201347YA 2.000% 05/25/40		12/01/2019	Paydown		415,317	415,317	391,955	388,954	0	26,362	0	26,362	0	415,317	0	0	0	5,066	05/25/2040
3136AE-J3-2	Fannie Mae FNR201352MG 1.250% 06/25/43		12/01/2019	Paydown		39,944	39,944	40,029	40,085	0	(142)	0	(142)	0	39,944	0	0	0	315	06/25/2043
3136AE-R2-5	Fannie Mae FNR201352EB 1.250% 03/25/43		12/01/2019	Paydown		40,151	40,151	40,302	40,328	0	(177)	0	(177)	0	40,151	0	0	0	316	03/25/2043
3136AG-SU-7	Fannie Mae FNR2013104JA 3.000% 12/25/30		12/01/2019	Paydown		581,139	581,139	590,845	586,944	0	(5,806)	0	(5,806)	0	581,139	0	0	0	10,252	12/25/2030
3136AG-ZA-3	Fannie Mae FNR2013101A 3.000% 09/25/30		12/01/2019	Paydown		421,650	421,650	427,514	424,543	0	(2,892)	0	(2,892)	0	421,650	0	0	0	7,561	09/25/2030
3136AH-H9-4	Fannie Mae FNR2013130A 3.000% 01/25/44		12/01/2019	Paydown		233,097	233,097	231,799	231,678	0	1,419	0	1,419	0	233,097	0	0	0	3,927	01/25/2044
3136AH-M2-3	Fannie Mae FNR2013130AG 4.000% 10/25/43		12/01/2019	Paydown		492,967	492,967	498,827	498,791	0	(5,824)	0	(5,824)	0	492,967	0	0	0	11,108	10/25/2043
3136AL-KL-4	Fannie Mae FNR201472MH 3.500% 03/25/44		12/01/2019	Paydown		38,285	38,285	40,199	40,104	0	(1,819)	0	(1,819)	0	38,285	0	0	0	803	03/25/2044
3136AR-PP-7	Fannie Mae FNR201611LA 3.500% 05/25/42		12/01/2019	Paydown		246,977	246,977	248,327	248,304	0	(1,327)	0	(1,327)	0	246,977	0	0	0	5,398	05/25/2042
3136AX-C8-6	Fannie Mae FNR201769EG 3.000% 09/25/47		12/01/2019	Paydown		1,079,807	1,079,807	1,077,688	1,077,721	0	2,087	0	2,087	0	1,079,807	0	0	0	18,820	09/25/2047
3136B0-CA-2	Fannie Mae FNR201797HP 3.000% 07/25/47		12/01/2019	Paydown		668,213	668,213	648,428	648,670	0	19,543	0	19,543	0	668,213	0	0	0	11,656	07/25/2047
3136B1-LV-4	Fannie Mae FNR201824VD 3.500% 04/25/31		12/01/2019	Paydown		195,642	195,642	197,354	197,240	0	(1,598)	0	(1,598)	0	195,642	0	0	0	3,729	04/25/2031
3137A1-PS-6	Freddie Mac FHR3734B 3.500% 09/15/25		12/01/2019	Paydown		660,393	660,393	661,838	660,359	0	34	0	34	0	660,393	0	0	0	11,303	09/15/2025
3137A3-H7-7	Freddie Mac FHR3751HB 3.500% 11/15/25		12/01/2019	Paydown		1,456,568	1,456,568	1,456,568	1,456,568	0	0	0	0	0	1,456,568	0	0	0	32,736	11/15/2025
3137A4-2G-1	Freddie Mac FHR3777DY 3.500% 12/15/25		12/01/2019	Paydown		449,362	449,362	463,686	454,701	0	(5,339)	0	(5,339)	0	449,362	0	0	0	12,507	12/15/2025
3137A5-VQ-4	Freddie Mac FHR3786TA 3.500% 07/15/25		12/01/2019	Paydown		236,359	236,359	237,357	236,624	0	(264)	0	(264)	0	236,359	0	0	0	4,447	07/15/2025
3137A6-L6-7	Freddie Mac FHR3814B 3.000% 02/15/26		12/01/2019	Paydown		345,225	345,225	362,877	351,354	0	(6,129)	0	(6,129)	0	345,225	0	0	0	5,632	02/15/2026
3137A7-4Z-0	Freddie Mac FHR3803PC 3.250% 01/15/41		12/01/2019	Paydown		103,249	103,249	102,862	102,937	0	311	0	311	0	103,249	0	0	0	1,973	01/15/2041
3137AE-G8-2	Freddie Mac FHR3903QC 2.250% 03/15/41		12/01/2019	Paydown		8,464	8,464	8,618	8,607	0	(143)	0	(143)	0	8,464	0	0	0	108	03/15/2041
3137AH-2W-7	Freddie Mac FHR3936AB 3.000% 10/15/26		12/01/2019	Paydown		98,521	98,521	100,430	99,219	0	(698)	0	(698)	0	98,521	0	0	0	2,870	10/15/2026
3137AM-UP-0	Freddie Mac FHR4010QA 2.000% 01/15/42		12/01/2019	Paydown		177,076	177,076	163,352	161,107	0	15,968	0	15,968	0	177,076	0	0	0	1,992	01/15/2042
3137AR-5L-6	Freddie Mac FHR4060JC 2.000% 02/15/41		12/01/2019	Paydown		402,162	402,162	375,770	378,557	0	23,605	0	23,605	0	402,162	0	0	0	5,032	02/15/2041
3137AU-A4-1	Freddie Mac FHR4103DV 3.000% 11/15/25		12/01/2019	Paydown		373,561	373,561	377,159	375,260	0	(1,699)	0	(1,699)	0	373,561	0	0	0	6,098	11/15/2025
3137AY-D3-2	Freddie Mac FHR4166PV 3.250% 07/15/37		12/01/2019	Paydown		165,633	165,633	174,200	170,194	0	(4,561)	0	(4,561)	0	165,633	0	0	0	2,930	07/15/2037
3137B1-LM-2	Freddie Mac FHR4198BM 3.000% 10/15/40		12/01/2019	Paydown		458,130	458,130	457,146	457,239	0	891	0	891	0	458,130	0	0	0	7,655	10/15/2040
3137BS-HJ-5	Freddie Mac FHR4621Z 3.000% 10/15/46		11/07/2019	Wells Fargo		7,306,239	7,515,257	7,442,004	7,444,142	0	4,218	0	4,218	0	7,448,360	0	(142,121)	(142,121)	214,185	10/15/2046
3137BS-HJ-5	Freddie Mac FHR4621Z 3.000% 10/15/46		11/01/2019	Paydown		44,677	44,677	44,242	44,255	0	423	0	423	0	44,677	0	0	0	1,229	10/15/2046
3137FC-B7-8	Freddie Mac FHR4743P 3.500% 12/15/47		12/01/2019	Paydown		83,436	83,436	84,883	84,803	0	(1,367)	0	(1,367)	0	83,436	0	0	0	2,079	12/15/2047
3137FG-A5-4	Freddie Mac FHR4806AC 3.500% 06/15/42		12/01/2019	Paydown		1,492,633	1,492,633	1,500,738	1,500,117	0	(7,483)	0	(7,483)	0	1,492,633	0	0	0	36,330	06/15/2042
3137GA-WL-7	Freddie Mac FHR3738BC 4.000% 08/15/29		12/01/2019	Paydown		4,615,508	4,615,508	4,819,059	4,639,548	0	(24,040)	0	(24,040)	0	4,615,508	0	0	0	102,387	08/15/2029
3137GA-WQ-6	Freddie Mac FHR3738BH 3.000% 12/15/38		12/01/2019	Paydown		1,536,915	1,536,915	1,565,852	1,545,744	0	(8,829)	0	(8,829)	0	1,536,915	0	0	0	27,410	12/15/2038
3138A8-SQ-0	Fannie Mae FNAH6826 4.000% 03/01/26		12/01/2019	Paydown		113,274	113,274	118,814	117,223	0	(3,949)	0	(3,949)	0	113,274	0	0	0	2,469	03/01/2026
3138ET-ZD-1	Fannie Mae FNAL8839 4.500% 03/01/43		12/01/2019	Paydown		373,395	373,395	402,100	404,503	0	(31,109)	0	(31,109)	0	373,395	0	0	0	10,188	03/01/2043
3138WG-M2-7	Fannie Mae FNAS6676 4.000% 02/01/46		12/01/2019	Paydown		296,896	296,896	309,654	312,493	0	(15,596)	0	(15,596)	0	296,896	0	0	0	7,087	02/01/2046
3138WH-LQ-3	Fannie Mae FNAS7534 3.000% 07/01/46		10/09/2019	Pierpont Mortgages		1,517,953	1,472,568	1,421,661	1,421,463	0	337	0	337	0	1,421,800	0	96,153	96,153	38,287	07/01/2046
3138WH-LQ-3	Fannie Mae FNAS7534 3.000% 07/01/46		11/01/2019	Paydown		184,609	184,609	178,227	178,202	0	6,407	0	6,407	0	184,609	0	0	0	6,681	07/01/2046
3138WJ-02-7	Fannie Mae FNAS8572 3.500% 12/01/46		12/01/2019	Paydown		1,214,315	1,214,315	1,209,002	1,208,989	0	5,325	0	5,325	0	1,214,315	0	0	0	25,272	12/01/2046
3138XO-Y2-8	Fannie Mae FNAU1628 3.000% 07/01/43		12/01/2019	Paydown		355,036	355,036	369,127	369,373	0	(14,336)	0	(14,336)	0	355,036	0	0	0	6,140	07/01/2043
31394G-U9-2	Freddie Mac FHR2666BD 4.500% 08/15/23		12/01/2019	Paydown		420,875	420,875	424,732	421,709	0	(834)	0	(834)	0	420,875	0	0	0	10,112	08/15/2023
31395K-E9-0	Freddie Mac FHR2899HB 4.000% 12/15/19		11/01/2019	Paydown		144,075	144,075	137,682	143,480	0	596	0	596	0	144,075	0	0	0	1,719	12/15/2019
31395V-DH-9	Freddie Mac FHR2989CB 4.500% 06/15/25		12/01/2019	Paydown		428,169	428,169	428,570	427,869	0	300	0	300	0	428,169	0	0	0	10,402	06/15/2025
31396E-4L-7	Freddie Mac FHR3044EX 5.000% 10/15/25		12/01/2019	Paydown		378,030	378,030	380,157	378,537	0	(507)	0	(507)	0	378,030	0	0	0	10,222	10/15/2025
31396U-T4-2	Freddie Mac FHR3187JZ 5.000% 07/15/36		12/01/2019	Paydown		133,418	133,418	132,868	132,959	0	459	0	459	0	133,418	0	0	0	3,843	07/15/2036
31397L-D2-2	Fannie Mae FNR200853BC 5.000% 07/25/23		12/01/2019	Paydown		420,755	420,755	403,399	417,860	0	2,895	0	2,895	0	420,755	0	0	0	9,106	07/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397S-C5-1	Fannie Mae FNR2011360B 3.000% 05/25/26		12/01/2019	Paydown		1,859,493	1,859,493	1,857,749	1,856,542	0	2,950	0	2,950	0	1,859,493	0	0	0	30,555	05/25/2026
31397U-ZB-8	Fannie Mae FNR2011584L 3.500% 07/25/26		12/01/2019	Paydown		1,264,362	1,264,362	1,295,971	1,275,190	0	(10,828)	0	(10,828)	0	1,264,362	0	0	0	23,616	07/25/2026
31398E-4H-4	Freddie Mac FHR3546NB 4.000% 06/15/24		12/01/2019	Paydown		742,288	742,288	788,992	754,868	0	(12,579)	0	(12,579)	0	742,288	0	0	0	15,627	06/15/2024
31402C-4G-4	Fannie Mae FN725423 5.500% 05/01/34		12/01/2019	Paydown		182,326	182,326	207,567	208,644	0	(26,318)	0	(26,318)	0	182,326	0	0	0	5,402	05/01/2034
31408X-UF-5	Fannie Mae FN863782 4.500% 12/01/35		12/01/2019	Paydown		5,432	5,432	5,550	5,554	0	(122)	0	(122)	0	5,432	0	0	0	137	12/01/2035
3140EV-B6-3	Fannie Mae FNBC0960 4.000% 06/01/46		12/01/2019	Paydown		215,455	215,455	228,146	230,465	0	(15,011)	0	(15,011)	0	215,455	0	0	0	5,062	06/01/2046
3140EV-VF-1	Fannie Mae FNBC1513 3.000% 08/01/46		12/01/2019	Paydown		1,037,483	1,037,483	1,044,454	1,043,925	0	(6,442)	0	(6,442)	0	1,037,483	0	0	0	19,518	08/01/2046
3140F0-JJ-4	Fannie Mae FNBC4764 3.000% 10/01/46		12/01/2019	Paydown		551,691	551,691	556,302	556,176	0	(4,486)	0	(4,486)	0	551,691	0	0	0	10,110	10/01/2046
3140F5-BK-8	Fannie Mae FNBC9041 2.500% 11/01/31		11/07/2019	Various		3,331,513	3,303,126	3,309,061	3,308,169	0	(698)	0	(698)	0	3,307,471	0	24,041	24,041	79,596	11/01/2031
3140F5-BK-8	Fannie Mae FNBC9041 2.500% 11/01/31		12/01/2019	Paydown		935,785	935,785	938,032	937,742	0	(1,957)	0	(1,957)	0	935,785	0	0	0	12,795	11/01/2031
3140FX-C7-5	Fannie Mae FNBF0093 3.500% 05/01/56		12/01/2019	Paydown		804,466	804,466	828,851	830,297	0	(25,832)	0	(25,832)	0	804,466	0	0	0	16,639	05/01/2056
3140GY-GZ-6	Fannie Mae FNBH9215 3.500% 01/01/48		12/01/2019	Paydown		1,071,497	1,071,497	1,075,181	1,074,968	0	(3,471)	0	(3,471)	0	1,071,497	0	0	0	24,371	01/01/2048
3140Q7-SL-2	Fannie Mae FNCA0522 3.000% 10/01/47		12/01/2019	Paydown		1,132,806	1,132,806	1,116,124	1,116,912	0	15,894	0	15,894	0	1,132,806	0	0	0	22,748	10/01/2047
31410G-L3-5	Fannie Mae FN888746 6.500% 10/01/37		12/01/2019	Paydown		40,200	40,200	44,672	49,178	0	(8,979)	0	(8,979)	0	40,200	0	0	0	1,756	10/01/2037
31410K-3J-1	Fannie Mae FN890101 6.000% 02/01/39		12/01/2019	Paydown		42,540	42,540	47,751	49,049	0	(6,509)	0	(6,509)	0	42,540	0	0	0	1,359	02/01/2039
31412P-YH-8	Fannie Mae FN931412 4.500% 06/01/24		12/01/2019	Paydown		26,257	26,257	27,738	27,556	0	(1,299)	0	(1,299)	0	26,257	0	0	0	599	06/01/2024
31417Y-4C-8	Fannie Mae FNMA0818 4.000% 08/01/31		12/01/2019	Paydown		49,385	49,385	52,734	53,313	0	(3,928)	0	(3,928)	0	49,385	0	0	0	1,138	08/01/2031
31417Y-GJ-0	Fannie Mae FNMA0200 4.500% 10/01/29		12/01/2019	Paydown		50,858	50,858	54,529	54,635	0	(3,778)	0	(3,778)	0	50,858	0	0	0	1,375	10/01/2029
31418B-MK-9	Fannie Mae FNMA2161 3.500% 01/01/30		12/01/2019	Paydown		168,802	168,802	179,326	177,998	0	(9,196)	0	(9,196)	0	168,802	0	0	0	3,354	01/01/2030
31418C-CH-5	Fannie Mae FNMA2771 3.000% 10/01/46		11/07/2019	INTL FCStone		762,542	748,507	751,032	750,984	0	(104)	0	(104)	0	750,880	0	11,662	11,662	21,332	10/01/2046
31418C-CH-5	Fannie Mae FNMA2771 3.000% 10/01/46		11/01/2019	Paydown		90,173	90,173	90,477	90,472	0	(298)	0	(298)	0	90,173	0	0	0	1,545	10/01/2046
31418C-DK-7	Fannie Mae FNMA2805 2.500% 11/01/46		12/01/2019	Paydown		833,536	833,536	808,270	809,241	0	24,295	0	24,295	0	833,536	0	0	0	11,944	11/01/2046
31418C-E4-2	Fannie Mae FNMA2854 2.500% 12/01/46		12/01/2019	Paydown		1,082,886	1,082,886	1,047,016	1,049,876	0	33,010	0	33,010	0	1,082,886	0	0	0	15,075	12/01/2046
31418C-M4-3	Fannie Mae FNMA3078 3.000% 07/01/37		12/01/2019	Paydown		1,237,041	1,237,041	1,214,040	1,214,321	0	22,720	0	22,720	0	1,237,041	0	0	0	24,285	07/01/2037
31418C-RF-3	Fannie Mae FNMA3185 3.000% 11/01/37		12/01/2019	Paydown		506,716	506,716	501,332	501,467	0	5,249	0	5,249	0	506,716	0	0	0	10,065	11/01/2037
31418C-WW-0	Fannie Mae FNMA3360 3.500% 05/01/38		12/01/2019	Paydown		536,471	536,471	537,393	537,334	0	(863)	0	(863)	0	536,471	0	0	0	12,008	05/01/2038
31418C-XX-7	Fannie Mae FNMA3393 4.000% 06/01/33		12/01/2019	Paydown		1,079,894	1,079,894	1,107,735	1,107,095	0	(27,201)	0	(27,201)	0	1,079,894	0	0	0	27,533	06/01/2033
31418M-GG-1	Fannie Mae FNAD0198 5.500% 09/01/38		12/01/2019	Paydown		46,624	46,624	51,884	53,091	0	(6,467)	0	(6,467)	0	46,624	0	0	0	1,346	09/01/2038
34074M-JB-8	Florida Hsg Fin Corp. Taxable - Revenue Bonds 2.800% 07/01/41		03/28/2019	Ramirez & Co.		645,839	659,019	659,019	659,019	0	0	0	0	0	659,019	0	(13,180)	(13,180)	6,151	07/01/2041
34074M-JB-8	Florida Hsg Fin Corp. Taxable - Revenue Bonds 2.800% 07/01/41		03/27/2019	Paydown		36,934	36,934	36,934	36,934	0	0	0	0	0	36,934	0	0	0	180	07/01/2041
34074M-ND-9	Florida Hsg Fin Corp. Taxable - Revenue Bonds 3.125% 07/01/37		12/01/2019	Paydown		292,017	292,017	292,017	292,017	0	0	0	0	0	292,017	0	0	0	4,696	07/01/2037
34074M-PG-0	Florida Hsg Fin Corp. Taxable - Revenue Bonds 2.550% 01/01/43		04/04/2019	Ramirez & Co.		1,091,965	1,122,844	1,122,844	1,122,844	0	0	0	0	0	1,122,844	0	(30,878)	(30,878)	10,101	01/01/2043
34074M-PG-0	Florida Hsg Fin Corp. Taxable - Revenue Bonds 2.550% 01/01/43		04/01/2019	Paydown		49,909	49,909	49,909	49,909	0	0	0	0	0	49,909	0	0	0	244	01/01/2043
407288-WT-2	Hamilton Cnty OH Sewer Taxable - Revenue Bonds 6.500% 12/01/34		12/01/2019	Various		4,160,000	4,160,000	4,373,628	4,232,238	0	(72,238)	0	(72,238)	0	4,160,000	0	0	0	270,400	12/01/2034
451443-ZH-1	Idaho State Building Authority Taxable - Revenue Bonds 2.980% 09/01/25		12/17/2019	Citizens of Midwest		778,913	750,000	750,000	750,000	0	0	0	0	0	750,000	0	28,913	28,913	28,931	09/01/2025
454624-8E-0	Indiana State Bank Bond Taxable - Revenue Bonds 2.734% 07/15/19		05/28/2019	OPUS Investment Mgmt. Inc.		1,485,193	1,485,000	1,495,217	1,486,052	0	(792)	0	(792)	0	1,485,259	0	(66)	(66)	35,299	07/15/2019
454898-QX-8	Indiana Muni. Power Agy. Taxable - Revenue Bonds 7.350% 01/01/24		01/01/2019	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	4,594	01/01/2024
462467-NU-1	Iowa State Fin. Auth. Taxable - Revenue Bonds 2.300% 09/01/40		06/11/2019	Ramirez & Co.		1,483,846	1,514,129	1,514,129	1,514,129	0	0	0	0	0	1,514,129	0	(30,283)	(30,283)	18,573	09/01/2040
462467-NU-1	Iowa State Fin. Auth. Taxable - Revenue Bonds 2.300% 09/01/40		06/01/2019	Paydown		98,420	98,420	98,420	98,420	0	0	0	0	0	98,420	0	0	0	706	09/01/2040
476624-BG-5	Jersey City NJ Muni Utility Taxable - Revenue Bonds 5.420% 05/15/20		05/15/2019	Call 100.0000		590,000	590,000	585,858	589,402	0	157	0	157	0	589,559	0	441	441	15,989	05/15/2020
478274-DC-4	Johnson City TN Taxable - Revenue Bonds 7.800% 03/01/19		03/01/2019	Various		1,600,000	1,600,000	1,769,140	1,605,238	0	(5,238)	0	(5,238)	0	1,600,000	0	0	0	62,400	03/01/2019
480780-AH-8	Jordan Valley UT Water Cons. Taxable - Revenue Bonds 6.330% 10/01/34		10/01/2019	Call 100.0000		250,000	250,000	278,053	256,738	0	(6,738)	0	(6,738)	0	250,000	0	0	0	15,825	10/01/2034
49130T-PT-7	Kentucky State Hsg Corp. Taxable - Revenue Bonds 3.000% 11/01/41		12/01/2019	Paydown		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	4,138	11/01/2041

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
54627D-BU-4	Louisiana State Hsg Corp. Taxable - Revenue Bonds 2.350% 09/01/34		03/26/2019	Ramirez & Co.		4,117,671	4,289,241	4,289,241	4,289,241	0	0	0	0	0	4,289,241	0	(171,570)	(171,570)	32,759	09/01/2034
54627D-BU-4	Louisiana State Hsg Corp. Taxable - Revenue Bonds 2.350% 09/01/34		03/01/2019	Paydown		138,336	138,336	138,336	138,336	0	0	0	0	0	138,336	0	0	0	498	09/01/2034
575832-UF-5	Mass State College Bldg Auth. Taxable - Revenue Bonds 4.888% 05/01/20		05/01/2019	Call 100.0000		985,000	985,000	985,000	985,000	0	0	0	0	0	985,000	0	0	0	24,073	05/01/2020
57586P-E7-7	Massachusetts State HFA Taxable - Revenue Bonds 4.782% 12/01/20		12/01/2019	Call 100.0000		30,000	30,000	30,677	30,192	0	(89)	0	(89)	0	30,103	0	(103)	(103)	1,076	12/01/2020
57586P-Y5-9	Massachusetts State HFA Tax-Exempt - Revenue Bonds 3.750% 06/01/34		01/21/2019	Call 100.0000		20,000	20,000	20,319	20,316	0	(5)	0	(5)	0	20,311	0	(311)	(311)	104	06/01/2034
587845-FP-8	Mercer Cnty NJ Impt Auth. Taxable - Revenue Bonds 5.000% 02/01/19		02/01/2019	Maturity		500,000	500,000	558,875	501,259	0	(1,259)	0	(1,259)	0	500,000	0	0	0	12,500	02/01/2019
587845-GA-0	Mercer Cnty NJ Impt Auth. Taxable - Revenue Bonds 5.560% 04/01/24		09/05/2019	Call 100.0000		2,000,000	2,000,000	2,041,620	2,006,194	0	(3,308)	0	(3,308)	0	2,002,886	0	(2,886)	(2,886)	103,169	04/01/2024
59164G-CS-9	Metro Wastewater Reclamation Taxable - Revenue Bonds 5.518% 04/01/24		05/17/2019	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	69,282	04/01/2024
60416Q-FT-6	Minnesota State HFA Tax-Exempt - Revenue Bonds 2.600% 09/01/42		12/01/2019	Paydown		209,899	209,899	209,899	209,899	0	0	0	0	0	209,899	0	0	0	3,023	09/01/2042
60416Q-FW-9	Minnesota State HFA Taxable - Revenue Bonds 2.700% 09/01/41		04/04/2019	Royal Bank of Canada		1,797,831	1,843,930	1,843,930	1,843,930	0	0	0	0	0	1,843,930	0	(46,098)	(46,098)	17,563	09/01/2041
60416Q-FW-9	Minnesota State HFA Taxable - Revenue Bonds 2.700% 09/01/41		04/01/2019	Paydown		69,536	69,536	69,536	69,536	0	0	0	0	0	69,536	0	0	0	345	09/01/2041
60416Q-GK-4	Minnesota State HFA Taxable - Revenue Bonds 2.730% 08/01/46		12/01/2019	Paydown		321,332	321,332	317,798	317,801	0	3,531	0	3,531	0	321,332	0	0	0	5,677	08/01/2046
613357-AG-7	Montgomery County MD Taxable - Revenue Bonds 2.790% 11/01/20		05/28/2019	OPUS Investment Mgmt. Inc.		1,593,182	1,595,000	1,595,000	1,595,000	0	0	0	0	0	1,595,000	0	(1,818)	(1,818)	25,588	11/01/2020
641667-NS-5	New Albany Floyd Cnty IN Taxable - Revenue Bonds 1.900% 07/15/19		05/28/2019	OPUS Investment Mgmt. Inc.		1,313,685	1,315,000	1,315,000	1,315,000	0	0	0	0	0	1,315,000	0	(1,315)	(1,315)	21,723	07/15/2019
641667-NT-3	New Albany Floyd Cnty IN Taxable - Revenue Bonds 2.100% 01/15/20		05/28/2019	OPUS Investment Mgmt. Inc.		2,315,863	2,325,000	2,325,000	2,325,000	0	0	0	0	0	2,325,000	0	(9,137)	(9,137)	42,451	01/15/2020
641667-NU-0	New Albany Floyd Cnty IN Taxable - Revenue Bonds 2.200% 07/15/20		05/28/2019	OPUS Investment Mgmt. Inc.		2,355,753	2,365,000	2,365,000	2,365,000	0	0	0	0	0	2,365,000	0	(9,247)	(9,247)	45,237	07/15/2020
644614-H6-9	New Hampshire Health & Ed Facs Tax-Exempt - Revenue Bonds 4.000% 10/01/19		10/01/2019	Maturity		1,800,000	1,800,000	1,770,552	1,796,991	0	3,009	0	3,009	0	1,800,000	0	0	0	72,000	10/01/2019
64465P-XV-5	New Hampshire Muni Bond Bank Taxable - Revenue Bonds 2.100% 02/15/20		05/28/2019	OPUS Investment Mgmt. Inc.		4,012,124	4,040,000	4,098,903	4,050,247	0	(3,667)	0	(3,667)	0	4,046,580	0	(34,456)	(34,456)	66,694	02/15/2020
64469D-B6-7	New Hampshire State Hsg Taxable - Revenue Bonds 3.220% 01/01/40		11/01/2019	Call 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,508	01/01/2040
64469D-UH-2	New Hampshire State Hsg Taxable - Revenue Bonds 2.750% 07/01/20		08/01/2019	Call 100.0000		40,000	40,000	40,200	40,044	0	(17)	0	(17)	0	40,028	0	(28)	(28)	1,169	07/01/2020
64469D-VB-4	New Hampshire State Hsg Taxable - Revenue Bonds 3.420% 01/01/23		08/01/2019	Call 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,052	01/01/2023
64469D-VN-8	New Hampshire State Hsg Taxable - Revenue Bonds 3.620% 01/01/24		08/01/2019	Call 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,342	01/01/2024
647200-X5-8	New Mexico Mtg Fin. Auth. Taxable - Revenue Bonds 2.230% 10/01/34		03/27/2019	Piper Jaffray		1,260,333	1,319,720	1,319,720	1,319,720	0	0	0	0	0	1,319,720	0	(59,387)	(59,387)	9,646	10/01/2034
647200-X5-8	New Mexico Mtg Fin. Auth. Taxable - Revenue Bonds 2.230% 10/01/34		03/01/2019	Paydown		32,809	32,809	32,809	32,809	0	0	0	0	0	32,809	0	0	0	139	10/01/2034
64990E-JJ-7	New York State Dorm. Auth. Taxable - Revenue Bonds 2.392% 02/15/21		05/28/2019	OPUS Investment Mgmt. Inc.		1,498,425	1,500,000	1,517,355	1,507,454	0	(1,394)	0	(1,394)	0	1,506,060	0	(7,635)	(7,635)	28,206	02/15/2021
65224P-CP-0	Newport News VA EDA Taxable - Revenue Bonds 2.413% 07/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		1,404,550	1,405,000	1,405,000	1,405,000	0	0	0	0	0	1,405,000	0	(450)	(450)	30,795	07/01/2021
658207-MA-0	North Carolina State HFA Taxable - Revenue Bonds 4.000% 01/01/30		12/01/2019	Call 100.0000		485,000	485,000	485,000	485,000	0	0	0	0	0	485,000	0	0	0	16,900	01/01/2030
677377-2P-7	Ohio State HFA Taxable - Revenue Bonds 2.650% 11/01/41		12/01/2019	Paydown		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,877	11/01/2041
702541-GQ-0	Pasco Cnty FL Wtr & Swr Taxable - Revenue Bonds 6.160% 10/01/29		11/25/2019	Various		1,550,000	1,550,000	1,617,345	1,563,052	0	(13,052)	0	(13,052)	0	1,550,000	0	0	0	109,802	10/01/2029

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
746173-FS-7	Purdue University Taxable - Revenue Bonds 5.238% 07/01/21		07/01/2019	Call 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	39,285	07/01/2021
791078-BB-3	St. Lawrence Cnty NY Taxable - Revenue Bonds 2.752% 07/01/21		07/01/2019	Call 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	10,733	07/01/2021
80168Q-DG-4	Santa Clara Valley CA Water Taxable - Revenue Bonds 5.154% 06/01/20		06/01/2019	Call 100.0000		345,000	345,000	337,282	343,768	0	351	0	351	0	344,119	0	881	881	8,891	06/01/2020
83755L-LP-9	South Dakota State Bldg Auth. Taxable - Revenue Bonds 5.750% 06/01/19		06/01/2019	Maturity		255,000	255,000	282,548	257,297	0	(2,297)	0	(2,297)	0	255,000	0	0	0	7,331	06/01/2019
83755L-LQ-7	South Dakota State Bldg Auth. Taxable - Revenue Bonds 5.720% 06/01/20		06/26/2019	Call 100.0000		475,000	475,000	550,007	480,041	0	(5,041)	0	(5,041)	0	475,000	0	0	0	15,472	06/01/2020
83755L-LR-5	South Dakota State Bldg Auth. Taxable - Revenue Bonds 5.920% 06/01/21		06/26/2019	Call 100.0000		490,000	490,000	490,000	490,000	0	0	0	0	0	490,000	0	0	0	16,518	06/01/2021
88045R-WH-1	Tennessee State Hsg Dev. Auth. Tax-Exempt - Revenue Bonds 4.500% 07/01/31		12/01/2019	Call 100.0000		220,000	220,000	227,971	222,013	0	(454)	0	(454)	0	221,559	0	(1,559)	(1,559)	9,525	07/01/2031
880558-AJ-0	Tennessee State School Auth. Taxable - Revenue Bonds 2.479% 05/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		1,175,035	1,175,000	1,184,318	1,177,799	0	(475)	0	(475)	0	1,177,324	0	(2,289)	(2,289)	16,749	05/01/2021
88275F-NT-2	Texas State Dept. of Hsg Taxable - Revenue Bonds 2.800% 03/01/36		12/01/2019	Call 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	12,052	03/01/2036
914026-EU-9	University of AL Taxable - Revenue Bonds 5.980% 07/01/29		10/21/2019	Various		4,300,000	4,300,000	4,703,256	4,332,775	0	(32,775)	0	(32,775)	0	4,300,000	0	0	0	335,711	07/01/2029
915882-AL-8	Upper IL River Valley Taxable - Revenue Bonds 8.550% 02/01/20		02/01/2019	Call 100.0000		1,300,000	1,300,000	1,311,089	1,309,229	0	(627)	0	(627)	0	1,308,603	0	(8,603)	(8,603)	55,575	02/01/2020
919114-AE-8	Valdosta-Lowndes Cnty GA Taxable - Revenue Bonds 6.950% 02/01/19		02/01/2019	Various		65,000	65,000	71,725	65,136	0	(136)	0	(136)	0	65,000	0	0	0	2,259	02/01/2019
927793-RU-5	Virginia Common. Trans. Taxable - Revenue Bonds 5.800% 05/15/29		05/16/2019	Call 100.0000		2,000,000	2,000,000	1,995,320	1,996,921	0	82	0	82	0	1,997,001	0	2,997	2,997	58,322	05/15/2029
927793-RV-3	Virginia Common. Trans. Taxable - Revenue Bonds 5.950% 05/15/34		05/16/2019	Call 100.0000		1,000,000	1,000,000	991,060	993,047	0	104	0	104	0	993,150	0	6,849	6,849	29,915	05/15/2034
92812Q-3Q-8	Virginia State Hsg Dev. Auth. Taxable - Revenue Bonds 2.318% 10/01/20		05/28/2019	Various		1,992,180	2,000,000	2,012,340	2,004,700	0	(1,070)	0	(1,070)	0	2,003,630	0	(11,451)	(11,451)	30,520	10/01/2020
92812Q-3R-6	Virginia State Hsg Dev. Auth. Taxable - Revenue Bonds 2.568% 10/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		1,502,340	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	2,343	2,343	25,359	10/01/2021
92812U-LT-3	Virginia State Hsg Dev. Auth. Taxable - Revenue Bonds 6.000% 06/25/34		12/01/2019	Paydown		153,102	153,101	154,291	153,804	0	(694)	0	(694)	0	153,102	0	0	0	3,634	06/25/2034
92813T-EE-6	Virginia State Hsg Dev. Auth. Taxable - Revenue Bonds 3.250% 08/25/42		12/01/2019	Paydown		383,792	383,792	370,303	370,035	0	13,754	0	13,754	0	383,792	0	0	0	7,500	08/25/2042
967338-RV-8	Wichita Kansas Wtr & Swr Taxable - Revenue Bonds 5.360% 10/01/19		10/01/2019	Maturity		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	17,420	10/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						259,068,449	259,312,566	260,537,791	259,169,421	0	(272,830)	0	(272,830)	0	258,896,591	0	171,858	171,858	6,548,824	XXX
001192-AG-8	AGL Capital Corp. Senior Notes 5.250% 08/15/19		08/15/2019	Various		2,000,000	2,000,000	2,069,466	2,005,445	0	(5,445)	0	(5,445)	0	2,000,000	0	0	0	105,000	08/15/2019
001192-AG-8	AGL Capital Corp. Senior Notes 5.250% 08/15/19		01/08/2019	Various		1,715,533	1,700,000	1,729,269	1,702,300	0	(69)	0	(69)	0	1,702,231	0	13,302	13,302	35,452	08/15/2019
00130H-BT-1	AES Corp. Senior Notes 4.875% 05/15/23		09/25/2019	Call 101.6250		184,958	182,000	187,005	177,905	7,509	(1,020)	0	6,489	0	184,393	0	(2,393)	(2,393)	10,598	05/15/2023
00835#-AA-5	Advantage Capital CT Partners Notes 5.453% 09/01/25		12/15/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,186	09/01/2025
00839#-AD-5	Advantage Capital Senior Notes 0.000% 05/15/21		11/15/2019	Redemption 100.0000		149,670	149,670	117,362	135,375	0	3,292	0	3,292	0	138,666	0	11,003	11,003	0	05/15/2021
00841#-AA-7	Advantage Capital Tax Credit Notes 0.000% 05/15/23		10/15/2019	Redemption 100.0000		103,409	103,409	78,470	92,005	0	1,290	0	1,290	0	93,295	0	10,114	10,114	0	05/15/2023
00841#-AC-3	Advantage Capital Tax Credit Notes 0.000% 05/15/22		03/01/2019	Redemption 100.0000		300,000	300,000	225,023	269,319	0	2,737	0	2,737	0	272,056	0	27,944	27,944	0	05/15/2022
00846U-AG-6	Agilent Technologies Inc. Senior Notes 5.000% 07/15/20		09/17/2019	Various		1,278,943	1,250,000	1,290,798	1,263,852	0	(6,337)	0	(6,337)	0	1,257,515	0	(7,515)	(7,515)	102,207	07/15/2020
00912X-AL-8	Air Lease Corp. Senior Notes 3.375% 01/15/19		01/15/2019	Various		2,000,000	2,000,000	2,006,080	1,999,988	0	12	0	12	0	2,000,000	0	0	0	33,750	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01741R-AE-2	Allegheny Technologies Senior Notes 5.950% 01/15/21		12/23/2019	Call 104.1822		1,927,371	1,850,000	1,544,750	1,599,282	0	22,398	0	22,398	0	1,621,680	0	228,320	228,320	235,757	01/15/2021
02343U-AA-3	Amcor Finance USA Inc. Senior Notes 3.625% 04/28/26		06/13/2019	Tax Free Exchange		2,519,432	2,500,000	2,527,025	2,520,583	0	(1,152)	0	(1,152)	0	2,519,432	0	0	0	59,141	04/28/2026
023650-AG-9	America West Airlines Pass Thru Certificates 8.057% 01/02/22		07/02/2019	Redemption 100.0000		135,262	135,262	115,318	122,345	0	1,303	0	1,303	0	123,647	0	11,614	11,614	10,898	01/02/2022
026874-CY-1	American Int'l Group Senior Notes 4.125% 02/15/24		03/15/2019	USBANCORP		1,024,340	1,000,000	999,370	999,634	0	14	0	14	0	999,647	0	24,693	24,693	24,521	02/15/2024
03073E-AJ-4	AmerisourceBergen Corp. Senior Notes 3.500% 11/15/21		05/28/2019	OPUS Investment Mgmt. Inc.		7,070,504	7,000,000	7,347,360	7,108,285	0	(16,216)	0	(16,216)	0	7,092,068	0	(21,564)	(21,564)	131,347	11/15/2021
031652-BG-4	Amkor Technology Inc. Senior Notes 6.375% 10/01/22		04/15/2019	Call 101.5940		2,031,880	2,000,000	2,001,540	2,000,504	892	(822)	0	70	0	2,000,574	0	(574)	(574)	100,588	10/01/2022
03350W-AA-7	Andeavor Logis LP Senior Notes 3.500% 12/01/22		08/30/2019	WFS		1,852,941	1,805,000	1,799,908	1,800,949	0	659	0	659	0	1,801,608	0	51,333	51,333	47,908	12/01/2022
03350W-AB-5	Andeavor Logis LP Senior Notes 5.200% 12/01/47		09/23/2019	Tax Free Exchange		494,022	500,000	493,835	493,955	0	66	0	66	0	494,022	0	0	0	13,500	12/01/2047
035242-AL-0	Anheuser-Busch INBEV Senior Notes 3.300% 02/01/23		04/25/2019	Call 102.3160		326,388	319,000	319,491	319,299	0	(22)	0	(22)	0	319,277	0	(277)	(277)	15,108	02/01/2023
035287-AH-4	Anixter Inc. Senior Notes 6.000% 12/01/25		07/12/2019	Tax Free Exchange		801,924	800,000	802,000	794,000	7,992	(68)	0	7,924	0	801,924	0	0	0	26,400	12/01/2025
049560-AJ-4	Atmos Energy Corp. Senior Notes 8.500% 03/15/19		03/15/2019	Maturity		1,389,000	1,389,000	1,803,126	1,400,746	0	(11,746)	0	(11,746)	0	1,389,000	0	0	0	59,033	03/15/2019
053773-AV-9	Avis Budget Car Rental Senior Notes 5.500% 04/01/23		10/06/2019	Call 101.8330		788,187	774,000	774,451	746,910	27,252	(42)	0	27,210	0	774,120	0	(120)	(120)	49,679	04/01/2023
05508W-AA-3	B&G Foods Inc. Senior Notes 4.625% 06/01/21		03/20/2019	Jefferies		750,000	750,000	701,250	731,250	1,173	1,508	0	2,681	0	733,932	0	16,068	16,068	10,695	06/01/2021
05508W-AA-3	B&G Foods Inc. Senior Notes 4.625% 06/01/21		10/10/2019	Call 100.0000		2,250,000	2,250,000	2,136,250	2,193,750	15,006	12,629	0	27,635	0	2,221,384	0	28,616	28,616	89,320	06/01/2021
06406F-AC-7	Bank of NY Mellon Corp. Senior Notes 2.800% 05/04/26		05/30/2019	Citigroup		3,984,200	4,000,000	3,985,800	3,989,205	0	561	0	561	0	3,989,766	0	(5,566)	(5,566)	65,022	05/04/2026
07177M-AD-5	Baxalta Inc. Senior Notes 2.875% 06/23/20		05/28/2019	OPUS Investment Mgmt. Inc.		595,983	596,000	594,372	595,388	0	165	0	165	0	595,553	0	430	430	7,378	06/23/2020
081437-AF-2	Bemis Company Inc. Senior Notes 6.800% 08/01/19		06/13/2019	Various		1,005,611	1,000,000	1,080,500	1,024,174	0	(18,563)	0	(18,563)	0	1,005,611	0	0	0	59,933	08/01/2019
081437-AJ-4	Bemis Company Inc. Senior Notes 3.100% 09/15/26		06/13/2019	Tax Free Exchange		998,708	1,000,000	998,290	998,638	0	70	0	70	0	998,708	0	0	0	24,078	09/15/2026
085790-AY-9	Berry Plastics Corp. Secured Notes 5.125% 07/15/23		04/30/2019	Wells Fargo		508,125	500,000	500,000	494,525	5,475	0	0	5,475	0	500,000	0	8,125	8,125	20,429	07/15/2023
088838-AA-1	Walgreens Bowling Green KY CTL Pass-Through 5.350% 06/15/36		12/15/2019	Redemption 100.0000		89,385	89,385	89,385	89,385	0	0	0	0	0	89,385	0	0	0	2,612	06/15/2036
088848-AA-0	Walgreens Wadding River NY CTL Pass-Through 5.052% 11/15/33		12/15/2019	Redemption 100.0000		190,275	190,275	190,275	190,275	0	0	0	0	0	190,275	0	0	0	5,246	11/15/2033
10510K-AA-5	Brambles USA Inc. Notes 5.350% 04/01/20		07/05/2019	Call 102.2479		1,022,479	1,000,000	1,083,920	1,018,368	0	(7,366)	0	(7,366)	0	1,011,002	0	(11,002)	(11,002)	63,199	04/01/2020
10922N-AF-0	Brighthouse Financial Inc. Senior Notes 4.700% 06/22/47		03/01/2019	Goldman Sachs		425,331	540,000	536,356	536,425	0	10	0	10	0	536,436	0	(111,105)	(111,105)	5,147	06/22/2047
118230-AH-4	Buckeye Partners LP Senior Notes 5.500% 08/15/19		02/18/2019	Call 101.3260		1,092,294	1,078,000	1,190,397	1,087,360	0	(1,935)	0	(1,935)	0	1,085,425	0	(7,425)	(7,425)	44,433	08/15/2019
12467A-AD-0	C&S Group Enterprises LLC Notes 5.375% 07/15/22		08/19/2019	BB&T		1,353,750	1,350,000	1,302,750	1,292,625	13,015	420	0	13,435	0	1,306,060	0	47,690	47,690	73,399	07/15/2022
12527G-AG-8	CF Industries Inc. Notes 3.400% 12/01/21		11/04/2019	Goldman Sachs		891,750	870,000	862,405	865,395	0	1,289	0	1,289	0	866,684	0	25,066	25,066	27,526	12/01/2021
12527G-AG-8	CF Industries Inc. Notes 3.400% 12/01/21		12/13/2019	Call 102.7790		770,843	750,000	743,453	746,030	0	1,246	0	1,246	0	747,276	0	2,724	2,724	47,193	12/01/2021
125509-BU-2	Cigna Corp. Senior Notes 3.250% 04/15/25		10/11/2019	Tax Free Exchange		5,116,604	5,000,000	5,177,900	5,132,360	0	(15,756)	0	(15,756)	0	5,116,604	0	0	0	86,250	04/15/2025
12592M-BF-6	Comm. Mtg Trust COMM2014LC17A2 3.164% 10/10/47		09/01/2019	Paydown		4,131,756	4,131,756	4,222,151	4,138,983	0	(7,227)	0	(7,227)	0	4,131,756	0	0	0	74,285	10/10/2047
12624K-AD-8	Comm. Mtg Trust COMM2012CR2A4 3.147% 08/15/45		11/19/2019	WFS		1,022,422	1,000,000	1,024,935	1,008,828	0	(2,492)	0	(2,492)	0	1,006,336	0	16,086	16,086	30,596	08/15/2045

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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
12625F-AC-0	Comm. Mtg Trust COMM2013CR7ASB 2.739% 03/10/46		12/01/2019	Paydown		1,179,952	1,179,952	1,214,613	1,188,890	0	(8,938)	0	(8,938)	0	1,179,952	0	0	0	18,541	03/10/2046
12626B-AB-0	Comm. Mtg Trust COMM2013CR10A2 2.972% 08/10/46		06/01/2019	Paydown		120,375	120,375	123,983	120,375	0	0	0	0	0	120,375	0	0	0	4,422	08/10/2046
12626C-AA-0	CPG Merger Sub LLC Senior Notes 8.000% 10/01/21		10/31/2019	Wells Fargo		250,000	250,000	250,000	242,500	7,500	0	0	7,500	0	250,000	0	0	0	21,833	10/01/2021
12634N-AS-7	CSAIL Comm. Mtg Trust CSAIL2015C2A3 3.231% 06/15/57		12/01/2019	Paydown		55,409	55,409	58,821	57,892	0	(2,482)	0	(2,482)	0	55,409	0	0	0	1,567	06/15/2057
126650-BP-4	CVS Health Corp. Pass-Through Trust 6.036% 12/10/28		12/10/2019	Redemption 100.0000		116,993	116,993	120,357	118,965	0	(92)	0	(92)	0	118,874	0	(1,881)	(1,881)	3,860	12/10/2028
131347-CJ-3	Calpine Corp. Senior Notes 5.500% 02/01/24		06/18/2019	Royal Bank of Canada		545,188	550,000	490,875	490,559	0	(649)	0	(649)	0	489,910	0	55,278	55,278	26,805	02/01/2024
14040H-BP-9	Capital One Financial Co. Senior Notes 2.500% 05/12/20		05/28/2019	OPUS Investment Mgmt. Inc.		797,985	800,000	798,736	799,415	0	172	0	172	0	799,587	0	(1,602)	(1,602)	10,889	05/12/2020
14040H-BU-8	Capital One Financial Co. Senior Notes 3.200% 01/30/23		07/31/2019	USBANCORP		1,843,645	1,805,000	1,802,852	1,803,223	0	242	0	242	0	1,803,464	0	40,181	40,181	58,081	01/30/2023
14314W-AD-3	CarMax Auto Owner Trust CARMX20173A3 1.970% 04/15/22		12/15/2019	Paydown		612,817	612,817	604,558	606,376	0	6,441	0	6,441	0	612,817	0	0	0	9,142	04/15/2022
144577-AH-6	Carrizo Oil & Gas Inc. Senior Notes 6.250% 04/15/23		12/26/2019	Barclays Capital		404,000	400,000	382,000	370,000	12,321	3,652	0	15,973	0	385,974	0	18,026	18,026	30,208	04/15/2023
14912L-6T-3	Caterpillar Financial Senior Notes 2.400% 08/09/26		09/16/2019	Barclays Capital		1,498,275	1,500,000	1,496,565	1,497,305	0	233	0	233	0	1,497,537	0	738	738	39,900	08/09/2026
15189T-AR-8	CenterPoint Energy Inc. Senior Notes 2.500% 09/01/22		07/30/2019	Barclays Capital		1,803,863	1,805,000	1,763,587	1,770,965	0	5,110	0	5,110	0	1,776,075	0	27,788	27,788	41,365	09/01/2022
154051-BH-8	Central Maine Power Co. Secured Notes 5.700% 06/01/19		06/01/2019	Maturity		1,000,000	1,000,000	1,098,243	1,012,464	0	(12,464)	0	(12,464)	0	1,000,000	0	0	0	28,500	06/01/2019
156700-AS-5	CenturyLink Inc. Senior Notes 5.800% 03/15/22		02/21/2019	Barclays Capital		618,000	600,000	593,250	577,500	19,507	129	0	19,636	0	597,136	0	20,864	20,864	15,467	03/15/2022
156700-AX-4	CenturyLink Inc. Senior Notes 6.750% 12/01/23		02/21/2019	Citigroup		416,000	400,000	400,000	385,500	14,500	0	0	14,500	0	400,000	0	16,000	16,000	6,300	12/01/2023
161175-AX-2	Charter Comm. Operating LLC Secured Notes 3.579% 07/23/20		05/14/2019	Bank of America		1,711,611	1,700,000	1,697,818	1,699,056	0	221	0	221	0	1,699,277	0	12,334	12,334	49,519	07/23/2020
16411Q-AC-5	Cheniere Energy Partners LP Senior Notes 5.625% 10/01/26		07/30/2019	Tax Free Exchange		953,223	950,000	953,750	888,250	65,332	(359)	0	64,973	0	953,223	0	0	0	29,688	10/01/2026
17275R-AE-2	Cisco Systems Inc. Senior Notes 4.950% 02/15/19		02/15/2019	Various		3,111,000	3,111,000	3,098,555	3,110,807	0	193	0	193	0	3,111,000	0	0	0	76,997	02/15/2019
172967-KG-5	Citigroup Inc. Senior Notes 3.700% 01/12/26		05/21/2019	Citigroup		5,102,300	5,000,000	5,056,150	5,050,634	0	(2,510)	0	(2,510)	0	5,048,124	0	54,176	54,176	159,819	01/12/2026
17401Q-AD-3	Citizens Bank NA Senior Notes 2.500% 03/14/19		03/14/2019	Various		500,000	500,000	500,745	500,079	0	(79)	0	(79)	0	500,000	0	0	0	6,250	03/14/2019
18451Q-AG-3	Clear Channel Worldwide Senior Notes 7.625% 03/15/20		03/06/2019	Call 100.0000		775,000	775,000	772,205	757,563	16,607	116	0	16,723	0	774,286	0	714	714	28,070	03/15/2020
18451Q-AH-1	Clear Channel Worldwide Senior Notes 7.625% 03/15/20		03/06/2019	Call 100.0000		1,350,000	1,350,000	1,356,624	1,316,250	33,750	0	0	33,750	0	1,350,000	0	0	0	48,895	03/15/2020
191098-AJ-1	Coca Cola Bottling Co. Senior Notes 7.000% 04/15/19		01/08/2019	Various		2,996,611	2,970,000	2,917,669	2,967,953	0	138	0	138	0	2,968,091	0	28,521	28,521	47,933	04/15/2019
21036P-AR-9	Constellation Brands Inc. Senior Notes 2.700% 05/09/22		05/28/2019	OPUS Investment Mgmt. Inc.		995,241	1,000,000	997,820	998,506	0	173	0	173	0	998,679	0	(3,438)	(3,438)	14,925	05/09/2022
210518-CT-1	Consumers Energy Co. Secured Notes 2.850% 05/15/22		04/01/2019	WFS		1,003,180	1,000,000	983,522	985,857	0	1,013	0	1,013	0	986,870	0	16,310	16,310	10,925	05/15/2022
212015-AH-4	Continental Resources Inc. Senior Notes 5.000% 09/15/22		09/12/2019	Call 100.8330		315,607	313,000	309,023	310,098	0	501	0	501	0	310,599	0	2,401	2,401	18,127	09/15/2022
21870K-AG-3	CORE Industrial Trust CORE2015WESTB 3.574% 02/10/37		10/01/2019	Paydown		2,000,000	2,000,000	2,027,039	2,020,701	0	(20,701)	0	(20,701)	0	2,000,000	0	0	0	244,109	02/10/2037
21870K-AJ-7	CORE Industrial Trust CORE2015WESTC 3.494% 02/10/37		10/01/2019	Paydown		3,250,000	3,250,000	3,126,729	3,162,594	0	87,406	0	87,406	0	3,250,000	0	0	0	381,590	02/10/2037
21870P-AG-2	CORE Industrial Trust CORE2015TEXWB 3.329% 02/10/34		10/01/2019	Paydown		2,000,000	2,000,000	2,017,631	2,010,494	0	(10,494)	0	(10,494)	0	2,000,000	0	0	0	115,212	02/10/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
21870P-AJ-6	CORE Industrial Trust CORE2015TEXWC 3.732% 02/10/34		10/01/2019	Paydown		1,000,000	1,000,000	1,002,533	1,000,932	0	(932)	0	(932)	0	1,000,000	0	0	0	68,431	02/10/2034
22541Q-4C-3	CS First Boston Mtg Sec. CSFB2003296A1 5.000% 11/25/20		12/01/2019	Paydown		220	220	204	218	0	2	0	2	0	220	0	0	0	7	11/25/2020
22822V-AA-9	Crown Castle Int'l Corp. Senior Notes 3.400% 02/15/21		05/28/2019	OPUS Investment Mgmt. Inc.		604,379	600,000	617,832	608,040	0	(1,558)	0	(1,558)	0	606,482	0	(2,103)	(2,103)	16,037	02/15/2021
233050-AB-9	DBUBS Mtg Trust DBUBS2011LC1AA2 4.528% 11/10/46		07/01/2019	Paydown		304,753	304,753	307,797	304,579	0	174	0	174	0	304,753	0	0	0	4,429	11/10/2046
233331-AT-4	DTE Energy Co. Senior Notes 2.400% 12/01/19		04/01/2019	Citigroup		2,988,480	3,000,000	2,961,723	2,976,535	0	6,425	0	6,425	0	2,982,960	0	5,520	5,520	24,400	12/01/2019
23918K-AP-3	DaVita Healthcare Part. Inc. Senior Notes 5.750% 08/15/22		09/13/2019	Various		1,514,370	1,500,000	1,500,000	1,492,500	7,500	0	0	7,500	0	1,500,000	0	0	0	107,328	08/15/2022
23918K-AQ-1	DaVita Healthcare Part. Inc. Senior Notes 5.125% 07/15/24		06/18/2019	Jefferies		547,938	550,000	544,500	515,625	31,011	249	0	31,260	0	546,885	0	1,052	1,052	26,230	07/15/2024
25179M-AK-9	Devon Energy Corp. Senior Notes 4.000% 07/15/21		03/07/2019	WFS		2,130,660	2,100,000	2,086,375	2,096,010	0	286	0	286	0	2,096,296	0	34,364	34,364	55,067	07/15/2021
25179M-AK-9	Devon Energy Corp. Senior Notes 4.000% 07/15/21		07/27/2019	Call 103.8703		4,570,292	4,400,000	4,390,411	4,397,200	0	605	0	605	0	4,397,805	0	2,195	2,195	352,158	07/15/2021
25179M-AP-8	Devon Energy Corp. Senior Notes 3.250% 05/15/22		03/08/2019	Toronto Dominion		2,045,921	2,050,000	2,081,324	2,064,240	0	(829)	0	(829)	0	2,063,411	0	(17,490)	(17,490)	21,468	05/15/2022
25179M-AP-8	Devon Energy Corp. Senior Notes 3.250% 05/15/22		07/27/2019	Call 103.2871		1,032,871	1,000,000	1,015,280	1,006,947	0	(1,213)	0	(1,213)	0	1,005,733	0	(5,733)	(5,733)	55,621	05/15/2022
25470D-AQ-2	Discovery Communications Inc. Senior Notes 2.950% 03/20/23		06/05/2019	Bank of America		855,282	855,000	853,923	854,158	0	81	0	81	0	854,239	0	1,043	1,043	18,006	03/20/2023
260003-AJ-7	Dover Corp. Senior Notes 4.300% 03/01/21		12/04/2019	Call 103.0663		2,782,789	2,700,000	2,698,434	2,699,612	0	161	0	161	0	2,699,773	0	227	227	228,881	03/01/2021
260543-CC-5	Dow Chemical Senior Notes 4.250% 11/15/20		06/19/2019	Call 102.7677		1,273,292	1,239,000	1,255,045	1,242,172	0	(871)	0	(871)	0	1,241,301	0	(2,301)	(2,301)	65,594	11/15/2020
260543-CM-3	Dow Chemical Senior Notes 4.550% 11/30/25		11/25/2019	Tax Free Exchange		499,557	500,000	499,495	499,500	0	56	0	56	0	499,557	0	0	0	11,375	11/30/2025
26138E-AU-3	Dr Pepper Snapple Group Senior Notes 2.550% 09/15/26		11/18/2019	Jefferies		793,048	800,000	695,474	695,825	0	10,234	0	10,234	0	706,059	0	86,989	86,989	24,083	09/15/2026
26441C-AD-7	Duke Energy Corp. Senior Notes 5.050% 09/15/19		01/08/2019	Various		2,978,978	2,950,000	2,992,126	2,964,835	0	(405)	0	(405)	0	2,964,429	0	14,549	14,549	46,762	09/15/2019
26442E-AA-8	Duke Energy OH Inc. Secured Notes 5.450% 04/01/19		04/01/2019	Maturity		1,850,000	1,850,000	1,849,260	1,849,978	0	22	0	22	0	1,850,000	0	0	0	50,413	04/01/2019
26884L-AA-7	EQT Corp. Notes 8.125% 06/01/19		01/08/2019	The Hanover Ins. Group		3,557,054	3,500,000	3,514,613	3,500,866	0	(40)	0	(40)	0	3,500,826	0	56,228	56,228	29,227	06/01/2019
26907Y-AA-2	ESH Hospitality Inc. Senior Notes 5.250% 05/01/25		10/18/2019	BB&T		206,500	200,000	193,250	186,000	7,727	675	0	8,402	0	194,402	0	12,098	12,098	10,238	05/01/2025
281020-AL-1	Edison Int'l Senior Notes 2.400% 09/15/22		06/27/2019	Credit Suisse		1,797,552	1,900,000	1,803,581	1,811,127	0	11,193	0	11,193	0	1,822,319	0	(24,767)	(24,767)	36,227	09/15/2022
28414H-AC-7	Elanco Animal Health Inc. Senior Notes 4.272% 08/28/23		07/02/2019	Tax Free Exchange		800,000	800,000	800,000	799,320	680	0	0	680	0	800,000	0	0	0	17,088	08/28/2023
291011-AY-0	Emerson Electric Co. Senior Notes 4.875% 10/15/19		10/15/2019	Various		1,000,000	1,000,000	1,002,447	1,000,830	0	(830)	0	(830)	0	1,000,000	0	0	0	48,750	10/15/2019
29273V-AD-2	Energy Transfer Equity Notes 5.875% 01/15/24		03/25/2019	Tax Free Exchange		353,907	350,000	356,902	354,077	0	(171)	0	(171)	0	353,907	0	0	0	10,281	01/15/2024
29279V-AA-2	Energizer Gamma Acq. Inc. Senior Notes 6.375% 07/15/26		01/15/2019	Tax Free Exchange		809,048	800,000	809,750	734,000	75,098	(50)	0	75,048	0	809,048	0	0	0	26,775	07/15/2026
29336U-AB-3	EnLink Midstream Partners LP Senior Notes 4.400% 04/01/24		07/17/2019	Goldman Sachs		5,087,500	5,000,000	4,711,915	4,711,900	15	1,483	0	1,498	0	4,713,398	0	374,102	374,102	172,333	04/01/2024
30161M-AF-0	Exelon Generation Corp. Senior Notes 5.200% 10/01/19		01/08/2019	Various		2,783,583	2,750,000	2,883,841	2,774,241	0	(617)	0	(617)	0	2,773,624	0	9,959	9,959	38,531	10/01/2019
302182-AE-0	Express Scripts Holding Senior Notes 7.250% 06/15/19		06/15/2019	Maturity		1,000,000	1,000,000	993,320	999,584	0	416	0	416	0	1,000,000	0	0	0	36,250	06/15/2019
302508-AM-8	FMR LLC Notes 7.490% 06/15/19		06/15/2019	Maturity		3,750,000	3,750,000	4,095,530	3,770,289	0	(20,289)	0	(20,289)	0	3,750,000	0	0	0	140,438	06/15/2019
316773-CQ-1	Fifth Third Bancorp Senior Notes 2.300% 03/01/19		03/01/2019	Maturity		100,000	100,000	101,726	100,055	0	(55)	0	(55)	0	100,000	0	0	0	1,150	03/01/2019

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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
316773-CU-2	Fifth Third Bancorp Senior Notes 2.600% 06/15/22		05/28/2019	OPUS Investment Mgmt. Inc.		4,425,000	4,450,000	4,448,754	4,449,122	0	99	0	99	0	4,449,221	0	(24,221)	(24,221)	52,386	06/15/2022
319963-BN-3	First Data Corp. Secured Notes 5.375% 08/15/23		08/03/2019	Call 102.6880		256,720	250,000	251,875	245,625	5,039	(235)	0	4,804	0	250,429	0	(429)	(429)	19,710	08/15/2023
32008D-AA-4	First Data Corp. Secured Notes 5.000% 01/15/24		08/03/2019	Call 102.5000		1,537,500	1,500,000	1,488,750	1,443,750	45,833	1,097	0	46,930	0	1,490,680	0	9,320	9,320	116,250	01/15/2024
33938E-AQ-0	Flextronics Int'l Ltd Senior Notes 4.625% 02/15/20		06/06/2019	Various		4,254,684	4,200,000	4,266,976	4,225,899	0	(9,794)	0	(9,794)	0	4,216,105	0	38,579	38,579	157,019	02/15/2020
34528Q-EC-4	Ford Credit Floorplan Master FORDF20155A 2.390% 08/15/22		10/23/2019	Various		9,728,797	9,700,000	9,704,615	9,703,430	0	(1,713)	0	(1,713)	0	9,701,718	0	27,079	27,079	199,631	08/15/2022
34531L-AD-2	Ford Credit Auto Lease Trust FORDL2018BA3 3.190% 12/15/21		01/04/2019	Royal Bank of Canada		1,482,891	1,480,000	1,479,875	1,479,891	0	1	0	1	0	1,479,892	0	2,999	2,999	2,885	12/15/2021
345397-VU-4	Ford Motor Credit Co. LLC Senior Notes 5.875% 08/02/21		06/07/2019	Goldman Sachs		1,838,095	1,750,000	1,859,410	1,840,768	0	(14,955)	0	(14,955)	0	1,825,813	0	12,282	12,282	88,247	08/02/2021
345397-XZ-1	Ford Motor Credit Co. LLC Senior Notes 3.096% 05/04/23		06/05/2019	Credit Suisse		3,386,495	3,500,000	3,502,715	3,501,800	0	(169)	0	(169)	0	3,501,632	0	(115,137)	(115,137)	64,113	05/04/2023
35671D-AU-9	Freeport-McMoRan Inc. Senior Notes 3.550% 03/01/22		09/05/2019	Various		5,006,780	5,000,000	2,900,000	3,467,804	0	121,699	0	121,699	0	3,589,503	0	1,417,277	1,417,277	146,043	03/01/2022
35802X-AD-5	Fresenius Med Care II Senior Notes 5.625% 07/31/19		07/31/2019	Maturity		1,700,000	1,700,000	1,746,750	1,704,435	0	(4,435)	0	(4,435)	0	1,700,000	0	0	0	95,625	07/31/2019
35906A-AZ-1	Frontier Communications Senior Notes 11.000% 09/15/25		06/27/2019	Barclays Capital		434,000	700,000	545,797	435,715	110,067	421	0	110,488	0	546,203	0	(112,203)	(112,203)	61,172	09/15/2025
36128#-AA-5	Kohl's Garland TX CTL 6.400% 01/15/25		12/15/2019	Redemption 100.0000		121,947	121,947	120,950	121,447	0	33	0	33	0	121,481	0	466	466	4,269	01/15/2025
36242D-7G-2	GSR Mtg Loan Trust GSR20055F6A1 5.000% 05/25/20		12/01/2019	Paydown		69,703	69,703	72,229	70,477	0	(295)	0	(295)	0	70,181	0	(479)	(479)	1,824	05/25/2020
36253G-AB-8	GS Mtg Sec. Trust GSMS2014GC24A2 3.104% 09/10/47		10/01/2019	Paydown		5,000,000	5,000,000	5,124,484	5,018,499	0	(18,499)	0	(18,499)	0	5,000,000	0	0	0	70,556	09/10/2047
36254M-AD-0	GM Financial Consumer Auto GMCAR20173AA3 1.970% 05/16/22		12/16/2019	Paydown		224,518	224,518	224,497	224,482	0	36	0	36	0	224,518	0	0	0	3,531	05/16/2022
36256G-AD-1	GM Auto Lease Trust GMALT20183A3 3.180% 06/21/21		01/04/2019	Mitsubishi UFJ Securities		1,777,496	1,775,000	1,774,860	1,774,879	0	1	0	1	0	1,774,881	0	2,615	2,615	2,665	06/21/2021
36804P-AF-3	GATX 2005-1 Pass-Through Trust 5.697% 01/02/25		07/02/2019	Redemption 100.0000		61,347	61,347	61,347	61,347	0	0	0	0	0	61,347	0	0	0	2,258	01/02/2025
370334-BH-6	General Mills Inc. Senior Notes 5.650% 02/15/19		02/15/2019	Maturity		3,937,000	3,937,000	4,020,556	3,938,337	0	(1,337)	0	(1,337)	0	3,937,000	0	0	0	111,220	02/15/2019
37045X-AW-6	General Motors Fin. Co. Senior Notes 3.450% 04/10/22		05/28/2019	OPUS Investment Mgmt. Inc.		3,009,603	3,000,000	3,043,890	3,026,844	0	(3,328)	0	(3,328)	0	3,023,516	0	(13,913)	(13,913)	65,550	04/10/2022
38148Y-AC-2	Goldman Sachs Group Inc. Senior Notes 2.876% 10/31/22		12/17/2019	Goldman Sachs		1,828,122	1,805,000	1,805,000	1,805,000	0	0	0	0	0	1,805,000	0	23,122	23,122	58,978	10/31/2022
39121J-AH-3	Great River Energy Secured Notes 4.478% 07/01/30		07/01/2019	Redemption 100.0000		222,000	222,000	221,875	221,923	0	7	0	7	0	221,929	0	71	71	9,941	07/01/2030
404121-AC-9	HCA Inc. Senior Notes 6.500% 02/15/20		07/05/2019	Call 102.3396		1,944,452	1,900,000	1,899,750	1,899,978	0	10	0	10	0	1,899,988	0	12	12	154,230	02/15/2020
404121-AE-5	HCA Inc. Senior Notes 5.875% 03/15/22		07/05/2019	Call 109.5320		547,660	500,000	519,000	505,000	4,175	(1,368)	0	2,807	0	507,807	0	(7,807)	(7,807)	71,323	03/15/2022
412690-AD-1	Harland Clarke Holdings Notes 6.875% 03/01/20		06/28/2019	Call 100.0000		144,000	144,000	144,000	140,400	3,600	0	0	3,600	0	144,000	0	0	0	8,168	03/01/2020
412690-AE-9	Harland Clarke Holdings Senior Notes 9.250% 03/01/21		08/23/2019	Imperial Capital Markets		734,000	800,000	704,000	683,076	0	(4,703)	0	(4,703)	0	678,373	0	55,627	55,627	73,178	03/01/2021
418056-AV-9	Hasbro Inc. Senior Notes 3.500% 09/15/27		11/13/2019	Barclays Capital		1,965,860	2,000,000	1,997,480	1,997,764	0	194	0	194	0	1,997,958	0	(32,098)	(32,098)	81,667	09/15/2027
421924-BK-6	Healthsouth Corp. Senior Notes 5.750% 11/01/24		11/01/2019	Call 101.1513		1,053,996	1,042,000	1,042,000	1,031,580	10,420	0	0	10,420	0	1,042,000	0	0	0	67,081	11/01/2024
428040-CT-4	Hertz Corp. Notes 7.625% 06/01/22		11/25/2019	Call 103.8130		448,472	432,000	432,000	407,160	24,840	0	0	24,840	0	432,000	0	0	0	48,863	06/01/2022
428041-BD-8	Hertz Fleet Lease Funding HFLF20181A2 3.230% 05/10/32		12/10/2019	Paydown		143,394	143,394	143,371	143,318	0	76	0	76	0	143,394	0	0	0	3,646	05/10/2032
437076-BN-1	Home Depot Inc. Senior Notes 2.125% 09/15/26		06/03/2019	Various		1,625,200	1,700,000	1,637,435	1,649,134	0	2,526	0	2,526	0	1,651,660	0	(26,460)	(26,460)	26,090	09/15/2026

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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
44107T-AS-5	Host Hotels & Resorts Senior Notes 5.250% 03/15/22		10/15/2019	Call 107.7046		3,338,843	3,100,000	3,136,226	3,114,750	0	(3,765)	0	(3,765)	0	3,110,985	0	(10,985)	(10,985)	415,155	03/15/2022
44701Q-AZ-5	Huntsman Int'l LLC Senior Notes 4.875% 11/15/20		03/27/2019	Various		2,427,021	2,350,000	2,337,018	2,346,363	0	439	0	439	0	2,346,802	0	3,198	3,198	119,027	11/15/2020
451102-AX-5	Icahn Enterprises Senior Notes 6.000% 08/01/20		08/01/2019	Call 100.0000		700,000	700,000	699,125	699,125	530	123	0	653	0	699,779	0	221	221	42,000	08/01/2020
460690-BM-1	Interpublic Group Of Cos Inc. Senior Notes 3.500% 10/01/20		10/09/2019	Bank of America		851,348	840,000	838,379	838,596	0	615	0	615	0	839,212	0	12,137	12,137	31,033	10/01/2020
466247-ER-0	JP Morgan Mtg Trust JPMMT2004S11A7 5.000% 09/25/34		09/01/2019	Paydown		3,902	3,902	3,452	3,825	0	76	0	76	0	3,902	0	0	0	99	09/25/2034
46625H-KA-7	JP Morgan Chase & Co. Senior Notes 2.250% 01/23/20		12/23/2019	Call 100.0000		400,000	400,000	395,895	396,006	0	3,674	0	3,674	0	399,680	0	320	320	12,750	01/23/2020
46636V-AC-0	JP Morgan Chase Comm. Mtg JPMCC2011C5A3 4.171% 08/15/46		12/01/2019	Paydown		2,765,401	2,765,401	2,827,408	2,794,787	0	(6,435)	0	(6,435)	0	2,788,351	0	(22,950)	(22,950)	107,977	08/15/2046
46637W-AD-5	JP Morgan Chase Comm. Mtg JPMCC2012CBXA4 3.483% 06/15/45		12/01/2019	Paydown		71,307	71,307	72,733	71,674	0	(367)	0	(367)	0	71,307	0	0	0	1,888	06/15/2045
46639Y-AR-8	JP Morgan Chase Comm. Mtg JPMCC2013LC11ASB 2.554% 04/15/46		12/01/2019	Paydown		809,168	809,168	833,438	815,894	0	(6,727)	0	(6,727)	0	809,168	0	0	0	10,928	04/15/2046
46640L-AB-8	JPMBB Comm. Mtg Sec. JPMBB2013C14A2 3.019% 08/15/46		06/01/2019	Paydown		488,552	488,552	503,209	488,821	0	(269)	0	(269)	0	488,552	0	0	0	10,973	08/15/2046
46647P-AU-0	JP Morgan Chase & Co. Senior Notes 3.797% 07/23/24		09/06/2019	JP Morgan		1,878,145	1,775,000	1,775,024	1,775,015	0	(377)	0	(377)	0	1,774,639	0	103,506	103,506	76,196	07/23/2024
50077L-AD-8	Kraft Heinz Foods Co. Senior Notes 3.000% 06/01/26		03/20/2019	Credit Suisse		925,080	1,000,000	995,708	996,660	0	89	0	89	0	996,748	0	(71,668)	(71,668)	9,250	06/01/2026
521865-AV-7	Lear Corp. Senior Notes 5.375% 03/15/24		05/29/2019	Various		1,540,320	1,500,000	1,514,587	1,513,991	0	(1,645)	0	(1,645)	0	1,512,346	0	(12,346)	(12,346)	97,205	03/15/2024
53217V-AC-3	Life Technologies Corp. Senior Notes 6.000% 03/01/20		10/25/2019	Various		2,483,884	2,450,000	2,503,650	2,457,873	0	(5,447)	0	(5,447)	0	2,452,426	0	(2,426)	(2,426)	202,934	03/01/2020
55336V-AR-1	MPLX LP Senior Notes 4.000% 03/15/28		01/10/2019	Barclays Capital		1,719,678	1,805,000	1,783,351	1,785,009	0	64	0	64	0	1,785,073	0	(65,395)	(65,395)	23,866	03/15/2028
559080-AE-6	Magellan Midstream Partners Senior Notes 6.550% 07/15/19		02/11/2019	Call 101.5037		1,015,037	1,000,000	1,045,650	1,003,170	0	(659)	0	(659)	0	1,002,512	0	(2,512)	(2,512)	52,517	07/15/2019
565122-AE-8	Keurig Dr. Pepper, Inc. Senior Notes 4.985% 05/25/38		06/05/2019	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,925	05/25/2038
571903-AJ-2	Marriott Int'l Inc. Senior Notes 3.000% 03/01/19		03/01/2019	Maturity		1,000,000	1,000,000	989,200	999,722	0	278	0	278	0	1,000,000	0	0	0	15,000	03/01/2019
574754-AM-9	Mashantucket Western Pequot Tr Secured Notes 6.500% 07/01/36		01/16/2019	Call 100.0000		317	317	1	1	0	0	0	0	0	1	0	316	316	20	07/01/2036
58013M-EG-5	McDonald's Corp. Senior Notes 5.000% 02/01/19		02/01/2019	Maturity		1,175,000	1,175,000	1,183,026	1,175,083	0	(83)	0	(83)	0	1,175,000	0	0	0	29,375	02/01/2019
582839-AE-6	Mead Johnson Nutrition Senior Notes 4.900% 11/01/19		11/01/2019	Maturity		150,000	150,000	149,501	149,947	0	53	0	53	0	150,000	0	0	0	7,350	11/01/2019
582839-AE-6	Mead Johnson Nutrition Senior Notes 4.900% 11/01/19		01/08/2019	Various		2,915,385	2,875,000	3,018,767	2,892,192	0	(396)	0	(396)	0	2,891,796	0	23,589	23,589	26,218	11/01/2019
58405U-AG-7	Medco Health Solutions Inc. Senior Notes 4.125% 09/15/20		12/20/2019	Call 101.6950		3,050,850	3,000,000	2,992,170	2,998,438	0	874	0	874	0	2,999,311	0	689	689	207,256	09/15/2020
585055-AV-8	Medtronic Inc. Senior Notes 4.125% 03/15/21		08/09/2019	Call 103.6490		1,865,682	1,800,000	1,908,522	1,831,139	0	(9,363)	0	(9,363)	0	1,821,776	0	(21,776)	(21,776)	132,507	03/15/2021
585055-BG-0	Medtronic Inc. Senior Notes 2.500% 03/15/20		03/11/2019	Tender Offer		1,891,500	1,950,000	1,939,041	1,942,633	0	1,148	0	1,148	0	1,943,782	0	(52,282)	(52,282)	82,333	03/15/2020
591894-BX-7	Metropolitan Edison Co. Senior Notes 7.700% 01/15/19		01/15/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	01/15/2019
592239-AH-0	The Metropolitan Opera House Senior Notes 2.928% 10/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		2,317,772	2,415,000	2,415,000	2,415,000	0	0	0	0	0	2,415,000	0	(97,228)	(97,228)	46,552	10/01/2021
592239-AJ-6	The Metropolitan Opera House Senior Notes 3.128% 10/01/22		06/12/2019	BB&T		2,478,788	2,485,000	2,485,000	2,485,000	0	0	0	0	0	2,485,000	0	(6,213)	(6,213)	54,627	10/01/2022
592239-AK-3	The Metropolitan Opera House Senior Notes 3.728% 10/01/27		05/23/2019	Morgan Stanley		2,437,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(62,250)	(62,250)	61,357	10/01/2027
594918-AC-8	Microsoft Corp. Senior Notes 4.200% 06/01/19		06/01/2019	Maturity		950,000	950,000	1,048,443	957,945	0	(7,945)	0	(7,945)	0	950,000	0	0	0	19,950	06/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594918-BQ-6	Microsoft Corp. Senior Notes 2.000% 08/08/23		02/05/2019	Deutsche Bank		1,719,567	1,775,000	1,681,866	1,682,823	0	1,865	0	1,865	0	1,684,688	0	34,879	34,879	17,651	08/08/2023
594918-BR-4	Microsoft Corp. Senior Notes 2.400% 08/08/26		12/17/2019	Citizens of Midwest		2,032,008	2,000,000	1,996,280	1,997,092	0	338	0	338	0	1,997,430	0	34,578	34,578	65,200	08/08/2026
595112-BC-6	Micron Technology Inc. Senior Notes 5.500% 02/01/25		11/18/2019	Call 102.7500		741,855	722,000	718,665	719,671	0	291	0	291	0	719,962	0	2,038	2,038	71,368	02/01/2025
59748T-AB-5	Midland Cogen Venture LP Notes 5.250% 03/15/25		09/15/2019	Redemption 100.0000		251,570	251,570	250,988	251,570	0	(55)	582	(637)	0	250,933	0	637	637	10,004	03/15/2025
615369-AD-7	Moody's Corp. Senior Notes 2.750% 07/15/19		01/03/2019	Call 100.0000		150,000	150,000	154,161	150,664	0	(8)	0	(8)	0	150,656	0	(656)	(656)	1,925	07/15/2019
617451-CT-4	Morgan Stanley Capital I MSC2006T21AJ 5.273% 10/12/52		04/01/2019	Paydown		792,334	792,334	789,363	792,334	0	0	0	0	0	792,334	0	0	0	13,166	10/12/2052
61760R-BB-7	Morgan Stanley Capital I MSC2011C3A4 4.118% 07/15/49		12/01/2019	Paydown		522,738	522,738	554,015	531,254	0	(8,515)	0	(8,515)	0	522,738	0	0	0	16,286	07/15/2049
61761A-AY-4	Morgan Stanley BAML Trust MSBAM2012C5A3 2.825% 08/15/45		12/01/2019	Paydown		162,859	162,859	166,114	163,508	0	(650)	0	(650)	0	162,859	0	0	0	2,557	08/15/2045
61764P-BT-8	Morgan Stanley BAML Trust MSBAM2014C19A3 3.246% 12/15/47		12/01/2019	Paydown		395,282	395,282	399,206	397,527	0	(2,244)	0	(2,244)	0	395,282	0	0	0	11,313	12/15/2047
626717-AF-9	Murphy Oil Corp. Senior Notes 4.200% 12/01/22		06/28/2019	Various		5,209,875	5,250,000	4,165,844	4,305,479	0	33,262	0	33,262	0	4,338,741	0	871,134	871,134	123,515	12/01/2022
62886E-AH-1	NCR Corp. Senior Notes 4.625% 02/15/21		09/07/2019	Call 100.0000		700,000	700,000	667,625	682,500	6,632	3,373	0	10,005	0	692,505	0	7,495	7,495	34,353	02/15/2021
62886E-AR-9	NCR Corp. Senior Notes 5.875% 12/15/21		12/15/2019	Call 100.0000		175,000	175,000	175,000	170,625	4,375	0	0	4,375	0	175,000	0	0	0	10,281	12/15/2021
629377-BY-7	NRG Energy Inc. Senior Notes 6.250% 05/01/24		05/14/2019	Tender Offer		310,125	300,000	303,000	301,880	0	(189)	0	(189)	0	301,691	0	8,434	8,434	10,052	05/01/2024
63946B-AD-2	NBC Universal Senior Notes 5.150% 04/30/20		09/03/2019	Call 101.9960		2,753,892	2,700,000	2,704,967	2,700,937	0	(467)	0	(467)	0	2,700,470	0	(470)	(470)	170,926	04/30/2020
651229-AM-8	Newell Brands Inc. Senior Notes 4.000% 06/15/22		03/20/2019	Stifel Nicolaus & Co		3,954,560	4,000,000	4,094,240	4,053,242	0	(3,464)	0	(3,464)	0	4,049,777	0	(95,217)	(95,217)	43,111	06/15/2022
651229-AV-8	Newell Brands Inc. Senior Notes 3.850% 04/01/23		03/19/2019	JP Morgan		1,224,913	1,250,000	1,249,613	1,249,754	0	12	0	12	0	1,249,765	0	(24,853)	(24,853)	22,726	04/01/2023
651229-AW-6	Newell Brands Inc. Senior Notes 4.200% 04/01/26		03/20/2019	Various		1,881,380	2,000,000	2,026,229	2,023,614	0	(654)	0	(654)	0	2,022,960	0	(141,580)	(141,580)	39,900	04/01/2026
651229-BA-3	Newell Brands Inc. Senior Notes 5.000% 11/15/23		05/03/2019	Stifel Nicolaus & Co		204,284	200,000	200,000	200,000	0	0	0	0	0	200,000	0	4,284	4,284	4,778	11/15/2023
65473P-AD-7	Nisource Inc. Senior Notes 3.650% 06/15/23		01/30/2019	Tax Free Exchange		998,715	1,000,000	998,540	998,693	0	22	0	22	0	998,715	0	0	0	0	06/15/2023
655044-AF-2	Noble Energy Inc. Senior Notes 4.150% 12/15/21		10/31/2019	Call 104.5540		6,273,240	6,000,000	6,221,668	6,084,090	0	(24,907)	0	(24,907)	0	6,059,183	0	(59,183)	(59,183)	491,807	12/15/2021
665859-AL-8	Northern Trust Corp. Senior Notes 3.450% 11/04/20		01/08/2019	Various		3,729,023	3,700,000	3,778,186	3,742,250	0	(434)	0	(434)	0	3,741,816	0	(12,793)	(12,793)	22,693	11/04/2020
666807-BA-9	Northrop Grumman Corp. Senior Notes 5.050% 08/01/19		08/01/2019	Maturity		1,300,000	1,300,000	1,297,881	1,299,845	0	155	0	155	0	1,300,000	0	0	0	65,650	08/01/2019
67019E-AB-3	Northeast Utilities Notes 4.500% 11/15/19		11/15/2019	Maturity		1,000,000	1,000,000	991,670	999,116	0	884	0	884	0	1,000,000	0	0	0	45,000	11/15/2019
677071-AF-9	Ohana Military Comm. LLC Notes 5.675% 10/01/26		10/01/2019	Redemption 100.0000		160,886	160,886	174,102	169,129	0	(691)	0	(691)	0	168,438	0	(7,552)	(7,552)	6,868	10/01/2026
677071-AM-4	Ohana Military Comm. LLC Notes 5.462% 10/01/26		10/01/2019	Redemption 100.0000		14,588	14,588	15,650	15,252	0	(56)	0	(56)	0	15,196	0	(608)	(608)	601	10/01/2026
682134-AC-5	Omnicom Group Inc. Senior Notes 4.450% 08/15/20		01/08/2019	The Hanover Ins. Group		3,049,488	3,000,000	2,952,630	2,990,457	0	107	0	107	0	2,990,564	0	58,924	58,924	53,029	08/15/2020
68268N-AE-3	Oneok Partners LP Senior Notes 8.625% 03/01/19		03/01/2019	Maturity		1,000,000	1,000,000	996,650	999,920	0	80	0	80	0	1,000,000	0	0	0	43,125	03/01/2019
68389X-AG-0	Oracle Corp. Senior Notes 5.000% 07/08/19		07/08/2019	Maturity		3,700,000	3,700,000	3,686,199	3,699,102	0	898	0	898	0	3,700,000	0	0	0	185,000	07/08/2019
68389X-BL-8	Oracle Corp. Senior Notes 2.400% 09/15/23		07/31/2019	Credit Suisse		1,782,136	1,775,000	1,769,704	1,769,891	0	591	0	591	0	1,770,482	0	11,653	11,653	37,512	09/15/2023
69352J-AN-7	Talen Energy Supply LLC Senior Notes 4.600% 12/15/21		01/18/2019	Tender Offer		15,840	18,000	15,390	15,379	0	(3)	0	(3)	0	15,377	0	463	463	976	12/15/2021

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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
694308-GJ-0	Pacific Gas & Electric Senior Notes 5.800% 03/01/37		02/25/2019	Goldman Sachs		733,000	800,000	741,408	741,408	0	0	0	0	0	741,408	0	(8,408)	(8,408)	0	03/01/2037
694308-HM-2	Pacific Gas & Electric Senior Notes 3.500% 06/15/25		02/28/2019	Barclays Capital		2,087,500	2,500,000	2,142,625	2,142,625	0	0	0	0	0	2,142,625	0	(55,125)	(55,125)	0	06/15/2025
696429-AC-3	Pall Corp. Senior Notes 5.000% 06/15/20		10/24/2019	Call 101.9440		6,116,640	6,000,000	6,502,600	6,123,183	0	(68,110)	0	(68,110)	0	6,055,073	0	(55,073)	(55,073)	374,140	06/15/2020
698455-AC-6	Panhandle Eastern Pipeline Senior Notes 8.125% 06/01/19		06/01/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	40,625	06/01/2019
708130-AD-1	JC Penney Corp. Inc. Senior Notes 5.650% 06/01/20		07/26/2019	Pressprich, R.W.		5,550	6,000	4,470	4,470	0	0	0	0	0	4,470	0	1,080	1,080	225	06/01/2020
708160-CB-0	JC Penney Corp. Inc. Secured Notes 5.875% 07/01/23		09/26/2019	Pressprich, R.W.		1,684,313	1,950,000	1,716,000	1,569,750	152,869	13,030	0	165,899	0	1,735,649	0	(51,336)	(51,336)	142,885	07/01/2023
709599-AW-4	Penske Truck Leasing Co. Senior Notes 3.400% 11/15/26		09/24/2019	Citigroup		2,141,664	2,100,000	2,105,855	2,104,748	0	(402)	0	(402)	0	2,104,347	0	37,317	37,317	61,682	11/15/2026
714046-AE-9	PerkinElmer Inc. Senior Notes 5.000% 11/15/21		10/13/2019	Call 106.2622		3,400,392	3,200,000	3,242,934	3,213,526	0	(3,870)	0	(3,870)	0	3,209,655	0	(9,655)	(9,655)	346,169	11/15/2021
716768-AC-0	PetSmart Inc. Secured Notes 5.875% 06/01/25		07/19/2019	Tender Offer		235,600	248,000	216,380	179,180	40,202	1,401	0	41,603	0	220,783	0	14,817	14,817	11,278	06/01/2025
72650R-AW-2	Plains All-America Pipeline Senior Notes 5.750% 01/15/20		12/30/2019	Call 100.1599		2,003,199	2,000,000	1,990,460	1,998,750	0	1,197	0	1,197	0	1,999,947	0	53	53	170,907	01/15/2020
744538-AB-5	Public Service Co. of NH Secured Notes 4.500% 12/01/19		12/01/2019	Maturity		1,000,000	1,000,000	1,065,063	1,021,022	0	(21,022)	0	(21,022)	0	1,000,000	0	0	0	45,000	12/01/2019
74733V-AD-2	QEP Resources Inc. Senior Notes 5.625% 03/01/26		09/16/2019	Royal Bank of Canada		313,250	350,000	350,000	290,500	59,500	0	0	59,500	0	350,000	0	(36,750)	(36,750)	20,617	03/01/2026
747525-AT-0	Qualcomm Inc. Senior Notes 2.900% 05/20/24		05/22/2019	Barclays Capital		4,966,000	5,000,000	4,994,650	4,995,775	0	288	0	288	0	4,996,062	0	(30,062)	(30,062)	74,111	05/20/2024
774341-AC-5	Rockwell Collins Inc. Senior Notes 3.100% 11/15/21		05/28/2019	OPUS Investment Mgmt. Inc.		7,485,537	7,450,000	7,657,738	7,514,186	0	(9,657)	0	(9,657)	0	7,504,529	0	(18,993)	(18,993)	123,815	11/15/2021
776743-AC-0	Roper Technologies Inc. Senior Notes 2.800% 12/15/21		05/28/2019	OPUS Investment Mgmt. Inc.		997,470	1,000,000	998,430	999,043	0	126	0	126	0	999,169	0	(1,699)	(1,699)	12,678	12/15/2021
77714T-AB-7	SemGroup Corp. Senior Notes 5.625% 11/15/23		12/23/2019	Call 102.8130		616,878	600,000	588,000	546,000	44,196	1,742	0	45,938	0	591,938	0	8,062	8,062	54,191	11/15/2023
78486Q-AC-5	SVB Financial Group Senior Notes 5.375% 09/15/20		12/20/2019	Various		2,047,973	2,000,000	2,025,604	2,011,650	0	(6,551)	0	(6,551)	0	2,005,099	0	(5,099)	(5,099)	183,841	09/15/2020
80284B-AG-9	Santander Drive Auto Rec. SDART20152D 3.020% 04/15/21		10/15/2019	Paydown		985,000	985,000	993,234	985,122	0	(122)	0	(122)	0	985,000	0	0	0	20,439	04/15/2021
806851-AE-1	Schlumberger Hldgs Senior Notes 3.625% 12/21/22		04/11/2019	Taxable Exchange		3,015,756	2,950,000	2,946,018	2,947,619	0	154	0	154	0	2,947,773	0	67,982	67,982	32,675	12/21/2022
816196-AQ-2	Select Medical Corp. Senior Notes 6.375% 06/01/21		08/30/2019	Call 100.0000		2,500,000	2,500,000	2,490,425	2,485,738	5,955	1,428	0	7,383	0	2,493,122	0	6,878	6,878	119,089	06/01/2021
81663A-AD-7	SemGroup Corp. Senior Notes 6.375% 03/15/25		12/06/2019	Call 104.3419		782,564	750,000	739,269	691,875	48,492	1,205	0	49,697	0	741,572	0	8,428	8,428	91,135	03/15/2025
81745B-AA-3	Sequoia Mtg Trust SEMT20136A1 2.500% 05/25/43		12/01/2019	Paydown		365,570	365,570	362,776	362,884	0	2,686	0	2,686	0	365,570	0	0	0	5,621	05/25/2043
817565-BW-3	Service Corp. Int'l Senior Notes 4.500% 11/15/20		09/16/2019	Call 100.0000		500,000	500,000	500,000	496,250	3,750	0	0	3,750	0	500,000	0	0	0	18,813	11/15/2020
817565-BZ-6	Service Corp. Int'l Senior Notes 5.375% 01/15/22		05/21/2019	Tender Offer		1,110,075	1,140,000	1,132,554	1,136,722	0	388	0	388	0	1,137,110	0	(27,035)	(27,035)	86,284	01/15/2022
828807-CG-0	Simon Property Group LP Senior Notes 4.125% 12/01/21		10/07/2019	Call 104.7603		2,723,768	2,600,000	2,591,914	2,597,316	0	674	0	674	0	2,597,990	0	2,010	2,010	214,930	12/01/2021
82967N-AS-7	Sirius XM Radio Inc. Senior Notes 6.000% 07/15/24		07/18/2019	Various		1,545,000	1,500,000	1,515,625	1,502,875	5,106	(1,131)	0	3,975	0	1,506,851	0	(6,851)	(6,851)	135,750	07/15/2024
85172F-AM-1	Springleaf Finance Corp. Senior Notes 6.875% 03/15/25		11/08/2019	Citigroup		224,500	200,000	199,500	179,000	20,563	50	0	20,613	0	199,614	0	24,886	24,886	15,965	03/15/2025
852061-AR-1	Sprint Communications Senior Notes 7.000% 08/15/20		05/14/2019	Various		1,504,375	1,450,000	1,448,250	1,449,564	0	96	0	96	0	1,449,660	0	54,715	54,715	76,407	08/15/2020
85208N-AA-8	Sprint Spectrum Co. LLC Notes 3.360% 09/20/21		12/20/2019	Redemption 100.0000		250,000	250,000	249,996	249,996	0	2	0	2	0	249,998	0	2	2	5,250	09/20/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
854502-AC-5	Stanley Black & Decker Senior Notes 3.400% 12/01/21		05/28/2019	OPUS Investment Mgmt. Inc.		8,077,009	7,950,000	8,362,923	8,091,729	0	(20,782)	0	(20,782)	0	8,070,948	0	6,062	6,062	132,898	12/01/2021
86202*-AE-5	Stonehenge Capital Fund NC VI Notes 8.000% 10/15/21		10/15/2019	Redemption 100.0000		139,874	139,874	139,874	139,874	0	0	0	0	0	139,874	0	0	0	8,207	10/15/2021
86203#-AA-8	Stonehenge Capital Fund Series Senior Notes 8.000% 12/15/25		12/15/2019	Redemption 100.0000		14,115	14,115	14,115	14,115	0	0	0	0	0	14,115	0	0	0	713	12/15/2025
87243Q-AB-2	Tenet Healthcare Corp. Secured Notes 6.000% 10/01/20		09/11/2019	Call 103.9020		259,755	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	23,922	10/01/2020
87422V-AA-6	Talen Energy Supply LLC Senior Notes 6.500% 06/01/25		02/28/2019	Citigroup		709,000	800,000	682,000	568,000	126,474	2,097	0	128,571	0	696,571	0	12,429	12,429	13,433	06/01/2025
87612E-AZ-9	Target Corp. Senior Notes 2.900% 01/15/22		03/18/2019	Various		4,030,160	4,000,000	3,950,774	3,983,658	0	1,095	0	1,095	0	3,984,753	0	45,407	45,407	78,944	01/15/2022
88033G-BY-5	Tenet Healthcare Corp. Secured Notes 4.500% 04/01/21		09/11/2019	Various		2,071,120	2,000,000	1,999,962	1,945,000	55,087	(28)	0	55,059	0	2,000,059	0	(59)	(59)	156,120	04/01/2021
88033G-CA-6	Tenet Healthcare Corp. Secured Notes 4.375% 10/01/21		09/11/2019	Call 104.6500		1,470,333	1,405,000	1,305,627	1,359,338	5,774	9,582	0	15,356	0	1,374,694	0	30,306	30,306	138,754	10/01/2021
883556-AT-9	Thermo Fisher Scientific Senior Notes 4.700% 05/01/20		09/27/2019	Call 101.5580		1,269,475	1,250,000	1,249,500	1,249,921	0	43	0	43	0	1,249,964	0	36	36	72,676	05/01/2020
893647-AW-7	Transdigm Inc. Senior Notes 6.000% 07/15/22		11/28/2019	Call 101.5000		812,000	800,000	826,000	788,000	23,517	(6,698)	0	16,819	0	804,820	0	(4,820)	(4,820)	77,733	07/15/2022
89566E-AG-3	TriState Gen & Trans Assn. Secured Notes 3.700% 11/01/24		12/16/2019	Pierpont Securities		1,778,795	1,700,000	1,736,635	1,728,847	0	(4,580)	0	(4,580)	0	1,724,267	0	54,528	54,528	71,112	11/01/2024
89837L-AA-3	Princeton University Notes 4.950% 03/01/19		03/01/2019	Maturity		463,000	463,000	461,241	462,964	0	36	0	36	0	463,000	0	0	0	11,459	03/01/2019
90131H-AQ-8	21st Century Fox America Senior Notes 4.500% 02/15/21		03/20/2019	Tax Free Exchange		4,693,390	4,700,000	4,672,084	4,692,687	0	704	0	704	0	4,693,390	0	0	0	131,013	02/15/2021
90131H-CB-9	21st Century Fox America Senior Notes 3.375% 11/15/26		03/20/2019	Tax Free Exchange		1,996,961	2,000,000	1,996,268	1,996,887	0	75	0	75	0	1,996,961	0	0	0	25,438	11/15/2026
90269G-AC-5	UBS Comm. Mtg Trust UBSCM2012C1A3 3.400% 05/10/45		09/01/2019	Paydown		262,663	262,663	267,408	263,864	0	(1,201)	0	(1,201)	0	262,663	0	0	0	6,698	05/10/2045
904764-AK-3	Unilever Capital Corp. Senior Notes 4.800% 02/15/19		02/15/2019	Maturity		550,000	550,000	615,780	551,655	0	(1,655)	0	(1,655)	0	550,000	0	0	0	13,200	02/15/2019
911365-BC-7	United Rentals Inc. Secured Notes 4.625% 07/15/23		11/20/2019	Call 102.3130		511,565	500,000	500,875	490,625	9,666	(137)	0	9,529	0	500,154	0	(154)	(154)	42,720	07/15/2023
912909-AN-8	United States Steel Corp. Senior Notes 6.250% 03/15/26		12/10/2019	Citigroup		1,090,625	1,250,000	1,050,000	1,093,750	153,131	748	197,142	(43,263)	0	1,050,486	0	40,139	40,139	94,510	03/15/2026
91324P-DQ-2	UnitedHealth Group Inc. Senior Notes 4.450% 12/15/48		01/25/2019	Jefferies		519,626	495,000	492,971	492,972	0	2	0	2	0	492,974	0	26,652	26,652	2,570	12/15/2048
91911K-AD-4	Valeant Pharmaceuticals Int'l Senior Notes 5.625% 12/01/21		03/11/2019	Various		378,788	390,000	302,250	303,783	0	698	0	698	0	304,481	0	74,307	74,307	17,794	12/01/2021
91911K-AE-2	Valeant Pharmaceuticals Int'l Senior Notes 5.500% 03/01/23		05/24/2019	Tender Offer		273,098	280,000	224,875	222,208	0	103	0	103	0	222,311	0	50,787	50,787	15,316	03/01/2023
92343V-BC-7	Verizon Comm. Inc. Senior Notes 3.500% 11/01/21		02/28/2019	Various		3,051,000	3,000,000	3,010,102	3,008,136	0	(445)	0	(445)	0	3,007,691	0	43,309	43,309	34,365	11/01/2021
92930R-BB-7	WFRBS Comm. Mtg Trust WFRBS2012C9A3 2.870% 11/15/45		04/01/2019	Paydown		760,166	760,166	777,299	767,474	0	(7,308)	0	(7,308)	0	760,166	0	0	0	7,272	11/15/2045
92936C-AE-9	WF-RBS Comm. Mtg Trust WFRBS2011C4A3 4.394% 06/15/44		06/01/2019	Paydown		232,032	232,032	234,345	232,127	0	(94)	0	(94)	0	232,032	0	0	0	2,663	06/15/2044
92938C-AE-7	WF-RBS Comm. Mtg Trust WFRBS2013C15ASB 3.720% 08/15/46		12/01/2019	Paydown		341,489	341,489	352,029	346,225	0	(4,737)	0	(4,737)	0	341,489	0	0	0	7,210	08/15/2046
92938E-AM-5	WF-RBS Comm. Mtg Trust WFRBS2013C16A4 4.136% 09/15/46		12/01/2019	Paydown		99,667	99,667	100,658	100,099	0	(432)	0	(432)	0	99,667	0	0	0	4,122	09/15/2046
92939H-AV-7	WF-RBS Comm. Mtg Trust WFRBS2014C23A2 3.185% 10/15/57		09/01/2019	Paydown		1,000,000	1,000,000	1,028,867	1,004,969	0	(4,969)	0	(4,969)	0	1,000,000	0	0	0	19,558	10/15/2057
931422-AE-9	Walgreen Co. Senior Notes 5.250% 01/15/19		01/15/2019	Maturity		728,000	728,000	744,686	728,082	0	(82)	0	(82)	0	728,000	0	0	0	19,110	01/15/2019
931427-AQ-1	Walgreens Boots Alliance Senior Notes 3.450% 06/01/26		12/20/2019	Jefferies		1,013,440	1,000,000	1,040,840	1,031,577	0	(3,924)	0	(3,924)	0	1,027,654	0	(14,214)	(14,214)	36,704	06/01/2026

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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
94978#-AQ-0	Legg Mason Mtg Capital CTL-Burlington Northern 6.598% 08/01/22		12/01/2019	Redemption 100.0000		452,454	452,454	435,474	446,028	0	17	0	17	0	446,045	0	6,409	6,409	7,432	08/01/2022
94989N-BD-8	Wells Fargo Comm. Mtg Trust WFCM2015C30A3 3.411% 09/15/58		12/01/2019	Paydown		37,791	37,791	38,168	38,034	0	(244)	0	(244)	0	37,791	0	0	0	1,289	09/15/2058
94989T-AY-0	Wells Fargo Comm. Mtg Trust WFCM2015LC22A3 3.572% 09/15/58		12/01/2019	Paydown		55,806	55,806	56,361	56,173	0	(367)	0	(367)	0	55,806	0	0	0	1,940	09/15/2058
97381L-AA-6	Windstream Services Senior Notes 6.375% 08/01/23		03/14/2019	Citigroup		537,500	2,150,000	854,625	854,625	0	0	0	0	0	854,625	0	(317,125)	(317,125)	68,531	08/01/2023
98162K-AD-5	World Omni Auto Lease Sec. WOLS2017AA4 2.320% 08/15/22		12/15/2019	Paydown		447,350	447,350	447,341	447,346	0	4	0	4	0	447,350	0	0	0	10,182	08/15/2022
982526-AV-7	Wm. Wrigley Jr. Co. Senior Notes 2.900% 10/21/19		01/08/2019	Various		3,147,209	3,150,000	3,162,765	3,152,272	0	(62)	0	(62)	0	3,152,210	0	(5,001)	(5,001)	19,539	10/21/2019
98389B-AS-9	Xcel Energy Inc. Senior Notes 2.400% 03/15/21		04/01/2019	WFS		2,974,740	3,000,000	2,930,979	2,945,182	0	6,098	0	6,098	0	2,951,280	0	23,460	23,460	39,600	03/15/2021
988498-AF-8	YUM! Brands Inc. Senior Notes 5.300% 09/15/19		09/15/2019	Maturity		1,250,000	1,250,000	1,248,113	1,249,839	0	161	0	161	0	1,250,000	0	0	0	66,250	09/15/2019
15135U-AD-1	Cenovus Energy Inc. Senior Notes 5.700% 10/15/19	A	10/15/2019	Maturity		2,115,385	2,115,383	2,161,022	2,120,185	0	(4,800)	0	(4,800)	0	2,115,385	0	0	0	120,577	10/15/2019
448055-AF-0	Husky Energy Inc. Senior Notes 7.250% 12/15/19	A	12/15/2019	Maturity		2,000,000	2,000,000	1,995,340	1,999,457	0	543	0	543	0	2,000,000	0	0	0	145,000	12/15/2019
588056-AR-2	Mercer Int'l Inc. Senior Notes 7.750% 12/01/22	C	10/21/2019	Call 103.8750		51,938	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	5,382	12/01/2022
68245X-AB-5	New Red Finance Inc. Secured Notes 4.625% 01/15/22	A	10/06/2019	Call 100.0000		300,000	300,000	300,000	290,250	9,750	0	0	9,750	0	300,000	0	0	0	16,997	01/15/2022
878742-AE-5	Teck Resources Ltd Senior Notes 6.125% 10/01/35	A	02/22/2019	William Blair & Co		1,062,500	1,000,000	412,690	443,727	0	915	0	915	0	444,643	0	617,857	617,857	24,670	10/01/2035
03512T-AA-9	Anglogold Holdings Senior Notes 5.375% 04/15/20	D	05/14/2019	Various		5,081,250	5,000,000	4,627,915	4,828,609	0	18,371	0	18,371	0	4,846,980	0	234,270	234,270	157,517	04/15/2020
046353-AQ-1	Astrazeneca PLC Senior Notes 2.375% 06/12/22	D	08/01/2019	Bank of America		1,681,080	1,675,000	1,669,674	1,671,262	0	621	0	621	0	1,671,883	0	9,197	9,197	25,747	06/12/2022
067316-AD-1	Bacardi Ltd Senior Notes 2.750% 07/15/26	D	11/18/2019	JP Morgan		2,919,960	3,000,000	2,865,207	2,879,475	0	12,655	0	12,655	0	2,892,130	0	27,830	27,830	111,146	07/15/2026
25156P-AN-3	Deutsche Telekom Int'l Fin. Notes 6.000% 07/08/19	D	01/08/2019	The Hanover Ins. Group		6,079,182	6,000,000	5,962,260	5,997,463	0	90	0	90	0	5,997,553	0	81,629	81,629	180,000	07/08/2019
25243Y-AP-4	Diageo Capital PLC Senior Notes 4.828% 07/15/20	D	01/08/2019	Various		4,095,520	4,000,000	4,177,973	4,037,986	0	(453)	0	(453)	0	4,037,533	0	57,987	57,987	92,805	07/15/2020
268317-AN-4	Electricite de France Senior Notes 2.350% 10/13/20	D	04/01/2019	Citigroup		1,987,300	2,000,000	1,961,800	1,971,108	0	3,993	0	3,993	0	1,975,102	0	12,198	12,198	22,194	10/13/2020
26835P-AC-4	EDP Finance BV Senior Notes 4.900% 10/01/19	D	01/08/2019	Various		4,533,480	4,500,000	4,097,840	4,459,410	0	1,021	0	1,021	0	4,460,432	0	73,048	73,048	59,413	10/01/2019
36164Q-MS-4	GE Capital Int'l Funding Senior Notes 2.342% 11/15/20	D	07/30/2019	Barclays Capital		2,495,055	2,505,000	2,422,360	2,428,188	0	23,316	0	23,316	0	2,451,504	0	43,552	43,552	41,719	11/15/2020
43474T-AA-1	Holcim US Fin. Senior Notes 6.000% 12/30/19	D	12/30/2019	Maturity		1,000,000	1,000,000	986,740	998,308	0	1,692	0	1,692	0	1,000,000	0	0	0	60,000	12/30/2019
561233-AA-5	Mallinckrodt Int'l Finance SA Senior Notes 5.750% 08/01/22	D	09/12/2019	Imperial Capital Markets		911,250	2,250,000	1,923,750	1,935,000	10,095	16,666	0	26,761	0	1,961,761	0	(1,050,511)	(1,050,511)	145,547	08/01/2022
561233-AB-3	Mallinckrodt Int'l Finance SA Senior Notes 4.875% 04/15/20	D	05/17/2019	Pressprich, R.W.		393,500	400,000	358,000	379,531	0	411	0	411	0	379,941	0	13,559	13,559	11,700	04/15/2020
561233-AD-9	Mallinckrodt Int'l Finance SA Senior Notes 5.625% 10/15/23	D	09/12/2019	Jefferies		221,000	650,000	520,000	494,000	31,926	6,035	0	37,961	0	531,962	0	(310,962)	(310,962)	33,617	10/15/2023
66989G-AA-8	Novartis Secs Invest. Senior Notes 5.125% 02/10/19	D	02/10/2019	Various		7,800,000	7,800,000	7,839,958	7,800,567	0	(567)	0	(567)	0	7,800,000	0	0	0	199,870	02/10/2019
830505-AT-0	Skandinaviska Enskilda Banken Senior Notes 1.875% 09/13/21	D	05/28/2019	OPUS Investment Mgmt. Inc.		2,938,320	3,000,000	2,860,181	2,884,344	0	16,625	0	16,625	0	2,900,966	0	37,357	37,357	39,844	09/13/2021
874060-AR-7	Takeda Pharmaceutical Senior Notes 4.400% 11/26/23	D	12/17/2019	Tax Free Exchange		1,799,408	1,800,000	1,799,270	1,799,288	0	127	0	127	0	1,799,413	0	0	0	79,200	11/26/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						438,781,847	440,412,449	435,695,150	432,519,752	1,391,426	8,011	197,724	1,201,713	0	433,721,466	0	2,691,796	2,691,796	16,080,055	XXX

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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
8399997. Total - Bonds - Part 4						773,552,228	774,897,867	773,431,961	767,073,559	1,391,426	(461,861)	197,724	731,841	0	767,805,401	0	3,378,242	3,378,242	25,506,774	XXX
8399998. Total - Bonds - Part 5						111,847,852	110,865,626	111,752,322	0	0	(269,783)	0	(269,783)	0	111,482,539	0	257,002	257,002	856,766	XXX
8399999. Total - Bonds						885,400,080	885,763,493	885,184,283	767,073,559	1,391,426	(731,644)	197,724	462,058	0	879,287,940	0	3,635,244	3,635,244	26,363,540	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G29183-10-3	Eaton Corp. PLC Common Stock		11/22/2019	Fidelity Capital Markets	17,300.000	1,535,953		1,128,692	1,187,818	(59,126)	0	0	(59,126)	0	1,128,692	0	407,261	407,261	45,156	
009158-10-6	Air Products & Chemicals Inc. Common Stock		05/02/2019	Fidelity Capital Markets	1,300.000	266,600		168,977	208,065	(39,088)	0	0	(39,088)	0	168,977	0	97,623	97,623	2,938	
023608-10-2	Ameren Corp. Common Stock		03/25/2019	Fidelity Capital Markets	3,250.000	240,591		141,855	211,998	(70,142)	0	0	(70,142)	0	141,855	0	98,736	98,736	1,544	
031162-10-0	Amgen Inc. Common Stock		11/19/2019	Fidelity Capital Markets	1,300.000	291,831		210,658	253,071	(42,413)	0	0	(42,413)	0	210,658	0	81,173	81,173	7,540	
054937-10-7	Branch Bank & Trust Common Stock		12/09/2019	Tax Free Exchange	69,865.000	2,393,899		2,393,899	3,026,552	(632,652)	0	0	(632,652)	0	2,393,899	0	0	0	119,469	
126650-10-0	CVS Health Corp. Common Stock		12/06/2019	Fidelity Capital Markets	43,075.000	3,247,348		2,869,801	2,822,274	47,527	0	0	47,527	0	2,869,801	0	377,546	377,546	86,150	
231021-10-6	Cummins Inc. Common Stock		01/16/2019	Fidelity Capital Markets	6,370.000	886,981		778,366	851,287	(72,920)	0	0	(72,920)	0	778,366	0	108,614	108,614	0	
233331-10-7	DTE Energy Co. Common Stock		08/09/2019	Fidelity Capital Markets	1,950.000	253,536		155,732	215,085	(59,353)	0	0	(59,353)	0	155,732	0	97,804	97,804	5,528	
25746U-10-9	Dominion Energy Inc. Common Stock		04/05/2019	Fidelity Capital Markets	21,515.000	1,626,706		1,525,763	1,537,462	(11,699)	0	0	(11,699)	0	1,525,763	0	100,943	100,943	19,740	
26078J-10-0	DowDupont Inc. Common Stock		06/04/2019	Direct	0.000	25		25	26	(1)	0	0	(1)	0	25	0	0	0	0	
26078J-10-0	DowDupont Inc. Common Stock		06/01/2019	Spin Off	0.000	1,379,765		1,379,765	1,604,941	(225,177)	0	0	(225,177)	0	1,379,765	0	0	0	0	
26078J-10-0	DowDupont Inc. Common Stock		06/04/2019	Tax Free Exchange	19,933.000	1,369,613		1,369,613	1,593,136	(223,523)	0	0	(223,523)	0	1,369,613	0	0	0	31,096	
26441C-20-4	Duke Energy Corp. Common Stock		09/24/2019	Fidelity Capital Markets	13,650.000	1,235,576		977,968	1,177,995	(200,027)	0	0	(200,027)	0	977,968	0	257,608	257,608	31,463	
291011-10-4	Emerson Electric Co. Common Stock		10/24/2019	Fidelity Capital Markets	10,400.000	730,060		534,478	621,400	(86,922)	0	0	(86,922)	0	534,478	0	195,582	195,582	15,288	
370334-10-4	General Mills Inc. Common Stock		01/16/2019	Fidelity Capital Markets	14,300.000	590,592		613,756	556,842	56,914	0	0	56,914	0	613,756	0	(23,164)	(23,164)	7,007	
478160-10-4	Johnson & Johnson Common Stock		03/01/2019	Fidelity Capital Markets	4,225.000	581,933		408,899	545,236	(136,338)	0	0	(136,338)	0	408,899	0	173,034	173,034	3,803	
494368-10-3	Kimberly-Clark Corp. Common Stock		06/07/2019	Fidelity Capital Markets	3,250.000	436,862		355,771	370,305	(14,534)	0	0	(14,534)	0	355,771	0	81,091	81,091	9,945	
500754-10-6	The Kraft Heinz Co. Common Stock		08/09/2019	Fidelity Capital Markets	24,700.000	665,618		806,455	1,063,088	298,129	0	554,762	(256,633)	0	806,455	0	(140,837)	(140,837)	19,760	
524660-10-7	Leggett & Platt Inc. Common Stock		10/17/2019	Fidelity Capital Markets	40,830.000	1,713,737		1,209,091	1,463,347	(254,256)	0	0	(254,256)	0	1,209,091	0	504,645	504,645	56,615	
58933Y-10-5	Merck & Co. Inc. Common Stock		09/20/2019	Fidelity Capital Markets	3,250.000	275,927		171,308	248,333	(77,025)	0	0	(77,025)	0	171,308	0	104,620	104,620	7,150	
595017-10-4	Microchip Technology Inc. Common Stock		04/26/2019	Fidelity Capital Markets	2,275.000	222,960		106,897	163,618	(56,721)	0	0	(56,721)	0	106,897	0	116,063	116,063	830	
65339F-10-1	Nextera Energy Inc. Common Stock		09/20/2019	Fidelity Capital Markets	1,625.000	365,667		189,385	282,458	(93,073)	0	0	(93,073)	0	189,385	0	176,282	176,282	6,094	
670837-10-3	OGE Energy Corp. Common Stock		05/14/2019	Fidelity Capital Markets	43,500.000	1,817,553		1,453,929	1,704,765	(250,836)	0	0	(250,836)	0	1,453,929	0	363,625	363,625	31,755	
682680-10-3	Oneok Inc. Common Stock		12/23/2019	Fidelity Capital Markets	3,600.000	273,079		244,800	194,220	50,580	0	0	50,580	0	244,800	0	28,279	28,279	12,708	
69351T-10-6	PPL Corp. Common Stock		12/20/2019	Fidelity Capital Markets	35,750.000	1,239,834		1,013,414	1,012,798	617	0	0	617	0	1,013,414	0	226,420	226,420	48,173	
693718-10-8	Paccar, Inc. Common Stock		01/14/2019	Fidelity Capital Markets	22,545.000	1,333,172		1,326,735	1,288,221	38,514	0	0	38,514	0	1,326,735	0	6,437	6,437	59,810	
704326-10-7	Paychex Inc. Common Stock		06/05/2019	Fidelity Capital Markets	3,250.000	280,212		138,134	211,738	(73,603)	0	0	(73,603)	0	138,134	0	142,078	142,078	3,835	

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
713448-10-8	PepsiCo Inc. Common Stock		09/20/2019	Fidelity Capital Markets	6,500.000	833,105		626,959	718,120	(91,161)	0	0	(91,161)	0	626,959	0	206,146	206,146	17,024	
718172-10-9	Philip Morris Int'l Inc. Common Stock		12/19/2019	Fidelity Capital Markets	30,325.000	2,592,208		2,423,945	2,024,497	399,448	0	0	399,448	0	2,423,945	0	168,263	168,263	129,877	
736508-84-7	Portland General Electric Co. Common Stock		09/24/2019	Fidelity Capital Markets	18,850.000	1,012,865		540,542	864,273	(323,730)	0	0	(323,730)	0	540,542	0	472,323	472,323	17,545	
744320-10-2	Prudential Financial Common Stock		03/18/2019	Fidelity Capital Markets	4,850.000	472,826		425,800	395,518	30,283	0	0	30,283	0	425,800	0	47,026	47,026	4,850	
816851-10-9	Sempra Energy Common Stock		01/18/2019	Fidelity Capital Markets	14,415.000	1,624,465		1,527,987	1,559,559	(31,572)	0	0	(31,572)	0	1,527,987	0	96,478	96,478	12,901	
838518-10-8	South Jersey Industries Common Stock		01/10/2019	Fidelity Capital Markets	12,545.000	365,557		326,720	348,751	(22,031)	0	0	(22,031)	0	326,720	0	38,837	38,837	0	
84857L-10-1	Spire Inc. Common Stock		02/12/2019	Fidelity Capital Markets	13,000.000	1,004,647		598,594	963,040	(364,446)	0	0	(364,446)	0	598,594	0	406,053	406,053	7,703	
87612E-10-6	Target Corp. Common Stock		11/20/2019	Fidelity Capital Markets	6,500.000	690,854		339,885	429,582	(89,700)	0	0	(89,700)	0	339,885	0	350,969	350,969	12,610	
88579Y-10-1	3M Company Common Stock		11/27/2019	Fidelity Capital Markets	19,175.000	3,401,556		2,748,198	3,653,605	(905,407)	0	0	(905,407)	0	2,748,198	0	653,358	653,358	68,328	
949746-10-1	Wells Fargo & Company Common Stock		11/07/2019	Fidelity Capital Markets	4,125.000	223,530		198,354	190,080	8,274	0	0	8,274	0	198,355	0	25,176	25,176	7,920	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						37,477,243	XXX	31,431,150	35,563,104	(3,577,190)	0	554,762	(4,131,952)	0	31,431,151	0	6,046,092	6,046,092	912,155	XXX
30303#-10-7	Facility Insurance Hldg Corp. Class A		08/29/2019	Tender Offer	34,186.000	2,393		0	1,607	(1,609)	0	0	(1,609)	0	0	0	2,393	2,393	0	
31338#-11-2	FHLB Boston Class B		04/30/2019	Direct	81,565.000	8,156,500		8,156,500	8,156,500	0	0	0	0	0	8,156,500	0	0	0	135,008	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,158,893	XXX	8,156,500	8,158,107	(1,609)	0	0	(1,609)	0	8,156,500	0	2,393	2,393	135,008	XXX
00149*-10-2	AIX Holdings Inc.		11/06/2019	Direct	57,287.000	97,064,115		152,400,572	99,899,541	(2,835,426)	0	0	(2,835,426)	0	97,064,115	0	0	0	300,000	
41119*-10-2	Hanover Texas Ins. Mgmt Co.		02/26/2019	Direct	100.000	1,000		1,000	1,000	0	0	0	0	0	1,000	0	0	0	0	
G2071#-10-9	Chaucer Ins. Co. Designated Activity Company	C	02/14/2019	China RE	1,000,001.000	27,761,138		31,000,000	27,145,416	193,919	0	0	193,919	0	27,339,335	0	421,803	421,803	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						124,826,253	XXX	183,401,572	127,045,957	(2,641,507)	0	0	(2,641,507)	0	124,404,450	0	421,803	421,803	300,000	XXX
9799997. Total - Common Stocks - Part 4						170,462,389	XXX	222,989,222	170,767,168	(6,220,306)	0	554,762	(6,775,068)	0	163,992,101	0	6,470,288	6,470,288	1,347,163	XXX
9799998. Total - Common Stocks - Part 5						20,965,484	XXX	20,836,076	0	0	0	0	0	0	20,836,076	0	129,408	129,408	191,963	XXX
9799999. Total - Common Stocks						191,427,873	XXX	243,825,298	170,767,168	(6,220,306)	0	554,762	(6,775,068)	0	184,828,177	0	6,599,696	6,599,696	1,539,126	XXX
9899999. Total - Preferred and Common Stocks						191,427,873	XXX	243,825,298	170,767,168	(6,220,306)	0	554,762	(6,775,068)	0	184,828,177	0	6,599,696	6,599,696	1,539,126	XXX
9999999 - Totals						1,076,827,953	XXX	1,129,009,581	937,840,727	(4,828,880)	(731,644)	752,486	(6,313,010)	0	1,064,116,117	0	10,234,940	10,234,940	27,902,666	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
36179U-MN-9	Ginnie Mae G2MA5765 5.000% 02/20/49		02/13/2019	INTL FCStone	12/01/2019	Paydown	590,791	618,946	590,791	590,791	0	(28,155)	0	(28,155)	0	0	0	0	20,545	1,641
38381R-3C-1	Ginnie Mae GNR201938JG 3.000% 03/20/49		03/27/2019	Pierpont Mortgages	12/01/2019	Paydown	231,830	232,337	231,830	231,830	0	(507)	0	(507)	0	0	0	0	3,493	541
38381V-SN-1	Ginnie Mae GNR201961KU 3.500% 05/01/49		05/10/2019	Pierpont Mortgages	12/01/2019	Paydown	305,431	310,657	305,431	305,431	0	(5,226)	0	(5,226)	0	0	0	0	4,046	861
38382A-NY-7	Ginnie Mae GNR2019125EA 2.500% 10/20/49		09/18/2019	INTL FCStone	12/01/2019	Paydown	1,382,802	1,376,981	1,382,802	1,382,802	0	5,821	0	5,821	0	0	0	0	3,678	2,785
912828-2D-1	U.S. Treasury Notes 1.375% 08/31/23		08/30/2019	Bank of America	09/04/2019	Bank of America	1,805,000	1,801,193	1,807,961	1,801,198	0	5	0	5	0	0	6,764	6,764	341	205
912828-4V-9	U.S. Treasury Notes 2.875% 08/15/28		03/20/2019	Various	08/02/2019	Morgan Stanley	1,500,000	1,533,594	1,628,438	1,532,242	0	(1,352)	0	(1,352)	0	0	96,195	96,195	27,559	8,247
912828-TJ-9	U.S. Treasury Notes 1.625% 08/15/22		09/05/2019	Deutsche Bank	09/06/2019	Bank of America	45,000,000	45,212,694	45,196,874	45,212,694	0	0	0	0	0	0	(15,820)	(15,820)	43,716	43,716
0599999. Subtotal - Bonds - U.S. Governments							50,815,854	51,086,402	51,144,127	51,056,988	0	(29,414)	0	(29,414)	0	0	87,139	87,139	103,378	57,996
3128MJ-V6-4	Freddie Mac FGG08636 3.500% 04/01/45		11/25/2019	The Hanover Ins. Group	12/12/2019	SunTrust Capital Markets	6,693,250	6,979,214	6,998,368	6,982,135	0	2,922	0	2,922	0	0	16,233	16,233	29,283	15,618
3128MJ-V6-4	Freddie Mac FGG08636 3.500% 04/01/45		11/25/2019	The Hanover Ins. Group	12/01/2019	Paydown	126,449	131,851	126,449	126,449	0	(5,402)	0	(5,402)	0	0	0	0	369	295
3128MJ-XA-3	Freddie Mac FGG08672 4.000% 10/01/45		11/25/2019	The Hanover Ins. Group	12/01/2019	Paydown	54,172	57,309	54,172	54,172	0	(3,137)	0	(3,137)	0	0	0	0	181	144
3128MJ-YS-3	Freddie Mac FGG08720 4.500% 08/01/46		04/24/2019	INTL FCStone	12/01/2019	Paydown	231,606	242,897	231,606	231,606	0	(11,291)	0	(11,291)	0	0	0	0	3,362	347
3132AE-J7-2	Freddie Mac FRZT2086 3.500% 06/01/49		07/30/2019	Pierpont Mortgages	12/01/2019	Paydown	1,677,274	1,717,240	1,677,274	1,677,274	0	(39,966)	0	(39,966)	0	0	0	0	14,145	1,957
3132AE-KL-9	Freddie Mac FRZT2099 3.000% 11/01/46		09/04/2019	INTL FCStone	11/07/2019	SunTrust Capital Markets	3,807,977	3,932,331	3,880,120	3,931,123	0	(1,208)	0	(1,208)	0	0	(51,003)	(51,003)	22,848	3,491
3132AE-KL-9	Freddie Mac FRZT2099 3.000% 11/01/46		09/04/2019	INTL FCStone	12/01/2019	Paydown	122,743	126,751	122,743	122,743	0	(4,008)	0	(4,008)	0	0	0	0	562	113
3132D5-3K-6	Freddie Mac FRSB8002 3.000% 08/01/34		07/30/2019	Wells Fargo	12/01/2019	Paydown	507,528	517,480	507,528	507,528	0	(9,952)	0	(9,952)	0	0	0	0	3,211	761
3132DV-3J-2	Freddie Mac FRSD8001 3.500% 07/01/49		07/08/2019	Pierpont Mortgages	12/01/2019	Paydown	637,592	653,233	637,592	637,592	0	(15,641)	0	(15,641)	0	0	0	0	6,975	868
3132DV-3N-3	Freddie Mac FRSD8005 3.500% 08/01/49		09/27/2019	Pierpont Securities	12/01/2019	Paydown	607,644	623,120	607,644	607,644	0	(15,476)	0	(15,476)	0	0	0	0	2,657	532
31334Y-CU-9	Freddie Mac FRQA1883 4.000% 08/01/49		08/14/2019	Pierpont Mortgages	12/01/2019	Paydown	79,699	83,908	79,699	79,699	0	(4,209)	0	(4,209)	0	0	0	0	532	97
31335B-M6-0	Freddie Mac FGG61281 3.500% 01/01/48		11/25/2019	The Hanover Ins. Group	12/01/2019	Paydown	134,617	139,933	134,617	134,617	0	(5,316)	0	(5,316)	0	0	0	0	393	314
3136B3-VJ-6	Fannie Mae FNR201896BH 4.000% 09/25/47		11/25/2019	The Hanover Ins. Group	12/01/2019	Paydown	296,331	306,204	296,331	296,331	0	(9,874)	0	(9,874)	0	0	0	0	988	790
3136B6-YL-1	Fannie Mae FNR201966LA 2.500% 11/25/49		10/22/2019	INTL FCStone	12/01/2019	Paydown	13,113	12,986	13,113	13,113	0	127	0	127	0	0	0	0	41	26
3137BS-HJ-5	Freddie Mac FHR4621Z 3.000% 10/15/46		10/01/2019	Interest Capitalization	11/07/2019	Wells Fargo	190,009	190,009	184,724	190,009	0	0	0	0	0	0	(5,285)	(5,285)	2,793	0
3137BS-HJ-5	Freddie Mac FHR4621Z 3.000% 10/15/46		10/01/2019	Interest Capitalization	11/01/2019	Paydown	1,130	1,130	1,130	1,130	0	0	0	0	0	0	0	0	15	0
3137FL-3C-6	Freddie Mac FHR4863HP 3.500% 07/01/48		02/08/2019	Pierpont Mortgages	12/01/2019	Paydown	1,531,273	1,545,629	1,531,273	1,531,273	0	(14,356)	0	(14,356)	0	0	0	0	35,390	4,020
3137FL-3R-3	Freddie Mac FHR4863K 3.500% 03/15/49		02/13/2019	Pierpont Mortgages	12/01/2019	Paydown	685,628	690,127	685,628	685,628	0	(4,499)	0	(4,499)	0	0	0	0	11,931	1,800
3137FL-A3-8	Freddie Mac FHR4875DA 3.500% 07/15/48		03/15/2019	INTL FCStone	12/01/2019	Paydown	40,551	41,115	40,551	40,551	0	(564)	0	(564)	0	0	0	0	649	110
3137FL-W5-9	Freddie Mac FGLMC4N 3.500% 02/15/48		04/05/2019	INTL FCStone	12/01/2019	Paydown	438,392	445,927	438,392	438,392	0	(7,535)	0	(7,535)	0	0	0	0	8,019	1,236
3137FM-2E-1	Freddie Mac FHR4891PB 3.500% 06/15/49		05/10/2019	INTL FCStone	12/01/2019	Paydown	1,117,797	1,139,367	1,117,797	1,117,797	0	(21,570)	0	(21,570)	0	0	0	0	17,763	3,152
3137FN-FS-4	Freddie Mac FHR4911LB 3.000% 08/25/49		08/13/2019	INTL FCStone	12/01/2019	Paydown	54,958	55,997	54,958	54,958	0	(1,039)	0	(1,039)	0	0	0	0	281	133
3140HA-XB-1	Fannie Mae FNBJ8773 3.000% 09/01/49		10/21/2019	Citigroup	12/01/2019	Paydown	426,331	428,576	426,331	426,331	0	(2,245)	0	(2,245)	0	0	0	0	1,423	743
3140J6-GJ-0	Fannie Mae FNBM2000 3.500% 05/01/47		10/15/2019	INTL FCStone	12/01/2019	Paydown	280,860	290,913	280,861	280,861	0	(10,050)	0	(10,050)	0	0	0	0	816	327
3140JP-M9-3	Fannie Mae FNBN6683 3.500% 06/01/49		07/19/2019	Wells Fargo	12/01/2019	Paydown	988,117	1,013,669	988,117	988,117	0	(25,552)	0	(25,552)	0	0	0	0	8,553	1,153

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
3140JV-TA-0	Fannie Mae FNB01444 3.000% 10/01/49		10/09/2019	Pierpont Securities	12/01/2019	Paydown	3,034	3,105	3,034	3,034	0	(71)	0	(71)	0	0	0	0	8	3
31418C-CP-7	Fannie Mae FNMA2777 3.000% 10/01/46		11/25/2019	The Hanover Ins. Group	12/01/2019	Paydown	70,988	71,398	70,988	70,988	0	(411)	0	(411)	0	0	0	0	177	142
31418D-C6-7	Fannie Mae FNMA3692 3.500% 07/01/49		07/15/2019	Wells Fargo	12/01/2019	Paydown	653,317	668,016	653,317	653,317	0	(14,700)	0	(14,700)	0	0	0	0	5,620	762
31418D-HY-1	Fannie Mae FNMA3846 3.000% 11/01/49		10/28/2019	Various	12/01/2019	Paydown	51,001	51,145	51,001	51,001	0	(145)	0	(145)	0	0	0	0	128	51
3199999. Subtotal - Bonds - U.S. Special Revenues							21,523,381	22,160,580	21,895,358	21,935,413	0	(225,168)	0	(225,168)	0	0	(40,055)	(40,055)	179,113	38,985
040555-CZ-5	Arizona Public Service Senior Notes 2.600% 08/15/29		08/12/2019	JP Morgan	10/22/2019	Key Capital Markets	500,000	499,345	500,295	499,355	0	10	0	10	0	0	940	940	2,311	0
081437-AK-1	Bemis Company Inc. Senior Notes 6.800% 08/01/20		06/13/2019	Tax Free Exchange	08/01/2019	Maturity	1,000,000	1,005,611	1,000,000	1,000,000	0	(5,611)	0	(5,611)	0	0	0	0	9,067	0
12527G-AG-8	CF Industries Inc. Notes 3.400% 12/01/21		11/20/2019	Goldman Sachs	12/13/2019	Call 102.7790	434,000	445,393	446,061	445,060	0	(332)	0	(332)	0	0	(11,060)	(11,060)	19,931	6,968
144577-AH-6	Carrizo Oil & Gas Inc. Senior Notes 6.250% 04/15/23		05/29/2019	Jefferies	12/26/2019	Barclays Capital	800,000	750,000	808,000	756,649	0	6,649	0	6,649	0	0	51,351	51,351	35,417	6,389
149123-CG-4	Caterpillar Inc. Senior Notes 2.600% 09/19/29		09/16/2019	Citigroup	10/22/2019	Bank of America	3,500,000	3,494,785	3,554,565	3,494,828	0	43	0	43	0	0	59,737	59,737	8,594	0
247361-ZU-5	Delta Air Lines Inc. Senior Notes 2.900% 10/28/24		10/21/2019	Barclays Capital	11/06/2019	USBANCORP	1,000,000	996,030	992,250	996,052	0	22	0	22	0	0	(3,802)	(3,802)	806	0
254687-CJ-3	The Walt Disney Co. Senior Notes 4.500% 02/15/21		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	4,700,000	4,693,390	4,695,581	4,695,581	0	2,191	0	2,191	0	0	0	0	85,188	0
254687-DJ-2	The Walt Disney Co. Senior Notes 3.375% 11/15/26		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	2,000,000	1,996,961	1,997,147	1,997,147	0	185	0	185	0	0	0	0	44,063	0
35906A-BC-1	Frontier Communications Notes 8.000% 04/01/27		03/12/2019	JP Morgan	04/12/2019	Barclays Capital	400,000	400,000	412,000	400,000	0	0	0	0	0	0	12,000	12,000	2,756	0
37940X-AA-0	Global Payments Inc. Senior Notes 2.650% 02/15/25		08/07/2019	Bank of America	10/21/2019	Royal Bank of Canada	4,000,000	3,999,000	4,036,640	3,999,033	0	33	0	33	0	0	37,607	37,607	20,317	0
416515-BE-3	Hartford Fin'l Svcs Group Senior Notes 2.800% 08/19/29		08/08/2019	Credit Suisse	10/17/2019	Citigroup	2,400,000	2,392,320	2,396,040	2,392,435	0	115	0	115	0	0	3,605	3,605	11,573	0
451102-BR-7	Icahn Enterprises Senior Notes 6.250% 05/15/26		05/07/2019	Jefferies	10/25/2019	Tax Free Exchange	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	0	0
53627N-AC-5	Lions Gate Capital Hldg LLC Senior Notes 6.375% 02/01/24		01/24/2019	JP Morgan	11/06/2019	Citigroup	150,000	150,000	148,500	150,000	0	0	0	0	0	0	(1,500)	(1,500)	7,278	0
55354G-AH-3	MSCI Inc. Senior Notes 4.000% 11/15/29		11/04/2019	JP Morgan	11/05/2019	JP Morgan	200,000	200,000	201,000	200,000	0	0	0	0	0	0	1,000	1,000	0	0
58013M-FJ-8	McDonald's Corp. Senior Notes 2.625% 09/01/29		08/07/2019	JP Morgan	10/17/2019	Royal Bank of Canada	2,400,000	2,382,336	2,393,088	2,382,621	0	285	0	285	0	0	10,467	10,467	12,075	0
595112-BC-6	Micron Technology Inc. Senior Notes 5.500% 02/01/25		02/08/2019	Credit Suisse	11/18/2019	Call 102.7500	3,500,000	3,592,750	3,596,250	3,573,553	0	(19,197)	0	(19,197)	0	0	(73,553)	(73,553)	249,715	5,882
701094-AP-9	Parker Hannifin Corp. Senior Notes 4.000% 06/14/49		06/05/2019	Barclays Capital	07/03/2019	Credit Suisse	985,000	970,264	1,051,478	970,281	0	17	0	17	0	0	81,197	81,197	2,627	0
713448-EL-8	PepsiCo Inc. Senior Notes 2.625% 07/29/29		07/25/2019	JP Morgan	12/17/2019	Citizens of Midwest	2,400,000	2,392,872	2,449,275	2,393,112	0	240	0	240	0	0	56,163	56,163	24,150	0
806851-AK-7	Schlumberger Hldgs Senior Notes 3.900% 05/17/28		04/11/2019	Taxable Exchange	04/12/2019	Direct	391	387	392	387	0	0	0	0	0	0	5	5	0	0
883556-BZ-4	Thermo Fisher Scientific Senior Notes 2.600% 10/01/29		09/24/2019	Bank of America	10/17/2019	Jefferies	4,000,000	3,994,440	3,980,880	3,994,457	0	17	0	17	0	0	(13,577)	(13,577)	3,756	0
911312-BU-9	United Parcel Service Senior Notes 2.500% 09/01/29		08/13/2019	Morgan Stanley	10/17/2019	Citigroup	500,000	498,456	497,814	498,476	0	21	0	21	0	0	(662)	(662)	2,255	0
92343V-ET-7	Verizon Comm. Inc. Senior Notes 4.016% 12/03/29		02/28/2019	Taxable Exchange	09/12/2019	Tax Free Exchange	3,057,000	3,051,000	3,051,111	3,051,111	0	111	0	111	0	0	0	0	32,396	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							38,526,391	38,505,340	38,808,367	38,490,138	0	(15,201)	0	(15,201)	0	0	209,918	209,918	574,275	19,239
8399998. Total - Bonds							110,865,626	111,752,322	111,847,852	111,482,539	0	(269,783)	0	(269,783)	0	0	257,002	257,002	856,766	116,220
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
054937-10-7	Branch Bank & Trust Common Stock		05/09/2019	Fidelity Capital Markets	11/07/2019	Fidelity Capital Markets	4,800.000	234,036	265,170	234,036	0	0	0	0	0	0	31,133	31,133	6,264	0
064058-10-0	Bank of New York Mellon Common Stock		05/08/2019	Fidelity Capital Markets	12/12/2019	Fidelity Capital Markets	10,000.000	484,624	511,739	484,624	0	0	0	0	0	0	27,115	27,115	7,600	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
26614N-10-2	Dupont de Nemours Inc. Common Stock		06/04/2019	Tax Free Exchange	10/21/2019	Fidelity Capital Markets	19,933.000	1,369,613	1,320,558	1,369,613	0	0	0	0	0	0	(49,055)	(49,055)	5,980	0
46434V-87-8	IShares Ultra Short-Term Bond ETF		07/08/2019	Fidelity Capital Markets	10/01/2019	Fidelity Capital Markets	250,000.000	12,573,726	12,576,140	12,573,726	0	0	0	0	0	0	2,415	2,415	81,478	0
744320-10-2	Prudential Financial Common Stock		08/29/2019	Fidelity Capital Markets	11/25/2019	Fidelity Capital Markets	3,000.000	238,528	280,487	238,528	0	0	0	0	0	0	41,958	41,958	3,000	0
91913Y-10-0	Valero Energy Corp. Common Stock		09/26/2019	Fidelity Capital Markets	11/27/2019	Fidelity Capital Markets	4,900.000	400,549	476,390	400,549	0	0	0	0	0	0	75,842	75,842	4,410	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								15,301,076	15,430,484	15,301,076	0	0	0	0	0	0	129,408	129,408	108,732	0
31338#-11-2	FHLB Boston Class B		10/10/2019	Direct	11/18/2019	Hanover	55,350.000	5,535,000	5,535,000	5,535,000	0	0	0	0	0	0	0	0	83,231	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								5,535,000	5,535,000	5,535,000	0	0	0	0	0	0	0	0	83,231	0
9799998. Total - Common Stocks								20,836,076	20,965,484	20,836,076	0	0	0	0	0	0	129,408	129,408	191,963	0
9899999. Total - Preferred and Common Stocks								20,836,076	20,965,484	20,836,076	0	0	0	0	0	0	129,408	129,408	191,963	0
9999999 - Totals								132,588,398	132,813,336	132,318,615	0	(269,783)	0	(269,783)	0	0	386,410	386,410	1,048,729	116,220

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
01977#-10-3	Allmerica Financial Alliance Ins. Co.		10212	04-3272695	8BI	NO	0	19,546,421	0	10,000.000	100.0
01976#-10-4	Allmerica Financial Benefit Ins. Co.		41840	23-2643430	8BI	NO	0	54,557,041	0	42,000.000	100.0
41070*-10-9	The Hanover American Ins. Co.		36064	04-3063898	8BI	NO	0	31,267,224	0	10,000.000	100.0
41086*-10-1	The Hanover Casualty Co.		41602	75-1827351	8BI	NO	0	10,253,393	0	25,000.000	100.0
57544#-10-9	Massachusetts Bay Ins. Co.		22306	04-2217600	8BI	NO	0	64,408,555	0	10,000.000	100.0
174746-2*-7	Citizens Insurance Company of America		31534	38-0421730	8BI	NO	0	693,282,425	0	1,700,000.000	100.0
17474@-10-9	Citizens Insurance Company of the Midwest		10395	35-1958418	8BI	NO	0	82,927,940	0	400.000	100.0
17475*-10-0	Citizens Insurance Company of Ohio		10176	38-3167100	8BI	NO	0	12,701,458	0	200.000	100.0
41199R-10-5	The Hanover New Jersey Ins. Co.		11705	86-1070355	8BI	NO	0	30,969,145	0	10,000.000	100.0
92346*-10-0	Verlan Fire Ins. Co.		10815	52-0903682	8BI	NO	0	25,518,346	0	10,000.000	100.0
41105@-10-6	The Hanover National Ins. Co.		13147	74-3242673	8BI	NO	0	12,102,933	0	2,000.000	100.0
13460@-10-4	Campmed Casualty & Indemnity Co. Inc.		12260	52-1827116	8BI	YES	362,047	20,515,927	0	1,500.000	100.0
00959#-10-7	NOVA Casualty Company		42552	16-1140177	8BI	NO	0	97,689,939	0	14,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							362,047	1,155,740,747	0	XXX	XXX
G4279@-10-7	The Hanover Atlantic Ins. Co. Ltd.	C		AA-3191316	8BIV	NO	0	51,028,760	0	120,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer							0	51,028,760	0	XXX	XXX
74313@-10-5	Professionals Direct, Inc.			38-3324634	8BIII	NO	0	152,471	152,471	100.000	100.0
01999U-10-4	Allmerica Plus Insurance Agency, Inc.			04-3194493	8BIII	NO	0	538,428	538,428	1.000	100.0
66977#-10-6	AIX, Inc.			20-3051651	8BIII	NO	0	121,072	121,072	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	811,971	811,971	XXX	XXX
1899999. Total Common Stocks							362,047	1,207,581,478	811,971	XXX	XXX
1999999 - Totals							362,047	1,207,581,478	811,971	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 2,341,376,763

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	Professionals Direct Insurance Services, Inc.	Professionals Direct, Inc.	0	1,000.000	100.0
00147@-10-2	AIX Specialty Insurance Company	Nova Casualty Company	0	5,000,000.000	100.0
000000-00-0	AIX Insurance Services of California, Inc.	AIX, Inc.	0	100.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	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						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Alberto Culver Co. Senior Notes			12/23/2019	Citizens	06/01/2020	759,300	0	(551)	0	0	750,000	759,851	3,219	0	5.150	2.123	JD	0	2,360
Arrow Electronics Inc. Notes			12/23/2019	Citizens	04/01/2020	1,361,577	0	(1,145)	0	0	1,350,000	1,362,721	20,250	0	6.000	2.481	AO	0	18,450
Avery Dennison Corp. Senior Notes			12/23/2019	Citizens	04/15/2020	2,015,769	0	(1,352)	0	0	2,000,000	2,017,121	22,694	0	5.375	2.575	AO	0	20,306
Cardinal Health Inc. Senior Notes			12/23/2019	Citizens	12/15/2020	1,792,369	0	(1,086)	0	0	1,750,000	1,793,456	3,597	0	4.625	2.046	JD	0	1,799
Emerson Electric Co. Senior Notes			12/23/2019	Citizens	11/15/2020	1,223,449	0	(661)	0	0	1,200,000	1,224,109	6,517	0	4.250	1.971	MN	0	5,383
Duke Energy FL Inc. Secured Notes			12/23/2019	Citizens	04/01/2020	503,068	0	(303)	0	0	500,000	503,371	5,688	0	4.550	2.038	AO	0	5,182
Georgia-Pacific LLC Senior Notes			12/23/2019	Citizens	11/01/2020	608,192	0	(476)	0	0	592,000	608,669	5,328	0	5.400	2.060	MN	0	4,618
Omnicom Group Inc. Senior Notes			12/23/2019	Citizens	08/15/2020	1,216,021	0	(614)	0	0	1,200,000	1,216,635	20,173	0	4.450	2.267	FA	0	18,987
Charles Schwab Corp. Senior Notes	SD		12/23/2019	Citizens	07/22/2020	1,403,179	0	(796)	0	0	1,384,615	1,403,976	27,213	0	4.450	2.013	JJ	0	25,844
Charles Schwab Corp. Senior Notes			12/23/2019	Citizens	07/22/2020	623,635	0	(354)	0	0	615,385	623,989	12,095	0	4.450	2.013	JJ	0	11,486
United Technologies Corp. Senior Notes			12/23/2019	Citizens	04/15/2020	1,006,487	0	(556)	0	0	1,000,000	1,007,043	9,500	0	4.500	2.202	AO	0	8,500
Nutrien Ltd Senior Notes		A	12/23/2019	Citizens	03/30/2020	2,012,902	0	(1,305)	0	0	2,000,000	2,014,206	24,646	0	4.875	2.198	MS	0	22,479
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,525,948	0	(9,199)	0	0	14,342,000	14,535,147	160,920	0	XXX	XXX	XXX	0	145,394
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						14,525,948	0	(9,199)	0	0	14,342,000	14,535,147	160,920	0	XXX	XXX	XXX	0	145,394
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						14,525,948	0	(9,199)	0	0	14,342,000	14,535,147	160,920	0	XXX	XXX	XXX	0	145,394
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						14,525,948	0	(9,199)	0	0	14,342,000	14,535,147	160,920	0	XXX	XXX	XXX	0	145,394
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						14,525,948	0	(9,199)	0	0	XXX	14,535,147	160,920	0	XXX	XXX	XXX	0	145,394

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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 *
Federal Home Loan Bank ..... Boston, MA		0.000	0	0	1,413,281	XXX
Deutsche Bank Trust Co Americas ..... New York, NY		0.000	0	0	(62,223,586)	XXX
Chase Manhattan Bank ..... New York, NY		0.000	0	0	483,993	XXX
Wells Fargo Bank N.A. ..... San Francisco, CA		0.000	0	0	17,656,036	XXX
BB&T Bank ..... Winston Salem, NC		0.000	0	0	10,548,057	XXX
PNC Bank ..... Pittsburgh, PA		0.000	0	0	4,558,852	XXX
Bank of NY Mellon ..... New York, NY		0.000	0	0	2,865,597	XXX
Fifth Third Bank ..... Cincinnati, OH		0.000	0	0	4,518,258	XXX
Bank of America ..... Charlotte, NC		0.000	0	0	(1,747,858)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(21,927,370)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(21,927,370)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(21,927,370)	XXX

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

1. January	(37,617,318)	4. April	(18,755,642)	7. July	(21,877,769)	10. October	(30,439,472)
2. February	(63,946,791)	5. May	(28,012,546)	8. August	(45,096,939)	11. November	(36,568,218)
3. March	(37,212,496)	6. June	(27,246,470)	9. September	(18,877,060)	12. December	(21,927,370)

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						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	Bank of NY Mellon Corp. Senior Notes		12/23/2019	4.600	01/15/2020	3,152,737	66,815	(65,355)
	Koch Industries Commercial Paper		12/31/2019	1.660	01/08/2020	19,993,544	0	922
	Quest Diagnostic Inc. Senior Notes		12/23/2019	4.750	01/30/2020	2,003,669	39,847	(38,875)
	Stryker Corp. Senior Notes		12/23/2019	4.375	01/15/2020	500,393	10,087	(9,853)
	Fed Caisses Desjardins Commercial Paper		12/23/2019	1.700	01/06/2020	9,997,638	0	4,249
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						35,647,981	116,749	(108,912)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						35,647,981	116,749	(108,912)
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						35,647,981	116,749	(108,912)
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						35,647,981	116,749	(108,912)
09248U-70-0	BlackRock Liquidity Funds Fed Fund Institutional Shares		12/31/2019	0.000		35,755,923	0	28,689
09658L-79-4	BMO Funds Gov Money Market Fund Class 1		12/31/2019	0.000		40,759	0	815
857492-70-6	State Street Institutional U.S. Gov't Money Market Fund		12/31/2019	0.000		9,942	0	8,635
8699999. Subtotal - All Other Money Market Mutual Funds						35,806,624	0	38,139
8899999 - Total Cash Equivalents						71,454,605	116,749	(70,773)

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			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Property & Casualty Reserve	0	0	205,000	208,606
5. California CA	B	Workers' Compensation	0	0	217,456,585	229,037,161
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	Property & Casualty Reserve	0	0	155,000	157,726
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	Property & Casualty Reserve	0	0	125,000	127,199
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	Property & Casualty Reserve	0	0	54,968	55,331
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Property & Casualty Reserve	0	0	50,117	51,137
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT	B	Workers' Compensation	0	0	24,986	25,151
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Multiple	0	0	314,818	316,896
30. New Hampshire NH	B	For Benefit of all Policyholders	3,006,916	3,083,634	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	Property & Casualty Reserve	0	0	379,152	402,296
33. New York NY			0	0	0	0
34. North Carolina NC	B	Property & Casualty Reserve	0	0	325,778	329,670
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	Multiple	0	0	2,509,087	2,564,562
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Property & Casualty Reserve	0	0	255,000	259,485
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	69,960	70,421
59. Subtotal	XXX	XXX	3,006,916	3,083,634	221,925,451	233,605,641
DETAILS OF WRITE-INS						
5801. U.S. Treasury Notes	B	Workers' Compensation	0	0	69,960	70,421
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	69,960	70,421

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