

ANNUAL STATEMENT

OF THE

of _____

in the state of _____

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
December 31, 2000

PROPERTY AND CASUALTY

2000

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ANNUAL STATEMENT
For the Year Ended December 31, 2000
OF THE CONDITION AND AFFAIRS OF THE
Liberty Mutual Fire Insurance Company

NAIC Group Code 0111 0111 NAIC Company Code 23035 Employer's ID Number 04-1924000
(Current Period) (Prior Period)

Organized under the Laws of the State of Massachusetts using as the Port of Entry

Incorporated October 31, 1908 Commenced Business November 5, 1908

Statutory Home Office 175 Berkeley Street Boston, MA 02117

Main Administrative Office 175 Berkeley Street Boston, MA 02117 617-357-9500

Mail Address 175 Berkeley Street Boston, MA 02117

Primary Location of Books and Records 175 Berkeley Street Boston, MA 02117 617-357-9500

Annual Statement Contact Randall Kneeland 617-357-9500 x44606
Randall.Kneeland@LibertyMutual.com 617-574-5955
(E-Mail Address) (Fax Number)

OFFICERS
Chairman of the Board
Edmund Francis Kelly

President & CEO Edmund Francis Kelly
Vice-President & Secretary #Dexter Robert Legg
Vice-President & Treasurer Elliot Joseph Williams

Vice-Presidents

James Paul Condrin, III, VP & CFO Gary Lee Countryman, Chairman Emeritus Anthony Alexander Fontanes, SVP & ClnvO #John Brendan Conners, EVP
Gary Richard Gregg, EVP Dennis James Langwell, VP & Comp Christopher Charles Mansfield, SVP & GC #Roger Lucien Jean, EVP
#Thomas Crawford Ramey, EVP #Terry Lee Conner, SVP & ClnfO #Helen Elizabeth Russell Sayles, SVP #Stephen Gregory Sullivan, SVP
#Douglas Michael Hodes, VP & CA

Directors or Trustees

Gerald Edwin Anderson Michael Joseph Babcock William Francis Connell Gary Lee Countryman
Paul Jonathan Darling, II John Paul Hamill Marian Langston Heard Edmund Francis Kelly
Thomas John May Ray Benjamin Mundt Kenneth Leon Rose Glenn Preston Strehle
#Charles Ingalls Clough, Jr.

State of Massachusetts
County of Suffolk ss

The officers of this company, being duly sworn, each depose and say that they are the described officers of the said insurer, and that on the thirty-first day of December last, all of the herein described assets were the absolute property of the said insurer, free and clear from any liens or claims thereon, except as herein stated, and that this annual statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to are a full and true statement of all the assets and liabilities and of the condition and affairs of the said insurer as of the thirty-first day of December last, and of its income and deductions therefrom for the year ended on that date, and have been completed in accordance with the NAIC annual statement instructions and accounting practices and procedures manuals 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.

(Signature) Edmund Francis Kelly # Dexter Robert Legg Elliot Joseph Williams
(Printed Name)
Chairman of the Board, President & CEO Vice-President & Secretary Vice-President & Treasurer

Subscribed and sworn to before me this 18th day of February, 2001

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

ASSETS

	Current Year				Prior Year
	1 Ledger Assets	2 Non-Ledger Assets	3 Assets Not Admitted	4 Net Admitted Assets (Cols 1 + 2 - 3)	5 Net Admitted Assets
1. Bonds (less \$ 0 liability for asset transfers with put options, Schedule D, Part 1)	1,939,398,506		10,937,729	1,928,460,777	1,723,202,386
2. Stocks:					
2.1 Preferred stocks (Schedule D, Part 2, Section 1)	13,568,585	(344,970)		13,223,615	26,261,454
2.2 Common Stocks (Schedule D, Part 2, Section 2)	106,209,354	247,782,858		353,992,212	394,831,860
3. Mortgage loans on real estate (Schedule B):					
3.1 First liens					
3.2 Other than first liens					
4. Real estate (Schedule A):					
4.1 Properties occupied by the company (less \$ 0 encumbrances)					
4.2 Other properties (less \$ 0 encumbrances)					
5. Cash (\$ 3,021,443 Schedule E, Part 1) and short-term investments (\$ 103,442,769 Schedule DA, Part 1)	106,464,212			106,464,212	131,885,289
6. Other invested assets (Schedule BA)	63,776,479	14,385,402		78,161,881	62,249,048
7. Receivable for securities	727,344			727,344	1,598,489
8. Aggregate write-ins for invested assets					515,504
9. Subtotals, cash and invested assets (Lines 1 to 8)	2,230,144,480	261,823,290	10,937,729	2,481,030,041	2,340,544,030
10. Agents' balances or uncollected premiums (net as to commissions and dividends):					
10.1 Premiums and agents' balances in course of collection (after deducting ceded reinsurance balances payable of \$ 0)	95,539,767		11,095,477	84,444,290	65,518,190
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (after deducting ceded reinsurance balances payable of \$ 0) (Including \$ 0 earned but unbilled premiums)	104,167,803		668,930	103,498,873	98,024,555
10.3 Accrued retrospective premiums (after deducting ceded reinsurance balances payable of \$ 0)		69,979,053	7,658,143	62,320,910	54,947,571
11. Funds held by or deposited with reinsured companies	29,517,699			29,517,699	121,332,125
12. Bills receivable, taken for premiums	13,266		13,266		
13. Reinsurance recoverables on loss and loss adjustment expense payments (Schedule F, Part 3, Cols. 2 and 3)					
14. Federal income tax recoverable and interest thereon					
14A. Guaranty funds receivable or on deposit	402,293			402,293	279,027
15. Electronic data processing equipment					
16. Interest, dividends and real estate income due and accrued		28,555,354		28,555,354	28,259,545
17. Receivable from parent, subsidiaries and affiliates					60,533,776
18. Equities and deposits in pools and associations	3,043,717		158,970	2,884,747	3,745,012
19. Amounts receivable relating to uninsured accident and health plans	389,595	67,814	32,500	424,909	1,072,843
20. Other assets nonadmitted (Exhibit 1)					
21. Aggregate write-ins for other than invested assets	43,040,398		8,055,050	34,985,348	34,270,523
22. TOTALS (Lines 9 through 21)	2,506,259,018	360,425,511	38,620,065	2,828,064,464	2,808,527,197

DETAILS OF WRITE-INS					
0801. 1994 Private Passenger Auto Escrow Amounts-2/1/94 Filing					427,095
0802. December 1996 Private Passenger Auto Filing Escrow Amounts					88,409
0803.					
0898. Summary of remaining write-ins for Line 8 from overflow page					
0899. Totals (Lines 0801 through 0803 + 0898) (Line 8 above)					515,504
2101. Amounts receivable on uninsured plans	28,552,424		676,446	27,875,978	21,503,871
2102. Other assets	14,487,974		7,378,604	7,109,370	12,766,652
2103.					
2198. Summary of remaining write-ins for Line 21 from overflow page					
2199. Totals (Lines 2101 through 2103 + 2198) (Line 21 above)	43,040,398		8,055,050	34,985,348	34,270,523

LIABILITIES, SURPLUS AND OTHER FUNDS	1 Current Year	2 Prior Year
1. Losses (Part 3A, Line 32, Column 5)	1,234,903,651	1,278,313,084
1A. Reinsurance payable on paid loss and loss adjustment expenses (Schedule F, Part 1, Column 2)		
2. Loss adjustment expenses (Part 3A, Line 32, Column 6)	258,121,048	261,337,803
3. Contingent commissions and other similar charges	648,442	622,611
4. Other expenses (excluding taxes, licenses and fees)	26,137,281	23,530,297
5. Taxes, licenses and fees (excluding federal and foreign income taxes)	6,878,595	4,544,039
6. Federal and foreign income taxes (excluding deferred taxes)	3,078,077	5,713,260
7. Borrowed money		
8. Interest, including \$ 0 on borrowed money		
9. Unearned premiums (Part 2A, Line 34, Column 5)(after deducting ceded reinsurance unearned premiums of \$ 1,402,759,494)	255,893,746	227,027,529
10. Dividends declared and unpaid:		
a. Stockholders		
b. Policyholders	3,108,587	3,776,774
11. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 14)		
12. Amounts withheld or retained by company for account of others	18,722,526	13,589,716
13. Remittances and items not allocated		
14. Provision for reinsurance (Schedule F, Part 7)		
15. Excess of statutory reserves over statement reserves (Schedule P Interrogatories)		
16. Net adjustments in assets and liabilities due to foreign exchange rates		
17. Drafts outstanding	38,507,446	28,997,239
18. Payable to parent, subsidiaries and affiliates	34,047,511	
19. Payable for securities	593,398	3,685,688
20. Liability for amounts held under uninsured accident and health plans		
21. Capital notes \$ 0 and interest thereon \$ 0		
22. Aggregate write-ins for liabilities	53,124,300	100,593,224
23. Total liabilities (Lines 1 through 22)	1,933,764,608	1,951,731,264
24. Aggregate write-ins for special surplus funds	31,900,000	
25A. Common capital stock		
25B. Preferred capital stock		
25C. Aggregate write-ins for other than special surplus funds	1,250,000	1,250,000
26A. Surplus notes		
26B. Gross paid in and contributed surplus		
26C. Unassigned funds (surplus)	861,149,856	855,545,933
26D. Less treasury stock, at cost:		
(1) 0 shares common (value included in Line 25A \$ 0)		
(2) 0 shares preferred (value included in Line 25B \$ 0)		
27. Surplus as regards policyholders (Lines 24 to 26C, less 26D) (Page 4, Line 32)	894,299,856	856,795,933
28. TOTALS (Page 2, Line 22, Col. 4)	2,828,064,464	2,808,527,197

DETAILS OF WRITE-INS		
2201. Amounts held under uninsured plans	26,051,635	26,466,456
2202. 1994 Private Passenger Auto Escrow Amounts-2/1/94 Filing		427,095
2203. December 1996 Private Passenger Auto Filing Escrow Amounts		88,409
2298. Summary of remaining write-ins for Line 22 from overflow page	27,072,665	73,611,264
2299. Totals (Lines 2201 through 2203 plus 2298)(Line 22 above)	53,124,300	100,593,224
2401. Special Surplus from Retroactive Reinsurance	31,900,000	
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	31,900,000	
25C01. Guaranty funds	1,250,000	1,250,000
25C02.		
25C03.		
25C98. Summary of remaining write-ins for Line 25C from overflow page		
25C99. Totals (Lines 25C01 through 25C03 plus 25C98)(Line 25C above)	1,250,000	1,250,000

UNDERWRITING AND INVESTMENT EXHIBIT STATEMENT OF INCOME	1	2
UNDERWRITING INCOME	Current Year	Prior Year
1. Premiums earned (Part 2, Line 32, Column 4)	714,123,578	690,440,230
DEDUCTIONS		
2. Losses incurred (Part 3, Line 32, Column 7)	547,158,032	517,676,148
3. Loss expenses incurred (Part 4, Line 22, Column 1)	114,849,329	117,422,272
4. Other underwriting expenses incurred (Part 4, Line 22, Column 2)	175,411,449	169,362,248
5. Aggregate write-ins for underwriting deductions		(3,149,264)
6. Total underwriting deductions (Lines 2 through 5)	837,418,810	801,311,404
7. Net underwriting gain or (loss) (Line 1 minus Line 6)	(123,295,232)	(110,871,174)
INVESTMENT INCOME		
8. Net investment income earned (Part 1, Line 14)	138,639,786	135,585,161
9. Net realized capital gains or (losses) (Part 1A, Line 10)	37,789,557	43,749,267
9A. Net investment gain or (loss) (Lines 8 + 9)	176,429,343	179,334,428
OTHER INCOME		
10. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 218,820 amount charged off \$ 3,389,435)	(3,170,614)	(3,700,945)
11. Finance and service charges not included in premiums	3,867,699	3,988,576
12. Aggregate write-ins for miscellaneous income	33,759,766	(7,169,150)
13. Total other income (Lines 10 through 12)	34,456,851	(6,881,519)
14. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 7 + 9A + 13)	87,590,962	61,581,735
14A. Dividends to policyholders (Exhibit 2, Line 16, Column 1 plus Page 3, Line 10b, Column 1 minus Column 2)	9,379,350	11,593,838
14B. Net income, after dividends to policyholders but before federal and foreign income taxes (Line 14 minus Line 14A)	78,211,612	49,987,897
15. Federal and foreign income taxes incurred	11,405,827	10,630,158
16. Net income (Line 14B minus Line 15) (to Line 18)	66,805,785	39,357,739
CAPITAL AND SURPLUS ACCOUNT		
17. Surplus as regards policyholders, December 31 prior year (Page 4, Line 32, Column 2)	856,795,933	766,472,602
GAINS AND (LOSSES) IN SURPLUS		
18. Net income (from Line 16)	66,805,785	39,357,739
19. Net unrealized capital gains or (losses) (Part 1A, Line 11)	(22,502,246)	41,750,084
20. Change in nonadmitted assets (Exhibit 1, Line 6, Col. 3)	(2,883,392)	(6,615,547)
21. Change in provision for reinsurance (Page 3, Line 14, Column 2 minus Column 1)		10,882,480
22. Change in foreign exchange adjustment		
23. Change in excess of statutory reserves over statement reserves (Page 3, Line 15, Column 2 minus Column 1)		
23A. Change in surplus notes		
24. Capital changes:		
a. Paid in (Exhibit 2, Line 6, Column 1)		
b. Transferred from surplus (Stock Dividend)		
c. Transferred to surplus		
25. Surplus adjustments:		
a. Paid in (Exhibit 2, Line 7, Column 1)		
b. Transferred to capital (Stock Dividend)		
c. Transferred from capital		
26. Net remittances from or (to) Home Office (Exhibit 2, Line 4b minus Line 12b, Column 1)		
27. Dividends to stockholders (cash)		
28. Change in treasury stock (Page 3, Line 26D (1) and (2), Column 2 minus Column 1)		
29. Extraordinary amounts of taxes for prior years		
30. Aggregate write-ins for gains and losses in surplus	(3,916,224)	4,948,575
31. Change in surplus as regards policyholders for the year (Lines 18 through 30)	37,503,923	90,323,331
32. Surplus as regards policyholders, December 31 current year (Lines 17 plus Line 31) (Page 3, Line 27)	894,299,856	856,795,933
DETAILS OF WRITE-INS		
0501. Other underwriting deductions		(3,149,264)
0502.		
0503.		
0598. Summary of remaining write-ins for Line 5 from overflow page		
0599. Totals (Lines 0501 through 0503 plus Line 0598) (Line 5 above)		(3,149,264)
1201. Other income/(expense)	1,859,766	(7,169,150)
1202. Retroactive Reinsurance Gain	31,900,000	
1203.		
1298. Summary of remaining write-ins for Line 12 from overflow page		
1299. Totals (Lines 1201 through 1203 plus Line 1298) (Line 12 above)	33,759,766	(7,169,150)
3001. Change in accumulated translation adjustment	(3,844,331)	1,510,326
3002. Other surplus items	(71,893)	3,438,249
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page		
3099. Totals (Lines 3001 through 3003 plus Line 3098) (Line 30 above)	(3,916,224)	4,948,575

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	708,419,755	671,506,882
2. Loss and loss adjustment expenses paid (net of salvage and subrogation)	698,149,320	395,048,182
3. Underwriting expenses paid	170,480,204	164,566,797
4. Other underwriting income (expenses)	(8,964,198)	2,216,057
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	(169,173,967)	114,107,960
6. Net Investment income	136,633,741	131,073,192
7. Other income (expenses):		
7.1 Agents' balances charged off	(3,170,614)	(3,700,945)
7.2 Net funds held under reinsurance treaties	91,814,427	(92,248,309)
7.3 Net amount withheld or retained for account of others	5,149,359	8,617,027
7.4 Aggregate write-ins for miscellaneous items	25,172,716	5,815,445
7.5 Total other income (Lines 7.1 to 7.4)	118,965,888	(81,516,782)
8. Dividends to policyholders on direct business, less \$ 6,558,904 dividends on reinsurance assumed or ceded (net)	10,047,537	11,268,915
9. Federal and foreign income taxes (paid) recovered	(14,030,773)	(7,866,020)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	62,347,352	144,529,435
Cash from Investments		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds	276,121,943	348,129,803
11.2 Stocks	106,911,127	75,210,801
11.3 Mortgage loans		
11.4 Real estate		
11.5 Other invested assets	9,402,017	7,272,761
11.6 Net gains or (losses) on cash and short-term investments	102,775	(92)
11.7 Miscellaneous proceeds	465,364	3,964,120
11.8 Total investment proceeds (Lines 11.1 to 11.7)	393,003,226	434,577,393
12. Cost of investments acquired (long-term only):		
12.1 Bonds	482,899,028	383,092,973
12.2 Stocks	40,087,301	39,680,548
12.3 Mortgage loans		
12.4 Real estate		
12.5 Other invested assets	17,636,705	15,674,727
12.6 Miscellaneous applications		16,709,643
12.7 Total investment acquired (Lines 12.1 to 12.6)	540,623,034	455,157,891
13. Net cash from investments (Line 11.8 minus Line 12.7)	(147,619,808)	(20,580,498)
Cash from Financing and Miscellaneous Sources		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in		
14.2 Capital notes \$ 0 less amounts repaid \$ 0		
14.3 Net transfers from affiliates	93,363,814	
14.4 Borrowed funds received		
14.5 Other cash provided		12,535,126
14.6 Total (Lines 14.1 to 14.5)	93,363,814	12,535,126
15. Cash applied:		
15.1 Dividends to stockholders paid		
15.2 Net transfers to affiliates		67,601,680
15.3 Borrowed funds repaid		
15.4 Other applications	33,512,435	
15.5 Total (Lines 15.1 to 15.4)	33,512,435	67,601,680
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	59,851,379	(55,066,554)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	(25,421,077)	68,882,383
18. Cash and short-term investments:		
18.1 Beginning of year	131,885,289	63,002,906
18.2 End of year (Line 17 plus Line 18.1)	106,464,212	131,885,289

DETAILS OF WRITE-INS		
7.401 Other income/(expense)	25,172,716	5,815,445
7.402		
7.403		
7.498 Summary of remaining write-ins for Line 7.4 from overflow page		
7.499 Totals (Lines 7.401 through 7.403 + 7.498) (Line 7.4 above)	25,172,716	5,815,445

**UNDERWRITING AND INVESTMENT EXHIBIT
PART 1-INTEREST, DIVIDENDS AND REAL ESTATE INCOME**

1	2 Schedule	3 Collected During Year	Paid in Advance		Due and Accrued (h)		8 Earned During Year Cols. 3+5+6 -4-7
			4 Current Year	5 Prior Year	6 Current Year	7 Prior Year	
1. U.S. government bonds	D(a)	28,844,431			3,968,066	4,112,999	28,699,498
1.1 Bonds exempt from U.S. tax	D(a)	22,016,160			5,111,037	6,889,315	20,237,882
1.2 Other bonds (unaffiliated)	D(a)	79,526,497			18,869,698	15,976,372	82,441,650
1.3 Bonds of affiliates	D(a)						
2.1 Preferred stocks (unaffiliated)	D(b)	1,035,354			333	50,889	984,798
2.11 Preferred stocks of affiliates	D(b)						
2.2 Common stock (unaffiliated)	D	4,449,423			340,454	1,164,635	3,625,242
2.21 Common stock of affiliates	D						
3. Mortgage loans	B(c)						
4. Real estate	A(d)						
5.1 Cash on hand and on deposit	E	71,223			245	245	71,223
5.2 Short-term investments	DA(e)	3,827,368			200,433		4,027,801
6. Other invested assets	BA	533,745			65,089	65,089	533,745
7. Derivative instruments	DB/DC(f)	(283,146)					(283,146)
8. Aggregate write-ins for investment income		61,102					61,102
9. TOTALS	(g)	140,082,157			28,555,355	28,259,544	(g) 140,399,795
					DEDUCTIONS		
10. Total investment expenses incurred (Part 4, Line 22, Col. 3)						1,760,009	
10A. Interest expense						(i)	
11. Depreciation on real estate (for companies which depreciate annually on a formula basis)							
12. Aggregate write-ins for deductions from investment income							
13. Total deductions (Lines 10 to 12)							1,760,009
14. Net investment income earned (Line 9 minus Line 13 - to Page 4, Line 8)							138,639,786

DETAILS OF WRITE-INS							
0801. Miscellaneous interest income		61,102					61,102
0802. 0							
0803. 0							
0898. Summary of remaining write-ins for Line 8 from overflow page							
0899. Totals (Lines 0801 thru 0803 plus 0898) (Part 1, Line 8)		61,102					61,102

DEDUCTIONS							
1201.							
1202.							
1203.							
1298. Summary of remaining write-ins for Line 12 from overflow page							
1299. Totals (Lines 1201 thru 1203 plus 1298) (Part 1, Line 12)							
(a) Includes \$ 2,670,900 accrual of discount			(f) Includes \$ 0 accrual of discount				
less \$ 1,017,326 amortization of premium.			less \$ 0 amortization of premium.				
(b) Includes \$ 0 accrual of discount			(g) Includes asset transfers with put options accounted for as financing arrangements:				
less \$ 0 amortization of premium.			\$ 0 Column 3, \$ 0 Column 8.				
(c) Includes \$ 0 accrual of discount			(h) Admitted items only.				
less \$ 0 amortization of premium.			State basis of exclusions				
(d) Includes \$ 0 for company's occupancy of its own buildings.			(i) Includes \$ 0 interest on surplus notes				
(e) Includes \$ 1,035,664 accrual of discount			and \$ 0 interest on capital notes.				
less \$ 0 amortization of premium.							

PART 1A-CAPITAL GAINS AND (LOSSES) ON INVESTMENTS

1	2 Profit on Sales or Maturity	3 Loss on Sales or Maturity	4 Increases by Adjustment in Book Value	5 Decreases by Adjustment in Book Value	6 Net Gain or (Loss) from Change in Difference Between Book and Admitted Values	7 Total (Net of Cols. 2 to 6 incl.) (Cols 2-3+4-5+6)
1. U.S. Government bonds	71,580	17,219				54,361
1.1 Bonds exempt from U.S. tax	2,261,853	116,879				2,144,974
1.2 Other bonds (unaffiliated)	985,217	4,180,302			(420,615)	(3,615,700)
1.3 Bonds of affiliates						
2.1 Preferred stocks (unaffiliated)	192,000				33,254	225,254
2.11 Preferred stocks of affiliates						
2.2 Common stock (unaffiliated)	40,075,210	8,114,907			(22,484,896)	9,475,407
2.21 Common stock of affiliates	531,627				2,832,365	3,363,992
3. Mortgage loans						
4. Real estate				(a)		
5.1 Cash on hand and on deposit						
5.2 Short-term investments	103,065	290				102,775
6. Other invested assets	5,998,603				1,649,390	7,647,993
7. Derivative instruments					(4,111,744)	(4,111,744)
8. Aggregate write-ins for capital gains and (losses)						
9. TOTALS	50,219,155	12,429,597			(22,502,246)	15,287,312
(Distribution of Line 9, Col. 7)						
10. Net realized capital gains or (losses) (Page 4, Line 9) (Col. 2 - 3, Line 9)						37,789,558
11. Net unrealized capital gains or (losses) (Page 4, Line 19) (Cols. 4 - 5 + 6, Line 9)						(22,502,246)

DETAILS OF WRITE-INS							
0801.							
0802.							
0803.							
0898. Summary of remaining write-ins for Line 8 from overflow page							
0899. Totals (Lines 0801 through 0803 plus 0898) (Part 1A, Line 8)							

(a) Excluding \$ 0 depreciation on real estate included in Part 1, Line 11.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written per Column 4, Part 2B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 2	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 2A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Fire	6,830,097	2,872,266	3,048,309	6,582,218
2. Allied lines	4,240,700	2,340,622	2,073,897	4,507,411
3. Farmowners multiple peril	1,421,501	736,859	674,346	1,484,014
4. Homeowners multiple peril	54,124,504	27,784,517	29,703,252	52,165,688
5. Commercial multiple peril	37,893,903	11,925,946	16,282,190	33,557,086
6. Mortgage guaranty				
8. Ocean marine	5,671,320	244,656	1,550,932	4,344,945
9. Inland marine	8,848,807	3,352,592	3,646,514	8,525,552
10. Financial guaranty				
11.1 Medical malpractice - occurrence	7,712	8	2,810	4,910
11.2 Medical malpractice - claims-made				
12. Earthquake	1,369,701	422,086	559,811	1,231,976
13. Group accident and health	43,954,193	675,461	698,833	43,911,814
14. Credit accident and health (group and individual)				
15. Other accident and health	6,333,335	1,260,474	1,272,683	6,252,988
16. Workers' compensation	205,049,798	(23,195,946)	(27,736,021)	209,569,499
17.1 Other liability - occurrence	40,428,926	4,305,781	6,813,931	37,864,001
17.2 Other liability - claims-made	2,165,592	1,262,000	1,346,840	2,097,007
18.1 Products liability - occurrence	8,376,011	(284,913)	672,429	7,402,437
18.2 Products liability - claims-made	18,072	34,075	940	48,297
19.1, 19.2 Private passenger auto liability	133,423,347	65,222,890	70,318,943	128,171,166
19.3, 19.4 Commercial auto liability	46,725,562	9,303,844	11,203,688	44,816,284
21. Auto physical damage	106,408,045	48,902,407	53,700,690	101,535,340
22. Aircraft (all perils)	2,476,035	657,337	787,817	2,344,322
23. Fidelity	661,616	383,438	309,244	734,294
24. Surety	9,857,055	7,140,644	7,960,473	9,036,276
26. Burglary and theft	177,486	69,706	67,029	179,266
27. Boiler and machinery	64,901	(40,106)	(3,271)	27,362
28. Credit		8,940		8,941
29. International				
30A. Reinsurance-Nonproportional Assumed Property	3,966,472	232,615	207,392	3,991,697
30B. Reinsurance-Nonproportional Assumed Liability	4,208,560	271,214	750,992	3,728,784
30C. Reinsurance-Nonproportional Assumed Financial Lines				
31. Aggregate write-ins for other lines of business				
32. TOTALS	734,703,251	165,889,413	185,914,693	714,123,578

DETAILS OF WRITE-INS				
3101.				
3102.				
3103.				
3198. Summary of remaining write-ins for Line 31 from overflow page				
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)				

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2A - RECAPITULATION OF ALL PREMIUMS

(a) Gross premiums (less reinsurance) and unearned premiums on all unexpired risks and reserve for return premiums under rate credit or retrospective rating plans based upon experience, viz:

Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (b)	2 Amount Unearned (Running More Than One Year from Date of Policy) (b)	3 Advance Premiums 100%	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire	2,736,977	267,221	44,112		3,048,310
2. Allied lines	1,776,684	270,534	26,680		2,073,898
3. Farmowners multiple peril	674,346				674,346
4. Homeowners multiple peril	29,586,700	2,716	113,836		29,703,252
5. Commercial multiple peril	15,971,198	310,993			16,282,191
6. Mortgage guaranty					
8. Ocean marine	1,527,112	14,027	9,793		1,550,932
9. Inland marine	3,549,430	46,076	51,008		3,646,514
10. Financial guaranty					
11.1 Medical malpractice - occurrence	2,810				2,810
11.2 Medical malpractice - claims-made					
12. Earthquake	575,392	(16,561)	980		559,811
13. Group accident and health	643,838			(c) 54,995	698,833
14. Credit accident and health (group and individual)					
15. Other accident and health	1,272,619		64	(c)	1,272,683
16. Workers' compensation	29,117,517	176,796	126	(57,030,459)	(27,736,020)
17.1 Other liability - occurrence	10,794,749	1,809,256	8,874	(5,798,948)	6,813,931
17.2 Other liability - claims-made	471,957	874,883			1,346,840
18.1 Products liability - occurrence	2,564,853	208,848		(2,101,272)	672,429
18.2 Products liability - claims-made	940				940
19.1, 19.2 Private passenger auto liability	70,188,606		130,338		70,318,944
19.3, 19.4 Commercial auto liability	16,109,880	194,445	94	(5,100,730)	11,203,689
21. Auto physical damage	53,572,781	22,525	108,021	(2,639)	53,700,688
22. Aircraft (all perils)	787,817				787,817
23. Fidelity	296,592	12,652			309,244
24. Surety	3,045,506	4,914,968			7,960,474
26. Burglary and theft	66,149	841	38		67,028
27. Boiler and machinery	(12,024)	8,752			(3,272)
28. Credit					
29. International					
30A. Reinsurance-Nonproportional Assumed Property	207,391				207,391
30B. Reinsurance-Nonproportional Assumed Liability	750,990				750,990
30C. Reinsurance-Nonproportional Assumed Financial Lines					
31. Aggregate write-ins for other lines of business					
32. TOTALS	246,280,810	9,118,972	493,964	(69,979,053)	185,914,693
33. Accrued retrospective premiums based on experience					69,979,053
34. Balance (Line 32 plus Line 33)					255,893,746

DETAILS OF WRITE-INS					
3101.					
3102.					
3103.					
3198. Summary of remaining write-ins for Line 31 from overflow page					
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)					

(a) By gross premiums is meant the aggregate of all the premiums written in the policies or renewals in force.

Are they so returned in this statement? YES [X] NO []

(b) State here basis of computation used in each case Daily for direct business, as reported by ceding companies for reinsurance assumed.

(c) Including \$ 0 reserved for deferred maternity and other similar benefits.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - PREMIUMS WRITTEN

Gross Premiums (Less Return Premiums), Including Policy and Membership Fees
Written and Renewed During Year

Line of Business	1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		4 Net Premiums Written Cols. 1 + 2a + 2b - 3a - 3b
		2a From Affiliates	2b From Non-Affiliates	3a To Affiliates	3b To Non-Affiliates	
1. Fire	11,206,840	6,830,097		11,206,840		6,830,097
2. Allied lines	25,741,844	4,240,700		25,741,844		4,240,700
3. Farmowners multiple peril		1,421,501				1,421,501
4. Homeowners multiple peril	461,923,472	54,124,504		461,923,472		54,124,504
5. Commercial multiple peril	98,448,642	37,893,903		98,448,642		37,893,903
6. Mortgage guaranty						
8. Ocean marine	2,359,760	5,671,320		2,359,760		5,671,320
9. Inland marine	38,687,522	8,848,807		38,687,522		8,848,807
10. Financial guaranty						
11.1 Medical malpractice - occurrence	(7)	7,712		(7)		7,712
11.2 Medical malpractice - claims-made						
12. Earthquake	11,736,544	1,369,701		11,736,544		1,369,701
13. Group accident and health		43,954,193				43,954,193
14. Credit accident and health (group and individual)						
15. Other accident and health		6,333,335				6,333,335
16. Workers' compensation	940,831,230	205,049,798		940,831,230		205,049,798
17.1 Other liability - occurrence	131,560,360	40,428,926		131,560,360		40,428,926
17.2 Other liability - claims-made	1,809,660	2,165,592		1,809,660		2,165,592
18.1 Products liability - occurrence	42,538,672	8,376,011		42,538,672		8,376,011
18.2 Products liability - claims-made	147,875	18,072		147,875		18,072
19.1, 19.2 Private passenger auto liability	971,623,994	133,423,347		971,623,994		133,423,347
19.3, 19.4 Commercial auto liability	268,368,451	46,725,562		268,368,451		46,725,562
21. Auto physical damage	785,506,797	106,408,045		785,506,797		106,408,045
22. Aircraft (all perils)		2,476,035				2,476,035
23. Fidelity		661,616				661,616
24. Surety		9,857,055				9,857,055
26. Burglary and theft	26,509	177,486		26,509		177,486
27. Boiler and machinery	303,716	64,901		303,717		64,900
28. Credit						
29. International						
30A. Reinsurance-Nonproportional Assumed Property	X X X	3,966,472				3,966,472
30B. Reinsurance-Nonproportional Assumed Liability	X X X	4,208,560				4,208,560
30C. Reinsurance-Nonproportional Assumed Financial Lines	X X X					
31. Aggregate write-ins for other lines of business						
32. TOTALS	3,792,821,881	734,703,251		3,792,821,882		734,703,251

DETAILS OF WRITE-INS						
3101.						
3102.						
3103.						
3198. Summary of remaining write-ins for Line 31 from overflow page						
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)						

- (a) Does the company's direct premiums written include premiums recorded on an installment basis? YES [X] NO []
- If yes:
- The amount of such installment premiums \$ 1,106,223,563
 - Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$ 1,035,076,804

UNDERWRITING AND INVESTMENT EXHIBIT
PART 3A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Adjusted or in Process of Adjustment		2 Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	3 Net Losses Excl. Incurred But Not Reported (Cols. 1a + 1b - 2)	Incurred But Not Reported			5 Net Losses Unpaid (Cols. 3 + 4a + 4b - 4c)	6 Unpaid Loss Adjustment Expenses
	1a Direct	1b Reinsurance Assumed			4a Direct	4b Reinsurance Assumed	4c Reinsurance Ceded		
1. Fire	1,801,199	3,036,427	1,801,199	3,036,427	2,157,489	292,649	2,157,489	3,329,076	357,982
2. Allied lines	2,430,472	2,578,150	2,430,472	2,578,150	1,998,683	816,853	1,998,683	3,395,003	261,404
3. Farmowners multiple peril		443,808		443,808		39,581		483,389	170,623
4. Homeowners multiple peril	117,148,319	14,187,456	117,148,319	14,187,456	2,641,464	597,282	2,641,464	14,784,738	4,107,874
5. Commercial multiple peril	109,737,820	29,046,499	109,737,820	29,046,499	25,120,324	9,786,576	25,120,324	38,833,075	14,987,336
6. Mortgage guaranty									
8. Ocean marine	68,532	3,138,473	68,532	3,138,473	97,847	188,139	97,847	3,326,612	234,499
9. Inland marine	6,856,627	2,578,467	6,856,627	2,578,467	8,660,150	1,074,201	8,660,150	3,652,668	568,926
10. Financial guaranty									
11.1 Medical malpractice - occurrence		25,022		25,022		1,858		26,880	945
11.2 Medical malpractice - claims - made									
12. Earthquake	2,863,788	338,962	2,863,788	338,962	60,973	28,203	60,973	367,165	42,500
13. Group accident and health		54,236,976		54,236,976		3,847,630		(a) 58,084,606	181,543
14. Credit accident and health (group and individual)									
15. Other accident and health		149,498		149,498		1,077,091		(a) 1,226,589	36,356
16. Workers' compensation	2,036,690,110	451,091,368	2,036,690,110	451,091,368	853,041,674	203,292,349	853,041,674	654,383,717	84,394,752
17.1 Other liability - occurrence	179,595,488	91,103,230	179,595,488	91,103,230	53,361,753	61,385,100	53,361,753	152,488,330	74,936,478
17.2 Other liability - claims - made	15,000	2,580,472	15,000	2,580,472		2,385,171		4,965,643	4,694,743
18.1 Products liability - occurrence	46,103,312	28,560,282	46,103,312	28,560,282	43,496,949	16,087,154	43,496,949	44,647,436	28,628,062
18.2 Products liability - claims - made	1,770,472	510,907	1,770,472	510,907		(16,976)		493,931	29,424
19.1, 19.2 Private passenger auto liability	893,350,303	112,925,823	893,350,303	112,925,823	274,887,869	43,249,105	274,887,869	156,174,928	23,832,505
19.3, 19.4 Commercial auto liability	391,715,006	62,048,790	391,715,006	62,048,790	174,295,671	14,975,826	174,295,671	77,024,616	16,049,291
21. Auto physical damage	3,528,348	802,668	3,528,348	802,668	(19,144,681)	(3,100,048)	(19,144,681)	(2,297,380)	3,884,013
22. Aircraft (all perils)		1,342,405		1,342,405		25,057		1,367,462	(127,593)
23. Fidelity		354,641		354,641	13,519	447,975	13,519	802,616	128,159
24. Surety		823,969		823,969	49	3,388,251	49	4,212,220	631,633
26. Burglary and theft	(3)	133,046	(3)	133,046	46,890	211,350	46,890	344,396	
27. Boiler and machinery	42,161	63,274	42,161	63,274	269,383	90,852	269,383	154,126	23,173
28. Credit		11		11				11	41,605
29. International									
30A. Reinsurance-Nonproportional Assumed Property	X X X	3,713,650		3,713,650	X X X	642,559		4,356,209	1,272
30B. Reinsurance-Nonproportional Assumed Liability	X X X	5,480,693		5,480,693	X X X	2,794,897		8,275,590	23,543
30C. Reinsurance-Nonproportional Assumed Financial Lines	X X X				X X X				
31. Aggregate write-ins for other lines of business									
32. TOTALS	3,793,716,954	871,294,967	3,793,716,954	871,294,967	1,421,006,006	363,608,685	1,421,006,006	1,234,903,652	258,121,048

DETAILS OF WRITE-INS									
3101.									
3102.									
3103.									
3198. Summary of remaining write-ins for Line 31 from overflow page									
3199. Totals (Lines 3101 through 3103 + 3198) (Line 31 above)									

(a) Including \$ 0 for present value of life indemnity claims and \$ 0 reserved for deferred maternity and other similar benefits.

**UNDERWRITING AND INVESTMENT EXHIBIT
PART 4 - EXPENSES**

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
a. Direct	227,468,350			227,468,350
b. Reinsurance assumed	54,077,843			54,077,843
c. Reinsurance ceded	227,468,350			227,468,350
d. Net claim adjustment service (a + b - c)	54,077,843			54,077,843
2. Commission and brokerage:				
a. Direct excluding contingent		7,598,504		7,598,504
b. Reinsurance assumed excluding contingent		18,968,117		18,968,117
c. Reinsurance ceded excluding contingent		7,598,504		7,598,504
d. Contingent-direct				
e. Contingent-reinsurance assumed		785,617		785,617
f. Contingent-reinsurance ceded				
g. Policy and membership fees				
h. Net commission and brokerage (a + b - c + d + e - f + g)		19,753,734		19,753,734
3. Allowances to manager and agents		11,181		11,181
4. Advertising	727,364	4,968,556	7,929	5,703,849
5. Boards, bureaus and associations	229,120	2,482,947	4	2,712,071
6. Surveys and underwriting reports	17,217	1,383,068	46	1,400,331
7. Audit of assureds' records		8,965		8,965
8. Salary and related items:				
a. Salaries	39,644,997	72,973,749	362,813	112,981,559
b. Payroll taxes	2,517,534	5,008,636	25,928	7,552,098
9. Employee relations and welfare	6,442,119	12,793,178	22,009	19,257,306
10. Insurance	2,343,527	351,433	3,358	2,698,318
11. Directors' fees	27,995	105,825	2,228	136,048
12. Travel and travel items	2,696,331	6,164,923	22,407	8,883,661
13. Rent and rent items	3,991,770	8,598,935	11,260	12,601,965
14. Equipment	4,245,435	8,988,018	27,270	13,260,723
15. Printing and stationery	986,825	2,377,125	2,261	3,366,211
16. Postage, telephone and telegraph, exchange and express	2,430,468	6,141,232	8,015	8,579,715
17. Legal and auditing	377,215	1,115,677	320,386	1,813,278
17A. Totals (Lines 3 to 17)	66,677,917	133,473,448	815,914	200,967,279
18. Taxes, licenses and fees:				
a. State and local insurance taxes deducting guaranty association credits of \$ 503,381		23,720,930	875,318	24,596,248
b. Insurance department licenses and fees		1,153,763		1,153,763
c. Gross guaranty association assessments		1,530,208		1,530,208
d. All other (excluding federal and foreign income and real estate)		187,398		187,398
e. Total taxes, licenses and fees (a + b + c + d)		26,592,299	875,318	27,467,617
19. Real estate expenses				
20. Real estate taxes				
20A. Reimbursements by uninsured accident and health plans				
21. Aggregate write-ins for miscellaneous expenses	(5,906,431)	(4,408,032)	68,777	(10,245,686)
22. Total expenses incurred	114,849,329	175,411,449	1,760,009	(a) 292,020,787
23. Less unpaid expenses-current year	258,121,048	33,707,736	(43,418)	291,785,366
24. Add unpaid expenses-prior year	261,337,803	28,735,683	(38,736)	290,034,750
25. Amounts receivable relating to uninsured accident and health plans, prior year		7,217		7,217
26. Amounts receivable relating to uninsured accident and health plans, current year		67,814		67,814
27. TOTAL EXPENSES PAID (Lines 22 - 23 + 24 - 25 + 26)	117,988,173	170,480,204	1,764,691	290,233,067

DETAILS OF WRITE-INS				
2101. Other Expenses	(5,906,431)	(4,408,032)	68,777	(10,245,686)
2102.				
2103.				
2198. Summary of remaining write-ins for Line 21 from overflow page				
2199. Totals (Lines 2101 through 2103 plus 2198) (Line 21 above)	(5,906,431)	(4,408,032)	68,777	(10,245,686)

(a) Includes management fees of \$ 819,028 to affiliates and \$ 490,729 to non-affiliates.

EXHIBIT 1 - ANALYSIS OF NONADMITTED ASSETS AND RELATED ITEMS

	1	2	3
	End of Current Year	End of Prior Year	Changes for Year (Increase) Decrease
1. Summary of Items Page 2, Lines 10 to 15 and 17 to 19, Column 3	19,627,286	16,789,521	(2,837,765)
2. Other Assets:			
2.1 Bills receivable not taken for premiums			
2.2 Furniture, equipment and supplies			
2.3 Loans on personal security, endorsed or not			
3. Total (Lines 2.1 to 2.3)(Page 2, Line 20, Column 3)			
4. Aggregate write-ins for other than invested assets (Page 2, Line 21, Column 3)	8,055,051	8,083,155	28,104
5. Aggregate write-ins for related items			
6. Total (Line 1 plus Lines 3 to 5)	27,682,337	24,872,676	(2,809,661)

DETAILS OF WRITE-INS			
0401. Other assets	7,378,605	7,092,404	(286,201)
0402. Amounts receivable on uninsured plans	676,446	990,751	314,305
0403.			
0498. Summary of remaining write-ins for Line 4 from overflow page			
0499. Totals (Lines 0401 through 0403 + 0498) (Line 4 above)	8,055,051	8,083,155	28,104
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 + 0598) (Line 5 above)			

EXHIBIT 2-RECONCILIATION OF LEDGER ASSETS		1	2
		Current Year	Prior Year
INCREASE IN LEDGER ASSETS			
1.	Net premiums written (Part 2, Line 32, Col. 1)	734,703,251	690,247,896
2.	Interest, dividends and real estate income received (Part 1, Line 9, Col. 3)	140,082,158	134,161,421
3.	From sale or maturity of ledger assets (Part 1A, Line 9, Col. 2)	50,219,154	54,576,145
4.	Other income items or increases, viz:		
	a. Agents' balances previously charged off	218,820	221,520
	b. Remittances from home office to U.S. branch (gross)		
	c. Funds held under reinsurance treaties (net)		
	d. Borrowed money (gross)		
	e. Amounts withheld or retained for account of others (net)	5,132,809	8,639,621
	f. Aggregate write-ins for increases in ledger assets	21,058,884	23,512,170
5.	Adjustment in book value of ledger assets (Part 1A, Line 9, Col. 4)		
6.	Capital paid in (Page 4, Line 24a)		
7.	Surplus paid in (Page 4, Line 25a)		
7A.	Surplus notes (Page 4, Line 23A)		
8.	Total (Lines 1 to 7A)	951,415,076	911,358,773
DECREASE IN LEDGER ASSETS			
9.	Net losses paid (Part 3, Line 32, Col. 4)	589,741,742	342,802,328
10.	Expenses paid (Part 4, Line 27, Col. 4)	290,233,067	241,694,236
10A.	Interest expense (Part 1, Line 10A)		
11.	From sale or maturity of ledger assets (Part 1A, Line 9, Col. 3)	12,429,597	10,826,878
11A.	Surplus notes (Page 4, Line 23A)		
12.	Other disbursement items or decreases, viz:		
	a. Agents' balances charged off	3,389,435	3,922,466
	b. Remittances to home office from U.S. branch (gross)		
	c. Funds held under reinsurance treaties (net)		3,725,107
	d. Borrowed money (gross)		
	e. Amounts withheld or retained for account of others (net)		
	f. Aggregate write-ins for decreases in ledger assets		638,796
13.	Adjustment in book value of ledger assets (Part 1A, Line 9, Col. 5) and depreciation (Part 1, Line 11)		
14.	Federal and foreign income taxes paid	14,030,773	7,866,020
15.	Dividends paid stockholders		
16.	Dividends to policyholders on direct business, less \$ 6,558,904 dividends on reinsurance assumed or ceded (net)	10,047,537	11,268,915
17.	Total (Lines 9 to 16)	919,872,151	622,744,746
RECONCILIATION BETWEEN YEARS			
18.	Amount of ledger assets as per balance December 31 of prior year	2,474,716,093	2,186,102,065
19.	Increase or (decrease) in ledger assets during the year (Line 8 minus Line 17)	31,542,925	288,614,027
20.	Balance = ledger assets December 31 of current year	2,506,259,018	2,474,716,092

DETAILS OF WRITE-INS			
04f01.	Drafts Outstanding	9,510,207	
04f02.	Other Liabilities/(Expenses)	11,548,677	23,512,170
04f03.			
04f98.	Summary of remaining write-ins for Line 4f from overflow page		
04f99.	Totals (Lines 04f01 through 04f03 plus 04f98) (Line 4f above)	21,058,884	23,512,170
12f01.	Drafts Outstanding		638,796
12f02.			
12f03.			
12f98.	Summary of remaining write-ins for Line 12f from overflow page		
12f99.	Totals (Lines 12f01 through 12f03 plus 12f98) (Line 12f above)		638,796

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043001100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF ALABAMA DURING THE YEAR 2000

000023035200043001100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	90,922	87,310		45,036		1,496	28,472	423	558	2,095		5,701
2.1 Allied lines	65,999	63,363		34,757	18,072	16,351	19,026	85	435	1,748		4,165
2.2 Multiple peril crop												
2.3 Federal flood	47,960	46,810		17,588	490	490						1,960
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,138,196	3,818,849		2,148,245	2,629,905	2,377,573	603,706	52,801	63,194	84,040		140,311
5.1 Commercial multiple peril (non-liability portion)	1,313,589	1,285,372		516,977	1,329,656	1,499,437	315,685	13,280	73,575	224,105	6,013	43,109
5.2 Commercial multiple peril (liability portion)	64,968	55,876		28,105	48,550	(1,022,488)	1,380,680	55,923	52,052	31,564		2,385
6. Mortgage guaranty												
8. Ocean marine	11,142	11,465		5,826	705	(691)				5		704
9. Inland marine	239,605	234,356		115,624	115,761	89,260	70,721	2,359	3,355	2,496	175	15,391
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	76,682	77,474		21,180		(363)	53		(122)	100	1,030	5,636
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	8,957,133	11,445,391	50,937	(8,706,396)	9,161,182	3,956,859	40,205,530	756,879	683,314	2,231,633	(1,375)	449,944
17. Other liability	4,264,122	3,821,682		441,918	4,595,280	4,359,606	5,133,726	442,388	647,120	1,346,821	15,008	170,821
18. Products liability	628,264	482,014		103,899	16,430	522,589	1,894,171	42,213	96,796	607,196	5,768	15,287
19.1 Private passenger auto no-fault (personal injury protection)					689	(1,320)	58					
19.2 Other private passenger auto liability	5,004,417	4,619,872		2,527,289	3,129,444	2,889,793	2,939,928	173,690	175,310	343,444		172,888
19.3 Commercial auto no-fault (personal injury protection)									(148)	449		
19.4 Other commercial auto liability	3,150,214	5,943,758		(4,372,656)	14,441,763	7,635,856	12,675,816	635,281	580,912	3,026,120	23,484	123,542
21.1 Private passenger auto physical damage	4,881,693	4,478,950		2,445,052	3,287,105	3,177,748	(109,357)	10,970	11,012	68,853		166,198
21.2 Commercial auto physical damage	22,594	496,301		140,594	557,680	557,680		374	(55,819)	329,294	713	(8,853)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	20,536	21,129		(523)		12,498	12,612		373	397		1,578
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	32,978,037	36,989,974	50,937	(4,487,485)	39,332,712	26,072,374	65,170,827	2,186,665	2,331,916	8,300,360	50,816	1,310,765
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 129,949

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043002100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF ALASKA DURING THE YEAR 2000

000023035200043002100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	664	426		366		(44)	18			3		18
2.1 Allied lines	250	185		138		(14)	33			2		7
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,147	8,887		6,214	949	2,379	2,030	401	401			284
5.1 Commercial multiple peril (non-liability portion)	69,042	64,253		10,025		(5,527)	8,388	1,284	1,111	1,949	160	1,705
5.2 Commercial multiple peril (liability portion)	167	144		139		(1,158)	2,225		(56)	183		4
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	9,529	6,373		3,261		1,839	2,532		(68)	2,745	126	263
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	29,703	22,058		7,856		(28)	3		(20)	14	360	728
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	2,847,415	2,303,050	13,779	(390,071)	921,914	804,669	4,289,078	99,962	139,435	461,332	16,086	56,951
17. Other liability	284,948	84,009		167,289	69,115	37,312	67,673	29,921	34,051	39,266	903	2,594
18. Products liability	(19,409)	(56,772)		40,095	500,000	15,502	91,447	526,477	535,684	37,696		(2,202)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	145,828	144,611		73,912	70,658	117,775	93,915	8,644	8,647	28		3,585
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	378,350	196,624		264,182	104,035	15,920	348,788	109,621	116,852	42,702	963	5,090
21.1 Private passenger auto physical damage	127,982	125,948		63,747	123,893	121,734	(2,159)	39	39	5		3,156
21.2 Commercial auto physical damage	16,870	14,085		4,063	4,647	4,647		40	(315)	2,542	96	300
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	3,902,486	2,913,880	13,779	251,214	1,795,211	1,115,005	4,903,971	776,390	835,762	588,467	18,694	72,482
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 185

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043003100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF ARIZONA DURING THE YEAR 2000

000023035200043003100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	102,398	97,799		57,447	77,995	74,860	32,809	1,469	1,423	1,240		1,953
2.1 Allied lines	73,908	71,091		40,831	87,044	74,567	24,313	432	(483)	1,798		1,402
2.2 Multiple peril crop												
2.3 Federal flood	68,374	69,334		28,276								93
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,051,511	5,608,909		3,210,821	5,186,027	5,080,999	1,603,640	62,501	92,257	240,924		118,465
5.1 Commercial multiple peril (non-liability portion)	740,008	718,070		345,532	4,286,907	2,172,296	1,482,370	146,443	(8,900)	170,081	2,655	12,950
5.2 Commercial multiple peril (liability portion)	105,541	130,912		28,133	137,476	68,231	290,018	36,916	10,563	132,120	(42)	1,400
6. Mortgage guaranty												
8. Ocean marine	14,085	13,985		6,827	217	1,217	1,114			11		275
9. Inland marine	412,394	400,600		179,029	236,087	303,019	154,091	515	133	10,480	566	7,639
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	104,628	85,546		61,277		(106)	11		(89)	74	1,191	2,003
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	11,450,114	8,375,323	174,526	712,504	9,130,719	8,248,794	40,379,519	1,246,430	1,371,504	2,119,364	13,759	249,769
17. Other liability	1,687,384	(2,335)		736,928	184,692	648,320	1,259,099	32,256	133,845	523,910	12,980	6,760
18. Products liability	332,680	(274,582)		264,379	5,944	530,171	731,189	17,636	189,213	565,767	2,751	(3,796)
19.1 Private passenger auto no-fault (personal injury protection)					2,252	3,724	10,158	1,019	1,019			
19.2 Other private passenger auto liability	15,909,897	15,304,487		8,222,662	9,876,511	9,854,747	11,799,272	470,992	477,280	1,636,545		305,967
19.3 Commercial auto no-fault (personal injury protection)									(108)	166		
19.4 Other commercial auto liability	2,649,838	2,335,186		932,906	2,502,877	1,995,571	4,091,503	265,496	255,621	585,520	12,424	54,148
21.1 Private passenger auto physical damage	12,029,473	11,776,502		6,086,888	8,486,621	8,183,072	(303,549)	37,964	37,905	166,282		230,228
21.2 Commercial auto physical damage	213,498	203,598		82,629	215,473	215,473		882	(5,136)	67,274	2,260	3,680
22. Aircraft (all perils)												
23. Fidelity						(3)	111			5		
24. Surety												
26. Burglary and theft	450	450				(55)	58			7		11
27. Boiler and machinery	633	1,226		(523)		726	1,034		22	144		14
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	51,946,814	44,916,100	174,526	20,996,547	40,416,844	37,455,624	61,556,759	2,320,951	2,556,069	6,221,712	48,545	992,961
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 271,250

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043004100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF ARKANSAS DURING THE YEAR 2000

000023035200043004100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	28,515	28,858		16,421	48,592	44,488	5,397	1,301	1,310	490		789
2.1 Allied lines	16,805	16,922		9,566	9,573	8,368	1,183	1,169	1,189	82		465
2.2 Multiple peril crop												
2.3 Federal flood	7,041	6,632		3,143			3,500					23
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,032,576	921,212		538,286	828,108	1,054,264	452,377	66,201	70,601	33,610		28,186
5.1 Commercial multiple peril (non-liability portion)	612,806	584,744		242,533	452,438	492,162	103,514	8,383	(8,849)	71,141	2,481	17,991
5.2 Commercial multiple peril (liability portion)	16,840	16,713		6,980	14,499	157,311	232,728	35,864	32,955	14,109		504
6. Mortgage guaranty												
8. Ocean marine	3,856	4,011		2,573	1,073	1,337	264	162	162	56		106
9. Inland marine	514,871	472,563		137,375	15,145	122,155	168,595	1,461	3,921	6,165	4,893	13,933
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	94,266	111,696		36,336		(37)	15		(176)	135	966	2,704
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	4,658,206	5,378,711	(4,523)	(4,985,643)	2,271,816	940,471	14,539,997	227,817	261,156	955,974	5,032	886,463
17. Other liability	1,572,534	1,375,259		(381,193)	250,562	680,794	1,845,575	147,342	497,428	837,680	6,309	43,529
18. Products liability	425,286	320,926		(153,751)	1,287	102,882	400,159	34,478	72,059	327,637	3,211	11,557
19.1 Private passenger auto no-fault (personal injury protection)					664	700	36					
19.2 Other private passenger auto liability	2,792,488	2,630,588		1,448,242	1,512,792	1,809,840	1,708,171	101,037	101,212	47,364		81,574
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,876,100	(1,603,214)		4,879,363	2,186,436	230,852	3,070,463	156,403	(61,629)	1,360,903	5,472	(30,856)
21.1 Private passenger auto physical damage	2,587,423	2,364,392		1,319,687	1,907,285	1,856,784	(50,501)	5,331	5,321	28,956		75,377
21.2 Commercial auto physical damage	595,245	566,637		117,498	428,397	428,397		541	6,192	119,369	1,775	16,011
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	17,834,858	13,196,650	(4,523)	3,237,415	9,928,666	7,930,767	22,481,473	787,491	982,853	3,803,671	30,139	1,148,356
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 37,063

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043005100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF CALIFORNIA DURING THE YEAR 2000

000023035200043005100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	1,461,165	1,444,105		761,943	475,723	605,037	330,816	17,998	20,515	22,630		36,417
2.1 Allied lines	545,093	546,227		284,670	637,657	651,006	187,042	32,335	34,471	10,716		13,570
2.2 Multiple peril crop												
2.3 Federal flood	604,619	630,025		248,914								774
3. Farmowners multiple peril												
4. Homeowners multiple peril	31,008,608	29,723,759		15,929,590	15,625,629	16,286,101	6,440,827	732,105	586,284	2,062,551	12	769,902
5.1 Commercial multiple peril (non-liability portion)	8,600,345	7,897,567		3,783,324	5,080,591	5,309,773	5,310,565	450,669	525,205	1,972,030	29,008	215,374
5.2 Commercial multiple peril (liability portion)	1,577,654	2,075,519		601,118	3,341,520	3,069,840	5,130,074	1,104,090	157,935	3,159,768		36,668
6. Mortgage guaranty												
8. Ocean marine	78,672	72,041		41,314	27,551	15,592	17,849	2,057	2,102	814		1,945
9. Inland marine	1,695,609	1,840,601		847,703	401,654	621,487	1,209,283	7,627	(8,160)	103,636	652	42,532
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	2,265,262	2,471,777		713,973		(14,970)	2,897,747	107	(21,332)	29,500	22,852	59,784
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	154,035,179	174,203,483	305,156	(28,712,108)	213,352,190	337,080,205	583,217,008	15,480,836	13,163,314	44,056,449	581,751	4,256,514
17. Other liability	14,049,173	10,190,589		6,175,531	9,456,982	6,331,187	20,532,908	5,098,296	4,002,577	13,475,676	43,738	330,271
18. Products liability	3,271,734	1,871,732		1,699,402	2,345,066	2,261,333	10,037,371	1,790,207	1,677,037	7,202,159	51,571	65,888
19.1 Private passenger auto no-fault (personal injury protection)					17,855	36,803	22,339	924	924			
19.2 Other private passenger auto liability	46,802,454	46,279,087		23,312,394	35,393,817	32,790,303	39,569,741	3,019,208	3,080,801	14,132,166		1,162,968
19.3 Commercial auto no-fault (personal injury protection)									(237)	422		
19.4 Other commercial auto liability	22,085,689	20,536,675		1,736,426	19,041,288	29,842,083	35,458,328	3,095,826	3,449,574	6,583,809	75,142	542,493
21.1 Private passenger auto physical damage	38,641,922	36,262,238		19,230,845	23,032,715	21,818,845	(1,213,870)	99,427	102,919	869,188		956,656
21.2 Commercial auto physical damage	2,907,068	2,829,018		844,539	1,837,527	1,837,527		10,368	34,418	467,212	20,137	71,678
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(1,299)	1,238			282		
27. Boiler and machinery	633	1,226		(523)		726	4,812		22	460		(6)
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	329,630,880	338,875,669	305,156	47,499,056	330,067,763	458,541,579	709,154,079	30,942,080	26,808,369	94,149,468	824,863	8,563,430
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 1,113,337

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043006100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF COLORADO DURING THE YEAR 2000

000023035200043006100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	40,175	39,239		21,093	5,852	5,201	15,976		25	413		445
2.1 Allied lines	114,692	109,248		61,220	94,986	93,354	10,315	2,020	2,017	653		1,270
2.2 Multiple peril crop												
2.3 Federal flood	20,757	23,261		7,162								21
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,760,848	5,406,605		3,057,990	2,531,187	2,736,582	640,884	118,927	88,037	432,936		63,765
5.1 Commercial multiple peril (non-liability portion)	1,073,138	1,378,658		396,744	332,804	173,560	275,863	71,966	57,197	744,521	10,114	11,866
5.2 Commercial multiple peril (liability portion)	345,281	308,282		114,334	533,222	697,412	1,404,128	118,759	(532,590)	1,429,834		3,824
6. Mortgage guaranty												
8. Ocean marine	9,792	8,829		4,610	1,090	1,090	289	99	99	3		108
9. Inland marine	456,938	404,379		216,143	123,277	(46,747)	193,839	14,826	9,176	11,849	2,647	5,057
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	307,499	291,359		105,344		(454)	384		(294)	278	4,277	3,395
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	25,662,793	20,453,701	158,602	5,456,773	18,069,235	18,137,460	56,623,373	1,117,577	1,427,448	2,747,583	52,908	1,020,470
17. Other liability	2,572,601	2,424,812		(40,570)	905,455	971,996	1,275,410	107,770	360,132	784,479	12,581	29,820
18. Products liability	271,682	276,553		(110,137)	194,318	4,363	546,757	102,192	138,645	405,130	1,986	3,292
19.1 Private passenger auto no-fault (personal injury protection)	4,357,401	4,143,267		2,230,655	3,726,385	4,818,247	4,951,481	359,427	359,427			48,232
19.2 Other private passenger auto liability	8,309,854	8,310,239		4,181,980	5,834,798	4,947,894	5,695,864	521,061	522,840	508,046		92,015
19.3 Commercial auto no-fault (personal injury protection)	72,885	84,481		22,419	84,921	69,768	98,695	5,763	(311)	32,283	32	810
19.4 Other commercial auto liability	2,654,874	1,240,519		(314,512)	1,323,818	1,309,753	3,747,638	149,470	163,549	706,172	12,913	19,365
21.1 Private passenger auto physical damage	10,184,595	10,134,265		5,033,062	6,295,421	6,048,246	(247,175)	18,688	18,328	109,786		112,764
21.2 Commercial auto physical damage	554,338	483,751		175,635	400,412	400,412		170	11,565	69,974	3,000	6,128
22. Aircraft (all perils)												
23. Fidelity	3,248	3,248				1,545	12,868		8	376		37
24. Surety												
26. Burglary and theft						(3,350)	3,289		(21)	1,073		(1)
27. Boiler and machinery	633	1,226		(523)		726	1,311		22	99		7
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	62,774,025	55,525,922	158,602	20,619,422	40,457,181	40,367,057	75,251,188	2,708,717	2,625,301	7,985,488	100,459	1,422,691
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 196,607

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043007100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF CONNECTICUT DURING THE YEAR 2000

000023035200043007100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	355,342	357,995		200,776	17,716	105,292	137,284	4,714	5,116	3,147		9,748
2.1 Allied lines	252,140	241,351		146,239	140,353	35,862	36,099	8,469	8,750	2,237		6,961
2.2 Multiple peril crop												
2.3 Federal flood	266,443	271,513		109,998	15,689	(45,311)	6,000					490
3. Farmowners multiple peril												
4. Homeowners multiple peril	15,789,913	15,250,500		8,358,739	8,574,833	8,402,110	3,969,165	318,703	417,638	800,791		427,302
5.1 Commercial multiple peril (non-liability portion)	1,920,177	1,854,128		647,725	1,109,493	927,229	598,394	40,411	65,847	447,388	5,420	51,803
5.2 Commercial multiple peril (liability portion)	299,206	346,498		37,677	93,553	(97,491)	610,997	65,763	20,382	245,849		8,078
6. Mortgage guaranty												
8. Ocean marine	73,232	78,133		37,480	55,772	50,772	1	1,718	1,718	252		1,998
9. Inland marine	2,822,646	2,371,539		868,627	516,066	299,279	625,921	64,486	64,624	68,020	7,241	75,648
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	146,886	119,193		53,552		(601)	64		(490)	433	1,773	3,838
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	12,284,723	13,892,742	(13,665)	(7,193,717)	14,589,759	988,753	62,437,046	679,391	1,089,691	2,487,457	20,721	(519,480)
17. Other liability	1,912,213	2,335,246		211,778	(4,431,498)	(5,282,283)	3,405,679	279,567	354,960	831,440	11,500	65,008
18. Products liability	966,679	1,021,807		67,190	13,536	862,706	1,617,587	48,142	116,872	699,715	2,229	30,010
19.1 Private passenger auto no-fault (personal injury protection)					(89,106)	(91,425)	3,133	(3,679)	(3,679)			
19.2 Other private passenger auto liability	33,638,711	31,650,349		17,273,477	23,087,694	18,355,810	50,872,086	1,419,442	1,439,125	5,002,212		913,730
19.3 Commercial auto no-fault (personal injury protection)									(82)	172		1
19.4 Other commercial auto liability	4,183,546	3,336,952		1,164,067	4,601,911	5,348,601	8,130,705	446,193	420,056	884,595	5,610	92,179
21.1 Private passenger auto physical damage	21,208,384	19,823,298		10,797,351	12,684,225	12,131,585	(552,640)	65,545	65,358	468,024		573,120
21.2 Commercial auto physical damage	314,180	368,848		86,132	363,071	363,071		1,781	(493)	94,251	483	8,919
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	952	954		313		803	1,084		16	24		25
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	96,435,373	93,321,046	(13,665)	32,867,404	61,343,066	42,354,761	131,898,605	3,440,647	4,065,410	12,036,007	54,977	1,749,379
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 901,012

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043008100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF DELAWARE DURING THE YEAR 2000

000023035200043008100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	62,666	60,791		34,276	3,958	(2,134)	21,429		32	1,502		1,278
2.1 Allied lines	44,400	42,811		24,361	88,098	71,299	28,867	1,140	1,214	809		903
2.2 Multiple peril crop												
2.3 Federal flood	32,524	35,306		13,270	8,411	(38,589)						18
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,668,493	2,535,314		1,413,099	1,291,013	1,373,722	555,354	12,964	27,087	114,402		54,515
5.1 Commercial multiple peril (non-liability portion)	451,013	368,252		189,009	572,720	1,447,485	964,227	4,218	68,144	96,749	1,801	9,216
5.2 Commercial multiple peril (liability portion)	22,363	21,058		3,197		(12,138)	32,086	682	(2,537)	10,662		456
6. Mortgage guaranty												
8. Ocean marine	6,653	6,437		3,028								136
9. Inland marine	136,560	135,968		62,905	99,446	57,990	21,957	1,944	393	1,742	231	2,784
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	30,618	23,828		14,904		(9)	1		(30)	22	390	628
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	4,829,057	3,828,651	79,788	1,231,961	3,580,068	4,019,812	9,984,612	427,836	373,062	659,013	10,706	479,319
17. Other liability	1,203,312	1,085,737		569,324	452,008	(159,560)	2,008,939	166,863	199,202	691,060	9,005	24,295
18. Products liability	318,750	211,570		219,822	38,689	160,182	956,289	19,680	50,037	335,720	161	6,313
19.1 Private passenger auto no-fault (personal injury protection)	2,683,586	2,616,565		1,370,668	2,006,893	2,789,658	3,061,677	261,988	261,988			54,798
19.2 Other private passenger auto liability	10,314,003	10,103,865		5,195,721	8,357,938	7,002,536	13,902,021	601,136	605,245	1,127,957		210,519
19.3 Commercial auto no-fault (personal injury protection)	82,650	74,927		31,312	183,786	213,984	68,000	552	11,344	38,825	18	1,671
19.4 Other commercial auto liability	873,294	1,115,155		(940,059)	2,289,108	711,259	1,292,741	65,932	64,852	199,787	221	23,198
21.1 Private passenger auto physical damage	7,263,029	7,047,925		3,557,059	4,714,649	4,514,275	(200,374)	27,950	27,656	111,703		148,461
21.2 Commercial auto physical damage	146,923	157,077		42,544	78,665	78,665		240	(1,346)	17,088	139	2,986
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	58	156		31								1
27. Boiler and machinery							1,357			1,510		(0)
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	31,169,952	29,471,393	79,788	13,036,433	23,765,449	22,228,436	32,699,182	1,593,125	1,686,343	3,408,568	22,672	1,021,494
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 174,406

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043009100

NAIC Group Code: 0111
NAIC Company Code: 23035

000023035200043009100

BUSINESS IN THE STATE OF DISTRICT OF COLUMBIA DURING THE YEAR 2000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	27,726	27,876		14,746	25,948	26,129	13,568	45	63	359		440
2.1 Allied lines	14,494	14,574		7,793	24,720	30,202	9,016	300	328	213		233
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	531,635	525,773		282,545	204,051	190,376	121,421	888	(2,003)	40,493		8,231
5.1 Commercial multiple peril (non-liability portion)	158,697	138,292		70,972	20,820	112,621	111,782	8,733	(24,348)	57,311	695	2,736
5.2 Commercial multiple peril (liability portion)	3,879	5,123		630		(13,605)	21,630		(10,452)	24,478		269
6. Mortgage guaranty												
8. Ocean marine	4,197	2,306		2,343								83
9. Inland marine	40,151	45,335		16,118	1,650	32,084	49,418		463	1,043	52	520
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	12,154	10,195		4,665		(18)	2		(43)	35	147	243
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	589,973	1,065,962	(144,128)	1,393,304	3,653,881	3,577,348	13,032,892	110,599	123,233	364,050	5,464	670,996
17. Other liability	319,911	(262,576)		242,516	(769)	49,986	637,558	99,820	78,711	216,496	2,547	(15,965)
18. Products liability	61,976	(117,204)		37,801	7,586	91,596	168,694	284	(3,295)	113,674	238	(2,458)
19.1 Private passenger auto no-fault (personal injury protection)	55,175	53,145		26,591	20,888	1,709	97,250	56	56			891
19.2 Other private passenger auto liability	812,358	748,620		401,558	291,842	397,849	1,041,319	18,581	19,366	215,887		13,632
19.3 Commercial auto no-fault (personal injury protection)	42,152	40,323		12,622		2,974	11,462		318	1,687	13	646
19.4 Other commercial auto liability	321,205	402,869		32,931	47,138	89,173	248,871	11,271	16,898	46,880	368	7,401
21.1 Private passenger auto physical damage	957,980	898,241		456,044	529,326	514,524	(14,802)	1,327	1,246	25,243		16,088
21.2 Commercial auto physical damage	117,823	111,886		34,769	4,799	4,799		43	(2,214)	4,607	50	2,043
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	1,361		22	309		13
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	4,072,119	3,711,967	(144,128)	3,037,424	4,831,880	5,108,472	15,551,441	251,948	198,351	1,112,765	9,574	706,043
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 23,173

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043010100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF FLORIDA DURING THE YEAR 2000

000023035200043010100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	636,221	634,167		319,686	258,602	254,360	166,610	3,803	5,339	12,658		13,747
2.1 Allied lines	985,434	899,180		469,435	317,558	344,713	522,869	1,562	1,793	45,370	35	21,934
2.2 Multiple peril crop												
2.3 Federal flood	4,526,689	4,464,513		2,131,311	638,014	708,515	91,006					8,148
3. Farmowners multiple peril												
4. Homeowners multiple peril	47,210,221	46,391,346		24,761,349	17,632,168	17,822,455	6,664,321	657,454	417,053	2,601,774		1,024,239
5.1 Commercial multiple peril (non-liability portion)	6,927,795	7,621,358		2,355,343	4,691,427	6,116,050	4,182,652	170,611	312,826	1,462,304	21,693	146,683
5.2 Commercial multiple peril (liability portion)	652,172	732,537		243,627	1,981,618	1,407,074	3,948,099	792,350	662,467	623,937	(59)	12,269
6. Mortgage guaranty												
8. Ocean marine	249,695	228,310		135,395	41,856	32,982	14,621	2,028	1,908	2,837		5,502
9. Inland marine	3,799,160	3,851,393		1,633,447	1,275,440	1,212,402	766,774	30,707	16,735	61,790	1,408	82,201
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	368,319	439,244		116,573		(93)	10		(567)	435	3,621	7,757
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	44,603,365	52,743,160	1,010,034	(19,312,925)	38,917,468	38,646,807	170,142,133	4,184,011	3,317,825	10,224,666	149,382	6,167,136
17. Other liability	13,340,470	11,161,048		5,131,530	3,849,990	8,883,007	14,431,881	935,363	2,250,883	4,891,576	46,595	312,320
18. Products liability	1,862,629	1,622,305		1,178,906	560,040	1,726,456	2,722,957	135,690	408,548	1,957,896	11,230	40,132
19.1 Private passenger auto no-fault (personal injury protection)	11,653,031	11,369,822		5,918,830	9,680,483	6,930,522	5,302,548	1,444,985	1,444,985			252,995
19.2 Other private passenger auto liability	43,393,259	44,950,370		21,917,644	32,996,990	30,529,561	44,012,093	3,093,455	3,127,603	9,022,940		925,723
19.3 Commercial auto no-fault (personal injury protection)	500,708	579,625		89,905	202,655	397,609	688,412	2,938	25,946	110,788	8	10,632
19.4 Other commercial auto liability	18,811,774	18,778,859		7,062,152	19,511,276	25,196,800	46,055,308	1,311,795	1,829,971	6,254,167	34,148	387,059
21.1 Private passenger auto physical damage	29,648,426	28,491,062		14,802,611	19,278,828	18,257,030	(1,021,798)	102,568	100,749	723,874		647,045
21.2 Commercial auto physical damage	2,313,422	2,838,965		809,753	2,352,132	2,352,132		6,567	25,341	493,622	6,635	46,641
22. Aircraft (all perils)												
23. Fidelity	(3,248)	(3,248)				(29)	437		(1)	12		(91)
24. Surety												
26. Burglary and theft	497	527		287						813		11
27. Boiler and machinery	1,428	3,963		(523)		3,030	19,778		68	1,095		21
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	231,481,467	237,798,504	1,010,034	69,764,334	154,186,545	160,821,384	298,710,710	12,875,889	13,949,474	38,492,554	274,696	10,112,101
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 2,765,652

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043011100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF GEORGIA DURING THE YEAR 2000

000023035200043011100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	354,155	322,503		188,966	355,894	455,068	207,197	4,289	4,506	7,326	9	18,791
2.1 Allied lines	185,330	170,609		96,588	198,284	192,685	64,674	704	388	5,463		9,006
2.2 Multiple peril crop												
2.3 Federal flood	519,712	553,499		228,956	36,974	72,474	35,731					13,663
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,352,020	13,553,973		7,579,092	11,804,232	11,316,153	2,505,040	203,596	253,597	404,524	117	717,307
5.1 Commercial multiple peril (non-liability portion)	3,097,693	3,412,834		1,553,079	1,614,018	1,708,625	1,125,244	9,528	53,885	366,305	20,206	132,641
5.2 Commercial multiple peril (liability portion)	79,780	74,383		37,713	20,042	219,337	566,145	18,964	(21,611)	87,524	4	3,211
6. Mortgage guaranty												
8. Ocean marine	77,915	73,885		38,268	27,495	5,320	23,271	505	505	779		3,503
9. Inland marine	1,841,806	1,943,468		538,116	493,591	453,457	918,421	22,907	(3,421)	61,242	5,653	80,608
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	247,497	246,716		82,715		(59)	357		(329)	308	2,791	11,269
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	13,010,039	12,591,923	76,435	(8,014,131)	9,467,471	(2,415,102)	61,598,276	627,570	425,135	3,777,370	37,379	2,271,247
17. Other liability	3,544,472	5,682,708		(201,167)	1,171,984	1,472,146	4,279,473	531,876	852,511	1,654,913	32,194	231,852
18. Products liability	1,555,088	2,170,407		(178,945)	691,768	798,891	1,922,612	105,112	376,076	1,328,866	11,605	94,651
19.1 Private passenger auto no-fault (personal injury protection)					392	(6,561)	17,709	513	513			
19.2 Other private passenger auto liability	26,987,312	26,115,662		13,486,206	16,471,594	19,315,544	18,529,458	930,982	936,703	1,775,465		1,200,891
19.3 Commercial auto no-fault (personal injury protection)									(62)	128		
19.4 Other commercial auto liability	9,853,393	18,751,384		(13,007,656)	11,072,843	9,658,475	21,347,245	874,577	913,156	3,304,104	44,865	637,836
21.1 Private passenger auto physical damage	30,501,686	28,729,270		15,143,638	17,215,582	16,613,103	(602,479)	26,157	25,604	343,678		1,364,122
21.2 Commercial auto physical damage	1,189,661	1,264,876		285,703	772,848	772,848		275	(52,941)	264,566	3,035	52,598
22. Aircraft (all perils)												
23. Fidelity												
24. Surety						(2)	2					
26. Burglary and theft												
27. Boiler and machinery	5,379	5,972		(523)		2,482	9,234		75	649	63	251
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	107,402,939	115,664,073	76,435	17,856,617	71,415,013	60,634,884	112,547,611	3,357,556	3,764,291	13,383,210	157,922	6,843,447
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 1,460,654

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043012100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF HAWAII DURING THE YEAR 2000

000023035200043012100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	441,457	426,088		223,199	14,783	11,070	41,684	680	736	1,822		31,531
2.1 Allied lines	4,048,325	2,785,207		2,025,455	12,390	12,539	52,525		(61)	2,633		288,694
2.2 Multiple peril crop												
2.3 Federal flood	157,635	150,962		62,278								5,977
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,209,011	4,488,828		2,028,600	1,502,092	1,364,942	424,204	98,758	86,725	169,256		301,154
5.1 Commercial multiple peril (non-liability portion)	423,998	513,939		120,676	12,127	(82,366)	66,289	1,856	(4,411)	69,673	1,033	17,407
5.2 Commercial multiple peril (liability portion)	73,281	63,717		37,947	5,702	5,216	112,854		(44,007)	123,073		2,940
6. Mortgage guaranty												
8. Ocean marine	9,595	9,518		1,773		1,011	8,822		22	261		381
9. Inland marine	89,744	79,974		39,115	10,799	13,218	15,747		(261)	1,596	71	3,726
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	19,589	25,924		8,356		(15)	2		(199)	145	209	788
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	1,343,466	2,610,662	(25,779)	1,429,287	2,857,481	2,175,841	9,343,478	261,645	190,643	761,674	5,688	796,726
17. Other liability	417,199	(50,048)		301,222	2,215,250	(590,249)	427,257	182,289	167,166	225,452	11,012	(13,973)
18. Products liability	136,665	(19,984)		80,365	59,247	319,356	596,762	212,409	159,057	185,048	13,326	(2,723)
19.1 Private passenger auto no-fault (personal injury protection)	2,725,458	2,848,026		1,305,297	2,473,883	1,202,569	2,415,990	264,042	264,042			92,222
19.2 Other private passenger auto liability	13,366,670	13,833,762		6,483,944	6,126,383	4,772,292	15,710,181	690,133	705,321	4,067,443		452,050
19.3 Commercial auto no-fault (personal injury protection)	4,111	3,735		2,225	8,597	12,275	16,101	50	(875)	4,671	42	118
19.4 Other commercial auto liability	180,554	(95,536)		366,025	94,394	305,931	611,619	5,414	826	97,178	17,708	(5,090)
21.1 Private passenger auto physical damage	5,786,194	5,988,460		2,784,183	3,195,355	3,003,961	(191,394)	14,459	13,976	187,708		193,895
21.2 Commercial auto physical damage	13,427	11,865		7,296	27,564	27,564		5	890	4,551	34	475
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	33,446,379	33,675,101	(25,779)	17,307,240	18,616,047	12,555,155	29,652,121	1,731,740	1,539,590	5,902,184	49,123	2,166,296
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 284,988

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043013100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF IDAHO DURING THE YEAR 2000

000023035200043013100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	23,458	19,122		14,490		(8)	161		(5)	83		722
2.1 Allied lines	16,479	13,425		10,080	14,403	17,374	3,036	556	557	5		504
2.2 Multiple peril crop												
2.3 Federal flood	8,354	7,375		3,464								23
3. Farmowners multiple peril												
4. Homeowners multiple peril	907,354	799,161		497,460	322,920	398,749	117,062	14,093	14,606	4,156		27,937
5.1 Commercial multiple peril (non-liability portion)	186,566	133,493		79,121		187,283	219,314	11,295	10,722	6,263	660	7,076
5.2 Commercial multiple peril (liability portion)						(6,881)	3,411		(660)	980		68
6. Mortgage guaranty												
8. Ocean marine	1,073	2,160		479								13
9. Inland marine	37,646	32,927		19,638	14,933	14,529	10,612		1	46	31	1,203
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	43,516	24,571		23,007		(7)	1		(66)	48	347	1,636
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	5,879,153	7,109,448	593	(4,265,914)	1,161,861	2,489,781	5,542,863	28,435	209,136	721,269	6,564	481,938
17. Other liability	297,637	157,370		167,125	395,478	365,877	235,003	49,792	67,102	87,082	2,260	4,281
18. Products liability	23,751	(55,464)		72,751	231	33,659	212,972	378	8,199	86,642	349	(1,518)
19.1 Private passenger auto no-fault (personal injury protection)					3,975	4,500	525					
19.2 Other private passenger auto liability	2,194,104	1,991,264		1,117,672	1,187,546	1,412,948	1,370,167	40,373	40,557	54,097		67,196
19.3 Commercial auto no-fault (personal injury protection)									(386)	1,035		
19.4 Other commercial auto liability	769,851	243,066		824,537	97,264	767,160	984,270	18,305	61,976	189,569	4,229	20,762
21.1 Private passenger auto physical damage	1,788,112	1,610,358		894,372	971,277	941,871	(29,406)	670	647	8,209		53,742
21.2 Commercial auto physical damage	19,445	46,270		8,715	144,051	144,051		5	4,115	32,495	538	128
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	12,196,500	12,134,546	593	(533,001)	4,313,941	6,770,888	8,669,990	163,901	416,500	1,191,979	14,978	665,710
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 41,248

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043014100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF ILLINOIS DURING THE YEAR 2000

000023035200043014100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	98,014	119,312		54,388	206,230	(145,582)	77,617	29,169	29,540	2,833		4,502
2.1 Allied lines	101,441	102,837		52,223	66,168	62,847	49,289	337	317	3,849	11	2,585
2.2 Multiple peril crop												
2.3 Federal flood	78,400	78,901		32,238	2,992	12,992	10,000					112
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,116,125	6,835,593		3,801,107	8,630,137	9,518,959	2,342,090	125,664	170,617	364,024		227,748
5.1 Commercial multiple peril (non-liability portion)	3,393,241	3,145,869		1,617,755	3,080,527	5,712,777	8,125,878	282,040	432,086	585,585	14,931	93,690
5.2 Commercial multiple peril (liability portion)	283,799	268,615		107,920	43,845	(110,806)	1,840,452	178,032	115,392	304,499		7,787
6. Mortgage guaranty												
8. Ocean marine	56,489	54,624		27,048	6,569	3,575	1,929			216		1,555
9. Inland marine	1,260,215	1,227,629		552,924	518,267	598,287	329,294	6,586	4,667	14,075	2,154	34,797
10. Financial guaranty												
11. Medical malpractice		66										
12. Earthquake	259,055	257,223		104,734		(633)	692		(703)	794	2,439	7,119
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	76,357,908	50,465,604	227,695	27,414,079	68,707,308	78,580,837	157,942,469	5,016,854	6,107,108	10,828,484	251,283	1,779,830
17. Other liability	6,059,920	6,790,371	(5,146)	(340,679)	4,025,827	2,842,301	10,695,885	981,343	1,277,750	2,727,782	25,431	196,515
18. Products liability	1,957,743	2,093,428		(136,863)	5,686,454	8,799,565	11,351,477	1,435,971	1,517,128	2,998,527	6,958	64,702
19.1 Private passenger auto no-fault (personal injury protection)					12,875	6,803	511	150	150			
19.2 Other private passenger auto liability	16,081,151	15,544,133		8,095,688	11,022,435	9,907,216	15,191,551	1,065,836	1,074,470	2,021,544		443,045
19.3 Commercial auto no-fault (personal injury protection)									(348)	718		
19.4 Other commercial auto liability	7,945,817	10,332,669		(113,295)	8,724,840	9,125,500	25,963,896	940,392	709,299	3,002,710	27,654	268,241
21.1 Private passenger auto physical damage	13,778,626	13,220,442		6,876,637	11,044,382	10,607,731	(436,651)	69,355	69,576	328,840		379,329
21.2 Commercial auto physical damage	898,747	1,117,600		366,585	1,129,546	1,129,546		3,341	(4,858)	259,605	5,780	25,602
22. Aircraft (all perils)												
23. Fidelity						(2)	1					
24. Surety												
26. Burglary and theft	2,032	1,940		175		234	334		5	5		54
27. Boiler and machinery	2,014	2,853		233		2,075	6,617		55	339		56
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	135,730,737	111,659,710	222,549	48,512,896	122,908,403	136,654,220	233,493,330	10,135,070	11,502,251	23,444,429	336,641	3,537,269
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 349,505

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043015100

NAIC Group Code: 0111
NAIC Company Code: 23035

000023035200043015100

BUSINESS IN THE STATE OF INDIANA DURING THE YEAR 2000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	104,302	90,124		61,236	750	999	12,254	535	521	630		2,572
2.1 Allied lines	56,141	46,824		32,090	38,340	26,149	17,459	2,042	2,059	807		1,386
2.2 Multiple peril crop												
2.3 Federal flood	69,307	66,015		28,920								146
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,647,670	3,354,628		1,949,810	4,088,734	4,266,822	1,609,574	84,374	99,605	122,147		89,948
5.1 Commercial multiple peril (non-liability portion)	1,625,222	1,602,971		464,320	843,923	886,949	365,083	13,506	2,667	236,367	6,066	40,044
5.2 Commercial multiple peril (liability portion)	262,104	243,918		34,967	104,598	(86,851)	279,115	38,692	21,768	116,140		6,489
6. Mortgage guaranty												
8. Ocean marine	13,227	13,138		6,350		228	1,815		5	113		325
9. Inland marine	318,593	299,775		124,909	155,638	117,725	52,273	3,424	2,193	4,138	408	7,860
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	191,126	184,558		67,968		(169)	21		(286)	356	1,098	4,725
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	15,942,653	17,334,716	(4,068)	(5,669,336)	10,348,390	9,779,966	21,099,520	676,950	1,008,420	2,188,409	36,268	499,519
17. Other liability	1,610,864	1,712,177		624,674	(344,009)	777,405	3,167,567	287,330	684,879	1,250,131	19,541	49,496
18. Products liability	1,029,995	920,635		356,211	38,081	550,482	1,272,148	(20,390)	168,379	945,818	14,123	29,080
19.1 Private passenger auto no-fault (personal injury protection)						5,000	5,000					
19.2 Other private passenger auto liability	7,289,174	6,985,348		3,628,654	4,203,677	4,693,140	5,961,153	266,953	271,573	864,848		179,591
19.3 Commercial auto no-fault (personal injury protection)									(371)	546		
19.4 Other commercial auto liability	12,990,877	13,607,340		(3,332,972)	19,911,319	10,462,675	18,174,839	969,083	704,438	3,405,585	28,931	366,734
21.1 Private passenger auto physical damage	5,526,156	5,461,628		2,746,986	4,095,475	3,934,760	(160,715)	21,696	22,068	102,216		135,967
21.2 Commercial auto physical damage	2,077,526	1,912,487		787,236	1,049,498	1,049,498		3,833	(10,381)	303,333	2,699	51,152
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	1,081		22	35		16
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	52,755,570	53,837,507	(4,068)	1,911,499	44,534,415	36,465,504	51,858,186	2,348,028	2,977,559	9,541,619	109,133	1,465,049
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 176,644

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043016100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF IOWA DURING THE YEAR 2000

000023035200043016100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	15,659	13,836		8,267		(1,672)	1,636		2	49		384
2.1 Allied lines	16,138	14,035		8,670	32,632	34,721	9,273	1,036	1,046	140		396
2.2 Multiple peril crop												
2.3 Federal flood	16,366	15,731		6,456								21
3. Farmowners multiple peril												
4. Homeowners multiple peril	523,644	512,264		278,134	917,300	945,432	48,471	9,501	9,381	11,470		12,871
5.1 Commercial multiple peril (non-liability portion)	446,245	525,199		120,915	131,332	52,401	44,685	6,368	1,273	73,826	1,196	10,975
5.2 Commercial multiple peril (liability portion)	10,623	5,357		6,635		(10,501)	10,824		(2,796)	7,743		253
6. Mortgage guaranty												
8. Ocean marine	7,474	7,821		3,881	4,467	4,467						184
9. Inland marine	50,778	70,369		22,254	16,493	11,414	19,359	588	2,069	1,461	125	1,232
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	34,681	35,403		8,942		(28)	3		(109)	80	295	849
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	9,257,458	4,825,662	96,266	(6,356,777)	8,709,010	7,941,107	27,453,837	583,915	611,294	1,427,029	1,201	120,236
17. Other liability	1,251,113	694,892		(7,930)	427,601	1,399,926	1,970,558	235,592	292,286	413,688	4,772	21,437
18. Products liability	518,257	273,649		132,003	(4,408)	106,928	640,136	84,645	143,242	516,312	1,358	10,024
19.1 Private passenger auto no-fault (personal injury protection)						2,474	133,601					
19.2 Other private passenger auto liability	1,114,360	1,113,934		584,800	1,614,410	818,371	954,707	102,542	103,054	142,643		27,410
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,922,089	4,946,113		86,436	8,504,330	8,073,413	11,027,772	329,317	375,058	1,776,166	45,214	121,732
21.1 Private passenger auto physical damage	1,018,474	998,749		522,541	912,326	883,890	(28,436)	1,299	1,248	17,254		25,040
21.2 Commercial auto physical damage	859,647	851,981		180,711	877,763	877,763		4,503	7,215	242,543	801	21,148
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery							185			3		
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	19,063,007	14,904,996	96,266	(4,394,062)	22,143,255	21,140,107	42,286,611	1,359,306	1,544,263	4,630,407	54,963	374,191
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 38,996

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043017100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF KANSAS DURING THE YEAR 2000

000023035200043017100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	21,442	18,205		12,458	4,704	(1,038)	8,803	75	74	568		292
2.1 Allied lines	18,757	15,998		10,989	46,169	41,746	12,303	500	513	978		237
2.2 Multiple peril crop												
2.3 Federal flood	14,960	14,520		5,419								17
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,048,773	1,847,662		1,099,497	920,818	799,350	145,503	12,750	19,558	55,166		33,544
5.1 Commercial multiple peril (non-liability portion)	580,745	617,621		176,347	1,085,505	1,601,055	683,839	53,074	62,388	377,580	2,178	7,097
5.2 Commercial multiple peril (liability portion)	36,511	15,043		23,914	88,455	(242,761)	860,469	64,555	33,660	123,200		587
6. Mortgage guaranty												
8. Ocean marine	8,332	8,150		3,678	122	122	1,390			41		128
9. Inland marine	150,794	155,999		50,129	68,652	75,206	53,172	2,148	(482)	8,570	148	1,647
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	44,552	47,571		14,588		(24)	49		(273)	215	379	377
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	13,142,696	9,328,323	179,070	(2,280,200)	6,939,306	8,619,231	15,669,574	701,094	942,288	1,621,375	26,562	721,688
17. Other liability	1,689,301	1,141,431		128,497	985,426	1,811,205	2,272,293	173,304	606,818	1,223,068	8,509	24,302
18. Products liability	365,673	179,840		137,606	133,925	(379,455)	530,999	30,858	28,992	805,684	902	2,209
19.1 Private passenger auto no-fault (personal injury protection)	360,017	340,359		183,923	248,129	311,400	235,591	11,247	11,247			5,707
19.2 Other private passenger auto liability	2,269,162	2,113,727		1,163,711	1,485,188	1,857,429	1,547,660	30,668	31,312	181,770		36,388
19.3 Commercial auto no-fault (personal injury protection)	665,865	690,267		3,911		5,549	114,429		866	20,396	3	12,846
19.4 Other commercial auto liability	2,284,422	(185,261)		3,149,536	9,783,575	4,211,704	6,737,425	566,201	413,459	1,277,359	9,534	(42,213)
21.1 Private passenger auto physical damage	2,972,131	2,728,208		1,498,415	2,006,708	1,951,594	(55,114)	6,686	6,568	27,033		48,216
21.2 Commercial auto physical damage	1,178,388	1,239,132		96,102	420,831	420,831		12,622	(109,861)	467,810	953	17,093
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	1,068		22	85		13
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	27,853,155	20,318,022	179,070	5,477,995	24,217,512	21,083,869	28,819,453	1,665,783	2,047,150	6,190,898	49,170	870,175
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												
(a) Finance and service charges not included in Lines 1 to 32 \$	54,094											

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EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043018100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF KENTUCKY DURING THE YEAR 2000

000023035200043018100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	140,455	130,479		71,030	148,846	172,844	46,804	2,593	2,239	6,754		(3,867)
2.1 Allied lines	107,340	97,821		55,364	72,736	81,771	21,933	2,228	2,320	1,598		(5,253)
2.2 Multiple peril crop												
2.3 Federal flood	82,362	81,896		31,615	1,554	1,554						175
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,953,594	5,577,452		3,096,676	3,544,713	3,586,178	1,569,989	59,625	85,788	211,988		(91,168)
5.1 Commercial multiple peril (non-liability portion)	779,912	822,606		234,839	872,533	415,351	503,515	42,177	29,573	172,944	2,770	(56,737)
5.2 Commercial multiple peril (liability portion)	26,827	38,694		12,171	9,333	1,546	161,842	12,425	(45,814)	132,457		(24,936)
6. Mortgage guaranty												
8. Ocean marine	30,442	27,691		14,709	31,110	30,110		1,040	1,040	25		565
9. Inland marine	457,203	439,902		202,502	94,315	42,701	84,531	2,056	1,221	3,582	1,430	(20,624)
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	303,019	297,978		141,480		(257)	1,331		(134)	344	580	(5,533)
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	16,582,612	21,054,743	15,081	(6,681,658)	11,604,943	12,905,968	53,814,385	840,835	1,055,108	2,222,702	9,875	35,155
17. Other liability	2,101,192	1,065,254		273,666	852,117	654,931	1,834,942	213,017	439,070	881,931	6,398	5,047
18. Products liability	580,869	216,764		69,814	2,842	106,516	751,435	9,566	93,008	685,714	1,699	4,275
19.1 Private passenger auto no-fault (personal injury protection)	2,122,152	2,067,132		1,063,145	1,883,870	1,549,005	902,685	189,471	189,471			36,711
19.2 Other private passenger auto liability	13,444,839	13,296,145		6,668,085	8,221,346	9,151,756	12,467,545	672,860	678,950	1,541,668		(892,532)
19.3 Commercial auto no-fault (personal injury protection)	75,671	85,911		8,767	260,956	306,925	104,591	27	13,546	64,753	11	1,018
19.4 Other commercial auto liability	3,568,417	4,498,613		(7,208,733)	3,424,252	3,043,692	4,945,066	214,740	272,367	1,003,623	2,472	39,312
21.1 Private passenger auto physical damage	10,995,022	11,016,276		5,288,149	6,581,201	6,285,391	(295,810)	25,567	25,377	184,419		188,130
21.2 Commercial auto physical damage	507,351	574,820		126,778	516,212	516,212		164	13,303	92,435	542	8,597
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	958	1,523		(496)		976	1,341		27	67		20
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	57,860,237	61,391,701	15,081	3,467,903	38,122,881	38,853,169	76,916,126	2,288,390	2,856,459	7,207,004	25,776	(781,645)
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 334,152

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043019100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF LOUISIANA DURING THE YEAR 2000

000023035200043019100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	209,431	205,075		108,764	135,771	136,794	45,393	3,900	3,776	2,889		12,470
2.1 Allied lines	266,562	260,214		139,089	1,252,741	1,372,929	165,762	3,290	3,351	2,363		9,742
2.2 Multiple peril crop												
2.3 Federal flood	2,308,033	2,282,396		1,058,851	48,355	50,355	26,502					38,175
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,888,336	12,100,260		6,737,815	21,093,597	22,809,297	3,732,004	434,906	480,808	593,936		623,483
5.1 Commercial multiple peril (non-liability portion)	3,248,072	2,924,119		1,518,514	21,519	3,832,687	4,043,144	8,608	176,860	225,223	263,621	162,864
5.2 Commercial multiple peril (liability portion)	210,381	163,557		99,323	112,491	130,140	322,557	43,026	(64,721)	337,049	12	9,524
6. Mortgage guaranty												
8. Ocean marine	31,847	32,631		19,500				(297)	(297)	100		1,668
9. Inland marine	1,629,926	1,446,359		567,623	175,634	363,544	397,035	6,853	10,755	19,897	40,095	93,134
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	204,012	488,424		92,756		(17)	2		(115)	86	17,169	4,820
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	6,146,563	6,425,241	563	(9,792,931)	5,970,485	3,483,774	29,574,977	666,118	328,055	1,756,512	12,076	837,924
17. Other liability	2,418,467	1,744,118		742,446	1,622,919	1,179,708	3,935,213	546,731	708,502	1,144,586	16,466	118,668
18. Products liability	682,875	437,400		222,284	(14,813)	127,040	916,438	(11,896)	28,972	828,329	1,761	34,148
19.1 Private passenger auto no-fault (personal injury protection)					2,662	(2,501)	17,551	707	707			
19.2 Other private passenger auto liability	16,777,830	16,428,201		8,235,166	11,976,806	11,226,930	20,432,785	1,575,386	1,593,697	4,875,215		617,729
19.3 Commercial auto no-fault (personal injury protection)									(211)	361		
19.4 Other commercial auto liability	3,358,581	3,140,602		2,756,058	7,761,213	7,016,684	7,816,507	535,555	330,663	1,458,554	5,043	144,703
21.1 Private passenger auto physical damage	12,008,209	11,115,730		5,841,573	10,437,134	10,183,357	(253,777)	32,788	32,290	164,825		457,013
21.2 Commercial auto physical damage	382,623	369,082		153,031	209,811	209,811		757	(1,370)	76,183	702	13,361
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	14,034	16,898				(137,921)	16,615	4,230	1,799	1,749		829
27. Boiler and machinery	633	1,226		(523)		726	963		22	99		37
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	62,786,415	59,581,533	563	18,499,338	60,806,324	61,983,335	71,189,670	3,850,661	3,633,542	11,487,956	356,945	3,180,292
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 674,025

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043020100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MAINE DURING THE YEAR 2000

000023035200043020100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	151,431	138,694		89,297	11,547	11,046	3,662	848	873	222		3,342
2.1 Allied lines	82,008	79,831		46,308	37,791	28,945	23,931	2,091	2,249	329		1,776
2.2 Multiple peril crop												
2.3 Federal flood	43,584	43,682		17,825	3,907	(9,593)						183
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,401,836	4,199,161		2,373,899	2,344,944	1,962,331	1,111,006	129,765	145,334	126,213		126,582
5.1 Commercial multiple peril (non-liability portion)	193,186	159,029		63,925	34,333	10,429	40,032	859	814	35,585	1,348	5,913
5.2 Commercial multiple peril (liability portion)	6,111	7,593		953		6,203	26,568		2,486	8,877		177
6. Mortgage guaranty												
8. Ocean marine	51,886	50,672		27,078	5,996	(15,004)		1,334	1,334	142		1,482
9. Inland marine	231,586	222,951		115,731	59,720	53,626	18,241	2,191	2,001	1,074	34	6,603
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	14,743	12,074		6,710		(10)	1		(18)	16	160	452
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	4,785,300	9,263,683	21,148	(5,030,961)	4,210,346	1,344,502	29,105,076	154,070	104,647	777,879	3,855	279,207
17. Other liability	447,903	706,880		(49,660)	184,100	135,548	804,909	19,503	(54,039)	393,165	2,500	19,021
18. Products liability	117,560	227,093		(52,383)		7,859	211,674		12,342	211,258	1,120	5,630
19.1 Private passenger auto no-fault (personal injury protection)					11,113		2					
19.2 Other private passenger auto liability	8,589,490	8,502,897		4,306,058	5,999,300	5,820,583	10,771,644	193,656	195,989	664,230		243,679
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	852,097	1,374,429		(259,672)	676,950	1,045,759	2,916,494	31,769	81,815	296,162	5,038	32,932
21.1 Private passenger auto physical damage	8,099,031	7,725,728		4,039,204	4,841,529	4,644,242	(197,287)	16,387	16,113	106,496		233,458
21.2 Commercial auto physical damage	(32,761)	(4,775)		20,278	20,341	20,341		137	(5,172)	25,667	1,317	(2,397)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	84	97		74								2
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	28,035,075	32,709,719	21,148	5,714,665	18,441,916	15,073,490	44,835,952	552,608	506,766	2,647,315	15,394	958,043
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 301,191

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043021100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MARYLAND DURING THE YEAR 2000

000023035200043021100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	176,476	187,268		97,466	(10,715)	(7,473)	81,243	150	546	8,709		4,417
2.1 Allied lines	99,566	108,017		56,641	52,913	35,177	56,439	2,402	2,581	2,220		2,534
2.2 Multiple peril crop												
2.3 Federal flood	56,254	67,911		24,248		(9,400)						56
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,454,908	7,303,175		4,005,367	6,303,532	6,179,190	2,456,209	44,616	86,435	338,754		180,200
5.1 Commercial multiple peril (non-liability portion)	1,452,844	1,265,714		591,064	1,370,217	767,154	410,688	14,882	12,914	163,762	6,106	36,018
5.2 Commercial multiple peril (liability portion)	106,695	66,092		62,964	39,853	32,988	836,721	43,790	38,999	82,627		3,384
6. Mortgage guaranty												
8. Ocean marine	51,382	48,550		29,482	98,090	98,476	4,535	3,295	3,307	402		1,246
9. Inland marine	729,345	737,107		260,910	350,481	346,545	164,140	16,113	10,172	21,234	700	18,893
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	119,111	126,504		33,330	3,854	(74,735)	10	258	110	2,616	1,296	2,585
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	15,542,640	16,376,952	89,008	(2,591,478)	15,768,596	19,211,697	74,647,904	678,717	789,054	2,874,875	20,178	1,092,047
17. Other liability	2,748,834	(1,703,001)		269,246	764,028	1,388,047	3,918,220	305,848	545,443	1,102,332	30,105	(19,815)
18. Products liability	180,690	(1,138,937)		(103,007)	8,778	40,870	1,177,839	12,700	(197,877)	1,045,671	1,468	(43,361)
19.1 Private passenger auto no-fault (personal injury protection)	2,315,849	2,336,912		1,153,328	1,818,002	2,008,023	674,662	20,094	20,094			56,775
19.2 Other private passenger auto liability	16,025,635	16,414,399		7,933,522	13,447,521	12,272,909	14,693,610	799,739	806,795	1,993,063		401,829
19.3 Commercial auto no-fault (personal injury protection)	237,876	182,757		95,360	97,943	180,162	221,382	121	6,354	45,275	17	6,103
19.4 Other commercial auto liability	6,316,968	6,984,294		2,008,658	4,229,826	4,155,891	11,311,400	381,864	465,731	1,409,330	362,473	176,452
21.1 Private passenger auto physical damage	13,504,036	13,686,217		6,608,966	9,592,029	9,159,228	(432,801)	35,663	34,931	314,362		334,076
21.2 Commercial auto physical damage	366,283	412,402		166,069	498,294	498,294		3,502	1,591	96,399	799	10,959
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	89	96		126		(54)	52			8		1
27. Boiler and machinery	8,670	15,122		1,714		37,426	53,558		1,005	1,647		242
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	67,494,150	63,477,550	89,008	20,703,973	54,433,244	56,320,414	110,275,811	2,363,752	2,628,183	9,503,286	423,140	2,264,641
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 417,362

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043022100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MASSACHUSETTS DURING THE YEAR 2000

000023035200043022100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	1,054,769	1,044,547		571,048	339,583	584,264	563,324	10,003	10,949	18,372	212	25,150
2.1 Allied lines	631,678	625,718		345,176	504,985	590,639	302,921	23,305	23,272	9,445	114	14,529
2.2 Multiple peril crop												
2.3 Federal flood	529,731	551,371		252,665	1,143	1,143	10,000					2,416
3. Farmowners multiple peril												
4. Homeowners multiple peril	43,420,358	41,812,871		23,105,298	20,802,551	21,411,698	10,859,269	1,057,334	894,212	2,287,070	3,918	1,048,751
5.1 Commercial multiple peril (non-liability portion)	4,259,091	3,911,025		1,799,345	2,992,108	2,496,907	1,593,202	259,889	430,604	1,355,538	14,022	100,579
5.2 Commercial multiple peril (liability portion)	1,462,550	960,664		735,343	461,466	622,512	2,460,030	114,903	(77,643)	915,668		35,985
6. Mortgage guaranty												
8. Ocean marine	231,463	224,425		113,327	62,226	51,304	9,079	11,084	11,084	1,386		4,442
9. Inland marine	2,592,439	2,507,665		1,230,797	1,128,426	1,034,299	289,137	16,858	16,314	17,268	1,646	62,685
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	433,609	377,152		184,374		(228)	1,313		(1,597)	1,736	3,563	10,700
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	45,305,710	53,363,674	611	178,545	30,230,824	29,651,256	57,436,302	1,186,154	2,045,255	5,866,348	440,670	1,065,894
17. Other liability	4,356,227	3,542,573		2,346,399	1,702,082	2,329,152	6,071,578	299,907	426,349	2,054,287	36,564	124,369
18. Products liability	1,129,794	753,346		809,852	403,202	83,313	964,789	104,485	216,842	1,374,784	8,513	33,492
19.1 Private passenger auto no-fault (personal injury protection)					(1,115)	(2,115)						
19.2 Other private passenger auto liability					20,818	23,615	23,066	10,671	11,673	15,266		3
19.3 Commercial auto no-fault (personal injury protection)	69,101	87,050		17,806	48,709	15,444	156,206	1,787	891	33,824	175	1,173
19.4 Other commercial auto liability	6,703,326	5,771,524		4,909,867	8,780,719	4,933,535	12,893,450	899,183	849,135	1,502,801	75,341	152,930
21.1 Private passenger auto physical damage					9,518	8,765	(753)	9	666	848		
21.2 Commercial auto physical damage	1,424,729	1,053,085		566,109	840,300	840,300		4,594	(10,175)	186,203	36,153	35,551
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,361	2,502		(506)		1,800	4,222		43	410		30
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	113,605,935	116,589,193	611	37,165,444	68,327,546	64,677,602	93,637,135	4,000,167	4,847,875	15,641,254	620,891	2,718,679
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 574,845

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043023100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MICHIGAN DURING THE YEAR 2000

000023035200043023100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	161,972	134,929		88,860	92,942	91,755	18,658	567	619	8,350		2,708
2.1 Allied lines	76,605	64,503		42,584	86,831	92,126	22,043	5,261	5,257	946		1,258
2.2 Multiple peril crop												
2.3 Federal flood	41,139	40,613		15,645								49
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,449,255	9,461,970		5,577,187	7,039,048	7,411,295	2,300,935	159,845	180,310	165,366		165,960
5.1 Commercial multiple peril (non-liability portion)	1,916,132	1,827,315		543,442	1,225,933	820,493	424,407	31,959	32,453	218,694	7,403	27,860
5.2 Commercial multiple peril (liability portion)	153,026	163,779		45,932	106,104	230,873	708,681	62,972	36,838	98,793	74	1,134
6. Mortgage guaranty												
8. Ocean marine	107,391	97,373		50,595	31,009	23,009	2,709	1,633	1,633	299		1,743
9. Inland marine	918,019	893,657		350,652	247,897	352,226	417,479	2,512	(4,446)	16,981	2,144	14,585
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	95,022	95,183		21,411		(406)	44		(244)	268	938	1,445
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	18,800,276	11,807,919	118,372	(7,700,372)	21,391,990	3,614,507	83,293,209	1,519,786	396,273	5,523,989	37,670	877,217
17. Other liability	3,722,130	2,760,828		25,696	3,711,548	3,535,389	6,502,020	510,393	(2,429,741)	(788,990)	45,807	52,382
18. Products liability	1,541,507	1,155,640		44,269	(75,372)	(380,591)	2,161,350	(41,025)	235,990	1,787,966	7,077	22,197
19.1 Private passenger auto no-fault (personal injury protection)	11,718,081	11,524,053		6,475,092	7,642,754	12,395,950	14,221,379	470,643	470,643			167,560
19.2 Other private passenger auto liability	16,154,277	15,759,943		8,871,013	7,004,377	10,146,623	13,199,595	580,800	582,967	576,781		(676,666)
19.3 Commercial auto no-fault (personal injury protection)	227,527	251,867		80,613	223,284	178,827	158,130	8,705	5,287	34,096	210	3,581
19.4 Other commercial auto liability	3,638,155	2,335,207		(2,637,998)	3,766,716	2,826,381	8,294,341	372,687	221,796	1,243,278	4,250	30,829
21.1 Private passenger auto physical damage	51,655,677	50,742,620		28,016,490	40,443,290	39,655,307	(787,983)	100,008	99,413	304,026		737,862
21.2 Commercial auto physical damage	973,686	933,691		441,761	809,620	809,620		3,325	(2,156)	213,148	1,340	12,064
22. Aircraft (all perils)												
23. Fidelity		33					53			3		(1)
24. Surety												
26. Burglary and theft	19	19				(9)	9			1		
27. Boiler and machinery	633	1,226		(523)		726	1,468		22	238		12
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	122,350,529	110,052,367	118,372	40,352,351	93,747,970	81,804,103	130,938,528	3,790,069	(167,088)	9,404,233	106,913	1,443,782
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 395,412

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043024100

NAIC Group Code: 0111
NAIC Company Code: 23035

000023035200043024100

BUSINESS IN THE STATE OF MINNESOTA DURING THE YEAR 2000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	63,035	55,466		35,493	127,757	132,207	16,584	1,780	1,746	1,072		1,306
2.1 Allied lines	31,486	27,924		17,678	63,292	70,119	27,974	1,603	1,605	895		529
2.2 Multiple peril crop												
2.3 Federal flood	14,168	12,550		7,557								11
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,526,310	5,139,627		2,986,715	9,141,367	9,364,985	2,198,964	101,706	121,924	165,248		97,293
5.1 Commercial multiple peril (non-liability portion)	2,075,358	2,436,462		581,764	770,330	351,343	403,927	12,249	(22,166)	233,946	6,535	32,526
5.2 Commercial multiple peril (liability portion)	12,072	14,189		11,007	83,837	(53,786)	36,269	17,645	(21,308)	74,260		151
6. Mortgage guaranty												
8. Ocean marine	59,728	58,620		29,890	27,919	28,173	795	445	450	84		1,043
9. Inland marine	560,269	543,094		275,802	197,138	165,155	82,278	2,892	(4,266)	10,682	323	9,815
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	170,868	175,701		29,903		(1,814)	195		(576)	422	1,283	3,215
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	24,735,476	21,249,282	(1,704)	4,103,688	15,547,732	15,524,870	82,739,112	1,153,687	772,706	3,238,144	19,057	5,590,102
17. Other liability	1,110,244	(409,473)		(3,690,184)	360,055	343,533	2,328,763	522,971	551,142	1,185,300	19,950	2,742
18. Products liability	778,789	241,650		(1,146,108)	164,934	33,850	1,785,642	174,438	203,424	1,544,874	3,449	6,158
19.1 Private passenger auto no-fault (personal injury protection)	3,362,737	3,121,969		1,780,883	2,779,757	2,609,239	1,249,254	380,396	380,396			54,176
19.2 Other private passenger auto liability	10,576,985	10,440,918		5,354,657	5,426,558	5,646,565	5,882,992	848,240	851,249	855,877		166,573
19.3 Commercial auto no-fault (personal injury protection)	131,612	207,005		19,230	18,783	31,774	114,642	6,540	2,671	22,229	26	531
19.4 Other commercial auto liability	2,732,202	2,730,351		(849,413)	3,816,792	3,705,439	8,687,544	549,428	502,008	1,084,736	11,357	29,211
21.1 Private passenger auto physical damage	10,033,964	9,842,527		4,943,085	7,829,593	7,562,300	(267,293)	12,833	12,375	146,480		159,691
21.2 Commercial auto physical damage	395,688	670,811		210,008	544,617	544,617		2,024	(30,315)	219,433	2,760	(2,795)
22. Aircraft (all perils)												
23. Fidelity							8			1		
24. Surety												
26. Burglary and theft	153	110		54								3
27. Boiler and machinery	633	1,226		(523)		726	1,559		22	53		13
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	62,371,778	56,560,008	(1,704)	14,701,185	46,900,460	46,059,296	105,289,209	3,788,875	3,323,085	8,783,736	64,739	6,152,295
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 282,614

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043025100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MISSISSIPPI DURING THE YEAR 2000

000023035200043025100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	19,175	17,728		11,248		2,582	10,490		75	823		686
2.1 Allied lines	12,398	11,859		6,610		(461)	8,980		18	759		346
2.2 Multiple peril crop												
2.3 Federal flood	28,823	37,562		16,642								155
3. Farmowners multiple peril												
4. Homeowners multiple peril	625,776	581,887		323,457	411,500	520,789	169,726	7,853	2,512	74,838		20,175
5.1 Commercial multiple peril (non-liability portion)	566,523	630,381		175,803	222,250	141,000	131,444	636	1,815	39,418	2,351	19,787
5.2 Commercial multiple peril (liability portion)	30,457	32,277		97	45,916	(812,266)	1,701,996	115,108	105,071	30,118		1,004
6. Mortgage guaranty												
8. Ocean marine	766	684		271	622	623	717					26
9. Inland marine	174,148	299,214		23,716	345,936	133,082	130,288	5,906	1,335	11,947	87	3,984
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	193,525	146,867		73,890		(15)	438		(147)	128	2,304	8,321
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	4,480,553	4,308,247	(24,397)	(3,541,492)	3,740,145	2,316,059	8,005,275	276,805	263,902	833,678	5,434	210,590
17. Other liability	507,271	278,636		(337,796)	718,725	910,766	2,458,543	152,628	381,595	1,016,973	3,584	16,586
18. Products liability	464,703	424,637		(135,441)	311,179	536,746	912,776	2,144	66,898	591,930	1,014	13,817
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,635,638	1,562,606		825,062	858,062	1,185,675	1,386,606	52,868	53,606	202,885		46,947
19.3 Commercial auto no-fault (personal injury protection)									(2)	4		
19.4 Other commercial auto liability	2,398,979	3,690,594		(2,041,480)	3,071,096	3,121,262	2,758,214	226,637	235,823	463,649	2,249	115,676
21.1 Private passenger auto physical damage	1,642,133	1,553,292		824,739	1,303,548	1,269,568	(33,980)	3,974	3,905	24,134		47,212
21.2 Commercial auto physical damage	118,998	121,492		30,894	149,779	149,779		733	3,166	35,594	569	2,862
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	279	279				235	703		5	22		11
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	12,900,145	13,698,242	(24,397)	(3,743,779)	11,178,757	9,475,424	17,642,216	845,291	1,119,576	3,326,900	17,593	508,185
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 39,835

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043026100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MISSOURI DURING THE YEAR 2000

000023035200043026100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	173,318	166,409		90,837	13,577	70,032	94,986	923	1,119	17,304		(1,971)
2.1 Allied lines	101,917	98,528		50,918	86,707	80,467	43,711	3,570	3,613	3,464		365
2.2 Multiple peril crop												
2.3 Federal flood	62,902	97,472		22,340	551,934	551,934	10,000		10,733	10,733		137
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,891,874	6,625,276		3,672,917	6,424,039	6,845,537	1,836,671	100,738	135,673	283,229	7	(128,595)
5.1 Commercial multiple peril (non-liability portion)	776,510	1,675,233		664,418	398,156	655,522	676,829	55,282	47,093	195,996	5,573	(61,869)
5.2 Commercial multiple peril (liability portion)	53,941	67,353		21,856	36,516	(485,943)	107,398	30,103	5,038	100,338		(4,468)
6. Mortgage guaranty												
8. Ocean marine	39,117	40,603		19,237	6,867	6,867	182	237	237	188		(1,099)
9. Inland marine	1,066,193	914,057		499,217	1,540,434	1,639,872	529,003	44,173	72,842	54,428	7,026	(22,514)
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	723,740	742,009		365,277		(880)	2,321		(2,808)	2,704	3,410	(16,625)
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	22,269,505	19,353,608	56,264	2,394,298	17,857,694	15,446,645	44,558,514	1,866,141	1,762,399	4,015,837	15,140	2,755,869
17. Other liability	4,321,936	2,568,002		765,491	798,479	4,009,646	6,676,553	1,293,295	1,694,806	1,863,386	15,442	13,260
18. Products liability	2,982,918	2,077,897		518,337	108,655	592,686	1,831,141	147,823	341,435	1,394,372	9,686	(7,327)
19.1 Private passenger auto no-fault (personal injury protection)					4,107	7,711	12,104					
19.2 Other private passenger auto liability	9,678,045	9,523,809		4,855,021	6,718,323	6,520,059	6,417,785	386,677	389,451	821,492		(186,613)
19.3 Commercial auto no-fault (personal injury protection)									(346)	526		
19.4 Other commercial auto liability	9,559,426	7,687,038		1,657,087	10,941,619	11,479,292	14,236,128	601,821	766,603	2,088,273	11,552	(231,195)
21.1 Private passenger auto physical damage	8,981,595	8,686,697		4,459,510	5,911,893	5,684,855	(227,038)	17,648	17,085	188,337		(169,883)
21.2 Commercial auto physical damage	2,021,934	2,044,221		562,590	1,836,172	1,836,172		3,095	7,492	404,451	1,999	(94,168)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	211	107		129								5
27. Boiler and machinery	633	1,500		(523)		957	6,013		27	293		(155)
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	69,705,715	62,369,817	56,264	20,618,957	53,235,174	54,941,431	76,812,303	4,551,524	5,252,490	11,445,351	69,837	1,843,157
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 233,968

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043027100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF MONTANA DURING THE YEAR 2000

000023035200043027100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	5,903	5,374		3,679		(6)	39		(4)	54		197
2.1 Allied lines	6,482	6,391		4,092		1	13			1		169
2.2 Multiple peril crop												
2.3 Federal flood	969	960		369								2
3. Farmowners multiple peril												
4. Homeowners multiple peril	302,340	243,932		174,786	143,355	105,272	29,818	9,666	10,058	3,267		8,004
5.1 Commercial multiple peril (non-liability portion)	10,172	18,525		4,300		(4,941)	2,511		(268)	834	35	108
5.2 Commercial multiple peril (liability portion)	260	104		156		(1,306)	629	36	(158)	766		8
6. Mortgage guaranty												
8. Ocean marine	1,005	689		573			383			3		42
9. Inland marine	10,904	9,568		5,281	1,133	1,526	897		9	31	34	449
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	6,170	6,777		2,747		(2)	11		(4)	4	29	245
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(346,600)	(2,228,292)	(2,045)	(6,610,732)	1,662,844	(843,095)	9,018,068	88,007	71,715	751,027	4,154	(66,291)
17. Other liability	367,103	75,092		134,751	2,155	15,704	223,056	207	31,929	118,627	2,601	14,977
18. Products liability	105,222	129,466		(86,070)	31	(61,170)	353,582	56,921	109,331	197,973	435	5,584
19.1 Private passenger auto no-fault (personal injury protection)						1,500	1,500					
19.2 Other private passenger auto liability	944,914	846,383		495,496	443,921	601,800	342,044	34,632	34,628	570		25,506
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	389,775	147,453		657,033	101,473	261,582	329,126	24,862	29,326	59,000	1,852	4,718
21.1 Private passenger auto physical damage	855,488	739,075		449,325	560,156	550,036	(10,120)	176	171	1,245		23,281
21.2 Commercial auto physical damage	275,539	271,107		5,354	360,341	360,341		884	26,683	52,046	468	7,386
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft		19										(0)
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	2,935,647	272,624	(2,045)	(4,758,858)	3,275,409	987,243	10,291,557	215,390	313,415	1,185,448	9,608	24,385
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 10,831

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043028100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NEBRASKA DURING THE YEAR 2000

000023035200043028100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	7,762	7,449		4,407		(567)	1,997		(5)	105		189
2.1 Allied lines	14,032	12,935		7,927	12,464	12,096	2,737	563	569	201		342
2.2 Multiple peril crop												
2.3 Federal flood	18,147	18,498		6,377								28
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,037,146	972,970		550,189	477,975	717,023	347,034	6,762	9,630	23,681		25,286
5.1 Commercial multiple peril (non-liability portion)	466,586	452,537		254,566	630,615	1,158,932	658,308	13,149	71,050	73,872	2,221	11,368
5.2 Commercial multiple peril (liability portion)	35,020	18,500		22,712	5,720	(3,056)	21,690		(1,488)	17,385		857
6. Mortgage guaranty												
8. Ocean marine	2,119	2,240		935	2,123	2,123				5		52
9. Inland marine	117,055	102,288		54,332	35,122	37,341	23,526		491	1,663	416	2,856
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	54,491	44,299		38,138		(23)	14		(72)	54	651	1,329
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	4,651,742	3,262,695	138,474	144,460	3,105,071	(2,584,011)	16,206,496	173,810	184,424	945,342	2,430	76,775
17. Other liability	1,426,100	1,495,176		(223,690)	87,714	139,324	533,218	13,690	47,206	298,319	4,993	41,424
18. Products liability	307,736	380,450		(125,237)	430	97,522	618,824	3,433	14,177	274,860	1,033	9,759
19.1 Private passenger auto no-fault (personal injury protection)					822	(2,177)	1,678					
19.2 Other private passenger auto liability	1,653,939	1,649,498		832,827	1,202,465	1,258,160	1,309,642	51,698	51,944	75,518		40,288
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,645,311	4,189,802		336,008	1,248,722	3,421,695	5,412,274	121,628	185,141	496,989	1,715	105,931
21.1 Private passenger auto physical damage	1,568,422	1,519,592		786,193	1,093,511	1,054,301	(39,210)	4,369	4,290	23,137		38,208
21.2 Commercial auto physical damage	950,501	1,019,076		130,189	637,242	637,242		2,304	(177)	140,726	1,150	23,158
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	808		22	30		15
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	15,956,742	15,149,232	138,474	2,819,810	8,539,995	5,946,652	25,099,037	391,405	567,201	2,371,887	14,609	377,865
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 35,191

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043029100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NEVADA DURING THE YEAR 2000

000023035200043029100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	74,679	66,447		41,724	28,118	28,908	4,146	1,929	1,916	550		2,765
2.1 Allied lines	61,924	56,509		34,740	77,746	57,308	4,698	15,874	15,893	200		2,292
2.2 Multiple peril crop												
2.3 Federal flood	35,288	35,146		16,064								68
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,778,851	2,523,207		1,481,872	1,813,577	1,759,699	388,305	(58,488)	(61,481)	86,760		102,877
5.1 Commercial multiple peril (non-liability portion)	193,913	189,898		78,880	(18,672)	(28,916)	25,142	40	(1,233)	24,399	722	7,181
5.2 Commercial multiple peril (liability portion)	6,348	5,710		2,952	98,549	56,183	138,548	19,138	15,573	31,493	5	225
6. Mortgage guaranty												
8. Ocean marine	11,583	13,882		6,204	(828)	(828)						430
9. Inland marine	148,174	171,832		68,516	90,108	124,736	63,384	4,151	4,468	2,977	122	5,495
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	75,708	71,170		37,450		(23)	3		(56)	57	311	2,806
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	11,690,764	12,403,005	7,993	19,441	1,510,847	7,793,023	7,478,753	123,285	722,989	687,730	14,154	450,764
17. Other liability	1,727,869	2,257,646		637,676	420,620	1,297,204	1,875,538	284,184	378,841	441,783	8,120	103,382
18. Products liability	242,544	504,635		108,645	319,714	433,176	300,294	26,506	110,433	445,026	789	21,880
19.1 Private passenger auto no-fault (personal injury protection)					8,972	3,132	1,002					
19.2 Other private passenger auto liability	10,509,737	10,060,329		5,312,836	7,513,673	7,001,749	7,863,369	554,312	556,680	663,218		389,095
19.3 Commercial auto no-fault (personal injury protection)									(48)	9		
19.4 Other commercial auto liability	1,008,298	861,965		453,715	628,894	1,122,116	859,565	59,264	106,510	217,343	4,323	36,558
21.1 Private passenger auto physical damage	7,086,097	6,598,544		3,497,708	4,103,966	3,903,106	(200,860)	22,458	22,238	76,406		262,402
21.2 Commercial auto physical damage	94,799	75,370		32,601	79,220	79,220		343	169	15,046	1,066	3,509
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	35,746,576	35,895,297	7,993	11,831,024	16,674,503	23,629,793	18,801,886	1,052,996	1,872,892	2,692,997	29,612	1,391,728
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 129,863

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043030100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NEW HAMPSHIRE DURING THE YEAR 2000

000023035200043030100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	154,052	159,182		92,435	265,861	105,021	37,526	3,044	2,937	2,316		4,123
2.1 Allied lines	107,977	110,725		65,208	60,169	147,798	105,220	2,922	2,960	658		2,889
2.2 Multiple peril crop												
2.3 Federal flood	78,900	80,670		32,102	4,797	(8,703)						259
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,331,369	6,967,053		3,970,639	4,003,774	3,481,798	1,489,180	240,975	259,441	216,008		195,533
5.1 Commercial multiple peril (non-liability portion)	536,380	433,720		219,658	152,013	27,458	68,922	24,946	28,573	44,354	2,677	14,285
5.2 Commercial multiple peril (liability portion)	141,282	144,493		13,942	103,862	127,192	222,110	14,229	(24,750)	128,752		3,795
6. Mortgage guaranty												
8. Ocean marine	87,638	85,299		44,447	9,738	3,238		1,052	1,052	253		2,338
9. Inland marine	420,912	400,050		193,924	126,853	122,535	37,516	8,325	6,993	4,486	329	11,221
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	69,610	54,009		33,393		(30)	3		(231)	234	560	1,849
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	6,117,576	6,517,062	(5,856)	(445,480)	4,766,788	7,899,764	16,767,734	179,403	515,835	1,020,065	43,894	584,132
17. Other liability	290,688	668,055		(476,612)	1,309,335	592,565	820,263	136,486	129,285	304,975	606	14,766
18. Products liability	136,969	251,575		(160,646)	47,703	41,482	108,366	9,266	27,099	85,810	287	5,915
19.1 Private passenger auto no-fault (personal injury protection)					475	(3,094)						
19.2 Other private passenger auto liability	16,376,520	16,450,106		8,238,410	11,076,296	9,171,407	13,072,928	629,938	633,244	946,429		437,366
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,047,071	831,463		(345,909)	1,758,221	1,140,488	3,172,524	119,311	159,484	332,889	1,427	27,407
21.1 Private passenger auto physical damage	13,415,786	13,191,570		6,668,912	8,497,642	8,096,635	(401,007)	49,048	48,558	199,510		358,071
21.2 Commercial auto physical damage	295,870	299,887		62,019	268,819	268,819		427	(2,758)	48,075	122	7,878
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	112	(11)		72								3
27. Boiler and machinery		30				25	709		1	25		
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	46,608,712	46,644,940	(5,856)	18,206,513	32,452,347	31,214,398	35,501,992	1,419,372	1,787,723	3,334,839	49,902	1,671,828
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 406,104

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043031100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NEW JERSEY DURING THE YEAR 2000

000023035200043031100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	660,841	697,432		372,979	427,479	391,521	278,061	10,759	11,158	14,624	14	27,474
2.1 Allied lines	420,790	452,587		237,292	269,579	287,405	203,308	2,520	2,746	9,753	29	9,055
2.2 Multiple peril crop												
2.3 Federal flood	1,097,383	1,084,580		461,302	2,056,009	478,509	142,001					1,262
3. Farmowners multiple peril												
4. Homeowners multiple peril	43,097,592	40,809,735		22,879,077	20,246,753	22,905,763	12,768,873	594,968	489,066	1,536,058		1,236,219
5.1 Commercial multiple peril (non-liability portion)	4,941,517	4,720,019		1,787,920	1,039,487	887,760	2,128,360	121,393	101,883	636,115	17,542	110,243
5.2 Commercial multiple peril (liability portion)	717,644	658,756		296,097	1,245,221	(619,705)	6,281,374	330,507	30,197	866,851		15,583
6. Mortgage guaranty												
8. Ocean marine	93,927	100,517		49,818	27,565	5,387	1,631	1,500	1,510	992		2,028
9. Inland marine	2,625,641	2,601,308		1,331,051	1,072,330	1,041,068	377,538	10,728	8,414	12,222	767	57,627
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	376,896	380,258		81,646		(240)	26		(1,405)	1,290	4,762	8,676
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	14,962,556	13,674,917	317,353	5,693,159	12,128,710	8,185,644	70,469,654	1,651,368	1,617,965	3,905,891	21,568	294,722
17. Other liability	5,921,250	2,971,453		2,887,679	5,079,194	5,043,194	16,612,185	1,024,849	848,481	5,875,863	21,011	93,215
18. Products liability	2,476,182	1,816,773		500,815	(163,557)	27,264	4,972,324	6,252	115,320	3,321,888	8,634	46,281
19.1 Private passenger auto no-fault (personal injury protection)	52,106,974	49,404,208		25,847,257	52,349,937	68,718,512	147,219,195	6,677,829	6,677,829			1,281,437
19.2 Other private passenger auto liability	190,587,755	178,657,977		94,600,586	141,418,853	171,632,216	213,442,563	9,459,317	9,872,549	13,646,329		4,699,217
19.3 Commercial auto no-fault (personal injury protection)	203,529	241,086		50,911	530,001	367,298	1,020,769	31,554	21,714	130,966	15	4,891
19.4 Other commercial auto liability	14,245,901	9,607,947		1,545,033	18,975,088	18,289,767	41,517,010	1,569,211	1,537,556	3,609,102	11,711	263,677
21.1 Private passenger auto physical damage	186,451,373	168,943,534		91,739,944	98,645,083	94,734,786	(3,910,297)	376,511	388,241	1,576,840		4,624,389
21.2 Commercial auto physical damage	1,500,644	1,733,233		513,752	2,084,246	2,084,246		10,249	4,717	413,164	2,391	36,290
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(29)	6	(5)	(5)	1		
27. Boiler and machinery	633	1,952		(523)		1,337	3,711		34	154		10
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	522,489,028	478,558,270	317,353	250,875,793	357,431,979	394,461,700	513,528,292	21,879,511	21,727,971	35,558,103	88,445	12,812,296
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 9,552,465

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043032100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NEW MEXICO DURING THE YEAR 2000

000023035200043032100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	19,220	20,453		10,380	39,533	42,993	8,505	1,547	1,579	255		585
2.1 Allied lines	20,533	21,429		11,237	2,793	3,376	5,008	376	403	601		631
2.2 Multiple peril crop												
2.3 Federal flood	12,228	11,858		3,464								24
3. Farmowners multiple peril												
4. Homeowners multiple peril	844,981	791,933		446,105	419,264	351,821	70,874	19,636	14,748	68,749		26,129
5.1 Commercial multiple peril (non-liability portion)	381,007	339,095		112,358	11,441	22,226	62,351	625	2,930	57,110	1,352	20,630
5.2 Commercial multiple peril (liability portion)	132,501	136,176		29,501	347,702	115,249	360,910	92,790	52,299	160,239		7,069
6. Mortgage guaranty												
8. Ocean marine	1,149	658		491								63
9. Inland marine	138,309	115,813		52,196	61,294	84,730	65,260	5,319	2,866	8,228	77	7,460
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	54,153	46,691		18,517		(11)	12		(115)	100	468	2,946
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	2,941,251	2,081,739	133,269	(6,327,320)	2,821,080	2,523,869	12,166,558	151,540	264,481	995,006	2,388	61,826
17. Other liability	253,510	(1,051,670)		228,155	166,749	36,859	230,858	26,188	8,942	275,138	4,471	(24,428)
18. Products liability	131,127	(302,450)		64,330	146	81,756	179,494	6,101	(90,527)	219,080	509	(5,546)
19.1 Private passenger auto no-fault (personal injury protection)						84	84					
19.2 Other private passenger auto liability	2,355,642	2,188,871		1,177,556	1,834,634	1,190,794	1,624,205	92,287	94,202	514,647		73,011
19.3 Commercial auto no-fault (personal injury protection)									(5)	18		
19.4 Other commercial auto liability	795,759	(51,017)		1,305,570	2,319,958	(922,688)	2,085,005	70,995	45,649	347,069	2,574	20,895
21.1 Private passenger auto physical damage	1,749,433	1,583,928		858,343	882,848	855,275	(27,573)	2,959	2,890	22,397		54,336
21.2 Commercial auto physical damage	408,585	293,976		140,021	149,760	149,760		914	(11,703)	68,305	684	21,968
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	825		22	31		34
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	10,240,021	6,228,709	133,269	(1,869,619)	9,057,202	4,536,820	16,832,376	471,277	388,661	2,736,973	12,522	267,635
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 38,104

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043033100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NEW YORK DURING THE YEAR 2000

000023035200043033100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	1,663,737	1,650,619		888,841	1,022,687	772,071	636,971	29,553	28,435	24,865	9	36,963
2.1 Allied lines	1,130,451	1,113,656		596,734	769,162	668,878	630,430	50,690	45,544	8,995	15	25,000
2.2 Multiple peril crop												
2.3 Federal flood	1,081,889	1,081,328		464,920	134,015	(73,048)	59,437					5,485
3. Farmowners multiple peril												
4. Homeowners multiple peril	77,113,585	74,917,976		40,339,738	39,214,463	43,486,540	28,610,602	2,469,030	2,234,975	3,314,807	30	1,784,993
5.1 Commercial multiple peril (non-liability portion)	7,461,098	7,974,401		2,810,962	21,372,302	5,332,707	5,264,747	790,023	394,922	1,934,633	17,535	186,276
5.2 Commercial multiple peril (liability portion)	1,167,413	1,331,292		287,796	6,311,493	278,035	18,433,601	1,860,925	1,070,812	2,106,581	(16)	29,500
6. Mortgage guaranty												
8. Ocean marine	454,158	476,451		226,559	133,301	153,483	43,852	16,594	16,594	3,900		10,735
9. Inland marine	3,933,129	3,967,009		1,893,177	4,825,402	(1,603,037)	1,252,195	39,801	6,498	83,066	4,961	92,507
10. Financial guaranty												
11. Medical malpractice	(7)	(1)				(0)	(0)					(0)
12. Earthquake	414,757	446,138		109,835		10,333	14,936		(2,962)	2,637	4,588	9,451
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	83,928,438	93,782,900	(366,295)	(9,695,072)	71,784,828	31,236,200	273,576,971	2,512,356	2,839,502	8,554,476	317,429	3,240,798
17. Other liability	9,405,018	4,281,358		(596,640)	8,170,516	9,360,269	31,229,944	2,539,512	2,666,024	5,582,924	58,525	183,373
18. Products liability	1,251,586	(439,282)		(733,243)	13,866	666,538	3,884,065	233,146	275,504	3,067,945	3,324	11,575
19.1 Private passenger auto no-fault (personal injury protection)	34,517,841	34,069,971		17,402,859	19,677,247	18,140,487	41,719,181	2,964,678	2,964,701	23		931,981
19.2 Other private passenger auto liability	124,952,627	122,918,462		62,645,512	76,101,052	63,568,902	175,112,008	10,445,428	10,586,385	32,395,099		3,368,379
19.3 Commercial auto no-fault (personal injury protection)	162,418	208,820		43,377	652,522	617,937	599,877	42,152	34,027	186,636	243	4,870
19.4 Other commercial auto liability	16,916,327	23,138,825		(1,691,110)	30,771,836	23,217,399	49,144,880	2,647,405	3,143,037	5,035,062	39,883	527,261
21.1 Private passenger auto physical damage	107,477,227	103,550,305		52,780,791	59,145,921	59,438,334	292,414	345,687	353,775	2,207,579		2,874,232
21.2 Commercial auto physical damage	1,786,568	1,925,511		573,897	1,491,234	1,548,926	57,691	10,716	(3,006)	380,301	3,300	47,771
22. Aircraft (all perils)												
23. Fidelity												
24. Surety						(1)	1					
26. Burglary and theft	(94)	(59)				(2,351)	687		(10)	86		(15)
27. Boiler and machinery	159,846	160,439		(523)	6,363	71,146	67,651		1,980	2,129	2,123	3,049
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	474,978,011	476,556,120	(366,295)	168,348,409	341,598,210	256,889,747	630,632,141	26,997,696	26,656,737	64,891,744	451,949	13,374,184
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 3,062,788

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043034100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NORTH CAROLINA DURING THE YEAR 2000

000023035200043034100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	207,721	197,436		105,686	64,872	93,235	71,869	185	246	2,992		8,132
2.1 Allied lines	200,452	186,175		102,783	120,272	114,992	50,004	1,437	2,034	4,227		7,731
2.2 Multiple peril crop												
2.3 Federal flood	89,536	86,137		41,527	198,070	39,570						1,009
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,656,559	9,266,248		5,078,826	6,634,425	7,283,288	2,181,458	49,978	78,996	235,415		375,434
5.1 Commercial multiple peril (non-liability portion)	2,133,093	2,498,719		804,533	2,435,849	4,164,982	4,038,220	40,925	111,458	620,496	11,556	86,093
5.2 Commercial multiple peril (liability portion)	87,259	61,589		53,319	94,081	(2,816)	270,547	42,401	9,290	88,196		3,579
6. Mortgage guaranty												
8. Ocean marine	21,506	21,874		10,512	3,543	3,220	2,051	404	404	80		856
9. Inland marine	585,995	567,356		277,510	285,169	221,571	132,801	2,085	1,223	8,008	438	23,174
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	175,501	194,992		46,263		(32)	3		(223)	183	1,738	6,809
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	25,377,077	25,967,489	39,401	(4,945,883)	20,988,225	14,742,860	69,459,387	1,037,085	1,528,224	3,902,920	36,027	1,033,766
17. Other liability	892,902	871,832		(680,160)	448,127	960,836	3,640,044	247,667	367,861	1,448,944	9,879	38,581
18. Products liability	1,767,672	1,245,371		271,560	158,675	298,807	2,181,065	34,400	247,845	1,101,015	21,003	65,237
19.1 Private passenger auto no-fault (personal injury protection)					4,796	(5,204)						
19.2 Other private passenger auto liability					15,366	4,310	16,000	(3,899)	(3,899)			
19.3 Commercial auto no-fault (personal injury protection)									(64)	80		
19.4 Other commercial auto liability	6,702,629	6,910,548		1,344,321	7,680,184	8,993,680	14,335,808	387,220	445,650	2,008,848	42,189	262,131
21.1 Private passenger auto physical damage					22,368	22,297	(71)	2	2	1		
21.2 Commercial auto physical damage	763,448	898,616		239,614	836,341	836,341		652	(3,671)	183,157	8,827	32,017
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,630	2,224		222		1,566	2,344		39	79		62
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	48,662,980	48,976,606	39,401	2,750,633	39,990,363	37,773,502	96,381,530	1,840,542	2,785,415	9,604,641	131,657	1,944,611
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 78,987

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043035100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF NORTH DAKOTA DURING THE YEAR 2000

000023035200043035100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	350	223		154		(1,666)	5,217		(8)	288		21
2.1 Allied lines	514	326		220		(549)	2,883	219	315	115		21
2.2 Multiple peril crop												
2.3 Federal flood	1,340	964		440								8
3. Farmowners multiple peril												
4. Homeowners multiple peril	38,689	30,747		20,882	48,883	57,740	8,857	4,184	4,184			1,153
5.1 Commercial multiple peril (non-liability portion)	21,819	67,598		8,722	925	30,263	35,865		7,476	10,801	36	758
5.2 Commercial multiple peril (liability portion)	25,403	18,369		7,034		499	12,441		2,348	2,422		732
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	39,930	40,713		1,512		349	11,818		193	504	414	1,226
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	1,620	9,019		579		(1)			(5)	3	7	63
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	35,249	35,180	10	59		(4,523)	17,754		(86)	1,211	54	977
17. Other liability	515,237	404,577		119,412	24,294	392,988	542,115	2,943	175,379	276,704	1,023	13,360
18. Products liability	121,724	47,832		63,316		37,917	75,171		15,998	81,692	318	2,956
19.1 Private passenger auto no-fault (personal injury protection)	21,935	18,681		10,764	6,623	12,948	9,574	1,550	1,550			655
19.2 Other private passenger auto liability	119,716	100,587		58,492	62,171	27,481	14,952	7,076	7,076	366		3,570
19.3 Commercial auto no-fault (personal injury protection)	159,771	158,317		2,912	(733)	(40,549)	23,446	50	(303)	3,418	15	4,955
19.4 Other commercial auto liability	263,477	(636,677)		881,368	2,561,901	(255,552)	545,580	58,593	(43,974)	314,381	1,673	(6,660)
21.1 Private passenger auto physical damage	169,611	136,555		82,501	243,964	242,425	(1,539)	114	113	313		5,042
21.2 Commercial auto physical damage	65,200	59,639		18,466	69,470	69,470		65	(8,610)	27,454	261	2,267
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	1,601,585	492,648	10	1,276,834	3,017,498	569,240	1,304,133	74,794	161,646	719,672	3,801	31,103
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 1,636

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043036100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF OHIO DURING THE YEAR 2000

000023035200043036100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	341,517	326,598		181,044	211,052	172,185	70,239	2,127	2,174	4,215		13,896
2.1 Allied lines	159,546	146,205		88,753	142,441	94,596	54,554	842	743	2,357		4,952
2.2 Multiple peril crop												
2.3 Federal flood	76,448	74,338		29,543	32,285	32,285	1					700
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,248,664	9,761,356		5,370,863	7,615,067	8,596,693	3,196,055	162,805	210,988	390,301		357,851
5.1 Commercial multiple peril (non-liability portion)	2,813,570	2,608,821		1,040,474	484,580	1,302,467	1,321,209	13,087	45,438	407,092	12,783	101,724
5.2 Commercial multiple peril (liability portion)	120,745	109,249		64,982	106,195	256,627	530,549	39,210	(31,167)	147,690		4,300
6. Mortgage guaranty												
8. Ocean marine	43,671	39,353		22,779	13,463	13,952	4,073	901	912	547		1,361
9. Inland marine	1,040,940	1,139,801		487,637	326,206	183,859	240,407	9,978	2,265	15,075	2,045	31,935
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	231,592	239,330		86,124		(195)	437		(252)	541	1,988	7,184
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	318,474	322,137	(441)	5,784	203,550	7,978	905,220	(11)	(6,527)	50,817	582	9,854
17. Other liability	1,260,532	2,154,555		(3,482,362)	3,836,269	1,384,734	6,356,396	658,297	407,183	3,980,157	8,651	69,426
18. Products liability	2,373,516	2,843,249		(1,502,845)	(167,914)	(847,057)	4,597,240	171,245	(26,588)	4,348,369	4,841	82,598
19.1 Private passenger auto no-fault (personal injury protection)					143,369	(124,079)	40,966	885	885			
19.2 Other private passenger auto liability	19,742,112	19,526,527		9,929,803	15,253,207	16,068,873	24,143,930	1,186,508	1,195,308	2,393,545		611,132
19.3 Commercial auto no-fault (personal injury protection)									(836)	1,090		
19.4 Other commercial auto liability	9,843,386	9,620,739		(1,612,803)	14,461,810	9,906,059	17,161,519	641,216	515,766	2,946,102	26,030	301,849
21.1 Private passenger auto physical damage	17,099,712	16,857,796		8,304,412	11,435,764	10,944,489	(491,275)	59,197	58,412	319,403		529,948
21.2 Commercial auto physical damage	726,707	838,952		267,920	364,773	364,773		1,117	(20,784)	197,208	3,901	21,604
22. Aircraft (all perils)												
23. Fidelity												
24. Surety								(463)	(463)			
26. Burglary and theft												
27. Boiler and machinery	633	1,300		(523)		789	1,867		23	155		19
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	66,441,765	66,610,308	(441)	19,281,585	54,462,117	48,359,028	58,133,388	2,946,942	2,353,481	15,204,664	60,820	2,150,333
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 543,403

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043037100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF OKLAHOMA DURING THE YEAR 2000

000023035200043037100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	124,067	119,096		64,393		60,220	76,802	4,329	4,321	1,125		4,141
2.1 Allied lines	115,919	111,189		60,474	74,500	70,946	33,197	4,092	4,274	1,567		3,876
2.2 Multiple peril crop												
2.3 Federal flood	37,347	37,646		13,073	49,553	49,552						350
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,965,947	4,791,490		2,605,813	4,755,575	5,409,348	1,241,284	113,906	87,550	371,754		165,734
5.1 Commercial multiple peril (non-liability portion)	870,906	906,239		310,273	566,130	(379,140)	215,373	76,807	17,263	1,407,344	3,368	29,223
5.2 Commercial multiple peril (liability portion)	67,512	81,278		28,670	3,462	228,500	393,097	1,970	(7,235)	56,914		2,302
6. Mortgage guaranty												
8. Ocean marine	27,698	24,337		13,437			296			32		920
9. Inland marine	201,712	192,329		111,863	81,416	60,260	41,723	4,539	3,695	2,656	166	6,847
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	66,740	61,592		26,027		(42)	5		(203)	150	728	2,220
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	7,538,952	5,324,023	49,893	(4,227,707)	7,318,748	6,124,947	27,506,720	597,322	177,888	1,878,839	17,609	363,031
17. Other liability	394,062	162,641		2,658	143,067	764,995	1,994,250	177,268	252,003	404,524	6,433	11,113
18. Products liability	145,109	74,811		(17,409)	(18,045)	238,879	722,904	47,561	37,237	233,952	1,071	4,325
19.1 Private passenger auto no-fault (personal injury protection)					101,490	135,884	35,179	355	355			
19.2 Other private passenger auto liability	6,524,892	6,250,037		3,292,168	4,629,682	4,468,268	3,660,319	264,855	266,556	489,667		217,673
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,620,271	43,892		6,421,740	5,611,855	11,825,030	15,588,014	435,021	1,269,205	1,940,115	15,885	39,063
21.1 Private passenger auto physical damage	4,870,015	4,555,361		2,438,259	3,755,481	3,640,684	(114,797)	11,661	11,434	71,792		162,394
21.2 Commercial auto physical damage	118,478	186,549		41,264	184,590	184,590		1,434	(23,935)	86,847	1,390	4,229
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	320	151		169		(18)	3			1		10
27. Boiler and machinery	633	1,226		(523)		726	855		22	40		21
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	29,690,580	22,923,888	49,893	11,184,640	27,257,504	32,883,629	51,395,225	1,741,121	2,100,431	6,947,319	46,649	1,017,472
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 166,320

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043038100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF OREGON DURING THE YEAR 2000

000023035200043038100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	158,447	153,774		84,509	42,450	11,939	13,234	3,052	3,080	214		(473)
2.1 Allied lines	118,127	114,238		63,296	60,973	58,302	4,416	3,369	3,382	105		606
2.2 Multiple peril crop												
2.3 Federal flood	77,374	80,933		29,587	65,603	65,603						53
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,840,928	3,614,470		2,028,741	2,239,870	2,406,193	864,202	103,722	123,265	158,347		4,110
5.1 Commercial multiple peril (non-liability portion)	252,328	232,123		90,893	734	457,090	510,091		19,800	43,393	859	2,193
5.2 Commercial multiple peril (liability portion)	721	404		320	17,474	433,033	465,988	10,183	5,447	2,414		(399)
6. Mortgage guaranty												
8. Ocean marine	15,480	15,504		8,072	9,769	9,769		590	590	23		68
9. Inland marine	223,709	194,598		112,183	44,890	105,280	90,002	776	2,960	2,630	411	2,101
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	645,099	594,820		334,229		(1,403)	265		(76)	65	609	4,509
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	10,041,247	8,334,337	24,838	(5,191,333)	6,420,557	5,653,603	21,451,893	357,467	667,463	1,953,152	34,457	6,928
17. Other liability	(917,021)	(788,015)		(594,213)	191,036	(4,757)	273,012	24,692	(32,225)	619,257	3,764	(35,570)
18. Products liability	279,716	319,381		(184,307)	1,023	113,569	412,584	40	35,850	204,213	3,659	3,747
19.1 Private passenger auto no-fault (personal injury protection)	1,632,583	1,491,004		861,136	1,645,862	1,497,515	1,032,286	249,162	249,162			12,851
19.2 Other private passenger auto liability	10,701,002	10,750,631		5,600,839	7,511,483	7,184,776	6,622,144	331,756	334,529	791,784		44,156
19.3 Commercial auto no-fault (personal injury protection)	11,833	16,850		2,213	52	11,818	17,336		678	3,220	11	(224)
19.4 Other commercial auto liability	1,096,128	335,958		1,856,168	478,584	747,906	1,712,185	54,177	69,003	348,429	5,858	(17,319)
21.1 Private passenger auto physical damage	8,447,233	8,508,526		4,367,999	5,709,113	5,499,592	(209,521)	16,848	16,522	112,100		32,329
21.2 Commercial auto physical damage	94,597	75,487		46,177	165,383	165,383		12	8,706	37,556	1,153	930
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	827		22	40		9
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	36,720,164	34,046,249	24,838	9,515,987	24,604,855	24,415,938	33,260,944	1,155,845	1,508,157	4,276,942	50,780	60,605
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 201,267

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043039100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF PENNSYLVANIA DURING THE YEAR 2000

000023035200043039100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	610,505	609,681		320,368	568,068	745,701	390,540	11,004	15,554	24,895	14	18,347
2.1 Allied lines	362,019	361,064		189,849	328,157	442,148	239,056	12,977	14,734	14,545	9	10,868
2.2 Multiple peril crop												
2.3 Federal flood	287,434	285,182		99,472	1,498,099	1,768,899	413,500		7,904	8,562		2,297
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,042,274	19,804,315		10,602,537	9,868,151	9,844,171	5,165,386	284,343	343,436	1,259,813	31	600,895
5.1 Commercial multiple peril (non-liability portion)	5,408,738	5,802,716		1,851,928	1,418,347	1,863,638	2,209,232	94,032	109,970	864,991	21,935	163,179
5.2 Commercial multiple peril (liability portion)	459,632	451,133		173,211	1,163,459	(356,415)	5,631,438	315,048	42,053	599,021		14,120
6. Mortgage guaranty												
8. Ocean marine	53,352	53,085		29,739	28,597	25,095		918	918	204		1,604
9. Inland marine	2,719,600	2,808,286		610,777	499,789	792,682	1,850,676	12,017	(13,820)	76,238	9,125	82,040
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	388,065	431,238		126,114		(471)	212		(1,567)	1,425	4,524	11,603
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	38,979,498	48,736,839	80,732	(15,071,925)	34,556,319	15,268,998	185,438,007	2,753,657	2,511,354	6,457,297	103,015	1,327,059
17. Other liability	9,747,250	7,622,878		(413,972)	10,072,739	7,573,557	24,856,742	2,593,473	2,846,603	8,366,504	85,662	281,932
18. Products liability	1,548,023	1,302,642		(702,330)	5,431,699	1,985,274	11,406,574	862,766	273,421	4,609,251	6,702	45,032
19.1 Private passenger auto no-fault (personal injury protection)	6,190,686	6,413,164		3,117,390	8,043,385	8,679,147	29,433,550	468,349	468,349			204,970
19.2 Other private passenger auto liability	40,642,762	41,989,462		20,198,869	36,787,491	29,492,978	71,176,852	2,762,426	2,788,559	7,091,342		1,343,195
19.3 Commercial auto no-fault (personal injury protection)	388,710	457,595		111,835	64,994	177,367	441,249	4,919	7,540	49,386	119	12,908
19.4 Other commercial auto liability	11,112,254	11,379,705		2,197,366	13,608,247	11,498,429	33,374,225	1,345,582	1,227,968	2,886,075	58,211	360,801
21.1 Private passenger auto physical damage	34,121,613	35,118,831		16,657,939	22,004,022	20,793,733	(1,210,289)	212,204	210,342	882,825		1,128,804
21.2 Commercial auto physical damage	1,330,239	1,453,042		451,471	1,316,035	1,316,035		19,504	(36,414)	378,269	4,136	45,136
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	(12)	5			(850)	(850)						(0)
27. Boiler and machinery	633	1,991		(523)		1,371	11,340		35	1,081		24
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	174,393,275	185,082,854	80,732	40,550,114	147,256,748	111,911,485	370,828,289	11,753,221	10,816,941	33,571,724	293,481	5,654,814
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 1,369,317

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043040100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF RHODE ISLAND DURING THE YEAR 2000

000023035200043040100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	165,834	159,699		89,022	270,525	278,220	32,064	10,504	10,449	1,053		5,358
2.1 Allied lines	120,876	116,657		65,077	87,204	106,989	26,601	4,269	4,310	256		3,907
2.2 Multiple peril crop												
2.3 Federal flood	100,692	96,663		43,465			10,000					497
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,545,046	4,362,224		2,389,694	3,239,506	2,866,924	1,170,303	137,566	156,218	151,129		151,326
5.1 Commercial multiple peril (non-liability portion)	319,091	318,611		158,373	23,469	285,626	382,436	3,737	15,714	44,068	1,876	10,950
5.2 Commercial multiple peril (liability portion)	54,686	52,485		7,014	80,560	(80,604)	100,355	8,316	5,648	20,500		1,486
6. Mortgage guaranty												
8. Ocean marine	49,297	50,867		24,966	6,579	6,579		2,057	2,057	84		1,698
9. Inland marine	191,641	184,636		86,722	42,417	37,276	12,416	708	524	828	70	6,406
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	49,380	30,408		30,701		(8)	5		(184)	152	543	1,454
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	3,050,960	6,139,811	(211)	(4,985,678)	2,524,038	2,265,887	15,178,962	76,816	(24,697)	809,414	18,870	915,158
17. Other liability	274,486	338,585		(235,658)	245,471	7,261	815,273	19,795	(12,681)	356,613	646	10,530
18. Products liability	21,634	16,094		(81,648)	750,500	610,610	146,566	71,717	75,996	186,922	12	2,039
19.1 Private passenger auto no-fault (personal injury protection)					2,118	10,192	13,574					
19.2 Other private passenger auto liability	10,337,025	10,198,772		5,123,607	7,952,524	6,649,960	19,842,612	630,999	634,527	994,242		347,576
19.3 Commercial auto no-fault (personal injury protection)									59	510		
19.4 Other commercial auto liability	584,220	996,941		(664,617)	274,766	857,630	1,666,474	43,750	38,443	148,141	649	28,864
21.1 Private passenger auto physical damage	5,725,706	5,371,363		2,812,203	3,105,749	2,949,030	(156,719)	15,509	15,247	90,100		188,320
21.2 Commercial auto physical damage	89,235	87,385		21,739	30,054	30,054		98	(426)	8,060	160	3,248
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	615	616		315								21
27. Boiler and machinery	633	1,226		(523)		726			22	53		19
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	25,681,057	28,523,043	(211)	4,884,774	18,635,482	16,882,352	39,241,774	1,025,841	921,226	2,812,125	22,826	1,678,856
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 218,335

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043041100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF SOUTH CAROLINA DURING THE YEAR 2000

000023035200043041100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	42,464	43,653		23,255	4,821	4,326	13,228	108	159	920		2,223
2.1 Allied lines	16,756	17,940		9,496	14,062	13,045	10,909	426	48	639		551
2.2 Multiple peril crop												
2.3 Federal flood	83,987	86,112		45,451	41,905	14,905						1,911
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,419,714	1,225,525		756,923	1,311,160	1,334,564	175,701	50,346	46,782	50,004		63,934
5.1 Commercial multiple peril (non-liability portion)	1,639,351	1,446,670		633,903	2,056,650	737,928	253,610	10,613	(50,339)	89,134	6,861	73,837
5.2 Commercial multiple peril (liability portion)	22,713	22,021		14,222	22,380	(1,806)	127,145	13,574	(4,332)	40,245	1	828
6. Mortgage guaranty												
8. Ocean marine	9,902	7,105		5,470	9,228	9,228						465
9. Inland marine	175,833	207,970		71,040	21,959	14,229	59,630		(792)	2,778	602	7,968
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	135,897	145,523		39,573		(4,177)	813		(62)	74	1,208	6,299
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	10,776,399	9,542,496	(13,753)	(7,095,556)	7,220,705	3,703,341	22,353,188	486,039	551,198	1,844,614	14,747	2,160,774
17. Other liability	626,267	267,642		(486,168)	176,434	2,581,791	3,761,323	82,387	342,067	960,666	1,797	27,355
18. Products liability	757,870	589,995		(71,731)	2,843	964,238	1,778,093	123,320	213,686	714,777	1,269	35,292
19.1 Private passenger auto no-fault (personal injury protection)	163,868	146,525		86,259	102,611	79,566	22,135					5,514
19.2 Other private passenger auto liability	3,420,789	2,924,948		1,838,459	1,635,721	2,322,242	3,220,381	103,521	104,804	324,496		115,569
19.3 Commercial auto no-fault (personal injury protection)	11,097	18,284		31	735	24,555	88,815		1,455	11,428	21	364
19.4 Other commercial auto liability	2,873,812	4,002,096		967,366	5,866,867	6,398,395	6,182,472	291,909	465,241	1,042,110	16,455	108,378
21.1 Private passenger auto physical damage	3,426,149	2,860,576		1,827,333	1,910,972	1,872,051	(38,921)	5,824	5,815	38,144		116,049
21.2 Commercial auto physical damage	280,584	324,080		119,457	216,338	216,338		87	(2,320)	49,916	891	9,002
22. Aircraft (all perils)												
23. Fidelity												
24. Surety						(117)	46			3		
26. Burglary and theft												
27. Boiler and machinery	1,139	1,740		(315)		1,156	2,451		32	100		51
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	25,884,591	23,880,899	(13,753)	(1,215,533)	20,615,392	20,285,800	38,011,018	1,168,155	1,673,443	5,170,048	43,852	2,736,362
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 168,853

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043042100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF SOUTH DAKOTA DURING THE YEAR 2000

000023035200043042100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	1,296	1,087		689								8
2.1 Allied lines	1,949	1,520		1,001	3,530	3,526		639	637			26
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	40,037	32,087		23,931	11,300	13,918	2,894	2,022	2,022	3		358
5.1 Commercial multiple peril (non-liability portion)	43,313	138,439		15,866	510,087	161,480	978,367	3,670	(7,217)	13,116	145	(4,673)
5.2 Commercial multiple peril (liability portion)						(4,483)	1,392		(259)	476		(7)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,371	3,571		1,766	(10,667)	(12,105)	1,251		(824)	254	14	(548)
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	5,332	10,086		1,128		(1)			(62)	46	57	(108)
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	1,171,434	392,328	1,620	(1,127,757)	908,116	58,305	6,848,839	127,843	89,154	281,661	1,348	225,239
17. Other liability	102,707	150,911		18,104	44,876	29,949	116,379	13,089	38,855	145,147	1,240	1,610
18. Products liability	34,980	60,257		7,269		949	57,841		(6,383)	120,139	154	28
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	150,449	123,083		85,145	46,047	85,144	95,256	269	289	1,041		1,472
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	245,050	2,228,408		2,127,145	494,600	360,009	4,281,627	60,957	6,539	309,509	1,543	43,917
21.1 Private passenger auto physical damage	152,417	131,504		81,867	92,082	90,272	(1,810)	307	319	473		1,104
21.2 Commercial auto physical damage	30,584	24,735		12,662	91,172	91,172		25	(6,625)	29,197	391	(1,506)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(54)	16			16		
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	1,982,919	3,298,016	1,620	1,248,816	2,191,144	878,082	12,382,052	208,822	116,446	901,078	4,892	266,918
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 1,644

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043043100

NAIC Group Code: 0111
NAIC Company Code: 23035

000023035200043043100

BUSINESS IN THE STATE OF TENNESSEE DURING THE YEAR 2000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	214,017	196,012		114,979	251,832	272,002	90,215	3,685	3,949	3,672		6,077
2.1 Allied lines	79,563	63,810		44,979	65,640	41,015	23,956	928	988	1,768		1,782
2.2 Multiple peril crop												
2.3 Federal flood	75,815	78,187		37,038								56
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,417,833	6,926,705		3,908,882	5,548,567	5,901,156	1,676,304	88,190	135,961	386,887		189,478
5.1 Commercial multiple peril (non-liability portion)	1,347,812	1,374,684		442,089	786,614	653,735	338,126	22,697	111,580	260,074	5,272	32,534
5.2 Commercial multiple peril (liability portion)	72,212	81,649		14,590	126,355	(63,612)	251,710	19,993	(15,718)	99,216	2	1,346
6. Mortgage guaranty												
8. Ocean marine	53,401	47,629		28,768	9,839	11,839	2,000	157	157	49		1,399
9. Inland marine	343,960	385,923		160,864	168,237	153,345	376,764	2,418	(10,532)	22,422	216	8,372
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	463,710	432,433		216,285		(1,249)	220		(459)	844	2,388	11,999
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	25,999,404	21,193,206	44,279	1,659,187	10,105,527	14,408,214	39,937,521	658,854	1,158,246	3,014,889	813,237	975,264
17. Other liability	2,079,321	2,400,801		(100,629)	420,139	780,310	2,308,625	117,989	166,202	1,005,550	17,952	67,987
18. Products liability	552,581	622,085		(14,710)	(7,366)	201,787	1,148,223	(22,020)	40,012	513,568	2,898	18,815
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,237,772	13,210,705		6,776,549	9,032,954	9,475,733	8,903,180	507,707	514,279	1,701,968		285,629
19.3 Commercial auto no-fault (personal injury protection)									(979)	3,491		
19.4 Other commercial auto liability	15,751,065	11,202,145		5,728,618	9,896,951	15,642,722	24,605,775	816,699	1,305,277	3,000,641	12,322	330,904
21.1 Private passenger auto physical damage	12,312,846	11,743,771		6,303,329	7,898,831	7,567,438	(331,393)	17,401	17,208	207,275		269,735
21.2 Commercial auto physical damage	822,367	641,275		276,273	314,846	314,846		1,536	(30,487)	117,171	1,601	18,111
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	59	59		6			2,739			31		1
27. Boiler and machinery	633	1,226		(523)		726	1,240		22	77		17
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	80,824,371	70,602,304	44,279	25,596,574	44,618,966	55,360,008	79,335,205	2,236,234	3,395,706	10,339,593	855,887	2,219,508
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 356,905

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043044100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF TEXAS DURING THE YEAR 2000

000023035200043044100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	198,265	297,559		61,886	201,061	183,144	113,474	18,137	18,450	17,517		5,214
2.1 Allied lines	630,230	985,639		193,518	1,471,729	1,540,929	342,497	106,322	107,507	114,250		16,719
2.2 Multiple peril crop												
2.3 Federal flood	826,148	814,297		372,316	39,379	39,379	13,500					967
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,614,441	4,134,572		842,912	4,060,533	4,072,591	752,436	580,155	368,577	227,620		69,582
5.1 Commercial multiple peril (non-liability portion)	6,080,044	5,911,956		2,494,965	10,270,050	18,077,706	11,210,830	276,742	1,030,745	1,885,846	21,679	136,159
5.2 Commercial multiple peril (liability portion)	2,032,904	2,465,087		769,653	2,891,354	3,462,843	10,810,517	980,082	397,897	2,649,095	70	47,563
6. Mortgage guaranty												
8. Ocean marine	60,693	58,956		32,063	10,913	9,525	6,985	821	837	389		1,309
9. Inland marine	1,881,357	1,982,327		614,589	11,679,189	5,190,074	3,246,241	299,056	220,644	98,450	953	41,790
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	342,715	332,017		123,201		(135)	14		(662)	519	3,388	7,356
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	79,040,630	84,067,828	219,809	(23,744,325)	71,121,462	60,700,619	221,765,943	4,541,582	6,059,967	10,929,979	175,536	4,754,084
17. Other liability	13,715,739	10,662,422		5,104,205	5,173,976	10,205,744	19,169,684	2,327,949	3,926,799	6,947,988	371,826	302,919
18. Products liability	3,893,764	3,449,566		787,997	1,176,255	1,767,105	7,418,160	965,433	1,034,436	4,653,133	31,118	86,498
19.1 Private passenger auto no-fault (personal injury protection)	433,739	513,910		218,583	549,683	388,307	323,231	32,360	32,360			9,423
19.2 Other private passenger auto liability	6,539,556	7,620,458		3,278,978	5,325,784	3,357,722	5,341,688	534,448	543,175	2,353,294		125,595
19.3 Commercial auto no-fault (personal injury protection)	515,499	414,564		170,874	36,570	55,339	337,141	2,745	1,260	63,269	68	9,819
19.4 Other commercial auto liability	17,228,415	19,879,042		1,713,002	24,060,460	19,218,009	29,101,400	1,984,190	2,367,492	5,777,758	70,682	331,824
21.1 Private passenger auto physical damage	5,368,548	5,918,825		2,638,238	5,408,241	5,172,352	40,767	40,434	40,434	204,518		113,412
21.2 Commercial auto physical damage	1,745,493	1,907,456		602,132	1,673,906	1,673,906	10,798	(4,371)	470,105	13,878		36,145
22. Aircraft (all perils)												
23. Fidelity						(9)	41			2		(2)
24. Surety												
26. Burglary and theft	845	3,060		303		(6,209)	13,548	(151)	716			57
27. Boiler and machinery	71,480	54,255		17,912		20,697	26,860	615	1,938	941		1,383
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	143,220,504	151,473,796	219,809	(3,706,999)	145,150,546	135,129,638	309,758,303	12,701,586	16,146,010	36,396,386	690,140	6,097,816
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 458,133

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043045100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF UTAH DURING THE YEAR 2000

000023035200043045100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	47,861	45,549		26,017	23,236	(18,963)	1,176	1,518	1,524	74		589
2.1 Allied lines	35,017	33,430		19,168	18,866	15,384	3,048	1,129	1,130	118		481
2.2 Multiple peril crop												
2.3 Federal flood	12,367	11,363		5,158								14
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,382,217	2,188,017		1,249,769	978,192	1,075,123	280,935	21,867	30,576	70,946		31,750
5.1 Commercial multiple peril (non-liability portion)	618,994	426,657		237,183	47,606	39,984	72,807	3,801	6,900	30,758	2,130	9,574
5.2 Commercial multiple peril (liability portion)	4,754	7,995		1,758	850,000	(69,094)	63,695	152,246	127,504	57,887		(519)
6. Mortgage guaranty												
8. Ocean marine	24,609	23,083		13,336	19,744	19,744	1,324	159	159	142		191
9. Inland marine	106,067	84,982		53,354	24,423	9,102	14,746		(260)	481	112	1,929
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	246,598	196,281		121,028		(594)	64		(277)	233	705	3,883
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	5,901,489	2,145,963	4,019	(2,405,503)	3,460,056	4,213,119	9,336,409	288,863	354,265	626,273	7,123	456,585
17. Other liability	1,323,776	609,422		778,589	759,471	1,155,500	1,177,181	428,161	521,925	722,013	4,431	12,642
18. Products liability	342,813	229,588		105,863	(233)	73,876	270,019	550	12,662	157,352	1,683	5,985
19.1 Private passenger auto no-fault (personal injury protection)	758,265	743,684		379,435	523,367	784,979	631,144	35,686	35,686			8,964
19.2 Other private passenger auto liability	5,271,130	5,029,080		2,654,510	3,347,573	3,416,115	4,516,816	72,015	73,381	361,264		66,975
19.3 Commercial auto no-fault (personal injury protection)	51,053	67,644		22,691	7,928	23,735	65,375		1,368	8,037	2	999
19.4 Other commercial auto liability	1,570,512	933,174		1,580,795	1,777,013	3,908,620	4,664,079	219,741	357,822	546,339	4,592	(6,901)
21.1 Private passenger auto physical damage	5,048,578	4,704,083		2,500,905	2,889,440	2,780,614	(108,826)	6,711	6,600	44,055		63,467
21.2 Commercial auto physical damage	185,454	331,146		85,712	252,679	252,679		1,484	(31,113)	137,007	721	(8,806)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												(1)
27. Boiler and machinery	633	1,226		(523)		726	856		22	54		7
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	23,932,187	17,812,367	4,019	7,429,242	14,979,361	17,680,649	20,990,847	1,233,931	1,499,874	2,763,033	21,498	647,807
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 72,169

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043046100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF VERMONT DURING THE YEAR 2000

000023035200043046100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	50,547	48,185		28,567	6,071	5,889	2,142	425	413	180		1,259
2.1 Allied lines	23,499	22,955		13,278	14,388	14,431	746	308	316	62		585
2.2 Multiple peril crop												
2.3 Federal flood	8,205	7,243		3,531		(10,000)						24
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,644,075	1,555,608		887,540	1,154,823	1,388,035	415,354	52,893	61,093	65,879		56,226
5.1 Commercial multiple peril (non-liability portion)	254,579	234,636		107,303		(3,738)	25,898		(768)	23,890	973	8,769
5.2 Commercial multiple peril (liability portion)	(937)	(901)		99	12,042	(19,349)	1,922	2,500	(100)	5,353		(36)
6. Mortgage guaranty												
8. Ocean marine	15,980	15,402		8,438	19,302	5,342		182	182	84		546
9. Inland marine	105,464	101,908		55,407	123,674	125,641	8,389	4,367	3,772	905	126	3,613
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	26,549	23,945		10,624		(6)	1		(21)	16	277	917
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	3,433,847	4,106,607	3,341	(1,880,280)	2,180,028	1,256,817	11,129,920	40,105	121,501	414,485	855	140,509
17. Other liability	379,364	221,363		99,375	103,500	(53,384)	197,688	5,898	27,810	150,650	1,174	9,094
18. Products liability	192,517	81,403		82,966		42,489	142,619	(1,175)	22,676	78,888	355	5,064
19.1 Private passenger auto no-fault (personal injury protection)					25,663	21,500	4,901	8	8			
19.2 Other private passenger auto liability	2,819,437	2,733,244		1,445,657	2,262,563	2,473,700	3,470,254	123,517	124,107	171,212		96,297
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	298,662	199,218		164,267	152,078	556,731	775,585	38,691	40,391	84,830	493	6,284
21.1 Private passenger auto physical damage	3,197,760	3,045,484		1,614,357	2,071,765	1,996,945	(74,820)	4,005	3,896	37,740		109,389
21.2 Commercial auto physical damage	33,365	73,252		9,032	84,938	84,938		20	5,690	9,883	26	1,052
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	12,482,913	12,469,554	3,341	2,650,162	8,210,836	7,885,981	16,100,598	271,744	410,966	1,044,057	4,279	439,590
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ (4,950)

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043047100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF VIRGINIA DURING THE YEAR 2000

000023035200043047100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	196,047	204,345		98,481	26,977	30,192	65,878	84	1,165	5,744	48	8,250
2.1 Allied lines	125,215	131,604		64,449	118,788	100,482	78,160	278	560	3,108	48	5,266
2.2 Multiple peril crop												
2.3 Federal flood	182,368	176,427		83,445	203,423	85,923						111
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,946,133	7,769,893		4,293,978	7,189,312	6,748,990	2,069,569	49,303	63,354	404,666	23	325,203
5.1 Commercial multiple peril (non-liability portion)	1,970,760	1,924,380		638,319	1,083,819	751,974	771,596	7,818	80,965	201,894	6,023	78,732
5.2 Commercial multiple peril (liability portion)	67,991	61,394		33,018	49,785	(11,918)	198,269	10,699	7,220	45,962	16	2,968
6. Mortgage guaranty												
8. Ocean marine	48,312	48,042		26,284	18,858	19,247	3,493	1,789	1,798	337		1,900
9. Inland marine	525,113	607,677		210,132	130,677	531,074	615,440	5,151	5,081	18,048	1,017	20,877
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	202,673	237,428		40,031		(34)	4		(193)	171	2,273	7,636
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	14,757,604	12,203,576	176,153	5,435,759	15,365,504	9,662,666	43,656,726	746,942	998,721	3,054,822	14,156	242,371
17. Other liability	3,344,749	5,571,902		(329,156)	1,366,500	1,249,118	3,148,781	105,651	360,675	1,778,504	13,034	188,978
18. Products liability	1,220,172	2,044,644		(253,206)	(15,951)	294,318	1,133,084	(1,945)	106,458	821,602	4,990	68,129
19.1 Private passenger auto no-fault (personal injury protection)					52,332	62,183	27,867	575	575			
19.2 Other private passenger auto liability	15,079,220	15,223,512		7,453,756	11,648,079	9,543,384	11,902,561	639,341	649,825	2,861,593		434,875
19.3 Commercial auto no-fault (personal injury protection)									(22)	4		
19.4 Other commercial auto liability	9,341,182	7,021,812		3,088,512	4,255,120	8,178,489	13,535,181	227,626	660,103	1,697,361	63,591	226,330
21.1 Private passenger auto physical damage	11,013,601	11,140,863		5,365,786	7,961,260	7,650,254	(311,006)	13,908	13,215	283,075		317,635
21.2 Commercial auto physical damage	715,384	808,968		119,258	509,463	509,463		530	10,318	115,127	1,428	20,462
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	5,854	6,562		750	4,952	21,475	21,486		613	768	23	219
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	66,742,377	65,183,030	176,153	26,369,596	49,968,898	45,427,280	76,917,087	1,807,750	2,960,431	11,292,786	106,669	1,949,941
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 524,418

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043048100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF WASHINGTON DURING THE YEAR 2000

000023035200043048100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	138,031	131,913		74,960	159,334	102,012	45,662	111	251	1,121		2,636
2.1 Allied lines	82,070	78,309		44,131	288,031	262,593	29,683	1,379	1,388	329		1,573
2.2 Multiple peril crop												
2.3 Federal flood	35,065	36,750		13,166								55
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,660,542	4,335,274		2,439,203	3,129,452	3,202,223	1,159,704	87,156	60,084	379,826		90,513
5.1 Commercial multiple peril (non-liability portion)	857,122	800,396		276,440	94,783	42,573	77,958	1,501	(536)	15,429	2,174	16,415
5.2 Commercial multiple peril (liability portion)	1,288	1,359		648	40,729	589,678	1,140,963	47,635	39,629	10,276	2	(200)
6. Mortgage guaranty												
8. Ocean marine	32,748	30,277		17,848	1,948	11,948	10,000			115		636
9. Inland marine	563,854	373,582		283,251	123,273	160,962	71,227		990	2,719	4,368	12,710
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	1,010,640	880,191		474,911		(4,393)	835		(435)	401	1,490	20,675
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	662,833	341,903	(285)	733	252,811	259,771	1,136,697	13,115	12,750	80,962	1,538	5,608
17. Other liability	1,360,071	2,282,964		154,660	283,022	417,115	1,694,418	163,271	165,313	611,026	7,483	44,753
18. Products liability	1,053,099	1,207,861		167,415	119,766	180,583	955,973	1,315	115,520	529,574	5,480	28,520
19.1 Private passenger auto no-fault (personal injury protection)	1,160,420	1,123,868		589,052	1,077,533	955,526	786,484	63,799	63,799			22,097
19.2 Other private passenger auto liability	11,565,100	11,122,382		5,870,159	7,849,489	8,077,935	7,339,288	446,082	454,405	2,149,632		221,333
19.3 Commercial auto no-fault (personal injury protection)					2,982	48,304	79,631		3,090	9,461		
19.4 Other commercial auto liability	2,620,980	4,010,384		(935,560)	758,370	2,593,725	4,068,876	89,316	146,813	510,145	13,468	87,489
21.1 Private passenger auto physical damage	8,164,140	7,523,342		4,113,784	5,257,162	5,071,644	(185,518)	22,656	22,668	89,097		159,957
21.2 Commercial auto physical damage	127,619	153,934		52,388	61,270	61,270			(665)	21,323	3,364	1,896
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	924		22	88		14
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	34,096,255	34,435,914	(285)	13,636,667	19,499,955	22,034,194	18,412,805	937,337	1,085,087	4,411,524	39,367	716,681
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 216,467

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043049100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF WEST VIRGINIA DURING THE YEAR 2000

000023035200043049100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	44,564	44,143		22,369	38,997	39,844	6,659	73	127	1,275		2,372
2.1 Allied lines	21,382	19,853		10,699	17,163	17,149	7,235	1,327	1,360	442		1,035
2.2 Multiple peril crop												
2.3 Federal flood	35,032	35,283		13,535	16,607	25,607	9,000					319
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,164,683	1,090,547		611,353	1,096,662	901,732	159,153	39,248	45,092	47,317		59,795
5.1 Commercial multiple peril (non-liability portion)	297,867	307,983		111,050	17,187	24,424	329,739	108	(26,200)	57,111	1,287	14,479
5.2 Commercial multiple peril (liability portion)	23,379	30,986		10,705	515	391,307	2,620,538	42,959	22,015	52,946		1,090
6. Mortgage guaranty												
8. Ocean marine	2,397	3,342		925								114
9. Inland marine	73,067	70,515		25,787	12,660	29,342	42,024		(726)	1,979	103	3,529
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	13,005	16,771		3,995		(32)	3		(44)	55	126	628
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	179,434	178,569	35,749	278	3,557	(58,321)	128,925	18	(2,449)	13,698	158	8,512
17. Other liability	405,169	208,985		318,147	134,784	(108,788)	599,021	55,742	(37,869)	478,254	1,146	12,654
18. Products liability	141,318	47,117		129,552	1,282	(14,000)	399,523	423	(14,867)	418,184	434	3,469
19.1 Private passenger auto no-fault (personal injury protection)					3,187	3,236	49	595	595			
19.2 Other private passenger auto liability	4,285,061	4,186,984		2,176,391	3,085,252	2,908,872	4,547,394	228,570	230,231	431,780		207,116
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	658,535	882,153		155,345	252,009	311,492	648,962	63,506	43,870	184,234	3,131	41,626
21.1 Private passenger auto physical damage	3,464,195	3,391,670		1,735,927	2,378,967	2,289,288	(89,679)	10,569	10,418	50,992		167,448
21.2 Commercial auto physical damage	101,538	75,492		42,475	12,592	12,592			(2,770)	11,167	83	4,929
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	118	84		99								6
27. Boiler and machinery		128				108	666		2	17		(1)
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	10,910,744	10,590,606	35,749	5,368,633	7,071,421	6,773,850	9,409,211	443,137	268,784	1,749,452	6,469	529,122
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 87,839

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043050100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF WISCONSIN DURING THE YEAR 2000

000023035200043050100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	62,520	54,398		33,378	91,099	51,619	9,185	5,740	5,817	562		1,546
2.1 Allied lines	36,535	32,183		19,035	28,694	28,130	9,429	380	398	280		903
2.2 Multiple peril crop												
2.3 Federal flood	20,054	19,423		9,944	1,619	1,619						18
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,110,434	1,883,162		1,109,351	2,704,523	2,983,528	617,582	56,283	62,552	51,337		52,025
5.1 Commercial multiple peril (non-liability portion)	1,121,562	1,060,031		408,709	35,987	(21,050)	162,781	1,430	2,122	66,153	4,542	27,833
5.2 Commercial multiple peril (liability portion)	62,416	50,425		20,367		(4,123)	157,134	615	(4,716)	23,362		1,524
6. Mortgage guaranty												
8. Ocean marine	19,684	20,748		10,304	1,799	2,144	907		7	71		495
9. Inland marine	266,958	258,053		128,489	94,746	121,499	101,135	1,271	(4,123)	9,599	280	6,880
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	93,434	103,092		29,385		(410)	72		(271)	246	980	2,313
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	27,016,494	23,236,383	278,467	(7,925,194)	17,161,678	18,820,778	47,565,768	818,164	1,423,446	3,791,959	341,067	893,518
17. Other liability	176,483	(76,335)		(550,778)	833,192	(2,391,233)	1,959,145	542,407	512,155	931,714	4,160	310
18. Products liability	1,264,556	927,134		105,656	88,207	500,360	1,623,030	102,679	213,361	1,207,782	2,308	29,764
19.1 Private passenger auto no-fault (personal injury protection)					30,463	35,571	6,223	1,378	1,378			
19.2 Other private passenger auto liability	4,869,800	4,483,224		2,516,343	2,829,931	3,600,726	4,310,641	220,968	220,178	123,786		120,571
19.3 Commercial auto no-fault (personal injury protection)									(2)			
19.4 Other commercial auto liability	7,348,177	(1,281,163)		21,662,820	26,307,159	9,110,374	11,547,395	3,216,409	2,967,571	2,032,672	11,578	23,075
21.1 Private passenger auto physical damage	4,253,833	3,936,863		2,142,011	3,438,499	3,342,109	(96,390)	9,478	9,396	37,741		105,142
21.2 Commercial auto physical damage	1,439,883	1,372,006		429,708	776,199	776,199		4,088	(32,794)	253,550	3,484	36,784
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	6,919	11,594				7,221	8,293		134	162		167
27. Boiler and machinery	633	1,351		(523)		(29,175)	3,601		26	145		17
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	50,170,375	36,092,572	278,467	20,149,004	54,423,795	36,935,886	67,985,931	4,981,291	5,376,636	8,531,121	368,401	1,302,885
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 91,482

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043051100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF WYOMING DURING THE YEAR 2000

000023035200043051100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	1,900	2,066		1,083		(1)	17			7		56
2.1 Allied lines	3,747	3,740		1,811	236	236		164	164	29		110
2.2 Multiple peril crop												
2.3 Federal flood	592	731		374								4
3. Farmowners multiple peril												
4. Homeowners multiple peril	59,400	54,036		33,735	14,290	14,275	90	997	926	1,007		1,755
5.1 Commercial multiple peril (non-liability portion)	90,571	67,590		34,128	85,000	46,626	60,303	4,494	4,639	1,486	231	2,632
5.2 Commercial multiple peril (liability portion)	139	139				(8,402)	2,798		(597)	278		7
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	5,620	4,462		1,777		495	1,340		3	55	44	175
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	31,405	20,561		13,424		(4)			(43)	31	206	915
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	200,004	189,964	11,788	5,088	(167,521)	(442,064)	281,520	(8,859)	(16,143)	38,142	273	9,784
17. Other liability	116,855	(52,575)		83,989	32,695	11,603	132,633	5,335	8,747	115,674	150	2,354
18. Products liability	31,348	(24,575)		13,995		7,771	25,201		2,291	24,283	100	500
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	206,676	182,695		105,883	47,018	84,996	76,836	2,081	2,088	2,179		6,154
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	407,473	335,558		13,925	972,986	213,171	479,918	3,888	49	129,587	807	11,804
21.1 Private passenger auto physical damage	233,244	201,818		121,014	64,515	62,749	(1,766)	131	126	1,073		6,959
21.2 Commercial auto physical damage	110,062	107,558		12,137	35,518	35,518		83	2,197	11,648	588	3,291
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	1,499,036	1,093,768	11,788	442,362	1,084,737	26,968	1,058,890	8,315	4,448	325,479	2,400	46,500
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 2,811

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043052100
 000023035200043052100

NAIC Group Code: 0111
 NAIC Company Code: 23035

BUSINESS IN THE STATE OF AMERICAN SAMOA DURING THE YEAR 2000

000023035200043052100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation												
17. Other liability												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)												
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043053100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF GUAM DURING THE YEAR 2000

000023035200043053100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation								245	215	(30)		
17. Other liability	471	394		77		245	247		120	120		
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	165	171				155	163		14	21	1	
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	636	565		77		400	410	245	349	111	1	
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043054100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF PUERTO RICO DURING THE YEAR 2000

000023035200043054100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	350	327		144		182	501		4	17		102
2.1 Allied lines	108	99		44		30	171		1	7		68
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												3,981
5.1 Commercial multiple peril (non-liability portion)	107,106	143,788		5,342	15,000	23,733	28,393	4,195	(7,249)	57,010	541	1,308
5.2 Commercial multiple peril (liability portion)	3,426	2,991		2,411		(10,822)	12,290		(135)	1,203		116
6. Mortgage guaranty												
8. Ocean marine												18
9. Inland marine	317	712		123		(9,731)	2,591		(41,628)	90	3	449
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	3,841	6,019		1,405		(5)			(50)	36	94	202
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	37,284	48,781	(2,289)	18	(450)	(2,527)	19,391	(62)	191	2,498	57	(937)
17. Other liability	222,738	255,353		6,462	(40,000)	87,261	226,802	(12,094)	41,161	102,980	389	3,090
18. Products liability	75,310	82,283		1,123	17,500	(121,934)	27,610	17,659	22,779	33,993	75	1,115
19.1 Private passenger auto no-fault (personal injury protection)												1,360
19.2 Other private passenger auto liability												7,910
19.3 Commercial auto no-fault (personal injury protection)												44
19.4 Other commercial auto liability	43,026	145,400		3,839	49,523	20,279	69,724	5,399	7,077	14,682	345	6,052
21.1 Private passenger auto physical damage												7,625
21.2 Commercial auto physical damage	4,895	7,650		1,923	9,475	9,475		136	516	1,100	55	645
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	633	1,226		(523)		726	1,308		22	283		3
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	499,034	694,630	(2,289)	22,312	51,048	(3,334)	388,781	15,234	22,690	213,899	1,557	33,152
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043055100
~~*000023035200043055100*~~

NAIC Group Code: 0111
 NAIC Company Code: 23035

BUSINESS IN THE STATE OF U.S. VIRGIN ISLANDS DURING THE YEAR 2000

000023035200043055100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	184	115			(5,632)	(14,200)	162		(504)	1,198		(1)
17. Other liability	2,795	5,012				105	482		57	398	11	127
18. Products liability	127	830				(399)	241		5	1,149		36
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	35,457	35,846			6,726	734	10,082	742	534	1,755		216
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage	(2)	13										
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	38,561	41,816			1,093	(13,760)	10,967	742	92	4,500	12	378
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043056100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF CANADA DURING THE YEAR 2000

000023035200043056100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire		217					467	156	(393)	2,370		
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril		190			13,912	(21,319)	467,388	47,211	(8,898)	203,948		
5.1 Commercial multiple peril (non-liability portion)					(7,924)	(7,587)	7,005	6,837	6,852	15		
5.2 Commercial multiple peril (liability portion)					(10,191)	(10,192)	50,033	12,946	12,924	45		
6. Mortgage guaranty												
8. Ocean marine		(38)					1			262		(0)
9. Inland marine		151				18	1,701			1,971		
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	7,718	7,718			9,725	12,323	2,505		217	209		26,994
17. Other liability	7,767	7,772			370,249	(309,504)	191,431	(13,067)	(136,409)	76,007		255
18. Products liability					318,666	(371,027)	6,558	(72,504)	(77,593)	29,833		(0)
19.1 Private passenger auto no-fault (personal injury protection)	482,380	182,693		300,181	1,334,245	2,037,595	3,356,638	142,373	(327,413)	94,590		23,025
19.2 Other private passenger auto liability	600,242	383,508		218,637	1,648,721	1,054,174	2,093,714	435,186	(1,289,037)	184,146	276,709	28,651
19.3 Commercial auto no-fault (personal injury protection)					167,894	(36,965)	376,578	3,200	3,129	16		
19.4 Other commercial auto liability	846	846			486,707	(85,871)	506,457	73,298	23,986	100,251	2	33
21.1 Private passenger auto physical damage	314,279	168,582		146,330	24,827	24,827	2,243	2,243	2,243	21,148		15,002
21.2 Commercial auto physical damage	2,569	2,569			11,650	11,650		2,615	2,607	31		117
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												(0)
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	1,415,801	754,208		665,147	4,368,480	2,298,121	7,060,476	640,494	(1,787,787)	714,841	276,711	94,077
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												
(a) Finance and service charges not included in Lines 1 to 32 \$		12,754										

1
5

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043057100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF OTHER ALIEN DURING THE YEAR 2000

000023035200043057100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)	115,943	86,414		34,382		(327)	127		332	1,120	1	
5.2 Commercial multiple peril (liability portion)	2,512	2,688		620		11,582	17,198		(3,118)	7,621		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,723	1,991		732								
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	17,281	6,123		4,926		(8,876)	1,733			54		
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(1,140,680)	(1,319,172)	(137,898)	(880,928)		(3,181,386)	3,250,133		(38,062)	330,667	827	
17. Other liability	135,380	(8,622)		102,783		39,278	108,282		14,860	59,123	132	
18. Products liability	50,184	33,511		9,386		4,344	18,695		647	15,372	155	
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	184	459		(317)		153	155		15	15	1	
21.1 Private passenger auto physical damage					10,554	10,554						
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	7,630	12,468		3,089		10,485	29,002		248	765		
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	(808,843)	(1,184,141)	(137,898)	(725,327)	10,554	(3,114,193)	3,425,325		(25,078)	414,737	1,117	
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

000023035200043058100

NAIC Group Code: 0111
NAIC Company Code: 23035

BUSINESS IN THE STATE OF TOTAL DURING THE YEAR 2000

000023035200043058100

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	11,206,840	11,111,267		5,944,267	6,100,129	5,997,593	3,958,688	193,332	204,992	233,353	306	325,622
2.1 Allied lines	11,861,099	10,729,466		6,024,767	8,031,028	8,166,716	3,588,976	309,866	311,202	264,135	261	480,981
2.2 Multiple peril crop												
2.3 Federal flood	13,880,745	13,890,572		6,200,444	5,650,825	3,806,663	840,179		18,637	19,295		88,364
3. Farmowners multiple peril												
4. Homeowners multiple peril	461,923,472	444,438,216		242,917,251	287,728,758	300,915,358	119,789,783	9,882,791	9,376,827	21,494,435	4,160	12,068,534
5.1 Commercial multiple peril (non-liability portion)	87,243,190	88,001,151		33,837,029	75,663,747	73,450,311	63,451,268	3,242,874	4,407,178	18,476,822	582,394	2,231,115
5.2 Commercial multiple peril (liability portion)	11,205,452	11,673,265		4,158,479	20,869,343	8,375,034	71,406,876	6,968,567	2,218,496	15,439,039	69	246,985
6. Mortgage guaranty												
8. Ocean marine	2,359,760	2,315,363		1,206,925	756,237	651,616	166,380	52,462	52,484	15,604		57,326
9. Inland marine	38,687,522	38,156,666		15,848,260	28,063,178	15,631,771	15,516,777	669,822	399,650	896,550	107,281	982,694
10. Financial guaranty												
11. Medical malpractice	(7)	65				(0)	(0)					(0)
12. Earthquake	11,736,544	11,957,437		4,446,777	3,854	(108,040)	2,924,761	365	(40,591)	50,913	109,568	246,715
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancelable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	940,831,230	941,849,970	3,493,779	(176,508,376)	845,568,985	834,740,715	2,889,731,784	57,985,068	60,744,647	171,082,308	3,770,889	51,331,076
17. Other liability	133,370,020	102,867,763	(5,146)	16,778,782	74,779,553	80,345,539	232,972,240	25,217,377	28,837,850	82,509,636	1,083,009	3,305,830
18. Products liability	42,686,547	32,858,596		2,524,854	19,272,841	24,910,520	91,370,733	7,607,303	9,590,487	56,282,010	267,187	1,014,074
19.1 Private passenger auto no-fault (personal injury protection)	138,822,178	134,528,960		70,321,324	117,931,586	136,020,108	258,001,683	14,041,565	13,571,802	94,613		3,272,343
19.2 Other private passenger auto liability	832,801,816	813,180,303		418,091,603	582,898,780	578,190,175	910,236,490	47,436,669	46,564,810	123,360,023	276,709	19,328,432
19.3 Commercial auto no-fault (personal injury protection)	3,614,068	3,871,107		789,014	2,592,578	2,664,130	4,802,267	111,104	135,799	884,393	1,048	77,755
19.4 Other commercial auto liability	264,754,383	255,068,899		45,705,425	346,525,509	312,839,387	561,208,410	28,434,869	30,862,368	79,415,187	1,241,644	6,248,678
21.1 Private passenger auto physical damage	751,809,259	715,951,385		374,316,243	465,343,613	449,669,589	(15,674,024)	2,005,752	2,016,949	11,619,758		18,851,643
21.2 Commercial auto physical damage	33,697,538	35,737,175		10,655,660	28,177,605	28,235,296	57,691	134,042	(338,290)	7,853,088	150,828	681,276
22. Aircraft (all perils)												
23. Fidelity		33				1,501	13,519		7	399		(58)
24. Surety						(120)	49	(463)	(463)	3		
26. Burglary and theft	26,509	35,918		1,840	(850)	(144,744)	46,887	4,225	1,751	4,951		1,165
27. Boiler and machinery	303,715	322,303		8,789	11,315	176,330	311,545		5,738	16,030	3,151	7,171
28. Credit												
31. Aggregate write-ins for other lines of business												
32. TOTALS (a)	3,792,821,881	3,668,545,880	3,488,633	1,083,269,355	2,915,968,612	2,864,535,447	5,214,722,960	204,297,591	208,942,332	590,012,544	7,598,504	120,847,720
DETAILS OF WRITE-INS												
3101.												
3102.												
3103.												
3198. Summary of remaining write-ins for Line 31 from overflow page												
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)												

(a) Finance and service charges not included in Lines 1 to 32 \$ 29,075,302

GENERAL INTERROGATORIES

1. (a) Does the company issue both participating and non-participating policies? YES NO
- (b) If yes, state the amount of calendar year net premiums written on:
- | | |
|----------------------------------|----------------|
| (i) Participating policies: | \$ 681,604,509 |
| (ii) Non-participating policies: | \$ 53,098,742 |
2. For Mutual Companies and Reciprocal Exchanges Only:
- (a) Does company issue assessable policies? YES NO
- (b) Does company issue non-assessable policies? YES NO
- (c) If assessable policies are issued, what is the extent of the contingent liability of the policyholders? _____ 0
- (d) Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums? \$ _____ 0
3. For Reciprocal Exchanges Only:
- (a) Does the Exchange appoint local agents? YES NO
- (b) If yes, is the commission paid:
- | | |
|---|--|
| (i) out of Attorney's-in-Fact compensation? | YES <input type="checkbox"/> NO <input type="checkbox"/> N/A <input checked="" type="checkbox"/> |
| (ii) as a direct expense of the Exchange? | YES <input type="checkbox"/> NO <input type="checkbox"/> N/A <input checked="" type="checkbox"/> |
- (c) What expenses of the Exchange are not paid out of the compensation of the Attorney-in-Fact? _____
- (d) Has any Attorney-in-Fact compensation, contingent on fulfillment of certain conditions, been deferred? YES NO
- (e) If yes, give full information _____

4. CAPITAL STOCK OF THIS COMPANY

1 Class	2 Number of Shares Authorized	3 Number of Shares Outstanding	4 Par Value Per Share	5 Redemption Price If Callable	6 Is Dividend Rate Limited?	7 Are Dividends Cumulative?
Preferred	0	0	0.000	0.000	YES <input type="checkbox"/> NO <input checked="" type="checkbox"/>	YES <input type="checkbox"/> NO <input checked="" type="checkbox"/>
Common	0	0	0.000	X X X	X X X X X X	X X X X X X

5. (a) Does the company own any securities of a real estate holding company or otherwise hold real estate indirectly? YES NO
- (b) If yes, (i) explain _____
- (ii) Name of real estate holding company _____
- (iii) Number of parcels involved? _____ 0
- (iv) Total book value \$ _____ 0
6. (a) Is the company a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? YES NO
- (b) If yes, did the company 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 in its Model Holding Company System Regulatory Act and model regulations pertaining thereto, or is the company subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? YES NO N/A
- (c) State regulating Massachusetts
7. (a) Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the company? YES NO
- (b) If yes, (i) state the percentage of foreign control: _____ 0
- (ii) state the nationality(s) of the foreign person(s) or entity(s) or if the company is a mutual or reciprocal, the nationality of its manager or attorney in fact; and _____
- (iii) identify the type of entity(s) (e.g.; individual, corporation, government, manager or attorney in fact) _____
8. (a) Total amount loaned during the year:
- | | |
|------------------------------------|------|
| (i) to directors or other officers | \$ 0 |
| (ii) to stockholders not officers | \$ 0 |
- (b) Total amount of loans outstanding at end of year:
- | | |
|------------------------------------|------|
| (i) to directors or other officers | \$ 0 |
| (ii) to stockholders not officers | \$ 0 |
9. (a) Did any person while an officer, director or trustee of the company receive directly or indirectly, during the period covered by this statement, any commission on the business transactions of the company? YES NO
- (b) Did any person while an officer, director, trustee or employee receive directly or indirectly, during the period covered by this statement, any compensation in addition to their regular compensation on account of the reinsurance transactions of the company? YES NO
- (c) Has the company an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of its officers, directors, trustees, or responsible employees which is in or is likely to conflict with the official duties of such person? YES NO
- (d) Except for retirement plans generally applicable to its staff employees and agents and contracts with its agents for the payment of commissions, has the company any agreement with a person whereby it agrees that for any service rendered or to be rendered, they shall receive directly or indirectly any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? YES NO
10. What amount of installment notes is owed and now held by the company? \$ _____ 0
11. (a) Have any of these notes been hypothecated, sold or used in any manner as security for money loaned within the past year? YES NO
- (b) If yes, what amount? \$ _____ 0
12. (a) Largest net aggregate amount insured in any one risk (excluding workers' compensation): \$ _____ 15,136,017
- (b) 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
- (c) 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 this amount. _____ 6

GENERAL INTERROGATORIES (continued)

13. (a) What provision has this company 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 purchases Workers Compensation coverage in the amount of \$600 million in excess of \$100 million
- (b) Describe the method used to estimate this company's probable maximum insurance loss, and identify the types 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. What provision has this company 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? See Attached
- (c) Does the company carry catastrophe reinsurance protection, with provision 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 []
- (d) If no, describe any arrangements or mechanisms employed by the company to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss
14. (a) Has this company guaranteed any financed premium accounts? YES [] NO [X]
- (b) If yes, give full information
15. (a) Has this company reinsured any risk with any other company under a quota share reinsurance contract which includes a provision which 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 provision)? YES [] NO [X]
- (b) If yes, indicate the number of reinsurance contracts containing such provisions: 0
16. (a) Has this company reinsured any risk with any other company and agreed to release such company from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? YES [] NO [X]
- (b) If yes, give full information
17. If the company has assumed risks from another company, there should be charged on account of such reinsurances a reserve equal to that which the original company would have been required to charge had it retained the risks. Has this been done? YES [X] NO [] N/A []
18. (a) Has this company guaranteed policies issued by any other company and now in force? YES [] NO [X]
- (b) If yes, give full information
19. (a) Were all stocks, bonds and other securities owned December 31 of current year, over which the company has exclusive control in the actual possession of the company on said date, except as shown by the Schedule E-Part 2-Special Deposits? YES [X] NO []
- (b) If no, give full and complete information relating thereto:
20. (a) Were any of the stocks, bonds or other assets of the company owned at December 31 of the current year not exclusively under the control of the company, except as shown on the Schedule E-Part 2-Special Deposits; or has the company sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.) YES [X] NO []
- (b) If yes, state the amount thereof at December 31 of the current year:
- | | | |
|---|----|------------------|
| (i) loaned to others | \$ | <u>0</u> |
| (ii) subject to repurchase agreements | \$ | <u>0</u> |
| (iii) subject to reverse repurchase agreements | \$ | <u>0</u> |
| (iv) subject to dollar repurchase agreements | \$ | <u>0</u> |
| (v) subject to reverse dollar repurchase agreements | \$ | <u>0</u> |
| (vi) pledged as collateral | \$ | <u>0</u> |
| (vii) placed under option agreements | \$ | <u>0</u> |
| (viii) letter stock or other securities restricted as to sale | \$ | <u>3,210,161</u> |
| (ix) other | \$ | <u>0</u> |
- (c) For each category above, if any of these assets are held by others, identify by whom held.
- (i) _____
- (ii) _____
- (iii) _____
- (iv) _____
- (v) _____
- (vi) _____
- (vii) _____
- (viii) _____
- (ix) _____
- (d) For categories (b)(i) and (iii) above, and for any other securities that were made available for use by another person during the year covered by this statement, attach a schedule as shown in the instructions to the annual statement.
- (e) For category (b)(vii) above, do any of the option agreements involve asset transfers with put options? YES [] NO [] N/A [X]
If yes, disclose in the Notes to Financial Statements the information specified in the instructions to the annual statement.
21. (a) Were any of the assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in this statement? YES [] NO [X]
- (b) If yes, state the amount thereof at December 31 of the current year:
- | | | |
|---------------------------|----|----------|
| (i) Rented from others | \$ | <u>0</u> |
| (ii) Borrowed from others | \$ | <u>0</u> |
| (iii) Leased from others | \$ | <u>0</u> |
| (iv) Other | \$ | <u>0</u> |
- Disclose in Notes to Financial Statements the nature of each of these obligations.
22. (a) State as of what date the latest financial examination of the company was made or is being made. 12/31/1999
- (b) State the as of date of the latest financial examination report that is available from either the state of domicile or the company. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/1994
- (c) 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 company. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/02/1996
- (d) By what department or departments? Massachusetts, Mississippi
23. (a) 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 company? YES [] NO [X]
- (b) If yes, date of change: _____
If not previously filed, furnish herewith a certified copy of the instrument as amended.
24. (a) Has any direct new business been solicited or written in any state where the company was not licensed? YES [] NO [X]
- (b) If yes, explain: _____

GENERAL INTERROGATORIES (continued)

25. Is the purchase or sale of all investments of the company passed upon either by the board of directors or a subordinate committee thereof? YES NO
26. Does the company keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? YES NO
27. Have the instructions for completing the blank required by this department been followed in every detail? YES NO
- (ONLY UNITED STATES BRANCHES OF FOREIGN COMPANIES NEED ANSWER INTERROGATORIES 28 AND 29)
28. What changes have been made during the year in the United States manager or the United States trustees of the company?
.....
29. Does this statement contain all business transacted for the company through its United States branch, on risks wherever located? YES NO
30. (a) During the period covered by this statement, did any agent, general agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the company) 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:
- (i) sales of new business? YES NO
- (ii) renewals? YES NO
- (b) During the period covered by this statement, did any sales/service organization owned in whole or in part by the company 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:
- (i) sales of new business? YES NO
- (ii) renewals? YES NO
31. (a) If the company recorded accrued retrospective premiums on insurance contracts on Line 10.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:
- (i) unpaid losses: \$ 106,905,600
- (ii) unpaid underwriting expenses (including loss adjustment expenses): \$ 38,625,800
- (b) Of the amount on Line 10.3 of the assets schedule, Page 2, state the amount which is secured by letters of credit, collateral and other funds. \$ 18,610,127
- (c) If the company underwrites commercial insurance risks, such as workers' compensation, are premium or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? YES NO N/A
- (d) If yes, provide the range of interest rates charged under such notes during the period covered by this statement:
- (i) From: 4.000%
- (ii) To: 10.000%
- (e) Are letters of credit or collateral and other funds received from insureds being utilized by the company to secure premium or promissory notes taken by the company, or to secure any of the company's reported direct unpaid loss reserves, including unpaid losses under deductible features of commercial policies? YES NO
- (f) If yes, state the amount thereof at December 31 of the current year:
- (i) Letters of credit: \$ 257,940,070
- (ii) Collateral and other funds: \$ 94,892,783
32. What interest, direct or indirect, has the company in the capital stock of any other insurance company?
Refer to Schedule D, Part 6 Sections 1 & 3
.....
33. (a) Does the company have any direct Medicare Supplement Insurance in force? YES NO
- (b) If yes, indicate premium earned on U.S. business only. \$ 0
- (c) What portion of Item (b) is not reported on the Medicare Supplement Insurance Experience Exhibit?
Reason for excluding \$ 0
- (d) Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (b) above. \$ 0
- (e) Indicate total incurred claims on all Medicare Supplement insurance. \$ 0
34. (a) Was the company's prior year's annual statement amended? YES NO
- (b) If yes, furnish the following information regarding the last amendment to the prior year's annual statement filed with the company's state of domicile:
- (i) Amendment number 0
- (ii) Date of amendment _____
35. What is the name, address and affiliation (officer/employee of the company or actuary/consultant associated with a(n) actuarial consulting firm) of the individual providing the statement of actuarial opinion? Joseph A. Gilles, FCAS, MAAA, CPCU-Senior Vice-President & Actuary, Liberty Mutual Insurance Company, 175 Berkeley Street, Boston, MA 02117
.....
36. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young, LLP, 200 Clarendon Street, Boston, MA 02116
.....

GENERAL INTERROGATORIES (continued)

37. (a) Has the Company been a party to a merger or consolidation during the period covered by this statement? YES [] NO [X]
 (b) If yes, provide name of company, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any company that has ceased to exist as a result of the merger or consolidation.

Name of Company	NAIC Company Code	State of Domicile
	00000	
	00000	
	00000	
	00000	
	00000	
	00000	

38. (a) Has this Company had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) YES [] NO [X]
 (b) If yes, give full information _____

39. (a) 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]
 (b) If answer is yes,

(i) amount paid as losses or risk adjustment:	\$	0
(ii) amount paid as expenses:	\$	0
(iii) other amounts paid:	\$	0

40. (a) Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any? \$ 0
 (b) 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.

Name of Organization	Amount Paid
	\$ 0
	\$ 0
	\$ 0
	\$ 0
	\$ 0

41. (a) Amount of payments for legal expenses, if any? \$ 0
 (b) 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.

Name of Firm	Amount Paid
	\$ 0
	\$ 0
	\$ 0
	\$ 0
	\$ 0

42. (a) Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 0
 (b) 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.

Name of Firm	Amount Paid
	\$ 0
	\$ 0
	\$ 0
	\$ 0
	\$ 0

NOTES TO FINANCIAL STATEMENTS

1. Basis of Presentation

The accompanying financial statements of Liberty Mutual Fire Insurance Company (the „Company“) have been prepared in conformity with the National Association of Insurance Commissioners (NAIC) *Annual Statement Instructions and Accounting Practices and Procedures* manuals.

2. Basis of Valuation of Invested Assets

- a. Invested securities are carried in accordance with valuations promulgated by the NAIC. Asset values are generally stated as follows: investment grade fixed maturity securities are carried at cost, adjusted where appropriate for amortization of premium or discount, including anticipated prepayments; non-investment grade fixed maturity securities are carried at the lower of cost, adjusted where appropriate for amortization of premium or discount, or market as specified by the Securities Valuation Office (SVO) of the NAIC. Common and preferred stocks and other investments are carried at market value; investments in stocks of unconsolidated subsidiaries are carried on the equity basis; and short-term investments are carried at cost adjusted where appropriate for amortization of premium or discount.
- b. The Company has not invested in any depreciable assets at the present time.
- c. The Company owns 10% of the common stock of the following companies: Helmsman Insurance Agency, Inc., and Helmsman Management Service, Inc. The stock of these companies are valued on the equity basis as described in Part 8: Section 3 (d) of the SVO Manual.

The Company owns 1.5% of the common stock of Liberty Mutual Insurance Company (U.K.) Ltd.; and 10% of the common stock of Liberty Mutual Property-Casualty Holding Corporation. The stock is valued on the equity basis as described in Part 8: Section 3 (a) of the SVO Manual.

- d. Prepayment assumptions for single class mortgage-backed/asset-backed securities and multi-class securities were obtained from internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all single class mortgage-backed/asset-backed securities and multi-class securities.

3. Derivative Instruments

The Company has no derivative instruments

4. Federal Income Tax Allocation

- a. The Company does not file a consolidated Federal income tax return.
- b. The amount of Federal income taxes included and available for recoupment in the event of future losses is \$11,978,222 from the current year and \$15,749,299 from the first preceding year.
- c. The Company had no net losses carried forward and available to offset future net income subject to Federal income taxes.

5. Information Concerning Parent, Subsidiaries, and Affiliates

- a. The Company is neither directly nor indirectly controlled by any other business entity.
- b. All non-insurance transactions which the Company had with its affiliates involved less than ½ of 1% of the total assets of the largest affiliate.
- c. The Company does not hold any investments in its affiliates other than those included in Schedule D, Summary by Country.
- a. The Company does not own shares of an upstream company, either directly or indirectly.
- b. The Company guarantees, jointly and severally with Liberty Mutual Insurance Company, \$142,500,000 of medium term notes payable issued by Liberty Mutual Capital Corporation (Boston) with maturity dates ranging from 2002 to 2013..
- c. See Note 20 for information regarding the intercompany pooling agreements.

6. Retirement Plans, Deferred Compensation and Other Postretirement Benefit Plans

a. Employee Retirement Plans

The Liberty Companies sponsor non-contributory defined benefit pension plans covering certain U.S. and Canadian employees. The plans are accounted for in accordance with Statement of Financial Accounting Standards No. 87, „Employers' Accounting For Pensions“, for vested employees.

	<u>December 31,</u> <u>2000</u>	<u>December 31,</u> <u>1999</u>
Projected Benefit Obligation	\$(1,604,648,000)	\$(1,375,991,000)
Market Value of Assets	<u>2,340,688,000</u>	<u>2,442,757,000</u>
Funded Status	<u>736,040,000</u>	<u>1,066,766,000</u>
		=
(Accrued)/Prepaid Pension Cost	\$(29,362,000)	\$(7,145,000)
Benefit cost	\$13,368,000	\$11,139,000
Weighted Average Assumptions:		
Discount Rate	7.25%	7.75%
Expected Return on Plan Assets	9.00%	9.00%

The Liberty Companies sponsor various defined contribution savings plans for all U.S. employees who meet certain eligibility requirements. The Liberty Companies' expense, net of employee forfeitures, charged to operations amounted to approximately \$54,000,000 and \$60,000,000 in 2000 and 1999, respectively.

NOTES TO FINANCIAL STATEMENTS

b. Deferred Compensation Plan

The Company does not have any significant deferred compensation plans.

c. Postretirement Benefit Plans

In addition to pension benefits, the Liberty Companies provide certain health care and life insurance benefits („postretirement“) for retired employees, subject to eligibility requirements. These benefits are provided through both the Liberty Mutual and Wausau Post-retirement Welfare Plans („the Plans“).

In 1993, the method of accounting for the cost of retiree benefits under the Plans was changed to the accrual method, with the transition obligation for retirees and fully eligible employees amortized over 20 years. Effective January 1, 1997, the Liberty Companies amended the postretirement benefit plan to provide for a limitation of the amount of the employer’s contribution reducing the transition obligation by \$27,000,000. The unamortized transition obligation was \$115,461,000 and \$123,699,000 at December 31, 2000 and 1999, respectively.

Net postretirement benefit cost for the years ended December 31, 2000 and 1999, was \$35,355,000 and \$34,962,000, respectively, and included the expected cost of such benefits for newly eligible employees, interest cost, gains and losses arising from differences between actuarial assumptions and actual experience, and amortization of the transition obligation. The Plans disbursed payments of approximately \$21,501,000 and \$23,219,000 in 2000 and 1999, respectively, as claims were incurred.

At December 31, 2000 and 1999, the accrued unfunded postretirement benefit obligation for retirees and other fully eligible plan participants was \$118,687,000 and \$101,398,000, respectively. The accumulated benefit obligation for non-vested employees was \$80,798,957 and \$82,278,000 at December 31, 2000 and 1999, respectively. The discount rates used in determining the accumulated postretirement benefit obligations were 7.25% and 7.75% in 2000 and 1999, respectively. The average health care cost trend rate assumption was 7.75% graded to 5.00% over three years for 2000 and 5.00% graded to 3.40% over five years for 1999.

The health care cost trend rate assumption has a significant effect on the amounts reported. To illustrate, changing the assumed health care cost trend rates by one percentage point in each year would increase or (decrease) the postretirement benefit obligation as of December 31, 2000, by approximately \$14,657,289 or \$(13,398,325) and the estimated eligibility cost and interest cost component of net periodic postretirement benefit cost for 2000 by \$1,770,376 or \$(1,593,907).

d. Members of the intercompany pool participate proportionately in the related pension and post retirement benefit plan costs.

7. Capital and Surplus and Shareholders’ and Policyholders’ Dividend Restrictions

a. Not Applicable

b. Not Applicable

c. As of December 31, 2000, the Company has restricted surplus of \$31,900,000 resulting from its participation in the intercompany pooling agreement, see Note 29 (c).

d. Not Applicable

e. Not Applicable

f. Not Applicable

g. Dividends to policyholders in certain states cannot be paid until approved by insurance regulatory authorities of those states.

8. Capital Notes

The Company has no capital notes.

9. Borrowed Money

The Company has no outstanding borrowed money

10. Contingent Liabilities

a. The Company has \$55,602,386 in contingent liabilities for purchased structured settlement annuities where the Company is owner and the claimant is payee.

b. The Company has committed no reserves to cover any contingent liabilities.

c. Various lawsuits against the Company have arisen in the course of the Company’s business. The Company is not aware of any contingent liabilities arising from litigation, income taxes and other matters which would have a material effect on the financial position of the Company.

d. The Company does not act as intermediary/broker in over-the-counter derivative instruments.

11. Leases

The Company has no material lease commitments after consideration of the intercompany pooling agreement.

12. Subscriber Savings Accounts

The Company has no subscriber savings accounts.

13. Unsecured Reinsurance Recoverables

There are no unsecured reinsurance recoverables with an individual reinsurer which exceed 3% of policyholders’ surplus. Amounts arising pursuant to the intercompany pooling agreements are described in Note 20.

NOTES TO FINANCIAL STATEMENTS

14. Reinsurance Recoverable in Dispute

There are no reinsurance recoverables in dispute from an individual reinsurer which exceed 5% of the Company's surplus. In addition, the aggregate reinsurance recoverables in dispute do not exceed 10% of the Company's surplus.

15. Reinsurance Assumed and Ceded

a. The following table sets forth the maximum return premium and commission due the reinsurer or the Company if all of the company's assumed and ceded reinsurance were canceled as of December 31, 2000.

	<u>Assumed Reinsurance</u>		<u>Ceded Reinsurance</u>		<u>Net</u>	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	\$255,893,746	\$8,665,998	\$1,402,759,494	\$47,505,305	\$(1,146,865,748)	\$(38,839,307)
All Others	0	0	0	0	0	0
Total	\$255,893,746	\$8,665,998	\$1,402,759,494	\$47,505,305	\$(1,146,865,748)	\$(38,839,307)

Direct Unearned Premium Reserve \$ 1,402,759,494

b. There are no sliding scale adjustments, or other profit sharing commissions for direct, assumed or ceded business. Following are the contingent commissions for direct, assumed, and ceded business.

<u>Direct</u>	<u>Assumed</u>	<u>Ceded</u>	<u>Net</u>
\$0	\$ 648,442	\$0	\$ 648,442

c. There are no reinsurance contracts covering losses that have occurred prior to the inception of the contract that have not been accounted for in conformity with NAIC instructions, except as otherwise permitted by the Massachusetts Division of Insurance.

16. Structured Settlements

a. The Company has not purchased annuities under which it is both the owner and payee.

b. The Company has purchased annuities from life insurance companies, where the Company is the owner and the claimant is the payee. The amount of contingent liability by life insurer is as follows at December 31, 2000:

<u>Life Insurance Company and Location</u>	<u>Loss Reserves Eliminated By Annuities</u>
Liberty Life Assurance Company of Boston, Boston MA	\$ 35,335,317
Nationwide Life Insurance Company	19,602,656
All Others	664,413
Total	\$55,602,386

17. Uncollectible Reinsurance

The Company has not written off any balances in the current year.

18. Commutation of Ceded Reinsurance

The Company has not entered into commutation of ceded reinsurance during the fiscal year 2000.

19. Retroactive Reinsurance

The Company did not have any retroactive reinsurance contracts that transferred liabilities for losses that had already occurred and that would have generated special surplus transactions.

20. Intercompany Pooling Agreements

		<u>NAIC Co. #</u>	<u>Pooling %</u>	<u>LOB Subject</u>
Lead Company:	Liberty Mutual Insurance Company	23043	63.00%	All Lines
Affiliated Companies:	Employers Insurance of Wausau A Mutual Company *	21458	16.00%	All Lines
	Liberty Mutual Fire Insurance Company **	23035	10.00%	All Lines
	Liberty Insurance Corporation **	42404	6.00%	All Lines
	Golden Eagle Insurance Corporation *	10836	2.50%	All Lines
	Montgomery Mutual Insurance Company *	14613	0.70%	All Lines
	Wausau Business Insurance Company *	26069	0.40%	All Lines
	Wausau General Insurance Company *	26425	0.40%	All Lines
	Wausau Underwriters Insurance Company *	26042	0.40%	All Lines
	Merchants and Business Men's Mutual Insurance Co. *	14486	0.20%	All Lines
	LM Insurance Corporation **	33600	0.20%	All Lines
	Montgomery Indemnity Company *	16900	0.10%	All Lines
	The First Liberty Insurance Corporation **	33588	0.10%	All Lines
			100.00%	
100% Quota Share				
Affiliated Companies:	Liberty Lloyds of Texas Insurance Company	11041	0.00%	All Lines
	Liberty Insurance Company of America	10337	0.00%	All Lines
	Liberty Personal Insurance Company	11746	0.00%	All Lines
	Liberty Surplus Insurance Corporation	10725	0.00%	All Lines
	Liberty Insurance Underwriters, Inc.	19917	0.00%	All Lines
	Colorado Casualty Insurance Company	41785	0.00%	All Lines
	Bridgefield Employers Insurance Company	10701	0.00%	All Lines
	Bridgefield Casualty Insurance Company	10335	0.00%	All Lines
			100.00%	

NOTES TO FINANCIAL STATEMENTS

(a) * All cessions to non affiliated reinsurers are reported and ceded on an individual company basis. All cessions to non affiliated reinsurers are done prior to the cession of pooled business from the affiliated pool members to the lead company.

** All cessions of non-affiliated reinsurers are reported and ceded through the lead company, Liberty Mutual Insurance Company. All cessions to non-affiliated reinsurers are done subsequent to the cession of pooled business from the affiliated pool members to the lead company.

(b) ** Companies are parties to reinsurance agreements with non-affiliated reinsurers covering business subject to the pooling agreement and have assigned all contractual right of direct recovery from the non-affiliated reinsurer to the lead company.

(c) There are no discrepancies between entries regarding pooled business on the assumed and ceded reinsurance schedules of the lead company and corresponding entries on the assumed and ceded reinsurance schedules of other pool participants.

(d) The write off of uncollectible reinsurance is pooled and the Provision for Reinsurance is recognized by the entity placing the outbound external reinsurance per (a) above.

21. Accrued Retrospective Premiums

Accrued retrospective premiums reported in Line 10.3 of the assets have been determined based upon loss experience on business subject to such experience rating adjustment. Accrued retrospectively rated premiums, including all of those relating to bulk IBNR, have been determined by or allocated to individual policyholder accounts. Ten percent of the amount not offset by retrospective return premiums or collateral has been designated non-admitted and charged to surplus.

Total accrued retro premium	\$69,979,053
Less: Non-admitted amount (10%)	<u>7,658,143</u>
Admitted amount	<u>\$62,320,910</u>

22. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

For Workers Compensation, the Company discounts its reserves for unpaid losses using a tabular discount on the long-term annuity portion of certain workers compensation claims. The tabular discount is based on Unit Statistical Plan tables as approved by the respective states at an annual discount rate of 4.0%. The December 31, 2000, liabilities include \$493,531,958 of liabilities carried at a discounted value of \$387,167,312, representing a discount of \$106,364,646.

For Group Accident and Health, the Company discounts its reserves for unpaid losses using a tabular discount on the long-term disability portion of some Group Accident and Health claims. The tabular discount is based on the 1987 Commissioners Group Disability Table (CGDT) at annual discount rates varying from 5.00% to 6.00%. The December 31, 2000 liabilities include \$61,110,853 of liabilities carried at a discounted value of \$42,595,140, representing a discount of \$18,515,712.

For all other lines, the Company does not discount its reserves for unpaid losses and loss adjustment expenses.

23. Financial Guaranty Insurance Exposures

The Company has no financial guaranty insurance exposure.

24. Information Concerning Asset Transfers with Put Options

The Company has not entered into any asset transfers with put options.

25. Direct Premium Written by Managing General Agents/Third Party Administrators

The Company has no direct premiums written through managing general agents or third party administrators.

26. Gain or Loss for Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans

The gain from operations from uninsured accident and health plans and the uninsured portion of partially insured plans was as follows during 2000:

	<u>Uninsured Plans</u>	<u>Uninsured Portion of Partially Insured Plans</u>	<u>Total</u>
i. Net reimbursement for administrative expenses under actual expenses	\$69,833	\$0	\$69,833
ii. Other expenses	<u>0</u>	<u>0</u>	<u>0</u>
iii. Net Gain from Operations	<u>\$69,833</u>	<u>\$0</u>	<u>\$69,833</u>

27. Asbestos/Environmental Reserves

The Company has exposure to asbestos and environmental claims. The Company's exposure arises from the Liberty Companies' sale of general liability insurance and the intercompany pooling agreement. The Company tries to estimate the full impact of the asbestos and environmental exposures by establishing case basis reserves on all known losses and computing incurred but not reported losses based on previous experience.

The process of establishing reserves for environmental and asbestos claims is subject to significant uncertainties. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage. The legal issues concerning the interpretations of various insurance policy provisions and whether asbestos and environmental losses are or were ever intended to be covered are complex. Courts have reached different and sometimes inconsistent conclusions as to when the loss occurred and what policies provide coverage; whether there is an insured obligation to defend; how policy limits are determined; how policy exclusions are applied and interpreted; and whether clean-up costs are covered as insured property damage.

The Company has historically maintained excess of loss reinsurance protection against large or unusual casualty losses. In specific instances and at its discretion based on an analysis of the claims at issue, the Company records reinsurance recoveries for those known claims which are clearly subject to reinsurance. However, the extent of future potential recoveries under reinsurance agreements cannot be fully determined at this time.

Reserve changes on individual environmental matters reflect consideration of any newly acquired relevant information that may have an impact on reserve development. Given the complexities and significant uncertainties associated with estimating asbestos and

NOTES TO FINANCIAL STATEMENTS

environmental exposures, no assurances can be made as to the future potential impact of such claims upon the Company. As additional information develops which would dictate a reserve change, the Company's estimates of loss and loss expense associated with asbestos and environmental claims are adjusted accordingly.

The table below summarizes reserve and loss activity for the Company's environmental and asbestos loss and loss adjustment expense for each of the five most recent calendar years:

Asbestos:

	<u>1996</u>	<u>1997</u>	<u>1998</u>	<u>1999</u>	<u>2000</u>
Gross of Reinsurance Basis					
Beginning Reserves	\$90,150,000	\$100,788,000	\$115,069,000	\$107,069,000	\$123,220,000
Incurred losses and loss adjustment expenses	24,683,000	27,817,000	7,643,000	31,378,000	33,989,000
Calendar year payments	14,044,000	13,536,000	15,643,000	15,227,000	20,582,000
Ending Reserves	<u>\$100,788,000</u>	<u>\$115,069,000</u>	<u>\$107,069,000</u>	<u>\$123,220,000</u>	<u>\$136,627,000</u>
Net of Reinsurance Basis					
Beginning Reserves	\$82,022,000	\$92,565,000	\$106,444,000	\$68,938,000	\$67,415,000
Incurred losses and loss adjustment expenses	23,042,000	24,265,000	4,289,000	6,737,000	21,722,000
Calendar year payments	12,498,000	10,387,000	41,794,000	8,261,000	14,085,000
Ending Reserves	<u>\$92,565,000</u>	<u>\$106,444,000</u>	<u>\$68,938,000</u>	<u>\$67,415,000</u>	<u>\$75,052,000</u>
Ending Reserves for Bulk + IBNR included above (Loss & LAE)					
Gross of Reinsurance Basis:	\$53,501,000	\$63,159,000	\$58,495,000	\$53,236,000	\$76,690,000
Net of Reinsurance Basis:	\$44,873,000	\$59,969,000	\$37,756,000	\$28,249,000	\$38,401,000
Ending Reserves for LAE included above (Case, Bulk & IBNR)					
Gross of Reinsurance Basis:	\$20,030,000	\$24,133,000	\$23,867,000	\$32,360,000	\$31,429,000
Net of Reinsurance Basis:	\$19,090,000	\$22,847,000	\$12,771,000	\$13,614,000	\$11,486,000

Environmental:

	<u>1996</u>	<u>1997</u>	<u>1998</u>	<u>1999</u>	<u>2000</u>
Gross of Reinsurance Basis					
Beginning Reserves	\$131,803,000	\$126,899,000	\$117,405,000	\$111,593,000	\$104,065,000
Incurred losses and loss adjustment expenses	11,158,000	9,391,000	8,500,000	4,790,000	(10,968,000)
Calendar year payments	16,062,000	18,884,000	14,312,000	12,318,000	11,516,000
Ending Reserves	<u>\$126,899,000</u>	<u>\$117,405,000</u>	<u>\$111,593,000</u>	<u>\$104,065,000</u>	<u>\$81,581,000</u>
Net of Reinsurance Basis					
Beginning Reserves	\$126,747,000	\$121,864,000	\$110,222,000	\$72,983,000	\$64,555,000
Incurred losses and loss adjustment expenses	9,807,000	6,615,000	8,140,000	(835,000)	(12,705,000)
Calendar year payments	14,690,000	18,257,000	45,379,000	7,593,000	8,472,000
Ending Reserves	<u>\$121,864,000</u>	<u>\$110,222,000</u>	<u>\$72,983,000</u>	<u>\$64,555,000</u>	<u>\$43,378,000</u>
Ending Reserves for Bulk + IBNR included above (Loss & LAE)					
Gross of Reinsurance Basis:	\$110,906,000	\$100,847,000	\$93,479,000	\$89,588,000	\$70,246,000
Net of Reinsurance Basis:	\$108,791,000	\$96,771,000	\$61,731,000	\$57,220,000	\$35,670,000
Ending Reserves for LAE included above (Case, Bulk & IBNR)					
Gross of Reinsurance Basis:	\$40,988,000	\$47,061,000	\$46,405,000	\$41,919,000	\$40,042,000
Net of Reinsurance Basis:	\$40,476,000	\$46,097,000	\$30,956,000	\$29,460,000	\$28,066,000

The gross of reinsurance basis represents the gross position of all members of the Liberty Mutual Group pool multiplied by the Company's pooling percentage as described in Note 20. Prior years have been restated to reflect acquisitions, affiliations and changes in intercompany pooling percentages.

28. Events Subsequent

Not applicable

NOTES TO FINANCIAL STATEMENTS

29. Other Items

- a. Financial figures in this statement have been rounded to the nearest whole dollar.
- f. Florida Special Disability Trust Fund
 1. The amount of credit taken by the Company in determination of its loss reserves was \$753,330 and \$735,932, in 2000 and 1999, respectively.
 2. The Company reported loss recoveries from the Special Disability Trust Fund of \$799,970 and \$482,710, in 2000 and 1999, respectively.
 3. The amount the Company was assessed by the Special Disability Trust Fund was \$1,970,419 and \$1,641,908, in 2000 and 1999, respectively.
- c. Under the terms of the intercompany pooling agreement, the Company assumed a retroactive benefit from Liberty Mutual Insurance Company relating from Liberty Mutual Insurance Company's participation in a retroactive reinsurance agreement. The resulting impact is ceded retroactive reinsurance reserves of \$46,000,000, a special surplus gain of \$31,900,000 and consideration paid of \$14,100,000.

FIVE-YEAR HISTORICAL DATA

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

	1 2000	2 1999	3 1998	4 1997	5 1996
Gross Premiums Written (Page 9, Part 2B, Cols. 1 & 2)					
1. Liability Lines (Lines 11.1,11.2,16,17.1,17.2,18.1,18.2,19.1,19.2 & 19.3,19.4)	2,793,075,255	2,585,103,741	2,616,031,788	2,647,836,399	2,490,178,999
2. Property Lines (Lines 1, 2, 9, 12, 21, & 26)	1,000,780,892	927,907,954	868,667,012	782,804,001	716,178,501
3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	664,687,754	618,345,534	590,478,860	571,526,716	529,397,632
4A. All Other Lines (Lines 6,10,13,14,15,23,24,28,29, & 31)	60,806,199	58,032,737	43,256,870	32,926,868	25,200,004
4B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C)	8,175,033	9,147,981	7,441,445	4,821,785	3,004,345
5. Total (Line 32)	4,527,525,133	4,198,537,947	4,125,875,975	4,039,915,769	3,763,959,481
Net Premiums Written (Page 9, Part 2B, Col. 4)					
6. Liability Lines (Lines 11.1,11.2,16,17.1,17.2,18.1,18.2,19.1,19.2 & 19.3,19.4)	436,195,020	418,808,521	378,901,034	373,395,092	330,624,195
7. Property Lines (Lines 1, 2, 9, 12, 21, & 26)	127,874,836	120,653,245	105,804,168	93,475,176	80,903,166
8. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	101,652,163	83,623,911	77,293,959	74,648,827	57,135,940
9A. All Other Lines (Lines 6,10,13,14,15,23,24,28,29, & 31)	60,806,199	58,014,236	43,238,113	32,141,156	24,828,354
9B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C)	8,175,033	9,147,981	7,441,445	4,821,785	3,004,345
10. Total (Line 32)	734,703,251	690,247,894	612,678,719	578,482,036	496,496,000
Statement of Income (Page 4)					
11. Net Underwriting Gain or (Loss) (Line 7)	(123,295,232)	(110,871,174)	(82,432,590)	(65,250,837)	(54,963,537)
12. Net Investment Gain or (Loss) (Line 9A)	176,429,343	179,334,428	131,642,068	129,884,980	123,345,065
13. Total Other Income (Line 13)	34,456,851	(6,881,519)	1,263,679	853,929	1,364,789
14. Dividends to Policyholders (Line 14A)	9,379,350	11,593,838	3,099,022	3,415,081	9,216,518
15. Federal and Foreign Income Taxes Incurred (Line 15)	11,405,827	10,630,158	10,052,791	8,156,352	5,179,086
16. Net Income (Line 16)	66,805,785	39,357,739	37,321,344	53,916,639	55,350,713
Balance Sheet Lines (Pages 2 and 3)					
17. Total Admitted Assets (Page 2, Line 22, Col. 4)	2,828,064,464	2,808,527,197	2,474,450,192	2,365,032,093	2,247,484,436
18. Agents' Balances or Uncollected Premiums (Page 2, Col. 4)					
18.1 In Course of Collection (Line 10.1)	84,444,290	65,518,190	45,253,522	44,759,858	36,919,161
18.2 Deferred and Not Yet Due (Line 10.2)	103,498,873	98,024,555	102,552,014	108,985,242	110,582,199
18.3 Accrued Retrospective Premiums (Line 10.3)	62,320,910	54,947,571	41,655,970	37,136,087	45,682,375
19. Total Liabilities (Page 3, Line 23)	1,933,764,608	1,951,731,264	1,707,977,591	1,662,982,122	1,649,274,746
20. Losses (Page 3, Lines 1 and 1A)	1,234,903,651	1,278,313,084	1,106,204,756	1,074,060,378	1,089,245,669
21. Loss Adjustment Expenses (Page 3, Line 2)	258,121,048	261,337,803	219,083,795	211,344,537	209,434,340
22. Unearned premiums (Page 3, Line 9)	255,893,746	227,027,529	210,933,369	204,495,683	174,701,313
23. Capital Paid Up (Page 3, Lines 25A & 25B)					
24. Surplus as Regards Policyholders (Page 3, Line 27)	894,299,856	856,795,933	766,472,602	702,049,971	598,209,690
Risk-Based Capital Analysis					
25. Total Adjusted Capital	898,043,627	856,795,933	781,486,776	703,938,811	600,032,941
26. Authorized Control Level Risk-Based Capital	115,847,039	106,821,945	104,298,202	99,615,751	94,168,671
Percentage Distribution of Cash and Invested Assets (Page 2, Col. 4) (Item divided by Page 2, Line 9, Col. 4) x 100.0					
27. Bonds (Line 1)	77.7	73.6	77.7	80.4	82.9
28. Stocks (Lines 2.1 & 2.2)	14.8	18.0	17.6	16.4	13.8
29. Mortgage Loans on Real Estate (Line 3.1 and 3.2)					
30. Real Estate (Lines 4.1 & 4.2)					
31. Cash and Short-Term Investments (Line 5)	4.3	5.6	2.9	1.5	1.8
32. Other Invested Assets (Line 6)	3.2	2.7	1.8	1.7	1.5
32A. Receivable for Securities (Line 7)		0.1			
33. Aggregate Write-ins for Invested Assets (Line 8)					
34. Cash and Invested Assets (Line 9)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
35. Affiliated Bonds, (Sch. D, Summary, Line 25, Col. 5)	40,000,000				
36. Affiliated Preferred Stocks (Sch. D, Summary, Line 39, Col. 5)					
37. Affiliated Common Stocks (Sch. D, Summary, Line 53, Col. 2)	50,508,488	49,053,252	40,569,359	39,010,871	36,173,596
38. Affiliated Short-term Investments (subtotals included in Schedule DA, Part 1, Col. 13)					
38A. Affiliated Mortgage Loans on Real Estate					
38B. All Other Affiliated					
39. Total of above Lines 35, 36, 37, 38, 38A & 38B	90,508,488	49,053,252	40,569,359	39,010,871	36,173,596
40. Percentage of Investments in Parent, Subsidiaries and Affiliates to Surplus as Regards Policyholders (Line 39 above divided by Page 3, Col. 1, Line 27 x 100.0)	10.1	5.7	5.3	5.6	6.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2000	2 1999	3 1998	4 1997	5 1996
Capital and Surplus Accounts (Page 4)					
41. Net Unrealized Capital Gains or (Losses) (Line 19)	(22,502,246)	41,750,084	36,445,182	55,404,556	35,234,962
42. Dividends to Stockholders (Cash) (Line 27)					
43. Change in Surplus as Regards Policyholders for the Year (Line 31)	37,503,923	90,323,331	64,422,631	103,840,281	84,354,127
Gross Losses Paid (Page 10, Part 3, Cols. 1 & 2)					
44. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	2,386,291,230	2,086,229,558	2,087,698,828	2,027,832,693	1,972,083,419
45. Property Lines (Lines 1, 2, 9, 12, 21 & 26)	623,608,742	554,913,329	517,542,555	469,699,331	449,201,860
46. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	449,305,187	410,274,182	407,362,395	345,190,281	421,323,343
47A. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 31)	37,917,583	32,227,129	508,098	14,745,221	16,513,563
47B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C)	8,587,612	3,991,645	4,071,254	2,614,524	1,097,292
48. Total (Line 32)	3,505,710,354	3,087,635,843	3,017,183,130	2,860,082,050	2,860,219,477
Net Losses Paid (Page 10, Part 3, Col. 4)					
49. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	396,721,398	179,517,729	299,861,379	283,119,044	284,208,553
50. Property Lines (Lines 1, 2, 9, 12, 21 & 26)	82,239,360	72,693,057	66,750,510	58,374,639	53,820,398
51. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	64,275,789	54,396,321	49,254,148	42,098,490	45,632,363
52A. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 31)	37,917,583	32,203,576	508,098	14,745,221	16,493,514
52B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C)	8,587,612	3,991,645	4,071,254	2,614,524	1,097,292
53. Total (Line 32)	589,741,742	342,802,328	420,445,389	400,951,918	401,252,120
Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
54. Premiums Earned (Line 1)	100.0	100.0	100.0	100.0	100.0
55. Losses Incurred (Line 2)	76.6	75.0	74.5	72.7	72.4
56. Loss Expenses Incurred (Line 3)	16.1	17.0	16.9	16.7	16.8
57. Other Underwriting Expenses Incurred (Line 4)	24.6	24.5	22.1	22.7	21.9
58. Net Underwriting Gain or (Loss) (Line 7)	(17.3)	(16.1)	(13.5)	(12.1)	(11.2)
Other Percentages					
59. Other Underwriting Expenses to Net Premiums Written (Page 4, Lines 4 + 5 - 13 divided by Page 9, Part 2B, Col. 4, Line 32 x 100.0)	19.2	25.1	21.8	21.0	21.5
60. Losses and Loss Expenses Incurred to Premiums Earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	92.7	92.0	91.4	89.4	89.1
61. Net Premiums Written to Policyholders' Surplus (Page 9, Part 2B, Col. 4, Line 32, divided by Page 3, Line 27, Col. 1 x 100.0)	82.2	80.6	79.9	82.4	83.0
One Year Loss Development (000 omitted)					
62. Development in Estimated Losses and Loss Expenses Incurred Prior to Current Year (Schedule P, Part 2 - Summary, Line 12, Col. 11)	33,356	(9,189)	1,940	(3,121)	(37,531)
63. Percent of Development of Losses and Loss Expenses Incurred to Policyholders' Surplus of Prior Year End (Line 62 above divided by Page 4, Line 17, Col. 1 x 100.0)	3.9	(1.2)	0.3	(0.5)	(7.3)
Two Year Loss Development (000 omitted)					
64. Development in Estimated Losses and Loss Expenses Incurred 2 years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(708)	(41,677)	(15,368)	(27,099)	(52,266)
65. Percent of Development of Losses and Loss Expenses Incurred to Reported Policyholders' Surplus of Second Prior Year End (Line 64 above divided by Page 4, Line 17, Col. 2 x 100.0)	(0.1)	(5.9)	2.6	(5.3)	(12.6)

NONE	Schedule A - Part 1
NONE	Schedule A - Part 2
NONE	Schedule A - Part 3 and Schedule A - Verification
NONE	Schedule B - Part 1
NONE	Schedule B - Part 2 and Schedule B Verification

SCHEDULE BA-PART 1

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

1 Number of Units and Description	Location		4 Name of Vendor	5 Year Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book Value Less Encumbrances	9 Increase (Decrease) by Adjustment in Book Value During Year	10 Statement Value
	2 City	3 State							
Nationwide Mutual Insurance Company		Ohio	Direct	1994	885,230		951,918		951,918
New York Life Surplus Notes		New York	Direct	1995	2,861,880		2,942,108		2,942,108
1199999 SUBTOTAL - SURPLUS DEBENTURES - JOINT VENTURE/PARTNERSHIP INTERESTS					3,747,110		3,894,026		3,894,026
Advanced Technology Ventures VI LP		Delaware	Direct	Various	292,500		292,500		280,305
Amphion European Equity LP		United Kingdom	Direct	Various	517,008		517,008		521,523
Argentina Private Equity Fund II LP		Cayman Islands	Direct	Various	685,668		685,668		652,238
Asia/Pacific Growth Fund II LP		Cayman Islands	Direct	2000	1,305,207		1,305,207		1,542,181
Asia/Pacific Growth Fund III LP		Cayman Islands	Direct	Various	381,862		381,862		360,424
Asia/Pacific Sp Sit Fund LP		Cayman Islands	Direct	Various	453,600		453,600		391,185
Associated Venture Inv II LP		Cayman Islands	Direct	Various	304,796		304,796		12,612
Austin Ventures LP		Delaware	Direct	Various	137,800		137,800		6,804
2 Austin Ventures III LP		Delaware	Direct	Various	179,048		179,048		326,379
8 Austin Ventures IV LP		Delaware	Direct	Various	646,172		646,172		2,751,485
Austin Ventures VI LP		Delaware	Direct	Various	856,572		856,572		1,546,181
Austin Ventures VII LP		Delaware	Direct	Various	644,848		644,848		781,768
Axiom Venture Partners LP		Delaware	Direct	Various	3,683,750		3,683,750		6,073,591
Axiom Venture Partners II LP		Delaware	Direct	Various	3,190,671		3,190,671		5,237,870
Axiom Venture Partners III LP		Delaware	Direct	2000	444,200		444,200		427,899
Banc Fund IV LP		Illinois	Direct	Various	499,991		499,991		463,123
Banc Fund V LP		Illinois	Direct	Various	599,999		599,999		534,566
Battery Ventures III LP		Delaware	Direct	Various	409,275		409,275		1,001,937
Battery Ventures IV LP		Delaware	Direct	Various	315,414		315,414		2,510,796
Battery Ventures V LP		Delaware	Direct	Various	949,868		949,868		1,733,096
Battery Ventures VI LP		Delaware	Direct	2000	591,250		591,250		572,501
BC European Capital VII LP		United Kingdom	Direct	2000	409,245		409,245		409,245
Boston Ventures III LP		Massachusetts	Direct	Various	29,399		29,399		1,942
Boston Ventures IV LP		Massachusetts	Direct	Various	345,067		345,067		176,341
Boston Ventures V LP		Massachusetts	Direct	Various	773,650		773,650		1,085,119
Boston Ventures VI LP		Massachusetts	Direct	2000	225,000		225,000		217,555
Carlyle Partners III LP		Delaware	Direct	2000	703,202		703,202		584,701
Cent. Bus. Dev. Fund LP		Colorado	Direct	Various	74,381		74,381		
Charter Growth Capital II LP		Delaware	Direct	2000	546,250		546,250		528,678
Collier International Partners III LP		Cayman Islands	Direct	Various	751,079		751,079		1,148,423
Copley Partners I LP		Delaware	Direct	Various	571,085		571,085		57,522
Copley Partners II LP		Delaware	Direct	Various	881,617		881,617		280,707
Cornerstone Equity Investors IV LP		Delaware	Direct	Various	620,186		620,186		709,112
Davis Venture Partners LP		Delaware	Direct	Various	146,620		146,620		39,031
Doughty Hanson & Co. II LP		United Kingdom	Direct	Various	334,274		334,274		118,264

SCHEDULE BA-PART 1

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

1 Number of Units and Description	Location		4 Name of Vendor	5 Year Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book Value Less Encumbrances	9 Increase (Decrease) by Adjustment in Book Value During Year	10 Statement Value
	2 City	3 State							
Doughty Hanson & Co. III LP		United Kingdom	Direct	Various	551,849		551,849		490,512
Eastech III LP		Massachusetts	Direct	Various	272,005		272,005		83,334
Edison Venture Fund II LP		Delaware	Direct	Various	240,618		240,618		151,187
EL Dorado Ventures III LP		California	Direct	Various	382,692		382,692		949,686
EL Dorado Ventures VI LP		California	Direct	2000	55,000		55,000		55,000
Exxel Capital Partners V LP		Cayman Islands	Direct	Various	2,064,477		2,064,477		2,016,957
Exxel Capital Partners 5.4 LP		Cayman Islands	Direct	Various	404,403		404,403		400,836
FCV Capital Partners V LP		United Kingdom	Direct	Various	423,742		423,742		304,637
Fondinvest II SA LP		A Societe Anonyme de France	Direct	Various	1,305,426		1,305,426		1,698,902
Fondinvest IV SA LP		A Societe Anonyme de France	Direct	Various	1,662,115		1,662,115		2,115,304
Frontenac VI LP		Illinois	Direct	Various	428,100		428,100		1,008,490
Gateway Venture Partners III LP		Delaware	Direct	Various	358,887		358,887		169,224
2 Geocapital IV LP		Delaware	Direct	Various	564,706		564,706		528,028
8 Geocapital V LP		Delaware	Direct	Various	1,200,000		1,200,000		1,564,030
1 Great Hill Equity Partners LP		Delaware	Direct	Various	1,102,000		1,102,000		2,093,431
Harbour Group Inv II LP		Delaware	Direct	Various	79,885		79,885		2,150
Harbourvest Int Private Equity Part LP		Delaware	Direct	Various	199,733		199,733		264,111
Harvest Partners III LP		Delaware	Direct	Various	744,588		744,588		789,064
Infrastructure Fund LP		Delaware	Direct	2000	132,000		132,000		132,000
Inter-Asia Capital Trust III LP		Virgin Islands	Direct	Various	263,407		263,407		271,234
Interwest Partners V LP		California	Direct	Various	392,919		392,919		278,316
Interwest VI LP		California	Direct	Various	274,455		274,455		633,071
Interwest VII LP		California	Direct	Various	1,173,000		1,173,000		1,757,684
Interwest VIII LP		California	Direct	2000	210,000		210,000		202,710
Italian Private Equity Fund LP		New Jersey	Direct	2000	32,735		32,735		
Italian Private Equity Fund III LP		New Jersey	Direct	2000	379,732		379,732		395,250
Marquette Venture Partners II LP		Delaware	Direct	Various	572,198		572,198		290,493
Massachusetts Property and Casualty LP		Massachusetts	Direct	Various	2,590,240		2,590,240		
Matrix Partners III LP		Delaware	Direct	Various	62,940		62,940		48,544
Menlo Ventures VI LP		Delaware	Direct	Various	425,692		425,692		453,998
Menlo Ventures VII LP		Delaware	Direct	Various	322,841		322,841		1,004,319
Menlo Ventures VIII LP		Delaware	Direct	Various	522,500		522,500		594,628
Mezzanine Lending Assoc II LP		Delaware	Direct	Various	48,711		48,711		43,092
Midwest Bank Fund LP		Illinois	Direct	Various	5,738		5,738		1
Midwest Bank Fund II LP		Illinois	Direct	Various	17,136		17,136		1
MSDW Partners IV LP		Delaware	Direct	Various	666,878		666,878		675,768
Narragansett Capital -A LP		Delaware	Direct	Various	143,003		143,003		32,021
Nazem & Co III LP		Delaware	Direct	Various	263,081		263,081		
Nazem & Co IV LP		Delaware	Direct	Various	487,179		487,179		389,460
Nestor Limited LP		Delaware	Direct	Various	386,569		386,569		

SCHEDULE BA-PART 1

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

1 Number of Units and Description	Location		4 Name of Vendor	5 Year Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book Value Less Encumbrances	9 Increase (Decrease) by Adjustment in Book Value During Year	10 Statement Value
	2 City	3 State							
Nordic Capital Fund III LP		Channel Islands	Direct	Various	532,286		532,286		430,558
Nordic Capital Fund IV LP		Channel Islands	Direct	2000	40,452		40,452		38,602
Pacven Walden Ventures III LP		Cayman Islands	Direct	Various	636,465		636,465		1,153,728
Pacven Walden Ventures IV LP		Cayman Islands	Direct	Various	1,510,537		1,510,537		2,030,354
Palmer Organization III LP		Delaware	Direct	Various	106,151		106,151		8,680
Prince Venture Partners III LP		Illinois	Direct	Various	365,852		365,852		68,955
Prince Venture Partners IV LP		Illinois	Direct	Various	350,000		350,000		508,001
South America Private Equity LP		Delaware	Direct	Various	904,776		904,776		
Summit Accelerator Fund LP		Delaware	Direct	Various	225,000		225,000		233,873
Summit Subordinated Debt Fd LP		Delaware	Direct	Various	45,950		45,950		53,866
Summit Subordinated Debt Fd II LP		Delaware	Direct	Various	192,070		192,070		233,414
Summit Ventures LP		Delaware	Direct	Various	194,090		194,090		325
2 Summit Ventures III LP		Delaware	Direct	Various	364,218		364,218		125,569
8 Summit Ventures IV LP		Delaware	Direct	Various	867,650		867,650		737,140
Summit Ventures V LP		Delaware	Direct	Various	1,921,383		1,921,383		2,094,250
2 TA Advent IX LP		Delaware	Direct	2000	117,000		117,000		117,000
TA Subordinated Debt Fd LP		Delaware	Direct	2000	81,000		81,000		81,055
Thomas H. Lee Equity Fund III LP		Delaware	Direct	Various	822,214		822,214		1,912,397
Thomas H. Lee Equity Fund IV LP		Delaware	Direct	Various	2,209,383		2,209,383		3,386,158
Thomas H. Lee Equity Fund V LP		Delaware	Direct	2000	57,067		57,067		57,067
Trident Capital IV LP		Delaware	Direct	Various	220,754		220,754		290,445
Trident Capital V LP		Delaware	Direct	2000	230,000		230,000		230,000
Trinity Ventures VI LP		California	Direct	Various	301,646		301,646		642,228
Trinity Ventures VII LP		California	Direct	Various	502,545		502,545		506,541
Trinity Ventures VIII LP		California	Direct	2000	110,000		110,000		110,000
US Venture Partners V LP		Delaware	Direct	Various	283,199		283,199		1,066,889
US Venture Partners VI LP		Delaware	Direct	Various	516,268		516,268		1,861,764
US Venture Partners VII LP		Delaware	Direct	Various	408,500		408,500		474,056
Vantage Point Venture Partners LP		Delaware	Direct	2000	94,400		94,400		83,462
VCFA Venture Partner III LP		Delaware	Direct	Various	130,919		130,919		196,547
Venture Investment Associates LP		Delaware	Direct	Various	626,944		626,944		562,354
1499999	SUBTOTAL - ANY OTHER CLASS OF ADMITTED ASSETS - JOINT VENTURE/PARTNERSHIP INTERESTS				59,882,453		59,882,453		74,267,855
9999999	TOTAL				63,629,563		63,776,479		78,161,881

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Year

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Year Acquired	6 Book Value Less Encumbrances, Prior Year	7 Increase (Decrease) by Adjustment in Book Value During Year	8 Book Value Less Encumbrances at Disposition	9 Consideration Received	10 Profit (Loss) on Sale
	2 City	3 State							
Asia/Pacific Grwth Fd II LP		Cayman Islands	Direct	2000			134,578	310,281	175,703
Associated Venture Inv II LP		Cayman Islands	Direct	Various	1		1	169	168
Austin Ventures IV LP		Delaware	Various	Various	59,798		59,798	209,002	149,204
Austin Ventures VI LP		Delaware	Various	Various	46,424		333,180	433,323	100,142
Axiom Venture Partners LP		Delaware	Various	Various	442,951		46,424	115,772	69,348
Axiom Venture Partners II LP		Delaware	Various	Various	333,180		442,951	785,688	342,737
Banc Fund IV LP		Illinois	Direct	Various	2		2	30,028	30,026
Banc Fund V LP		Illinois	Direct	Various	1		1	10,667	10,666
Battery Ventures IV LP		Delaware	Various	Various	133,490		133,490	652,507	519,017
Battery Ventures V LP		Delaware	Direct	Various	40,132		40,132	40,132	
Boston Ventures III LP		Massachusetts	Direct	Various	2,962		2,962	4,904	1,942
Boston Ventures V LP		Massachusetts	Direct	Various	76,395		76,395	165,731	89,336
Carlyle Partners III LP		Delaware	Direct	2000			42,563	42,563	
Coller Int'l Partners LP		Cayman Islands	Direct	Various	296,692		296,692	296,692	
Copley Partners 1 LP		Delaware	Direct	Various	14,548		14,548	50,000	35,452
Davis Venture Partners LP		Delaware	Direct	Various	13,335		13,335	13,335	
Doughty Hanson & Co II LP		United Kingdom	Direct	Various	119,584		119,584	225,264	105,680
Doughty Hanson & Co III LP		United Kingdom	Direct	Various	1		1	46,998	46,997
Eastech III LP		Massachusetts	Direct	Various	27,972		27,972	55,870	27,898
Edison Venture Fund II LP		Delaware	Direct	Various	37,832		37,832	180,931	143,099
EL Dorado Ventures III LP		California	Various	Various	18,714		18,714	583,882	565,168
Exxel Capital Partners V LP		Cayman Islands	Direct	Various	104,014		104,014	104,014	
Fondinvest II SA LP		A Societe Anonyme de France	Direct	Various	210,670		210,670	738,625	527,955
Fondinvest IV SA LP		A Societe Anonyme de France	Direct	Various	100,978		100,978	387,183	286,205
Frontenac VI LP		Illinois	Direct	Various	2,880		2,880	2,880	
Gateway Venture Part III LP		Delaware	Various	Various	10,875		10,875	45,089	34,215
Geocapital IV LP		Delaware	Various	Various	16,247		16,247	259,880	243,633
Harbour Group Inv. II LP		Delaware	Direct	Various	1		1	3,161	3,160
Harbourvest Int Eqty Part LP		Delaware	Direct	Various	66,267		66,267	146,438	80,171
Inter-Asia Cap Trust III LP		Virgin Islands	Direct	Various	209,214		209,214	705,575	496,361
Interwest Partners V LP		California	Direct	Various	27,638		27,638	27,638	
Interwest Partners VI LP		California	Various	Various	17,917		17,917	24,224	6,307
Marquette Venture Part II LP		Delaware	Direct	Various	6,647		6,647	44,550	37,903
Matrix Partners III LP		Delaware	Direct	Various	144,000		144,000	144,000	
Menlo Ventures VI LP		Delaware	Various	Various	56,198		56,198	163,351	107,153
Menlo Ventures VII LP		Delaware	Various	Various	88,720		88,720	299,163	210,443
Mezzanine Lndg Assoc II LP		Delaware	Direct	Various	10,855		10,855	30,605	19,750
Narragansett Capital -A LP		Delaware	Direct	Various	26,192		26,192	74,312	48,120
Nazem & Co III LP		Delaware	Direct	Various	1		1	243	242
Nestor Limited LP		Delaware	Direct	Various	1		1	132,759	132,758
Nordic Capital Fund III LP		Channel Islands	Direct	Various	1		1	83,381	83,380
Pacven Walden Vent III LP		Cayman Islands	Direct	Various	30,316		30,316	79,010	48,694

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Year

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Year Acquired	6 Book Value Less Encumbrances, Prior Year	7 Increase (Decrease) by Adjustment in Book Value During Year	8 Book Value Less Encumbrances at Disposition	9 Consideration Received	10 Profit (Loss) on Sale
	2 City	3 State							
Pacven Walden Vent IV LP		Cayman Islands	Direct	Various	22,233		22,233	22,233	
Prince Venture Part III LP		Illinois	Direct	Various	5,968		40,573	266,640	226,067
Summit Subord Dbt Fd LP		Delaware	Various	Various	3,423		5,968	5,968	
Summit Subord Dbt Fd II LP		Delaware	Various	Various	40,573		3,423	87,596	84,173
Summit Ventures III LP		Delaware	Direct	Various	38,099		38,099	38,099	
Summit Ventures IV LP		Delaware	Various	Various	97,418		97,418	347,915	250,496
Summit Ventures V LP		Delaware	Various	Various	15,793		15,793	276,842	261,049
Thomas H Lee Eqty Fd III LP		Delaware	Direct	Various	10,440		10,440	12,184	1,744
Thomas H Lee Eqty Fd IV LP		Delaware	Direct	Various	8,401		8,401	10,266	1,865
Trident Capital IV LP		Delaware	Direct	Various	4,246		4,246	4,246	
Trinity Ventures VI LP		California	Various	Various	5,854		5,854	70,853	64,999
Trinity Ventures VII LP		California	Direct	Various	955		955	955	
US Venture Partners V LP		Delaware	Direct	Various	16,801		16,801	16,801	
US Venture Partners VI LP		Delaware	Direct	Various	2,232		2,232	2,232	
VCFA Venture Partner III LP		Delaware	Direct	Various	149,001		149,001	379,051	230,050
Venture Invest Assoc LP		Delaware	Various	Various	11,190		11,190	110,316	99,127
1499999	SUBTOTAL - ANY OTHER CLASS OF ADMITTED ASSETS - JOINT VENTURE OR PARTNERSHIP INTERESTS				3,226,273		3,403,414	9,402,017	5,998,603
9999999	TOTALS				3,226,273		3,403,414	9,402,017	5,998,603

SCHEDULE BA - VERIFICATION BETWEEN YEARS

1. Book value of Long-term Invested Assets owned, December 31 of prior year	49,513,036	7. Amounts paid on account or in full during year	9,402,017
2. Cost of acquisitions during year:		8. Amortization of premium	0
2.1 Actual cost at time of acquisition	17,636,705	9. Decrease in book value or by adjustment	0
2.2 Additional investment made after acquisition	0	10. Loss on sale	0
3. Accrual of discount	30,152	11. Book value of Long-term Invested Assets at end of current period	63,776,479
4. Increase by adjustment	0		
5. Profit on sale	5,998,603		
6. Total (Lines 1 through 5)	73,178,496		

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book Value	2 Market Value (a)	3 Actual Cost	4 Par Value of Bonds	5 Statement Value
BONDS						
Governments (Including all obligations guaranteed by governments)	1. United States	389,684,176	393,425,997	389,141,299	391,419,718	389,684,176
	2. Canada	25,058,060	16,421,234	25,249,981	39,023,356	25,058,060
	3. Other Countries					
	4. Totals	414,742,236	409,847,231	414,391,280	430,443,074	414,742,236
States, Territories and Possessions (Direct and guaranteed)	5. United States	35,604,337	36,921,752	35,368,229	36,500,000	35,604,337
	6. Canada	696,265	494,630	666,690	1,000,000	696,265
	7. Other Countries					
	8. Totals	36,300,602	37,416,382	36,034,919	37,500,000	36,300,602
Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	9. United States	53,588,667	55,521,862	53,352,113	54,155,000	53,588,667
	10. Canada					
	11. Other Countries					
	12. Totals	53,588,667	55,521,862	53,352,113	54,155,000	53,588,667
Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	13. United States	322,910,394	335,748,343	321,673,424	327,466,951	322,910,394
	14. Canada					
	15. Other Countries					
	16. Totals	322,910,394	335,748,343	321,673,424	327,466,951	322,910,394
Public Utilities (unaffiliated)	17. United States	21,317,559	21,129,101	21,254,690	21,500,000	21,317,559
	18. Canada					
	19. Other Countries					
	20. Totals	21,317,559	21,129,101	21,254,690	21,500,000	21,317,559
Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated)	21. United States	952,947,659	943,835,977	951,615,094	967,562,449	942,599,273
	22. Canada	26,961,506	26,066,875	27,062,294	31,118,000	26,561,701
	23. Other Countries	70,629,883	70,189,157	70,355,596	71,560,000	70,440,345
	24. Totals	1,050,539,048	1,040,092,009	1,049,032,984	1,070,240,449	1,039,601,319
Parent, Subsidiaries, and Affiliates	25. Totals	40,000,000	40,000,000	40,000,000	40,000,000	40,000,000
	26. Total Bonds	1,939,398,506	1,939,754,928	1,935,739,410	1,981,305,474	1,928,460,777
PREFERRED STOCKS						
Public Utilities (unaffiliated)	27. United States	700,949	444,729	700,949	X X X	444,729
	28. Canada				X X X	
	29. Other Countries				X X X	
	30. Totals	700,949	444,729	700,949	X X X	444,729
Banks, Trust and Insurance Companies (unaffiliated)	31. United States	7,867,636	7,861,086	7,867,636	X X X	7,778,886
	32. Canada				X X X	
	33. Other Countries				X X X	
	34. Totals	7,867,636	7,861,086	7,867,636	X X X	7,778,886
Industrial and Miscellaneous (unaffiliated)	35. United States	5,000,000	5,012,850	5,000,000	X X X	5,000,000
	36. Canada				X X X	
	37. Other Countries				X X X	
	38. Totals	5,000,000	5,012,850	5,000,000	X X X	5,000,000
Parent, Subsidiaries, and Affiliates	39. Totals				X X X	
	40. Total Preferred Stocks	13,568,585	13,318,665	13,568,585	X X X	13,223,615
COMMON STOCKS						
Public Utilities (unaffiliated)	41. United States	3,327,998	9,406,545	3,327,998		
	42. Canada					
	43. Other Countries					
	44. Totals	3,327,998	9,406,545	3,327,998		
Banks, Trust and Insurance Companies (unaffiliated)	45. United States	3,802,787	28,295,610	3,802,787		
	46. Canada					
	47. Other Countries					
	48. Totals	3,802,787	28,295,610	3,802,787		
Industrial and Miscellaneous (unaffiliated)	49. United States	53,338,146	217,388,176	53,338,146		
	50. Canada	4,207,929	4,568,711	4,207,929		
	51. Other Countries	32,501,611	43,824,682	32,501,611		
	52. Totals	90,047,686	265,781,569	90,047,686		
Parent, Subsidiaries, and Affiliates	53. Totals	9,030,884	50,508,488	9,030,884		
	54. Total Common Stocks	106,209,355	353,992,212	106,209,355		
	55. Total Stocks	119,777,940	367,310,877	119,777,940		
	56. Total Bonds and Stocks	2,059,176,446	2,307,065,805	2,055,517,350		

(a) The aggregate value of bonds which are valued at other than actual market is \$ 888,980,679

SCHEDULE D - VERIFICATION BETWEEN YEARS

1. Book value of bonds and stocks, prior year	<u>1,887,752,807</u>	6. Deduct consideration for bonds and stocks disposed of, Col. 5, Part 4	<u>383,033,075</u>
2. Cost of bonds and stocks acquired, Col. 5, Part 3	<u>522,986,332</u>	7. Decrease by adjustment in book value:	
3. Increase by adjustment in book value:		7.1 Col. 11, Part 1	<u>957,182</u>
3.1 Col. 10, Part 1	<u>2,405,805</u>	7.2 Col. 10, Part 2, Sec. 1	<u>0</u>
3.2 Col. 9, Part 2, Sec. 1	<u>0</u>	7.3 Col. 9, Part 2, Sec. 2	<u>0</u>
3.3 Col. 8, Part 2, Sec. 2	<u>0</u>	7.4 Col. 10, Part 4	<u>60,144</u>
3.4 Col. 9, Part 4	<u>265,095</u>		<u>1,017,326</u>
4. Profit on disposal of bonds and stocks, Col. 11, Part 4	<u>44,117,486</u>	8. Loss on disposal of bonds and stocks, Col. 12, Part 4	<u>12,429,306</u>
5. Total	<u>2,457,527,525</u>	9. Book value of bonds and stocks, current year	<u>2,059,176,445</u>

SCHEDULE D - PART 1A - SECTION 1
Quality and Maturity Distribution of All Bonds Owned December 31, At Statement Values By Major Types of Issues and NAIC Designations

1	2	3	4	5	6	7	8	9	10	11	12
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Class 1	24,690,908	17,332,738	91,512,290	61,792,591	194,355,649	389,684,176	19.178	358,381,740	19.544	389,684,176	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	24,690,908	17,332,738	91,512,290	61,792,591	194,355,649	389,684,176	19.178	358,381,740	19.544	389,684,176	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Class 1	11,908,583	14,868,953	2,250,243			29,027,779	1.429	26,340,882	1.436	29,027,779	
2.2 Class 2								1,969,185	0.107		
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	11,908,583	14,868,953	2,250,243			29,027,779	1.429	28,310,067	1.544	29,027,779	
3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)											
3.1 Class 1	1,299,808	5,994,544	12,321,425	14,820,824	1,864,001	36,300,602	1.787	34,379,988	1.875	36,300,602	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	1,299,808	5,994,544	12,321,425	14,820,824	1,864,001	36,300,602	1.787	34,379,988	1.875	36,300,602	
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Class 1	998,101	6,284,657	26,116,622	19,220,339	968,948	53,588,667	2.637	69,984,788	3.817	53,588,667	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	998,101	6,284,657	26,116,622	19,220,339	968,948	53,588,667	2.637	69,984,788	3.817	53,588,667	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Class 1	1,190,827	51,410,532	104,534,259	103,666,790	46,057,758	306,860,166	15.102	378,061,920	20.617	306,449,357	410,809
5.2 Class 2		13,017,147	3,033,081			16,050,228	0.790	16,356,481	0.892	15,000,228	1,050,000
5.3 Class 3								498,962	0.027		
5.4 Class 4								300,000	0.016		
5.5 Class 5								300,000	0.016		
5.6 Class 6											
5.7 Totals	1,190,827	64,427,679	107,567,340	103,666,790	46,057,758	322,910,394	15.892	395,517,363	21.569	321,449,585	1,460,809

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SCHEDULE D - PART 1A - SECTION 1 (continued)
 Quality and Maturity Distribution of All Bonds Owned December 31, At Statement Values By Major Types of Issues and NAIC Designations

1	2	3	4	5	6	7	8	9	10	11	12
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Class 1		6,979,356	6,989,696			13,969,052	0.687	8,964,004	0.489	13,969,052	
6.2 Class 2			7,348,507			7,348,507	0.362	2,003,432	0.109	7,348,507	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals		6,979,356	14,338,203			21,317,559	1.049	10,967,436	0.598	21,317,559	
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Class 1	87,492,793	152,504,359	193,447,966	33,754,156	253,483,720	720,682,994	35.468	618,093,049	33.707	627,786,294	92,896,700
7.2 Class 2	30,737,254	75,343,473	131,111,626	5,644,424	9,668,276	252,505,053	12.427	162,414,789	8.857	213,615,563	38,889,490
7.3 Class 3		49,087,068	57,189,278			106,276,346	5.230	83,471,296	4.552	100,600,715	5,675,631
7.4 Class 4		19,846,723	36,998,040	2,209,194		59,053,957	2.906	71,604,782	3.905	53,493,957	5,560,000
7.5 Class 5		2,800				2,800		24,925	0.001	2,800	
7.6 Class 6			553,219			553,219	0.027	553,219	0.030	553,219	
7.7 Totals	118,230,047	296,784,423	419,300,129	41,607,774	263,151,996	1,139,074,369	56.059	936,162,060	51.053	996,052,548	143,021,821
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Class 1				40,000,000		40,000,000	1.969				40,000,000
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals				40,000,000		40,000,000	1.969				40,000,000

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SCHEDULE D - PART 1A - SECTION 1 (continued)
Quality and Maturity Distribution of All Bonds Owned December 31, At Statement Values By Major Types of Issues and NAIC Designations

1	2	3	4	5	6	7	8	9	10	11	12
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	127,581,020	255,375,139	437,172,501	273,254,700	496,730,076	1,590,113,436	78.257	X X X	X X X	1,456,805,927	133,307,509
10.2 Class 2	30,737,254	88,360,620	141,493,214	5,644,424	9,668,276	275,903,788	13.579	X X X	X X X	235,964,298	39,939,490
10.3 Class 3		49,087,068	57,189,278			106,276,346	5.230	X X X	X X X	100,600,715	5,675,631
10.4 Class 4		19,846,723	36,998,040		2,209,194	59,053,957	2.906	X X X	X X X	53,493,957	5,560,000
10.5 Class 5		2,800				(c) 2,800		X X X	X X X	2,800	
10.6 Class 6			553,219			(c) 553,219	0.027	X X X	X X X	553,219	
10.7 Totals	158,318,274	412,672,350	673,406,252	281,108,318	506,398,352	(b) 2,031,903,546	100.000	X X X	X X X	1,847,420,916	184,482,630
10.8 Line 10.7 as a % of Col. 7	7.792	20.310	33.142	13.835	24.922	100.000	X X X	X X X	X X X	90.921	9.079
11. Total Bonds Prior Year											
11.1 Class 1	135,179,023	231,533,293	448,177,779	309,813,127	369,503,149	X X X	X X X	1,494,206,371	81.486	1,444,341,694	49,864,679
11.2 Class 2		75,945,995	96,844,628	3,690,188	6,263,076	X X X	X X X	182,743,887	9.966	136,989,014	45,754,873
11.3 Class 3	10,973,151	25,398,546	45,032,588	2,565,973		X X X	X X X	83,970,258	4.579	72,636,862	11,333,396
11.4 Class 4	1,998,897	27,140,603	42,765,282			X X X	X X X	71,904,782	3.921	59,056,581	12,848,201
11.5 Class 5	22,160	2,765	300,000			X X X	X X X	(c) 324,925	0.018	302,765	22,160
11.6 Class 6			553,219			X X X	X X X	(c) 553,219	0.030		553,219
11.7 Totals	148,173,231	360,021,202	633,673,496	316,069,288	375,766,225	X X X	X X X	(b) 1,833,703,442	100.000	1,713,326,916	120,376,528
11.8 Line 11.7 as a % of Col. 9	8.081	19.634	34.557	17.237	20.492	X X X	X X X	100.000	X X X	93.435	6.565
12. Total Publicly Traded Bonds											
12.1 Class 1	102,749,196	235,988,020	421,321,040	226,504,497	470,243,174	1,456,805,927	71.697	1,444,341,694	78.766	1,456,805,927	X X X
12.2 Class 2	26,645,360	81,394,701	112,611,537	5,644,424	9,668,276	235,964,298	11.613	136,989,014	7.471	235,964,298	X X X
12.3 Class 3		46,840,938	53,759,777			100,600,715	4.951	72,636,862	3.961	100,600,715	X X X
12.4 Class 4		19,846,723	31,438,040	2,209,194		53,493,957	2.633	59,056,581	3.221	53,493,957	X X X
12.5 Class 5		2,800				2,800		302,765	0.017	2,800	X X X
12.6 Class 6			553,219			553,219	0.027			553,219	X X X
12.7 Totals	129,394,556	384,073,182	619,683,613	234,358,115	479,911,450	1,847,420,916	90.921	1,713,326,916	93.435	1,847,420,916	X X X
12.8 Line 12.7 as a % of Col. 7	7.004	20.790	33.543	12.686	25.977	100.000	X X X	X X X	X X X	100.000	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.368	18.902	30.498	11.534	23.619	90.921	X X X	X X X	X X X	90.921	X X X
13. Total Privately Placed Bonds											
13.1 Class 1	24,831,824	19,387,119	15,851,461	46,750,203	26,486,902	133,307,509	6.561	49,864,679	2.719	X X X	133,307,509
13.2 Class 2	4,091,894	6,965,919	28,881,677			39,939,490	1.966	45,754,873	2.495	X X X	39,939,490
13.3 Class 3		2,246,130	3,429,501			5,675,631	0.279	11,333,396	0.618	X X X	5,675,631
13.4 Class 4			5,560,000			5,560,000	0.274	12,848,201	0.701	X X X	5,560,000
13.5 Class 5								22,160	0.001	X X X	
13.6 Class 6								553,219	0.030	X X X	
13.7 Totals	28,923,718	28,599,168	53,722,639	46,750,203	26,486,902	184,482,630	9.079	120,376,528	6.565	X X X	184,482,630
13.8 Line 13.7 as a % of Col. 7	15.678	15.502	29.121	25.341	14.357	100.000	X X X	X X X	X X X	X X X	100.000
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.423	1.408	2.644	2.301	1.304	9.079	X X X	X X X	X X X	X X X	9.079

(a) Includes \$ 144,482,630 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 496,975,620 current year, \$ 77,679,614 prior year of bonds with Z designations and \$ 0 current year, \$ 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ 0 current year, \$ 22,160 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" 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.

SCHEDULE D - PART 1A - SECTION 2
Maturity Distribution of All Bonds Owned December 31, At Statement Values By Major Type and Subtype of Issues

1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Issuer Obligations	24,597,204	15,616,385	59,822,786	44,605,815		144,642,190	7.119	161,651,826	8.816	144,642,190	
1.2 Single Class Mortgage-Backed/Asset-Backed Bonds	93,704	1,716,353	31,689,504	17,186,776	194,355,649	245,041,986	12.060	196,729,914	10.729	245,041,986	
1.7 Totals	24,690,908	17,332,738	91,512,290	61,792,591	194,355,649	389,684,176	19.178	358,381,740	19.544	389,684,176	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Issuer Obligations	11,908,583	14,673,624	2,250,243			28,832,450	1.419	28,054,012	1.530	28,832,450	
2.2 Single Class Mortgage-Backed/Asset-Backed Bonds		195,329				195,329	0.010	256,055	0.014	195,329	
Multi-Class Residential Mortgage-backed Securities:											
2.3 Defined											
2.4 Other											
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
2.5 Defined											
2.6 Other											
2.7 Totals	11,908,583	14,868,953	2,250,243			29,027,779	1.429	28,310,067	1.544	29,027,779	
3. States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 3)											
3.1 Issuer Obligations	1,299,808	5,994,544	12,321,425	14,820,824	1,864,001	36,300,602	1.787	34,379,988	1.875	36,300,602	
3.2 Single Class Mortgage-Backed/Asset-Backed Bonds											
Multi-Class Residential Mortgage-backed Securities:											
3.3 Defined											
3.4 Other											
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
3.5 Defined											
3.6 Other											
3.7 Totals	1,299,808	5,994,544	12,321,425	14,820,824	1,864,001	36,300,602	1.787	34,379,988	1.875	36,300,602	
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Issuer Obligations	998,101	6,284,657	26,116,622	19,220,339	968,948	53,588,667	2.637	69,984,788	3.817	53,588,667	
4.2 Single Class Mortgage-Backed/Asset-Backed Bonds											
Multi-Class Residential Mortgage-backed Securities:											
4.3 Defined											
4.4 Other											
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
4.5 Defined											
4.6 Other											
4.7 Totals	998,101	6,284,657	26,116,622	19,220,339	968,948	53,588,667	2.637	69,984,788	3.817	53,588,667	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Issuer Obligations	976,079	63,633,890	79,731,719	81,272,656	12,187,637	237,801,981	11.703	308,330,458	16.815	236,751,981	1,050,000
5.2 Single Class Mortgage-Backed/Asset-Backed Bonds	214,748	8,133	15,113,192	3,223,686	24,116,099	42,675,858	2.100	26,027,914	1.419	42,265,049	410,805
Multi-Class Residential Mortgage-backed Securities:											
5.3 Defined		785,656	12,722,429	19,170,448	9,754,022	42,432,555	2.088	61,158,991	3.335	42,432,555	
5.4 Other											
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
5.5 Defined											
5.6 Other											
5.7 Totals	1,190,827	64,427,679	107,567,340	103,666,790	46,057,758	322,910,394	15.892	395,517,363	21.569	321,449,585	1,460,809

SCHEDULE D - PART 1A - SECTION 2 (continued)
Maturity Distribution of All Bonds Owned December 31, At Statement Values By Major Type and Subtype of Issues

1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Issuer Obligations		6,979,356	14,338,203			21,317,559	1.049	10,967,436	0.598	21,317,559	
6.2 Single Class Mortgage-Backed/Asset-Backed Bonds											
Multi-Class Residential Mortgage-backed Securities:											
6.3 Defined											
6.4 Other											
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
6.5 Defined											
6.6 Other											
6.7 Totals		6,979,356	14,338,203			21,317,559	1.049	10,967,436	0.598	21,317,559	
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	118,230,047	288,255,188	374,407,258	27,211,207	64,643,157	872,746,857	42.952	717,716,854	39.140	752,441,848	120,305,000
7.2 Single Class Mortgage-Backed/Asset-Backed Bonds		470,589	5,035,742		31,382,116	36,888,447	1.815	18,783,651	1.024	36,417,858	470,589
Multi-Class Residential Mortgage-backed Securities:											
7.3 Defined		720,249	18,352,899	7,697,413	142,712,950	169,483,511	8.341	136,583,232	7.448	169,483,511	
7.4 Other				4,498,396	7,749,074	12,247,470	0.603	15,649,463	0.853	12,247,470	
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
7.5 Defined								5,001,210	0.273		
7.6 Other		7,338,397	21,504,230	2,200,758	16,664,699	47,708,084	2.348	42,427,650	2.314	25,461,861	22,246,223
7.7 Totals	118,230,047	296,784,423	419,300,129	41,607,774	263,151,996	1,139,074,369	56.059	936,162,060	51.053	996,052,548	143,021,821
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Issuer Obligations				40,000,000		40,000,000	1.969				40,000,000
9.2 Single Class Mortgage-Backed/Asset-Backed Bonds											
Multi-Class Residential Mortgage-backed Securities:											
9.3 Defined											
9.4 Other											
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
9.5 Defined											
9.6 Other											
9.7 Totals				40,000,000		40,000,000	1.969				40,000,000

SCHEDULE D - PART 1A - SECTION 2 (continued)
Maturity Distribution of All Bonds Owned December 31, At Statement Values By Major Type and Subtype of Issues

1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	158,009,822	401,437,644	568,988,256	227,130,841	79,663,743	1,435,230,306	70.635	X X X	X X X	1,273,875,297	161,355,009
10.2 Single Class Mortgage-Backed/Asset-Backed Bonds	308,452	2,390,404	51,838,438	20,410,462	249,853,864	324,801,620	15.985	X X X	X X X	323,920,222	881,398
Multi-Class Residential Mortgage-backed Securities:											
10.3 Defined		1,505,905	31,075,328	26,867,861	152,466,972	211,916,066	10.429	X X X	X X X	211,916,066	
10.4 Other				4,498,396	7,749,074	12,247,470	0.603	X X X	X X X	12,247,470	
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
10.5 Defined								X X X	X X X		
10.6 Other		7,338,397	21,504,230	2,200,758	16,664,699	47,708,084	2.348	X X X	X X X	25,461,861	22,246,223
10.7 Totals	158,318,274	412,672,350	673,406,252	281,108,318	506,398,352	2,031,903,546	100.000	X X X	X X X	1,847,420,916	184,482,630
10.8 Line 10.7 as a % of Col. 7	7.792	20.310	33.142	13.835	24.922	100.000	X X X	X X X	X X X	90.921	9.079
11. Total Bonds Prior Year											
11.1 Issuer Obligations	144,474,931	347,463,469	532,813,638	248,290,051	58,043,273	X X X	X X X	1,331,085,362	72.590	1,232,415,688	98,669,674
11.2 Single Class Mortgage-Backed/Asset-Backed Bonds	3,698,300	3,806,909	57,892,319	26,834,633	149,565,373	X X X	X X X	241,797,534	13.186	240,635,550	1,161,984
Multi-Class Residential Mortgage-backed Securities:											
11.3 Defined		2,606,704	22,834,610	37,435,030	134,865,879	X X X	X X X	197,742,223	10.784	197,409,972	332,251
11.4 Other			520,125	3,509,574	11,619,764	X X X	X X X	15,649,463	0.853	12,039,390	3,610,073
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
11.5 Defined					5,001,210	X X X	X X X	5,001,210	0.273	5,001,210	
11.6 Other		6,144,120	19,612,804		16,670,726	X X X	X X X	42,427,650	2.314	25,825,105	16,602,545
11.7 Totals	148,173,231	360,021,202	633,673,496	316,069,288	375,766,225	X X X	X X X	1,833,703,442	100.000	1,713,326,915	120,376,527
11.8 Line 11.7 as a % of Col. 9	8.081	19.634	34.557	17.237	20.492	X X X	X X X	100.000	X X X	93.435	6.565
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	129,086,104	378,304,954	526,675,446	182,581,396	57,227,397	1,273,875,297	62.694	1,232,415,688	67.209	1,273,875,297	X X X
12.2 Single Class Mortgage-Backed/Asset-Backed Bonds	308,452	1,919,815	51,427,629	20,410,462	249,853,864	323,920,222	15.942	240,635,550	13.123	323,920,222	X X X
Multi-Class Residential Mortgage-backed Securities:											
12.3 Defined		1,505,905	31,075,328	26,867,861	152,466,972	211,916,066	10.429	197,409,972	10.766	211,916,066	X X X
12.4 Other				4,498,396	7,749,074	12,247,470	0.603	12,039,390	0.657	12,247,470	X X X
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
12.5 Defined								5,001,210	0.273		X X X
12.6 Other		2,342,508	10,505,210		12,614,143	25,461,861	1.253	25,825,105	1.408	25,461,861	X X X
12.7 Totals	129,394,556	384,073,182	619,683,613	234,358,115	479,911,450	1,847,420,916	90.921	1,713,326,915	93.435	1,847,420,916	X X X
12.8 Line 12.7 as a % of Col. 7	7.004	20.790	33.543	12.686	25.977	100.000	X X X	X X X	X X X	100.000	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.368	18.902	30.498	11.534	23.619	90.921	X X X	X X X	X X X	90.921	X X X
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	28,923,718	23,132,690	42,312,810	44,549,445	22,436,346	161,355,009	7.941	98,669,674	5.381	X X X	161,355,009
13.2 Single Class Mortgage-Backed/Asset-Backed Bonds		470,589	410,809			881,398	0.043	1,161,984	0.063	X X X	881,398
Multi-Class Residential Mortgage-backed Securities:											
13.3 Defined								332,251	0.018	X X X	
13.4 Other								3,610,073	0.197	X X X	
Multi-Class Commercial Mortgage-backed/Asset-backed Securities:											
13.5 Defined										X X X	
13.6 Other		4,995,889	10,999,020	2,200,758	4,050,556	22,246,223	1.095	16,602,545	0.905	X X X	22,246,223
13.7 Totals	28,923,718	28,599,168	53,722,639	46,750,203	26,486,902	184,482,630	9.079	120,376,527	6.565	X X X	184,482,630
13.8 Line 13.7 as a % of Col. 7	15.678	15.502	29.121	25.341	14.357	100.000	X X X	X X X	X X X	X X X	100.000
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.423	1.408	2.644	2.301	1.304	9.079	X X X	X X X	X X X	X X X	9.079

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
83162CEH2	U S SBA (GOVT GUAR)	7.450	JD	2012	12		1,779,724	1,779,724	103.00	1,833,115	1,779,724	11,049	125,835			1	1992	7.449	1,779,724		
83162CFK4	U S SBA (GOVT GUAR)	8.000	JJ	2014	07		627,295	627,295	105.00	658,659	627,295	25,092	49,689			1	1994	8.000	627,295		
83162CFL2	U S SBA (GOVT GUAR)	7.950	FA	2014	08		1,783,733	1,783,733	105.00	1,872,920	1,783,733	59,086	139,699			1	1994	7.950	1,783,733		
83162CFN8	U S SBA (GOVT GUAR)	8.300	AO	2014	10		1,804,696	1,804,696	106.00	1,912,978	1,804,696	37,447	144,606			1	1994	8.300	1,804,696		
83162CFW8	U S SBA (GOVT GUAR)	8.100	MS	2015	03		3,388,821	3,388,821	105.00	3,558,262	3,388,821	91,498	270,709			1	1995	8.099	3,388,821		
83162CFX6	U S SBA (GOVT GUAR)	7.750	AO	2015	04		5,439,343	5,450,434	104.00	5,668,452	5,437,019	105,602	405,419	1,155		1	1995	7.777	5,439,343		
83162CGC1	U S SBA (GOVT GUAR)	6.900	JJ	2015	07		4,097,686	4,173,696	101.00	4,215,433	4,083,676	143,993	284,929	5,923		1	1995	7.127	4,097,686		
83162CGO0	U S SBA (GOVT GUAR)	6.700	MS	2016	03		3,588,575	3,588,575	101.00	3,624,460	3,588,575	80,145	236,513			1	1996	6.699	3,588,575		
83162CGR8	U S SBA (GOVT GUAR)	7.350	AO	2016	04		3,637,979	3,637,979	103.00	3,747,119	3,637,979	66,848	260,485			1	1996	7.349	3,637,979		
3 83162CGX5	U S SBA (GOVT GUAR)	7.250	FA	2016	08	2007	3,108,267	3,108,267	103.00	3,201,515	3,108,267	93,896	223,028			1	1996	7.249	3,108,267		
7 83162CGZ0	U S SBA (GOVT GUAR)	7.700	MS	2016	09	2007	5,365,700	5,365,700	105.00	5,633,985	5,365,700	137,720	409,811			1	1996	7.699	5,365,700		
83162CHD8	U S SBA (GOVT GUAR)	6.700	JD	2016	12		794,924	794,924	101.00	802,873	794,924	4,438	52,566			1	1996	6.700	794,924		
83162CHR7	U S SBA (GOVT GUAR)	6.800	FA	2017	08	2008	4,077,251	4,077,251	101.00	4,118,023	4,077,251	115,522	276,997			1	1997	6.799	4,077,251		
83162CJC8	U S SBA (GOVT GUAR)	6.350	MS	2018	03		2,578,898	2,589,042	99.00	2,563,151	2,578,119	54,801	163,881	764		1	1998	6.389	2,578,898		
83162CJR5	U S SBA (GOVT GUAR)	5.800	JD	2018	12	2008	13,280,859	13,280,859	96.00	12,749,625	13,280,859	64,191	755,866			1	1998	5.799	13,280,859		
83162CJU8	U S SBA (GOVT GUAR)	5.950	FA	2019	02		4,656,597	4,675,449	97.00	4,535,186	4,655,725	115,912	275,620	1,152		1	1999	5.987	4,656,597		
83162CKD4	U S SBA (GOVT GUAR)	7.300	FA	2019	08		5,803,840	5,803,840	103.00	5,977,956	5,803,840	176,533	410,841			1	1999	7.300	5,803,840		
83162CAX1	U S SBA (GOVT GUAR)	9.250	FA	2008	02		192,142	194,575	105.00	204,304	190,489	7,499	17,998	161		1	1990	9.579	192,142		
83162CBA0	U S SBA (GOVT GUAR)	9.700	AO	2008	04		143,463	143,463	106.00	152,071	143,463	3,479	13,916			1	1988	9.699	143,463		
83162CBB8	U S SBA (GOVT GUAR)	9.900	MN	2008	05		132,880	132,880	106.00	140,853	132,880	2,193	13,155			1	1988	9.899	132,880		
83162CBC6	U S SBA (GOVT GUAR)	10.000	JD	2008	06		197,880	197,880	107.00	211,732	197,880	1,649	19,788			1	1988	9.999	197,880		
83162CBE2	U S SBA (GOVT GUAR)	9.800	JJ	2008	07		144,859	144,859	105.00	152,102	144,859	7,098	14,196			1	1988	9.799	144,859		
83162CBU6	U S SBA (GOVT GUAR)	9.300	JD	2009	06		186,216	186,216	106.00	197,389	186,216	1,443	17,318			1	1989	9.299	186,216		
83162CBW2	U S SBA (GOVT GUAR)	9.050	JJ	2009	07		291,070	291,070	105.00	305,623	291,070	13,171	26,342			1	1989	9.049	291,070		
83162CBX0	U S SBA (GOVT GUAR)	8.800	FA	2009	08		198,788	198,788	104.00	206,739	198,788	7,289	17,493			1	1989	8.799	198,788		
83162CCU5	U S SBA (GOVT GUAR)	8.950	JD	2010	12		1,249,840	1,249,840	105.00	1,312,332	1,249,840	9,322	101,798			1	VAR	8.949	1,249,840		
83162CCW1	U S SBA (GOVT GUAR)	8.900	JJ	2011	01		362,397	362,397	105.00	380,517	362,397	16,127	29,882			1	1991	8.897	362,397		
83162CCY7	U S SBA (GOVT GUAR)	8.875	MS	2011	03		314,168	315,301	105.00	331,066	313,675	9,328	26,737	407		1	1991	8.943	314,168		
83162CDA8	U S SBA (GOVT GUAR)	8.800	AO	2011	04		332,349	335,079	105.00	351,833	331,205	7,372	25,575	325		1	1991	8.953	332,349		
83162CDC4	U S SBA (GOVT GUAR)	8.950	JD	2011	06		433,925	433,925	106.00	459,960	433,925	3,236	38,244			1	1991	8.949	433,925		
83162CDE0	U S SBA (GOVT GUAR)	9.150	JJ	2011	07		412,073	412,073	105.00	432,677	412,073	18,852	37,055			1	1991	9.149	412,073		
83162CGA5	U S SBA (GOVT GUAR)	6.800	JD	2015	06		2,097,171	2,112,084	101.00	2,133,205	2,094,263	11,968	142,673	1,907		1	1995	6.887	2,097,171		
831641AW5	U S SBA (GOVT GUAR)	8.850	MS	2001	03		379,842	379,842	100.00	379,842	379,842	11,236	33,766			1	1991	8.842	379,842		
831641AX3	U S SBA (GOVT GUAR)	9.080	JD	2001	06		1,075,968	1,075,968	101.00	1,086,728	1,075,968	8,298	97,966			1	1991	9.076	1,075,968		
912810BX5	U S TREASURY BONDS	7.625	FA	2007	02		950,811	955,000	102.13	975,294	948,089	27,505	76,631	552	250	1PE	1986	7.690	950,811		
912810BZ0	U S TREASURY BONDS	7.875	MN	2007	11		2,495,571	2,500,000	104.16	2,603,900	2,490,938	25,561	196,875	470		1PE	1986	7.908	2,495,571		
912810DC9	U S TREASURY BONDS	10.750	FA	2003	02		2,147,098	2,200,000	110.94	2,440,636	1,984,125	89,330	236,500	20,747		1PE	1983	12.069	2,147,098		

SCHEDULE D - PART 1

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Design- ation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
912810DE5	U S TREASURY BONDS	11.125	FA	2003	08		545,216	550,000	114.28	628,546	533,063	23,112	57,656	1,486			1PE	VAR	11.518	545,216	
9128272E1	U S TREASURY NOTES	6.125	JD	2001	12		10,973,727	11,000,000	101.00	11,110,000	10,909,158	1,861	673,750	23,966			1	VAR	6.375	10,973,727	
9128272G6	U S TREASURY NOTES	6.250	JJ	2002	01		2,995,766	3,000,000	101.00	3,030,000	2,982,656	78,465	187,500	3,670			1	1997	6.387	2,995,766	
9128272J0	U S TREASURY NOTES	6.250	FA	2007	02		9,995,136	10,000,000	106.00	10,600,000	9,993,750	236,073	625,000	1,080			1	1999	6.258	9,995,136	
9128272U5	U S TREASURY NOTES	6.625	MN	2007	05		8,068,332	8,000,000	108.00	8,640,000	8,077,109	68,812	530,000		8,168		1	VAR	6.458	8,068,332	
9128273Q3	U S TREASURY NOTES	5.750	MN	2002	11		4,980,235	5,000,000	101.00	5,050,000	4,969,531	25,275	287,500	9,495			1	1999	5.972	4,980,235	
912827D25	U S TREASURY NOTES	7.500	MN	2001	11		500,573	500,000	102.00	510,000	504,609	4,869	37,500		617		1	1992	7.361	500,573	
912827G55	U S TREASURY NOTES	6.375	FA	2002	08		2,984,049	3,000,000	102.00	3,060,000	2,946,328	72,238	191,250	9,022			1	1996	6.726	2,984,049	
912827Y71	U S TREASURY NOTES	6.625	JJ	2001	07		2,999,154	3,000,000	101.00	3,030,000	2,993,672	83,173	198,750	1,383			1	1996	6.675	2,999,154	
912827Z54	U S TREASURY NOTES	6.375	MS	2001	09		3,001,145	3,000,000	101.00	3,030,000	3,006,094	48,863	191,250		1,463		1	1997	6.321	3,001,145	
912827Z62	U S TREASURY NOTES	6.500	AO	2006	10		5,009,539	5,000,000	107.00	5,350,000	5,010,938	69,643	325,000		1,227		1	1999	6.459	5,009,539	
912827Z88	U S TREASURY NOTES	6.250	AO	2001	10		5,001,913	5,000,000	101.00	5,050,000	5,009,375	53,522	312,500		2,190		1	1997	6.201	5,001,913	
047825NP5	ATLANTA GA N H A	5.000	MN	2010	05		1,000,000	1,000,000	101.00	1,010,000	1,000,000	12,208	46,163				1Z	1972	4.999	1,000,000	
160573FV8	CHARLESTON W VA N H A	5.000	FA	2005	02		163,800	165,000	102.00	168,300	159,845	3,438	8,250	257			1Z	1972	5.200	163,800	
160573FW6	CHARLESTON W VA N H A	5.000	FA	2006	02		173,454	175,000	102.00	178,500	169,468	3,646	8,750	259			1Z	1972	5.200	173,454	
160573FX4	CHARLESTON W VA N H A	5.000	FA	2007	02		183,092	185,000	102.00	188,700	179,089	3,854	9,250	261			1Z	1972	5.200	183,092	
160573FY2	CHARLESTON W VA N H A	5.000	FA	2008	02		187,772	190,000	102.00	193,800	183,867	3,958	9,500	254			1Z	1972	5.200	187,772	
160573FZ9	CHARLESTON W VA N H A	5.000	FA	2009	02		197,388	200,000	101.00	202,000	193,482	4,167	10,000	254			1Z	1972	5.200	197,388	
161042EP7	CHARLOTTE N C N H A	5.000	FA	2008	02		119,294	120,000	102.00	122,400	118,030	2,500	6,000	81			1Z	1972	5.100	119,294	
242883JE7	DECATUR ALA N H A	5.000	MS	2002	09		198,899	200,000	101.00	202,000	189,536	3,333	10,000	616			1Z	1972	5.350	198,899	
455290KN5	INDIANAPOLIS IND N H A	4.875	JD	2002	12		124,381	125,000	101.00	126,250	119,741	508	6,094	300			1Z	1972	5.150	124,381	
603772PH1	MINNEAPOLIS MINN N H A	5.000	MS	2008	09		647,386	655,000	101.00	661,550	635,127	10,917	32,750	790			1Z	VAR	5.185	647,386	
603772PJ7	MINNEAPOLIS MINN N H A	5.000	MS	2009	09		368,540	375,000	101.00	378,750	359,633	6,250	18,750	576			1Z	1971	5.250	368,540	
603772PK4	MINNEAPOLIS MINN N H A	5.000	MS	2010	09		245,310	250,000	101.00	252,500	239,670	4,167	12,500	364			1Z	1971	5.250	245,310	
607182GW6	MOBILE ALA NEW PUB HSG AUTH	5.000	JD	2010	12		297,687	300,000	101.00	303,000	294,927	1,250	15,000	175			1Z	1972	5.100	297,687	
651673EN1	NEWNAN GA N H A	5.000	AO	2001	04		309,736	310,000	100.00	310,000	294,109	3,875	15,500	1,029			1Z	1972	5.350	309,736	
723164BR9	PINELLAS CO FLA N H A	5.500	MN	2009	11		200,000	200,000	101.00	202,000	200,000	1,833	11,000				1Z	1969	5.499	200,000	
733046GC4	POPLAR BLUFF MO N H A	5.625	JD	2001	12		160,106	160,000	101.00	161,600	161,787	750	9,000		109		1Z	1969	5.550	160,106	
733046GD2	POPLAR BLUFF MO N H A	5.625	JD	2002	12		165,222	165,000	101.00	166,650	166,865	773	9,281		107		1Z	1969	5.550	165,222	
733046GE0	POPLAR BLUFF MO N H A	5.625	JD	2003	12		180,359	180,000	101.00	181,800	182,054	844	10,125		110		1Z	1969	5.550	180,359	
733046GF7	POPLAR BLUFF MO N H A	5.625	JD	2004	12	2004	185,426	185,000	101.00	186,850	187,122	867	10,406		110		1Z	1969	5.550	185,426	
733046GJ9	POPLAR BLUFF MO N H A	5.625	JD	2007	12	2004	120,277	120,000	101.00	121,200	121,376	563	6,750		72		1Z	1969	5.550	120,277	
733046GK6	POPLAR BLUFF MO N H A	5.625	JD	2008	12	2004	135,311	135,000	101.00	136,350	136,548	633	7,594		81		1Z	1969	5.550	135,311	
733046GL4	POPLAR BLUFF MO N H A	5.625	JD	2009	12	2004	205,472	205,000	101.00	207,050	207,351	961	11,531		122		1Z	1969	5.550	205,472	
736797BK6	PORTLAND TENN N H A	4.875	JJ	2003	01		120,170	120,000	101.00	121,200	121,507	2,925	5,850		79		1Z	1968	4.800	120,170	
736797BM2	PORTLAND TENN N H A	4.875	JJ	2005	01	2003	130,227	130,000	101.00	131,300	131,642	3,169	6,338		84		1Z	1968	4.800	130,227	
736797BN0	PORTLAND TENN N H A	4.875	JJ	2006	01	2003	135,236	135,000	101.00	136,350	136,705	3,291	6,581		87		1Z	1968	4.800	135,236	
744805DL3	PUEBLO COLO N H A	5.000	AO	2006	04		153,943	155,000	102.00	158,100	151,288	1,938	7,750	171			1Z	1972	5.150	153,943	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
744805DM1	PUEBLO COLO N H A	5.000	AO	2007	04		163,692	165,000	102.00	168,300	161,005	2,063	8,250	173			1Z	1972	5.150	163,692	
744805DN9	PUEBLO COLO N H A	5.000	AO	2008	04		168,474	170,000	102.00	173,400	165,842	2,125	8,500	170			1Z	1972	5.150	168,474	
744805DP4	PUEBLO COLO N H A	5.000	AO	2009	04		178,204	180,000	101.00	181,800	175,554	2,250	9,000	171			1Z	1972	5.150	178,204	
744805DQ2	PUEBLO COLO N H A	5.000	AO	2010	04		187,924	190,000	101.00	191,900	185,265	2,375	9,500	171			1Z	1972	5.150	187,924	
744805DR0	PUEBLO COLO N H A	5.000	AO	2011	04		177,871	180,000	101.00	181,800	175,477	2,250	9,000	154			1Z	1972	5.150	177,871	
796320EZ8	SAN ANTONIO TEX N H A	3.750	JD	2005	12	2001	195,040	195,000	97.00	189,150	196,884	609	7,313		93		1Z	1966	3.700	195,040	
797695QH9	SAN FRANCISCO CAL N H A	5.000	FA	2010	08		262,022	265,000	101.00	267,650	258,391	5,521	13,250	235			1Z	1972	5.150	262,022	
797695QJ5	SAN FRANCISCO CAL N H A	5.000	FA	2011	08		271,667	275,000	101.00	277,750	268,087	5,729	13,750	232			1Z	1972	5.150	271,667	
797695QK2	SAN FRANCISCO CAL N H A	5.000	FA	2012	08		222,083	225,000	100.00	225,000	219,299	4,688	11,250	180			1Z	1972	5.150	222,083	
946541GB9	WAYNESBORO GA N H A	3.500	FA	2002	08		99,241	100,000	98.00	98,000	90,537	1,458	3,500	456			1Z	1966	4.000	99,241	
0199999	Subtotal-U.S. Governments-Issuer Obligations						144,642,190	144,886,525	X X X	148,384,011	144,231,581	2,543,321	9,692,084	90,994	14,969		X X X	X X X	X X X	144,642,190	
362029R28	GNMA MTG BACKED POOL 004105	9.000	MTLY	2004	10		3,785	3,791	AV	3,785	3,785	28	331	2			1	1986	8.970	3,785	
362030DX3	GNMA MTG BACKED POOL 004618	9.000	MTLY	2004	12		3,048	3,061	AV	3,048	3,024	23	264	18			1	1986	9.217	3,048	
362034ZB9	GNMA MTG BACKED POOL 008838	8.500	MTLY	2006	03		37,868	38,110	AV	37,868	37,633	270	3,205	68			1	1987	8.686	37,868	
36203AE36	GNMA MTG BACKED POOL 343154	7.500	MTLY	2008	01		63,275	63,097	AV	63,275	63,275	394	4,552		(87)		1	1993	6.868	63,275	
36203AE93	GNMA MTG BACKED POOL 343160	7.500	MTLY	2008	01		113,626	113,610	AV	113,626	113,929	710	8,467		46		1	1993	7.386	113,626	
36203AEH5	GNMA MTG BACKED POOL 343136	7.500	MTLY	2007	12		8,260	8,222	AV	8,260	8,260	51	572		(16)		1	1993	3.365	8,260	
36203AFH4	GNMA MTG BACKED POOL 343168	7.500	MTLY	2008	02		58,989	58,989	AV	58,989	59,007	369	4,351				1	1993	7.442	58,989	
36203AGG5	GNMA MTG BACKED POOL 343199	6.500	MTLY	2008	04		58,188	58,171	AV	58,188	58,325	315	3,723		127		1	1993	6.396	58,188	
36203AGX8	GNMA MTG BACKED POOL 343214	6.500	MTLY	2008	05		244,603	244,615	AV	244,603	244,465	1,325	15,532	220	(62)		1	1993	6.382	244,603	
36203AK62	GNMA MTG BACKED POOL 343317	8.000	MTLY	2023	01		5,034	4,991	AV	5,034	5,034	33	384		16		1	1993	5.022	5,034	
36203ALE4	GNMA MTG BACKED POOL 343325	7.500	MTLY	2029	10		42,046	42,556	AV	42,046	42,038	266	3,190	12			1	1999	7.603	42,046	
36203AMC7	GNMA MTG BACKED POOL 343355	8.000	MTLY	2023	03		56,934	56,569	AV	56,934	57,037	377	4,454		175		1	1993	7.863	56,934	
36203ARJ7	GNMA MTG BACKED POOL 343489	7.500	MTLY	2007	12		35,013	34,973	AV	35,013	35,126	219	2,543		48		1	1993	7.345	35,013	
36203ASP2	GNMA MTG BACKED POOL 343526	6.500	MTLY	2008	06		123,772	123,772	AV	123,772	124,159	670	7,885		187		1	1993	6.377	123,772	
36203ASS6	GNMA MTG BACKED POOL 343529	6.500	MTLY	2007	12		77,512	77,988	AV	77,512	77,257	422	5,004	124			1	1992	6.634	77,512	
36203ASX5	GNMA MTG BACKED POOL 343534	7.500	MTLY	2008	01		92,291	92,291	AV	92,291	92,752	577	6,763		236		1	1993	7.317	92,291	
36203BJ39	GNMA MTG BACKED POOL 344182	8.000	MTLY	2022	12		123,435	122,898	AV	123,435	123,435	819	9,703		(22)		1	1993	7.620	123,435	
36203BJW5	GNMA MTG BACKED POOL 344177	6.500	MTLY	2008	01		63,834	63,834	AV	63,834	63,874	346	4,092		21		1	1993	6.437	63,834	
36203BX33	GNMA MTG BACKED POOL 344598	8.500	MTLY	2023	02		12,582	12,543	AV	12,582	12,594	89	1,065		3		1	1994	8.410	12,582	
36203CH39	GNMA MTG BACKED POOL 345050	6.000	MTLY	2008	11		382,312	381,974	AV	382,312	383,168	1,910	22,619		292		1	1993	5.896	382,312	
36203CR38	GNMA MTG BACKED POOL 345306	6.500	MTLY	2008	05		16,817	16,780	AV	16,817	16,817	91	1,067		(15)		1	1993	6.244	16,817	
36203CR46	GNMA MTG BACKED POOL 345307	7.500	MTLY	2008	02		27,241	27,241	AV	27,241	27,390	170	1,986		95		1	1993	7.307	27,241	
36203CRH7	GNMA MTG BACKED POOL 345288	7.500	MTLY	2023	03		213,638	214,793	AV	213,638	213,383	1,342	15,995	375			1	1993	7.548	213,638	
36203CSB9	GNMA MTG BACKED POOL 345314	6.500	MTLY	2008	05		290,836	290,021	AV	290,836	290,836	1,571	18,557		(442)		1	1993	6.167	290,836	
36203CVB5	GNMA MTG BACKED POOL 345410	6.000	MTLY	2008	11		154,975	154,632	AV	154,975	155,405	773	9,203		327		1	1993	5.845	154,975	

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SCHEDULE D - PART 1

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Design- ation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36203D3E8	GNMA MTG BACKED POOL 346497	6.500	MTLY	2008	04		37,528	37,515	AV	37,528	37,615	203	2,379		19		1	1993	6.399	37,528	
36203D7B0	GNMA MTG BACKED POOL 346590	6.500	MTLY	2008	06		12,688	12,660	AV	12,688	12,688	69	808		(2)		1	1993	5.948	12,688	
36203DD23	GNMA MTG BACKED POOL 345821	7.500	MTLY	2008	02		21,060	21,049	AV	21,060	21,115	132	1,566		9		1	1993	7.369	21,060	
36203DTE0	GNMA MTG BACKED POOL 346249	8.000	MTLY	2023	01		262,145	262,126	AV	262,145	262,290	1,748	20,940		22		1	1993	7.953	262,145	
36203DXD7	GNMA MTG BACKED POOL 346376	7.500	MTLY	2008	01		48,842	48,584	AV	48,842	48,842	304	3,578		(121)		1	1993	6.761	48,842	
36203DYV6	GNMA MTG BACKED POOL 346424	7.500	MTLY	2008	02		74,695	74,695	AV	74,695	74,765	467	5,562				1	1993	7.424	74,695	
36203DZA1	GNMA MTG BACKED POOL 346437	7.500	MTLY	2023	02		48,191	48,198	AV	48,191	48,191	301	3,537				1	1994	7.468	48,191	
36203E5Z7	GNMA MTG BACKED POOL 347464	6.500	MTLY	2008	05		426,994	426,807	AV	426,994	427,940	2,312	27,344		177		1	1993	6.395	426,994	
36203EAE8	GNMA MTG BACKED POOL 346605	6.500	MTLY	2008	06		64,133	64,233	AV	64,133	64,133	348	4,147	10			1	1993	6.484	64,133	
36203EJV1	GNMA MTG BACKED POOL 346876	6.000	MTLY	2008	11		7,874	7,857	AV	7,874	7,897	39	466		6		1	1993	5.856	7,874	
36203ELW6	GNMA MTG BACKED POOL 346941	6.000	MTLY	2008	12		54,528	54,489	AV	54,528	54,643	272	3,211		59		1	1993	5.904	54,528	
36203EZV3	GNMA MTG BACKED POOL 347356	7.500	MTLY	2008	01		157,581	157,581	AV	157,581	157,926	985	11,728		42		1	1993	7.390	157,581	
36203FEX9	GNMA MTG BACKED POOL 347650	6.500	MTLY	2008	07		86,810	86,810	AV	86,810	86,946	470	5,555		12		1	1993	6.419	86,810	
36203FMX0	GNMA MTG BACKED POOL 347874	8.500	MTLY	2023	01		39,965	40,551	AV	39,965	39,898	287	3,444	75			1	1994	8.659	39,965	
36203FQH1	GNMA MTG BACKED POOL 347956	6.500	MTLY	2008	06		67,080	66,972	AV	67,080	67,286	363	4,301		81		1	1993	6.354	67,080	
36203FQK4	GNMA MTG BACKED POOL 347958	7.000	MTLY	2023	05		130,302	129,886	AV	130,302	130,454	758	9,082		30		1	1993	6.920	130,302	
36203FQW8	GNMA MTG BACKED POOL 347969	8.000	MTLY	2023	01		86,219	85,603	AV	86,219	86,219	571	6,722		105		1	1993	6.537	86,219	
36203FTP0	GNMA MTG BACKED POOL 348058	8.500	MTLY	2023	04		52,168	53,274	AV	52,168	52,042	377	4,297	1,038			1	1995	8.748	52,168	
36203FUM5	GNMA MTG BACKED POOL 348088	7.500	MTLY	2023	05		214,850	217,307	AV	214,850	214,590	1,358	16,278	214			1	1995	7.615	214,850	
36203GAE3	GNMA MTG BACKED POOL 348405	8.500	MTLY	2023	01		23,344	23,344	AV	23,344	23,322	165	1,967	25			1	1995	8.286	23,344	
36203GCR2	GNMA MTG BACKED POOL 348480	7.000	MTLY	2023	06		117,167	116,840	AV	117,167	117,278	682	8,049		165		1	1993	6.923	117,167	
36203GD75	GNMA MTG BACKED POOL 348526	8.000	MTLY	2023	01		133,964	133,950	AV	133,964	134,034	893	10,517		18		1	1993	7.952	133,964	
36203GFR9	GNMA MTG BACKED POOL 348576	8.500	MTLY	2023	04		132,879	133,820	AV	132,879	132,879	948	11,276	85			1	1994	8.733	132,879	
36203GJM6	GNMA MTG BACKED POOL 348668	6.500	MTLY	2008	05		666,336	667,170	AV	666,336	666,336	3,614	42,978	112			1	1993	6.477	666,336	
36203GJZ7	GNMA MTG BACKED POOL 348680	6.500	MTLY	2008	06		438,877	438,030	AV	438,877	438,368	2,373	27,815		182		1	1993	6.450	438,877	
36203GKL6	GNMA MTG BACKED POOL 348699	6.500	MTLY	2008	06		95,411	95,274	AV	95,411	95,721	516	6,107		174		1	1993	6.277	95,411	
36203GKU6	GNMA MTG BACKED POOL 348707	6.500	MTLY	2008	06		303,691	303,615	AV	303,691	304,368	1,645	19,368		182		1	1993	6.398	303,691	
36203GPK3	GNMA MTG BACKED POOL 348826	6.500	MTLY	2008	06		12,551	12,524	AV	12,551	12,551	68	802		(18)		1	1993	6.232	12,551	
36203GUL5	GNMA MTG BACKED POOL 348987	8.000	MTLY	2023	01		49,071	48,946	AV	49,071	49,183	326	3,870		88		1	1993	7.884	49,071	
36203HC25	GNMA MTG BACKED POOL 349389	6.500	MTLY	2008	06		25,759	25,703	AV	25,759	25,759	139	1,650		(38)		1	1993	6.304	25,759	
36203HC90	GNMA MTG BACKED POOL 349396	6.500	MTLY	2008	06		91,821	91,821	AV	91,821	91,993	497	5,927		23		1	1993	6.412	91,821	
36203HFK2	GNMA MTG BACKED POOL 349470	8.000	MTLY	2023	03		160,845	159,804	AV	160,845	161,128	1,065	12,770		60		1	1993	7.864	160,845	
36203HFL0	GNMA MTG BACKED POOL 349471	8.000	MTLY	2023	03		3,951	3,923	AV	3,951	3,956	26	310		4		1	1993	7.856	3,951	
36203HG54	GNMA MTG BACKED POOL 349520	6.500	MTLY	2008	06		60,860	60,860	AV	60,860	61,050	330	3,916		113		1	1993	6.384	60,860	
36203HG62	GNMA MTG BACKED POOL 349521	6.500	MTLY	2008	07		64,219	64,039	AV	64,219	64,219	347	4,098		(106)		1	1993	6.255	64,219	
36203HJU6	GNMA MTG BACKED POOL 349575	7.500	MTLY	2023	01		197,867	198,480	AV	197,867	197,859	1,241	14,871	84			1	1995	7.502	197,867	
36203HM81	GNMA MTG BACKED POOL 349683	6.500	MTLY	2008	06		400,462	399,808	AV	400,462	401,126	2,166	25,691		445		1	1993	6.383	400,462	
36203HP96	GNMA MTG BACKED POOL 349748	7.500	MTLY	2023	03		251,420	252,166	AV	251,420	251,378	1,576	18,835	78			1	1995	7.503	251,420	

SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36203HPA3	GNMA MTG BACKED POOL 349717	6.500	MTLY	2008	06		288,719	288,599	AV	288,719	289,321	1,563	18,638		88		1	1993	6.400	288,719	
36203HRF0	GNMA MTG BACKED POOL 349786	7.000	MTLY	2023	06		356,748	355,194	AV	356,748	356,748	2,072	24,651		(208)		1	1993	6.764	356,748	
36203J5G8	GNMA MTG BACKED POOL 351047	6.500	MTLY	2008	07		233,220	233,056	AV	233,220	233,566	1,262	14,686		422		1	1993	6.380	233,220	
36203JH91	GNMA MTG BACKED POOL 350456	6.500	MTLY	2008	05		14,939	14,936	AV	14,939	14,969	81	964		6		1	1993	6.405	14,939	
36203JJ40	GNMA MTG BACKED POOL 350483	6.500	MTLY	2008	05		364,934	365,505	AV	364,934	364,934	1,980	23,365	128			1	1993	6.483	364,934	
36203JN8	GNMA MTG BACKED POOL 350469	6.500	MTLY	2008	05		90,491	90,491	AV	90,491	90,548	490	5,796				1	1993	6.437	90,491	
36203JKB2	GNMA MTG BACKED POOL 350490	6.500	MTLY	2008	05		76,934	77,055	AV	76,934	76,934	417	4,972	33			1	1993	6.484	76,934	
36203JL47	GNMA MTG BACKED POOL 350547	6.500	MTLY	2008	06		135,073	135,073	AV	135,073	135,073	732	8,722				1	1993	6.458	135,073	
36203JTC1	GNMA MTG BACKED POOL 350747	6.500	MTLY	2008	07		44,108	44,108	AV	44,108	44,232	239	2,825		45		1	1993	6.392	44,108	
36203JUW5	GNMA MTG BACKED POOL 350797	6.500	MTLY	2008	07		45,492	45,420	AV	45,492	45,520	246	2,932		(50)		1	1993	6.378	45,492	
36203K6J8	GNMA MTG BACKED POOL 351973	6.500	MTLY	2008	06		411,589	411,425	AV	411,589	412,362	2,229	26,339		178		1	1993	6.397	411,589	
36203KHH0	GNMA MTG BACKED POOL 351332	8.000	MTLY	2023	11		734,176	745,817	AV	734,176	732,766	4,972	59,534	1,726			1	1994	8.173	734,176	
36203KTC8	GNMA MTG BACKED POOL 351647	6.500	MTLY	2008	06		14,561	14,559	AV	14,561	14,590	79	933		6		1	1993	6.408	14,561	
36203LFL1	GNMA MTG BACKED POOL 352171	6.500	MTLY	2008	06		11,670	11,669	AV	11,670	11,690	63	746		6		1	1993	6.359	11,670	
36203LG22	GNMA MTG BACKED POOL 352217	7.500	MTLY	2023	04		295,508	298,042	AV	295,508	294,316	1,863	22,150	1,605			1	1995	7.690	295,508	
36203LME9	GNMA MTG BACKED POOL 352357	7.500	MTLY	2008	02		3,325	3,323	AV	3,325	3,334	21	248		10		1	1993	7.379	3,325	
36203LP63	GNMA MTG BACKED POOL 352445	8.000	MTLY	2023	03		24,976	24,771	AV	24,976	24,976	165	1,957		(11)		1	1993	7.396	24,976	
36203LOX3	GNMA MTG BACKED POOL 352470	6.500	MTLY	2008	05		239,286	239,179	AV	239,286	239,814	1,296	15,331		143		1	1993	6.394	239,286	
36203LSA1	GNMA MTG BACKED POOL 352513	6.000	MTLY	2008	10		152,996	152,660	AV	152,996	153,424	763	8,992		129		1	1993	5.846	152,996	
36203LSK9	GNMA MTG BACKED POOL 352522	6.000	MTLY	2008	11		368,856	368,202	AV	368,856	369,813	1,841	21,837		873		1	1993	5.864	368,856	
36203LVX7	GNMA MTG BACKED POOL 352630	7.500	MTLY	2008	03		87,966	87,779	AV	87,966	88,300	549	6,466		96		1	1993	7.310	87,966	
36203LXX5	GNMA MTG BACKED POOL 352694	6.500	MTLY	2008	06		133,158	133,074	AV	133,158	133,489	721	8,544		76		1	1993	6.390	133,158	
36203MET3	GNMA MTG BACKED POOL 353046	8.500	MTLY	2024	07		196,656	197,524	AV	196,656	196,135	1,399	16,521	877			1	1994	8.563	196,656	
36203MRZ5	GNMA MTG BACKED POOL 353404	7.500	MTLY	2025	09		396,657	402,442	AV	396,657	396,657	2,515	29,956	324			1	1995	7.738	396,657	
36203MVE7	GNMA MTG BACKED POOL 353513	6.500	MTLY	2008	06		31,124	31,120	AV	31,124	31,188	169	1,981		12		1	1993	6.408	31,124	
36203MVF4	GNMA MTG BACKED POOL 353514	7.000	MTLY	2023	06		221,075	220,542	AV	221,075	221,506	1,286	15,380		471		1	1993	6.822	221,075	
36203MWW8	GNMA MTG BACKED POOL 353560	6.500	MTLY	2008	06		78,040	77,905	AV	78,040	78,270	422	4,965		278		1	1993	6.344	78,040	
36203NM88	GNMA MTG BACKED POOL 354183	6.500	MTLY	2008	05		264,422	264,244	AV	264,422	265,069	1,431	16,808		220		1	1993	6.388	264,422	
36203NOE1	GNMA MTG BACKED POOL 354253	6.500	MTLY	2008	06		99,410	99,385	AV	99,410	99,634	538	6,273		84		1	1993	6.405	99,410	
36203NRF7	GNMA MTG BACKED POOL 354286	6.500	MTLY	2008	05		348,403	348,283	AV	348,403	349,215	1,887	22,172		535		1	1993	6.395	348,403	
36203NRY6	GNMA MTG BACKED POOL 354303	7.000	MTLY	2023	06		12,621	12,572	AV	12,621	12,637	73	875		8		1	1993	6.910	12,621	
36203NSL3	GNMA MTG BACKED POOL 354323	6.500	MTLY	2008	06		98,529	98,683	AV	98,529	98,529	535	6,349	24			1	1993	6.483	98,529	
36203NVU9	GNMA MTG BACKED POOL 354427	6.500	MTLY	2008	06		183,571	181,753	AV	183,571	183,571	985	11,385		(392)		1	1993	2.388	183,571	
36203NZC5	GNMA MTG BACKED POOL 354539	6.500	MTLY	2008	07		186,807	186,794	AV	186,807	187,203	1,012	11,956		111		1	1993	6.405	186,807	
36203P2D4	GNMA MTG BACKED POOL 355472	7.500	MTLY	2023	04		151,184	152,932	AV	151,184	151,020	956	11,377	220			1	1995	7.619	151,184	
36203PHZ9	GNMA MTG BACKED POOL 354948	6.500	MTLY	2008	05		46,300	46,084	AV	46,300	46,300	250	2,916		46		1	1993	5.951	46,300	
36203PKS1	GNMA MTG BACKED POOL 355005	6.000	MTLY	2008	12		137,225	137,094	AV	137,225	137,480	685	8,136		121		1	1993	5.891	137,225	
36203PUZ4	GNMA MTG BACKED POOL 355300	6.500	MTLY	2008	06		115,882	115,694	AV	115,882	116,236	627	7,466		81		1	1993	6.355	115,882	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
36203Q2L4	GNMA MTG BACKED POOL 356379	6.500	MTLY	2008	05		16,602	16,550	AV	16,602	16,602	90	1,059		(30)		1	1993	6.103	16,602	
36203Q2S9	GNMA MTG BACKED POOL 356385	6.500	MTLY	2008	07		156,349	156,349	AV	156,349	156,593	847	10,025		13		1	1993	6.422	156,349	
36203QAU5	GNMA MTG BACKED POOL 355619	6.500	MTLY	2008	05		159,825	159,377	AV	159,825	159,825	863	10,193		41		1	1993	5.822	159,825	
36203QFL0	GNMA MTG BACKED POOL 355771	6.500	MTLY	2008	08		8,207	8,200	AV	8,207	8,228	44	528		22		1	1993	6.384	8,207	
36203QGL9	GNMA MTG BACKED POOL 355803	6.500	MTLY	2008	06		59,340	59,433	AV	59,340	59,340	322	3,788	24			1	1993	6.483	59,340	
36203QGS4	GNMA MTG BACKED POOL 355809	6.500	MTLY	2008	07		19,112	19,053	AV	19,112	19,112	103	1,224		(35)		1	1993	6.208	19,112	
36203QJ51	GNMA MTG BACKED POOL 355884	8.000	MTLY	2024	07		334,840	339,534	AV	334,840	334,256	2,264	27,051	469			1	1994	8.149	334,840	
36203RE96	GNMA MTG BACKED POOL 356660	6.500	MTLY	2008	05		63,946	63,847	AV	63,946	64,146	346	4,055		63		1	1993	6.357	63,946	
36203RFQ7	GNMA MTG BACKED POOL 356675	6.500	MTLY	2008	06		359,785	359,697	AV	359,785	360,519	1,948	23,130		131		1	1993	6.405	359,785	
36203RGV5	GNMA MTG BACKED POOL 356712	6.500	MTLY	2008	07		78,295	78,295	AV	78,295	78,344	424	5,038		1		1	1993	6.443	78,295	
36203RPC7	GNMA MTG BACKED POOL 356919	7.000	MTLY	2023	06		131,051	130,699	AV	131,051	131,189	762	9,138		30		1	1993	6.927	131,051	
36203RPM5	GNMA MTG BACKED POOL 356928	7.000	MTLY	2023	06		204,026	202,979	AV	204,026	204,026	1,184	13,969		(49)		1	1993	6.053	204,026	
36203RPU7	GNMA MTG BACKED POOL 356935	6.500	MTLY	2008	06		61,044	61,139	AV	61,044	61,044	331	3,887	41			1	1993	6.482	61,044	
36203RPW3	GNMA MTG BACKED POOL 356937	7.000	MTLY	2023	06		190,878	190,347	AV	190,878	190,878	1,110	13,236		99		1	1993	6.927	190,878	
36203RQL6	GNMA MTG BACKED POOL 356959	7.000	MTLY	2023	06		124,727	124,491	AV	124,727	124,841	726	8,685		29		1	1993	6.938	124,727	
36203RR35	GNMA MTG BACKED POOL 357006	6.500	MTLY	2008	07		104,245	104,409	AV	104,245	104,245	566	6,649	45			1	1993	6.479	104,245	
36203RSV2	GNMA MTG BACKED POOL 357032	6.000	MTLY	2008	07		10,541	10,520	AV	10,541	10,573	53	618		11		1	1993	5.853	10,541	
36203RXJ3	GNMA MTG BACKED POOL 357181	6.500	MTLY	2008	06		112,534	112,462	AV	112,534	112,814	609	7,193		88		1	1993	6.389	112,534	
36203RYJ2	GNMA MTG BACKED POOL 357213	6.500	MTLY	2008	05		59,073	59,165	AV	59,073	59,073	320	3,791	20			1	1993	6.484	59,073	
36203S5E3	GNMA MTG BACKED POOL 358245	6.500	MTLY	2008	06		62,936	62,826	AV	62,936	63,121	340	3,935		79		1	1993	6.348	62,936	
36203S6W2	GNMA MTG BACKED POOL 358285	6.500	MTLY	2008	05		115,075	114,905	AV	115,075	115,444	622	7,342		98		1	1993	6.362	115,075	
36203SBV8	GNMA MTG BACKED POOL 357452	8.500	MTLY	2024	08		47,396	47,222	AV	47,396	47,436	334	3,955		39		1	1994	8.403	47,396	
36203SJF5	GNMA MTG BACKED POOL 357662	6.500	MTLY	2008	06		120,295	120,185	AV	120,295	120,560	651	7,744		85		1	1993	6.375	120,295	
36203SR66	GNMA MTG BACKED POOL 357909	6.500	MTLY	2008	05		154,858	154,813	AV	154,858	155,159	839	9,969	13	75		1	1993	6.409	154,858	
36203SR90	GNMA MTG BACKED POOL 357912	6.500	MTLY	2008	06		124,129	123,938	AV	124,129	124,519	671	7,963		101		1	1993	6.361	124,129	
36203STZ0	GNMA MTG BACKED POOL 357968	6.000	MTLY	2008	12		169,800	169,458	AV	169,800	170,226	847	9,888		230		1	1993	5.853	169,800	
36203SV61	GNMA MTG BACKED POOL 358037	6.500	MTLY	2008	06		107,824	107,623	AV	107,824	108,128	583	6,849		157		1	1993	6.351	107,824	
36203SXE2	GNMA MTG BACKED POOL 358077	6.000	MTLY	2008	10		194,176	193,210	AV	194,176	194,176	966	11,500		(453)		1	1993	5.756	194,176	
36203SXW2	GNMA MTG BACKED POOL 358093	6.500	MTLY	2008	06		330,057	329,781	AV	330,057	330,906	1,786	21,058		553		1	1993	6.379	330,057	
36203SYE1	GNMA MTG BACKED POOL 358109	6.500	MTLY	2008	07		153,452	153,117	AV	153,452	153,452	829	9,789		(255)		1	1993	5.823	153,452	
36203T3X1	GNMA MTG BACKED POOL 359114	7.500	MTLY	2008	08		93,153	93,153	AV	93,153	92,820	587	7,001	135			1	1994	7.693	93,153	
36203THN8	GNMA MTG BACKED POOL 358537	7.000	MTLY	2023	06		178,115	177,009	AV	178,115	178,115	1,033	12,311		47		1	1993	6.796	178,115	
36203UCL4	GNMA MTG BACKED POOL 359275	7.500	MTLY	2008	08		14,408	14,466	AV	14,408	14,348	90	1,066	60			1	1994	7.628	14,408	
36203UNN8	GNMA MTG BACKED POOL 359597	7.000	MTLY	2023	07		391,576	391,576	AV	391,576	391,148	2,284	27,157	488			1	1994	6.969	391,576	
36203UQG0	GNMA MTG BACKED POOL 359655	6.500	MTLY	2008	06		221,841	221,841	AV	221,841	222,257	1,202	14,196		76		1	1993	6.412	221,841	
36203UTR3	GNMA MTG BACKED POOL 359760	6.500	MTLY	2008	06		491,722	491,637	AV	491,722	492,661	2,663	31,728		128		1	1993	6.406	491,722	
36203V2U3	GNMA MTG BACKED POOL 360887	6.500	MTLY	2008	07		243,806	243,741	AV	243,806	244,045	1,320	15,729		(66)		1	1993	6.412	243,806	
36203VGL8	GNMA MTG BACKED POOL 360303	6.500	MTLY	2008	06		341,391	341,193	AV	341,391	342,132	1,848	21,947		670		1	1993	6.397	341,391	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36203VT42	GNMA MTG BACKED POOL 360671	6.500	MTLY	2008	07		11,747	11,738	AV	11,747	11,778	64	758		9		1	1993	6.383	11,747	
36203XFZ4	GNMA MTG BACKED POOL 362084	7.500	MTLY	2008	08		13,115	13,196	AV	13,115	13,089	82	983	29			1	1994	7.613	13,115	
36203XHT6	GNMA MTG BACKED POOL 362142	6.000	MTLY	2008	12		213,078	213,050	AV	213,078	213,449	1,065	12,646		73		1	1993	5.916	213,078	
36203XJV9	GNMA MTG BACKED POOL 362176	7.500	MTLY	2024	01		183,687	182,037	AV	183,687	183,687	1,138	13,530		(27)		1	1994	7.008	183,687	
36203XMU7	GNMA MTG BACKED POOL 362271	8.500	MTLY	2024	05		122,721	124,194	AV	122,721	121,477	880	10,512	1,403			1	1995	8.803	122,721	
36203XN44	GNMA MTG BACKED POOL 362311	8.500	MTLY	2024	07		28,760	28,715	AV	28,760	28,778	203	2,438		4		1	1994	8.432	28,760	
36203XVW3	GNMA MTG BACKED POOL 362529	6.500	MTLY	2008	07		134,363	134,363	AV	134,363	134,447	728	8,669		1		1	1993	6.440	134,363	
36203XWC6	GNMA MTG BACKED POOL 362543	6.000	MTLY	2008	07		118,466	118,225	AV	118,466	118,816	591	7,044		64		1	1993	5.854	118,466	
36203XXG6	GNMA MTG BACKED POOL 362579	6.500	MTLY	2008	08		369,792	369,931	AV	369,792	369,792	2,001	23,441		(457)		1	1993	6.017	369,792	
36203YC93	GNMA MTG BACKED POOL 362896	7.500	MTLY	2023	09		309,306	312,922	AV	309,306	309,010	1,956	23,128	815			1	1995	7.627	309,306	
36204A6G5	GNMA MTG BACKED POOL 364571	6.500	MTLY	2008	08		161,452	161,313	AV	161,452	161,817	874	10,411		75		1	1993	6.386	161,452	
36204BHF3	GNMA MTG BACKED POOL 364830	6.000	MTLY	2008	12		560,501	560,168	AV	560,501	561,449	2,801	33,062		301		1	1993	5.904	560,501	
36204BQ30	GNMA MTG BACKED POOL 365074	8.500	MTLY	2024	06		78,147	79,997	AV	78,147	78,147	567	6,651	310			1	1995	11.305	78,147	
36204BRL9	GNMA MTG BACKED POOL 365091	8.500	MTLY	2024	07		23,800	23,881	AV	23,800	23,799	169	2,026	13			1	1994	8.501	23,800	
36204BWF6	GNMA MTG BACKED POOL 365246	8.500	MTLY	2024	12		64,317	65,044	AV	64,317	64,251	461	5,525	21			1	1994	8.606	64,317	
36204CCJ8	GNMA MTG BACKED POOL 365573	6.000	MTLY	2008	11		430,010	429,191	AV	430,010	431,337	2,146	25,429		382		1	1993	5.866	430,010	
36204CJU6	GNMA MTG BACKED POOL 365775	6.000	MTLY	2008	11		112,526	112,310	AV	112,526	112,802	562	6,685		51		1	1993	5.857	112,526	
36204CYV7	GNMA MTG BACKED POOL 366224	6.000	MTLY	2008	12		82,431	82,335	AV	82,431	82,567	412	4,888		74		1	1993	5.892	82,431	
36204DAA7	GNMA MTG BACKED POOL 366401	7.500	MTLY	2024	01		84,051	84,051	AV	84,051	84,813	525	6,162		985		1	1994	7.310	84,051	
36204DFB0	GNMA MTG BACKED POOL 366562	8.000	MTLY	2023	08		367,741	371,369	AV	367,741	367,365	2,476	29,513	742			1	1994	8.093	367,741	
36204DLG2	GNMA MTG BACKED POOL 366727	7.500	MTLY	2024	03		169,050	169,076	AV	169,050	169,050	1,057	12,609	3			1	1994	7.470	169,050	
36204DV30	GNMA MTG BACKED POOL 367034	7.500	MTLY	2028	09		2,860,596	2,848,966	AV	2,860,596	2,862,320	17,806	213,546		522		1	1996	7.421	2,860,596	
36204EU70	GNMA MTG BACKED POOL 367906	6.000	MTLY	2008	10		378,296	377,967	AV	378,296	379,149	1,890	22,427		193		1	1993	5.895	378,296	
36204EXK8	GNMA MTG BACKED POOL 367982	6.000	MTLY	2008	10		77,376	77,307	AV	77,376	77,548	387	4,569		63		1	1993	5.894	77,376	
36204F6M1	GNMA MTG BACKED POOL 369076	8.500	MTLY	2024	10		68,186	67,969	AV	68,186	68,243	481	5,639		142		1	1994	8.413	68,186	
36204FE59	GNMA MTG BACKED POOL 368356	7.500	MTLY	2024	01		29,269	29,670	AV	29,269	29,243	185	2,184	133			1	1995	7.636	29,269	
36204FWF7	GNMA MTG BACKED POOL 368846	6.000	MTLY	2008	11		93,621	93,554	AV	93,621	93,817	468	5,559		46		1	1993	5.901	93,621	
36204GKL5	GNMA MTG BACKED POOL 369399	7.500	MTLY	2024	01		247,248	245,028	AV	247,248	247,248	1,531	18,210		(22)		1	1994	7.094	247,248	
36204GY71	GNMA MTG BACKED POOL 369834	6.000	MTLY	2008	12		1,754,449	1,752,977	AV	1,754,449	1,757,907	8,765	103,638		868		1	1993	5.899	1,754,449	
36204H6B1	GNMA MTG BACKED POOL 370866	8.000	MTLY	2023	10		73,366	74,088	AV	73,366	73,289	494	5,755	271			1	1994	8.091	73,366	
36204HM6	GNMA MTG BACKED POOL 370900	6.000	MTLY	2008	11		23,050	22,946	AV	23,050	23,050	115	1,357		(42)		1	1993	5.570	23,050	
36204HD98	GNMA MTG BACKED POOL 370128	6.000	MTLY	2008	12		99,253	98,975	AV	99,253	99,253	495	5,866		(156)		1	1993	5.581	99,253	
36204JAU0	GNMA MTG BACKED POOL 370919	6.000	MTLY	2008	11		247,182	246,629	AV	247,182	247,863	1,233	14,496		279		1	1993	5.844	247,182	
36204JC87	GNMA MTG BACKED POOL 370995	6.000	MTLY	2008	12		38,890	38,862	AV	38,890	38,972	194	2,304		76		1	1993	5.902	38,890	
36204JFX9	GNMA MTG BACKED POOL 371082	6.000	MTLY	2008	10		142,763	142,489	AV	142,763	143,201	712	8,363		269		1	1993	5.860	142,763	
36204K6X6	GNMA MTG BACKED POOL 372686	7.500	MTLY	2024	03		90,969	90,152	AV	90,969	90,969	563	6,702		162		1	1994	6.910	90,969	
36204KB93	GNMA MTG BACKED POOL 371864	8.500	MTLY	2024	07		102,125	102,163	AV	102,125	102,068	724	8,491	85			1	1995	8.334	102,125	
36204KKD4	GNMA MTG BACKED POOL 372092	7.500	MTLY	2024	05		31,284	31,439	AV	31,284	30,987	196	2,343	308			1	1995	7.698	31,284	

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designa- tion	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36204KM34	GNMA MTG BACKED POOL 372178	8.500	MTLY	2025	01		48,808	49,796	AV	48,808	48,707	353	4,110	371			1	1995	8.725	48,808	
36204KN33	GNMA MTG BACKED POOL 372210	7.500	MTLY	2025	08		251,914	251,381	AV	251,914	252,048	1,571	18,709		94		1	1995	7.435	251,914	
36204KSE4	GNMA MTG BACKED POOL 372317	7.000	MTLY	2026	02		71,226	73,280	AV	71,226	70,898	427	5,086	595			1	1996	8.715	71,226	
36204KUB7	GNMA MTG BACKED POOL 372378	7.500	MTLY	2026	10		152,631	155,796	AV	152,631	152,631	974	11,578	342			1	1996	8.366	152,631	
36204LER8	GNMA MTG BACKED POOL 372844	6.000	MTLY	2008	12		146,074	145,665	AV	146,074	146,074	728	8,429		(196)		1	1993	4.891	146,074	
36204LGP0	GNMA MTG BACKED POOL 372906	6.000	MTLY	2008	12		168,919	168,796	AV	168,919	169,271	844	10,059		77		1	1993	5.901	168,919	
36204LHQ7	GNMA MTG BACKED POOL 372939	6.000	MTLY	2009	01		13,174	13,230	AV	13,174	13,157	66	787	13			1	1994	6.060	13,174	
36204LZH7	GNMA MTG BACKED POOL 373444	6.000	MTLY	2008	12		197,672	197,345	AV	197,672	198,240	987	11,769		488		1	1993	5.874	197,672	
36204MG60	GNMA MTG BACKED POOL 373821	7.500	MTLY	2023	09		168,843	168,869	AV	168,843	168,843	1,055	12,430	(12)			1	1994	7.466	168,843	
36204NJK4	GNMA MTG BACKED POOL 374766	6.000	MTLY	2008	11		166,718	166,602	AV	166,718	167,071	833	9,690		152		1	1993	5.893	166,718	
36204NMW4	GNMA MTG BACKED POOL 374873	6.000	MTLY	2009	01		176,978	176,180	AV	176,978	176,978	881	10,416		(308)		1	1993	5.795	176,978	
36204P5J7	GNMA MTG BACKED POOL 376249	8.500	MTLY	2024	07		129,509	129,951	AV	129,509	129,505	920	10,822	142			1	1994	8.501	129,509	
36204QBD1	GNMA MTG BACKED POOL 376336	7.500	MTLY	2024	02		378,816	384,149	AV	378,816	378,627	2,401	28,638	270			1	1995	7.892	378,816	
36204QDM9	GNMA MTG BACKED POOL 376408	7.500	MTLY	2024	02		220,691	219,791	AV	220,691	221,783	1,374	16,333		1,254		1	1994	7.288	220,691	
36204QJG6	GNMA MTG BACKED POOL 376563	8.500	MTLY	2024	07		128,778	131,323	AV	128,778	128,778	930	11,045	410			1	1995	9.118	128,778	
36204QJR2	GNMA MTG BACKED POOL 376572	8.000	MTLY	2024	07		257,254	261,006	AV	257,254	257,254	1,740	20,691	710			1	1994	8.485	257,254	
36204QL73	GNMA MTG BACKED POOL 376650	6.000	MTLY	2008	12		117,870	117,870	AV	117,870	118,404	589	6,937		385		1	1993	5.856	117,870	
36204QUM0	GNMA MTG BACKED POOL 376888	6.000	MTLY	2008	12		164,949	164,807	AV	164,949	165,271	824	9,768		95		1	1993	5.895	164,949	
36204QYD6	GNMA MTG BACKED POOL 377008	7.500	MTLY	2029	09		852,590	858,870	AV	852,590	848,402	5,368	64,240	4,517			1	1999	7.642	852,590	
36204RDF2	GNMA MTG BACKED POOL 377302	7.500	MTLY	2026	10		114,936	117,151	AV	114,936	114,771	732	8,745	179			1	1996	7.693	114,936	
36204RMT2	GNMA MTG BACKED POOL 377570	7.500	MTLY	2025	06		351,812	356,666	AV	351,812	351,539	2,229	26,518	459			1	1995	7.633	351,812	
36204RNX2	GNMA MTG BACKED POOL 377606	7.500	MTLY	2027	03		35,482	35,659	AV	35,482	35,158	223	2,651	372			1	1997	7.716	35,482	
36204S7G5	GNMA MTG BACKED POOL 378995	8.000	MTLY	2024	02		36,191	36,033	AV	36,191	36,235	240	2,842		43		1	1994	7.893	36,191	
36204SF68	GNMA MTG BACKED POOL 378289	8.500	MTLY	2024	09		55,326	55,951	AV	55,326	55,269	396	4,711	130			1	1994	8.607	55,326	
36204SG55	GNMA MTG BACKED POOL 378299	8.500	MTLY	2024	12		7,528	7,581	AV	7,528	7,528	54	638	4			1	1994	9.018	7,528	
36204T6X7	GNMA MTG BACKED POOL 379886	7.500	MTLY	2024	04		39,856	40,035	AV	39,856	39,460	250	2,983	399			1	1995	7.701	39,856	
36204TF58	GNMA MTG BACKED POOL 379188	6.000	MTLY	2008	12		161,133	161,037	AV	161,133	161,490	805	9,557		89		1	1993	5.903	161,133	
36204TVS0	GNMA MTG BACKED POOL 379625	7.500	MTLY	2025	07		242,139	242,139	AV	242,139	242,215	1,513	18,142		13		1	1995	7.463	242,139	
36204UZ38	GNMA MTG BACKED POOL 380662	8.500	MTLY	2024	11		60,261	60,317	AV	60,261	60,261	427	5,123	1			1	1995	8.474	60,261	
36204UZW4	GNMA MTG BACKED POOL 380657	8.500	MTLY	2024	11		69,404	70,427	AV	69,404	69,304	499	5,923	152			1	1994	8.654	69,404	
36204VYU7	GNMA MTG BACKED POOL 381523	6.000	MTLY	2008	12		225,116	224,957	AV	225,116	225,589	1,125	13,413		86		1	1993	5.903	225,116	
36204XDF9	GNMA MTG BACKED POOL 382702	7.500	MTLY	2025	11		42,122	42,736	AV	42,122	42,122	267	3,183	80			1	1995	8.495	42,122	
36204XDZ5	GNMA MTG BACKED POOL 382720	7.500	MTLY	2026	01		225,336	230,629	AV	225,336	224,972	1,441	17,283	176			1	1997	7.744	225,336	
36204Y5M1	GNMA MTG BACKED POOL 384352	8.500	MTLY	2024	07		15,025	14,969	AV	15,025	15,037	106	1,239		25		1	1994	8.399	15,025	
36204Y7B3	GNMA MTG BACKED POOL 384390	8.500	MTLY	2024	10		67,431	68,192	AV	67,431	67,361	483	5,730	121			1	1994	8.606	67,431	
36204YA60	GNMA MTG BACKED POOL 383529	7.500	MTLY	2025	12		54,677	55,707	AV	54,677	54,592	348	4,125	180			1	1996	7.694	54,677	
362050L46	GNMA MTG BACKED POOL 021947	9.000	MTLY	2008	09		3,177	3,221	AV	3,177	3,136	24	287	12			1	1986	9.434	3,177	
362051VB7	GNMA MTG BACKED POOL 023110	9.000	MTLY	2008	11		68,935	68,978	AV	68,935	68,935	517	6,124	9			1	1986	8.961	68,935	

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CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
362051ZY3	GNMA MTG BACKED POOL 023259	9.000	MTLY	2008	08		6,713	6,764	AV	6,713	6,676	51	605	8		1	1986	9.172	6,713		
362052C91	GNMA MTG BACKED POOL 023496	9.000	MTLY	2008	12		17,163	17,173	AV	17,163	17,163	129	1,529	2		1	1986	8.957	17,163		
362052EW8	GNMA MTG BACKED POOL 023549	9.000	MTLY	2008	11		5,819	5,857	AV	5,819	5,797	44	524	5		1	1986	9.118	5,819		
362052MW9	GNMA MTG BACKED POOL 023773	9.000	MTLY	2008	12		10,276	10,345	AV	10,276	10,235	78	925	(10)		1	1986	9.132	10,276		
362052QF2	GNMA MTG BACKED POOL 023854	9.000	MTLY	2008	09		9,570	9,576	AV	9,570	9,570	72	836	2		1	1986	8.958	9,570		
362052YP1	GNMA MTG BACKED POOL 024118	9.000	MTLY	2008	08		20,438	20,520	AV	20,438	20,437	154	1,817	12		1	1986	9.016	20,438		
362053KT6	GNMA MTG BACKED POOL 024606	9.000	MTLY	2008	08		4,376	4,416	AV	4,376	4,362	33	394	(2)		1	1986	9.198	4,376		
3620547D4	GNMA MTG BACKED POOL 026092	9.000	MTLY	2008	11		62,271	62,673	AV	62,271	62,036	470	5,595	68		1	1986	9.121	62,271		
362054A24	GNMA MTG BACKED POOL 025225	8.500	MTLY	2008	07		6,793	6,793	AV	6,793	6,810	48	574			1	1987	8.401	6,793		
362054NF1	GNMA MTG BACKED POOL 025590	9.000	MTLY	2008	08		42,984	42,984	AV	42,984	43,051	322	3,841			1	1986	8.916	42,984		
362054PF9	GNMA MTG BACKED POOL 025622	9.000	MTLY	2008	11		106,517	106,683	AV	106,517	106,517	800	9,550	14		1	1986	8.975	106,517		
3620552E4	GNMA MTG BACKED POOL 026873	9.000	MTLY	2008	11		7,122	7,234	AV	7,122	7,015	54	642	30		1	1986	9.503	7,122		
362055CW3	GNMA MTG BACKED POOL 026185	9.000	MTLY	2008	10		63,848	63,848	AV	63,848	63,898	479	5,694			1	1986	8.928	63,848		
362055DX0	GNMA MTG BACKED POOL 026218	9.000	MTLY	2008	08		13,471	13,528	AV	13,471	13,457	101	1,211	21		1	1986	9.033	13,471		
362055SR7	GNMA MTG BACKED POOL 026628	9.000	MTLY	2009	01		5,811	5,906	AV	5,811	5,809	44	515	(15)		1	1986	9.365	5,811		
362055U78	GNMA MTG BACKED POOL 026706	9.000	MTLY	2008	11		6,914	6,946	AV	6,914	6,877	52	612	35		1	1991	9.155	6,914		
362055VH5	GNMA MTG BACKED POOL 026716	9.000	MTLY	2008	10		12,618	12,663	AV	12,618	12,616	95	1,133	11		1	1986	9.004	12,618		
362055WF8	GNMA MTG BACKED POOL 026746	9.000	MTLY	2008	11		3,773	3,797	AV	3,773	3,758	28	337	7		1	1986	9.123	3,773		
362055XJ9	GNMA MTG BACKED POOL 026781	9.000	MTLY	2008	10		1,861	1,873	AV	1,861	1,854	14	123	41		1	1986	9.118	1,861		
362055ZR9	GNMA MTG BACKED POOL 026852	9.000	MTLY	2008	12		5,258	5,293	AV	5,258	5,235	40	473	11		1	1986	9.136	5,258		
362056S8	GNMA MTG BACKED POOL 027857	9.000	MTLY	2008	11		31,155	31,272	AV	31,155	31,145	235	2,708	56		1	1986	9.011	31,155		
362056EZ2	GNMA MTG BACKED POOL 027152	9.000	MTLY	2008	11		17,108	17,229	AV	17,108	17,035	129	1,527	31		1	1986	9.146	17,108		
362056HW6	GNMA MTG BACKED POOL 027245	9.000	MTLY	2008	12		10,266	10,292	AV	10,266	10,266	77	916	5		1	1986	8.982	10,266		
362056HY2	GNMA MTG BACKED POOL 027247	9.000	MTLY	2008	12		1,581	1,582	AV	1,581	1,581	12	140			1	1986	8.961	1,581		
362056JU8	GNMA MTG BACKED POOL 027275	9.000	MTLY	2009	02		13,742	13,824	AV	13,742	13,692	104	1,233	15		1	1986	9.109	13,742		
362057DZ1	GNMA MTG BACKED POOL 028020	9.000	MTLY	2008	11		78,556	79,136	AV	78,556	78,172	594	6,945	216		1	1986	9.161	78,556		
362057H95	GNMA MTG BACKED POOL 028156	9.000	MTLY	2008	12		81,941	82,501	AV	81,941	81,547	619	7,311	209		1	1986	9.187	81,941		
362057MZ1	GNMA MTG BACKED POOL 028276	9.000	MTLY	2008	11		7,761	7,772	AV	7,761	7,761	58	684	5		1	1986	8.944	7,761		
362057NL1	GNMA MTG BACKED POOL 028295	9.000	MTLY	2009	03		6,624	6,669	AV	6,624	6,600	50	593	8		1	1986	9.136	6,624		
362057RS2	GNMA MTG BACKED POOL 028397	9.000	MTLY	2008	11		12,058	12,065	AV	12,058	12,058	90	1,080	1		1	1986	8.964	12,058		
362057TP6	GNMA MTG BACKED POOL 028458	9.000	MTLY	2009	03		115,273	115,770	AV	115,273	115,155	868	10,290	133		1	1986	9.032	115,273		
362057UG4	GNMA MTG BACKED POOL 028483	9.000	MTLY	2008	12		2,750	2,770	AV	2,750	2,736	21	245	6		1	1986	9.160	2,750		
3620583X5	GNMA MTG BACKED POOL 029614	9.000	MTLY	2009	05		44,277	44,586	AV	44,277	44,098	334	3,970	74		1	1986	9.138	44,277		
3620584B2	GNMA MTG BACKED POOL 029618	9.000	MTLY	2009	04		99,798	100,522	AV	99,798	99,360	754	8,999	98		1	1986	9.144	99,798		
3620586K0	GNMA MTG BACKED POOL 029674	9.000	MTLY	2009	03		79,079	79,650	AV	79,079	78,729	597	7,131	77		1	1986	9.144	79,079		
362058AN9	GNMA MTG BACKED POOL 028813	9.000	MTLY	2009	01		52,145	52,533	AV	52,145	51,893	394	4,645	(4)		1	1986	9.164	52,145		
362058H44	GNMA MTG BACKED POOL 029051	9.000	MTLY	2009	02		6,154	6,164	AV	6,154	6,154	46	541	5		1	1986	8.972	6,154		
362058H77	GNMA MTG BACKED POOL 029054	9.000	MTLY	2008	11		34,793	34,842	AV	34,793	34,793	261	3,089	10		1	1986	8.973	34,793		

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
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362058JF7	GNMA MTG BACKED POOL 029062	9.500	MTLY	2009	07		15,758	15,867	AV	15,758	15,699	126	1,500	15			1	1986	9.625	15,758	
362058MS5	GNMA MTG BACKED POOL 029169	9.000	MTLY	2008	12		4,911	4,946	AV	4,911	4,896	37	441	7			1	1991	9.128	4,911	
362058MZ9	GNMA MTG BACKED POOL 029176	9.000	MTLY	2009	02		57,094	57,255	AV	57,094	57,094	429	5,052	49			1	1986	8.991	57,094	
362058RQ4	GNMA MTG BACKED POOL 029295	9.000	MTLY	2009	02		108,878	108,946	AV	108,878	108,878	817	9,699	10			1	1986	8.963	108,878	
362058V30	GNMA MTG BACKED POOL 029434	9.000	MTLY	2008	12		48,735	48,941	AV	48,735	48,444	367	4,286	233			1	1986	9.142	48,735	
362059W4	GNMA MTG BACKED POOL 030537	9.000	MTLY	2009	01		111,760	112,040	AV	111,760	111,760	840	10,007	43			1	1986	8.986	111,760	
362059BS5	GNMA MTG BACKED POOL 029749	9.000	MTLY	2009	03		34,828	34,847	AV	34,828	34,825	261	3,034	11			1	1986	8.919	34,828	
362059JG3	GNMA MTG BACKED POOL 029963	9.000	MTLY	2009	03		7,334	7,355	AV	7,334	7,334	55	635	11			1	1986	8.980	7,334	
362059N78	GNMA MTG BACKED POOL 030114	9.500	MTLY	2009	09		106,569	106,769	AV	106,569	106,569	845	10,097	17			1	1986	9.477	106,569	
362059T64	GNMA MTG BACKED POOL 030273	9.000	MTLY	2009	05		37,236	37,294	AV	37,236	37,236	280	3,294	18			1	1986	8.974	37,236	
362059TX5	GNMA MTG BACKED POOL 030266	9.000	MTLY	2009	04		53,680	53,764	AV	53,680	53,680	403	4,742	22			1	1986	8.975	53,680	
362059VX2	GNMA MTG BACKED POOL 030330	9.000	MTLY	2009	05		35,376	35,529	AV	35,376	35,341	266	3,142	35			1	1986	9.033	35,376	
362059WE3	GNMA MTG BACKED POOL 030345	9.000	MTLY	2009	03		13,429	13,544	AV	13,429	13,320	102	1,203	41			1	1986	9.315	13,429	
36205AAG9	GNMA MTG BACKED POOL 384407	8.500	MTLY	2024	12		61,897	62,599	AV	61,897	61,836	443	5,315	27			1	1994	8.608	61,897	
36205ANM2	GNMA MTG BACKED POOL 384796	7.500	MTLY	2025	09		282,046	290,189	AV	282,046	281,211	1,814	21,440	1,855			1	1996	7.824	282,046	
36205AVT8	GNMA MTG BACKED POOL 385026	7.000	MTLY	2026	06		393,421	397,715	AV	393,421	384,789	2,320	27,750	8,807			1	1996	7.479	393,421	
36205B4Y5	GNMA MTG BACKED POOL 386139	8.500	MTLY	2024	07		145,042	144,516	AV	145,042	145,171	1,024	12,034		154		1	1994	8.407	145,042	
36205BVE9	GNMA MTG BACKED POOL 385913	7.500	MTLY	2024	09		38,907	39,474	AV	38,907	38,907	247	2,926	37			1	1995	8.725	38,907	
36205CL40	GNMA MTG BACKED POOL 386547	8.500	MTLY	2024	11		66,358	67,338	AV	66,358	66,265	477	5,658	157			1	1994	8.654	66,358	
36205EFQ4	GNMA MTG BACKED POOL 388175	7.000	MTLY	2024	04		100,341	100,651	AV	100,341	100,054	587	6,920	394			1	1994	7.052	100,341	
36205FLZ4	GNMA MTG BACKED POOL 389244	7.500	MTLY	2024	04		34,926	35,436	AV	34,926	34,926	221	2,608	74			1	1995	9.037	34,926	
36205FUH4	GNMA MTG BACKED POOL 389484	8.000	MTLY	2024	04		15,195	15,195	AV	15,195	15,281	101	1,196		91		1	1994	7.858	15,195	
36205FV83	GNMA MTG BACKED POOL 389539	7.500	MTLY	2024	06		49,000	48,984	AV	49,000	49,000	306	3,636				1	1995	7.440	49,000	
36205GRA1	GNMA MTG BACKED POOL 390281	8.500	MTLY	2024	08		22,406	22,406	AV	22,406	22,490	159	1,848		94		1	1994	8.388	22,406	
36205GSJ1	GNMA MTG BACKED POOL 390321	8.500	MTLY	2025	01		71,775	73,232	AV	71,775	71,630	519	6,036	805			1	1995	8.730	71,775	
36205GVA6	GNMA MTG BACKED POOL 390409	8.000	MTLY	2024	04		25,537	25,416	AV	25,537	25,559	169	2,031		25		1	1994	7.895	25,537	
36205GWW7	GNMA MTG BACKED POOL 390461	7.500	MTLY	2025	11		9,503	9,781	AV	9,503	9,478	61	726	56			1	1996	7.823	9,503	
36205HFM6	GNMA MTG BACKED POOL 390872	7.500	MTLY	2024	04		805,354	802,878	AV	805,354	808,397	5,018	59,700		3,593		1	1994	7.303	805,354	
36205J2M6	GNMA MTG BACKED POOL 392380	8.500	MTLY	2024	06		39,030	39,605	AV	39,030	38,974	281	3,297	237			1	1994	8.659	39,030	
36205J7G4	GNMA MTG BACKED POOL 392495	8.500	MTLY	2024	08		54,685	54,574	AV	54,685	54,728	387	4,634		46		1	1994	8.424	54,685	
36205JCL7	GNMA MTG BACKED POOL 391675	7.500	MTLY	2026	12		185,973	190,506	AV	185,973	185,684	1,191	14,187	506			1	1997	7.749	185,973	
36205JNB7	GNMA MTG BACKED POOL 391986	8.500	MTLY	2030	05		4,009,158	3,974,775	AV	4,009,158	4,012,038	28,155	337,709		1,029		1	1995	8.364	4,009,158	
36205JPG4	GNMA MTG BACKED POOL 392023	8.000	MTLY	2024	04		73,703	74,027	AV	73,703	73,229	494	5,867	542			1	1994	8.138	73,703	
36205JU29	GNMA MTG BACKED POOL 392201	7.500	MTLY	2009	05		13,069	13,106	AV	13,069	13,069	82	975	5			1	1994	7.498	13,069	
36205KE40	GNMA MTG BACKED POOL 392655	8.500	MTLY	2024	10		60,895	60,716	AV	60,895	60,944	430	4,971		131		1	1994	8.416	60,895	
36205KX64	GNMA MTG BACKED POOL 393201	8.500	MTLY	2024	09		21,813	21,735	AV	21,813	21,834	154	1,846		11		1	1994	8.404	21,813	
36205LSV3	GNMA MTG BACKED POOL 393932	8.500	MTLY	2024	07		258,983	258,592	AV	258,983	259,157	1,832	21,726		101		1	1994	8.433	258,983	
36205MGA0	GNMA MTG BACKED POOL 394493	7.500	MTLY	2026	09		166,922	170,988	AV	166,922	166,660	1,069	12,812	147			1	1997	7.752	166,922	

SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36205MH84	GNMA MTG BACKED POOL 394555	7.500	MTLY	2026	12		88,286	89,897	AV	88,286	88,183	562	6,680	287		1	1997	7.678	88,286		
36205P5K3	GNMA MTG BACKED POOL 396950	8.500	MTLY	2024	08		121,150	120,791	AV	121,150	121,244	856	10,254		119	1	1994	8.412	121,150		
36205PG54	GNMA MTG BACKED POOL 396320	6.500	MTLY	2028	02		23,430	23,617	AV	23,430	23,425	128	1,518	39		1	1999	6.559	23,430		
36205Q7K9	GNMA MTG BACKED POOL 397898	7.500	MTLY	2025	09		16,301	16,781	AV	16,301	16,262	105	1,255	39		1	1996	7.822	16,301		
36205QHF9	GNMA MTG BACKED POOL 397230	8.500	MTLY	2024	12		9,052	9,112	AV	9,052	9,048	65	764	16		1	1994	8.544	9,052		
36205RTG2	GNMA MTG BACKED POOL 398451	7.500	MTLY	2025	08		199,497	199,140	AV	199,497	199,669	1,245	14,771		154	1	1995	7.367	199,497		
36205SJJ2	GNMA MTG BACKED POOL 399079	7.500	MTLY	2027	01		92,888	95,224	AV	92,888	92,888	595	7,112	196		1	1997	8.207	92,888		
36205T4Y6	GNMA MTG BACKED POOL 400539	7.500	MTLY	2024	06		67,787	68,687	AV	67,787	67,699	429	4,997	438		1	1995	7.631	67,787		
36205TH48	GNMA MTG BACKED POOL 399951	7.500	MTLY	2026	06		96,797	98,804	AV	96,797	96,797	618	7,250	760		1	1996	9.912	96,797		
36205TMU4	GNMA MTG BACKED POOL 400071	8.500	MTLY	2024	09		5,927	5,906	AV	5,927	5,932	42	502		1	1994	8.407	5,927			
36205TPB3	GNMA MTG BACKED POOL 400118	7.500	MTLY	2026	12		144,921	145,686	AV	144,921	142,909	911	10,866	2,193		1	1997	7.778	144,921		
36205UJR2	GNMA MTG BACKED POOL 400872	8.500	MTLY	2025	04		9,564	9,573	AV	9,564	9,564	68	813	2		1	1995	8.473	9,564		
36205UKV1	GNMA MTG BACKED POOL 400908	8.500	MTLY	2024	10		124,873	124,873	AV	124,873	125,381	885	10,469		577	1	1994	8.384	124,873		
36205UMT4	GNMA MTG BACKED POOL 400970	7.500	MTLY	2024	05		30,631	31,012	AV	30,631	30,566	194	2,274	180		1	1995	7.648	30,631		
36205UN48	GNMA MTG BACKED POOL 401011	7.500	MTLY	2024	06		240,424	240,424	AV	240,424	240,499	1,503	17,858		14	1	1995	7.463	240,424		
36205W3X2	GNMA MTG BACKED POOL 403214	8.000	MTLY	2024	10		173,402	177,450	AV	173,402	173,402	1,183	14,130	226		1	1994	9.114	173,402		
36205W4H6	GNMA MTG BACKED POOL 403224	7.500	MTLY	2009	08		90,190	90,162	AV	90,190	90,331	564	6,711		38	1	1995	7.394	90,190		
36205WRL2	GNMA MTG BACKED POOL 402891	8.500	MTLY	2024	08		35,934	36,176	AV	35,934	35,340	256	3,044	716		1	1995	8.871	35,934		
36205WRW8	GNMA MTG BACKED POOL 402901	8.500	MTLY	2024	08		253,402	252,479	AV	253,402	253,623	1,788	21,251		162	1	1994	8.403	253,402		
36205X4L5	GNMA MTG BACKED POOL 404127	7.500	MTLY	2010	07		67,034	67,004	AV	67,034	67,130	419	5,001		26	1	1995	7.408	67,034		
36205YKH4	GNMA MTG BACKED POOL 404496	7.500	MTLY	2026	07		116,637	118,884	AV	116,637	116,469	743	8,736	1,214		1	1996	7.696	116,637		
36205YVT6	GNMA MTG BACKED POOL 404826	8.500	MTLY	2024	10		207,790	207,117	AV	207,790	207,958	1,467	17,591		35	1	1994	8.413	207,790		
36205YY22	GNMA MTG BACKED POOL 404929	8.500	MTLY	2024	11		17,199	17,393	AV	17,199	17,181	123	1,188	467		1	1994	8.606	17,199		
362060DY8	GNMA MTG BACKED POOL 030719	9.000	MTLY	2009	03		20,807	20,836	AV	20,807	20,807	156	1,865	2		1	1986	8.972	20,807		
362060FZ3	GNMA MTG BACKED POOL 030784	9.000	MTLY	2009	05		38,266	38,553	AV	38,266	38,083	289	3,377	184		1	1986	9.151	38,266		
362060H65	GNMA MTG BACKED POOL 030853	9.000	MTLY	2009	05		79,754	80,973	AV	79,754	79,645	607	7,147	(157)		1	1986	9.354	79,754		
362060NZ4	GNMA MTG BACKED POOL 031008	9.000	MTLY	2009	04		24,204	24,204	AV	24,204	24,223	182	2,168			1	1986	8.940	24,204		
362060UH6	GNMA MTG BACKED POOL 031184	9.000	MTLY	2009	04		13,432	13,440	AV	13,432	13,432	101	1,193	2		1	1986	8.964	13,432		
362060ZM0	GNMA MTG BACKED POOL 031348	9.000	MTLY	2009	04		88,302	88,523	AV	88,302	88,302	664	7,809	65		1	1986	8.987	88,302		
3620626V8	GNMA MTG BACKED POOL 033284	9.500	MTLY	2009	09		53,683	53,751	AV	53,683	53,683	426	5,060	8		1	1986	9.468	53,683		
362062C25	GNMA MTG BACKED POOL 032489	9.000	MTLY	2009	06		69,748	70,005	AV	69,748	69,655	525	6,162	124		1	1986	9.032	69,748		
362062EY3	GNMA MTG BACKED POOL 032551	9.500	MTLY	2009	07		406	411	AV	406	403	3	39			1	1986	9.801	406		
362063AR0	GNMA MTG BACKED POOL 033316	9.500	MTLY	2009	10		18,288	18,311	AV	18,288	18,288	145	1,732	2		1	1986	9.469	18,288		
362063AV1	GNMA MTG BACKED POOL 033320	10.000	MTLY	2009	11		12,504	12,611	AV	12,504	12,442	105	1,256	12		1	1986	10.173	12,504		
362063GL7	GNMA MTG BACKED POOL 033503	9.500	MTLY	2009	09		52,269	52,636	AV	52,269	52,077	417	4,878	117		1	1986	9.623	52,269		
362063QU6	GNMA MTG BACKED POOL 033767	10.000	MTLY	2009	11		17,839	18,677	AV	17,839	16,883	156	1,859	365		1	1979	11.786	17,839		
362063XW4	GNMA MTG BACKED POOL 033993	9.000	MTLY	2009	05		86,789	87,666	AV	86,789	86,762	658	7,789	(172)		1	1986	9.183	86,789		
362064QX8	GNMA MTG BACKED POOL 034670	10.000	MTLY	2009	11		62,489	62,859	AV	62,489	62,368	524	6,237	33		1	1987	10.076	62,489		

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
362064R25	GNMA MTG BACKED POOL 034705	9.500	MTLY	2009	10		16,137	16,262	AV	16,137	16,104	129	1,523	(1)		1	1986	9.628	16,137		
3620655F7	GNMA MTG BACKED POOL 035946	9.500	MTLY	2009	09		1,861	1,882	AV	1,861	1,847	15	175	7		1	1986	9.774	1,861		
362065BL7	GNMA MTG BACKED POOL 035143	9.500	MTLY	2009	11		1,704	1,716	AV	1,704	1,697	14	162	1		1	1986	9.625	1,704		
362065JS4	GNMA MTG BACKED POOL 035373	10.000	MTLY	2009	11		35,931	37,276	AV	35,931	34,445	311	3,712	196		1	1979	11.338	35,931		
362065P24	GNMA MTG BACKED POOL 035541	9.500	MTLY	2009	08		6,440	6,440	AV	6,440	6,440	51	603			1	1986	9.447	6,440		
362065ZU1	GNMA MTG BACKED POOL 035855	9.000	MTLY	2009	09		108,244	108,820	AV	108,244	107,188	816	9,648	648		1	1986	9.243	108,244		
3620667H9	GNMA MTG BACKED POOL 036896	10.000	MTLY	2009	11		47,806	47,971	AV	47,806	47,806	400	4,770	14		1	1986	9.994	47,806		
3620667J5	GNMA MTG BACKED POOL 036897	10.000	MTLY	2009	12		76,978	78,205	AV	76,978	76,836	652	7,711	(164)		1	1986	10.353	76,978		
362066D90	GNMA MTG BACKED POOL 036128	10.000	MTLY	2009	12		5,291	5,310	AV	5,291	5,291	44	520	5		1	1986	9.992	5,291		
362066LN0	GNMA MTG BACKED POOL 036333	10.000	MTLY	2009	11		21,302	22,123	AV	21,302	20,381	184	2,141	411		1	1979	11.405	21,302		
362067DU1	GNMA MTG BACKED POOL 037015	9.500	MTLY	2009	11		42,535	42,987	AV	42,535	42,222	340	4,021	44		1	1986	9.762	42,535		
362067JN1	GNMA MTG BACKED POOL 037169	10.000	MTLY	2009	11		1,909	1,925	AV	1,909	1,901	16	224	2		1	1986	10.156	1,909		
362068VK1	GNMA MTG BACKED POOL 038418	11.000	MTLY	2010	01		1,969	2,004	AV	1,969	1,943	18	220	5		1	1985	11.510	1,969		
362069LM6	GNMA MTG BACKED POOL 039032	11.000	MTLY	2010	08		2,386	2,450	AV	2,386	2,386	22	264	(17)		1	1985	11.575	2,386		
36206AHJ5	GNMA MTG BACKED POOL 405333	8.500	MTLY	2024	10		126,741	126,324	AV	126,741	126,837	895	10,684		191	1	1994	8.409	126,741		
36206BL74	GNMA MTG BACKED POOL 406350	7.500	MTLY	2025	08		191,595	191,139	AV	191,595	191,647	1,195	14,160		37	1	1995	7.437	191,595		
36206BPS4	GNMA MTG BACKED POOL 406433	7.500	MTLY	2025	09		11,422	11,768	AV	11,422	11,404	74	866	77		1	1996	7.828	11,422		
36206BZ53	GNMA MTG BACKED POOL 406764	7.500	MTLY	2025	07		182,590	182,590	AV	182,590	182,648	1,141	13,593		10	1	1995	7.463	182,590		
36206BZQ7	GNMA MTG BACKED POOL 406751	8.500	MTLY	2025	01		15,420	15,732	AV	15,420	15,388	111	1,336	10		1	1995	8.723	15,420		
36206CFF1	GNMA MTG BACKED POOL 407066	8.000	MTLY	2024	10		46,650	47,687	AV	46,650	46,599	318	3,705	287		1	1994	8.240	46,650		
36206CGR4	GNMA MTG BACKED POOL 407108	8.500	MTLY	2024	11		38,505	38,541	AV	38,505	38,505	273	3,230	9		1	1995	8.472	38,505		
36206CX38	GNMA MTG BACKED POOL 407598	7.500	MTLY	2025	07		31,885	32,350	AV	31,885	31,885	202	2,386	86		1	1995	7.652	31,885		
36206DUT2	GNMA MTG BACKED POOL 408394	7.500	MTLY	2026	09		42,928	43,338	AV	42,928	42,904	271	3,148	163		1	1997	7.577	42,928		
36206ELU7	GNMA MTG BACKED POOL 409039	7.000	MTLY	2026	06		189,006	194,725	AV	189,006	188,396	1,136	13,535	837		1	1996	7.335	189,006		
36206F2G6	GNMA MTG BACKED POOL 410375	7.500	MTLY	2027	01		79,427	81,288	AV	79,427	79,294	508	6,086	244		1	1997	7.745	79,427		
36206FY55	GNMA MTG BACKED POOL 410332	7.000	MTLY	2026	04		82,821	84,402	AV	82,821	81,659	492	5,786	1,661		1	1996	9.118	82,821		
36206HHX9	GNMA MTG BACKED POOL 411646	7.500	MTLY	2025	10		12,460	12,826	AV	12,460	12,429	80	961	43		1	1996	7.825	12,460		
36206HZF8	GNMA MTG BACKED POOL 412142	8.500	MTLY	2025	02		87,279	89,218	AV	87,279	87,155	632	7,573	477		1	1995	8.753	87,279		
36206J4H4	GNMA MTG BACKED POOL 413124	7.500	MTLY	2025	09		338,352	340,066	AV	338,352	335,178	2,125	25,271	3,653		1	1995	7.694	338,352		
36206JE26	GNMA MTG BACKED POOL 412453	7.500	MTLY	2025	08		330,864	340,470	AV	330,864	329,937	2,128	25,507	1,002		1	1996	7.829	330,864		
36206JFX7	GNMA MTG BACKED POOL 412482	7.500	MTLY	2025	08		289,575	288,963	AV	289,575	289,731	1,806	21,526		79	1	1995	7.437	289,575		
36206JMF8	GNMA MTG BACKED POOL 412658	7.500	MTLY	2026	08		214,642	218,745	AV	214,642	214,302	1,367	16,391	170		1	1996	7.694	214,642		
36206KC33	GNMA MTG BACKED POOL 413290	7.500	MTLY	2027	04		343,854	345,866	AV	343,854	337,382	2,162	25,774	6,773		1	1997	7.882	343,854		
36206M2M8	GNMA MTG BACKED POOL 415780	7.500	MTLY	2025	11		39,927	40,463	AV	39,927	39,881	253	3,032	18		1	1995	7.630	39,927		
36206MBG1	GNMA MTG BACKED POOL 415039	7.500	MTLY	2026	02		139,183	140,468	AV	139,183	137,527	878	10,384	2,135		1	1996	7.914	139,183		
36206MPS0	GNMA MTG BACKED POOL 415433	7.500	MTLY	2025	09		577,101	594,068	AV	577,101	575,689	3,713	44,216	3,039		1	1996	7.820	577,101		
36206MWT0	GNMA MTG BACKED POOL 415658	7.500	MTLY	2026	12		257,325	261,710	AV	257,325	257,048	1,636	19,614	132		1	1997	7.663	257,325		
36206MX85	GNMA MTG BACKED POOL 415703	7.500	MTLY	2026	01		168,983	172,236	AV	168,983	168,738	1,076	12,759	762		1	1996	7.696	168,983		

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SCHEDULE D - PART 1

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36206NVV4	GNMA MTG BACKED POOL 416528	6.500	MTLY	2029	04		94,258	94,537	AV	94,258	94,256	512	6,126	12			1	1999	6.504	94,258	
36206NW27	GNMA MTG BACKED POOL 416565	7.500	MTLY	2025	10		11,507	11,846	AV	11,507	11,479	74	881	92			1	1996	7.818	11,507	
36206NWP6	GNMA MTG BACKED POOL 416554	7.500	MTLY	2025	07		209,733	209,733	AV	209,733	209,799	1,311	15,600		66		1	1995	7.464	209,733	
36206PE30	GNMA MTG BACKED POOL 416954	7.500	MTLY	2027	05		54,609	55,898	AV	54,609	54,527	349	4,118	320			1	1997	7.741	54,609	
36206RJS6	GNMA MTG BACKED POOL 418873	7.500	MTLY	2027	05		237,946	243,902	AV	237,946	237,728	1,524	18,271	86			1	1997	7.753	237,946	
36206RVJ2	GNMA MTG BACKED POOL 419217	7.500	MTLY	2025	09		373,401	375,126	AV	373,401	369,734	2,345	27,817	4,518			1	1995	7.698	373,401	
36206S4H4	GNMA MTG BACKED POOL 420324	7.500	MTLY	2026	06		138,311	140,835	AV	138,311	138,018	880	10,419	608			1	1996	7.701	138,311	
36206U4D8	GNMA MTG BACKED POOL 422120	7.500	MTLY	2027	05		54,293	55,022	AV	54,293	54,248	344	4,082	198			1	1997	7.622	54,293	
36206UGM5	GNMA MTG BACKED POOL 421504	7.500	MTLY	2026	10		92,091	92,694	AV	92,091	90,927	579	6,894	1,336			1	1997	7.771	92,091	
36206UGP8	GNMA MTG BACKED POOL 421506	7.500	MTLY	2026	11		256,744	258,077	AV	256,744	252,835	1,613	19,096	4,472			1	1996	7.801	256,744	
36206UPY9	GNMA MTG BACKED POOL 421739	7.500	MTLY	2026	06		181,307	184,796	AV	181,307	181,042	1,155	13,755	647			1	1996	7.832	181,307	
36206UQ93	GNMA MTG BACKED POOL 421780	7.500	MTLY	2026	03		85,651	87,680	AV	85,651	85,529	548	6,530	267			1	1997	8.036	85,651	
36206UVX4	GNMA MTG BACKED POOL 421930	7.500	MTLY	2026	05		171,633	174,902	AV	171,633	171,349	1,093	13,060	486			1	1996	7.695	171,633	
36206UXE4	GNMA MTG BACKED POOL 421977	7.500	MTLY	2026	05		224,346	229,144	AV	224,346	224,346	1,432	17,053	305			1	1996	8.227	224,346	
36206VDF1	GNMA MTG BACKED POOL 422302	7.500	MTLY	2026	02		175,444	179,196	AV	175,444	175,444	1,120	13,289	349			1	1996	7.870	175,444	
36206VSH1	GNMA MTG BACKED POOL 422720	7.000	MTLY	2026	05		1,111,599	1,114,835	AV	1,111,599	1,111,351	6,503	77,214	701			1	1996	7.009	1,111,599	
36206VWB9	GNMA MTG BACKED POOL 422842	7.500	MTLY	2026	05		53,840	54,215	AV	53,840	53,080	339	4,048	822			1	1996	7.812	53,840	
36206VXH5	GNMA MTG BACKED POOL 422880	7.000	MTLY	2026	05		156,972	159,313	AV	156,972	153,638	929	11,025	3,908			1	1996	7.508	156,972	
36206W2H7	GNMA MTG BACKED POOL 423876	7.500	MTLY	2026	07		362,444	366,105	AV	362,444	362,444	2,288	27,244	337			1	1997	7.665	362,444	
36206WB20	GNMA MTG BACKED POOL 423157	7.500	MTLY	2029	10		494,033	495,112	AV	494,033	494,029	3,094	34,016	14			1	2000	7.491	494,033	
36206WXJ9	GNMA MTG BACKED POOL 423781	7.500	MTLY	2026	05		128,142	130,787	AV	128,142	128,142	817	9,711	385			1	1996	8.542	128,142	
36206XRC9	GNMA MTG BACKED POOL 424483	7.000	MTLY	2026	05		1,128,610	1,141,090	AV	1,128,610	1,128,610	6,656	79,100	723			1	1996	7.521	1,128,610	
36206XSV6	GNMA MTG BACKED POOL 424532	7.500	MTLY	2026	10		337,079	342,975	AV	337,079	336,437	2,144	25,700	457			1	1997	7.686	337,079	
36206Y5D9	GNMA MTG BACKED POOL 425744	7.500	MTLY	2026	01		234,996	239,511	AV	234,996	234,646	1,497	17,949	148			1	1996	7.695	234,996	
36206YE72	GNMA MTG BACKED POOL 425058	7.500	MTLY	2026	09		118,434	120,697	AV	118,434	118,246	754	8,665	1,464			1	1996	7.698	118,434	
36206YNF4	GNMA MTG BACKED POOL 425290	7.500	MTLY	2026	06		180,401	183,875	AV	180,401	180,140	1,149	13,659	691			1	1996	7.694	180,401	
36206YRK9	GNMA MTG BACKED POOL 425390	7.000	MTLY	2026	06		152,157	156,887	AV	152,157	151,788	915	10,923	499			1	1996	7.337	152,157	
362071VV1	GNMA MTG BACKED POOL 041128	10.000	MTLY	2009	12		2,808	2,801	AV	2,808	2,821	23	279		2		1	1990	9.788	2,808	
362072DN7	GNMA MTG BACKED POOL 041509	11.000	MTLY	2010	08		4,094	4,169	AV	4,094	4,044	38	457	9			1	1985	11.490	4,094	
362075XY4	GNMA MTG BACKED POOL 044795	9.000	MTLY	2010	03		17,297	17,346	AV	17,297	17,297	130	1,541	10			1	1986	8.990	17,297	
362076A35	GNMA MTG BACKED POOL 045026	9.000	MTLY	2010	03		150,821	152,334	AV	150,821	149,811	1,143	13,528	411			1	1986	9.243	150,821	
36207A4D1	GNMA MTG BACKED POOL 426620	7.500	MTLY	2026	07		79,499	81,002	AV	79,499	79,382	506	5,989	296			1	1996	7.693	79,499	
36207A5H1	GNMA MTG BACKED POOL 426648	7.500	MTLY	2026	07		103,289	105,723	AV	103,289	103,130	661	7,865	292			1	1997	7.742	103,289	
36207AHS4	GNMA MTG BACKED POOL 426041	7.500	MTLY	2026	04		78,679	80,362	AV	78,679	78,679	502	5,980	63			1	1996	7.879	78,679	
36207B3F5	GNMA MTG BACKED POOL 427498	7.000	MTLY	2026	03		1,432,817	1,485,747	AV	1,432,817	1,432,817	8,667	102,830	6,624			1	1996	8.305	1,432,817	
36207BA59	GNMA MTG BACKED POOL 426728	6.500	MTLY	2029	03		504,287	505,776	AV	504,287	504,274	2,740	32,756	73			1	1999	6.504	504,287	
36207CCK2	GNMA MTG BACKED POOL 427674	7.500	MTLY	2026	11		101,719	102,194	AV	101,719	100,119	639	7,551	1,847			1	1996	7.804	101,719	
36207DPO3	GNMA MTG BACKED POOL 428931	7.500	MTLY	2027	04		13,591	13,721	AV	13,591	13,584	86	1,020	16			1	1997	7.576	13,591	

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SCHEDULE D - PART 1

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36207DSA5	GNMA MTG BACKED POOL 429013	7.500	MTLY	2032	05		4,855,988	4,885,576	AV	4,855,988	4,855,042	30,535	366,252	463			1	1997	7.533	4,855,988	
36207EEG5	GNMA MTG BACKED POOL 429535	7.500	MTLY	2026	06		34,957	35,455	AV	34,957	34,957	222	2,599	111			1	1997	8.922	34,957	
36207EEV2	GNMA MTG BACKED POOL 429548	7.500	MTLY	2027	04		68,984	69,912	AV	68,984	68,928	437	5,200	114			1	1997	7.623	68,984	
36207ERL0	GNMA MTG BACKED POOL 429891	7.500	MTLY	2027	04		19,586	20,066	AV	19,586	19,558	125	1,499	33			1	1997	7.749	19,586	
36207GXP9	GNMA MTG BACKED POOL 431886	7.500	MTLY	2027	02		391,459	395,234	AV	391,459	391,281	2,470	29,256	879			1	1997	7.578	391,459	
36207HAT4	GNMA MTG BACKED POOL 432118	7.500	MTLY	2026	10		123,456	126,333	AV	123,456	123,234	790	9,467	130			1	1997	7.743	123,456	
36207HEM5	GNMA MTG BACKED POOL 432240	7.500	MTLY	2026	12		54,405	54,663	AV	54,405	53,621	342	4,069	831			1	1997	7.782	54,405	
36207HZH3	GNMA MTG BACKED POOL 432844	7.500	MTLY	2030	01		232,909	233,995	AV	232,909	232,899	1,462	14,615	18			1	2000	7.519	232,909	
36207JBP7	GNMA MTG BACKED POOL 433046	7.000	MTLY	2026	06		332,390	343,555	AV	332,390	332,390	2,004	23,750	1,615			1	1996	7.957	332,390	
36207JCW1	GNMA MTG BACKED POOL 433085	7.500	MTLY	2026	07		241,614	246,545	AV	241,614	241,614	1,541	18,354	211			1	1996	8.031	241,614	
36207JDP5	GNMA MTG BACKED POOL 433110	7.500	MTLY	2026	07		374,767	381,861	AV	374,767	374,224	2,387	28,612	231			1	1996	7.693	374,767	
36207JLJ0	GNMA MTG BACKED POOL 433329	7.500	MTLY	2026	12		93,298	93,870	AV	93,298	92,931	587	6,960	459			1	1997	7.603	93,298	
36207JNX7	GNMA MTG BACKED POOL 433406	7.500	MTLY	2027	02		360,022	363,658	AV	360,022	360,022	2,273	27,090	377			1	1997	7.651	360,022	
36207KH60	GNMA MTG BACKED POOL 434153	6.500	MTLY	2029	01		794,483	805,176	AV	794,483	794,483	4,361	52,022	832			1	1999	6.781	794,483	
36207KUH1	GNMA MTG BACKED POOL 434484	7.500	MTLY	2029	08		187,264	189,586	AV	187,264	187,098	1,185	12,978	291			1	2000	7.719	187,264	
36207KXH8	GNMA MTG BACKED POOL 434580	7.500	MTLY	2029	10		217,967	220,656	AV	217,967	217,967	1,379	16,484	123			1	1999	8.023	217,967	
36207NVG6	GNMA MTG BACKED POOL 437215	7.500	MTLY	2026	11		207,298	210,832	AV	207,298	207,076	1,318	15,800	111			1	1997	7.665	207,298	
36207NZN7	GNMA MTG BACKED POOL 437349	7.500	MTLY	2027	03		93,202	95,401	AV	93,202	93,062	596	7,124	164			1	1997	7.740	93,202	
36207QJT5	GNMA MTG BACKED POOL 438674	7.500	MTLY	2027	03		10,394	10,621	AV	10,394	10,352	66	785	91			1	1997	8.661	10,394	
36207QJV0	GNMA MTG BACKED POOL 438676	7.500	MTLY	2027	03		81,560	82,631	AV	81,560	81,469	516	6,114	368			1	1997	7.626	81,560	
36207QUQ8	GNMA MTG BACKED POOL 438991	7.500	MTLY	2026	08		227,168	231,039	AV	227,168	226,924	1,444	17,313	122			1	1997	7.667	227,168	
36207QWU7	GNMA MTG BACKED POOL 439059	7.500	MTLY	2027	03		434,365	440,208	AV	434,365	434,018	2,751	32,777	652			1	1997	7.624	434,365	
36207SBN2	GNMA MTG BACKED POOL 440245	7.500	MTLY	2027	02		86,095	87,323	AV	86,095	86,095	546	6,468	205			1	1997	8.790	86,095	
36207SC92	GNMA MTG BACKED POOL 440296	7.500	MTLY	2027	03		56,449	57,019	AV	56,449	56,449	356	4,230	99			1	1997	7.746	56,449	
36207SDS9	GNMA MTG BACKED POOL 440313	7.500	MTLY	2027	03		80,866	82,247	AV	80,866	80,782	514	6,163	43			1	1997	7.666	80,866	
36207SS79	GNMA MTG BACKED POOL 440742	7.500	MTLY	2026	10		173,408	177,003	AV	173,408	173,408	1,106	13,155	308			1	1996	9.574	173,408	
36207SVP5	GNMA MTG BACKED POOL 440822	7.500	MTLY	2026	12		280,338	285,458	AV	280,338	280,016	1,784	21,392	157			1	1997	7.678	280,338	
36207UQS0	GNMA MTG BACKED POOL 442465	7.500	MTLY	2027	03		197,597	201,180	AV	197,597	197,597	1,257	14,777	872			1	1997	8.322	197,597	
36207WCJ1	GNMA MTG BACKED POOL 443873	7.500	MTLY	2027	04		191,641	196,618	AV	191,641	191,641	1,229	14,544	605			1	1997	8.542	191,641	
36207WUZ5	GNMA MTG BACKED POOL 444400	7.500	MTLY	2027	05		254,545	258,176	AV	254,545	254,545	1,614	19,167	304			1	1997	7.966	254,545	
36207XBZ4	GNMA MTG BACKED POOL 444756	7.500	MTLY	2027	05		250,980	256,904	AV	250,980	250,602	1,606	19,124	1,238			1	1997	7.737	250,980	
36207YJ35	GNMA MTG BACKED POOL 445882	6.500	MTLY	2029	04		674,556	676,386	AV	674,556	674,378	3,664	43,853	233			1	1999	6.506	674,556	
36207YXT2	GNMA MTG BACKED POOL 446290	7.500	MTLY	2027	05		333,484	338,160	AV	333,484	333,404	2,114	25,093	671			1	1997	7.623	333,484	
362081GH8	GNMA MTG BACKED POOL 049700	10.500	MTLY	2010	09		27,329	27,718	AV	27,329	27,077	243	2,899	45			1	1985	10.852	27,329	
36208CXF9	GNMA MTG BACKED POOL 447178	7.500	MTLY	2027	05		813,728	831,395	AV	813,728	813,728	5,196	61,501	2,575			1	1997	9.293	813,728	
36208DFX8	GNMA MTG BACKED POOL 447582	7.500	MTLY	2027	05		93,827	94,987	AV	93,827	93,295	594	7,065	679			1	1997	7.779	93,827	
36208EJB0	GNMA MTG BACKED POOL 448558	7.500	MTLY	2027	05		308,103	315,387	AV	308,103	307,650	1,971	23,315	1,471			1	1997	7.741	308,103	
36208HY34	GNMA MTG BACKED POOL 451730	7.500	MTLY	2027	05		215,637	221,060	AV	215,637	215,637	1,382	16,435	546			1	1997	8.319	215,637	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36208P6U7	GNMA MTG BACKED POOL 457283	8.000	MTLY	2028	01		102,484	103,043	AV	102,484	102,479	687	5,491	9			1	2000	8.026	102,484	
36208PTH1	GNMA MTG BACKED POOL 456952	8.000	MTLY	2028	06		180,931	181,925	AV	180,931	180,931	1,213	9,448	208			1	2000	8.484	180,931	
36208PX29	GNMA MTG BACKED POOL 457097	6.500	MTLY	2028	10		529,103	536,224	AV	529,103	529,103	2,905	34,655	525			1	1999	6.649	529,103	
36208QTU0	GNMA MTG BACKED POOL 457863	6.500	MTLY	2029	01		839,389	846,200	AV	839,389	834,961	4,584	54,718	5,055			1	1999	6.713	839,389	
36208R2W3	GNMA MTG BACKED POOL 458989	6.500	MTLY	2029	01		306,193	306,193	AV	306,193	306,145	1,659	19,730	2			1	1999	6.391	306,193	
36208SXT4	GNMA MTG BACKED POOL 459790	6.500	MTLY	2029	02		445,488	451,485	AV	445,488	445,488	2,446	29,093	620			1	1999	6.776	445,488	
36208U4B0	GNMA MTG BACKED POOL 461718	7.500	MTLY	2029	10		33,448	33,861	AV	33,448	33,448	212	2,511	54			1	1999	7.907	33,448	
36208Y6B0	GNMA MTG BACKED POOL 465366	6.500	MTLY	2028	09		41,087	41,414	AV	41,087	41,077	224	2,686	16			1	1999	6.557	41,087	
36208YY86	GNMA MTG BACKED POOL 465235	6.500	MTLY	2029	04		500,178	504,276	AV	500,178	500,178	2,731	32,581	277			1	1999	6.629	500,178	
362094QY3	GNMA MTG BACKED POOL 061671	11.500	MTLY	2013	02		10,511	10,617	AV	10,511	10,460	102	1,218	16			1	1983	11.690	10,511	
362095RS2	GNMA MTG BACKED POOL 062597	11.500	MTLY	2013	04		8,628	8,967	AV	8,628	8,438	86	1,027	38			1	1984	12.581	8,628	
36209A5F3	GNMA MTG BACKED POOL 466246	7.500	MTLY	2030	01		508,865	509,263	AV	508,865	508,865	3,183	31,766	8			1	2000	7.476	508,865	
36209F7D5	GNMA MTG BACKED POOL 470792	7.500	MTLY	2029	08		101,480	101,480	AV	101,480	101,417	634	6,923	69			1	2000	7.423	101,480	
36209FDX4	GNMA MTG BACKED POOL 470018	7.000	MTLY	2029	02		271,485	273,795	AV	271,485	271,485	1,597	19,108	89			1	1999	7.176	271,485	
36209FLA5	GNMA MTG BACKED POOL 470221	6.500	MTLY	2029	04		661,265	666,322	AV	661,265	660,804	3,609	43,000	963			1	1999	6.591	661,265	
36209FZU6	GNMA MTG BACKED POOL 470655	7.000	MTLY	2029	07		300,909	303,470	AV	300,909	300,909	1,770	21,074	267			1	1999	7.116	300,909	
36209GZP5	GNMA MTG BACKED POOL 471550	6.500	MTLY	2029	03		24,275	24,596	AV	24,275	24,269	133	1,594	17			1	1999	6.618	24,275	
36209JM32	GNMA MTG BACKED POOL 472978	6.500	MTLY	2029	06		953,216	968,656	AV	953,216	952,915	5,247	62,857	571			1	1999	6.650	953,216	
36209JRN3	GNMA MTG BACKED POOL 473093	6.500	MTLY	2029	05		30,759	30,764	AV	30,759	30,759	167	1,989				1	1999	6.474	30,759	
36209LFW1	GNMA MTG BACKED POOL 474581	6.500	MTLY	2028	12		30,060	30,455	AV	30,060	30,050	165	1,970	31			1	1999	6.609	30,060	
36209LQQ2	GNMA MTG BACKED POOL 474863	7.000	MTLY	2029	07		519,094	523,439	AV	519,094	519,022	3,053	36,506	256			1	1999	7.063	519,094	
36209LVR4	GNMA MTG BACKED POOL 475024	7.500	MTLY	2030	01		1,225,289	1,231,004	AV	1,225,289	1,225,233	7,694	76,861	104			1	2000	7.519	1,225,289	
36209QYS8	GNMA MTG BACKED POOL 478721	8.000	MTLY	2029	09		777,930	784,797	AV	777,930	777,930	5,232	36,278	453			1	2000	8.122	777,930	
36209RB77	GNMA MTG BACKED POOL 478962	7.500	MTLY	2029	12		230,462	233,779	AV	230,462	229,651	1,461	13,081	1,005			1	2000	7.705	230,462	
36209RDA8	GNMA MTG BACKED POOL 478997	7.500	MTLY	2030	01		80,990	81,435	AV	80,990	80,366	509	5,578	669			1	2000	7.673	80,990	
36209RFH1	GNMA MTG BACKED POOL 479068	7.500	MTLY	2030	01		767,632	774,110	AV	767,632	763,949	4,838	52,912	4,342			1	2000	7.649	767,632	
36209RFM0	GNMA MTG BACKED POOL 479072	7.500	MTLY	2030	01		1,897,941	1,899,425	AV	1,897,941	1,897,941	11,871	118,623	12			1	2000	7.476	1,897,941	
36209RFR9	GNMA MTG BACKED POOL 479076	7.500	MTLY	2030	01		2,525,915	2,547,104	AV	2,525,915	2,519,493	15,919	174,582	7,324			1	2000	7.607	2,525,915	
36209RJR5	GNMA MTG BACKED POOL 479172	8.000	MTLY	2030	02		597,802	600,184	AV	597,802	596,902	4,001	31,781	1,086			1	2000	8.038	597,802	
36209RNG4	GNMA MTG BACKED POOL 479291	8.000	MTLY	2030	04		655,974	659,581	AV	655,974	655,974	4,397	35,073	85			1	2000	8.057	655,974	
36209TVJ5	GNMA MTG BACKED POOL 481317	6.500	MTLY	2028	08		333,981	334,975	AV	333,981	333,981	1,814	21,616	90			1	1999	6.508	333,981	
36209TY45	GNMA MTG BACKED POOL 481431	6.500	MTLY	2029	05		415,457	415,522	AV	415,457	415,457	2,251	26,988	1			1	1999	6.474	415,457	
36209VB45	GNMA MTG BACKED POOL 482559	6.500	MTLY	2029	03		463,859	465,085	AV	463,859	463,704	2,519	29,832	368			1	1999	6.506	463,859	
36209VHC1	GNMA MTG BACKED POOL 482727	6.500	MTLY	2029	03		22,797	22,987	AV	22,797	22,797	125	1,481	22			1	1999	6.714	22,797	
36209VLJ1	GNMA MTG BACKED POOL 482829	6.500	MTLY	2028	11		428,927	428,927	AV	428,927	428,860	2,323	27,679	73			1	1999	6.438	428,927	
36209XB58	GNMA MTG BACKED POOL 484360	6.500	MTLY	2028	09		504,380	504,380	AV	504,380	504,302	2,732	32,664	83			1	1999	6.442	504,380	
36209XCD0	GNMA MTG BACKED POOL 484368	6.500	MTLY	2028	09		336,414	336,414	AV	336,414	336,362	1,822	21,785	58			1	1999	6.382	336,414	
362101T72	GNMA MTG BACKED POOL 068074	10.500	MTLY	2013	06		4,860	4,997	AV	4,860	4,786	44	523	12			1	1985	11.156	4,860	

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SCHEDULE D - PART 1

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
362102CX1	GNMA MTG BACKED POOL 068486	10.500	MTLY	2013	06		39,787	40,189	AV	39,787	39,649	352	4,196	32			1	1985	10.685	39,787	
362102JF3	GNMA MTG BACKED POOL 068662	10.500	MTLY	2013	08		9,263	9,313	AV	9,263	9,255	81	976	2			1	1985	10.536	9,263	
36210AGV3	GNMA MTG BACKED POOL 486312	7.500	MTLY	2029	01		533,914	536,406	AV	533,914	533,891	3,353	33,215	257			1	2000	7.520	533,914	
36210AHZ3	GNMA MTG BACKED POOL 486348	6.500	MTLY	2029	05		634,593	642,952	AV	634,593	634,412	3,483	41,757	441			1	1999	6.617	634,593	
36210APM3	GNMA MTG BACKED POOL 486528	6.500	MTLY	2028	09		413,652	413,652	AV	413,652	413,587	2,241	26,792	48			1	1999	6.462	413,652	
36210AST5	GNMA MTG BACKED POOL 486630	6.500	MTLY	2028	10		325,738	328,406	AV	325,738	325,738	1,779	21,238	187			1	1999	6.598	325,738	
36210BD93	GNMA MTG BACKED POOL 487128	6.500	MTLY	2029	04		369,459	369,517	AV	369,459	369,459	2,002	23,910	4			1	1999	6.456	369,459	
36210BGV1	GNMA MTG BACKED POOL 487212	6.500	MTLY	2029	05		441,210	441,279	AV	441,210	441,210	2,390	28,615	(10)			1	1999	6.474	441,210	
36210BP66	GNMA MTG BACKED POOL 487445	6.500	MTLY	2029	03		384,740	385,876	AV	384,740	384,730	2,090	25,060	19			1	1999	6.504	384,740	
36210BUFO	GNMA MTG BACKED POOL 487582	6.500	MTLY	2029	03		22,442	22,604	AV	22,442	22,420	122	1,461	34			1	1999	6.618	22,442	
36210C5K5	GNMA MTG BACKED POOL 488750	6.500	MTLY	2029	06		1,224,764	1,241,862	AV	1,224,764	1,224,398	6,727	80,396	1,248			1	1999	6.625	1,224,764	
36210C5L3	GNMA MTG BACKED POOL 488751	6.500	MTLY	2029	06		972,024	982,557	AV	972,024	971,810	5,322	63,816	276			1	1999	6.591	972,024	
36210E4W6	GNMA MTG BACKED POOL 490537	8.000	MTLY	2030	05		527,199	531,788	AV	527,199	527,135	3,545	24,729	174			1	2000	8.064	527,199	
36210EUP2	GNMA MTG BACKED POOL 490290	7.500	MTLY	2029	09		1,931,210	1,973,576	AV	1,931,210	1,930,404	12,335	147,903	1,194			1	1999	7.717	1,931,210	
36210EYT0	GNMA MTG BACKED POOL 490422	6.500	MTLY	2029	05		31,548	31,641	AV	31,548	31,547	171	2,050	4			1	1999	6.504	31,548	
36210EZR3	GNMA MTG BACKED POOL 490452	7.500	MTLY	2029	09		35,809	36,243	AV	35,809	35,801	227	2,711	22			1	1999	7.605	35,809	
36210FKK1	GNMA MTG BACKED POOL 490898	6.500	MTLY	2029	02		80,747	81,814	AV	80,747	80,727	443	5,313	28			1	1999	6.621	80,747	
36210FW44	GNMA MTG BACKED POOL 491267	6.500	MTLY	2029	04		263,800	266,842	AV	263,800	263,298	1,445	17,211	825			1	1999	6.728	263,800	
36210FYL4	GNMA MTG BACKED POOL 491315	6.500	MTLY	2029	01		602,604	610,716	AV	602,604	602,604	3,308	39,438	739			1	1999	6.752	602,604	
36210J6Q6	GNMA MTG BACKED POOL 494179	6.500	MTLY	2029	01		702,512	708,202	AV	702,512	702,337	3,836	45,834	451			1	1999	6.563	702,512	
36210JER5	GNMA MTG BACKED POOL 493444	6.500	MTLY	2028	12		32,738	33,000	AV	32,738	32,732	179	2,137	17			1	1999	6.556	32,738	
36210JTL2	GNMA MTG BACKED POOL 493855	6.500	MTLY	2029	04		459,018	460,385	AV	459,018	459,018	2,494	29,817	79			1	1999	6.508	459,018	
36210K4T9	GNMA MTG BACKED POOL 495034	6.500	MTLY	2029	05		88,543	89,253	AV	88,543	88,528	483	5,798	17			1	1999	6.560	88,543	
36210KJ97	GNMA MTG BACKED POOL 494488	6.500	MTLY	2029	05		409,548	410,767	AV	409,548	409,548	2,225	26,442	137			1	1999	6.516	409,548	
36210KV51	GNMA MTG BACKED POOL 494836	6.500	MTLY	2029	06		907,711	914,729	AV	907,711	901,866	4,955	59,228	6,503			1	1999	6.666	907,711	
36210LQE6	GNMA MTG BACKED POOL 495553	7.500	MTLY	2029	03		381,457	381,635	AV	381,457	381,457	2,385	25,838	30			1	2000	7.472	381,457	
36210MEF4	GNMA MTG BACKED POOL 496134	6.500	MTLY	2029	01		177,890	179,338	AV	177,890	177,853	971	11,583	162			1	1999	6.563	177,890	
36210MGW5	GNMA MTG BACKED POOL 496213	6.500	MTLY	2029	04		234,140	234,140	AV	234,140	234,103	1,268	15,159	38			1	1999	6.434	234,140	
36210MLN9	GNMA MTG BACKED POOL 496333	6.500	MTLY	2029	05		477,892	479,303	AV	477,892	477,880	2,596	31,058	61			1	1999	6.504	477,892	
36210MMF5	GNMA MTG BACKED POOL 496358	7.000	MTLY	2029	06		493,562	497,689	AV	493,562	493,489	2,903	34,574	439			1	1999	7.062	493,562	
36210NE70	GNMA MTG BACKED POOL 497058	7.500	MTLY	2029	10		581,113	591,558	AV	581,113	581,113	3,697	33,246	83			1	2000	7.677	581,113	
36210NGU7	GNMA MTG BACKED POOL 497111	7.500	MTLY	2029	12		474,784	475,007	AV	474,784	474,784	2,969	32,635	2			1	2000	7.472	474,784	
36210P2H6	GNMA MTG BACKED POOL 498576	7.500	MTLY	2029	10		934,993	951,352	AV	934,993	934,703	5,946	71,071	1,056			1	1999	7.664	934,993	
36210QFW7	GNMA MTG BACKED POOL 498881	7.500	MTLY	2029	09		45,772	46,328	AV	45,772	45,763	290	3,453	50			1	1999	7.605	45,772	
36210RDS6	GNMA MTG BACKED POOL 499713	6.500	MTLY	2029	05		41,757	42,105	AV	41,757	41,756	228	2,733	6			1	1999	6.567	41,757	
36210RKR0	GNMA MTG BACKED POOL 499904	6.500	MTLY	2029	05		214,254	216,043	AV	214,254	214,254	1,170	14,007	44			1	1999	6.659	214,254	
36210RT67	GNMA MTG BACKED POOL 500173	7.500	MTLY	2029	12		512,703	521,918	AV	512,703	512,703	3,262	29,245	320			1	2000	7.943	512,703	
36210RVD9	GNMA MTG BACKED POOL 500212	8.000	MTLY	2030	02		278,961	279,986	AV	278,961	278,455	1,867	14,727	674			1	2000	8.041	278,961	

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36210RW22	GNMA MTG BACKED POOL 500265	7.500	MTLY	2029	11		826,581	826,581	AV	826,581	826,064	5,166	56,648	536			1	2000	7.455	826,581	
36210RXE5	GNMA MTG BACKED POOL 500277	7.500	MTLY	2029	12		965,609	967,668	AV	965,609	965,551	6,048	66,338	127			1	2000	7.485	965,609	
36210UKC6	GNMA MTG BACKED POOL 502591	7.500	MTLY	2029	08		87,532	87,586	AV	87,532	87,532	547	6,018				1	2000	7.474	87,532	
36210UKM4	GNMA MTG BACKED POOL 502600	7.500	MTLY	2029	09		77,910	77,959	AV	77,910	77,910	487	5,356				1	2000	7.474	77,910	
36210V2G5	GNMA MTG BACKED POOL 503975	7.500	MTLY	2029	08		644,161	644,564	AV	644,161	644,161	4,029	44,193	13			1	2000	7.474	644,161	
36210V2Z3	GNMA MTG BACKED POOL 503992	7.500	MTLY	2029	10		953,370	960,320	AV	953,370	948,617	6,002	71,909	4,965			1	1999	7.641	953,370	
36210V3T6	GNMA MTG BACKED POOL 504010	7.500	MTLY	2029	12		264,694	264,694	AV	264,694	264,529	1,654	18,083	177			1	2000	7.419	264,694	
36210VJS1	GNMA MTG BACKED POOL 503473	6.500	MTLY	2029	03		413,453	413,518	AV	413,453	413,453	2,240	26,802	2			1	1999	6.474	413,453	
36210WJ67	GNMA MTG BACKED POOL 504385	6.500	MTLY	2029	06		1,219,166	1,236,165	AV	1,219,166	1,218,781	6,696	80,028	1,323			1	1999	6.625	1,219,166	
36210WJF7	GNMA MTG BACKED POOL 504362	7.000	MTLY	2029	05		592,619	597,572	AV	592,619	592,530	3,486	41,801	240			1	1999	7.063	592,619	
36210WKW8	GNMA MTG BACKED POOL 504409	6.500	MTLY	2029	06		788,829	797,370	AV	788,829	788,648	4,319	51,432	1,099			1	1999	6.590	788,829	
36210WQ93	GNMA MTG BACKED POOL 504580	7.500	MTLY	2029	09		2,470,716	2,526,782	AV	2,470,716	2,469,535	15,792	189,770	5,392			1	1999	7.726	2,470,716	
36210WRN1	GNMA MTG BACKED POOL 504593	7.500	MTLY	2029	10		443,635	453,581	AV	443,635	443,451	2,835	33,964	377			1	1999	7.721	443,635	
36210XB22	GNMA MTG BACKED POOL 505057	6.500	MTLY	2029	06		973,261	983,757	AV	973,261	972,997	5,329	63,899	314			1	1999	6.591	973,261	
36210XCA3	GNMA MTG BACKED POOL 505065	6.500	MTLY	2029	06		970,714	981,114	AV	970,714	970,383	5,314	63,719	402			1	1999	6.592	970,714	
36210XE29	GNMA MTG BACKED POOL 505153	7.500	MTLY	2029	10		131,173	133,500	AV	131,173	131,143	834	7,462	164			1	2000	7.667	131,173	
36210XGK7	GNMA MTG BACKED POOL 505202	7.500	MTLY	2029	10		436,126	436,126	AV	436,126	435,922	2,726	29,837	217			1	2000	7.415	436,126	
36210XQN0	GNMA MTG BACKED POOL 505461	8.000	MTLY	2030	03		427,983	430,320	AV	427,983	427,967	4,279	22,933	31			1	2000	8.026	427,983	
36210YH57	GNMA MTG BACKED POOL 506152	7.500	MTLY	2030	01		235,662	236,758	AV	235,662	235,648	1,480	14,748	51			1	2000	7.519	235,662	
36210YSE6	GNMA MTG BACKED POOL 506417	6.500	MTLY	2029	04		464,215	465,598	AV	464,215	464,215	2,522	30,173	49			1	1999	6.511	464,215	
36210YW84	GNMA MTG BACKED POOL 506571	6.500	MTLY	2029	05		3,679,319	3,720,437	AV	3,679,319	3,659,980	20,152	240,726	22,444			1	1999	6.711	3,679,319	
36211A5D4	GNMA MTG BACKED POOL 507644	6.500	MTLY	2029	06		896,893	904,170	AV	896,893	896,823	4,898	58,678	177			1	1999	6.560	896,893	
36211A5F9	GNMA MTG BACKED POOL 507646	6.500	MTLY	2029	06		850,911	854,400	AV	850,911	847,458	4,628	55,308	3,890			1	1999	6.586	850,911	
36211A6E1	GNMA MTG BACKED POOL 507669	7.500	MTLY	2030	02		966,396	968,733	AV	966,396	966,386	6,055	60,358	84			1	2000	7.494	966,396	
36211AAW6	GNMA MTG BACKED POOL 506821	7.500	MTLY	2029	12		392,117	392,514	AV	392,117	391,656	2,453	26,760	541			1	2000	7.487	392,117	
36211AD45	GNMA MTG BACKED POOL 506923	6.500	MTLY	2029	06		99,542	100,643	AV	99,542	99,542	545	6,514	51			1	1999	6.978	99,542	
36211AE85	GNMA MTG BACKED POOL 506959	6.500	MTLY	2029	06		971,938	982,687	AV	971,938	971,938	5,323	63,824	60			1	1999	6.593	971,938	
36211AFN1	GNMA MTG BACKED POOL 506973	7.000	MTLY	2029	06		102,916	103,777	AV	102,916	102,901	605	7,234	57			1	1999	7.063	102,916	
36211AG34	GNMA MTG BACKED POOL 507018	7.000	MTLY	2029	07		328,827	331,605	AV	328,827	328,807	1,934	23,196	38			1	1999	7.063	328,827	
36211AKZ8	GNMA MTG BACKED POOL 507112	7.500	MTLY	2029	12		36,481	37,022	AV	36,481	36,368	231	2,080	121			1	2000	7.697	36,481	
36211ANZ5	GNMA MTG BACKED POOL 507208	7.000	MTLY	2029	04		96,717	97,526	AV	96,717	96,703	569	6,787	94			1	1999	7.063	96,717	
36211AP59	GNMA MTG BACKED POOL 507244	7.500	MTLY	2030	01		96,776	96,776	AV	96,776	96,716	605	6,619	64			1	2000	7.351	96,776	
36211AP67	GNMA MTG BACKED POOL 507245	7.500	MTLY	2030	01		97,388	98,655	AV	97,388	97,360	617	6,775	45			1	2000	7.615	97,388	
36211BA61	GNMA MTG BACKED POOL 507729	6.500	MTLY	2029	04		709,441	709,552	AV	709,441	709,441	3,843	45,959	5			1	1999	6.474	709,441	
36211BAD6	GNMA MTG BACKED POOL 507704	6.500	MTLY	2029	04		243,534	244,259	AV	243,534	243,534	1,323	15,740	76			1	1999	6.516	243,534	
36211BT95	GNMA MTG BACKED POOL 508276	6.500	MTLY	2029	06		1,267,818	1,275,851	AV	1,267,818	1,257,909	6,911	82,549	10,924			1	1999	6.675	1,267,818	
36211CAV4	GNMA MTG BACKED POOL 508620	7.500	MTLY	2029	10		565,014	566,380	AV	565,014	565,008	3,540	35,376	15			1	2000	7.494	565,014	
36211CM41	GNMA MTG BACKED POOL 508979	7.500	MTLY	2029	11		32,443	33,026	AV	32,443	32,443	206	1,851	20			1	2000	7.667	32,443	

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	1 Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designa- tion	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36211CMG4	GNMA MTG BACKED POOL 508959	7.500	MTLY	2029	09		62,563	63,332	AV	62,563	62,560	396	4,745	12			1	1999	7.608	62,563	
36211CUK6	GNMA MTG BACKED POOL 509186	7.500	MTLY	2029	08		38,813	39,284	AV	38,813	38,805	246	2,945	11			1	1999	7.604	38,813	
36211D3H1	GNMA MTG BACKED POOL 510300	7.500	MTLY	2029	08		53,682	54,396	AV	53,682	53,682	340	3,720	45			1	2000	7.707	53,682	
36211E2S6	GNMA MTG BACKED POOL 511185	8.000	MTLY	2030	02		472,885	474,559	AV	472,885	471,963	3,164	25,141	1,059			1	2000	8.042	472,885	
36211EAX6	GNMA MTG BACKED POOL 510422	7.500	MTLY	2029	09		78,576	79,621	AV	78,576	78,576	498	5,427	120			1	2000	7.849	78,576	
36211EP77	GNMA MTG BACKED POOL 510846	7.500	MTLY	2029	12		359,762	366,156	AV	359,762	359,691	2,288	20,553	193			1	2000	7.665	359,762	
36211EQN1	GNMA MTG BACKED POOL 510861	7.500	MTLY	2029	12		65,955	66,088	AV	65,955	65,943	413	4,522	19			1	2000	7.485	65,955	
36211EZB7	GNMA MTG BACKED POOL 511138	7.500	MTLY	2029	12		85,945	86,153	AV	85,945	85,944	538	5,372	6			1	2000	7.494	85,945	
36211F4V4	GNMA MTG BACKED POOL 512136	7.500	MTLY	2029	10		515,739	522,102	AV	515,739	515,739	3,263	39,132	45			1	1999	7.607	515,739	
36211G4X8	GNMA MTG BACKED POOL 513038	7.500	MTLY	2029	08		46,441	47,014	AV	46,441	46,441	294	3,504	41			1	1999	7.956	46,441	
36211GL50	GNMA MTG BACKED POOL 512548	7.500	MTLY	2029	10		1,749,433	1,787,826	AV	1,749,433	1,748,717	11,174	134,005	986			1	1999	7.714	1,749,433	
36211HY39	GNMA MTG BACKED POOL 513830	6.500	MTLY	2029	08		256,164	259,580	AV	256,164	256,132	1,406	16,795	361			1	1999	6.620	256,164	
36211J2A4	GNMA MTG BACKED POOL 514769	7.500	MTLY	2030	01		104,572	104,637	AV	104,572	104,572	654	7,189	1			1	2000	7.474	104,572	
36211JMG9	GNMA MTG BACKED POOL 514359	7.000	MTLY	2029	08		68,751	69,326	AV	68,751	68,741	404	4,849	47			1	1999	7.063	68,751	
36211JZ67	GNMA MTG BACKED POOL 514765	7.500	MTLY	2030	02		985,212	991,496	AV	985,212	985,144	6,197	61,920	122			1	2000	7.539	985,212	
36211JZN0	GNMA MTG BACKED POOL 514749	7.500	MTLY	2030	01		686,291	693,407	AV	686,291	686,256	4,334	47,630	113			1	2000	7.583	686,291	
36211KCO5	GNMA MTG BACKED POOL 514979	7.500	MTLY	2029	12		353,338	353,504	AV	353,338	353,338	2,209	23,582	54			1	2000	7.473	353,338	
36211KMK7	GNMA MTG BACKED POOL 515262	7.500	MTLY	2029	12		253,980	255,165	AV	253,980	253,969	1,595	15,937	20			1	2000	7.519	253,980	
36211KZV9	GNMA MTG BACKED POOL 515656	8.000	MTLY	2030	04		580,024	583,078	AV	580,024	577,976	3,887	26,984	2,343			1	2000	8.093	580,024	
36211LC34	GNMA MTG BACKED POOL 515890	7.500	MTLY	2029	09		632,791	643,980	AV	632,791	632,610	4,025	36,135	432			1	2000	7.667	632,791	
36211LXV9	GNMA MTG BACKED POOL 516492	7.500	MTLY	2030	02		983,588	989,881	AV	983,588	983,540	6,187	61,814	109			1	2000	7.539	983,588	
36211MS27	GNMA MTG BACKED POOL 517237	7.500	MTLY	2030	01		1,942,607	1,962,849	AV	1,942,607	1,942,607	12,268	134,092	829			1	2000	7.666	1,942,607	
36211MTR1	GNMA MTG BACKED POOL 517260	7.500	MTLY	2030	01		401,843	402,032	AV	401,843	401,843	2,513	27,530	8			1	2000	7.473	401,843	
36211MY38	GNMA MTG BACKED POOL 517430	7.500	MTLY	2029	12		775,665	776,151	AV	775,665	775,665	4,851	53,019	35			1	2000	7.474	775,665	
36211MY46	GNMA MTG BACKED POOL 517431	7.500	MTLY	2029	12		26,681	26,746	AV	26,681	26,681	167	1,655	7			1	2000	7.494	26,681	
36211MY87	GNMA MTG BACKED POOL 517435	8.000	MTLY	2029	12		494,383	497,077	AV	494,383	494,359	3,314	26,492	40			1	2000	8.027	494,383	
36211NKR8	GNMA MTG BACKED POOL 517904	7.500	MTLY	2029	10		195,485	198,913	AV	195,485	195,401	1,243	11,179	111			1	2000	7.669	195,485	
36211NKZ0	GNMA MTG BACKED POOL 517912	7.500	MTLY	2029	10		1,883,499	1,916,442	AV	1,883,499	1,882,904	11,978	143,263	1,887			1	1999	7.665	1,883,499	
36211NN61	GNMA MTG BACKED POOL 518013	8.000	MTLY	2029	11		948,200	955,303	AV	948,200	948,138	6,369	44,285	394			1	2000	8.050	948,200	
36211NRJ9	GNMA MTG BACKED POOL 518089	7.500	MTLY	2029	09		28,092	28,109	AV	28,092	28,092	176	1,922	1			1	2000	7.450	28,092	
36211NUY2	GNMA MTG BACKED POOL 518199	7.500	MTLY	2030	02		1,152,272	1,153,516	AV	1,152,272	1,152,254	7,209	72,019	32			1	2000	7.479	1,152,272	
36211PEY5	GNMA MTG BACKED POOL 518651	8.000	MTLY	2029	12		837,825	843,759	AV	837,825	837,431	5,625	38,402	1,488			1	2000	8.281	837,825	
36211PJQ7	GNMA MTG BACKED POOL 518771	7.500	MTLY	2030	01		798,813	799,313	AV	798,813	798,813	4,996	54,732	23			1	2000	7.474	798,813	
36211PYY3	GNMA MTG BACKED POOL 519227	8.000	MTLY	2030	05		328,014	330,111	AV	328,014	327,223	2,201	15,377	827			1	2000	8.083	328,014	
36211QJO5	GNMA MTG BACKED POOL 519671	7.500	MTLY	2029	09		368,915	369,291	AV	368,915	368,397	2,308	22,895	590			1	2000	7.489	368,915	
36211QL82	GNMA MTG BACKED POOL 519751	7.500	MTLY	2029	10		810,019	820,013	AV	810,019	810,019	5,125	61,210	616			1	1999	7.720	810,019	
36211QLQ2	GNMA MTG BACKED POOL 519735	7.500	MTLY	2029	10		229,215	232,043	AV	229,215	229,215	1,450	17,361	78			1	1999	7.832	229,215	
36211QW56	GNMA MTG BACKED POOL 520068	7.500	MTLY	2029	10		865,016	875,689	AV	865,016	865,016	5,473	65,465	444			1	1999	7.710	865,016	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36211QXT3	GNMA MTG BACKED POOL 520090	7.500	MTLY	2030	01		1,253,988	1,262,671	AV	1,253,988	1,250,439	7,892	86,537	3,942		1	2000	7.597	1,253,988		
36211RDA4	GNMA MTG BACKED POOL 520397	7.500	MTLY	2030	01		636,820	637,119	AV	636,820	636,820	3,982	43,570	17		1	2000	7.450	636,820		
36211RDB2	GNMA MTG BACKED POOL 520398	7.500	MTLY	2030	01		768,946	769,351	AV	768,946	768,870	4,808	52,398	124		1	2000	7.417	768,946		
36211RE96	GNMA MTG BACKED POOL 520460	7.500	MTLY	2030	01		425,937	425,937	AV	425,937	425,737	2,662	29,239	203		1	2000	7.451	425,937		
36211SJ99	GNMA MTG BACKED POOL 521488	7.500	MTLY	2030	02		98,816	99,055	AV	98,816	98,815	619	6,171	9		1	2000	7.494	98,816		
36211SQ02	GNMA MTG BACKED POOL 521695	7.500	MTLY	2029	12		150,611	150,702	AV	150,611	150,608	942	10,353	5		1	2000	7.474	150,611		
36211SSB4	GNMA MTG BACKED POOL 521714	7.500	MTLY	2029	12		545,081	554,878	AV	545,081	545,080	3,468	31,001	594		1	2000	8.145	545,081		
36211STT4	GNMA MTG BACKED POOL 521762	7.500	MTLY	2030	01		2,036,407	2,058,242	AV	2,036,407	2,035,932	12,864	141,265	710		1	2000	7.590	2,036,407		
36211STY3	GNMA MTG BACKED POOL 521767	7.500	MTLY	2030	01		556,278	556,539	AV	556,278	556,278	3,478	38,205	5		1	2000	7.473	556,278		
36211SUK1	GNMA MTG BACKED POOL 521786	7.500	MTLY	2030	01		538,338	538,591	AV	538,338	538,338	3,366	36,946	6		1	2000	7.473	538,338		
36211TSY2	GNMA MTG BACKED POOL 522635	7.500	MTLY	2030	02		1,603,682	1,604,936	AV	1,603,682	1,603,682	10,031	100,035	35		1	2000	7.465	1,603,682		
36211TXQ3	GNMA MTG BACKED POOL 522787	7.500	MTLY	2030	01		243,020	244,152	AV	243,020	243,008	1,526	15,248	22		1	2000	7.520	243,020		
36211UKZ4	GNMA MTG BACKED POOL 523312	7.500	MTLY	2029	12		870,962	872,798	AV	870,962	870,889	5,455	59,756	215		1	2000	7.476	870,962		
36211ULD2	GNMA MTG BACKED POOL 523324	7.500	MTLY	2030	01		161,687	163,217	AV	161,687	161,687	1,020	11,178	67		1	2000	7.593	161,687		
36211ULK6	GNMA MTG BACKED POOL 523330	7.500	MTLY	2030	01		1,780,289	1,797,234	AV	1,780,289	1,780,077	11,233	123,376	516		1	2000	7.574	1,780,289		
36211UML3	GNMA MTG BACKED POOL 533363	7.500	MTLY	2030	01		3,463,907	3,488,122	AV	3,463,907	3,463,596	21,801	239,181	833		1	2000	7.546	3,463,907		
36211UMM1	GNMA MTG BACKED POOL 523364	7.500	MTLY	2030	01		5,280,146	5,326,792	AV	5,280,146	5,280,146	33,292	366,107	949		1	2000	7.571	5,280,146		
36211UX23	GNMA MTG BACKED POOL 523697	8.000	MTLY	2029	12		622,491	627,985	AV	622,491	622,491	4,187	29,058	324		1	2000	8.176	622,491		
36211UXZ0	GNMA MTG BACKED POOL 523696	7.500	MTLY	2029	12		163,104	163,872	AV	163,104	163,104	1,024	10,103	102		1	2000	7.629	163,104		
36211VLM0	GNMA MTG BACKED POOL 524232	7.500	MTLY	2029	10		139,111	141,612	AV	139,111	139,111	885	7,863	287		1	2000	8.148	139,111		
36211VPK0	GNMA MTG BACKED POOL 524326	7.500	MTLY	2029	12		58,784	58,913	AV	58,784	58,784	368	4,043	3		1	2000	7.491	58,784		
36211W2Z0	GNMA MTG BACKED POOL 525592	8.000	MTLY	2030	02		285,627	287,133	AV	285,627	285,563	1,914	15,210	149		1	2000	8.070	285,627		
36211WX37	GNMA MTG BACKED POOL 525498	8.000	MTLY	2029	12		987,000	994,459	AV	987,000	987,000	6,630	46,372	41		1	2000	8.051	987,000		
36211WXA1	GNMA MTG BACKED POOL 525473	7.500	MTLY	2029	12		475,943	483,440	AV	475,943	475,835	3,022	27,553	164		1	2000	7.644	475,943		
36211WZ35	GNMA MTG BACKED POOL 525562	8.000	MTLY	2030	01		251,065	252,436	AV	251,065	251,055	1,683	13,387	72		1	2000	8.026	251,065		
36211YUY8	GNMA MTG BACKED POOL 527199	7.500	MTLY	2030	01		1,484,873	1,499,300	AV	1,484,873	1,484,776	9,371	102,676	744		1	2000	7.575	1,484,873		
36211YVM3	GNMA MTG BACKED POOL 527220	7.500	MTLY	2030	01		961,604	965,576	AV	961,604	955,618	6,035	66,020	6,594		1	2000	7.629	961,604		
36211YVQ4	GNMA MTG BACKED POOL 527223	7.500	MTLY	2030	01		1,164,680	1,176,816	AV	1,164,680	1,164,680	7,355	80,600	519		1	2000	7.865	1,164,680		
36211YVY7	GNMA MTG BACKED POOL 527231	7.500	MTLY	2030	02		834,977	834,977	AV	834,977	834,325	5,219	51,700	711		1	2000	7.421	834,977		
36212A4E2	GNMA MTG BACKED POOL 528321	7.500	MTLY	2030	02		896,657	902,377	AV	896,657	896,597	5,640	56,556	679		1	2000	7.538	896,657		
36212A4V4	GNMA MTG BACKED POOL 528336	7.500	MTLY	2030	02		987,371	993,670	AV	987,371	987,305	6,210	62,065	110		1	2000	7.538	987,371		
36212A5B7	GNMA MTG BACKED POOL 528342	7.500	MTLY	2030	02		986,874	993,171	AV	986,874	986,808	6,207	62,034	110		1	2000	7.538	986,874		
36212A6A8	GNMA MTG BACKED POOL 528365	8.000	MTLY	2030	03		494,132	496,827	AV	494,132	494,110	3,312	26,477	39		1	2000	8.026	494,132		
36212AWS0	GNMA MTG BACKED POOL 528157	7.500	MTLY	2030	02		1,742,691	1,746,910	AV	1,742,691	1,742,680	10,918	108,257	371		1	2000	7.494	1,742,691		
36212BHH9	GNMA MTG BACKED POOL 528632	7.500	MTLY	2030	02		764,916	766,220	AV	764,916	764,364	4,789	47,384	748		1	2000	7.465	764,916		
36212BHJ5	GNMA MTG BACKED POOL 528633	7.500	MTLY	2030	02		1,760,572	1,762,496	AV	1,760,572	1,760,569	11,016	109,726	79		1	2000	7.479	1,760,572		
36212BWA7	GNMA MTG BACKED POOL 529041	8.000	MTLY	2030	05		2,760,563	2,784,931	AV	2,760,563	2,760,563	18,566	128,552	1,844		1	2000	8.388	2,760,563		
36212BZD8	GNMA MTG BACKED POOL 529140	8.000	MTLY	2030	03		50,442	50,717	AV	50,442	50,439	338	2,692	14		1	2000	8.027	50,442		

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36212DWY1	GNMA MTG BACKED POOL 530863	8.000	MTLY	2030	04		494,762	497,460	AV	494,762	494,740	3,316	26,515	35			1	2000	8.026	494,762	
362145NW0	GNMA MTG BACKED POOL 124705	11.000	MTLY	2015	07		3,331	3,369	AV	3,331	3,319	31	370	2			1	1985	11.174	3,331	
362148KD9	GNMA MTG BACKED POOL 127292	10.500	MTLY	2016	01		29,019	29,345	AV	29,019	28,923	257	2,920	214			1	1986	10.661	29,019	
36214AMF7	GNMA MTG BACKED POOL 100358	10.500	MTLY	2013	06		90,143	92,729	AV	90,143	88,817	811	9,690	232			1	1985	11.209	90,143	
36214KS44	GNMA MTG BACKED POOL 108639	10.500	MTLY	2013	12		9,466	9,579	AV	9,466	9,421	84	905	192			1	1985	10.704	9,466	
36214QT24	GNMA MTG BACKED POOL 113169	10.500	MTLY	2014	01		7,856	7,928	AV	7,856	7,826	69	827	6			1	1986	10.653	7,856	
3621503F9	GNMA MTG BACKED POOL 150298	9.500	MTLY	2016	02		7,263	7,284	AV	7,263	7,263	58	687	2			1	1986	9.487	7,263	
362150F74	GNMA MTG BACKED POOL 149690	9.000	MTLY	2016	06		11,093	11,375	AV	11,093	10,971	85	1,022	19			1	1986	9.465	11,093	
362150MZ4	GNMA MTG BACKED POOL 149876	9.500	MTLY	2016	05		4,977	4,999	AV	4,977	4,956	40	466	24			1	VAR	9.602	4,977	
362150NF7	GNMA MTG BACKED POOL 149890	9.500	MTLY	2016	02		78,875	79,196	AV	78,875	78,474	627	7,349	458			1	1986	9.612	78,875	
3621514K5	GNMA MTG BACKED POOL 151226	9.000	MTLY	2016	05		134,608	136,350	AV	134,608	134,070	1,023	12,199	(577)			1	1986	9.202	134,608	
362151A36	GNMA MTG BACKED POOL 150426	9.000	MTLY	2016	05		42,967	43,440	AV	42,967	42,755	326	3,883	(66)			1	1986	9.214	42,967	
362151AU6	GNMA MTG BACKED POOL 150419	10.000	MTLY	2016	02		11,255	11,441	AV	11,255	11,255	95	1,131	(23)			1	1986	10.336	11,255	
362151BA9	GNMA MTG BACKED POOL 150433	9.000	MTLY	2016	06		37,358	38,052	AV	37,358	37,065	285	3,403	(157)			1	1986	9.352	37,358	
362151YD8	GNMA MTG BACKED POOL 151108	9.000	MTLY	2016	04		58,826	58,937	AV	58,826	58,826	442	5,295	3			1	1986	8.982	58,826	
362152GD6	GNMA MTG BACKED POOL 151496	9.000	MTLY	2016	04		73,948	74,087	AV	73,948	73,948	556	6,645	7			1	1986	8.980	73,948	
362152J68	GNMA MTG BACKED POOL 151585	9.000	MTLY	2016	06		1,471	1,492	AV	1,471	1,464	11	134				1	1986	9.227	1,471	
362152JK7	GNMA MTG BACKED POOL 151566	9.500	MTLY	2016	03		8,110	8,173	AV	8,110	8,094	65	775	3			1	1986	9.588	8,110	
3621534C9	GNMA MTG BACKED POOL 153019	8.500	MTLY	2016	12		8,756	8,756	AV	8,756	8,753	62	700	5			1	1992	6.961	8,756	
3621543P9	GNMA MTG BACKED POOL 153906	9.000	MTLY	2016	07		67,429	68,876	AV	67,429	66,820	517	6,183	109			1	1986	9.393	67,429	
3621545U6	GNMA MTG BACKED POOL 153959	9.500	MTLY	2004	02		1,868	1,870	AV	1,868	1,868	15	170	1			1	1989	9.433	1,868	
3621546Z4	GNMA MTG BACKED POOL 153988	9.000	MTLY	2016	06		163,939	168,087	AV	163,939	162,125	1,261	15,083	349			1	1986	9.499	163,939	
362154A71	GNMA MTG BACKED POOL 153130	10.000	MTLY	2016	03		41,757	41,822	AV	41,757	41,757	349	4,125	11			1	1986	9.972	41,757	
362154BV7	GNMA MTG BACKED POOL 153152	9.500	MTLY	2016	04		26,681	26,818	AV	26,681	26,667	212	2,329	144			1	1989	9.529	26,681	
362154GP5	GNMA MTG BACKED POOL 153306	9.000	MTLY	2016	04		136,875	138,345	AV	136,875	136,876	1,038	12,316	(160)			1	1986	9.193	136,875	
362154P34	GNMA MTG BACKED POOL 153542	10.000	MTLY	2016	03		17,080	17,157	AV	17,080	16,857	143	1,605	330			1	1986	10.295	17,080	
362154RR9	GNMA MTG BACKED POOL 153596	9.000	MTLY	2016	05		76,825	77,660	AV	76,825	76,495	582	6,878	211			1	1986	9.175	76,825	
362155BX0	GNMA MTG BACKED POOL 154054	9.000	MTLY	2016	05		8,264	8,336	AV	8,264	8,241	63	747	7			1	1986	9.130	8,264	
362155CA9	GNMA MTG BACKED POOL 154065	9.000	MTLY	2016	07		47,061	47,415	AV	47,061	46,963	356	4,203	75			1	1986	9.086	47,061	
362155CB7	GNMA MTG BACKED POOL 154066	9.000	MTLY	2016	06		121,628	124,150	AV	121,628	121,628	931	10,793	(9)			1	1986	9.490	121,628	
362155CC5	GNMA MTG BACKED POOL 154067	9.000	MTLY	2001	07		1,560	1,560	AV	1,560	1,560	12	121				1	1988	8.819	1,560	
362155FA6	GNMA MTG BACKED POOL 154161	9.500	MTLY	2001	05		1,297	1,300	AV	1,297	1,297	10	111	5			1	1988	9.475	1,297	
362155PA5	GNMA MTG BACKED POOL 154417	10.000	MTLY	2016	04		13,422	13,640	AV	13,422	13,350	114	1,362	13			1	1987	10.266	13,422	
3621564G3	GNMA MTG BACKED POOL 155723	10.000	MTLY	2016	03		9,035	9,109	AV	9,035	9,023	76	908	5			1	1990	10.095	9,035	
3621565D9	GNMA MTG BACKED POOL 155744	9.000	MTLY	2016	06		15,890	16,010	AV	15,890	15,857	120	1,438	7			1	1986	9.086	15,890	
362156JU6	GNMA MTG BACKED POOL 155175	10.000	MTLY	2016	03		38,300	38,588	AV	38,300	38,238	322	3,853	13			1	1988	10.078	38,300	
362156M99	GNMA MTG BACKED POOL 155284	9.000	MTLY	2016	05		9,301	9,313	AV	9,301	9,301	70	837				1	1986	8.975	9,301	
3621574X4	GNMA MTG BACKED POOL 156638	9.500	MTLY	2001	04		1,649	1,649	AV	1,649	1,650	13	138				1	1988	9.342	1,649	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
362157D89	GNMA MTG BACKED POOL 155927	9.000	MTLY	2016	04		41,307	41,384	AV	41,307	41,307	310	3,709	5			1	1986	8.979	41,307	
362157DL0	GNMA MTG BACKED POOL 155907	9.000	MTLY	2016	06		59,634	60,473	AV	59,634	59,310	454	5,372	217			1	1986	9.227	59,634	
362157ED7	GNMA MTG BACKED POOL 155932	9.000	MTLY	2016	05		33,973	34,341	AV	33,973	33,826	258	3,071	52			1	1986	9.208	33,973	
362157FW4	GNMA MTG BACKED POOL 155981	9.000	MTLY	2001	07		1,199	1,203	AV	1,199	1,194	9	99	7			1	1989	9.193	1,199	
362157FZ7	GNMA MTG BACKED POOL 155984	9.000	MTLY	2001	04		2,207	2,208	AV	2,207	2,215	17	175	2			1	1990	8.424	2,207	
362157SJ9	GNMA MTG BACKED POOL 156321	9.000	MTLY	2004	12		36,293	36,238	AV	36,293	36,459	272	3,116		1		1	1990	8.622	36,293	
362157W39	GNMA MTG BACKED POOL 156466	10.000	MTLY	2016	09		25,804	25,999	AV	25,804	25,764	217	2,572	42			1	1988	10.080	25,804	
362157W47	GNMA MTG BACKED POOL 156467	9.000	MTLY	2001	11		576	577	AV	576	577	4	48				1	1988	8.898	576	
362157WN5	GNMA MTG BACKED POOL 156453	9.500	MTLY	2016	07		13,390	13,390	AV	13,390	13,390	106	1,269				1	1986	9.456	13,390	
362158QY6	GNMA MTG BACKED POOL 157171	9.500	MTLY	2016	07		4,726	4,829	AV	4,726	4,687	38	448	33			1	1986	9.895	4,726	
362158RR0	GNMA MTG BACKED POOL 157196	9.000	MTLY	2016	09		9,849	9,919	AV	9,849	9,804	74	890	25			1	1986	9.133	9,849	
362158UD7	GNMA MTG BACKED POOL 157280	10.000	MTLY	2016	06		19,660	19,650	AV	19,660	19,675	164	1,928		4		1	1990	9.886	19,660	
3621592X2	GNMA MTG BACKED POOL 158390	9.000	MTLY	2016	07		22,769	23,107	AV	22,769	22,638	173	2,076	22			1	1986	9.243	22,769	
362159BG9	GNMA MTG BACKED POOL 157639	9.000	MTLY	2016	06		59,353	60,853	AV	59,353	58,695	456	5,465	113			1	1986	9.468	59,353	
362159BM6	GNMA MTG BACKED POOL 157644	9.000	MTLY	2016	07		17,567	17,828	AV	17,567	17,466	134	1,602	16			1	1986	9.240	17,567	
362159GW9	GNMA MTG BACKED POOL 157813	9.500	MTLY	2016	08		25,146	25,423	AV	25,146	25,058	201	2,411	(158)			1	1986	9.656	25,146	
362159HV0	GNMA MTG BACKED POOL 157844	9.000	MTLY	2016	05		19,286	19,478	AV	19,286	19,220	146	1,742	24			1	1986	9.177	19,286	
362159KY0	GNMA MTG BACKED POOL 157911	9.500	MTLY	2016	05		15,124	15,072	AV	15,124	15,145	119	1,428		(16)		1	1989	9.363	15,124	
362159VG7	GNMA MTG BACKED POOL 158215	9.000	MTLY	2016	08		19,588	19,779	AV	19,588	19,517	148	1,775	61			1	1986	9.147	19,588	
362159YX7	GNMA MTG BACKED POOL 158326	9.000	MTLY	2016	04		25,402	25,621	AV	25,402	25,333	192	2,302	12			1	1986	9.110	25,402	
36215AKX9	GNMA MTG BACKED POOL 129110	10.000	MTLY	2015	03		14,196	14,253	AV	14,196	14,195	119	1,423	2			1	1986	10.002	14,196	
36215BJH4	GNMA MTG BACKED POOL 129964	11.000	MTLY	2015	09		4,184	4,305	AV	4,184	4,136	39	473	8			1	1985	11.591	4,184	
36215DUR5	GNMA MTG BACKED POOL 132092	11.000	MTLY	2015	09		7,152	7,277	AV	7,152	7,104	67	798	12			1	1985	11.348	7,152	
36215EJP0	GNMA MTG BACKED POOL 132670	10.000	MTLY	2016	02		9,770	9,861	AV	9,770	9,759	82	980	79			1	1990	10.195	9,770	
36215FHR5	GNMA MTG BACKED POOL 133540	11.000	MTLY	2015	11		10,899	11,091	AV	10,899	10,833	102	1,218	11			1	1985	11.309	10,899	
36215G3N7	GNMA MTG BACKED POOL 135005	11.000	MTLY	2015	08		705	709	AV	705	705	7	78				1	1985	11.023	705	
36215JEU3	GNMA MTG BACKED POOL 136147	10.500	MTLY	2015	09		2,065	2,135	AV	2,065	2,035	19	197	107			1	1985	11.201	2,065	
36215JJR5	GNMA MTG BACKED POOL 136272	10.000	MTLY	2015	10		21,424	21,511	AV	21,424	21,424	179	2,120	14			1	1986	10.005	21,424	
36215JVC4	GNMA MTG BACKED POOL 136611	11.000	MTLY	2015	11		31,250	31,853	AV	31,250	31,007	292	3,490	71			1	1985	11.405	31,250	
36215K4Z0	GNMA MTG BACKED POOL 137740	9.000	MTLY	2016	04		74,698	75,129	AV	74,698	74,613	563	6,748	18			1	1986	9.048	74,698	
36215KFC9	GNMA MTG BACKED POOL 137063	10.500	MTLY	2015	10		567	574	AV	567	565	5	60				1	1985	10.693	567	
36215KMJ6	GNMA MTG BACKED POOL 137261	10.500	MTLY	2015	08		1,436	1,482	AV	1,436	1,417	13	155	3			1	1985	11.146	1,436	
36215KNB2	GNMA MTG BACKED POOL 137286	10.000	MTLY	2015	10		19,027	18,977	AV	19,027	19,072	158	1,894		7		1	1990	9.860	19,027	
36215LF52	GNMA MTG BACKED POOL 137988	8.500	MTLY	2016	06		45,675	45,522	AV	45,675	45,778	322	3,863		24		1	1992	8.372	45,675	
36215LMO8	GNMA MTG BACKED POOL 138167	11.000	MTLY	2015	09		6,342	6,473	AV	6,342	6,293	59	684	70			1	1985	11.386	6,342	
36215MAF3	GNMA MTG BACKED POOL 138706	11.000	MTLY	2015	11		5,510	5,548	AV	5,510	5,404	51	573	58			1	1985	11.861	5,510	
36215MSS6	GNMA MTG BACKED POOL 139229	10.500	MTLY	2015	11		68,081	68,768	AV	68,081	67,887	602	6,772	532			1	1986	10.637	68,081	
36215MZ66	GNMA MTG BACKED POOL 139465	10.500	MTLY	2015	11		497	499	AV	497	497	4	49	1			1	1989	10.485	497	

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designa- tion	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36215NAP9	GNMA MTG BACKED POOL 139614	11.000	MTLY	2015	12		12,223	12,393	AV	12,223	12,170	114	1,361	9			1	1985	11.221	12,223	
36215PC56	GNMA MTG BACKED POOL 140592	10.500	MTLY	2015	10		1,428	1,446	AV	1,428	1,422	13	152	1			1	1985	10.695	1,428	
36215PDY2	GNMA MTG BACKED POOL 140619	9.500	MTLY	2016	04		21,709	21,770	AV	21,709	21,709	172	2,027	19			1	1986	9.483	21,709	
36215QFW2	GNMA MTG BACKED POOL 141581	10.500	MTLY	2015	11		26,717	26,866	AV	26,717	26,698	235	2,814	6			1	1985	10.535	26,717	
36215QJJ7	GNMA MTG BACKED POOL 141665	9.500	MTLY	2016	03		13,327	13,352	AV	13,327	13,327	106	1,264	9			1	1986	9.477	13,327	
36215R3A1	GNMA MTG BACKED POOL 143093	9.000	MTLY	2016	06		48,165	48,331	AV	48,165	48,165	362	4,326	14			1	1986	8.999	48,165	
36215R5W1	GNMA MTG BACKED POOL 143161	9.000	MTLY	2016	04		66,637	67,184	AV	66,637	66,470	504	5,829	352			1	1986	9.104	66,637	
36215R6D2	GNMA MTG BACKED POOL 143168	9.000	MTLY	2016	06		130,998	134,391	AV	130,998	129,519	1,008	12,075	224			1	1986	9.475	130,998	
36215RW76	GNMA MTG BACKED POOL 142970	10.000	MTLY	2016	01		7,237	7,312	AV	7,237	7,213	61	730	4			1	1986	10.145	7,237	
36215S3G6	GNMA MTG BACKED POOL 143999	9.000	MTLY	2016	04		40,618	41,438	AV	40,618	40,233	311	3,710	111			1	1986	9.440	40,618	
36215SNJ8	GNMA MTG BACKED POOL 143593	7.500	MTLY	2025	10		13,772	14,178	AV	13,772	13,739	89	1,056	44			1	1996	7.823	13,772	
36215SQN6	GNMA MTG BACKED POOL 143661	11.000	MTLY	2015	11		17,560	17,804	AV	17,560	17,467	163	1,954	(110)			1	1985	11.248	17,560	
36215SRC9	GNMA MTG BACKED POOL 143683	9.000	MTLY	2016	06		3,178	3,253	AV	3,178	3,138	24	265	100			1	1986	9.649	3,178	
36215TKV2	GNMA MTG BACKED POOL 144408	10.000	MTLY	2016	04		219	221	AV	219	218	2	22	2			1	1990	10.093	219	
36215U4T2	GNMA MTG BACKED POOL 145834	10.000	MTLY	2016	02		62,227	62,907	AV	62,227	62,003	524	6,276	49			1	1986	10.166	62,227	
36215UAE8	GNMA MTG BACKED POOL 145005	9.000	MTLY	2016	05		65,642	66,309	AV	65,642	65,412	497	5,954	44			1	1986	9.147	65,642	
36215VBW5	GNMA MTG BACKED POOL 145953	10.000	MTLY	2016	02		16,860	17,009	AV	16,860	16,818	142	1,698	8			1	1986	10.111	16,860	
36215VCF1	GNMA MTG BACKED POOL 145970	10.000	MTLY	2016	02		6,861	6,883	AV	6,861	6,861	57	687	1	1		1	VAR	9.987	6,861	
36215VWB8	GNMA MTG BACKED POOL 146542	9.000	MTLY	2016	07		23,307	24,042	AV	23,307	22,983	180	2,160	51			1	1986	9.601	23,307	
36215WAK0	GNMA MTG BACKED POOL 146810	9.000	MTLY	2016	05		90,975	91,762	AV	90,975	90,730	688	8,116	183			1	1986	9.112	90,975	
36215WHR8	GNMA MTG BACKED POOL 147040	9.000	MTLY	2016	05		83,280	83,607	AV	83,280	82,954	627	7,453	109			1	1986	9.083	83,280	
36215WRS5	GNMA MTG BACKED POOL 147297	9.000	MTLY	2016	04		49,831	50,220	AV	49,831	49,686	377	4,504	86			1	1986	9.113	49,831	
36215XB35	GNMA MTG BACKED POOL 147758	10.000	MTLY	2016	03		1,146	1,143	AV	1,146	1,149	10	114				1	1990	9.854	1,146	
36215XBH4	GNMA MTG BACKED POOL 147740	10.500	MTLY	2016	01		18,727	18,823	AV	18,727	18,717	165	1,973	3			1	1986	10.524	18,727	
36215Y GK0	GNMA MTG BACKED POOL 148802	10.000	MTLY	2016	04		15,594	15,683	AV	15,594	15,580	131	1,563	7			1	1988	10.044	15,594	
36215YMP2	GNMA MTG BACKED POOL 148966	9.500	MTLY	2003	07		4,799	4,799	AV	4,799	4,808	38	447				1	1990	9.365	4,799	
36215YP46	GNMA MTG BACKED POOL 149043	9.000	MTLY	2016	04		13,556	13,594	AV	13,556	13,556	102	1,221	40			1	1986	8.992	13,556	
3621605U3	GNMA MTG BACKED POOL 180059	8.500	MTLY	2021	06		1,007	1,029	AV	1,007	1,006	7	74	37			1	1995	8.754	1,007	
362160J53	GNMA MTG BACKED POOL 179484	9.000	MTLY	2016	09		110,982	111,964	AV	110,982	110,687	840	10,059	(398)			1	1986	9.112	110,982	
362160P80	GNMA MTG BACKED POOL 179647	9.000	MTLY	2016	11		19,352	19,526	AV	19,352	19,300	146	1,725	90			1	1986	9.114	19,352	
362160XL2	GNMA MTG BACKED POOL 179883	9.000	MTLY	2016	10		36,710	37,244	AV	36,710	36,499	279	3,335	63			1	1986	9.289	36,710	
362162PW3	GNMA MTG BACKED POOL 181437	9.000	MTLY	2017	01		24,426	24,663	AV	24,426	24,369	185	2,216	13			1	1990	9.121	24,426	
362162WT2	GNMA MTG BACKED POOL 181658	8.500	MTLY	2001	11		1,422	1,424	AV	1,422	1,422	10	111	2			1	1991	8.431	1,422	
362162Y78	GNMA MTG BACKED POOL 181734	9.000	MTLY	2016	10		30,807	31,084	AV	30,807	30,725	233	2,424	457			1	1986	9.113	30,807	
3621633T2	GNMA MTG BACKED POOL 182710	9.000	MTLY	2016	10		20,717	20,789	AV	20,717	20,717	156	1,816	26			1	1986	8.999	20,717	
362163HK6	GNMA MTG BACKED POOL 182134	9.000	MTLY	2016	12		38,806	39,018	AV	38,806	38,780	293	3,481	35			1	1991	9.038	38,806	
362163TU1	GNMA MTG BACKED POOL 182463	8.500	MTLY	2017	03		68,578	68,503	AV	68,578	68,653	485	5,752		89		1	1994	8.417	68,578	
362163YW1	GNMA MTG BACKED POOL 182625	8.500	MTLY	2017	02		180,071	179,648	AV	180,071	180,602	1,273	15,038		60		1	1987	8.312	180,071	

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
362164JW6	GNMA MTG BACKED POOL 183077	9.500	MTLY	2016	11		33,463	33,463	AV	33,463	33,463	265	3,029				1	1989	9.456	33,463	
362164M44	GNMA MTG BACKED POOL 183179	9.000	MTLY	2016	11		6,940	7,004	AV	6,940	6,923	53	629	3			1	1986	9.117	6,940	
362164MB8	GNMA MTG BACKED POOL 183154	8.500	MTLY	2001	09		4,229	4,245	AV	4,229	4,206	30	311	36			1	1989	8.767	4,229	
362164MZ5	GNMA MTG BACKED POOL 183176	9.000	MTLY	2016	10		59,541	59,747	AV	59,541	59,541	448	5,364	8			1	1986	8.999	59,541	
362164NH4	GNMA MTG BACKED POOL 183192	9.000	MTLY	2016	10		82,234	82,941	AV	82,234	82,008	622	7,401	112			1	1986	9.113	82,234	
362164XJ9	GNMA MTG BACKED POOL 183481	9.000	MTLY	2016	09		39,938	40,291	AV	39,938	39,838	302	3,543	126			1	1986	9.113	39,938	
362164XR1	GNMA MTG BACKED POOL 183488	8.500	MTLY	2001	10		1,152	1,157	AV	1,152	1,150	8	89	8			1	1990	8.863	1,152	
362165GZ9	GNMA MTG BACKED POOL 183916	9.000	MTLY	2016	10		30,788	31,061	AV	30,788	30,706	233	2,791	15			1	1986	9.112	30,788	
362165RN4	GNMA MTG BACKED POOL 184193	8.500	MTLY	2017	03		12,941	12,920	AV	12,941	12,956	92	1,094		4		1	1991	8.397	12,941	
362165TT9	GNMA MTG BACKED POOL 184262	9.000	MTLY	2016	09		148,530	150,720	AV	148,530	147,705	1,130	13,534	(829)			1	1986	9.244	148,530	
362165UW0	GNMA MTG BACKED POOL 184297	8.500	MTLY	2017	01		103,798	104,345	AV	103,798	103,692	739	8,855	24			1	1987	8.539	103,798	
362165VA7	GNMA MTG BACKED POOL 184309	9.000	MTLY	2016	09		16,385	16,627	AV	16,385	16,295	125	1,494	15			1	1986	9.236	16,385	
362166DK3	GNMA MTG BACKED POOL 184706	9.000	MTLY	2016	12		44,291	45,037	AV	44,291	44,291	338	3,970	127			1	1991	12.148	44,291	
362166PK0	GNMA MTG BACKED POOL 185026	8.500	MTLY	2021	11		65,090	65,004	AV	65,090	65,157	460	5,520		11		1	1991	8.429	65,090	
3621674N5	GNMA MTG BACKED POOL 186329	9.000	MTLY	2016	11		21,536	21,662	AV	21,536	21,517	162	1,946	7			1	1990	9.047	21,536	
362167NY0	GNMA MTG BACKED POOL 185907	8.500	MTLY	2002	08		560	563	AV	560	558	4	43	4			1	1991	8.656	560	
362167XN3	GNMA MTG BACKED POOL 186185	9.000	MTLY	2016	12		9,682	9,789	AV	9,682	9,657	73	880	6			1	1991	9.145	9,682	
362169SB1	GNMA MTG BACKED POOL 186914	9.000	MTLY	2001	10		5,382	5,382	AV	5,382	5,409	40	457				1	1990	8.716	5,382	
362169WD2	GNMA MTG BACKED POOL 187044	9.000	MTLY	2016	12		23,983	24,140	AV	23,983	23,959	181	2,169	8			1	1991	9.059	23,983	
36216AGB1	GNMA MTG BACKED POOL 158694	9.000	MTLY	2001	08		2,665	2,675	AV	2,665	2,659	20	224	11			1	1989	9.096	2,665	
36216APE5	GNMA MTG BACKED POOL 158921	9.000	MTLY	2016	07		111,935	113,584	AV	111,935	110,194	852	10,140	1,151			1	1986	9.458	111,935	
36216AOB0	GNMA MTG BACKED POOL 158950	9.000	MTLY	2001	09		4,443	4,443	AV	4,443	4,452	33	360				1	1988	8.774	4,443	
36216AU82	GNMA MTG BACKED POOL 159107	8.500	MTLY	2017	02		318,229	319,773	AV	318,229	317,974	2,265	27,136	206			1	1987	8.531	318,229	
36216AUF6	GNMA MTG BACKED POOL 159082	9.500	MTLY	2001	03		91	91	AV	91	91	1	7				1	1988	9.264	91	
36216AWT4	GNMA MTG BACKED POOL 159158	9.000	MTLY	2016	04		25,733	25,834	AV	25,733	25,729	194	2,320	3			1	1986	9.008	25,733	
36216AXH9	GNMA MTG BACKED POOL 159180	8.500	MTLY	2016	03		14,047	14,179	AV	14,047	14,001	100	1,203	8			1	1987	8.628	14,047	
36216AYZ8	GNMA MTG BACKED POOL 159228	9.000	MTLY	2016	05		6,045	6,081	AV	6,045	6,033	46	542	8			1	1986	9.094	6,045	
36216B6B0	GNMA MTG BACKED POOL 160266	9.000	MTLY	2016	05		48,700	48,819	AV	48,700	48,681	366	4,335	42			1	1986	8.984	48,700	
36216BKV0	GNMA MTG BACKED POOL 159708	9.000	MTLY	2016	07		43,509	44,420	AV	43,509	43,129	333	3,990	61			1	1986	9.372	43,509	
36216BQD4	GNMA MTG BACKED POOL 159852	10.000	MTLY	2016	07		49,711	50,087	AV	49,711	49,633	417	5,000	17			1	1988	10.079	49,711	
36216BRD3	GNMA MTG BACKED POOL 159884	9.000	MTLY	2016	06		62,809	64,303	AV	62,809	62,022	482	5,744	(763)			1	1986	9.489	62,809	
36216CFG7	GNMA MTG BACKED POOL 160467	9.500	MTLY	2016	08		49,434	49,719	AV	49,434	49,385	394	4,634	130			1	1986	9.544	49,434	
36216CK71	GNMA MTG BACKED POOL 160618	9.500	MTLY	2016	08		32,823	33,136	AV	32,823	32,733	262	3,143	16			1	1986	9.624	32,823	
36216CWN3	GNMA MTG BACKED POOL 160953	9.000	MTLY	2016	06		60,854	61,083	AV	60,854	60,854	458	5,430	30			1	1986	9.007	60,854	
36216CZ67	GNMA MTG BACKED POOL 161065	9.000	MTLY	2016	06		60,445	60,983	AV	60,445	60,278	457	5,412	164			1	1986	9.116	60,445	
36216D2L8	GNMA MTG BACKED POOL 161979	9.000	MTLY	2016	05		33,535	33,825	AV	33,535	33,444	254	3,039	16			1	1986	9.111	33,535	
36216D3H6	GNMA MTG BACKED POOL 162000	9.000	MTLY	2016	07		30,151	30,933	AV	30,151	29,812	232	2,779	52			1	1986	9.476	30,151	
36216DCH6	GNMA MTG BACKED POOL 161272	9.000	MTLY	2016	05		96,324	96,596	AV	96,324	96,324	724	8,554	54			1	1986	8.992	96,324	

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36216DCK9	GNMA MTG BACKED POOL 161274	9.500	MTLY	2016	08		34,992	35,747	AV	34,992	34,696	283	3,389	51		1	1986	9.896	34,992		
36216DRM9	GNMA MTG BACKED POOL 161692	9.500	MTLY	2020	01		472	472	AV	472	472	4	41			1	1991	9.452	472		
36216DRR8	GNMA MTG BACKED POOL 161696	9.500	MTLY	2016	07		79,311	79,311	AV	79,311	79,311	628	7,517			1	1986	9.456	79,311		
36216DUT0	GNMA MTG BACKED POOL 161794	9.000	MTLY	2016	06		92,357	92,849	AV	92,357	92,268	696	8,220	167		1	1986	9.039	92,357		
36216DW84	GNMA MTG BACKED POOL 161871	9.000	MTLY	2016	05		72,224	72,564	AV	72,224	72,179	544	6,511	19		1	1986	9.027	72,224		
36216DW92	GNMA MTG BACKED POOL 161872	9.000	MTLY	2016	06		69,958	70,215	AV	69,958	69,952	527	6,121	99		1	1986	9.003	69,958		
36216DWA9	GNMA MTG BACKED POOL 161841	8.500	MTLY	2016	12		18,940	18,940	AV	18,940	18,979	134	1,470		14	1	1987	8.425	18,940		
36216DX59	GNMA MTG BACKED POOL 161900	9.500	MTLY	2001	07		91	91	AV	91	91	1	8			1	1987	9.429	91		
36216DXS9	GNMA MTG BACKED POOL 161889	9.000	MTLY	2016	07		367,692	369,760	AV	367,692	367,231	2,773	32,701	610		1	1986	9.050	367,692		
36216DZ40	GNMA MTG BACKED POOL 161963	9.000	MTLY	2016	06		81,850	83,956	AV	81,850	80,913	630	7,543	155		1	1986	9.478	81,850		
36216EAM5	GNMA MTG BACKED POOL 162112	9.000	MTLY	2016	07		49,878	51,146	AV	49,878	49,332	384	4,554	311		1	1986	9.469	49,878		
36216EDC4	GNMA MTG BACKED POOL 162199	9.500	MTLY	2016	08		18,030	18,276	AV	18,030	17,948	145	1,673	116		1	1986	9.713	18,030		
36216ELP6	GNMA MTG BACKED POOL 162434	9.000	MTLY	2001	04		895	895	AV	895	899	7	68			1	1990	8.775	895		
36216ERZ8	GNMA MTG BACKED POOL 162604	9.500	MTLY	2016	07		52,052	52,772	AV	52,052	51,799	418	5,005	42		1	1986	9.716	52,052		
36216EVY6	GNMA MTG BACKED POOL 162731	9.000	MTLY	2016	06		42,495	42,904	AV	42,495	42,361	322	3,853	26		1	1986	9.133	42,495		
36216EVD9	GNMA MTG BACKED POOL 162808	9.000	MTLY	2016	07		32,768	33,619	AV	32,768	32,401	252	3,019	920		1	1986	9.481	32,768		
36216FF70	GNMA MTG BACKED POOL 163190	8.500	MTLY	2016	06		96,275	96,456	AV	96,275	96,275	683	7,788	110		1	1987	8.484	96,275		
36216FG53	GNMA MTG BACKED POOL 163220	9.000	MTLY	2001	06		2,022	2,022	AV	2,022	2,022	15	164			1	1988	8.895	2,022		
36216FWC0	GNMA MTG BACKED POOL 163643	9.000	MTLY	2001	06		406	406	AV	406	407	3	33			1	1989	8.776	406		
36216FX70	GNMA MTG BACKED POOL 163702	9.500	MTLY	2016	06		87,714	88,679	AV	87,714	87,404	702	8,408	59		1	1986	9.660	87,714		
36216FZV5	GNMA MTG BACKED POOL 163756	9.000	MTLY	2016	05		5,280	5,368	AV	5,280	5,280	40	421	32		1	1986	9.381	5,280		
36216G3L0	GNMA MTG BACKED POOL 164703	9.000	MTLY	2001	08		9,745	9,781	AV	9,745	9,723	73	804	48		1	1989	9.102	9,745		
36216GAZ1	GNMA MTG BACKED POOL 163924	9.000	MTLY	2016	05		24,768	25,006	AV	24,768	24,689	188	2,247	13		1	1986	9.130	24,768		
36216GDJ4	GNMA MTG BACKED POOL 164005	9.000	MTLY	2016	06		109,494	110,915	AV	109,494	109,494	832	9,680	(429)		1	1986	9.288	109,494		
36216GG28	GNMA MTG BACKED POOL 164117	9.000	MTLY	2016	06		30,755	31,047	AV	30,755	30,661	233	2,739	104		1	1986	9.133	30,755		
36216GJU3	GNMA MTG BACKED POOL 164175	9.000	MTLY	2016	06		24,457	24,937	AV	24,457	24,278	187	2,212	(67)		1	1986	9.378	24,457		
36216GLP1	GNMA MTG BACKED POOL 164234	9.000	MTLY	2016	06		66,211	67,142	AV	66,211	65,851	504	6,029	64		1	1986	9.231	66,211		
36216GSG4	GNMA MTG BACKED POOL 164419	9.000	MTLY	2016	08		93,757	95,104	AV	93,757	93,246	713	8,545	662		1	1986	9.228	93,757		
36216GU30	GNMA MTG BACKED POOL 164502	9.000	MTLY	2016	08		127,498	129,027	AV	127,498	125,116	968	11,538	751		1	1986	9.489	127,498		
36216H2S4	GNMA MTG BACKED POOL 165585	10.000	MTLY	2016	11		24,693	24,693	AV	24,693	24,716	206	2,466			1	1988	9.932	24,693		
36216H3H7	GNMA MTG BACKED POOL 165600	9.500	MTLY	2016	06		57,388	57,469	AV	57,388	57,388	455	5,444	4		1	1989	9.470	57,388		
36216HNL6	GNMA MTG BACKED POOL 165195	9.000	MTLY	2016	07		97,892	99,554	AV	97,892	97,220	747	8,944	58		1	1986	9.287	97,892		
36216HX84	GNMA MTG BACKED POOL 165503	10.000	MTLY	2018	08		63,204	63,243	AV	63,204	63,204	527	6,241	6		1	1988	9.961	63,204		
36216J2E1	GNMA MTG BACKED POOL 166473	9.500	MTLY	2020	12		22,377	22,375	AV	22,377	22,396	177	2,124		2	1	1991	9.438	22,377		
36216JCA8	GNMA MTG BACKED POOL 165765	9.500	MTLY	2016	08		33,929	34,125	AV	33,929	33,896	270	3,236	8		1	1986	9.544	33,929		
36216JEL2	GNMA MTG BACKED POOL 165839	9.500	MTLY	2016	08		37,180	37,679	AV	37,180	36,984	298	3,556	71		1	1986	9.777	37,180		
36216JGV8	GNMA MTG BACKED POOL 165912	9.000	MTLY	2016	07		90,665	92,083	AV	90,665	90,112	691	8,234	(599)		1	1986	9.259	90,665		
36216JKU5	GNMA MTG BACKED POOL 166007	8.500	MTLY	2001	08		196	196	AV	196	195	1	16	1		1	1991	8.732	196		

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36216JNY4	GNMA MTG BACKED POOL 166107	9.500	MTLY	2001	07		2,001	2,004	AV	2,001	2,001	16	159	6		1	1987	9.398	2,001		
36216JPN6	GNMA MTG BACKED POOL 166129	9.500	MTLY	2016	08		73,901	75,148	AV	73,901	73,446	595	7,044	61		1	1986	9.788	73,901		
36216JQ39	GNMA MTG BACKED POOL 166174	9.000	MTLY	2016	06		40,779	41,086	AV	40,779	40,694	308	3,689	(73)		1	1986	9.087	40,779		
36216JUF7	GNMA MTG BACKED POOL 166282	9.000	MTLY	2016	07		10,242	10,293	AV	10,242	10,098	77	910	133		1	1986	9.310	10,242		
36216JWR9	GNMA MTG BACKED POOL 166356	9.500	MTLY	2001	08		62	62	AV	62	62		5			1	1988	9.465	62		
36216JYF3	GNMA MTG BACKED POOL 166410	9.000	MTLY	2016	07		173,993	178,510	AV	173,993	172,039	1,339	16,038	299		1	1986	9.476	173,993		
36216JZT2	GNMA MTG BACKED POOL 166454	9.000	MTLY	2016	07		95,011	96,290	AV	95,011	95,011	722	8,498	(143)		1	1986	9.267	95,011		
36216KLP2	GNMA MTG BACKED POOL 166934	9.000	MTLY	2016	06		53,894	54,551	AV	53,894	53,639	409	4,868	110		1	1986	9.191	53,894		
36216KTN9	GNMA MTG BACKED POOL 167157	10.000	MTLY	2018	09		3,002	3,028	AV	3,002	2,998	25	302	1		1	1989	10.088	3,002		
36216KX61	GNMA MTG BACKED POOL 167301	9.000	MTLY	2016	07		22,361	22,949	AV	22,361	22,117	172	2,061	33		1	1986	9.483	22,361		
36216L3E5	GNMA MTG BACKED POOL 168297	9.500	MTLY	2001	08		1,775	1,775	AV	1,775	1,779	14	157			1	1988	9.324	1,775		
36216LB63	GNMA MTG BACKED POOL 167561	9.000	MTLY	2016	07		73,996	74,706	AV	73,996	73,819	560	6,712	50		1	1991	9.124	73,996		
36216LBB2	GNMA MTG BACKED POOL 167534	9.000	MTLY	2016	07		73,847	74,891	AV	73,847	73,451	562	6,682	268		1	1986	9.225	73,847		
36216LEX1	GNMA MTG BACKED POOL 167650	9.000	MTLY	2016	08		15,359	15,621	AV	15,359	15,255	117	1,403	16		1	1986	9.288	15,359		
36216LEY9	GNMA MTG BACKED POOL 167651	9.000	MTLY	2016	08		7,266	7,403	AV	7,266	7,211	56	665	9		1	1986	9.321	7,266		
36216LJT5	GNMA MTG BACKED POOL 167774	10.000	MTLY	2016	07		16,290	16,246	AV	16,290	16,327	135	1,622		6	1	1990	9.864	16,290		
36216LKY2	GNMA MTG BACKED POOL 167811	9.000	MTLY	2016	10		83,477	83,765	AV	83,477	83,477	628	7,517	13		1	1986	8.999	83,477		
36216LMU8	GNMA MTG BACKED POOL 167871	9.000	MTLY	2016	08		10,060	10,150	AV	10,060	10,032	76	909	25		1	1986	9.135	10,060		
36216LQA8	GNMA MTG BACKED POOL 167949	9.000	MTLY	2001	07		316	316	AV	316	317	2	24			1	1988	8.840	316		
36216LQK6	GNMA MTG BACKED POOL 167958	8.500	MTLY	2001	08		300	301	AV	300	298	2	23	3		1	1991	8.726	300		
36216LST5	GNMA MTG BACKED POOL 168030	9.000	MTLY	2001	07		42	43	AV	42	42		3	1		1	1987	9.606	42		
36216LZZ3	GNMA MTG BACKED POOL 168260	9.000	MTLY	2016	08		7,133	7,270	AV	7,133	7,078	55	631	66		1	1986	9.331	7,133		
36216MD51	GNMA MTG BACKED POOL 168524	9.000	MTLY	2001	06		6,837	6,837	AV	6,837	6,848	51	566		5	1	1989	8.861	6,837		
36216N3S0	GNMA MTG BACKED POOL 170109	9.000	MTLY	2001	10		1,956	1,956	AV	1,956	1,965	15	167			1	1990	8.795	1,956		
36216NBM4	GNMA MTG BACKED POOL 169344	8.500	MTLY	2002	01		3,493	3,509	AV	3,493	3,485	25	277	15		1	1991	8.803	3,493		
36216NK44	GNMA MTG BACKED POOL 169615	9.000	MTLY	2016	09		52,665	53,671	AV	52,665	52,254	403	4,701	389		1	1986	9.337	52,665		
36216NKZ5	GNMA MTG BACKED POOL 169612	9.000	MTLY	2001	08		288	289	AV	288	287	2	24	2		1	1989	9.116	288		
36216NL35	GNMA MTG BACKED POOL 169646	9.000	MTLY	2016	10		67,883	67,883	AV	67,883	68,031	509	6,007			1	1987	8.853	67,883		
36216NLJ0	GNMA MTG BACKED POOL 169629	10.000	MTLY	2016	09		21,914	21,914	AV	21,914	21,941	183	2,168		3	1	1990	9.922	21,914		
36216NLM3	GNMA MTG BACKED POOL 169632	9.000	MTLY	2016	07		54,889	56,478	AV	54,889	54,519	424	5,033	(679)		1	1986	9.491	54,889		
36216NLS0	GNMA MTG BACKED POOL 169637	9.000	MTLY	2016	08		36,504	36,830	AV	36,504	36,404	276	3,297			1	1986	9.120	36,504		
36216NNE9	GNMA MTG BACKED POOL 169689	10.000	MTLY	2016	08		26,619	26,820	AV	26,619	26,577	224	2,597	108		1	1988	10.079	26,619		
36216NSZ7	GNMA MTG BACKED POOL 169836	9.000	MTLY	2001	09		1,269	1,269	AV	1,269	1,269	10	104			1	1988	8.861	1,269		
36216NT52	GNMA MTG BACKED POOL 169872	9.500	MTLY	2016	08		86,799	87,721	AV	86,799	86,515	694	8,188	229		1	1986	9.647	86,799		
36216NV75	GNMA MTG BACKED POOL 169938	10.500	MTLY	2016	07		14,568	14,568	AV	14,568	14,568	127	1,527			1	1989	10.419	14,568		
36216NVU4	GNMA MTG BACKED POOL 169927	8.500	MTLY	2017	01		53,594	53,579	AV	53,594	53,688	380	4,391		16	1	1987	8.428	53,594		
36216NW25	GNMA MTG BACKED POOL 169965	9.000	MTLY	2016	07		47,583	48,484	AV	47,583	47,219	364	4,173	514		1	1986	9.326	47,583		
36216PHW1	GNMA MTG BACKED POOL 170445	9.000	MTLY	2016	07		2,757	2,778	AV	2,757	2,751	21	250	1		1	1986	9.085	2,757		

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
36216PNS3	GNMA MTG BACKED POOL 170601	8.000	MTLY	2017	03		52,253	53,044	AV	52,253	52,116	354	4,230	62			1	1994	8.230	52,253	
36216PVT2	GNMA MTG BACKED POOL 170826	8.500	MTLY	2016	10		32,303	32,458	AV	32,303	32,276	230	2,723	29			1	1987	8.533	32,303	
36216QAN6	GNMA MTG BACKED POOL 171113	9.000	MTLY	2016	08		143,947	145,141	AV	143,947	143,599	1,089	13,037	256			1	1986	9.102	143,947	
36216QFW1	GNMA MTG BACKED POOL 171281	10.500	MTLY	2016	03		14,364	14,333	AV	14,364	14,400	125	1,500		5		1	1988	10.356	14,364	
36216QKN5	GNMA MTG BACKED POOL 171401	9.000	MTLY	2016	09		37,944	38,279	AV	37,944	37,836	287	3,431	153			1	1986	9.132	37,944	
36216QKP0	GNMA MTG BACKED POOL 171402	9.500	MTLY	2016	08		37,073	37,287	AV	37,073	37,036	295	3,373	129			1	1986	9.544	37,073	
36216QLK0	GNMA MTG BACKED POOL 171430	9.500	MTLY	2016	08		71,088	72,051	AV	71,088	70,756	570	6,834	(550)			1	1986	9.710	71,088	
36216QVL7	GNMA MTG BACKED POOL 171719	9.000	MTLY	2001	08		286	286	AV	286	287	2	24				1	1990	8.599	286	
36216QYP5	GNMA MTG BACKED POOL 171818	9.500	MTLY	2016	07		9,521	9,640	AV	9,521	9,483	76	914	5			1	1986	9.685	9,521	
36216R5F7	GNMA MTG BACKED POOL 172846	9.000	MTLY	2016	09		559	564	AV	559	557	4	51				1	1986	9.110	559	
36216RHT4	GNMA MTG BACKED POOL 172242	9.500	MTLY	2016	08		12,986	13,332	AV	12,986	12,845	106	1,056	511			1	1986	10.030	12,986	
36216RKX1	GNMA MTG BACKED POOL 172310	8.500	MTLY	2001	12		3,156	3,169	AV	3,156	3,145	22	253	12			1	1990	8.698	3,156	
36216ROA5	GNMA MTG BACKED POOL 172449	9.500	MTLY	2018	06		1,114	1,111	AV	1,114	1,117	9	105				1	1990	9.373	1,114	
36216ROH0	GNMA MTG BACKED POOL 172456	10.000	MTLY	2018	07		18,351	18,281	AV	18,351	18,393	152	1,826		6		1	VAR	9.856	18,351	
36216RSQ8	GNMA MTG BACKED POOL 172527	10.000	MTLY	2019	10		19,418	19,346	AV	19,418	19,455	161	1,869		35		1	1990	9.865	19,418	
36216RVQ4	GNMA MTG BACKED POOL 172623	9.000	MTLY	2016	09		69,763	70,322	AV	69,763	69,531	527	6,311	93			1	1986	9.118	69,763	
36216RWF7	GNMA MTG BACKED POOL 172646	9.000	MTLY	2016	08		27,550	27,656	AV	27,550	27,550	207	2,448	21			1	1991	9.052	27,550	
36216RXQ2	GNMA MTG BACKED POOL 172687	8.500	MTLY	2001	11		428	430	AV	428	427	3	34	2			1	1990	8.861	428	
36216RY99	GNMA MTG BACKED POOL 172736	8.500	MTLY	2016	08		156,776	157,532	AV	156,776	156,646	1,116	13,363	35			1	1987	8.532	156,776	
36216S3R1	GNMA MTG BACKED POOL 173708	9.000	MTLY	2016	08		29,756	30,325	AV	29,756	29,524	227	2,725	167			1	1986	9.328	29,756	
36216SAU6	GNMA MTG BACKED POOL 172919	10.000	MTLY	2016	08		5,636	5,687	AV	5,636	5,624	47	467	137			1	1988	10.108	5,636	
36216SAV4	GNMA MTG BACKED POOL 172920	9.500	MTLY	2019	04		16,485	16,433	AV	16,485	16,515	130	1,515		37		1	1991	9.376	16,485	
36216SDA7	GNMA MTG BACKED POOL 172997	9.000	MTLY	2001	08		3,084	3,084	AV	3,084	3,088	23	242				1	1988	8.837	3,084	
36216SLD2	GNMA MTG BACKED POOL 173224	9.000	MTLY	2016	10		90,050	90,945	AV	90,050	89,766	682	8,048	212			1	1986	9.137	90,050	
36216SOD7	GNMA MTG BACKED POOL 173352	9.500	MTLY	2016	08		34,135	34,556	AV	34,135	33,995	274	3,277	24			1	1986	9.684	34,135	
36216ST36	GNMA MTG BACKED POOL 173470	8.500	MTLY	2016	09		81,577	81,937	AV	81,577	81,528	580	6,952	31			1	1987	8.523	81,577	
36216T4G2	GNMA MTG BACKED POOL 174623	9.500	MTLY	2003	10		6,837	6,837	AV	6,837	6,841	54	636				1	1988	9.405	6,837	
36216T5M8	GNMA MTG BACKED POOL 174652	9.000	MTLY	2001	08		2,828	2,828	AV	2,828	2,842	21	231		1		1	1990	8.105	2,828	
36216TD64	GNMA MTG BACKED POOL 173925	9.000	MTLY	2016	10		117,749	119,414	AV	117,749	117,156	896	10,633	(96)			1	1986	9.228	117,749	
36216TJT8	GNMA MTG BACKED POOL 174074	9.000	MTLY	2016	10		45,641	46,512	AV	45,641	45,298	349	4,136	370			1	1986	9.347	45,641	
36216TN22	GNMA MTG BACKED POOL 174209	9.000	MTLY	2016	10		36,149	36,466	AV	36,149	36,056	273	3,248	52			1	1986	9.119	36,149	
36216TPM6	GNMA MTG BACKED POOL 174228	9.000	MTLY	2016	10		82,860	83,702	AV	82,860	82,590	628	7,432	170			1	1986	9.139	82,860	
36216U2W6	GNMA MTG BACKED POOL 175489	9.500	MTLY	2018	09		27,940	28,334	AV	27,940	27,842	224	2,655	99			1	1990	9.700	27,940	
36216U3Q8	GNMA MTG BACKED POOL 175507	9.500	MTLY	2016	09		19,495	19,495	AV	19,495	19,495	154	1,849				1	1989	9.455	19,495	
36216UCE5	GNMA MTG BACKED POOL 174769	8.500	MTLY	2016	09		131,284	131,864	AV	131,284	131,205	934	11,180	128			1	1987	8.524	131,284	
36216UG50	GNMA MTG BACKED POOL 174920	9.000	MTLY	2001	08		1,745	1,754	AV	1,745	1,712	13	138	21			1	1987	9.859	1,745	
36216USK4	GNMA MTG BACKED POOL 175222	8.500	MTLY	2017	01		72,521	72,781	AV	72,521	72,508	516	6,175	8			1	1987	8.506	72,521	
36216UYZ4	GNMA MTG BACKED POOL 175428	9.000	MTLY	2016	08		5,957	6,010	AV	5,957	5,941	45	540	3			1	1986	9.116	5,957	

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CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Design- ation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36216VFM2	GNMA MTG BACKED POOL 175772	9.500	MTLY	2020	09		51,338	52,197	AV	51,338	51,251	413	4,888	109			1	1990	9.708	51,338	
36216WA37	GNMA MTG BACKED POOL 176526	8.500	MTLY	2016	10		3,091	3,120	AV	3,091	3,081	22	265	2			1	1987	8.626	3,091	
36216WV75	GNMA MTG BACKED POOL 177138	9.500	MTLY	2016	11		62,129	62,679	AV	62,129	62,013	496	5,873	193			1	1989	9.606	62,129	
36216WXF5	GNMA MTG BACKED POOL 177178	10.000	MTLY	2018	07		13,920	13,919	AV	13,920	13,935	116	1,370		2		1	1990	9.926	13,920	
36216XW64	GNMA MTG BACKED POOL 178069	8.500	MTLY	2016	10		82,663	83,063	AV	82,663	82,595	588	7,046	51			1	1987	8.532	82,663	
36216YLN7	GNMA MTG BACKED POOL 178633	9.000	MTLY	2016	09		21,916	22,112	AV	21,916	21,857	166	1,933	76			1	1986	9.114	21,916	
36216YPA1	GNMA MTG BACKED POOL 178717	8.500	MTLY	2002	05		3,557	3,571	AV	3,557	3,546	25	253	36			1	1991	8.604	3,557	
36216YPS2	GNMA MTG BACKED POOL 178733	7.500	MTLY	2022	09		357,286	358,182	AV	357,286	357,286	2,239	26,719	98			1	1992	7.495	357,286	
36216YUT4	GNMA MTG BACKED POOL 178894	9.000	MTLY	2016	10		42,248	42,905	AV	42,248	42,248	322	3,756	28			1	1986	9.326	42,248	
3621703M2	GNMA MTG BACKED POOL 208804	9.500	MTLY	2002	08		16,915	16,915	AV	16,915	16,952	134	1,559				1	1988	9.369	16,915	
362170KS0	GNMA MTG BACKED POOL 208305	9.500	MTLY	2017	10		1,373	1,392	AV	1,373	1,369	11	132	2			1	1988	9.686	1,373	
3621712X7	GNMA MTG BACKED POOL 209690	8.000	MTLY	2022	05		102,932	102,616	AV	102,932	103,065	684	8,132		171		1	1993	7.910	102,932	
3621716Z8	GNMA MTG BACKED POOL 209788	10.500	MTLY	2017	12		15,091	15,052	AV	15,091	15,127	132	1,517		24		1	1987	10.366	15,091	
362171AT7	GNMA MTG BACKED POOL 208918	8.000	MTLY	2002	05		15,864	15,898	AV	15,864	15,864	106	1,218	22			1	1987	7.985	15,864	
362171LS7	GNMA MTG BACKED POOL 209237	10.000	MTLY	2017	12		53,480	54,048	AV	53,480	53,364	450	5,319	124			1	1989	10.137	53,480	
362172VF2	GNMA MTG BACKED POOL 210414	8.000	MTLY	2002	03		6,836	6,840	AV	6,836	6,836	46	488	6			1	1987	7.906	6,836	
362173MW3	GNMA MTG BACKED POOL 211073	9.500	MTLY	2019	12		5,541	5,520	AV	5,541	5,553	44	524		2		1	1990	9.369	5,541	
362173NA0	GNMA MTG BACKED POOL 211085	10.000	MTLY	2019	12		4,742	4,730	AV	4,742	4,750	39	459		6		1	1990	9.885	4,742	
3621745B6	GNMA MTG BACKED POOL 212442	10.000	MTLY	2017	10		2,185	2,198	AV	2,185	2,183	18	220	1			1	1988	10.040	2,185	
362174FV1	GNMA MTG BACKED POOL 211780	10.000	MTLY	2018	01		29,907	30,082	AV	29,907	29,885	251	3,002	9			1	1988	10.041	29,907	
362174GG3	GNMA MTG BACKED POOL 211799	8.000	MTLY	2002	04		2,501	2,509	AV	2,501	2,497	17	185	10			1	1987	8.073	2,501	
362174NT7	GNMA MTG BACKED POOL 212002	9.500	MTLY	2017	11		2,506	2,506	AV	2,506	2,506	20	238				1	1989	9.456	2,506	
362174XA7	GNMA MTG BACKED POOL 212273	9.500	MTLY	2017	11		23,983	23,934	AV	23,983	24,031	189	2,186		42		1	1989	9.389	23,983	
362174YV0	GNMA MTG BACKED POOL 212324	8.000	MTLY	2002	03		4,181	4,196	AV	4,181	4,158	28	293	28			1	1987	8.135	4,181	
362175HS3	GNMA MTG BACKED POOL 212741	8.500	MTLY	2017	07		4,946	4,941	AV	4,946	4,951	35	412		3		1	1994	8.421	4,946	
362175V65	GNMA MTG BACKED POOL 213137	8.000	MTLY	2017	04		9,787	9,925	AV	9,787	9,751	66	791	26			1	1994	8.241	9,787	
362176PV5	GNMA MTG BACKED POOL 213836	9.500	MTLY	2020	02		465	465	AV	465	465	4	44				1	1991	9.462	465	
362176Q36	GNMA MTG BACKED POOL 213874	9.500	MTLY	2017	07		25,359	25,548	AV	25,359	25,385	202	2,397	4			1	1989	9.670	25,359	
362177SX6	GNMA MTG BACKED POOL 214834	9.500	MTLY	2017	10		7,307	7,323	AV	7,307	7,307	58	693	1			1	1989	9.482	7,307	
362178GG4	GNMA MTG BACKED POOL 215399	9.500	MTLY	2020	02		41,001	40,841	AV	41,001	41,084	323	3,814		61		1	1990	9.368	41,001	
362174A83	GNMA MTG BACKED POOL 188118	9.000	MTLY	2016	11		10,324	10,453	AV	10,324	10,279	78	939	120			1	1986	9.195	10,324	
36217ARW2	GNMA MTG BACKED POOL 187801	8.000	MTLY	2002	03		6,844	6,867	AV	6,844	6,839	46	499	28			1	1987	8.028	6,844	
36217AVJ6	GNMA MTG BACKED POOL 187917	8.500	MTLY	2001	10		822	825	AV	822	819	6	64	5			1	1991	8.639	822	
36217BEP9	GNMA MTG BACKED POOL 188342	10.000	MTLY	2017	12		59,045	59,819	AV	59,045	58,847	498	5,972	39			1	1988	10.185	59,045	
36217BN79	GNMA MTG BACKED POOL 188614	8.500	MTLY	2001	10		678	681	AV	678	676	5	54	3			1	1991	8.802	678	
36217BQX9	GNMA MTG BACKED POOL 188670	8.000	MTLY	2002	03		12,137	12,182	AV	12,137	12,076	81	912	47			1	1987	8.134	12,137	
36217BX52	GNMA MTG BACKED POOL 188900	9.000	MTLY	2016	11		3,677	3,691	AV	3,677	3,677	28	332				1	1989	9.003	3,677	
36217CXT8	GNMA MTG BACKED POOL 189790	9.500	MTLY	2017	04		3,513	3,518	AV	3,513	3,513	28	333				1	1989	9.466	3,513	

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
36217D3E2	GNMA MTG BACKED POOL 190797	9.000	MTLY	2001	11		5,488	5,524	AV	5,488	5,433	41	455	35			1	VAR	9.756	5,488	
36217DF82	GNMA MTG BACKED POOL 190191	9.000	MTLY	2001	10		2,481	2,490	AV	2,481	2,472	19	206	12			1	1989	9.128	2,481	
36217E5X6	GNMA MTG BACKED POOL 191762	9.000	MTLY	2001	11		2,694	2,704	AV	2,694	2,694	20	207	19			1	1988	8.999	2,694	
36217ERD6	GNMA MTG BACKED POOL 191384	10.000	MTLY	2020	06		1,720	1,716	AV	1,720	1,721	14	139		8		1	1990	9.794	1,720	
36217ESO6	GNMA MTG BACKED POOL 191427	9.000	MTLY	2016	11		76,311	77,090	AV	76,311	76,078	578	6,921	103			1	1991	9.152	76,311	
36217EUR1	GNMA MTG BACKED POOL 191492	9.000	MTLY	2001	11		11,619	11,623	AV	11,619	11,619	87	950	5			1	1989	8.870	11,619	
36217EUW0	GNMA MTG BACKED POOL 191497	9.000	MTLY	2001	11		585	585	AV	585	585	4	50				1	1989	8.925	585	
36217FHR3	GNMA MTG BACKED POOL 192040	8.500	MTLY	2017	01		82,647	83,528	AV	82,647	82,510	592	7,030	143			1	1994	8.636	82,647	
36217G3M7	GNMA MTG BACKED POOL 193504	9.000	MTLY	2016	10		16,414	16,561	AV	16,414	16,370	124	1,488	8			1	1986	9.114	16,414	
36217GL54	GNMA MTG BACKED POOL 193048	8.000	MTLY	2017	02		40,557	41,280	AV	40,557	40,557	275	3,255	6			1	1994	10.387	40,557	
36217GU88	GNMA MTG BACKED POOL 193307	9.000	MTLY	2016	11		10,138	10,199	AV	10,138	10,129	76	916	3			1	1991	9.049	10,138	
36217GXJ1	GNMA MTG BACKED POOL 193381	9.000	MTLY	2016	11		8,242	8,242	AV	8,242	8,260	62	715		5		1	1987	8.918	8,242	
36217HPJ8	GNMA MTG BACKED POOL 194025	8.500	MTLY	2017	03		87,379	87,101	AV	87,379	87,563	617	7,387		33		1	1991	8.378	87,379	
36217JD24	GNMA MTG BACKED POOL 194621	9.000	MTLY	2016	11		13,494	13,675	AV	13,494	13,449	103	1,194	72			1	1991	9.195	13,494	
36217JJG7	GNMA MTG BACKED POOL 194763	8.000	MTLY	2017	06		5,792	5,769	AV	5,792	5,802	38	461		6		1	1994	7.875	5,792	
36217JLA7	GNMA MTG BACKED POOL 194821	9.000	MTLY	2016	12		64,519	64,955	AV	64,519	64,519	487	5,810	36			1	1990	9.082	64,519	
36217KBV9	GNMA MTG BACKED POOL 195452	9.500	MTLY	2020	08		44,767	45,503	AV	44,767	44,656	359	4,302	36			1	1990	9.663	44,767	
36217KFX1	GNMA MTG BACKED POOL 195582	8.500	MTLY	2002	02		13,503	13,503	AV	13,503	13,676	96	1,099				1	1987	8.117	13,503	
36217KY36	GNMA MTG BACKED POOL 196130	8.000	MTLY	2002	02		9,981	9,981	AV	9,981	10,012	67	761				1	1987	7.854	9,981	
36217LJY3	GNMA MTG BACKED POOL 196579	8.000	MTLY	2001	11		1,737	1,743	AV	1,737	1,727	12	131	8			1	1987	8.150	1,737	
36217LKU9	GNMA MTG BACKED POOL 196607	9.500	MTLY	2016	11		37,442	37,350	AV	37,442	37,531	296	3,458		41		1	1989	9.376	37,442	
36217LZF6	GNMA MTG BACKED POOL 197042	8.000	MTLY	2017	03		56,348	56,357	AV	56,348	56,348	376	4,344	4			1	1992	7.962	56,348	
36217MB94	GNMA MTG BACKED POOL 197264	8.500	MTLY	2017	04		14,878	14,799	AV	14,878	14,878	105	1,170		15		1	1992	3.533	14,878	
36217MKD5	GNMA MTG BACKED POOL 197492	9.000	MTLY	2002	12		1,565	1,565	AV	1,565	1,567	12	134				1	1988	8.882	1,565	
36217NVW9	GNMA MTG BACKED POOL 198729	8.000	MTLY	2017	05		4,664	4,664	AV	4,664	4,667	31	365				1	1993	7.949	4,664	
36217NWH1	GNMA MTG BACKED POOL 198748	8.500	MTLY	2017	04		18,809	18,809	AV	18,809	18,862	133	1,556		40		1	1991	8.403	18,809	
36217PUU9	GNMA MTG BACKED POOL 199595	9.000	MTLY	2016	12		28,306	28,411	AV	28,306	28,029	213	2,281	615			1	1991	9.210	28,306	
36217QFF7	GNMA MTG BACKED POOL 200066	8.500	MTLY	2002	02		949	953	AV	949	945	7	76	4			1	1991	8.764	949	
36217QLN3	GNMA MTG BACKED POOL 200233	8.000	MTLY	2017	01		4,482	4,482	AV	4,482	4,484	30	355				1	1993	7.939	4,482	
36217REW9	GNMA MTG BACKED POOL 200949	8.500	MTLY	2019	10		22,096	22,069	AV	22,096	22,120	156	1,871		29		1	1991	8.422	22,096	
36217RJW4	GNMA MTG BACKED POOL 201077	9.500	MTLY	2017	08		12,499	12,526	AV	12,499	12,499	99	1,184	2			1	1989	9.474	12,499	
36217RTQ6	GNMA MTG BACKED POOL 201359	8.500	MTLY	2017	03		59,352	59,204	AV	59,352	59,352	419	4,900		(87)		1	1987	8.290	59,352	
36217RUG6	GNMA MTG BACKED POOL 201383	9.000	MTLY	2002	07		9,537	9,569	AV	9,537	9,537	72	797	34			1	1988	8.998	9,537	
36217RVD2	GNMA MTG BACKED POOL 201412	8.000	MTLY	2017	03		4,060	4,120	AV	4,060	4,048	27	329	4			1	1994	8.204	4,060	
36217SL25	GNMA MTG BACKED POOL 202045	8.500	MTLY	2017	02		139,817	139,817	AV	139,817	139,817	990	11,646				1	1991	7.763	139,817	
36217ST92	GNMA MTG BACKED POOL 202276	9.500	MTLY	2002	12		17,471	17,535	AV	17,471	17,470	139	1,600	36			1	1988	9.502	17,471	
36217SYL9	GNMA MTG BACKED POOL 202415	10.000	MTLY	2018	02		5,051	5,051	AV	5,051	5,055	42	504				1	1988	9.932	5,051	
36217T3P2	GNMA MTG BACKED POOL 203406	8.500	MTLY	2017	02		214,260	215,209	AV	214,260	214,133	1,524	18,129	(54)			1	1987	8.523	214,260	

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CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36217TNS4	GNMA MTG BACKED POOL 203001	9.000	MTLY	2002	02		103	103	AV	103	103	1	8				1	1989	8.849	103	
36217UES1	GNMA MTG BACKED POOL 203645	8.500	MTLY	2002	01		6,047	6,094	AV	6,047	5,832	43	487	73			1	1987	9.654	6,047	
36217UL20	GNMA MTG BACKED POOL 203845	10.000	MTLY	2018	12		24,324	24,210	AV	24,324	24,384	202	2,363		64		1	1990	9.842	24,324	
36217USQ0	GNMA MTG BACKED POOL 204027	8.500	MTLY	2017	02		57,605	57,589	AV	57,605	57,705	408	4,886		10		1	1987	8.427	57,605	
36217V2V5	GNMA MTG BACKED POOL 205188	9.500	MTLY	2002	10		29,860	29,860	AV	29,860	30,130	236	2,747		155		1	1989	9.080	29,860	
36217V3H5	GNMA MTG BACKED POOL 205200	8.500	MTLY	2005	02		20,603	20,694	AV	20,603	20,558	147	1,738	22			1	1990	8.575	20,603	
36217W5V0	GNMA MTG BACKED POOL 206160	8.000	MTLY	2002	04		10,407	10,442	AV	10,407	10,390	70	802	22			1	1987	8.048	10,407	
36217W5Y4	GNMA MTG BACKED POOL 206163	8.000	MTLY	2002	02		4,947	4,947	AV	4,947	4,961	33	379				1	1987	7.878	4,947	
36217WQL9	GNMA MTG BACKED POOL 205759	9.500	MTLY	2017	07		34,393	34,512	AV	34,393	34,393	273	3,270	5			1	1989	9.497	34,393	
36217WWE8	GNMA MTG BACKED POOL 205945	8.500	MTLY	2002	04		3,862	3,894	AV	3,862	3,726	28	318	32			1	1987	9.591	3,862	
36217WWK4	GNMA MTG BACKED POOL 205950	8.500	MTLY	2017	05		7,088	7,079	AV	7,088	7,098	50	518		29		1	1991	8.415	7,088	
36217WZZ8	GNMA MTG BACKED POOL 206060	9.500	MTLY	2003	09		559	560	AV	559	559	4	49	2			1	1990	9.477	559	
36217XHN3	GNMA MTG BACKED POOL 206437	8.000	MTLY	2017	03		51,782	51,480	AV	51,782	51,898	343	4,053		89		1	1994	7.840	51,782	
36217XJR2	GNMA MTG BACKED POOL 206472	9.000	MTLY	2004	10		7,300	7,300	AV	7,300	7,336	55	631		3		1	1990	8.757	7,300	
36217XPV6	GNMA MTG BACKED POOL 206636	10.000	MTLY	2020	11		24,244	24,235	AV	24,244	24,265	202	2,420		3		1	1990	9.927	24,244	
36217XXT2	GNMA MTG BACKED POOL 206890	8.500	MTLY	2002	06		2,686	2,702	AV	2,686	2,658	19	218	13			1	1988	8.999	2,686	
36217Y3D8	GNMA MTG BACKED POOL 207896	9.500	MTLY	2017	09		69,916	69,699	AV	69,916	70,069	552	6,609		43		1	1990	9.364	69,916	
36217YQ27	GNMA MTG BACKED POOL 207573	9.000	MTLY	2004	11		26,897	26,897	AV	26,897	27,028	202	2,363		18		1	1990	8.761	26,897	
362180C66	GNMA MTG BACKED POOL 236893	9.500	MTLY	2003	10		61,861	62,016	AV	61,861	61,861	491	5,758	54			1	1990	9.467	61,861	
362180JD4	GNMA MTG BACKED POOL 237060	10.000	MTLY	2003	01		42,854	42,854	AV	42,854	43,028	357	4,163				1	1988	9.789	42,854	
362180JZ5	GNMA MTG BACKED POOL 237080	10.000	MTLY	2018	02		6,140	6,117	AV	6,140	6,140	51	604		4		1	1990	9.528	6,140	
362180QY0	GNMA MTG BACKED POOL 237271	10.500	MTLY	2017	11		15,817	16,076	AV	15,817	15,746	141	1,686	192			1	1987	10.749	15,817	
362181CN7	GNMA MTG BACKED POOL 237777	10.000	MTLY	2017	12		48,048	48,440	AV	48,048	47,971	404	4,838	16			1	1988	10.084	48,048	
362181HK8	GNMA MTG BACKED POOL 237934	9.000	MTLY	2003	06		7,086	7,106	AV	7,086	7,086	53	614	11			1	1989	8.987	7,086	
362184KF9	GNMA MTG BACKED POOL 238894	9.000	MTLY	2003	02		4,557	4,578	AV	4,557	4,540	34	401	10			1	1988	9.128	4,557	
36218BZ34	GNMA MTG BACKED POOL 217762	9.000	MTLY	2002	07		1,474	1,474	AV	1,474	1,482	11	127		2		1	1990	8.695	1,474	
36218CE50	GNMA MTG BACKED POOL 218056	7.500	MTLY	2017	05		180,402	180,628	AV	180,402	180,402	1,129	13,182	66			1	1992	7.303	180,402	
36218DDJ9	GNMA MTG BACKED POOL 218905	10.500	MTLY	2017	11		72,109	73,076	AV	72,109	71,843	639	7,658	77			1	1987	10.698	72,109	
36218DM83	GNMA MTG BACKED POOL 219183	8.000	MTLY	2023	01		149,152	148,625	AV	149,152	149,345	991	11,766		264		1	1993	7.906	149,152	
36218EFM8	GNMA MTG BACKED POOL 219872	9.000	MTLY	2002	07		476	477	AV	476	476	4	42				1	1989	8.964	476	
36218FLU0	GNMA MTG BACKED POOL 220939	9.500	MTLY	2018	08		11,813	11,973	AV	11,813	11,775	95	1,136	7			1	1988	9.682	11,813	
36218FY69	GNMA MTG BACKED POOL 221333	9.500	MTLY	2017	08		27,625	27,891	AV	27,625	27,560	221	2,641	19			1	1987	9.629	27,625	
36218FY85	GNMA MTG BACKED POOL 221335	9.500	MTLY	2002	12		10,761	10,801	AV	10,761	10,760	86	999	16			1	1988	9.502	10,761	
36218GNE2	GNMA MTG BACKED POOL 221889	8.000	MTLY	2017	08		41,515	41,522	AV	41,515	41,515	277	3,284	(5)			1	1992	7.961	41,515	
36218GNW2	GNMA MTG BACKED POOL 221905	10.000	MTLY	2017	11		38,300	38,255	AV	38,300	38,368	319	3,773		18		1	1989	9.900	38,300	
36218H4Q4	GNMA MTG BACKED POOL 223231	9.000	MTLY	2003	02		18,183	18,222	AV	18,183	18,183	137	1,580	28			1	1988	8.976	18,183	
36218HQ31	GNMA MTG BACKED POOL 222874	10.000	MTLY	2018	06		89,683	89,781	AV	89,683	89,683	748	8,964	19			1	1988	9.965	89,683	
36218J6H8	GNMA MTG BACKED POOL 224172	9.500	MTLY	2003	06		5,218	5,238	AV	5,218	5,216	41	484	9			1	1989	9.525	5,218	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36218JDM9	GNMA MTG BACKED POOL 223408	10.00	MTLY	2003	09		50,203	50,203	AV	50,203	50,438	418	4,929				1	1989	9.795	50,203	
36218JHH6	GNMA MTG BACKED POOL 223532	9.500	MTLY	2003	10		10,859	10,859	AV	10,859	10,866	86	990				1	1988	9.406	10,859	
36218JMA5	GNMA MTG BACKED POOL 223653	9.500	MTLY	2017	06		22,398	22,475	AV	22,398	22,398	178	2,132	2			1	1989	9.497	22,398	
36218JSD3	GNMA MTG BACKED POOL 223816	9.500	MTLY	2018	01		24,053	24,314	AV	24,053	24,017	192	2,295	27			1	1990	9.653	24,053	
36218JTY6	GNMA MTG BACKED POOL 223867	10.500	MTLY	2017	09		33,740	34,074	AV	33,740	33,669	298	3,573	14			1	1987	10.618	33,740	
36218JWH9	GNMA MTG BACKED POOL 223948	9.500	MTLY	2017	07		51,162	51,794	AV	51,162	50,985	410	4,902	52			1	1987	9.696	51,162	
36218K4T1	GNMA MTG BACKED POOL 225034	9.500	MTLY	2018	05		35,013	35,209	AV	35,013	34,978	279	3,339	18			1	1988	9.543	35,013	
36218KA98	GNMA MTG BACKED POOL 224232	9.500	MTLY	2002	09		1,001	1,001	AV	1,001	1,010	8	88				1	1989	8.886	1,001	
36218KVC8	GNMA MTG BACKED POOL 224811	8.500	MTLY	2023	03		56,179	57,003	AV	56,179	56,086	404	4,704	311			1	1994	8.658	56,179	
36218LJN6	GNMA MTG BACKED POOL 225369	9.500	MTLY	2018	03		107,243	108,544	AV	107,243	106,966	859	10,298	61			1	1990	9.656	107,243	
36218LLX1	GNMA MTG BACKED POOL 225442	9.500	MTLY	2002	07		6,267	6,285	AV	6,267	6,267	50	578	9			1	1988	9.484	6,267	
36218LND3	GNMA MTG BACKED POOL 225488	9.500	MTLY	2018	12		18,064	17,988	AV	18,064	18,106	142	1,707		7		1	1990	9.357	18,064	
36218LXN0	GNMA MTG BACKED POOL 225785	10.000	MTLY	2018	01		19,577	19,833	AV	19,577	19,511	165	1,981	12			1	1988	10.181	19,577	
36218MVG5	GNMA MTG BACKED POOL 226615	10.500	MTLY	2017	12		9,801	9,776	AV	9,801	9,822	86	1,025		3		1	1989	10.366	9,801	
36218MWR0	GNMA MTG BACKED POOL 226656	9.000	MTLY	2003	06		17,169	17,247	AV	17,169	17,118	129	1,445	112			1	1989	9.113	17,169	
36218MXG3	GNMA MTG BACKED POOL 226679	10.500	MTLY	2018	08		8,104	8,077	AV	8,104	8,120	71	847		1		1	1989	10.361	8,104	
36218N6F3	GNMA MTG BACKED POOL 227770	9.000	MTLY	2002	07		8,618	8,660	AV	8,618	8,552	65	745	38			1	1987	9.240	8,618	
36218NPA3	GNMA MTG BACKED POOL 227317	10.000	MTLY	2018	01		18,501	18,609	AV	18,501	18,487	155	1,853	8			1	1988	10.043	18,501	
36218NOB0	GNMA MTG BACKED POOL 227350	10.000	MTLY	2018	01		27,259	27,419	AV	27,259	27,239	228	2,738	5			1	1988	10.039	27,259	
36218NR78	GNMA MTG BACKED POOL 227410	10.000	MTLY	2019	05		6,522	6,473	AV	6,522	6,522	54	645		(11)		1	1989	9.809	6,522	
36218NYB1	GNMA MTG BACKED POOL 227606	9.500	MTLY	2017	08		2,234	2,234	AV	2,234	2,234	18	205				1	1989	9.456	2,234	
36218PFM3	GNMA MTG BACKED POOL 227972	9.500	MTLY	2017	08		29,554	29,437	AV	29,554	29,631	233	2,672		126		1	1990	9.353	29,554	
36218PFU5	GNMA MTG BACKED POOL 227979	8.500	MTLY	2017	08		9,589	9,579	AV	9,589	9,601	68	813	2			1	1991	8.419	9,589	
36218PJE7	GNMA MTG BACKED POOL 228061	9.000	MTLY	2002	07		11,406	11,453	AV	11,406	11,329	86	998	31			1	VAR	9.189	11,406	
36218PVS2	GNMA MTG BACKED POOL 228425	10.000	MTLY	2019	06		15,335	15,279	AV	15,335	15,365	127	1,526		5		1	1990	9.865	15,335	
36218QZ80	GNMA MTG BACKED POOL 229467	9.000	MTLY	2003	05		8,179	8,209	AV	8,179	8,173	62	721	12			1	1988	9.024	8,179	
36218RF56	GNMA MTG BACKED POOL 229788	9.500	MTLY	2017	08		17,418	17,645	AV	17,418	17,353	140	1,672	14			1	1987	9.696	17,418	
36218RSJ2	GNMA MTG BACKED POOL 230121	9.000	MTLY	2003	02		10,465	10,465	AV	10,465	10,481	78	917				1	1989	8.863	10,465	
36218RTS1	GNMA MTG BACKED POOL 230161	9.500	MTLY	2002	08		13,037	13,037	AV	13,037	13,134	103	1,198		67		1	1989	9.171	13,037	
36218RUL4	GNMA MTG BACKED POOL 230187	10.000	MTLY	2017	10		988	996	AV	988	987	8	100				1	1988	10.076	988	
36218RYR7	GNMA MTG BACKED POOL 230320	9.500	MTLY	2018	02		29,345	29,831	AV	29,345	29,234	236	2,830	26			1	1990	9.741	29,345	
36218S2E9	GNMA MTG BACKED POOL 231273	10.000	MTLY	2017	11		24,815	25,043	AV	24,815	24,765	209	2,501	10			1	1988	10.105	24,815	
36218SEX4	GNMA MTG BACKED POOL 230650	10.000	MTLY	2018	10		16,665	16,642	AV	16,665	16,692	139	1,661		4		1	1989	9.901	16,665	
36218SVU1	GNMA MTG BACKED POOL 231127	9.500	MTLY	2002	11		782	782	AV	782	784	6	69				1	1988	9.362	782	
36218SZT0	GNMA MTG BACKED POOL 231254	10.500	MTLY	2018	01		13,453	13,418	AV	13,453	13,481	117	1,354		20		1	1989	10.369	13,453	
36218T2C1	GNMA MTG BACKED POOL 232171	10.500	MTLY	2017	11		3,117	3,160	AV	3,117	3,107	28	331	53			1	1987	10.697	3,117	
36218TAL2	GNMA MTG BACKED POOL 231411	9.000	MTLY	2018	01		19,573	19,766	AV	19,573	19,535	148	1,498	379			1	1991	9.116	19,573	
36218TCX4	GNMA MTG BACKED POOL 231486	10.000	MTLY	2017	10		15,860	15,829	AV	15,860	15,888	132	1,581		4		1	1990	9.887	15,860	

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designa- tion	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36218TJ41	GNMA MTG BACKED POOL 231683	10.000	MTLY	2017	12		36,149	36,623	AV	36,149	36,028	305	3,657	21			1	1988	10.182	36,149	
36218TK80	GNMA MTG BACKED POOL 231719	8.000	MTLY	2022	01		90,474	90,026	AV	90,474	90,673	600	7,192		74		1	1993	7.871	90,474	
36218TKR8	GNMA MTG BACKED POOL 231704	10.500	MTLY	2017	11		18,497	18,450	AV	18,497	18,536	161	1,934		6		1	1989	10.367	18,497	
36218TLA4	GNMA MTG BACKED POOL 231721	8.000	MTLY	2022	03		35,642	35,391	AV	35,642	35,700	236	2,826		10		1	1993	7.845	35,642	
36218TZ43	GNMA MTG BACKED POOL 232163	10.000	MTLY	2017	10		62,349	62,786	AV	62,349	62,276	523	6,227	60			1	1987	10.072	62,349	
36218TZZ4	GNMA MTG BACKED POOL 232160	10.000	MTLY	2017	09		95,714	96,384	AV	95,714	95,601	803	9,615	221			1	1987	10.067	95,714	
36218UG41	GNMA MTG BACKED POOL 232519	9.500	MTLY	2002	11		798	801	AV	798	798	6	74	1			1	1988	9.502	798	
36218UGY5	GNMA MTG BACKED POOL 232515	10.500	MTLY	2017	10		66,619	66,817	AV	66,619	66,619	585	7,007	85			1	1989	10.486	66,619	
36218ULR4	GNMA MTG BACKED POOL 232636	10.000	MTLY	2017	09		34,510	34,751	AV	34,510	34,469	290	3,471	9			1	1987	10.062	34,510	
36218WQP9	GNMA MTG BACKED POOL 234005	10.500	MTLY	2017	11		15,048	15,048	AV	15,048	15,058	132	1,577				1	1987	10.433	15,048	
36218VHU0	GNMA MTG BACKED POOL 233443	9.500	MTLY	2017	08		45,166	46,051	AV	45,166	44,878	365	4,369	48			1	1987	9.815	45,166	
36218WZJ9	GNMA MTG BACKED POOL 234877	9.500	MTLY	2020	10		11,105	11,241	AV	11,105	11,085	89	1,065	8			1	1990	9.652	11,105	
36218WK75	GNMA MTG BACKED POOL 234418	9.500	MTLY	2003	01		11,779	11,823	AV	11,779	11,778	94	1,091	19			1	1988	9.502	11,779	
36218WQP9	GNMA MTG BACKED POOL 234562	9.500	MTLY	2002	09		10,555	10,555	AV	10,555	10,621	84	973				1	1989	9.209	10,555	
36218XEY1	GNMA MTG BACKED POOL 235151	10.000	MTLY	2017	11		29,054	29,338	AV	29,054	28,990	244	2,857	98			1	1987	10.121	29,054	
36218XFF1	GNMA MTG BACKED POOL 235166	9.500	MTLY	2018	02		11,913	12,110	AV	11,913	11,868	96	1,148	15			1	1990	9.746	11,913	
36218XGH6	GNMA MTG BACKED POOL 235200	10.000	MTLY	2017	11		13,724	13,789	AV	13,724	13,720	115	1,377	2			1	1988	10.016	13,724	
36218XHC6	GNMA MTG BACKED POOL 235227	10.000	MTLY	2017	10		2,576	2,620	AV	2,576	2,564	22	247	31			1	1987	10.264	2,576	
36218XML0	GNMA MTG BACKED POOL 235363	9.500	MTLY	2018	06		12,211	12,185	AV	12,211	12,235	96	1,141		8		1	1989	9.392	12,211	
36218XRZ4	GNMA MTG BACKED POOL 235504	10.000	MTLY	2018	01		15,886	15,867	AV	15,886	15,914	132	1,455		25		1	1989	9.901	15,886	
36218XTX7	GNMA MTG BACKED POOL 235566	10.000	MTLY	2017	12		24,572	24,688	AV	24,572	24,564	206	2,465	3			1	1988	10.016	24,572	
36218XZ93	GNMA MTG BACKED POOL 235768	10.000	MTLY	2017	12		7,433	7,504	AV	7,433	7,415	63	636	139			1	1987	10.119	7,433	
36218XZY8	GNMA MTG BACKED POOL 235759	10.500	MTLY	2017	11		61,664	62,232	AV	61,664	61,552	545	6,421	133			1	1987	10.603	61,664	
36218Y7L5	GNMA MTG BACKED POOL 236799	10.500	MTLY	2017	12		6,603	6,602	AV	6,603	6,612	58	692		1		1	1989	10.416	6,603	
36218YEG8	GNMA MTG BACKED POOL 236035	9.500	MTLY	2002	10		930	930	AV	930	932	7	86				1	1988	9.364	930	
36218YMM6	GNMA MTG BACKED POOL 236264	10.000	MTLY	2018	07		12,109	12,082	AV	12,109	12,130	101	1,207		3		1	1990	9.886	12,109	
36218YVS3	GNMA MTG BACKED POOL 236525	10.000	MTLY	2018	02		2,866	2,866	AV	2,866	2,869	24	286				1	1990	9.927	2,866	
362191AJ7	GNMA MTG BACKED POOL 263809	10.000	MTLY	2019	02		41,350	41,706	AV	41,350	41,289	348	4,166	16			1	1989	10.087	41,350	
362191UW6	GNMA MTG BACKED POOL 264397	9.500	MTLY	2019	02		12,802	12,842	AV	12,802	12,802	102	1,219	1			1	1990	9.493	12,802	
3621936J8	GNMA MTG BACKED POOL 266473	6.500	MTLY	2008	04		25,756	25,745	AV	25,756	25,818	139	1,635		14		1	1993	6.398	25,756	
362193C51	GNMA MTG BACKED POOL 265692	10.500	MTLY	2019	01		15,831	15,782	AV	15,831	15,865	138	1,655		5		1	1989	10.364	15,831	
362193C69	GNMA MTG BACKED POOL 265693	10.500	MTLY	2019	02		6,906	6,880	AV	6,906	6,906	60	658		4		1	1989	9.704	6,906	
362193PT5	GNMA MTG BACKED POOL 266034	9.500	MTLY	2003	12		22,763	22,763	AV	22,763	22,813	180	2,101				1	1988	9.306	22,763	
3621944E9	GNMA MTG BACKED POOL 267321	10.500	MTLY	2019	02		22,279	22,273	AV	22,279	22,308	195	2,336		3		1	1989	10.418	22,279	
362194AM4	GNMA MTG BACKED POOL 266512	8.000	MTLY	2022	01		69,279	69,104	AV	69,279	69,407	461	5,522		56		1	1993	7.904	69,279	
362194NF5	GNMA MTG BACKED POOL 266890	7.000	MTLY	2023	06		17,347	17,315	AV	17,347	17,391	101	1,197		51		1	1993	6.763	17,347	
362194RX2	GNMA MTG BACKED POOL 267002	9.500	MTLY	2004	02		12,709	12,709	AV	12,709	12,756	101	1,160				1	1989	9.330	12,709	
362194TA0	GNMA MTG BACKED POOL 267045	10.500	MTLY	2019	05		7,287	7,291	AV	7,287	7,287	64	765				1	1989	10.456	7,287	

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
362195P78	GNMA MTG BACKED POOL 267846	10.000	MTLY	2019	07		39,007	38,939	AV	39,007	39,007	324	3,759		27		1	1990	8.994	39,007	
362195PS2	GNMA MTG BACKED POOL 267833	9.500	MTLY	2017	11		44,631	44,631	AV	44,631	44,909	353	4,175		349		1	1990	9.321	44,631	
362196B22	GNMA MTG BACKED POOL 268357	9.500	MTLY	2004	04		15,145	15,159	AV	15,145	15,145	120	1,419	3			1	1989	9.452	15,145	
362197B95	GNMA MTG BACKED POOL 269264	10.000	MTLY	2019	04		2,917	2,918	AV	2,917	2,917	24	291				1	1990	9.953	2,917	
362197FQ3	GNMA MTG BACKED POOL 269375	10.000	MTLY	2019	11		24,323	24,232	AV	24,323	24,368	202	2,270		107		1	1990	9.864	24,323	
362197RP2	GNMA MTG BACKED POOL 269694	9.500	MTLY	2019	04		1,818	1,828	AV	1,818	1,817	14	173				1	1990	9.527	1,818	
362197W76	GNMA MTG BACKED POOL 269870	9.500	MTLY	2020	09		61,240	61,432	AV	61,240	61,240	486	5,793	18			1	1990	9.493	61,240	
362198A86	GNMA MTG BACKED POOL 270131	9.500	MTLY	2004	03		15,167	15,226	AV	15,167	15,160	121	1,419	30			1	1989	9.520	15,167	
362198JD6	GNMA MTG BACKED POOL 270360	10.000	MTLY	2019	11		85,934	85,500	AV	85,934	86,141	713	8,541		33		1	1989	9.842	85,934	
3621994H1	GNMA MTG BACKED POOL 271824	10.000	MTLY	2019	07		7,298	7,282	AV	7,298	7,310	61	727		2		1	1990	9.891	7,298	
36219CQX2	GNMA MTG BACKED POOL 245587	10.000	MTLY	2018	10		9,180	9,168	AV	9,180	9,195	76	916		2		1	1989	9.902	9,180	
36219DKD3	GNMA MTG BACKED POOL 246092	10.000	MTLY	2017	12		21,242	21,195	AV	21,242	21,278	177	2,116		5		1	1990	9.882	21,242	
36219DLK6	GNMA MTG BACKED POOL 246130	9.500	MTLY	2018	04		2,181	2,174	AV	2,181	2,185	17	206		1		1	1991	9.371	2,181	
36219E3E8	GNMA MTG BACKED POOL 247497	8.000	MTLY	2018	07		102,690	103,683	AV	102,690	102,484	691	8,282	257			1	1992	8.112	102,690	
36219EKZ2	GNMA MTG BACKED POOL 247012	8.000	MTLY	2017	06		14,173	14,103	AV	14,173	14,204	94	1,119		10		1	1993	7.858	14,173	
36219F4J3	GNMA MTG BACKED POOL 248425	10.000	MTLY	2003	09		9,157	9,124	AV	9,157	9,175	76	866		(33)		1	1988	9.402	9,157	
36219F4K0	GNMA MTG BACKED POOL 248426	9.500	MTLY	2003	09		32,852	33,066	AV	32,852	32,549	262	3,017	166			1	1988	9.801	32,852	
36219FCK1	GNMA MTG BACKED POOL 247674	9.500	MTLY	2019	09		17,582	17,778	AV	17,582	17,545	141	1,687	8			1	1990	9.630	17,582	
36219FHB6	GNMA MTG BACKED POOL 247826	10.000	MTLY	2018	04		12,980	12,980	AV	12,980	12,992	108	1,239				1	1988	9.933	12,980	
36219FTL1	GNMA MTG BACKED POOL 248155	10.000	MTLY	2018	01		13,213	13,328	AV	13,213	13,194	111	1,331	4			1	1989	10.092	13,213	
36219FU39	GNMA MTG BACKED POOL 248202	10.000	MTLY	2017	12		15,034	15,231	AV	15,034	14,983	127	1,521	9			1	1988	10.182	15,034	
36219FXR3	GNMA MTG BACKED POOL 248288	9.000	MTLY	2003	04		13,233	13,249	AV	13,233	13,233	99	1,162	6			1	1988	8.955	13,233	
36219GAT2	GNMA MTG BACKED POOL 248518	10.000	MTLY	2018	01		53,333	53,779	AV	53,333	53,258	448	5,318	45			1	1988	10.087	53,333	
36219GBS3	GNMA MTG BACKED POOL 248549	10.500	MTLY	2018	03		3,052	3,061	AV	3,052	3,052	27	321				1	1989	10.486	3,052	
36219GLV5	GNMA MTG BACKED POOL 248840	9.500	MTLY	2018	02		175,993	176,076	AV	175,993	175,993	1,394	16,406	19			1	1991	9.459	175,993	
36219GM44	GNMA MTG BACKED POOL 248879	9.500	MTLY	2003	07		14,090	14,090	AV	14,090	14,196	112	1,308		3		1	1989	9.126	14,090	
36219GWT8	GNMA MTG BACKED POOL 249158	9.500	MTLY	2019	02		109,824	109,824	AV	109,824	110,665	869	9,886		1,211		1	1990	9.285	109,824	
36219H3S0	GNMA MTG BACKED POOL 250209	9.000	MTLY	2004	09		16,900	16,900	AV	16,900	16,916	127	1,404				1	1989	8.900	16,900	
36219HE82	GNMA MTG BACKED POOL 249559	9.500	MTLY	2019	10		13,262	13,254	AV	13,262	13,277	105	1,258		2		1	1990	9.425	13,262	
36219HJK0	GNMA MTG BACKED POOL 249666	9.000	MTLY	2003	08		6,907	6,915	AV	6,907	6,907	52	610	9			1	1989	8.957	6,907	
36219HKX0	GNMA MTG BACKED POOL 249710	10.000	MTLY	2018	04		23,899	23,846	AV	23,899	23,939	199	2,355		14		1	1990	9.884	23,899	
36219HLF8	GNMA MTG BACKED POOL 249726	10.000	MTLY	2018	07		49,247	49,132	AV	49,247	49,324	409	4,790		46		1	1990	9.881	49,247	
36219HWA7	GNMA MTG BACKED POOL 250041	10.500	MTLY	2018	09		473	471	AV	473	473	4	38		4		1	1988	10.345	473	
36219JBD0	GNMA MTG BACKED POOL 250336	10.000	MTLY	2018	02		22,040	22,200	AV	22,040	22,013	185	2,217	6			1	1988	10.066	22,040	
36219K7F7	GNMA MTG BACKED POOL 252094	10.000	MTLY	2003	08		46,196	46,196	AV	46,196	46,312	385	4,530				1	1988	9.854	46,196	
36219KGL4	GNMA MTG BACKED POOL 251403	10.000	MTLY	2018	10		6,839	6,830	AV	6,839	6,850	57	632		10		1	1989	9.902	6,839	
36219KJ56	GNMA MTG BACKED POOL 251484	9.500	MTLY	2003	09		9,150	9,162	AV	9,150	9,150	73	855	3			1	1990	9.451	9,150	
36219L5E0	GNMA MTG BACKED POOL 252945	9.500	MTLY	2018	06		471	472	AV	471	471	4	43	1			1	1989	9.497	471	

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36219LNP5	GNMA MTG BACKED POOL 252498	8.500	MTLY	2019	10		17,947	18,008	AV	17,947	17,946	128	1,528	12			1	1994	8.501	17,947	
36219LPN8	GNMA MTG BACKED POOL 252529	10.000	MTLY	2018	07		16,649	16,627	AV	16,649	16,676	139	1,604		13		1	1989	9.901	16,649	
36219LW26	GNMA MTG BACKED POOL 252765	10.000	MTLY	2018	08		44,729	45,057	AV	44,729	44,677	375	4,499	13			1	1988	10.067	44,729	
36219M4E9	GNMA MTG BACKED POOL 253821	10.000	MTLY	2018	10		7,981	7,961	AV	7,981	7,996	66	795		4		1	1990	9.881	7,981	
36219MH47	GNMA MTG BACKED POOL 253251	9.500	MTLY	2019	01		57,008	57,506	AV	57,008	56,931	455	5,451	123			1	1990	9.592	57,008	
36219MPP1	GNMA MTG BACKED POOL 253430	9.000	MTLY	2003	07		878	879	AV	878	878	7	77	1			1	1989	8.820	878	
36219MXD9	GNMA MTG BACKED POOL 253676	9.500	MTLY	2018	08		43,488	44,138	AV	43,488	43,345	349	4,188	34			1	1990	9.705	43,488	
36219N2V1	GNMA MTG BACKED POOL 254688	9.500	MTLY	2019	02		25,060	25,017	AV	25,060	25,103	198	2,224		40		1	1989	9.401	25,060	
36219N3A6	GNMA MTG BACKED POOL 254693	10.500	MTLY	2019	02		33,834	33,755	AV	33,834	33,897	295	3,540		8		1	1989	10.379	33,834	
36219N6J4	GNMA MTG BACKED POOL 254773	10.500	MTLY	2018	06		951	952	AV	951	951	8	100				1	1989	10.467	951	
36219NMQ0	GNMA MTG BACKED POOL 254267	10.000	MTLY	2018	10		13,783	13,765	AV	13,783	13,806	115	1,332		10		1	1989	9.902	13,783	
36219QBX0	GNMA MTG BACKED POOL 255754	10.000	MTLY	2018	11		10,098	10,110	AV	10,098	10,098	84	1,009				1	1990	9.958	10,098	
36219QFB4	GNMA MTG BACKED POOL 255862	9.500	MTLY	2003	10		982	984	AV	982	982	8	92	2			1	1990	9.467	982	
36219QGE7	GNMA MTG BACKED POOL 255897	9.500	MTLY	2018	08		44,909	44,973	AV	44,909	44,909	356	4,074	57			1	1989	9.471	44,909	
36219QKK8	GNMA MTG BACKED POOL 255998	10.000	MTLY	2019	07		2,851	2,842	AV	2,851	2,856	24	284		1		1	1990	9.875	2,851	
36219QN58	GNMA MTG BACKED POOL 256112	10.500	MTLY	2018	08		1,949	1,949	AV	1,949	1,952	17	199		1		1	1989	10.230	1,949	
36219QQL0	GNMA MTG BACKED POOL 256159	10.000	MTLY	2018	09		13,337	13,376	AV	13,337	13,337	111	1,335	1			1	1988	9.988	13,337	
36219RA84	GNMA MTG BACKED POOL 256631	9.500	MTLY	2018	08		1,980	2,007	AV	1,980	1,974	16	190	1			1	1988	9.687	1,980	
36219RRS2	GNMA MTG BACKED POOL 257097	9.500	MTLY	2018	07		20,867	21,009	AV	20,867	20,851	166	1,961	28			1	1989	9.555	20,867	
36219S4C0	GNMA MTG BACKED POOL 258319	10.500	MTLY	2019	04		6,663	6,673	AV	6,663	6,663	58	700	9			1	1989	10.467	6,663	
36219SHK8	GNMA MTG BACKED POOL 257734	6.500	MTLY	2008	05		5,540	5,536	AV	5,540	5,554	30	352		6		1	1993	6.389	5,540	
36219S JL4	GNMA MTG BACKED POOL 257767	6.500	MTLY	2008	06		102,399	101,921	AV	102,399	102,399	552	6,454		(200)		1	1993	6.281	102,399	
36219SK81	GNMA MTG BACKED POOL 257819	10.000	MTLY	2003	11		25,989	26,070	AV	25,989	25,989	217	2,563	21			1	1989	9.986	25,989	
36219SKF5	GNMA MTG BACKED POOL 257794	9.500	MTLY	2003	08		16,916	16,916	AV	16,916	17,021	134	1,577				1	1989	9.253	16,916	
36219SMD8	GNMA MTG BACKED POOL 257856	10.500	MTLY	2019	02		14,807	14,803	AV	14,807	14,826	130	1,453		6		1	1989	10.418	14,807	
36219SMF3	GNMA MTG BACKED POOL 257858	9.000	MTLY	2004	03		355	356	AV	355	355	3	31				1	1989	8.876	355	
36219SNL9	GNMA MTG BACKED POOL 257895	9.500	MTLY	2018	08		25,779	25,695	AV	25,779	25,824	203	2,437		6		1	1991	9.374	25,779	
36219SPM5	GNMA MTG BACKED POOL 257928	10.000	MTLY	2018	11		27,862	27,896	AV	27,862	27,862	232	2,760	5			1	1990	9.967	27,862	
36219SWH8	GNMA MTG BACKED POOL 258148	10.000	MTLY	2018	08		14,646	14,641	AV	14,646	14,657	122	1,457		2		1	1990	9.907	14,646	
36219THK6	GNMA MTG BACKED POOL 258634	10.500	MTLY	2018	10		28,778	28,662	AV	28,778	28,841	251	3,006		17		1	1990	10.347	28,778	
36219TJM0	GNMA MTG BACKED POOL 258668	10.000	MTLY	2003	11		54,556	54,727	AV	54,556	54,556	456	5,291	111			1	1989	9.985	54,556	
36219TJP3	GNMA MTG BACKED POOL 258670	9.500	MTLY	2003	11		6,301	6,301	AV	6,301	6,305	50	588				1	1988	9.418	6,301	
36219TNL7	GNMA MTG BACKED POOL 258795	9.500	MTLY	2018	07		20,902	21,012	AV	20,902	20,894	166	1,958	40			1	1990	9.528	20,902	
36219TSJ7	GNMA MTG BACKED POOL 258921	10.000	MTLY	2003	08		13,465	13,465	AV	13,465	13,541	112	1,322				1	1988	9.781	13,465	
36219TWH6	GNMA MTG BACKED POOL 259048	10.000	MTLY	2018	10		58,315	58,007	AV	58,315	58,478	483	5,794		76		1	1989	9.829	58,315	
36219TXJ1	GNMA MTG BACKED POOL 259081	10.000	MTLY	2018	08		39,938	40,126	AV	39,938	39,925	334	4,008	56			1	1988	10.016	39,938	
36219U5C4	GNMA MTG BACKED POOL 260143	9.000	MTLY	2003	08		14,574	14,574	AV	14,574	14,633	109	1,260		5		1	1990	8.794	14,574	
36219UCD4	GNMA MTG BACKED POOL 259368	9.500	MTLY	2018	09		4,176	4,170	AV	4,176	4,183	33	381		6		1	1989	9.403	4,176	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36219UGH1	GNMA MTG BACKED POOL 259500	9.500	MTLY	2018	10		33,382	33,382	AV	33,382	33,429	264	3,050		23		1	1990	9.423	33,382	
36219UGY4	GNMA MTG BACKED POOL 259515	10.000	MTLY	2019	01		25,941	25,796	AV	25,941	26,001	215	2,572		(57)		1	1989	9.806	25,941	
36219UHA5	GNMA MTG BACKED POOL 259525	9.500	MTLY	2019	03		19,668	19,830	AV	19,668	19,644	157	1,881	6			1	1990	9.582	19,668	
36219UHW7	GNMA MTG BACKED POOL 259545	9.500	MTLY	2019	10		40,799	40,857	AV	40,799	40,799	323	3,876	1			1	1989	9.474	40,799	
36219UUR3	GNMA MTG BACKED POOL 259892	9.500	MTLY	2003	09		8,841	8,852	AV	8,841	8,841	70	818	6			1	1990	9.418	8,841	
36219UWA8	GNMA MTG BACKED POOL 259941	9.500	MTLY	2003	11		51,881	52,044	AV	51,881	51,881	412	4,844	51			1	1989	9.488	51,881	
36219VKY7	GNMA MTG BACKED POOL 260511	9.500	MTLY	2020	06		65,254	65,851	AV	65,254	65,172	521	6,241	101			1	1990	9.600	65,254	
36219VLC4	GNMA MTG BACKED POOL 260523	9.500	MTLY	2018	12		24,776	24,862	AV	24,776	24,776	197	2,359	2			1	1989	9.497	24,776	
36219VNR9	GNMA MTG BACKED POOL 260600	9.500	MTLY	2019	01		41,305	41,230	AV	41,305	41,372	326	3,910		10		1	1989	9.397	41,305	
36219VSK9	GNMA MTG BACKED POOL 260722	10.000	MTLY	2018	10		37,614	37,726	AV	37,614	37,614	314	3,597	63			1	1988	9.988	37,614	
36219W3H1	GNMA MTG BACKED POOL 261900	10.000	MTLY	2018	10		21,562	21,496	AV	21,562	21,603	179	2,146		6		1	1990	9.869	21,562	
36219W4W7	GNMA MTG BACKED POOL 261937	9.500	MTLY	2020	04		2,471	2,494	AV	2,471	2,468	20	208	33			1	1990	9.592	2,471	
36219W5M8	GNMA MTG BACKED POOL 261952	10.000	MTLY	2018	11		23,471	23,445	AV	23,471	23,471	195	2,303		(21)		1	1990	9.167	23,471	
36219WA75	GNMA MTG BACKED POOL 261130	10.000	MTLY	2018	09		1,296	1,294	AV	1,296	1,298	11	129				1	1989	9.902	1,296	
36219WY20	GNMA MTG BACKED POOL 261829	9.000	MTLY	2004	01		19,156	19,079	AV	19,156	19,156	143	1,627		(54)		1	1990	7.328	19,156	
36219XXR4	GNMA MTG BACKED POOL 262688	10.000	MTLY	2018	11		1,607	1,608	AV	1,607	1,607	13	156				1	1990	9.954	1,607	
36219XYX0	GNMA MTG BACKED POOL 262726	9.500	MTLY	2003	10		33,917	34,055	AV	33,917	33,884	270	3,178	41			1	1990	9.535	33,917	
36219YD94	GNMA MTG BACKED POOL 263028	10.000	MTLY	2018	08		2,146	2,144	AV	2,146	2,150	18	214				1	1989	9.901	2,146	
36219YMK9	GNMA MTG BACKED POOL 263262	10.000	MTLY	2018	11		4,059	4,095	AV	4,059	4,053	34	394	23			1	1990	10.093	4,059	
3622003B1	GNMA MTG BACKED POOL 293394	9.500	MTLY	2020	10		5,154	5,150	AV	5,154	5,159	41	487		5		1	1990	9.425	5,154	
362200VG9	GNMA MTG BACKED POOL 293215	9.500	MTLY	2020	06		656	661	AV	656	655	5	63				1	1990	9.587	656	
362201E27	GNMA MTG BACKED POOL 293653	9.500	MTLY	2020	10		2,245	2,252	AV	2,245	2,245	18	198	6			1	1990	9.493	2,245	
362201HY4	GNMA MTG BACKED POOL 293747	9.500	MTLY	2020	10		112,332	113,908	AV	112,332	112,075	902	10,808	50			1	1990	9.672	112,332	
362201LV5	GNMA MTG BACKED POOL 293840	9.500	MTLY	2020	09		55,555	55,847	AV	55,555	55,533	442	5,296	10			1	1990	9.527	55,555	
362201N43	GNMA MTG BACKED POOL 293911	9.500	MTLY	2005	08		9,066	9,066	AV	9,066	9,088	72	851				1	1990	9.351	9,066	
362202B44	GNMA MTG BACKED POOL 294459	9.500	MTLY	2020	10		36,800	36,775	AV	36,800	36,838	291	3,403		14		1	1990	9.427	36,800	
362202F32	GNMA MTG BACKED POOL 294586	8.000	MTLY	2022	07		89,963	89,360	AV	89,963	90,142	596	7,142		36		1	1993	7.859	89,963	
362202LC5	GNMA MTG BACKED POOL 294723	10.000	MTLY	2020	08		27,587	27,468	AV	27,587	27,639	229	2,744		9		1	1990	9.860	27,587	
362202WN9	GNMA MTG BACKED POOL 295053	9.000	MTLY	2005	11		26,523	26,618	AV	26,523	26,519	200	2,373	15			1	1990	9.005	26,523	
362202YJ6	GNMA MTG BACKED POOL 295113	8.000	MTLY	2022	02		459,202	459,202	AV	459,202	460,024	3,061	36,095		966		1	1993	7.928	459,202	
3622044U0	GNMA MTG BACKED POOL 297035	9.500	MTLY	2020	08		7,192	7,229	AV	7,192	7,189	57	648	26			1	1990	9.526	7,192	
3622045C9	GNMA MTG BACKED POOL 297043	9.500	MTLY	2005	09		37,600	37,600	AV	37,600	37,694	298	3,523				1	1990	9.359	37,600	
3622045Z8	GNMA MTG BACKED POOL 297064	9.500	MTLY	2020	10		13,311	13,301	AV	13,311	13,326	105	1,262		2		1	1990	9.425	13,311	
362204L31	GNMA MTG BACKED POOL 296546	8.500	MTLY	2005	12		13,734	13,807	AV	13,734	13,712	98	1,156	25			1	1991	8.610	13,734	
3622054Y9	GNMA MTG BACKED POOL 297939	8.500	MTLY	2021	08		146,016	145,818	AV	146,016	146,160	1,033	12,315		39		1	1991	8.425	146,016	
3622056D3	GNMA MTG BACKED POOL 297968	8.000	MTLY	2022	08		104,625	104,226	AV	104,625	104,625	695	8,188		(40)		1	1993	6.492	104,625	
362205M45	GNMA MTG BACKED POOL 297479	10.000	MTLY	2020	09		3,284	3,276	AV	3,284	3,289	27	327		1		1	1990	9.893	3,284	
362205SG2	GNMA MTG BACKED POOL 297619	7.500	MTLY	2007	09		15,715	15,692	AV	15,715	15,776	98	1,162		23		1	1993	7.328	15,715	

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
362206H56	GNMA MTG BACKED POOL 298252	9.500	MTLY	2020	10		2,741	2,778	AV	2,741	2,735	22	264	1		1	1990	9.657	2,741		
362206UF9	GNMA MTG BACKED POOL 298582	8.000	MTLY	2021	11		55,121	54,677	AV	55,121	55,121	365	4,348		47	1	1994	7.776	55,121		
3622086W5	GNMA MTG BACKED POOL 300685	8.500	MTLY	2021	07		43,331	43,181	AV	43,331	43,397	306	3,666		11	1	1991	8.394	43,331		
362208QJ2	GNMA MTG BACKED POOL 300257	8.500	MTLY	2021	04		3,893	3,877	AV	3,893	3,900	27	329		1	1	1992	8.383	3,893		
3622096D5	GNMA MTG BACKED POOL 301568	7.500	MTLY	2022	10		181,970	181,008	AV	181,970	181,970	1,131	13,473		23	1	1992	7.256	181,970		
3622097K8	GNMA MTG BACKED POOL 301598	7.500	MTLY	2007	11		56,316	56,074	AV	56,316	56,380	350	4,124		(60)	1	1993	7.256	56,316		
362209WC8	GNMA MTG BACKED POOL 301343	8.500	MTLY	2006	03		1,880	1,890	AV	1,880	1,875	13	159		2	1	1991	8.617	1,880		
362209XV5	GNMA MTG BACKED POOL 301392	8.500	MTLY	2006	07		14,985	15,004	AV	14,985	14,985	106	1,246		7	1	1991	8.458	14,985		
36220AUU7	GNMA MTG BACKED POOL 272495	9.500	MTLY	2004	03		6,224	6,224	AV	6,224	6,248	49	579			1	1989	9.278	6,224		
36220B2F9	GNMA MTG BACKED POOL 273574	9.500	MTLY	2005	04		4,922	4,925	AV	4,922	4,922	39	459		1	1	1990	9.421	4,922		
36220BVX8	GNMA MTG BACKED POOL 273430	9.500	MTLY	2004	05		19,328	19,435	AV	19,328	19,247	154	1,817		35	1	1989	9.659	19,328		
36220CCX7	GNMA MTG BACKED POOL 273786	9.500	MTLY	2019	08		59,647	59,834	AV	59,647	59,647	474	5,563		49	1	1990	9.493	59,647		
36220DBS7	GNMA MTG BACKED POOL 274649	9.500	MTLY	2004	05		2,741	2,752	AV	2,741	2,740	22	258		3	1	1989	9.517	2,741		
36220DGC7	GNMA MTG BACKED POOL 274795	9.500	MTLY	2019	05		56,775	56,971	AV	56,775	56,775	451	5,405		16	1	1989	9.497	56,775		
36220DHM4	GNMA MTG BACKED POOL 274836	9.500	MTLY	2019	08		23,348	23,540	AV	23,348	23,319	186	2,233		8	1	1990	9.579	23,348		
36220DV22	GNMA MTG BACKED POOL 275233	10.000	MTLY	2019	11		2,379	2,373	AV	2,379	2,382	20	237			1	1990	9.876	2,379		
36220E3H8	GNMA MTG BACKED POOL 276300	9.500	MTLY	2019	08		1,275	1,268	AV	1,275	1,275	10	119		1	1	1991	9.256	1,275		
36220EST5	GNMA MTG BACKED POOL 276030	10.000	MTLY	2019	05		19,426	19,355	AV	19,426	19,464	161	1,933		6	1	1990	9.861	19,426		
36220G3L4	GNMA MTG BACKED POOL 278103	10.500	MTLY	2019	06		61,980	61,980	AV	61,980	61,951	542	6,250		43	1	1989	10.035	61,980		
36220GAW2	GNMA MTG BACKED POOL 277321	9.500	MTLY	2019	05		39,080	38,930	AV	39,080	39,161	308	3,584		67	1	1990	9.363	39,080		
36220GCW0	GNMA MTG BACKED POOL 277385	9.500	MTLY	2019	08		4,076	4,067	AV	4,076	4,080	32	383		3	1	1989	9.346	4,076		
36220GDH2	GNMA MTG BACKED POOL 277404	9.500	MTLY	2019	09		50,444	50,231	AV	50,444	50,561	398	4,766		18	1	1989	9.358	50,444		
36220GEP3	GNMA MTG BACKED POOL 277442	10.000	MTLY	2019	10		18,132	18,066	AV	18,132	18,167	151	1,770		37	1	1990	9.867	18,132		
36220GSG8	GNMA MTG BACKED POOL 277819	9.500	MTLY	2019	08		31,386	31,342	AV	31,386	31,445	248	2,971		20	1	1989	9.398	31,386		
36220GU59	GNMA MTG BACKED POOL 277904	9.500	MTLY	2019	09		25,419	25,454	AV	25,419	25,419	202	2,318		18	1	1989	9.474	25,419		
36220HJ76	GNMA MTG BACKED POOL 278486	9.500	MTLY	2019	11		1,324	1,324	AV	1,324	1,326	10	115		1	1	1990	9.430	1,324		
36220HKG4	GNMA MTG BACKED POOL 278495	10.000	MTLY	2020	01		2,558	2,552	AV	2,558	2,558	21	243			1	1990	8.538	2,558		
36220HRX0	GNMA MTG BACKED POOL 278702	9.500	MTLY	2019	09		14,337	14,526	AV	14,337	14,303	115	1,358		41	1	1990	9.668	14,337		
36220HS27	GNMA MTG BACKED POOL 278737	10.000	MTLY	2019	09		11,849	11,797	AV	11,849	11,870	98	1,178		2	1	1990	9.854	11,849		
36220HTM2	GNMA MTG BACKED POOL 278756	9.500	MTLY	2004	09		20,626	20,626	AV	20,626	20,713	163	1,883		10	1	1989	9.316	20,626		
36220J4Y9	GNMA MTG BACKED POOL 279939	9.000	MTLY	2004	09		54,349	54,476	AV	54,349	54,349	409	4,637		92	1	1989	8.961	54,349		
36220JL46	GNMA MTG BACKED POOL 279447	9.500	MTLY	2004	10		21,920	21,865	AV	21,920	21,920	173	2,018		(33)	1	1989	8.953	21,920		
36220JLY0	GNMA MTG BACKED POOL 279443	9.500	MTLY	2019	10		42,721	42,955	AV	42,721	42,694	340	4,074		14	1	1990	9.535	42,721		
36220JNE2	GNMA MTG BACKED POOL 279489	9.000	MTLY	2004	11		1,842	1,848	AV	1,842	1,841	14	162		3	1	1990	9.006	1,842		
36220JQ58	GNMA MTG BACKED POOL 279576	9.000	MTLY	2004	12		33,993	33,993	AV	33,993	34,174	255	2,956		32	1	1990	8.741	33,993		
36220KKC6	GNMA MTG BACKED POOL 280291	9.500	MTLY	2019	09		40,827	40,658	AV	40,827	40,905	322	3,471		207	1	1989	9.348	40,827		
36220KMB6	GNMA MTG BACKED POOL 280354	8.500	MTLY	2006	02		52,370	52,436	AV	52,370	52,370	371	4,406		12	1	1991	8.457	52,370		
36220KUQ4	GNMA MTG BACKED POOL 280591	9.500	MTLY	2020	01		29,884	30,064	AV	29,884	29,866	238	2,851		6	1	1990	9.541	29,884		

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36220LKX8	GNMA MTG BACKED POOL 281210	9.500	MTLY	2004	09		26,870	26,870	AV	26,870	26,983	213	2,495		19		1	1989	9.263	26,870	
36220LQ53	GNMA MTG BACKED POOL 281376	9.500	MTLY	2020	08		1,091	1,101	AV	1,091	1,090	9	105				1	1990	9.586	1,091	
36220LXR7	GNMA MTG BACKED POOL 281588	9.000	MTLY	2004	11		41,765	41,576	AV	41,765	41,765	312	3,547		(2)		1	1990	7.388	41,765	
36220NA56	GNMA MTG BACKED POOL 282728	8.500	MTLY	2005	02		16,138	16,210	AV	16,138	16,104	115	1,357	23			1	1990	8.581	16,138	
36220NBN6	GNMA MTG BACKED POOL 282745	8.500	MTLY	2020	04		12,124	12,162	AV	12,124	12,124	86	1,032	1			1	1994	8.497	12,124	
36220NUK1	GNMA MTG BACKED POOL 283286	9.500	MTLY	2019	12		21,270	21,178	AV	21,270	21,317	168	2,010		7		1	1990	9.361	21,270	
36220NVV6	GNMA MTG BACKED POOL 283328	9.500	MTLY	2019	12		171,943	171,782	AV	171,943	171,943	1,360	16,155		(145)		1	1989	9.050	171,943	
36220P4X7	GNMA MTG BACKED POOL 284438	9.500	MTLY	2020	10		24,839	25,214	AV	24,839	24,772	200	2,392	75			1	1990	9.692	24,839	
36220PQM7	GNMA MTG BACKED POOL 284060	9.500	MTLY	2020	02		49,684	49,980	AV	49,684	49,652	396	4,741	15			1	1990	9.539	49,684	
36220PQY1	GNMA MTG BACKED POOL 284071	10.000	MTLY	2020	04		820	820	AV	820	820	7	82				1	1990	9.962	820	
36220PZL9	GNMA MTG BACKED POOL 284347	10.000	MTLY	2020	06		33,136	33,167	AV	33,136	33,136	276	3,157	18			1	1990	9.964	33,136	
36220QL81	GNMA MTG BACKED POOL 284851	9.000	MTLY	2005	01		43,622	43,622	AV	43,622	43,827	327	3,875		38		1	1990	8.802	43,622	
36220QMD9	GNMA MTG BACKED POOL 284856	9.000	MTLY	2005	02		4,148	4,148	AV	4,148	4,168	31	367		1		1	1990	8.779	4,148	
36220R5Y0	GNMA MTG BACKED POOL 286263	9.000	MTLY	2005	01		60,382	60,382	AV	60,382	60,684	453	5,312		18		1	1990	8.784	60,382	
36220RXB9	GNMA MTG BACKED POOL 286074	9.500	MTLY	2020	06		13,381	13,504	AV	13,381	13,365	107	1,245	48			1	1990	9.599	13,381	
36220S6M3	GNMA MTG BACKED POOL 287176	8.500	MTLY	2005	06		700	701	AV	700	700	5	59				1	1991	8.464	700	
36220S6N1	GNMA MTG BACKED POOL 287177	9.000	MTLY	2005	08		20,294	20,367	AV	20,294	20,291	153	1,813	12			1	1990	9.006	20,294	
36220S6P6	GNMA MTG BACKED POOL 287178	9.500	MTLY	2005	08		24,475	24,475	AV	24,475	24,521	194	2,302				1	1990	9.384	24,475	
36220SAS5	GNMA MTG BACKED POOL 286317	8.500	MTLY	2005	02		15,865	15,895	AV	15,865	15,865	113	1,279	26			1	1991	8.466	15,865	
36220SDZ6	GNMA MTG BACKED POOL 286420	10.000	MTLY	2020	03		2,404	2,403	AV	2,404	2,406	20	240		2		1	1990	9.930	2,404	
36220SSZ0	GNMA MTG BACKED POOL 286836	9.500	MTLY	2020	08		18,022	18,185	AV	18,022	17,998	144	1,653	89			1	1990	9.589	18,022	
36220TDT8	GNMA MTG BACKED POOL 287314	9.000	MTLY	2005	02		38,710	38,710	AV	38,710	38,898	290	3,431		31		1	1990	8.810	38,710	
36220TED2	GNMA MTG BACKED POOL 287332	9.500	MTLY	2020	03		84,444	84,444	AV	84,444	84,867	669	7,820		481		1	1990	9.332	84,444	
36220UAN1	GNMA MTG BACKED POOL 288113	9.500	MTLY	2020	03		39,189	39,171	AV	39,189	39,233	310	3,506		84		1	1990	9.427	39,189	
36220UBJ9	GNMA MTG BACKED POOL 288141	9.500	MTLY	2020	04		30,491	30,951	AV	30,491	30,404	245	2,887	114			1	1990	9.693	30,491	
36220UD40	GNMA MTG BACKED POOL 288223	9.500	MTLY	2020	08		1,143	1,150	AV	1,143	1,143	9	109				1	1990	9.532	1,143	
36220UPZ8	GNMA MTG BACKED POOL 288540	9.500	MTLY	2020	10		26,263	26,255	AV	26,263	26,288	208	2,492		9		1	1990	9.434	26,263	
36220UWG2	GNMA MTG BACKED POOL 288747	9.500	MTLY	2005	05		23,274	23,274	AV	23,274	23,260	184	2,143	22			1	1990	8.994	23,274	
36220UX89	GNMA MTG BACKED POOL 288803	9.500	MTLY	2020	06		2,112	2,112	AV	2,112	2,114	17	198		2		1	1991	9.434	2,112	
36220UZ95	GNMA MTG BACKED POOL 288868	9.500	MTLY	2005	07		28,511	28,547	AV	28,511	28,511	226	2,680	4			1	1990	9.451	28,511	
36220WCV7	GNMA MTG BACKED POOL 289984	10.000	MTLY	2020	07		1,633	1,627	AV	1,633	1,636	14	159		2		1	1990	9.860	1,633	
36220WDN4	GNMA MTG BACKED POOL 290009	8.500	MTLY	2005	05		1,667	1,669	AV	1,667	1,667	12	137	1			1	1991	8.460	1,667	
36220WNU7	GNMA MTG BACKED POOL 290303	9.500	MTLY	2020	05		26,159	26,396	AV	26,159	26,124	209	2,505	8			1	1990	9.590	26,159	
36220WPB7	GNMA MTG BACKED POOL 290318	10.000	MTLY	2005	05		32,765	32,785	AV	32,765	32,765	273	3,242	9			1	1990	9.937	32,765	
36220WQH3	GNMA MTG BACKED POOL 290356	9.500	MTLY	2020	08		2,037	2,059	AV	2,037	2,037	16	193	3			1	1990	9.744	2,037	
36220XJ48	GNMA MTG BACKED POOL 291083	9.500	MTLY	2005	08		11,906	11,906	AV	11,906	11,936	94	1,120				1	1990	9.364	11,906	
36220XM69	GNMA MTG BACKED POOL 291181	9.500	MTLY	2020	05		327	331	AV	327	327	3	31	2			1	1990	9.598	327	
36220XY55	GNMA MTG BACKED POOL 291527	9.500	MTLY	2020	09		7,255	7,363	AV	7,255	7,235	58	699	66			1	1990	9.686	7,255	

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36220YE33	GNMA MTG BACKED POOL 291854	9.500	MTLY	2020	11		22,997	23,244	AV	22,997	22,961	184	2,184	70			1	1990	9.621	22,997	
36223AAC6	GNMA MTG BACKED POOL 301603	6.500	MTLY	2007	11		157,472	157,472	AV	157,472	157,571	853	9,977				1	1993	6.437	157,472	
36223AAU6	GNMA MTG BACKED POOL 301619	7.500	MTLY	2007	11		31,218	31,169	AV	31,218	31,310	195	2,290		10		1	1993	7.335	31,218	
36223AGY2	GNMA MTG BACKED POOL 301815	8.500	MTLY	2021	07		3,729	3,802	AV	3,729	3,719	27	321	7			1	1995	8.742	3,729	
36223BPD6	GNMA MTG BACKED POOL 302920	8.000	MTLY	2021	02		82,247	82,195	AV	82,247	82,247	548	6,487		(41)		1	1993	7.733	82,247	
36223CS66	GNMA MTG BACKED POOL 303941	8.500	MTLY	2021	03		146,758	147,259	AV	146,758	146,752	1,043	12,504	9			1	1994	8.501	146,758	
36223D4J2	GNMA MTG BACKED POOL 305125	8.500	MTLY	2024	09		3,243	3,230	AV	3,243	3,243	23	274		(1)		1	1994	8.396	3,243	
36223DZT6	GNMA MTG BACKED POOL 305054	8.000	MTLY	2021	11		676,804	674,946	AV	676,804	677,884	4,500	53,632		1,406		1	1993	7.906	676,804	
36223EDD3	GNMA MTG BACKED POOL 305300	8.500	MTLY	2021	10		3,132	3,128	AV	3,132	3,135	22	265		1		1	1991	8.428	3,132	
36223FD99	GNMA MTG BACKED POOL 306228	7.500	MTLY	2006	06		4,973	4,973	AV	4,973	4,987	31	365		4		1	1993	7.375	4,973	
36223FM57	GNMA MTG BACKED POOL 306480	8.000	MTLY	2022	01		71,477	71,488	AV	71,477	71,477	477	5,419	4			1	1992	7.967	71,477	
36223FV40	GNMA MTG BACKED POOL 306735	8.000	MTLY	2022	01		55,542	55,249	AV	55,542	55,542	368	4,312		3		1	1993	7.498	55,542	
36223FVP3	GNMA MTG BACKED POOL 306722	8.000	MTLY	2021	12		42,315	42,315	AV	42,315	42,309	282	3,350	3			1	1992	7.796	42,315	
36223GPL7	GNMA MTG BACKED POOL 307427	8.000	MTLY	2021	11		1,372	1,366	AV	1,372	1,374	9	105		4		1	1993	7.887	1,372	
36223GWY1	GNMA MTG BACKED POOL 307663	8.500	MTLY	2021	04		37,559	37,503	AV	37,559	37,585	266	3,183		4		1	1994	8.427	37,559	
36223HHE0	GNMA MTG BACKED POOL 308129	8.000	MTLY	2022	01		26,956	27,102	AV	26,956	26,788	181	2,147	187			1	1992	8.147	26,956	
36223HQD2	GNMA MTG BACKED POOL 308352	8.000	MTLY	2023	01		160,366	159,593	AV	160,366	160,366	1,064	12,694		(125)		1	1993	7.451	160,366	
36223K4X5	GNMA MTG BACKED POOL 310538	8.500	MTLY	2021	07		27,720	27,624	AV	27,720	27,763	196	2,313		28		1	1991	8.396	27,720	
36223KSE1	GNMA MTG BACKED POOL 310217	8.500	MTLY	2021	06		17,905	17,966	AV	17,905	17,905	127	1,525	15			1	1994	8.501	17,905	
36223L4P0	GNMA MTG BACKED POOL 311430	8.000	MTLY	2022	02		15,320	15,292	AV	15,320	15,335	102	1,199		12		1	1993	7.927	15,320	
36223L6X1	GNMA MTG BACKED POOL 311486	8.000	MTLY	2022	05		48,949	49,364	AV	48,949	48,901	329	3,809	229			1	1994	8.077	48,949	
36223LLT3	GNMA MTG BACKED POOL 310938	8.000	MTLY	2022	03		235,059	235,923	AV	235,059	234,264	1,573	18,494	1,110			1	1992	8.071	235,059	
36223LS90	GNMA MTG BACKED POOL 311144	8.000	MTLY	2022	01		23,530	23,401	AV	23,530	23,569	156	1,870		7		1	1993	7.875	23,530	
36223LSZ2	GNMA MTG BACKED POOL 311136	8.000	MTLY	2021	11		1,965	1,957	AV	1,965	1,968	13	156		1		1	1993	7.894	1,965	
36223LZM3	GNMA MTG BACKED POOL 311348	8.500	MTLY	2021	12		104,081	103,936	AV	104,081	104,180	736	8,824		12		1	1991	8.429	104,081	
36223LZP6	GNMA MTG BACKED POOL 311350	8.500	MTLY	2021	11		24,339	24,254	AV	24,339	24,375	172	2,016		28		1	1991	8.396	24,339	
36223LZW1	GNMA MTG BACKED POOL 311357	8.500	MTLY	2021	10		53,942	53,762	AV	53,942	54,030	381	4,528		41		1	1991	8.394	53,942	
36223M6R2	GNMA MTG BACKED POOL 312380	7.500	MTLY	2022	11		37,209	37,324	AV	37,209	37,207	233	2,796	26			1	1995	7.502	37,209	
36223MAW6	GNMA MTG BACKED POOL 311521	8.000	MTLY	2022	06		47,225	47,628	AV	47,225	47,181	318	3,741	261			1	1994	8.076	47,225	
36223MPZ3	GNMA MTG BACKED POOL 311940	8.000	MTLY	2021	12		41,710	41,717	AV	41,710	41,710	278	3,330				1	1992	7.965	41,710	
36223MQG4	GNMA MTG BACKED POOL 311955	8.000	MTLY	2022	02		61,017	60,687	AV	61,017	61,123	405	4,766		91		1	1993	7.875	61,017	
36223NBC7	GNMA MTG BACKED POOL 312435	8.500	MTLY	2021	10		25,693	25,933	AV	25,693	25,657	184	2,202	9			1	1991	8.592	25,693	
36223NGC2	GNMA MTG BACKED POOL 312595	8.000	MTLY	2022	01		100,224	100,224	AV	100,224	100,286	668	7,943		11		1	1993	7.953	100,224	
36223NQ23	GNMA MTG BACKED POOL 312873	8.000	MTLY	2022	03		9,605	9,584	AV	9,605	9,617	64	766		2		1	1992	7.921	9,605	
36223NSF2	GNMA MTG BACKED POOL 312918	8.000	MTLY	2021	11		14,268	14,230	AV	14,268	14,283	95	1,104		21		1	1993	7.911	14,268	
36223NW91	GNMA MTG BACKED POOL 313072	7.500	MTLY	2022	08		154,670	154,985	AV	154,670	154,670	969	11,586	14			1	1992	7.490	154,670	
36223NX25	GNMA MTG BACKED POOL 313097	7.500	MTLY	2007	10		5,713	5,702	AV	5,713	5,731	36	420		17		1	1993	7.318	5,713	
36223NY57	GNMA MTG BACKED POOL 313132	7.500	MTLY	2007	12		62,742	62,652	AV	62,742	62,985	392	4,663		129		1	1993	7.336	62,742	

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36223PK40	GNMA MTG BACKED POOL 313615	8.500	MTLY	2021	12		61,641	61,409	AV	61,641	61,736	435	5,213		19		1	1991	8.392	61,641	
36223PVL0	GNMA MTG BACKED POOL 313919	8.000	MTLY	2021	12		12,651	12,757	AV	12,651	12,637	85	1,019	6			1	1994	8.078	12,651	
36223PVP1	GNMA MTG BACKED POOL 313922	8.000	MTLY	2021	12		47,482	47,489	AV	47,482	47,482	317	3,795				1	1992	7.968	47,482	
36223QA98	GNMA MTG BACKED POOL 314232	8.000	MTLY	2022	06		43,637	43,637	AV	43,637	43,992	291	3,427		413		1	1994	7.806	43,637	
36223QD95	GNMA MTG BACKED POOL 314328	8.000	MTLY	2022	02		64,096	63,741	AV	64,096	64,199	425	5,092		35		1	1993	7.874	64,096	
36223QK63	GNMA MTG BACKED POOL 314517	8.000	MTLY	2021	11		41,979	41,818	AV	41,979	42,040	279	3,263		111		1	1993	7.897	41,979	
36223QYH4	GNMA MTG BACKED POOL 314912	8.500	MTLY	2022	05		6,111	6,088	AV	6,111	6,120	43	517		6		1	1992	8.393	6,111	
36223QYV3	GNMA MTG BACKED POOL 314924	6.000	MTLY	2009	02		779,293	782,208	AV	779,293	777,930	3,911	46,237	1,340			1	1994	6.101	779,293	
36223R3G8	GNMA MTG BACKED POOL 315899	8.000	MTLY	2022	05		179,467	178,314	AV	179,467	179,763	1,189	14,106		235		1	1994	7.857	179,467	
36223R6X8	GNMA MTG BACKED POOL 315986	7.500	MTLY	2007	10		63,763	63,738	AV	63,763	63,937	398	4,692		41		1	1993	7.363	63,763	
36223RD36	GNMA MTG BACKED POOL 315222	7.500	MTLY	2007	09		15,734	15,712	AV	15,734	15,796	98	1,145		18		1	1993	7.331	15,734	
36223RDU6	GNMA MTG BACKED POOL 315215	7.500	MTLY	2022	09		305,148	306,407	AV	305,148	305,066	1,915	22,847	187			1	1992	7.518	305,148	
36223RDW2	GNMA MTG BACKED POOL 315217	8.000	MTLY	2022	09		444,868	444,117	AV	444,868	446,035	2,961	35,374		1,185		1	1993	7.896	444,868	
36223RGX7	GNMA MTG BACKED POOL 315314	7.500	MTLY	2022	01		261,248	260,214	AV	261,248	261,248	1,626	18,820		165		1	1992	7.396	261,248	
36223RP41	GNMA MTG BACKED POOL 315543	8.000	MTLY	2021	11		8,869	8,811	AV	8,869	8,888	59	700		9		1	1993	7.855	8,869	
36223RRN7	GNMA MTG BACKED POOL 315593	8.000	MTLY	2022	01		177,300	176,168	AV	177,300	177,600	1,174	14,079		320		1	1994	7.863	177,300	
36223RU60	GNMA MTG BACKED POOL 315705	8.000	MTLY	2022	01		39,934	39,809	AV	39,934	40,095	265	3,177		116		1	1993	7.847	39,934	
36223S6K4	GNMA MTG BACKED POOL 316874	8.000	MTLY	2022	01		50,214	49,946	AV	50,214	50,305	333	3,991		19		1	1993	7.876	50,214	
36223SAD5	GNMA MTG BACKED POOL 316004	8.500	MTLY	2022	05		60,789	60,808	AV	60,789	60,789	431	5,164				1	1992	8.467	60,789	
36223SBF9	GNMA MTG BACKED POOL 316038	8.000	MTLY	2021	12		10,794	10,774	AV	10,794	10,804	72	851		6		1	1993	7.925	10,794	
36223SHC0	GNMA MTG BACKED POOL 316227	8.000	MTLY	2022	03		127,446	127,009	AV	127,446	127,446	847	10,081		(84)		1	1992	7.746	127,446	
36223SK77	GNMA MTG BACKED POOL 316318	8.000	MTLY	2021	12		58,435	58,132	AV	58,435	58,532	388	4,644		16		1	1992	7.877	58,435	
36223SQT3	GNMA MTG BACKED POOL 316466	8.500	MTLY	2021	12		647	644	AV	647	648	5	55				1	1992	8.384	647	
36223SY98	GNMA MTG BACKED POOL 316736	8.500	MTLY	2021	10		23,226	23,139	AV	23,226	23,255	164	1,955		36		1	1991	8.380	23,226	
36223TA50	GNMA MTG BACKED POOL 316928	7.500	MTLY	2022	11		124,639	124,190	AV	124,639	124,850	776	9,299		74		1	1992	7.400	124,639	
36223TA68	GNMA MTG BACKED POOL 316929	8.000	MTLY	2022	09		109,393	109,393	AV	109,393	109,393	729	8,742				1	1993	7.966	109,393	
36223TFN6	GNMA MTG BACKED POOL 317073	8.000	MTLY	2022	01		83,202	82,622	AV	83,202	83,202	551	6,484		(19)		1	1993	7.105	83,202	
36223TG21	GNMA MTG BACKED POOL 317117	8.000	MTLY	2022	01		26,928	26,825	AV	26,928	26,967	179	2,144		8		1	1993	7.898	26,928	
36223TM73	GNMA MTG BACKED POOL 317282	8.000	MTLY	2022	02		73,474	72,950	AV	73,474	73,474	486	5,750		(38)		1	1993	6.143	73,474	
36223TVJ7	GNMA MTG BACKED POOL 317517	8.000	MTLY	2022	01		86,030	85,448	AV	86,030	86,196	570	6,793		215		1	1993	7.851	86,030	
36223TX48	GNMA MTG BACKED POOL 317599	8.000	MTLY	2021	12		7,857	7,843	AV	7,857	7,865	52	627		8		1	1993	7.928	7,857	
36223TZN4	GNMA MTG BACKED POOL 317649	8.500	MTLY	2022	01		35,757	35,869	AV	35,757	35,757	254	3,045	2			1	1994	8.497	35,757	
36223U4T2	GNMA MTG BACKED POOL 318634	8.000	MTLY	2021	12		126,972	126,931	AV	126,972	127,085	846	10,136		93		1	1993	7.944	126,972	
36223UNH7	GNMA MTG BACKED POOL 318192	8.000	MTLY	2021	12		39,139	38,992	AV	39,139	39,199	260	3,033		113		1	1993	7.894	39,139	
36223UPD4	GNMA MTG BACKED POOL 318220	8.000	MTLY	2022	04		51,865	51,647	AV	51,865	51,937	344	4,124		26		1	1993	7.886	51,865	
36223UQV3	GNMA MTG BACKED POOL 318268	8.000	MTLY	2022	07		97,402	97,098	AV	97,402	97,522	647	7,742		31		1	1993	7.910	97,402	
36223URS9	GNMA MTG BACKED POOL 318297	8.000	MTLY	2022	02		32,124	31,995	AV	32,124	32,165	213	2,555		10		1	1993	7.889	32,124	
36223V2T2	GNMA MTG BACKED POOL 319486	7.500	MTLY	2023	02		26,249	26,331	AV	26,249	26,248	165	1,953	14			1	1995	7.502	26,249	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36223V3X2	GNMA MTG BACKED POOL 319514	8.00	MTLY	2022	01		92,715	92,715	AV	92,715	92,773	618	7,334		62		1	1993	7.951	92,715	
36223VL38	GNMA MTG BACKED POOL 319046	8.50	MTLY	2021	11		104,499	104,499	AV	104,499	104,532	740	8,873				1	1991	8.457	104,499	
36223VSA5	GNMA MTG BACKED POOL 319213	8.00	MTLY	2022	01		121,918	122,955	AV	121,918	121,802	820	9,762	262			1	1994	8.077	121,918	
36223VUQ7	GNMA MTG BACKED POOL 319291	8.50	MTLY	2021	12		174,094	177,746	AV	174,094	173,635	1,259	15,091	527			1	1995	8.759	174,094	
36223WMM43	GNMA MTG BACKED POOL 319979	7.50	MTLY	2007	04		6,030	6,116	AV	6,030	6,030	38	449	7			1	1992	8.172	6,030	
36223WNP5	GNMA MTG BACKED POOL 319998	8.00	MTLY	2022	08		96,226	95,688	AV	96,226	96,226	638	7,558		(33)		1	1993	7.505	96,226	
36223WRV2	GNMA MTG BACKED POOL 320103	8.00	MTLY	2021	11		52,181	52,791	AV	52,181	52,181	352	4,100	113			1	1992	10.638	52,181	
36223XBL5	GNMA MTG BACKED POOL 320543	8.00	MTLY	2021	12		16,380	16,351	AV	16,380	16,397	109	1,273		15		1	1993	7.927	16,380	
36223XD41	GNMA MTG BACKED POOL 320623	8.00	MTLY	2022	03		158,100	157,414	AV	158,100	158,299	1,049	12,576		50		1	1994	7.890	158,100	
36223XF31	GNMA MTG BACKED POOL 320686	8.00	MTLY	2021	12		58,583	58,347	AV	58,583	58,661	389	4,659		18		1	1993	7.890	58,583	
36223XLJ9	GNMA MTG BACKED POOL 320829	7.50	MTLY	2007	06		11,373	11,373	AV	11,373	11,433	71	840		28		1	1993	7.307	11,373	
36223XMT6	GNMA MTG BACKED POOL 320870	8.00	MTLY	2022	02		5,697	5,667	AV	5,697	5,707	38	439		19		1	1993	7.876	5,697	
36223YE22	GNMA MTG BACKED POOL 321553	8.50	MTLY	2022	05		41,475	41,255	AV	41,475	41,475	292	3,385		71		1	1992	6.719	41,475	
36223YFG0	GNMA MTG BACKED POOL 321567	8.00	MTLY	2020	07		79,877	79,463	AV	79,877	80,035	530	6,223		182		1	1993	7.867	79,877	
36223YGW4	GNMA MTG BACKED POOL 321613	8.00	MTLY	2022	04		10,455	10,512	AV	10,455	10,450	70	840	11			1	1992	8.034	10,455	
36223YM80	GNMA MTG BACKED POOL 321783	7.50	MTLY	2007	06		10,080	10,067	AV	10,080	10,120	63	747		11		1	1993	7.326	10,080	
36223YP61	GNMA MTG BACKED POOL 321845	6.50	MTLY	2008	06		94,956	94,812	AV	94,956	95,256	514	6,118		83		1	1993	6.361	94,956	
36223YPS3	GNMA MTG BACKED POOL 321833	7.50	MTLY	2026	05		240,609	245,358	AV	240,609	240,221	1,533	18,310	393			1	1996	7.700	240,609	
36223YQQ6	GNMA MTG BACKED POOL 321863	8.00	MTLY	2022	02		118,522	117,991	AV	118,522	118,707	787	9,315		319		1	1993	7.886	118,522	
36224A2Q3	GNMA MTG BACKED POOL 323083	7.50	MTLY	2007	05		28,373	28,355	AV	28,373	28,444	177	2,102		15		1	1993	7.348	28,373	
36224A3S8	GNMA MTG BACKED POOL 323109	8.50	MTLY	2022	05		51,318	51,047	AV	51,318	51,318	362	4,248		53		1	1992	8.056	51,318	
36224A5K3	GNMA MTG BACKED POOL 323150	7.50	MTLY	2007	06		45,779	45,709	AV	45,779	45,952	286	3,376		177		1	1993	7.318	45,779	
36224A6R7	GNMA MTG BACKED POOL 323180	8.00	MTLY	2022	08		53,432	53,335	AV	53,432	53,568	356	4,204		168		1	1993	7.737	53,432	
36224ABS9	GNMA MTG BACKED POOL 322349	8.00	MTLY	2022	01		41,497	41,402	AV	41,497	41,544	276	3,307		18		1	1992	7.917	41,497	
36224AJK8	GNMA MTG BACKED POOL 322566	8.00	MTLY	2022	03		15,755	15,670	AV	15,755	15,778	104	1,232		25		1	1994	7.877	15,755	
36224AR29	GNMA MTG BACKED POOL 322805	8.50	MTLY	2022	02		133,215	133,669	AV	133,215	133,210	947	11,351	85			1	1994	8.501	133,215	
36224ARU7	GNMA MTG BACKED POOL 322799	8.50	MTLY	2022	05		46,452	46,261	AV	46,452	46,521	328	3,871		113		1	1992	8.388	46,452	
36224ASG7	GNMA MTG BACKED POOL 322819	8.00	MTLY	2022	04		167,062	167,650	AV	167,062	166,655	1,118	13,161	640			1	1992	8.050	167,062	
36224AWC1	GNMA MTG BACKED POOL 322943	8.00	MTLY	2022	12		6,546	6,520	AV	6,546	6,555	43	508		17		1	1993	7.898	6,546	
36224AWT4	GNMA MTG BACKED POOL 322958	8.00	MTLY	2023	01		258,764	258,763	AV	258,764	260,034	1,725	20,693		1,608		1	1993	7.874	258,764	
36224AZ79	GNMA MTG BACKED POOL 323066	8.00	MTLY	2022	04		77,835	77,416	AV	77,835	77,972	516	6,107		108		1	1993	7.872	77,835	
36224BAF6	GNMA MTG BACKED POOL 323206	7.50	MTLY	2007	08		25,665	25,630	AV	25,665	25,767	160	1,894		29		1	1993	7.330	25,665	
36224BFC8	GNMA MTG BACKED POOL 323363	7.00	MTLY	2007	12		59,367	59,072	AV	59,367	59,367	345	4,059		(148)		1	1992	6.129	59,367	
36224BGG8	GNMA MTG BACKED POOL 323399	6.00	MTLY	2008	12		109,195	109,184	AV	109,195	109,389	546	6,483		45		1	1993	5.918	109,195	
36224BGM5	GNMA MTG BACKED POOL 323404	7.50	MTLY	2008	02		29,180	29,053	AV	29,180	29,180	182	2,119		(51)		1	1993	6.345	29,180	
36224BKW8	GNMA MTG BACKED POOL 323509	7.50	MTLY	2007	07		48,547	48,499	AV	48,547	48,718	303	3,598		44		1	1993	7.342	48,547	
36224BMM8	GNMA MTG BACKED POOL 323564	8.00	MTLY	2022	06		34,375	34,189	AV	34,375	34,434	228	2,635		131		1	1993	7.877	34,375	
36224BXY0	GNMA MTG BACKED POOL 323895	8.00	MTLY	2022	05		32,983	32,876	AV	32,983	33,020	219	2,624		11		1	1993	7.899	32,983	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
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36224BYS2	GNMA MTG BACKED POOL 323921	7.500	MTLY	2007	09		6,180	6,180	AV	6,180	6,194	39	460		14	1	1993	7.392	6,180		
36224CKE6	GNMA MTG BACKED POOL 324393	8.000	MTLY	2022	06		68,084	68,084	AV	68,084	68,467	454	5,407		328	1	1993	7.859	68,084		
36224CKT3	GNMA MTG BACKED POOL 324406	7.500	MTLY	2007	07		103,900	103,824	AV	103,900	104,149	649	7,701		25	1	1993	7.355	103,900		
36224CPU5	GNMA MTG BACKED POOL 324535	8.500	MTLY	2022	05		8,918	8,882	AV	8,918	8,932	63	754		2	1	1992	8.390	8,918		
36224DDR3	GNMA MTG BACKED POOL 325112	8.000	MTLY	2022	03		81,774	81,469	AV	81,774	81,774	543	6,443		(44)	1	1993	7.646	81,774		
36224DNN1	GNMA MTG BACKED POOL 325397	7.500	MTLY	2007	08		5,400	5,400	AV	5,400	5,429	34	395		19	1	1993	7.289	5,400		
36224DPW9	GNMA MTG BACKED POOL 325437	7.500	MTLY	2008	01		33,198	33,198	AV	33,198	33,270	207	2,460		6	1	1993	7.395	33,198		
36224DVC6	GNMA MTG BACKED POOL 325611	7.000	MTLY	2022	10		134,635	136,368	AV	134,635	134,451	795	9,527	24		1	1992	7.136	134,635		
36224E2N2	GNMA MTG BACKED POOL 326681	8.000	MTLY	2022	08		86,202	85,844	AV	86,202	86,327	572	6,861		26	1	1993	7.896	86,202		
36224E6A6	GNMA MTG BACKED POOL 326765	7.500	MTLY	2007	04		77,779	77,708	AV	77,779	78,061	486	5,771		104	1	1993	7.316	77,779		
36224EGC1	GNMA MTG BACKED POOL 326095	6.500	MTLY	2008	06		36,260	36,085	AV	36,260	36,446	195	2,308		56	1	1993	6.247	36,260		
36224ENU3	GNMA MTG BACKED POOL 326303	7.500	MTLY	2007	04		8,259	8,216	AV	8,259	8,259	51	606		(20)	1	1993	7.113	8,259		
36224ESK0	GNMA MTG BACKED POOL 326422	7.500	MTLY	2008	02		32,436	32,436	AV	32,436	32,477	203	2,396		41	1	1993	7.419	32,436		
36224EYM9	GNMA MTG BACKED POOL 326616	8.500	MTLY	2022	09		63,633	63,832	AV	63,633	63,633	452	5,421	1		1	1994	8.497	63,633		
36224EZW6	GNMA MTG BACKED POOL 326657	8.000	MTLY	2022	06		35,850	35,711	AV	35,850	35,901	238	2,854		10	1	1993	7.899	35,850		
36224F3K4	GNMA MTG BACKED POOL 327602	8.500	MTLY	2022	07		165,858	165,305	AV	165,858	166,080	1,171	13,833		144	1	1992	8.402	165,858		
36224F4H0	GNMA MTG BACKED POOL 327624	7.500	MTLY	2007	07		8,922	8,912	AV	8,922	8,956	56	664		6	1	1993	7.336	8,922		
36224FBE9	GNMA MTG BACKED POOL 326837	7.500	MTLY	2022	10		358,195	359,600	AV	358,195	358,195	2,248	26,708	185		1	1992	7.526	358,195		
36224FDZ0	GNMA MTG BACKED POOL 326920	7.500	MTLY	2008	01		95,562	95,523	AV	95,562	95,956	597	7,061		349	1	1993	7.334	95,562		
36224FEF3	GNMA MTG BACKED POOL 326934	7.500	MTLY	2008	02		53,023	53,023	AV	53,023	53,039	331	3,898			1	1993	7.438	53,023		
36224FEN6	GNMA MTG BACKED POOL 326941	7.500	MTLY	2008	02		48,050	48,050	AV	48,050	48,095	300	3,525			1	1993	7.420	48,050		
36224FEV8	GNMA MTG BACKED POOL 326948	7.500	MTLY	2008	03		42,940	42,847	AV	42,940	43,102	268	3,160		48	1	1993	7.311	42,940		
36224FGU8	GNMA MTG BACKED POOL 327011	6.500	MTLY	2008	06		77,762	77,762	AV	77,762	77,860	421	4,981			1	1993	6.428	77,762		
36224FLZ1	GNMA MTG BACKED POOL 327144	8.000	MTLY	2021	01		131,647	131,235	AV	131,647	131,830	875	10,345		262	1	1993	7.902	131,647		
36224FM56	GNMA MTG BACKED POOL 327180	8.500	MTLY	2022	05		80,734	80,419	AV	80,734	80,846	570	6,692		213	1	1992	8.389	80,734		
36224FMB3	GNMA MTG BACKED POOL 327154	8.000	MTLY	2021	02		38,779	38,779	AV	38,779	38,985	259	3,048		189	1	1993	7.865	38,779		
36224FMY3	GNMA MTG BACKED POOL 327175	8.500	MTLY	2022	05		19,244	19,170	AV	19,244	19,272	136	1,564		41	1	1992	8.394	19,244		
36224FQQ6	GNMA MTG BACKED POOL 327263	7.500	MTLY	2007	07		4,269	4,247	AV	4,269	4,269	27	314		(2)	1	1993	6.891	4,269		
36224FTG5	GNMA MTG BACKED POOL 327351	8.000	MTLY	2022	06		56,677	56,312	AV	56,677	56,770	375	4,280		244	1	1994	7.864	56,677		
36224G7C6	GNMA MTG BACKED POOL 328591	7.500	MTLY	2007	08		43,022	42,986	AV	43,022	43,169	269	3,201		26	1	1993	7.351	43,022		
36224GAN8	GNMA MTG BACKED POOL 327713	8.000	MTLY	2022	08		50,065	50,065	AV	50,065	50,347	334	3,966		260	1	1993	7.848	50,065		
36224GFV5	GNMA MTG BACKED POOL 327880	8.000	MTLY	2022	08		290,305	288,738	AV	290,305	290,723	1,925	22,875		734	1	1994	7.880	290,305		
36224GK49	GNMA MTG BACKED POOL 328015	8.000	MTLY	2022	07		151,115	152,421	AV	151,115	150,992	1,016	12,172	348		1	1994	8.082	151,115		
36224GLC0	GNMA MTG BACKED POOL 328023	8.000	MTLY	2022	06		65,317	64,952	AV	65,317	65,419	433	5,190		69	1	1993	7.875	65,317		
36224GN20	GNMA MTG BACKED POOL 328109	8.000	MTLY	2022	08		25,613	25,832	AV	25,613	25,589	172	2,015	71		1	1994	8.077	25,613		
36224H3X2	GNMA MTG BACKED POOL 329414	7.500	MTLY	2007	06		78,360	78,116	AV	78,360	78,360	488	5,722			1	1993	6.763	78,360		
36224HA89	GNMA MTG BACKED POOL 328631	6.500	MTLY	2007	11		288,264	289,378	AV	288,264	287,966	1,567	18,463	359	15	1	VAR	6.551	288,264		
36224HAD8	GNMA MTG BACKED POOL 328604	7.500	MTLY	2022	10		237,425	236,828	AV	237,425	237,716	1,480	17,587		363	1	1992	7.420	237,425		

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36224HAR7	GNMA MTG BACKED POOL 328616	6.500	MTLY	2007	10		129,471	130,101	AV	129,471	129,207	705	8,386	155			1	1992	6.590	129,471	
36224HAW6	GNMA MTG BACKED POOL 328621	6.500	MTLY	2007	10		83,666	83,997	AV	83,666	83,551	455	5,422	128			1	1992	6.554	83,666	
36224HBA3	GNMA MTG BACKED POOL 328633	6.500	MTLY	2007	11		60,544	60,918	AV	60,544	60,347	330	3,892	153			1	1992	6.642	60,544	
36224HC46	GNMA MTG BACKED POOL 328691	7.500	MTLY	2007	11		73,253	73,141	AV	73,253	73,472	457	5,442		36		1	1993	7.332	73,253	
36224HCX2	GNMA MTG BACKED POOL 328686	8.000	MTLY	2022	11		517,057	515,606	AV	517,057	517,057	3,437	40,566		140		1	1993	7.791	517,057	
36224HEE2	GNMA MTG BACKED POOL 328733	8.500	MTLY	2022	07		148,220	147,585	AV	148,220	148,462	1,045	12,533		54		1	1992	8.386	148,220	
36224HG75	GNMA MTG BACKED POOL 328822	7.500	MTLY	2007	12		67,596	67,259	AV	67,596	67,596	420	4,957		(177)		1	1993	6.387	67,596	
36224HK88	GNMA MTG BACKED POOL 328919	7.500	MTLY	2022	09		357,833	357,087	AV	357,833	358,203	2,232	26,511		588		1	1992	7.430	357,833	
36224HM45	GNMA MTG BACKED POOL 328979	7.500	MTLY	2023	02		235,620	236,350	AV	235,620	235,611	1,477	17,540	97			1	1995	7.502	235,620	
36224HQU3	GNMA MTG BACKED POOL 329067	7.500	MTLY	2007	09		34,399	34,374	AV	34,399	34,481	215	2,546		68		1	1993	7.358	34,399	
36224HVZ6	GNMA MTG BACKED POOL 329232	8.000	MTLY	2022	07		27,772	27,663	AV	27,772	27,810	184	2,210		7		1	1993	7.898	27,772	
36224HYU4	GNMA MTG BACKED POOL 329323	8.500	MTLY	2022	07		21,856	21,783	AV	21,856	21,885	154	1,791		33		1	1992	8.402	21,856	
36224JA51	GNMA MTG BACKED POOL 329528	7.500	MTLY	2007	05		5,633	5,630	AV	5,633	5,651	35	419		5		1	1993	7.356	5,633	
36224JGA4	GNMA MTG BACKED POOL 329693	7.500	MTLY	2007	08		5,880	5,853	AV	5,880	5,884	37	430		(9)		1	1993	7.076	5,880	
36224JGS5	GNMA MTG BACKED POOL 329709	7.500	MTLY	2007	09		42,867	42,641	AV	42,867	42,867	267	3,143		(26)		1	1993	7.164	42,867	
36224JH62	GNMA MTG BACKED POOL 329753	7.500	MTLY	2029	12		474,575	474,797	AV	474,575	474,575	2,967	32,621	2			1	2000	7.473	474,575	
36224JHU9	GNMA MTG BACKED POOL 329743	7.500	MTLY	2007	12		71,886	71,800	AV	71,886	72,069	449	5,236		62		1	1993	7.121	71,886	
36224JNK4	GNMA MTG BACKED POOL 329894	6.500	MTLY	2008	05		31,703	31,752	AV	31,703	31,703	172	2,040	10			1	1993	6.482	31,703	
36224JZF2	GNMA MTG BACKED POOL 330242	6.500	MTLY	2008	06		109,148	109,072	AV	109,148	109,412	591	7,040		61		1	1993	6.388	109,148	
36224JZZ8	GNMA MTG BACKED POOL 330260	6.500	MTLY	2008	07		207,484	207,484	AV	207,484	207,873	1,124	13,400		191		1	1993	6.416	207,484	
36224KA41	GNMA MTG BACKED POOL 330427	7.500	MTLY	2007	12		78,600	78,600	AV	78,600	79,017	491	5,776		233		1	1993	7.309	78,600	
36224KJ34	GNMA MTG BACKED POOL 330682	6.500	MTLY	2007	12		96,969	97,594	AV	96,969	96,679	529	6,023	543			1	1992	6.659	96,969	
36224KML0	GNMA MTG BACKED POOL 330763	8.000	MTLY	2022	08		171,383	170,934	AV	171,383	171,575	1,140	13,533		104		1	1993	7.917	171,383	
36224KSC4	GNMA MTG BACKED POOL 330915	7.500	MTLY	2022	12		952,837	951,962	AV	952,837	952,837	5,950	70,505	131	(305)		1	1992	7.278	952,837	
36224KX61	GNMA MTG BACKED POOL 331101	8.000	MTLY	2023	01		12,639	12,585	AV	12,639	12,646	84	999		(3)		1	1993	7.902	12,639	
36224LQY6	GNMA MTG BACKED POOL 331771	8.000	MTLY	2022	07		232,544	231,244	AV	232,544	232,544	1,542	18,353		132		1	1994	7.741	232,544	
36224LR41	GNMA MTG BACKED POOL 331807	7.500	MTLY	2022	10		277,544	277,197	AV	277,544	277,544	1,732	20,537		38		1	1992	7.248	277,544	
36224LSA6	GNMA MTG BACKED POOL 331813	7.500	MTLY	2007	12		38,293	38,232	AV	38,293	38,441	239	2,845		34		1	1993	7.320	38,293	
36224LTL1	GNMA MTG BACKED POOL 331855	6.500	MTLY	2008	05		272,969	272,246	AV	272,969	272,969	1,475	17,282		(62)		1	1993	5.706	272,969	
36224M2P9	GNMA MTG BACKED POOL 332982	7.500	MTLY	2022	11		239,154	238,408	AV	239,154	239,451	1,490	17,860		207		1	1992	7.415	239,154	
36224MAS4	GNMA MTG BACKED POOL 332217	8.000	MTLY	2023	01		79,562	79,309	AV	79,562	79,656	529	6,337		18		1	1993	7.909	79,562	
36224MC60	GNMA MTG BACKED POOL 332293	8.000	MTLY	2022	09		63,158	62,727	AV	63,158	63,158	418	4,906		54		1	1994	7.324	63,158	
36224MDS1	GNMA MTG BACKED POOL 332313	8.000	MTLY	2022	11		95,719	95,719	AV	95,719	96,377	638	7,372		834		1	1994	7.834	95,719	
36224MFC4	GNMA MTG BACKED POOL 332363	7.000	MTLY	2022	09		166,288	168,347	AV	166,288	165,980	982	11,766	359			1	1992	7.136	166,288	
36224MFR1	GNMA MTG BACKED POOL 332376	7.500	MTLY	2022	10		352,260	353,577	AV	352,260	352,196	2,210	26,432	102			1	1992	7.511	352,260	
36224MJ89	GNMA MTG BACKED POOL 332487	8.000	MTLY	2023	01		27,357	27,272	AV	27,357	27,391	182	2,179		7		1	1993	7.910	27,357	
36224MMB8	GNMA MTG BACKED POOL 332554	8.000	MTLY	2023	03		134,636	133,803	AV	134,636	134,911	892	10,573		377		1	1993	7.862	134,636	
36224MSJ5	GNMA MTG BACKED POOL 332721	7.000	MTLY	2007	10		8,342	8,342	AV	8,342	8,363	49	573		6		1	1992	6.887	8,342	

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SCHEDULE D - PART 1

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

CUSIP Identi- fication	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36224MSK2	GNMA MTG BACKED POOL 332722	7.500	MTLY	2007	10		5,980	5,997	AV	5,980	5,980	37	445	4			1	1994	7.497	5,980	
36224MUM5	GNMA MTG BACKED POOL 332788	7.500	MTLY	2022	10		268,505	268,496	AV	268,505	269,587	1,678	19,987		943		1	1992	7.397	268,505	
36224MV51	GNMA MTG BACKED POOL 332836	7.500	MTLY	2022	09		228,065	228,065	AV	228,065	228,920	1,425	16,767		1,008		1	1992	7.400	228,065	
36224MYT6	GNMA MTG BACKED POOL 332922	8.500	MTLY	2024	09		179,331	179,893	AV	179,331	179,331	1,274	15,059	277			1	1994	8.498	179,331	
36224MZL2	GNMA MTG BACKED POOL 332947	8.000	MTLY	2022	09		5,269	5,241	AV	5,269	5,269	35	410		2		1	1993	6.804	5,269	
36224NEA7	GNMA MTG BACKED POOL 333229	7.500	MTLY	2022	12		164,251	163,535	AV	164,251	164,251	1,022	12,201		68		1	1992	7.024	164,251	
36224NGA5	GNMA MTG BACKED POOL 333293	8.000	MTLY	2022	08		87,383	86,825	AV	87,383	87,584	579	6,843		206		1	1993	7.854	87,383	
36224NWY5	GNMA MTG BACKED POOL 333763	7.500	MTLY	2022	10		172,626	173,113	AV	172,626	172,626	1,082	12,787	125			1	1992	7.498	172,626	
36224PA65	GNMA MTG BACKED POOL 334029	7.500	MTLY	2007	09		9,460	9,460	AV	9,460	9,480	59	703		3		1	1993	7.389	9,460	
36224PKT4	GNMA MTG BACKED POOL 334306	7.000	MTLY	2023	06		477,724	476,196	AV	477,724	478,279	2,778	32,890		447		1	1993	6.921	477,724	
36224PS58	GNMA MTG BACKED POOL 334540	8.000	MTLY	2023	01		109,952	109,422	AV	109,952	109,952	729	8,608		96		1	1993	7.029	109,952	
36224PSD1	GNMA MTG BACKED POOL 334516	7.500	MTLY	2007	10		58,961	58,824	AV	58,961	59,008	368	4,333		36		1	1993	7.042	58,961	
36224PT57	GNMA MTG BACKED POOL 334572	7.500	MTLY	2008	02		26,940	26,917	AV	26,940	27,018	168	1,972		27		1	1993	7.358	26,940	
36224PWW4	GNMA MTG BACKED POOL 334661	6.500	MTLY	2008	06		254,950	254,805	AV	254,950	255,517	1,380	16,138		138		1	1993	6.391	254,950	
36224Q5G7	GNMA MTG BACKED POOL 335747	7.500	MTLY	2022	10		109,587	109,587	AV	109,587	109,570	685	8,095	12			1	1994	7.207	109,587	
36224QCZ7	GNMA MTG BACKED POOL 334988	7.500	MTLY	2007	10		81,431	81,273	AV	81,431	81,717	508	5,985		79		1	1993	7.312	81,431	
36224QVC7	GNMA MTG BACKED POOL 335511	7.500	MTLY	2022	12		230,837	230,837	AV	230,837	231,775	1,443	17,094		880		1	1992	7.392	230,837	
36224QX76	GNMA MTG BACKED POOL 335602	8.000	MTLY	2022	12		163,730	163,279	AV	163,730	163,891	1,089	13,038		45		1	1993	7.911	163,730	
36224QYK6	GNMA MTG BACKED POOL 335614	7.500	MTLY	2023	01		259,985	260,753	AV	259,985	259,938	1,630	19,327	177			1	1995	7.503	259,985	
36224RCL6	GNMA MTG BACKED POOL 335875	7.500	MTLY	2022	10		252,983	252,315	AV	252,983	253,261	1,577	18,657		147		1	1992	7.419	252,983	
36224RCR3	GNMA MTG BACKED POOL 335880	7.000	MTLY	2007	11		8,126	8,139	AV	8,126	8,126	47	566	1			1	1992	6.980	8,126	
36224RGM0	GNMA MTG BACKED POOL 336004	8.000	MTLY	2022	09		7,443	7,422	AV	7,443	7,450	49	584		5		1	1993	7.908	7,443	
36224RSZ8	GNMA MTG BACKED POOL 336336	8.000	MTLY	2022	09		108,785	108,785	AV	108,785	108,785	725	8,694				1	1993	7.967	108,785	
36224RW59	GNMA MTG BACKED POOL 336468	6.500	MTLY	2008	06		13,579	13,577	AV	13,579	13,607	74	870		5		1	1993	6.409	13,579	
36224S4Q2	GNMA MTG BACKED POOL 337531	6.000	MTLY	2008	10		260,883	260,883	AV	260,883	262,024	1,304	15,420		887		1	1993	5.862	260,883	
36224S7L0	GNMA MTG BACKED POOL 337599	7.500	MTLY	2022	12		699,630	697,792	AV	699,630	700,409	4,361	52,006		288		1	1992	7.421	699,630	
36224SAW2	GNMA MTG BACKED POOL 336721	8.000	MTLY	2022	12		185,765	184,754	AV	185,765	186,024	1,232	14,765		63		1	1994	7.880	185,765	
36224SKS0	GNMA MTG BACKED POOL 337005	8.000	MTLY	2022	12		77,083	76,770	AV	77,083	77,202	512	6,121		137		1	1993	7.890	77,083	
36224SM33	GNMA MTG BACKED POOL 337078	6.500	MTLY	2008	06		62,169	62,169	AV	62,169	62,169	337	3,914				1	1993	6.456	62,169	
36224STW2	GNMA MTG BACKED POOL 337265	8.500	MTLY	2023	01		182,816	182,988	AV	182,816	182,817	1,296	15,475	11			1	1995	8.471	182,816	
36224SU91	GNMA MTG BACKED POOL 337308	8.000	MTLY	2023	02		22,323	22,179	AV	22,323	22,363	148	1,773		8		1	1993	7.866	22,323	
36224SUB6	GNMA MTG BACKED POOL 337278	7.500	MTLY	2007	12		42,051	41,988	AV	42,051	42,179	262	3,118		29		1	1993	7.321	42,051	
36224SUE0	GNMA MTG BACKED POOL 337281	7.500	MTLY	2022	12		609,691	607,035	AV	609,691	609,691	3,794	44,960		365		1	1992	6.922	609,691	
36224SVB5	GNMA MTG BACKED POOL 337310	8.000	MTLY	2023	01		21,257	21,125	AV	21,257	21,300	141	1,688		14		1	1993	7.859	21,257	
36224SVK5	GNMA MTG BACKED POOL 337318	8.000	MTLY	2023	01		294,276	292,391	AV	294,276	294,813	1,949	23,367		111		1	1993	7.865	294,276	
36224SZM7	GNMA MTG BACKED POOL 337448	7.000	MTLY	2023	06		200,950	200,579	AV	200,950	201,143	1,170	13,877		250		1	1993	6.936	200,950	
36224TDF4	GNMA MTG BACKED POOL 337702	7.500	MTLY	2023	01		42,546	42,552	AV	42,546	42,545	266	3,063	2			1	1994	7.170	42,546	
36224TGP9	GNMA MTG BACKED POOL 337806	7.500	MTLY	2007	12		68,982	68,849	AV	68,982	69,258	430	5,126		54		1	1993	7.316	68,982	

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designa- tion	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36224TT26	GNMA MTG BACKED POOL 338169	7.500	MTLY	2007	11		43,443	43,393	AV	43,443	43,590	271	3,197		38		1	1993	7.343	43,443	
36224TTQ3	GNMA MTG BACKED POOL 338159	7.500	MTLY	2022	10		274,217	274,060	AV	274,217	274,402	1,713	20,385		205		1	1992	7.450	274,217	
36224TUJ7	GNMA MTG BACKED POOL 338185	7.500	MTLY	2022	12		902,602	909,529	AV	902,602	898,728	5,685	67,341	4,398			1	1993	7.747	902,602	
36224TUY4	GNMA MTG BACKED POOL 338199	7.500	MTLY	2008	02		107,914	107,830	AV	107,914	108,234	674	7,977		75		1	1993	7.362	107,914	
36224TW63	GNMA MTG BACKED POOL 338269	7.500	MTLY	2007	11		30,617	30,606	AV	30,617	30,702	191	2,269		17		1	1993	7.374	30,617	
36224TWK2	GNMA MTG BACKED POOL 338250	7.000	MTLY	2022	11		18,260	18,597	AV	18,260	18,260	108	1,292	36			1	1992	7.305	18,260	
36224TXA3	GNMA MTG BACKED POOL 338273	7.000	MTLY	2022	11		173,050	174,276	AV	173,050	171,657	1,017	12,078	1,744			1	VAR	7.197	173,050	
36224UAX5	GNMA MTG BACKED POOL 338522	7.500	MTLY	2022	12		284,611	284,448	AV	284,611	284,982	1,778	21,144		319		1	1992	7.413	284,611	
36224UDT1	GNMA MTG BACKED POOL 338614	7.500	MTLY	2008	01		26,094	25,976	AV	26,094	26,094	162	1,921		(36)		1	1993	7.095	26,094	
36224UEH6	GNMA MTG BACKED POOL 338636	7.500	MTLY	2008	01		57,206	57,114	AV	57,206	57,417	357	4,237		47		1	1993	7.327	57,206	
36224UWS2	GNMA MTG BACKED POOL 339157	8.000	MTLY	2023	01		37,135	36,928	AV	37,135	37,194	246	2,950		14		1	1993	7.873	37,135	
36224UXD4	GNMA MTG BACKED POOL 339176	7.500	MTLY	2008	01		104,138	104,035	AV	104,138	104,425	650	7,707		65		1	1993	7.351	104,138	
36224UZM2	GNMA MTG BACKED POOL 339248	6.500	MTLY	2008	05		149,004	148,926	AV	149,004	149,345	807	9,478		79		1	1993	6.391	149,004	
36224VC78	GNMA MTG BACKED POOL 339494	7.000	MTLY	2023	04		222,695	223,948	AV	222,695	222,618	1,306	15,653	127			1	1994	7.038	222,695	
36224VDU6	GNMA MTG BACKED POOL 339515	7.500	MTLY	2007	12		29,846	29,846	AV	29,846	29,930	187	2,167		37		1	1993	7.374	29,846	
36224VG90	GNMA MTG BACKED POOL 339624	7.500	MTLY	2008	02		12,052	12,047	AV	12,052	12,085	75	897		5		1	1993	7.376	12,052	
36224VHQ1	GNMA MTG BACKED POOL 339639	6.500	MTLY	2008	05		111,732	111,732	AV	111,732	111,801	605	7,100				1	1993	6.445	111,732	
36224VHY4	GNMA MTG BACKED POOL 339647	6.500	MTLY	2008	06		73,616	73,508	AV	73,616	73,853	398	4,704		69		1	1993	6.363	73,616	
36224VHZ1	GNMA MTG BACKED POOL 339648	6.500	MTLY	2008	05		55,966	55,878	AV	55,966	56,140	303	3,553		59		1	1993	6.357	55,966	
36224VNH4	GNMA MTG BACKED POOL 339792	7.000	MTLY	2023	06		142,312	141,913	AV	142,312	142,312	828	9,880		(15)		1	1993	6.877	142,312	
36224VNJ0	GNMA MTG BACKED POOL 339793	7.000	MTLY	2023	06		13,223	13,165	AV	13,223	13,223	77	911		(4)		1	1993	6.749	13,223	
36224VNP6	GNMA MTG BACKED POOL 339798	6.500	MTLY	2008	06		153,360	153,360	AV	153,360	153,360	831	9,737				1	1993	6.451	153,360	
36224VW43	GNMA MTG BACKED POOL 340067	6.500	MTLY	2007	12		111,847	112,495	AV	111,847	111,616	609	7,184	201			1	1992	6.633	111,847	
36224WML4	GNMA MTG BACKED POOL 340663	7.500	MTLY	2008	02		34,264	34,264	AV	34,264	34,275	214	2,527				1	1993	7.439	34,264	
36224WMM2	GNMA MTG BACKED POOL 340664	7.000	MTLY	2008	02		43,281	43,677	AV	43,281	43,281	255	3,002	(18)			1	1993	7.269	43,281	
36224WP64	GNMA MTG BACKED POOL 340745	6.500	MTLY	2008	04		231,376	231,242	AV	231,376	231,892	1,253	14,714		166		1	1993	6.387	231,376	
36224WQ55	GNMA MTG BACKED POOL 340776	6.500	MTLY	2008	05		554,092	554,639	AV	554,092	554,333	3,004	35,611	113	34		1	1993	6.462	554,092	
36224WQC0	GNMA MTG BACKED POOL 340751	6.500	MTLY	2008	04		41,651	41,619	AV	41,651	41,736	225	2,684		9		1	1993	6.385	41,651	
36224WRL9	GNMA MTG BACKED POOL 340791	6.500	MTLY	2008	05		173,971	173,917	AV	173,971	174,379	942	11,181		98		1	1993	6.396	173,971	
36224WWH2	GNMA MTG BACKED POOL 340948	6.500	MTLY	2008	05		257,202	257,202	AV	257,202	257,363	1,393	16,569		95		1	1993	6.443	257,202	
36224X2C4	GNMA MTG BACKED POOL 341971	8.500	MTLY	2023	02		93,790	95,324	AV	93,790	93,790	675	7,890	446			1	1994	10.844	93,790	
36224XB34	GNMA MTG BACKED POOL 341258	6.500	MTLY	2007	11		60,766	61,105	AV	60,766	60,628	331	3,926	203			1	1992	6.636	60,766	
36224XFD8	GNMA MTG BACKED POOL 341364	7.500	MTLY	2022	11		69,166	68,800	AV	69,166	69,166	430	5,136		(49)		1	1992	7.336	69,166	
36224XHH7	GNMA MTG BACKED POOL 341432	8.500	MTLY	2022	12		173,525	174,069	AV	173,525	173,525	1,233	14,767	16			1	1994	8.497	173,525	
36224XLX7	GNMA MTG BACKED POOL 341542	8.000	MTLY	2023	01		49,458	49,186	AV	49,458	49,539	328	3,768		169		1	1993	7.877	49,458	
36224XPW5	GNMA MTG BACKED POOL 341637	7.500	MTLY	2008	03		56,541	56,518	AV	56,541	56,854	353	4,190		160		1	1993	7.297	56,541	
36224XQJ3	GNMA MTG BACKED POOL 341657	7.500	MTLY	2023	07		79,283	79,296	AV	79,283	79,283	496	5,865	4			1	1994	7.468	79,283	
36224XRQ6	GNMA MTG BACKED POOL 341695	8.000	MTLY	2023	01		84,317	83,845	AV	84,317	84,448	559	6,701		19		1	1993	7.878	84,317	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
36224XUU3	GNMA MTG BACKED POOL 341795	8.000	MTLY	2023	01		14,806	14,777	AV	14,806	14,818	99	1,179		8		1	1993	7.919	14,806	
36224XY62	GNMA MTG BACKED POOL 341933	6.500	MTLY	2008	06		267,252	267,620	AV	267,252	267,202	1,450	17,196	139			1	1993	6.463	267,252	
36224YKL2	GNMA MTG BACKED POOL 342399	6.500	MTLY	2008	06		16,240	16,239	AV	16,240	16,274	88	1,049		6		1	1993	6.410	16,240	
36224YL56	GNMA MTG BACKED POOL 342448	7.500	MTLY	2008	01		42,286	42,229	AV	42,286	42,440	264	3,131		33		1	1993	7.340	42,286	
36224YM71	GNMA MTG BACKED POOL 342482	8.000	MTLY	2022	12		896,845	893,923	AV	896,845	898,393	5,960	70,794		2,073		1	1993	7.754	896,845	
36224YNA3	GNMA MTG BACKED POOL 342485	7.000	MTLY	2007	12		60,793	60,793	AV	60,793	60,907	355	4,195		10		1	1992	6.904	60,793	
36224YPU7	GNMA MTG BACKED POOL 342535	7.500	MTLY	2008	01		59,264	59,264	AV	59,264	59,393	370	4,410		13		1	1993	7.396	59,264	
36224YRE1	GNMA MTG BACKED POOL 342585	7.500	MTLY	2022	12		210,443	210,443	AV	210,443	210,542	1,315	15,699				1	1992	7.461	210,443	
36224YRP6	GNMA MTG BACKED POOL 342594	8.000	MTLY	2023	01		13,530	13,487	AV	13,530	13,546	90	1,078		3		1	1993	7.912	13,530	
36224YTQ2	GNMA MTG BACKED POOL 342659	8.000	MTLY	2023	01		77,466	76,914	AV	77,466	77,466	513	6,118		83		1	1993	7.674	77,466	
36224YU80	GNMA MTG BACKED POOL 342707	6.500	MTLY	2008	05		120,176	120,176	AV	120,176	120,476	651	7,681		79		1	1993	6.402	120,176	
36224YUC1	GNMA MTG BACKED POOL 312590	8.000	MTLY	2023	02		117,567	117,528	AV	117,567	117,602	784	9,308		41		1	1993	7.951	117,567	
36224YUM9	GNMA MTG BACKED POOL 342688	8.000	MTLY	2023	03		28,633	28,633	AV	28,633	28,870	191	2,208		276		1	1993	7.812	28,633	
36225BCN6	GNMA MTG BACKED POOL 780977	7.500	MTLY	2028	12		52,197	52,891	AV	52,197	52,197	331	3,600	88			1	2000	7.747	52,197	
0299999	Subtotal-U.S. Governments-Single Class Mortgage-Backed/Asset-Backed Securities						245,041,986	246,533,193	X X X	245,041,986	244,909,718	1,536,429	17,343,618	286,201	51,558		X X X	X X X	X X X	245,041,986	
0399999	Subtotal-U.S. Governments						389,684,176	391,419,718	X X X	393,425,997	389,141,299	4,079,750	27,035,702	377,195	66,527		X X X	X X X	X X X	389,684,176	
110709DN9	BRITISH COLUMBIA (PROVINCE OF)	9.000	JD	2004	06		1,612,449	2,500,000	74.00	1,167,414	1,581,773	52,205	155,111	6,361			1	1994	9.484	1,612,593	
135087KP8	GOVT OF CANADA	10.000	MN	2002	05		332,467	500,000	71.00	224,133	345,204	5,838	33,604		1,489		1	1986	9.486	332,467	
135087KZ6	GOVT OF CANADA	11.750	FA	2003	02		155,127	200,000	75.00	112,273	154,753	6,834	16,606	96			1	1990	11.790	155,127	
135087LG7	GOVT OF CANADA	13.000	MN	2001	05		756,597	1,000,000	69.00	497,357	742,311	15,180	87,372	2,165			1Z	1981	13.250	756,597	
135087UG7	GOVT OF CANADA	9.750	JD	2001	12		457,586	700,000	69.00	299,181	468,045	14,758	45,265		1,984		1	1994	9.268	457,586	
135087UJ1	GOVT OF CANADA	8.500	AO	2002	04		4,709,844	7,000,000	69.00	3,099,371	4,680,451	104,780	403,509	6,314	543		1	VAR	8.616	4,709,844	
135087UV4	GOVT OF CANADA	7.250	JD	2003	06		1,377,050	2,100,000	70.00	923,623	1,364,334	9,034	100,975	3,275	1,123		1	VAR	7.401	1,377,050	
135087VD3	GOVT OF CANADA	6.500	JD	2004	06		1,819,422	3,000,000	69.00	1,182,725	1,820,581	11,455	107,364		1,159		1	2000	6.197	1,819,422	
135087VG6	GOVT OF CANADA	9.000	JD	2004	12		658,110	1,000,000	75.00	480,168	652,373	16,496	80,345	1,272			1	1994	9.233	658,110	
135087VX9	GOVT OF CANADA	7.000	MS	2001	09		6,119,585	9,500,000	67.00	3,841,427	6,402,593	155,295	453,368		92,518		1	VAR	5.465	6,119,585	
135087WE0	GOVT OF CANADA	5.500	MS	2002	09		1,258,317	2,000,000	67.00	802,252	1,256,929	25,946	55,999	2,179	158		1	VAR	5.722	1,258,317	
135087WH3	GOVT OF CANADA	6.000	JD	2008	06		619,831	1,000,000	69.00	403,611	620,352	4,835	39,794		459		1	1999	5.870	619,831	
135087WN0	GOVT OF CANADA	5.250	MS	2003	09		583,224	1,000,000	67.00	377,130	582,754	11,697		469			1	2000	5.889	583,224	
135087WT7	GOVT OF CANADA	4.500	JD	2001	06		605,096	1,000,000	66.00	378,140	600,935	2,548	29,845	2,506			1	1999	4.882	605,096	
135143AK1	CANADA MTG AND HOUSING	5.500	MS	2002	09		607,742	1,000,000	66.00	384,150	603,246	12,053	37,472	4,200			1Z	1999	6.211	607,742	
135143AM7	CANADA MTG AND HOUSING	5.000	JD	2003	12		739,836	1,250,000	65.91	480,913	728,807	3,538	41,451	5,855			1PE	1999	6.373	739,836	
135143AN5	CANADA MTG AND HOUSING	5.000	JD	2004	06		493,887	750,000	66.00	336,483	488,767	2,123	24,871	4,163			1	1999	6.028	493,887	
135143AR6	CANADA MTG AND HOUSING	6.250	JD	2005	12		326,005	500,000	69.00	223,706	326,005	1,769	9,860				1	2000	6.118	326,005	
921947AA5	VANCOUVER INT'L AIRPORT AUTH	6.550	JD	2006	12		1,630,412	2,750,000	67.00	1,011,704	1,640,571	8,224	121,495		4,486		1Z	1998	6.148	1,630,412	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	Interest		Date of			Book Value	Par Value	Rate Used to Obtain Market Value	Market Value	Actual Cost	Interest		Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Year Acquired	Effective Rate of Interest	Statement Value Dec. 31 of Current Year	
		a	b	Maturity		Option						9.1	9.2								
		Rate of	How Paid	a	b	c						Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year								
0499999	Subtotal-All Other Governments-Issuer Obligations						24,862,587	38,750,000	X X X	16,225,761	25,060,784	464,608	1,843,760	38,855	103,919		X X X	X X X	X X X	24,862,731	
62911ZDC1	CMCH MTG BACKED 96405089	9.125	MTLY	2002	06		40,165	54,878	AV	40,165	39,766	367	3,022	181			1	1994	9.601	40,165	
62912Z2Y4	CMCH MTG BACKED 96700224	7.375	MTLY	2004	08		6,347	8,937	AV	6,347	5,996	45	406	391			1	1994	10.209	6,347	
62912ZCW7	CMCH MTG BACKED 96406178	8.000	MTLY	2002	10		23,915	33,390	AV	23,915	23,045	294	1,633	187			1	1994	9.712	23,915	
62912ZTN9	CMCH MTG BACKED 96408380	8.250	MTLY	2003	08		12,511	17,983	AV	12,511	12,693	179	895	147			1	1995	9.284	12,511	
62912ZY94	CMCH MTG BACKED 96700125	7.250	MTLY	2004	07		82,395	115,747	AV	82,395	78,167	570	5,094	1,677	20		1	1994	9.821	82,251	
62912ZZ36	CMCH MTG BACKED 96700141	8.125	MTLY	2004	07		30,140	42,421	AV	30,140	29,530	253	2,098	412			1	1994	9.076	30,140	
0599999	Subtotal-All Other Governments-Single Class Mortgage-Backed/Asset-Backed Securities						195,473	273,356	X X X	195,473	189,197	1,708	13,148	2,995	20		X X X	X X X	X X X	195,329	
1099999	Subtotal-All Other Governments						25,058,060	39,023,356	X X X	16,421,234	25,249,981	466,316	1,856,908	41,850	103,939		X X X	X X X	X X X	25,058,060	
083773AQ4	BERGEN COUNT AUTH	7.870	MS	2017	03		2,270,000	2,270,000	AV	2,270,000	2,270,000	52,602	118,603				1Z	2000	7.870	2,270,000	
341422XQ1	STATE OF FLORIDA MUNICIPAL	5.500	JD	2013	06		891,417	910,000	AV	891,417	890,699	4,171	35,591	718			1Z	2000	5.732	891,417	
341422XR9	STATE OF FLORIDA MUNICIPAL	5.500	JD	2014	06		948,247	970,000	AV	948,247	947,496	4,446	37,938	751			1Z	2000	5.742	948,247	
341422XS7	STATE OF FLORIDA MUNICIPAL	5.625	JD	2015	06		1,213,842	1,235,000	AV	1,213,842	1,213,227	5,789	49,400	615			1Z	2000	5.802	1,213,842	
341422XT5	STATE OF FLORIDA MUNICIPAL	5.625	JD	2016	06		1,275,190	1,305,000	AV	1,275,190	1,274,385	6,117	52,200	805			1Z	2000	5.852	1,275,190	
341422XU2	STATE OF FLORIDA MUNICIPAL	5.750	JD	2017	06		1,360,997	1,380,000	AV	1,360,997	1,360,597	6,613	56,425	400			1Z	2000	5.881	1,360,997	
7451447D1	THE COMMONWEALTH OF PUERTO	5.500	JJ	2003	07		516,100	500,000	AV	516,100	517,670	13,750			1,570		1Z	2000	4.131	516,100	
130621HM0	STATE OF CALIFORNIA	7.000	JD	2002	06		986,793	1,000,000	104.00	1,040,000	914,400	5,833	70,000	8,480			1Z	1987	8.000	986,793	
130622AR4	CALIFORNIA WTR RES DEV SER J	4.100	FA	2004	08		100,000	100,000	100.00	100,000	100,000	1,708	4,100				1Z	1967	4.099	100,000	
130622BC6	CALIFORNIA WTR RES DEV SER J	4.100	FA	2005	08		100,000	100,000	99.00	99,000	100,000	1,708	4,100				1Z	1967	4.099	100,000	
130622FX6	STATE OF CALIFORNIA R	7.000	MN	2004	05		475,869	500,000	109.00	545,000	426,190	5,833	35,000	6,006			1Z	1987	8.700	475,869	
130622FY4	STATE OF CALIFORNIA R	7.000	MN	2005	05		472,165	500,000	111.00	555,000	429,660	5,833	35,000	5,113			1Z	1987	8.565	472,165	
130623AN1	CALIFORNIA WTR RES DEV SER H	3.700	AO	2007	04		98,900	100,000	96.00	96,000	95,966	925	3,700	153			1Z	1967	3.900	98,900	
130623AZ4	CALIFORNIA WTR RES DEV SER H	3.700	AO	2008	04		98,748	100,000	95.00	95,000	95,927	925	3,700	147			1Z	1967	3.899	98,748	
130623BX8	CALIFORNIA WTR RES DEV SER Q/E	5.100	MS	2008	03		300,000	300,000	100.00	300,000	300,000	5,100	15,300				1Z	1973	5.099	300,000	
130624AT6	CALIFORNIA WTR RES DEV SER A	3.625	MS	2010	09		97,020	100,000	93.00	93,000	92,276	1,208	3,625	248			1Z	1966	3.999	97,020	
130624BJ7	CALIFORNIA WTR RES DEV SER G	4.100	JD	2011	12	2002	100,358	100,000	95.00	95,000	103,750	342	4,100		176		1Z	1967	3.904	100,358	
130625BH8	CALIFORNIA WTR RES DEV SER G	4.100	JD	2014	12	2002	200,762	200,000	92.00	184,000	208,000	683	8,200		375		1Z	1967	3.892	200,762	
207745E6	CONNECTICUT STATE HOUSING	6.200	MN	2014	05	2005	1,252,359	1,250,000	103.15	1,289,413	1,254,575	9,903	77,500	457			1PE	1995	6.150	1,252,359	
207746HX9	CONNECTICUT HSG FIN AUTH	6.000	MN	2011	05		225,000	225,000	101.00	227,250	225,000	1,725	6,750				1Z	1995	6.000	225,000	
207757SW6	STATE OF CONNECTICUT	5.600	AO	2005	10		993,873	1,000,000	105.00	1,050,000	987,890	14,000	56,000	1,093			1Z	1994	5.749	993,873	
207757SX4	STATE OF CONNECTICUT	5.700	AO	2006	10		1,489,203	1,500,000	AV	1,489,203	1,480,785	21,375	85,500	1,539			1Z	1994	5.849	1,489,203	
207757SY2	STATE OF CONNECTICUT	5.800	AO	2007	10		991,805	1,000,000	AV	991,805	986,550	14,500	58,000	962			1Z	1994	5.949	991,805	
207757SZ9	STATE OF CONNECTICUT	5.900	AO	2008	10		990,875	1,000,000	107.00	1,070,000	985,960	14,750	59,000	900			1	1994	6.049	990,875	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year		
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year									
				Year	Month	Year															c Call Price	
																						Year
341421AS4	STATE OF FLORIDA	6.750	JD	2008	06	2001	101.000	999,804	1,000,000	102.00	1,020,000	998,750	5,625	67,500	127		1	1991	6.764	999,804		
575566BJ2	MASS BAY TRANS AUTH	3.850	MS	2001	03			100,000	100,000	99.94	99,938	100,000	1,283	3,850			1PE	1967	3.850	100,000		
575566BK9	MASS BAY TRANS AUTH	3.850	MS	2002	03			100,000	100,000	99.00	99,000	100,000	1,283	3,850			1Z	1967	3.850	100,000		
575566BL7	MASS BAY TRANS AUTH	3.850	MS	2003	03	2001	100.000	100,002	100,000	98.00	98,000	100,250	1,283	3,850		13	1Z	1967	3.836	100,002		
575566BM5	MASS BAY TRANS AUTH	3.850	MS	2004	03	2001	100.000	100,002	100,000	98.00	98,000	100,250	1,283	3,850		13	1Z	1967	3.836	100,002		
594695VG0	STATE OF MICHIGAN	5.500	MN	2008	11	2007	100.000	4,086,713	4,065,000	106.00	4,308,900	4,098,943	28,568	223,575		2,548	1	1995	5.405	4,086,713		
605575AA7	STATE OF MISSISSIPPI	6.200	FA	2008	02			1,185,829	1,205,000	110.00	1,325,500	1,165,838	31,129	74,710		2,074	1	1986	6.483	1,185,829		
645913AA2	NEW JERSEY ECONOMIC	7.425	FA	2029	02			1,864,001	2,000,000	108.00	2,160,000	1,862,820	56,100	74,250		1,181	1	2000	8.038	1,864,001		
232760KU1	CYPRESS-FAIRBNKS TX ISDT MUNI	5.000	FA	2018	02			3,605,102	4,000,000	92.00	3,680,000	3,587,040	75,556	300,000		13,869	1Z	1999	5.925	3,605,102		
549220SU6	LUBBOCK IND SCHOOL TX	5.000	FA	2008	02			2,982,332	3,000,000	100.00	3,000,000	2,970,210	56,667	150,000		2,012	1Z	1994	5.099	2,982,332		
8827193F2	STATE OF TEXAS WATER DEV BOND	5.125	AO	2015	10			2,346,029	2,500,000	101.26	2,531,400	2,338,125	32,031	128,125		6,525	1PE	1999	5.750	2,346,029		
983219YD2	WYOMING COMM DEV SINGLE FAMILY	6.900	JD	2014	06			685,000	685,000	103.00	705,550	685,000	3,939	51,670			1Z	1994	6.900	685,000		
683078FU8	ONTARIO HYDRO	9.000	JD	2002	06			696,265	1,000,000	70.00	494,630	666,690	1,315	90,181		6,428	1	1995	10.100	696,265		
1199999	Subtotal-States, Territories and Possessions-Issuer Obligations							36,300,602	37,500,000	X X X	37,416,382	36,034,919	495,901	2,055,143	60,146	5,152		X X X	X X X	X X X	36,300,602	
1799999	Subtotal-States, Territories and Possessions							36,300,602	37,500,000	X X X	37,416,382	36,034,919	495,901	2,055,143	60,146	5,152		X X X	X X X	X X X	36,300,602	
212257AA7	COUNTY OF CONTRA COSTA CA	6.850	JD	2011	06			3,842,170	4,000,000	100.51	4,020,200	3,808,040	24,032	272,801		9,775		1PE	1997	7.400	3,842,170	
212257AN9	COUNTY OF CONTRA COSTA CA	6.650	JD	2006	06			1,732,003	1,700,000	101.26	1,721,420	1,743,112	9,421	113,050		4,831		1PE	1998	6.235	1,732,003	
212257AP4	COUNTY OF CONTRA COSTA CA	6.700	JD	2007	06			1,944,680	1,965,000	101.19	1,988,305	1,930,947	10,971	131,655		2,444		1PE	1994	6.902	1,944,680	
592659KN5	METRO SO CAL WTR DIST	4.900	MS	2018	03			198,760	200,000	96.00	192,000	198,000	3,267	9,800		45		1Z	1968	4.954	198,760	
592659PD2	METRO SO CAL WTR DIST	5.250	MS	2022	03			968,948	1,000,000	98.00	980,000	957,500	17,500	52,500		762		1Z	1972	5.500	968,948	
801614GB8	SANTA CLARA CAL FLOODCONT-WI	5.400	MS	2005	03			250,000	250,000	105.00	262,500	249,995	4,500	13,500				1Z	1972	5.400	250,000	
801614GC6	SANTA CLARA CAL FLOODCONT-WI	5.400	MS	2006	03			249,444	250,000	105.00	262,500	248,070	4,500	13,500		91		1Z	1972	5.450	249,444	
207757NG6	STATE OF CONNECTICUT	5.400	MS	2009	09			1,012,447	1,000,000	102.00	1,020,000	1,013,326	18,000	54,000		1,111		1Z	1994	5.219	1,012,447	
341420T3	STATE OF FLORIDA FULL FAITH	6.625	JD	2007	06			284,450	285,000	106.00	302,100	283,788	1,573	18,881		67		1	1987	6.662	284,450	
341420X4	STATE OF FLORIDA FULL FAITH	6.625	JD	2009	06			667,267	670,000	106.00	710,200	664,975	3,699	44,388		235		1	1987	6.689	667,267	
341420Z9	STATE OF FLORIDA FULL FAITH	7.250	JD	2010	06			105,818	110,000	101.00	111,100	103,263	665	7,975		291		1	1987	7.828	105,818	
341421AV7	STATE OF FLORIDA	6.750	JD	2011	06	2001	101.000	998,101	1,000,000	102.00	1,020,000	989,120	5,625	67,500		1,236		1	1991	6.893	998,101	
341421L29	ST FL FULL FAITH & CREDIT	5.500	JD	2019	06			1,930,449	2,000,000	99.00	1,980,000	1,921,320	9,167	110,000		2,069		1Z	1996	5.810	1,930,449	
341421NW1	ST FL FULL FAITH AND CREDIT ST	5.250	JD	2014	06			988,462	1,000,000	101.46	1,014,640	985,830	4,375	52,500		575		1PE	1996	5.371	988,462	
341421Y33	ST FL FULL FAITH AND CREDIT ST	5.500	JD	2013	06	2006	100.000	2,004,634	2,000,000	102.00	2,040,000	2,007,700	9,167	110,000			718		1Z	1996	5.450	2,004,634
341421Y66	ST OF FL FULL FAITH&CREDIT ST	5.500	JD	2016	06			1,979,514	2,000,000	100.00	2,000,000	1,975,740	9,167	110,000		820		1Z	1995	5.600	1,979,514	
803317BN5	SARASOTA CO FLA P U D #1	5.500	JD	2012	06			489,642	500,000	108.00	540,000	480,700	2,292	27,500		627		1	1973	5.750	489,642	
455167JD9	INDIANA UNIV BLDG FACILS FEE	9.600	JJ	2006	07			1,002,099	1,000,000	126.00	1,260,000	1,004,490	48,000	96,000		279		1	1980	9.550	1,002,099	
940153NX3	WASHINGTON SUB SAN DIST MD	5.200	MS	2003	03			100,000	100,000	101.00	101,000	100,000	1,733	5,200				1Z	1973	5.199	100,000	
940153NY1	WASHINGTON SUB SAN DIST MD	5.000	MS	2004	03			496,032	500,000	102.00	510,000	479,085	8,333	25,000		1,124		1Z	1973	5.275	496,032	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
9401553R3	WASH SUB SAN DIST MARYLAND	6.400	JJ	2009	01		1,487,343	1,500,000	104.00	1,560,000	1,479,000	48,000	96,000	1,172			1Z	1991	6.537	1,487,343	
9401553T9	WASHINGTON SUBN SAN DIST MD	6.400	JJ	2010	01		1,975,002	2,000,000	104.00	2,080,000	1,960,940	64,000	128,000	1,981			1Z	1991	6.586	1,975,002	
9401553V4	WASHINGTON SUBN SAN DIST MD	6.400	JJ	2011	01		969,447	1,000,000	104.00	1,040,000	958,580	32,000	64,000	2,073			1Z	1994	6.826	969,447	
940155Y65	WASH SUB SAN DIST MARYLAND	6.750	JD	2005	06		896,878	900,000	103.00	927,000	892,548	5,063	60,750	587			1	1991	6.842	896,878	
940155Z98	WASH SUB SAN DIST MARYLAND	6.900	JD	2009	06		1,040,953	1,050,000	103.00	1,081,500	1,035,353	6,038	72,450	766			1	1991	7.037	1,040,953	
940156GH9	WASHINGTON SUB SANITARY DIST	5.000	JD	2005	06		1,004,776	1,000,000	102.00	1,020,000	1,010,600	4,167	50,000		947		1Z	1993	4.878	1,004,776	
940156HB1	WASHINGTON SUB SANITARY DIST	5.000	JD	2006	06		1,000,938	1,000,000	102.00	1,020,000	1,001,840	4,167	50,000		147		1Z	1993	4.980	1,000,938	
940156JA1	WASHINGTON SUBN SAN DIST MD	5.250	JD	2012	06		1,966,317	2,000,000	101.00	2,020,000	1,953,720	8,750	105,000	2,081			1Z	1993	5.450	1,966,317	
940156KP6	WASHINGTON SUB SANITARY DIST	5.250	JD	2013	06		2,578,062	2,625,000	100.00	2,625,000	2,562,394	11,484	137,813	2,588			1Z	1993	5.450	2,578,062	
575827FK1	COMMONWEALTH OF MASS	6.000	JD	2013	06		278,676	280,000	103.00	288,400	278,250	1,400	16,800	70			1	1994	6.054	278,676	
575827FP0	COMMONWEALTH OF MASS	6.000	JD	2013	06		716,595	720,000	102.00	734,400	715,500	3,600	43,200	180			1Z	1994	6.054	716,595	
604128NS3	STATE OF MINN	5.300	FA	2009	08		989,175	1,000,000	101.00	1,010,000	983,110	22,083	53,000	966			1Z	1993	5.459	989,175	
6446567F1	NEW HAMPSHIRE MUNICIPAL	5.900	FA	2008	08		995,425	1,000,000	105.00	1,050,000	992,710	22,289	59,000	462			1Z	1994	5.975	995,425	
649786SN1	STATE OF NEW YORK	6.100	MN	2009	11		971,582	1,000,000	105.00	1,050,000	959,440	7,794	61,000	2,302			1	1994	6.527	971,582	
199489XC4	CITY OF COLUMBUS OHIO	6.900	MS	2008	09		1,895,144	1,905,000	102.00	1,943,100	1,888,084	38,703	131,445	938			1	1991	6.988	1,895,144	
152735EW2	CENTRAL BUCKS SCHOOL DIST	6.750	FA	2005	02		539,164	540,000	101.00	545,400	537,840	15,188	36,450	172			1Z	1991	6.794	539,164	
709235EU5	PENNSYLVANIA STATE UNIV	6.250	MS	2011	03		1,486,322	1,500,000	103.90	1,558,530	1,480,500	31,250	93,750	932			1PE	VAR	6.373	1,486,322	
8375504F6	SOUTH DAKOTA HOUSING DEV	6.300	MN	2008	05		905,000	905,000	101.00	914,050	905,000	9,503	57,015				1Z	1994	6.300	905,000	
8375504G4	SOUTH DAKOTA HOUSING DEV	6.550	MN	2014	05		898,863	905,000	103.53	936,947	896,918	9,880	59,278	280			1PE	1994	6.627	898,863	
8375504H2	SOUTH DAKOTA HSG DEV AUTH	6.600	MN	2017	05		897,060	905,000	102.00	923,100	895,615	9,955	59,730	262			1Z	1994	6.689	897,060	
366155CQ0	GARLAND IND SCHOOL DIST	5.000	FA	2008	02		991,110	1,000,000	101.73	1,017,300	985,050	18,889	50,000	1,010			1PE	1994	5.150	991,110	
92817FCK0	VIRGINIA PUBLIC SCHOOL AUTH	5.250	JJ	2010	01		1,002,914	1,000,000	103.69	1,036,900	1,004,370	26,250	52,500		248		1PE	1994	5.209	1,002,914	
92817FDQ6	VIRGINIA PUBLIC SCHOOL BONDS	4.750	JJ	2007	01		991,318	1,000,000	100.00	1,000,000	983,550	23,750	47,500	1,217			1Z	1993	4.918	991,318	
181144LW4	VANCOUVER SCHOOL DISTRICT	6.000	JD	2011	12	2005	2,002,396	2,000,000	108.00	2,160,000	2,004,000	10,000	120,000		408		1	1996	5.971	2,002,396	
9770554C3	STATE OF WISC SERIES 2	5.850	MN	2009	05		890,000	890,000	103.00	916,700	890,000	8,678	52,065				1Z	1994	5.847	890,000	
977055T93	STATE OF WISCONSIN	4.650	MN	2004	05		995,411	1,000,000	100.00	1,000,000	987,880	7,750	46,500	1,241			1Z	1994	4.800	995,411	
977055V33	STATE OF WISCONSIN	4.850	MN	2006	05		993,025	1,000,000	101.21	1,012,100	986,290	8,083	48,500	1,116			1PE	1994	5.000	993,025	
977055X72	STATE OF WISCONSIN	5.200	MN	2010	11		984,851	1,000,000	101.55	1,015,470	978,030	8,667	52,000	1,142			1PE	1994	5.400	984,851	
1899999	Subtotal-Political Subdivisions-Issuer Obligations						53,588,667	54,155,000	X X X	55,521,862	53,352,113	663,368	3,239,496	43,699	8,689		X X X	X X X	X X X	53,588,667	
2499999	Subtotal-Political Subdivisions						53,588,667	54,155,000	X X X	55,521,862	53,352,113	663,368	3,239,496	43,699	8,689		X X X	X X X	X X X	53,588,667	
011832HC9	ALASKA HOUSING	6.250	JD	2020	06	2010	2,230,000	2,230,000	AV	2,230,000	2,230,000	11,615	69,688				1Z	2000	6.249	2,230,000	
050591TB2	AUBURN UNIV ALA GEN FEE REV	6.650	JD	2005	06		1,235,330	1,240,000	103.00	1,277,200	1,228,840	6,872	82,460	881			1Z	1991	6.750	1,235,330	
050591TD8	AUBURN UNIV ALA GEN FEE REV	7.000	JD	2011	06		498,302	500,000	103.00	515,000	497,500	2,917	35,000	107			1Z	1991	7.046	498,302	
050591VE3	AUBURN UNIVERSITY R	5.250	JD	2013	06		1,969,559	2,000,000	102.00	2,040,000	1,961,880	8,750	105,000	1,682			1	1995	5.420	1,969,559	
409653AA0	HANCEVILLE ALA INDL DEV REV	6.500	MS	2009	09		730,000	730,000	100.00	730,000	730,000	15,817	47,450				2Z	1979	6.499	730,000	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
011832CA8	ALASKA HOUSING MUNICIPAL	5.800	JD	2013	12		3,483,539	3,500,000	AV	3,483,539	3,482,500	16,917	228,939	834			1Z	1999	5.852	3,483,539	
040654CR4	STATE OF ARIZONA	6.550	JJ	2007	07	2003	1,000,000	1,000,000	103.00	1,030,000	1,000,000	32,750	65,500				1	1991	6.548	1,000,000	
040654CS2	STATE OF ARIZONA	6.600	JJ	2008	07	2003	1,000,000	1,000,000	103.00	1,030,000	1,000,000	33,000	66,000				1	1991	6.598	1,000,000	
040654CT0	STATE OF ARIZONA	6.500	JJ	2011	07		2,967,998	3,000,000	103.00	3,090,000	2,953,200	97,500	195,000	2,051			1	VAR	6.642	2,967,998	
040654EC5	STATE OF ARIZONA	5.250	JJ	2006	07		1,007,621	1,000,000	102.00	1,014,430	1,014,430	26,250	52,500		1,173		1Z	1994	5.089	1,007,621	
040654EQ4	STATE OF ARIZONA	4.400	JJ	2002	07		279,603	280,000	100.00	280,000	278,040	6,160	12,320	251			1Z	1994	4.498	279,603	
040654EV3	STATE OF ARIZONA	4.875	JJ	2007	07		2,481,547	2,500,000	102.94	2,573,500	2,467,075	60,938	121,875	2,348			1PE	1994	5.009	2,481,547	
79575DAT7	SALT RIVER PROJECT	6.000	JJ	2013	01		993,434	1,000,000	103.44	1,034,410	991,250	30,000	60,000	363			1PE	1994	6.077	993,434	
79575DDP2	SALT RIVER PROJECT	4.650	JJ	2002	01		901,305	900,000	100.00	900,000	909,081	20,925	41,850		1,249		1Z	1993	4.500	901,305	
898796WY9	CITY OF TUCSON ARIZONA	6.500	JJ	2006	07	2003	1,245,000	1,245,000	103.00	1,282,350	1,245,000	40,463	80,925				1Z	1991	6.499	1,245,000	
898796XC6	CITY OF TUCSON ARIZONA	6.700	JJ	2012	07	2003	1,000,000	1,000,000	103.00	1,030,000	1,000,000	33,500	67,000				1Z	1991	6.699	1,000,000	
914063A85	ARIZONA BOARD OF REGENTS	6.000	JD	2009	06		993,493	1,000,000	108.00	1,080,000	990,320	5,000	60,000	577			1Z	1994	6.100	993,493	
914063A93	ARIZONA BOARD OF REGENTS	6.000	JD	2011	06		1,378,746	1,400,000	109.00	1,526,000	1,371,062	7,000	84,000	1,416			1Z	1994	6.200	1,378,746	
914063B35	ARIZONA BOARD OF REGENTS	6.000	JD	2010	06		989,392	1,000,000	109.00	1,090,000	984,970	5,000	60,000	811			1Z	1994	6.150	989,392	
914063ZK1	ARIZONA BD OF REGENTS	6.500	JD	2008	06		995,248	1,000,000	104.88	1,048,820	991,960	5,417	65,000	483			1Z	1992	6.582	995,248	
914063ZP0	ARIZONA BD OF REGENTS	6.625	JD	2009	06		500,000	500,000	105.20	525,975	500,000	2,760	33,125				1Z	1992	6.625	500,000	
130663CJ4	CAL DWR CTL VALLEY PROJ REV	5.400	JJ	2012	07		1,000,000	1,000,000	100.43	1,004,260	1,000,000	27,000	54,000				1Z	1972	5.399	1,000,000	
130663CK1	CAL DWR CTL VALLEY PROJ REV	5.250	JJ	2022	07		193,765	200,000	97.00	194,000	191,552	5,250	10,500	149			1Z	1973	5.499	193,765	
130663N94	STATE OF CALIFORNIA	5.250	JD	2005	12		1,006,527	1,000,000	104.00	1,040,000	1,013,500	4,375	52,500		1,141		1Z	1993	5.098	1,006,527	
130663P50	STATE OF CALIFORNIA WATER	5.500	JD	2009	12		1,291,900	1,300,000	104.34	1,356,433	1,288,586	5,958	71,500	684			1PE	1995	5.589	1,291,900	
130663P84	CA DEPT OF WATER SERIES 1993-L	5.625	JD	2012	12		1,957,034	2,000,000	103.00	2,060,000	1,945,180	9,375	112,500	2,432			1Z	1995	5.878	1,957,034	
271014JN3	EAST BAY MUNI UTIL DIST	5.000	JD	2015	06		2,400,718	2,500,000	102.00	2,550,000	2,380,925	10,417	125,000	4,458			1	1996	5.400	2,400,718	
544504KS1	LOS ANGELES CAL D W A P EL REV	5.400	MS	2012	03		320,000	320,000	100.00	320,000	320,000	5,088	17,280				1Z	1972	5.399	320,000	
544521L54	LOS ANGELES CAL D W A P WTR	5.200	FA	2012	02		241,288	245,000	100.00	245,000	237,650	5,308	12,740	240			1Z	1972	5.383	241,288	
592663LH9	THE METROPOLITAN WATER DIST	5.500	JJ	2013	07		1,091,541	1,120,000	103.31	1,157,050	1,084,406	30,800	61,600	1,517			1PE	1995	5.788	1,091,541	
786004GR6	SACRAMENTO CAL M U D EL REV	3.500	MS	2004	09		54,964	55,000	99.00	54,450	54,775	642	1,873	9			1	1965	3.519	54,964	
196720HM1	COLORADO ST COLLEGE REVS	4.600	FA	2002	08		100,000	100,000	AV	100,000	100,000	1,917	4,600				1Z	1967	4.600	100,000	
207746PG7	CT HOUSING PROGRAM B BONDS	5.650	MN	2010	05	2007	500,000	500,000	103.00	515,000	500,000	3,610	28,250				1Z	1995	5.647	500,000	
207746PJ1	CT HSG AUTH PROGRAM BONDS 1995	6.000	MN	2017	05		1,000,000	1,000,000	102.00	1,020,000	1,000,000	7,667	60,000				1Z	1995	6.000	1,000,000	
207757HC2	STATE OF CONN SP TX OBLIG REV	7.125	JD	2007	06		994,787	1,000,000	102.00	1,020,000	984,954	5,938	71,250	619			1	1990	7.228	994,787	
207757TE5	STATE OF CONNECTICUT	6.200	AO	2013	10		979,406	1,000,000	108.00	1,080,000	973,900	15,500	62,000	1,017			1	1994	6.439	979,406	
246307AW2	DELAWARE RIV & BAY AUTH DEL	3.750	JJ	2004	01		124,828	125,000	98.00	122,500	123,750	2,344	3,705	53			1	1964	3.798	124,828	
341421NS0	STATE OF FLA FULL FAITH 1993	5.125	JD	2010	06		96,560	100,000	102.25	102,245	95,284	427	5,125	271			1PE	1995	5.600	96,560	
362848AL7	GAINESVILLE FLA UTL SYS REV	6.300	AO	2006	10		598,361	600,000	107.00	642,000	596,178	9,450	37,800	229			1	VAR	6.356	598,361	
362848BB8	GAINESVILLE FLA UTL SYS REV	8.125	AO	2014	10		285,239	300,000	121.00	363,000	279,750	6,094	24,375	539			1	1980	8.746	285,239	
362848CC5	GAINESVILLE FLA UTL SYS REV	9.300	AO	2014	10		996,261	1,000,000	131.00	1,310,000	995,000	23,250	93,000	130			1	1980	9.348	996,261	
362848GB3	CITY OF GAINESVILLE FLORIDA	6.500	AO	2012	10		985,623	1,000,000	106.00	1,060,000	980,040	16,250	65,000	786			1	1992	6.678	985,623	
362848GH0	CITY OF GAINESVILLE FLORIDA	6.500	AO	2010	10		993,005	1,000,000	113.00	1,130,000	989,390	16,250	65,000	498			1Z	1992	6.598	993,005	

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SCHEDULE D - PART 1

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
4693632N4	JACKSONVILLE ELEC AUTHORITY	5.000	AO	2005	10		1,987,421	2,000,000	101.00	2,020,000	1,973,120	25,000	100,000	2,284			1Z	1993	5.151	1,987,421	
4693632S3	JACKSONVILLE ELEC AUTHORITY	5.500	AO	2013	10	2004	3,000,000	3,000,000	102.41	3,072,330	3,000,000	41,250	165,000				1PE	1995	5.498	3,000,000	
4693632T1	JACKSONVILLE ELEC AUTHORITY	5.500	AO	2009	10		2,981,569	3,000,000	103.32	3,099,720	2,973,480	41,250	165,000	1,595			1PE	1995	5.589	2,981,569	
469363BF1	JACKSONVILLE ELEC AUTHORITY	5.250	JJ	2001	07		164,883	165,000	101.00	166,650	161,494	4,331	8,663	225			1	1972	5.395	164,883	
469363S71	JACKSONVILLE ELEC AUTHORITY	5.500	AO	2014	10		1,584,788	1,600,000	101.83	1,629,280	1,581,376	22,000	88,000	719			1PE	1995	5.600	1,584,788	
686509PT1	ORLANDO FLA UTIL COMM W/E	6.300	AO	2006	04		139,692	140,000	110.00	154,000	139,091	2,205	8,820	48			1	1979	6.350	139,692	
686509RN2	ORLANDO FLA UTIL COMM W/E	9.625	AO	2002	10		699,393	700,000	109.00	763,000	696,500	16,844	67,375	305			1	1983	9.680	699,393	
686509UU2	ORLANDO UTILITIES COMMISSION FLA	5.750	AO	2005	10		1,496,925	1,500,000	105.00	1,575,000	1,493,700	21,563	86,250	548			1Z	1994	5.800	1,496,925	
803408BE2	SARASOTA FLA WTR/SEW UTIL REV	9.450	MS	2002	09		600,000	600,000	109.00	654,000	600,000	18,900	56,700				1	1980	9.447	600,000	
875290AQ1	CITY OF TAMPA W/S REV S1978	6.600	AO	2008	04		500,000	500,000	111.00	555,000	500,000	8,250	33,000				1	1987	6.599	500,000	
047123QT4	ATHENS GA WTR & SEW REV	6.200	JJ	2008	07		196,224	200,000	112.00	224,000	192,582	6,200	12,400	380			1	1986	6.522	196,224	
199144GL4	COLUMBUS GA WTR & SEW REV 80	8.000	MN	2003	05		892,520	900,000	109.00	981,000	863,586	12,000	72,000	2,794			1	1980	8.400	892,520	
240523MS6	DEKALB COUNTY GA	4.700	AO	2005	10		552,644	555,000	100.00	555,000	550,022	6,521	26,085	432			1Z	1994	4.801	552,644	
403763KR5	GWINNETT CNTY GA WTR & SEW REV	8.250	MS	2009	03		99,607	100,000	127.00	127,000	99,250	2,750	8,250	33			1	1980	8.317	99,607	
403763KS3	GWINNETT CNTY GA WTR & SEW REV	8.250	MS	2010	03		350,000	350,000	129.00	451,500	350,000	9,625	28,875				1	1980	8.248	350,000	
804889LT8	SAVANNAH GA WTR & SEW REV	6.500	JD	2006	12		100,000	100,000	112.00	112,000	100,000	542	6,500				1	1979	6.499	100,000	
452226SN4	STATE OF ILLINOIS BUILD ILL BONDS	6.000	JD	2012	06		984,203	1,000,000	111.68	1,116,780	979,020	2,667	60,000	1,037			1PE	1995	6.206	984,203	
452226UF8	STATE OF ILLINOIS	4.700	JD	2005	06		1,988,003	2,000,000	100.00	2,000,000	1,973,300	4,178	94,000	2,359			1Z	1993	4.851	1,988,003	
452226WH2	STATE OF ILLINOIS SER V	6.125	JD	2010	06		989,580	1,000,000	107.00	1,070,000	984,990	2,722	61,250	787			1Z	1994	6.272	989,580	
452226WJ8	STATE OF ILLINOIS	6.200	JD	2011	06		990,775	1,000,000	106.00	1,060,000	987,140	2,756	62,000	607			1Z	1994	6.321	990,775	
452226WK5	STATE OF ILLINOIS	6.250	JD	2012	06		990,247	1,000,000	107.00	1,070,000	986,840	2,778	62,500	564			1Z	1994	6.371	990,247	
452226WL3	STATE OF ILLINOIS SER. V	6.300	JD	2013	06		1,781,573	1,800,000	107.00	1,926,000	1,775,818	5,040	113,400	943			1Z	1994	6.420	1,781,573	
452245AU7	THE ILLINOIS STATE TOLL	6.375	JJ	2015	01		8,440,979	8,650,000	106.00	9,169,000	8,394,478	275,719	551,438	8,732	66		1	1994	6.639	8,440,979	
72624*AA3	PLAINFIELD ILL ID DV RV/STD BD	8.625	FA	2010	08		750,000	750,000	AV	750,000	750,000	26,953	32,344				2	1980	8.623	750,000	
914353FV4	BOARD OF TRUSTEES ILL SERIES	5.200	AO	2010	10		1,252,351	1,260,000	104.00	1,310,400	1,249,731	16,380	65,520	573			1	1996	5.278	1,252,351	
914353FZ5	THE BOARD OF TRUSTEES ILL SERIES	5.375	AO	2013	10		1,638,204	1,645,000	104.00	1,710,800	1,636,545	22,105	88,419	349			1	1996	5.418	1,638,204	
398324AA1	GRIFFITH IND ECON DV REV SER A	6.750	MS	2009	03		280,000	280,000	100.00	280,000	280,000	6,300	18,900				1Z	1979	6.749	280,000	
455167RW8	THE TRUSTEES OF INDIANA UNIV	6.800	FA	2004	08		747,964	750,000	104.00	780,000	744,375	21,250	25,500	486			1Z	1991	6.886	747,964	
455167VR4	THE TRUSTEES OF INDIANA UNIV	6.000	FA	2015	08	2007	3,025,917	3,000,000	107.05	3,211,500	3,039,270	75,000	180,000		3,147		1PE	1996	5.840	3,025,917	
455167VY9	THE TRUSTEES OF INDIANA UNIV	6.000	FA	2017	08		1,942,811	2,000,000	104.00	2,080,000	1,933,700	50,000	90,000	1,918			1Z	1995	6.280	1,942,811	
455167VZ6	THE TRUSTEES OF INDIANA UNIV	6.000	FA	2016	08		1,950,649	2,000,000	105.00	2,100,000	1,941,940	50,000	78,000	1,831			1Z	1995	6.250	1,950,649	
746180Y69	THE TRUSTEES OF PURDUE	6.500	JJ	2003	07		998,862	1,000,000	103.00	1,030,000	995,740	32,500	65,000	406			1Z	1991	6.550	998,862	
462578HP3	IOWA STATE UNIV BD REGENTS REV	4.300	JJ	2007	07		198,323	200,000	99.00	198,000	194,418	4,300	8,600	218			1Z	1967	4.450	198,323	
478754MD3	WATER DIST #1 JOHNSON CO KS	10.375	FA	2004	08		500,000	500,000	120.00	600,000	500,000	21,615	51,875				1	1982	10.371	500,000	
478754TE4	WATER DIST #1 JOHNSON CO KS	6.600	JD	2007	12		994,536	1,000,000	101.00	1,010,000	989,920	5,500	66,000	604			1Z	1991	6.700	994,536	
276569R69	EASTERN KY UNIV REV	5.500	MN	2002	05		700,000	700,000	100.00	700,000	700,000	6,417	38,500				1Z	1973	5.499	700,000	
377010CY7	GLASGOW KY WTR & SEW REV 1972	5.500	MN	2011	05		200,000	200,000	102.00	204,000	200,000	1,406	11,000				1Z	1973	5.499	200,000	
491566AN5	KENTUCKY TPK AUTH REV S69	5.875	JJ	2008	07		318,233	320,000	105.00	336,000	320,213	9,400	17,772	182			1	1972	5.850	318,233	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															Call Price
958519SD3	WESTERN KENTUCKY UNIV REV	5.500	MN	2008	05		170,000	170,000	100.00	170,000	170,000	1,558	9,350				1Z	1968	5.499	170,000	
967485AD5	WICKLIFFE KY POLLUTN CTRL REV	8.250	MN	2010	05		674,119	685,000	100.00	685,000	666,423	9,419	57,647	740			2Z	1980	8.500	674,119	
914402GH9	UNIV OF MARYLAND	4.450	AO	2004	10		1,090,650	1,100,000	100.00	1,100,000	1,077,131	12,238	48,950	2,231			1Z	1994	4.700	1,090,650	
914402HV7	UNIV OF MD SYS REV B 1995 SER A	5.000	AO	2003	04		1,002,132	1,000,000	101.00	1,010,000	1,006,500	12,500	50,000		876		1Z	1995	4.898	1,002,132	
940153PV5	WASHINGTON SUB SAN DIST MD	5.200	MS	2003	03		300,000	300,000	101.00	303,000	300,000	5,200	15,600				1Z	1973	5.199	300,000	
940156RW4	WASHINGTON SUB SANITARY	6.250	JD	2008	06		991,791	1,000,000	107.00	1,070,000	987,240	5,208	62,500	842			1Z	1994	6.390	991,791	
940156SD5	WASHINGTON SUB SANITARY	6.600	JD	2015	06		987,842	1,000,000	108.00	1,080,000	985,150	5,500	66,000	488			1	1994	6.733	987,842	
575566Y65	MA BAY TRANSPORT AUTHORITY	5.875	MS	2019	03		1,986,765	2,000,000	107.00	2,140,000	1,985,000	39,167	117,500	397			1	1996	5.935	1,986,765	
575827KG4	COMMONWEALTH OF MASS MUNI	5.000	FA	2017	08		1,793,662	2,000,000	99.88	1,997,680	1,784,980	41,667	100,000	7,177			1PE	1999	5.990	1,793,662	
575832FV7	MASSACHUSETTS STATE COLLEGE	6.700	MN	2016	05		995,262	1,000,000	107.46	1,074,640	994,340	11,167	67,000	172			1PE	1994	6.750	995,262	
575855D*9	MASS INDL FIN AGY REV	12.000	AO	2006	10		410,809	410,809	AV	410,809	410,809	12,324	46,580				1Z	1981	12.000	410,809	
575895ZC4	MASS PORT AUTHORITY	6.200	JJ	2004	07		3,997,368	4,000,000	100.40	4,016,160	3,995,520	124,000	248,000	654			1PE	1998	6.221	3,997,368	
575895ZD2	MASS PORT AUTHORITY	6.300	JJ	2005	07		2,000,000	2,000,000	98.00	1,960,000	2,000,000	63,000	126,000				1Z	1998	6.299	2,000,000	
594695SC3	ST OF MI ST TRUNKLINE FUND B	5.500	AO	2021	10		4,641,955	5,000,000	99.00	4,950,000	4,606,330	68,750	275,000	8,402			1Z	1996	6.113	4,641,955	
594712LP4	BD OF TRUSTEES OF MI	5.500	FA	2022	08		1,852,414	2,000,000	102.00	2,040,000	1,838,620	41,556	110,000	3,220			1	1996	6.120	1,852,414	
604128MC9	STATE OF MINNESOTA G.O. ST	5.400	FA	2007	08	2003	1,001,190	1,000,000	102.00	1,020,000	1,003,200	22,500	54,000		419		1Z	1995	5.350	1,001,190	
60415MHU1	MINNESOTA HOUSING	6.250	JJ	2020	07		761,643	765,000	103.00	787,950	761,175	23,906	49,288	86			1Z	1995	6.289	761,643	
60415MQT4	MINNESOTA HSG FIN AGENCY	6.125	JJ	2017	01	2008	1,605,000	1,605,000	103.00	1,653,150	1,605,000	49,153	103,032				1Z	1996	6.123	1,605,000	
793061HJ4	ST PAUL MINN INDL DEV REV 79	6.375	MS	2004	09		300,000	300,000	AV	300,000	300,000	6,375	19,125				1Z	1979	6.374	300,000	
946813ND0	WAYZATA IND SCHOOL DISTRICT	6.000	FA	2016	02		2,000,000	2,000,000	107.00	2,140,000	2,000,000	50,000	120,000				1	1995	6.000	2,000,000	
809628AB6	SCOTT COUNTY MISSISSIPPI	6.875	AO	2006	10	2002	1,000,000	1,000,000	103.00	1,030,000	1,000,000	14,514	68,750				2Z	1991	6.874	1,000,000	
791638GF0	ST LOUIS MO AIRPORT REV	12.000	JJ	2004	07		993,055	1,000,000	125.00	1,250,000	980,620	60,000	120,000	1,508			1	1981	12.249	993,055	
681793LU7	OMAHA NEB PUB PWR EL REV	5.750	FA	2003	02		200,000	200,000	102.00	204,000	200,000	4,792	11,500				1	1973	5.749	200,000	
681793US2	OMAHA NEB PUB PWR EL REV	7.625	FA	2012	02		994,475	1,000,000	116.00	1,160,000	991,790	31,771	76,250	307			1	1988	7.700	994,475	
083779SJ8	BERGEN CO SEW AUTH N J REV	5.500	JD	2006	12		294,528	295,000	107.00	315,650	293,525	721	16,225	65			1	1971	5.531	294,528	
083779SK5	BERGEN CO SEW AUTH N J REV	5.500	JD	2006	12		454,272	455,000	107.00	486,850	452,725	1,112	25,025	101			1	1971	5.531	454,272	
247217AA0	DELRAN N J SEW AUTH REV	4.250	MS	2004	03		48,964	49,000	AV	48,964	48,768	694	2,083	10			1Z	VAR	4.274	48,964	
649834AM0	DORMITORY AUTH OF ST OF NY	5.500	MN	2010	05		2,910,363	3,000,000	107.26	3,217,800	2,876,130	21,083	165,000	6,982			1PE	1995	5.920	2,910,363	
649834AN8	NY ST DORMITORY AUTH	5.875	MN	2011	05		1,952,337	2,000,000	111.03	2,220,660	1,936,880	15,014	117,500	3,197			1PE	1995	6.189	1,952,337	
649834MT2	NEW YORK STATE UNIVERSITY	5.200	MN	2003	05		986,883	1,000,000	102.00	1,020,000	961,870	6,644	52,000	5,021			1Z	1995	5.800	986,883	
649834VT2	NEW YORK ST. DORMITORY REV BD	5.300	MN	2009	05		955,161	1,000,000	102.00	1,020,000	935,600	6,772	53,000	4,022			1Z	1995	5.988	955,161	
649835LS2	DORMITORY AUTH OF NY	5.400	MN	2002	05		2,998,041	3,000,000	101.00	3,030,000	2,991,660	20,700	162,000	1,340			1Z	1995	5.450	2,998,041	
649836PF4	DORMITORY AUTH OF NY	6.790	AO	2002	04		8,040,602	8,000,000	100.74	8,058,960	8,122,770	135,800	543,200		30,398		2PE	VAR	6.357	8,040,602	
649836PG2	DORMITORY AUTH OF NY	6.840	AO	2002	10		3,976,545	4,000,000	101.19	4,047,400	3,930,060	68,400	273,600	12,166			2PE	1997	7.202	3,976,545	
649837FL0	DORMITORY AUTHORITY OF THE ST M	5.125	MN	2021	05		1,780,720	2,000,000	98.44	1,968,820	1,774,240	13,097	102,500	5,346			1PE	1999	6.070	1,780,720	
649892C38	POWER AUTH OF NEW YORK SERIES	5.250	JJ	2018	01		484,599	500,000	104.00	520,000	482,220	13,125	26,250	535			1	1996	5.531	484,599	
649892F68	PWR AUTH OF ST NY	5.000	JJ	2014	01		1,931,378	2,000,000	104.00	2,080,000	1,915,380	50,000	100,000	3,572			1	1996	5.370	1,931,378	
864779VE0	SUFFOLK CO N Y WTR AUTH REV S	7.875	JD	2010	06		589,297	600,000	126.00	756,000	581,526	3,938	47,250	733			1	1980	8.150	589,297	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
864779YD9	SUFFOLK CO N Y WTR AUTH REV W	6.800	JD	2012	06		1,543,244	1,700,000	117.00	1,989,000	1,472,571	9,633	115,600	8,137			1	1987	8.050	1,543,244	
896029P25	TRIBOROUGH BRIDGE & TUNNEL AUT	5.200	JJ	2022	01		1,817,020	2,000,000	99.97	1,999,480	1,811,640	52,000	104,000	4,285			1PE	1999	5.970	1,817,020	
896029XJ9	TRIBOROUGH BRIDGE & TUNNEL AUT	6.625	JJ	2012	01		1,972,987	2,000,000	118.19	2,363,800	1,964,570	66,250	132,500	1,597			1PE	1994	6.800	1,972,987	
896029XK6	TRIBOROUGH BRIDGE REV	6.000	JJ	2014	01		2,461,126	2,500,000	101.31	2,532,775	2,450,000	75,000	150,000	1,904			1PE	1994	6.175	2,461,126	
896029ZK4	TRIBOROUGH BRIDGE & TUNNEL	5.000	JJ	2012	01		1,068,295	1,100,000	100.63	1,106,875	1,058,882	27,500	55,000	2,071			1PE	1995	5.350	1,068,295	
896029ZL2	TRIBOROUGH BRIDGE & TUNNEL	5.000	JJ	2015	01		1,884,603	2,000,000	96.00	1,920,000	1,861,320	50,000	100,000	5,314			1Z	1996	5.600	1,884,603	
102889LH3	BOWLING GREEN ST UNIV OHIO	4.500	JD	2004	06		98,448	100,000	99.00	99,000	91,636	375	4,500	407			1Z	1967	5.000	98,448	
172306FR8	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2001	06		100,020	100,000	AV	100,020	100,698	479	5,750		47		1	1972	5.700	100,020	
172306FS6	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2002	06		100,000	100,000	AV	100,000	100,000	479	5,750				1	1972	5.749	100,000	
172306FT4	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2003	06		100,000	100,000	AV	100,000	100,000	479	5,750				1	1972	5.749	100,000	
172306FU1	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2004	06		100,000	100,000	AV	100,000	100,000	479	5,750				1	1972	5.749	100,000	
172306FV9	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2005	06		100,000	100,000	AV	100,000	100,000	479	5,750				1	1972	5.749	100,000	
172306FW7	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2006	06		100,000	100,000	AV	100,000	100,000	479	5,750				1	1972	5.749	100,000	
172306FX5	CINCINNATI OHIO UNIV GEN REV	5.750	JD	2007	06		100,000	100,000	AV	100,000	100,000	479	5,750				1	1972	5.749	100,000	
172306FY3	CINCINNATI OHIO UNIV GEN REV	5.250	JD	2008	06		96,141	100,000	AV	96,141	90,309	438	5,250	404			1	1972	5.900	96,141	
172306FZO	CINCINNATI OHIO UNIV GEN REV	5.250	JD	2009	06		95,737	100,000	AV	95,737	90,233	438	5,250	382			1	1972	5.900	95,737	
353190LN9	FRANKLIN CO OHIO INDL DEV REV	7.125	AO	2009	10		498,962	500,000	101.00	505,000	498,750	8,906	35,625				2Z	1979	7.125	498,962	
152735JK3	CENTRAL BUCKS SCHOOL DIST	5.500	MN	2009	11		1,395,144	1,400,000	103.00	1,442,000	1,393,070	9,839	77,000	414			1Z	1995	5.550	1,395,144	
295206HH2	ERIE COUNTY REV	6.900	MN	2011	11	2004	1,000,000	1,000,000	104.00	1,040,000	1,000,000	11,500	69,000				1Z	1991	6.899	1,000,000	
548406CA3	LOWER PAXTON TWP PA ATH SEW	5.750	JJ	2006	01		255,000	255,000	103.00	262,650	255,000	7,331	14,088				1	1974	5.749	255,000	
550725AH8	LUZERNE CO PA INDL DEV AUTH RV	6.700	JJ	2009	07		250,000	250,000	97.00	242,500	250,000	8,375	16,750				1	1979	6.699	250,000	
709235GG4	PENN STATE UNIVERSITY	5.500	FA	2016	08	2004	2,409,260	2,500,000	100.00	2,500,000	2,392,620	51,944	137,500	3,447			1Z	VAR	5.855	2,409,260	
709235HE8	THE PA ST UNIV	5.500	FA	2016	08		1,335,729	1,345,000	102.00	1,371,900	1,334,092	27,946	73,975	365			1	1996	5.566	1,335,729	
961029GC3	WESTMOREL CO PA MUN ATH WR RV	8.625	JJ	2010	07		1,000,000	1,000,000	132.00	1,320,000	1,000,000	43,125	86,250				1	1980	8.623	1,000,000	
745194QW3	PUERTO RICO HIGHWAY AND TRANSP	7.750	JJ	2016	07		542,668	500,000	102.00	510,000	545,825	19,375	38,750		(22,107)		1	1998	6.848	542,668	
762223BD6	STATE OF RHODE ISLAND	5.300	FA	2008	08		3,602,676	3,625,000	106.00	3,842,500	3,592,520	80,052	192,125	2,327			1	1996	5.400	3,602,676	
762324AA9	RHODE ISLAND TPK & BR AUTH REV	4.500	FA	2006	02		100,000	100,000	100.00	100,000	100,000	1,875	4,500				1	1965	4.499	100,000	
160074AB6	CHARLESTON CO SC POLL CTL REV	5.900	FA	2003	08		90,000	90,000	100.00	90,000	90,000	2,213	5,310				1	1973	5.899	90,000	
198504KJ0	COLUMBIA SC WW/S REV & IMP	7.750	JJ	2011	01		760,000	760,000	115.00	874,000	760,000	29,450	58,900				1	1980	7.749	760,000	
198504NG3	CITY OF COLUMBIA	7.100	FA	2012	02		998,347	1,000,000	102.00	1,020,000	997,500	29,583	71,000	95			1	1991	7.121	998,347	
198504NJ7	CITY OF COLUMBIA	7.000	FA	2008	02		997,246	1,000,000	103.00	1,030,000	994,970	29,167	70,000	291			1Z	1991	7.050	997,246	
837147BN6	SO CAROLINA PUB SERV AUTH REV	7.000	JJ	2009	07		992,313	1,000,000	103.00	1,030,000	987,500	35,000	70,000	639			1	1991	7.122	992,313	
837147PQ4	S.C. PUBL SERV (SANTEE COOPER)	5.750	JJ	2022	01		1,901,763	2,000,000	104.00	2,080,000	1,892,580	57,500	115,000	2,242			1	1996	6.170	1,901,763	
033795CN3	ANDERSON CNTY TENN INDL REV	7.050	AO	2009	10		80,000	80,000	100.00	80,000	80,000	1,410	5,640				2Z	1979	7.050	80,000	
499530FN8	KNOX CO TENN INDL DEV REV	6.500	AO	2009	10		200,000	200,000	101.00	202,000	200,000	3,250	13,000				1Z	1979	6.499	200,000	
499728W90	KNOXVILLE TENN SEWER REV	4.500	AO	2001	04		125,000	125,000	100.00	125,000	125,000	1,406	5,625				1	1967	4.499	125,000	
499746KH7	CITY OF KNOXVILLE TENN	5.250	JJ	2008	07		1,530,588	1,540,000	101.00	1,555,400	1,524,554	40,425	80,850	996			1Z	1993	5.350	1,530,588	
592098QP5	MET GOVT NASH/DAV TENN W+S REV	6.400	AO	2006	04		600,000	600,000	110.00	660,000	600,000	9,600	38,400				1	1979	6.399	600,000	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
592098WF0	THE METRO GOVT OF NASHVILLE	6.000	JJ	2010	01		993,149	1,000,000	104.00	1,040,000	989,290	30,000	60,000	557			1	1992	6.100	993,149	
0524735E1	CITY OF AUSTIN TX	5.375	MN	2005	11		1,986,947	2,000,000	102.00	2,040,000	1,973,500	13,736	107,500	2,277			1Z	1994	5.529	1,986,947	
0524735G6	CITY OF AUSTIN TEXAS	5.500	MN	2006	11	2005	1,000,303	1,000,000	103.00	1,030,000	1,000,500	7,028	55,000		60		1Z	1995	5.492	1,000,303	
052473SF3	AUSTIN TEX UTIL SYS REV	7.125	MN	2006	05		998,983	1,000,000	103.00	1,030,000	997,500	9,104	71,250	151			1	1986	7.148	998,983	
052473T70	CITY OF AUSTIN TEXAS	5.750	MN	2014	11		969,371	1,000,000	102.00	1,020,000	962,700	7,347	57,500	1,375			1	1995	6.080	969,371	
052474TB9	AUSTIN TX REFUNDING BONDS	5.625	MN	2016	05	2003	15,170	15,000	105.00	15,750	14,954	108	844	50			1	1996	5.903	15,170	
052474TH6	AUSTIN TX REFUNDING BONDS	5.625	MN	2016	05		982,486	985,000	100.00	985,000	981,956	7,080	55,406	101			1Z	1996	5.650	982,486	
052478BS2	AUSTIN TEX WTR SEWEL REV	14.000	MN	2001	11		40,000	40,000	107.00	42,800	40,000	716	5,600				1	1982	13.987	40,000	
052478BT0	AUSTIN TEX WTR SEWEL REV	14.000	MN	2001	11		240,000	240,000	105.61	253,474	240,000	4,293	33,600				1PE	1982	13.987	240,000	
19058FBA4	COASTAL WATER AUTH OF TEXAS	6.800	JD	2011	12		1,868,501	1,890,000	103.00	1,946,700	1,858,796	5,712	128,520	1,275			1	1991	6.950	1,868,501	
19058FBQ9	COASTAL WATER AUTH OF TEXAS	6.125	JD	2009	12		1,992,376	2,000,000	102.00	2,040,000	1,988,190	5,444	122,500	621			1	1993	6.181	1,992,376	
196558FR6	COLORADO RV TX MUN WTR DIST	6.700	JJ	2005	01		998,269	1,000,000	100.00	1,000,000	995,490	33,500	67,000	366			1	1991	6.750	998,269	
196558GS3	COLORADO RV TX MUN WTR DIST	6.700	JJ	2007	01		996,275	1,000,000	100.00	1,000,000	992,640	33,500	67,000	489			1	1991	6.776	996,275	
402230AQ9	GULF COAST POLLUTN CTL TEX REV	6.500	FA	2006	02		665,000	665,000	104.00	691,600	678,300	18,010	43,225				1	1979	6.500	665,000	
442348PB8	HOUSTON TEX ARPT REV SER 79	6.750	JJ	2012	07		373,334	375,000	112.00	420,000	372,188	12,656	25,313	93			1	1979	6.806	373,334	
442348PW2	HOUSTON TEX ARPT REV SER 79	7.200	JJ	2013	07		273,690	285,000	117.00	333,450	269,006	10,260	20,520	524			1	1987	7.700	273,690	
442436QA2	CITY OF HOUSTON WATER REV	6.375	JD	2014	12	2004	1,000,622	1,000,000	104.80	1,048,030	1,001,250	5,313	63,750				1PE	1994	6.356	1,000,622	
442436WK3	CITY OF HOUSTON TEXAS	6.375	JD	2010	12	2001	61,099	60,000	104.00	62,400	60,524	319	3,825		(104)		1	1994	6.438	61,099	
442436XD8	CITY OF HOUSTON TEXAS	6.375	JD	2010	12	2003	943,087	940,000	103.54	973,314	948,206	4,994	59,925	938			1PE	1994	6.250	943,087	
442436XH9	CITY OF HOUSTON TEXAS	6.300	JD	2007	12		998,597	1,000,000	105.00	1,050,000	997,500	5,250	63,000	157			1Z	1993	6.325	998,597	
442438HZ3	HOUSTON TEX WTR SYS REV	7.300	JD	2007	12		152,844	150,000	118.00	177,000	155,757	913	10,950		311		1	1986	6.950	152,844	
785649DC5	SABINE RIV AUTH TX HYDROEL REV	4.600	MS	2007	03		150,000	150,000	98.98	148,467	150,000	2,300	6,900				1Z	1967	4.599	150,000	
785649DD3	SABINE RIV AUTH TX HYDROEL REV	4.600	MS	2007	09		150,000	150,000	98.91	148,362	150,000	2,300	6,900				1Z	1967	4.599	150,000	
796253CD2	CITY OF SAN ANTONIO TEXAS MUNI	6.000	FA	2008	02		1,425,924	1,430,000	102.60	1,467,180	1,422,779	35,750	85,800	449			1Z	1992	6.050	1,425,924	
796253JX1	CITY OF SAN ANTONIO TEXAS MUNI	4.400	FA	2002	02		49,974	50,000	100.00	50,000	49,833	917	2,200	23			1	1994	4.450	49,974	
796253KA9	CITY OF SAN ANTONIO TEXAS MUNI	4.700	FA	2005	02	2004	176,960	175,000	103.00	180,250	174,255	3,427	8,225	452			1	1994	4.912	176,960	
796253KC5	CITY OF SAN ANTONIO TEXAS MUNI	4.875	FA	2007	02	2004	707,067	700,000	104.00	728,000	695,002	14,219	34,125	2,027			1	1994	5.124	707,067	
796253KE1	CITY OF SAN ANTONIO TEXAS MUNI	5.000	FA	2009	02	2004	14,934	15,000	104.00	15,600	14,477	313	750	106			1	1996	5.759	14,934	
796253LT7	CITY OF SAN ANTONIO TEXAS MUNI	4.400	FA	2002	02		449,765	450,000	100.34	451,535	448,497	8,250	19,800	208			1PE	1994	4.450	449,765	
796253LY6	CITY OF SAN ANTONIO TEXAS MUNI	4.875	FA	2007	02		2,370,717	2,380,000	100.00	2,380,000	2,363,007	48,344	116,025	1,279			1Z	1994	4.950	2,370,717	
858620XP7	STEPHEN F AUSTIN ST UNV TX REV	5.700	FA	2002	08		149,888	150,000	102.00	153,000	148,928	3,563	8,550	66			1	1973	5.750	149,888	
882555RB3	TEXAS MUNICIPAL POWER AGENCY	6.100	MS	2009	09		5,000,000	5,000,000	112.00	5,600,000	5,000,000	101,667	304,987				1	1994	6.100	5,000,000	
882555TM7	TEXAS MUNICIPAL PWR CO.	4.900	MS	2007	09		983,394	1,000,000	102.00	1,020,000	971,130	16,333	49,000	2,037			1	1994	5.198	983,394	
882555TQ8	TEXAS MUNICIPAL PWR CO	5.000	MS	2010	09		952,092	1,000,000	102.00	1,020,000	936,480	16,667	50,000	3,639			1	1996	5.650	952,092	
888524AE5	TITUS CO FRESH WTR SUPPLY TX	6.900	MN	2004	11		1,998,568	2,000,000	104.00	2,080,000	1,996,000	23,000	138,000	316			1Z	1991	6.921	1,998,568	
4588402U8	INTERMOUNTAIN PWR AGY UT PWR	5.250	JJ	2017	07		3,380,127	3,500,000	100.40	3,513,895	3,360,700	91,875	183,750	4,343			1PE	1996	5.570	3,380,127	
458840U60	INTERMOUNTAIN POWER AGENCY	6.000	JJ	2012	07		1,000,871	1,000,000	103.59	1,035,850	1,001,000	30,000	60,000		51		1PE	1995	5.989	1,000,871	
917547GQ8	STATE OF UTAH	5.850	MN	2011	05		1,507,688	1,515,000	108.00	1,636,200	1,505,531	11,325	88,628	499			1	1996	5.912	1,507,688	

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

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
924274CS0	VERMONT STATE COLLEGES REV	4.750	JD	2002	06	2001	100.000	145,149	145,000	100.00	145,000	147,900	574	6,888		156		1Z	1966	4.633	145,149
426170DL7	HENRICO COUNTY VA	6.400	MN	2006	05			995,660	1,000,000	103.00	1,030,000	990,790	10,667	64,000	662			1Z	1992	6.497	995,660
864815A*6	SUFFOLK VA INDL DEV REV	7.000	MS	2009	09			300,000	300,000	AV	300,000	300,000	7,000	21,000				2	1979	6.997	300,000
92812RYA7	VIRGINIA HOUSING DEV AUTH	6.100	JJ	2010	07			1,000,000	1,000,000	101.00	1,010,000	1,000,000	30,500	61,000				1Z	1995	6.100	1,000,000
92812RYB5	VIRGINIA HOUSING DEV AUTH	6.400	JJ	2017	07			435,000	435,000	102.00	443,700	435,000	13,920	30,060				1Z	1995	6.400	435,000
928168MD2	VA PUBLIC BUILDING AUTH	5.000	FA	2010	08			1,940,751	2,000,000	103.07	2,061,460	1,920,560	41,667	100,000	4,614			1PE	1996	5.400	1,940,751
812642E93	CITY OF SEATTLE WA	5.625	MS	2017	09	2007	100.000	1,000,000	1,000,000	103.00	1,030,000	1,000,000	18,750	56,250				1	1996	5.624	1,000,000
812642F27	CITY OF SEATTLE WA	5.625	MS	2018	09	2007	100.000	1,000,000	1,000,000	103.00	1,030,000	1,000,000	18,750	56,250				1	1996	5.624	1,000,000
812642N77	CITY OF SEATTLE WASHINGTON	5.000	JJ	2010	07	2009	100.000	4,512,461	4,450,000	100.00	4,450,000	4,521,512	111,250	222,500		5,828		1Z	1999	4.797	4,512,461
812659V80	SEATTLE WA MUNI MET SEWER REVE	5.700	JJ	2006	01			180,000	180,000	100.68	181,220	183,600	5,130	10,260				1PE	1971	5.700	180,000
873482PK3	TACOMA WASH LT & PR REV 1967	4.100	JJ	2003	07			97,909	100,000	100.00	100,000	85,125	2,050	4,100	767			1	1968	5.000	97,909
873482QP1	TACOMA WASH LT & PR REV 1967	4.200	JJ	2007	07			200,000	200,000	99.00	198,000	201,716	4,200	8,400				1	1967	4.150	200,000
873482RJ4	TACOMA WASH LT & PR REV 1967	4.200	JJ	2010	01			200,000	200,000	97.00	194,000	201,716	4,200	8,400				1	1967	4.150	200,000
921645KZ9	CITY OF VANCOUVER WASHINGTON	5.500	DD	2013	06			973,709	1,000,000	106.97	1,069,730	967,720	4,583	55,000	1,413			1PE	1996	5.800	973,709
9566263L7	WEST VIRGINIA HOUSING	5.600	MN	2016	05	2008	100.000	985,000	985,000	100.00	985,000	985,000	9,193	55,160				1Z	1996	5.598	985,000
9566263T0	WEST VIRGINIA HOUSING DEVELOPM	5.700	MN	2019	11	2008	100.000	1,070,000	1,070,000	100.00	1,070,000	1,070,000	10,165	60,990				1Z	1996	5.698	1,070,000
963269BJ3	WHEELING W VA WTR REV	3.625	JD	2001	06			99,928	100,000	100.00	100,000	96,548	302	3,625	168			1	1964	3.800	99,928
977123EB0	STATE OF WISCONSIN	6.600	JJ	2010	07			991,403	1,000,000	117.00	1,170,000	986,770	33,000	66,000	629			1	1991	6.723	991,403
2599999	Subtotal-Special Revenue-Issuer Obligations							237,801,981	241,034,809	X X X	250,639,930	236,952,412	4,385,736	14,323,260	192,758	23,785		X X X	X X X	X X X	237,801,981
31280A7B3	FHLMC MTG BACKED POOL E58090	6.500	MTLY	2009	04			704,436	702,242	AV	704,436	704,436	3,804	45,148		(990)		1	1994	6.225	704,436
31280ACW1	FHLMC MTG BACKED POOL E57285	6.500	MTLY	2009	03			393,957	391,207	AV	393,957	393,957	2,119	25,159		(901)		1	1994	5.780	393,957
31280ATU7	FHLMC MTG BACKED POOL E57763	6.500	MTLY	2009	03			321,211	320,977	AV	321,211	321,880	1,739	20,687		199		1	1994	6.396	321,211
31280AVZ3	FHLMC MTG BACKED POOL E57832	6.500	MTLY	2009	03			357,909	356,690	AV	357,909	359,198	1,932	23,030		384		1	1994	6.310	357,909
31280AXD0	FHLMC MTG BACKED POOL E57876	6.500	MTLY	2009	04			84,750	84,659	AV	84,750	84,924	459	5,412		60		1	1994	6.389	84,750
31280B2F7	FHLMC MTG BACKED POOL E58874	7.000	MTLY	2009	06			86,587	86,682	AV	86,587	86,587	506	6,023	11			1	1994	6.969	86,587
31280BFW6	FHLMC MTG BACKED POOL E58281	6.500	MTLY	2009	04			185,267	185,267	AV	185,267	185,846	1,004	11,861		309		1	1994	6.384	185,267
31280BSP7	FHLMC MTG BACKED POOL E58626	7.000	MTLY	2009	05			235,297	235,444	AV	235,297	235,297	1,373	16,155	58			1	1994	6.961	235,297
31280BSQ5	FHLMC MTG BACKED POOL E58627	7.000	MTLY	2009	05			230,403	230,403	AV	230,403	230,691	1,344	15,876		35		1	1994	6.913	230,403
31280CRR2	FHLMC MTG BACKED POOL E59496	7.500	MTLY	2009	08			331,442	333,136	AV	331,442	331,054	2,082	24,827	249			1	1994	7.565	331,442
31280E7D1	FHLMC MTG BACKED POOL E60892	7.000	MTLY	2010	07			37,106	37,019	AV	37,106	37,106	216	2,571		(32)		1	1995	6.869	37,106
31280EDE2	FHLMC MTG BACKED POOL E60101	8.500	MTLY	2010	01			36,876	37,154	AV	36,876	36,800	263	3,089	94			1	1995	8.624	36,876
31280EEE1	FHLMC MTG BACKED POOL E60133	8.500	MTLY	2010	01			9,906	9,981	AV	9,906	9,886	71	845	9			1	1995	8.624	9,906
31280EEW1	FHLMC MTG BACKED POOL E60149	8.500	MTLY	2010	02			38,626	38,919	AV	38,626	38,548	276	3,293	35			1	1995	8.625	38,626
31280EEY7	FHLMC MTG BACKED POOL E60151	8.500	MTLY	2010	02			113,775	114,640	AV	113,775	113,548	812	9,640	227			1	1995	8.636	113,775
31280EL86	FHLMC MTG BACKED POOL E60351	8.000	MTLY	2010	04			90,630	90,193	AV	90,630	90,630	601	7,159		(151)		1	1995	7.665	90,630
31280G6H8	FHLMC MTG BACKED POOL E62672	6.500	MTLY	2011	01			469,639	471,190	AV	469,639	469,571	2,552	30,288	255			1	1996	6.521	469,639

SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
31280GXY1	FHLMC MTG BACKED POOL E62495	6.500	MTLY	2011	01		58,930	59,118	AV	58,930	58,915	320	3,797	34			1	1996	6.517	58,930	
31280HAN8	FHLMC MTG BACKED POOL E62713	6.500	MTLY	2011	02		10,393	10,421	AV	10,393	10,385	56	667	15			1	1996	6.523	10,393	
31280HEC8	FHLMC MTG BACKED POOL E62831	6.500	MTLY	2011	01		105,451	105,789	AV	105,451	105,425	573	6,785	68			1	1996	6.517	105,451	
31280HM88	FHLMC MTG BACKED POOL E63083	6.500	MTLY	2011	02		29,463	29,560	AV	29,463	29,458	160	1,902	14			1	1996	6.525	29,463	
31280P7J3	FHLMC MTG BACKED POOL E68997	6.500	MTLY	2013	02		78,406	78,406	AV	78,406	78,430	425	5,029		26		1	1998	6.452	78,406	
31280PA67	FHLMC MTG BACKED POOL E68129	6.500	MTLY	2012	12		142,785	142,741	AV	142,785	142,785	773	9,210		(10)		1	1998	6.436	142,785	
31280PMA5	FHLMC MTG BACKED POOL E68453	6.500	MTLY	2012	12		26,680	26,673	AV	26,680	26,681	144	1,713		(4)		1	1998	6.434	26,680	
31280Q3G1	FHLMC MTG BACKED POOL E69799	6.500	MTLY	2013	04		216,427	216,427	AV	216,427	216,190	1,172	13,989	259			1	1998	6.454	216,427	
31283HGZ2	FHLMC MTG BACKED POOL G01116	8.000	MTLY	2030	04		240,220	241,238	AV	240,220	240,220	1,608	7,990	32			1	2000	8.022	240,220	
31289SD77	FHLMC MTG BACKED POOL N95526	7.500	MTLY	2001	07		57,690	57,708	AV	57,690	57,690	361	4,069	13			1	1994	7.407	57,690	
31289SF67	FHLMC MTG BACKED POOL N95589	7.500	MTLY	2001	08		87,483	87,510	AV	87,483	87,483	547	6,556	1			1	1994	7.416	87,483	
3128G4A26	FHLMC MTG BACKED POOL E70025	6.500	MTLY	2013	04		137,525	137,676	AV	137,525	137,525	746	8,828	25			1	1998	6.475	137,525	
3128G4CP3	FHLMC MTG BACKED POOL E70078	6.500	MTLY	2013	05		560,782	561,396	AV	560,782	560,782	3,041	36,082	97			1	1998	6.475	560,782	
3128G4M80	FHLMC MTG BACKED POOL E70383	6.500	MTLY	2013	05		353,881	354,269	AV	353,881	353,881	1,919	22,803	58			1	1998	6.463	353,881	
31292HAA2	FHLMC MTG BACKED POOL C00901	8.000	MTLY	2029	12		451,356	452,124	AV	451,356	451,347	3,014	17,934	47			1	2000	7.972	451,356	
31292HAX2	FHLMC MTG BACKED POOL C00922	8.000	MTLY	2030	02		137,586	138,166	AV	137,586	137,583	921	4,573	32			1	2000	8.027	137,586	
31292HBB9	FHLMC MTG BACKED POOL C00934	8.000	MTLY	2030	03		291,342	292,546	AV	291,342	291,312	1,950	9,688	70			1	2000	8.020	291,342	
31292HD68	FHLMC MTG BACKED POOL C01025	8.000	MTLY	2030	07		203,747	204,585	AV	203,747	203,722	1,364	6,784	48			1	2000	8.020	203,747	
31292HEY6	FHLMC MTG BACKED POOL C01051	8.000	MTLY	2030	09		3,908,464	3,910,574	AV	3,908,464	3,907,519	26,070	77,607	1,013			1	2000	7.947	3,908,464	
31294CQY2	FHLMC MTG BACKED POOL C35871	8.000	MTLY	2030	01		440,914	441,671	AV	440,914	440,912	2,944	17,601	19			1	2000	7.984	440,914	
31294CUM3	FHLMC MTG BACKED POOL C35988	8.000	MTLY	2030	02		506,412	508,536	AV	506,412	506,391	3,390	16,890	60			1	2000	8.012	506,412	
31294CYP2	FHLMC MTG BACKED POOL C36118	8.000	MTLY	2030	02		868,691	870,187	AV	868,691	868,691	5,801	34,539	69			1	2000	7.969	868,691	
31294DNP2	FHLMC MTG BACKED POOL C36698	8.000	MTLY	2030	03		207,447	208,145	AV	207,447	207,266	1,388	6,859	231			1	2000	8.019	207,447	
31294DX89	FHLMC MTG BACKED POOL C37003	8.000	MTLY	2030	03		1,637,636	1,637,639	AV	1,637,636	1,634,825	10,918	64,805	2,985			1	2000	7.953	1,637,636	
31294ER68	FHLMC MTG BACKED POOL C37709	8.000	MTLY	2030	04		1,354,598	1,360,009	AV	1,354,598	1,354,271	9,067	44,911	592			1	2000	8.031	1,354,598	
31294EUB3	FHLMC MTG BACKED POOL C37778	8.000	MTLY	2030	04		24,022	24,022	AV	24,022	24,003	160	469	20			1	2000	7.810	24,022	
31294EW47	FHLMC MTG BACKED POOL C37867	8.000	MTLY	2030	04		979,226	980,912	AV	979,226	979,226	6,539	38,911	83			1	2000	7.978	979,226	
31294FCE4	FHLMC MTG BACKED POOL C38169	8.000	MTLY	2030	05		78,660	78,660	AV	78,660	78,525	524	3,127	140			1	2000	7.946	78,660	
31294FJV9	FHLMC MTG BACKED POOL C38376	8.000	MTLY	2030	05		41,005	41,076	AV	41,005	41,005	274	1,608	9			1	2000	7.984	41,005	
31294FS23	FHLMC MTG BACKED POOL C38637	8.000	MTLY	2030	05		56,253	56,305	AV	56,253	56,209	375	2,234	49			1	2000	7.967	56,253	
31294FV86	FHLMC MTG BACKED POOL C38739	8.000	MTLY	2030	05		727,887	728,182	AV	727,887	727,613	4,855	14,543	276			1	2000	7.972	727,887	
31294FW51	FHLMC MTG BACKED POOL C38768	8.000	MTLY	2030	05		81,214	81,354	AV	81,214	81,214	542	3,252	1			1	2000	7.984	81,214	
31294FWS1	FHLMC MTG BACKED POOL C38757	8.000	MTLY	2030	05		74,094	74,222	AV	74,094	74,094	495	2,966	1			1	2000	7.984	74,094	
31294G4B7	FHLMC MTG BACKED POOL C39818	8.000	MTLY	2030	07		238,159	238,159	AV	238,159	237,973	1,588	4,730	190			1	2000	7.933	238,159	
31294GDD3	FHLMC MTG BACKED POOL C39100	8.000	MTLY	2030	06		492,168	492,322	AV	492,168	491,476	3,282	19,642	705			1	2000	7.979	492,168	
31294GGT5	FHLMC MTG BACKED POOL C39210	8.000	MTLY	2030	06		605,445	607,981	AV	605,445	605,416	4,053	20,248	40			1	2000	8.012	605,445	
31294GNS9	FHLMC MTG BACKED POOL C39401	8.000	MTLY	2030	06		461,939	463,888	AV	461,939	461,931	3,093	15,454	14			1	2000	8.012	461,939	
31294GPW8	FHLMC MTG BACKED POOL C39437	8.000	MTLY	2030	06		498,943	499,802	AV	498,943	498,943	3,332	19,979	4			1	2000	7.984	498,943	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
31294GR71	FHLMC MTG BACKED POOL C39510	8.000	MTLY	2030	06		439,476	440,975	AV	439,476	439,115	2,940	14,608	418		1	2000	8.019	439,476		
31294GU28	FHLMC MTG BACKED POOL C39601	8.000	MTLY	2030	06		55,057	55,152	AV	55,057	55,057	368	2,204			1	2000	7.984	55,057		
31294GVC5	FHLMC MTG BACKED POOL C39611	8.000	MTLY	2030	06		1,809,357	1,812,472	AV	1,809,357	1,809,357	12,083	71,369	288		1	2000	7.968	1,809,357		
31294GZA5	FHLMC MTG BACKED POOL C39737	8.000	MTLY	2030	06		351,686	352,935	AV	351,686	351,446	2,353	11,458	434		1	2000	8.049	351,686		
31294JBL1	FHLMC MTG BACKED POOL E00043	8.500	MTLY	2006	08		10,858	10,943	AV	10,858	10,839	78	912	32		1	1995	8.758	10,858		
31294JG44	FHLMC MTG BACKED POOL E00219	6.500	MTLY	2008	06		327,453	325,999	AV	327,453	328,647	1,766	20,913		687	1	1993	6.226	327,453		
31294JGX0	FHLMC MTG BACKED POOL E00214	6.500	MTLY	2008	05		142,037	142,371	AV	142,037	142,037	771	9,122	74		1	1993	6.495	142,037		
31294JHC5	FHLMC MTG BACKED POOL E00227	6.000	MTLY	2008	07		50,948	51,082	AV	50,948	50,939	255	3,027	28		1	1993	6.011	50,948		
31294JHL5	FHLMC MTG BACKED POOL E00235	6.500	MTLY	2008	05		370,535	371,406	AV	370,535	370,535	2,012	23,818	184		1	1993	6.495	370,535		
31294JJ33	FHLMC MTG BACKED POOL E00282	6.500	MTLY	2009	03		835,737	834,798	AV	835,737	837,407	4,522	53,631		872	1	1994	6.361	835,737		
31294JMM1	FHLMC MTG BACKED POOL E00268	6.000	MTLY	2008	12		658,197	656,501	AV	658,197	659,736	3,283	38,914		708	1	1993	5.816	658,197		
31294JK80	FHLMC MTG BACKED POOL E00319	6.500	MTLY	2009	04		376,474	375,223	AV	376,474	377,803	2,032	24,096		995	1	1994	6.256	376,474		
31294JKD9	FHLMC MTG BACKED POOL E00292	6.500	MTLY	2009	04		372,938	371,269	AV	372,938	373,821	2,011	23,839		387	1	1994	6.258	372,938		
31294JKX5	FHLMC MTG BACKED POOL E00310	6.500	MTLY	2009	03		49,740	49,640	AV	49,740	49,989	269	3,193		172	1	1994	6.306	49,740		
31294JLM8	FHLMC MTG BACKED POOL E00332	7.500	MTLY	2009	08		94,031	94,505	AV	94,031	93,915	591	7,003	158		1	1994	7.571	94,031		
31294JS33	FHLMC MTG BACKED POOL E00538	6.500	MTLY	2013	03		1,004,604	1,004,593	AV	1,004,604	1,004,906	5,442	64,741		153	1	1998	6.435	1,004,604		
31294JSQ2	FHLMC MTG BACKED POOL E00527	6.500	MTLY	2013	01		28,720	28,720	AV	28,720	28,729	156	1,851		2	1	1998	6.440	28,720		
31295OKF4	FHLMC MTG BACKED POOL B00294	8.000	MTLY	2002	08		8,133	8,125	AV	8,133	8,164	54	608		13	1	1995	7.366	8,133		
31297YJ5	FHLMC MTG BACKED POOL C41797	8.000	MTLY	2030	09		1,977,342	1,978,888	AV	1,977,342	1,977,342	13,193	39,438	16		1	2000	7.974	1,977,342		
31335KAX4	FHLMC MTG BACKED POOL E20022	8.000	MTLY	2008	02		76,162	76,162	AV	76,162	76,531	508	5,963		265	1	1995	7.799	76,162		
31335KB96	FHLMC MTG BACKED POOL E20064	6.500	MTLY	2009	01		305,426	305,031	AV	305,426	306,174	1,652	19,579		447	1	1994	6.354	305,426		
31335KBG0	FHLMC MTG BACKED POOL E20039	6.000	MTLY	2008	08		284,372	286,012	AV	284,372	283,778	1,430	16,974	547		1	1993	6.115	284,372		
31335KD45	FHLMC MTG BACKED POOL E20123	7.500	MTLY	2009	08		167,597	168,396	AV	167,597	167,344	1,052	12,461	348		1	1994	7.582	167,597		
31335KDN3	FHLMC MTG BACKED POOL E20109	7.500	MTLY	2009	06		844,467	841,622	AV	844,467	849,513	5,260	62,322		4,380	1	1994	7.231	844,467		
31335KED4	FHLMC MTG BACKED POOL E20132	8.000	MTLY	2009	09		393,338	392,113	AV	393,338	393,338	2,614	30,764		(46)	1	1994	7.782	393,338		
31335RDV0	FHLMC MTG BACKED POOL L80116	7.500	MTLY	2001	09		69,575	69,597	AV	69,575	69,575	435	5,087	7		1	1994	7.305	69,575		
31356Q3U9	FHLMC MTG BACKED POOL E30811	8.000	MTLY	2006	04		11,415	11,400	AV	11,415	11,455	76	903		15	1	1995	7.792	11,415		
31356RAK1	FHLMC MTG BACKED POOL E30910	8.500	MTLY	2006	05		6,547	6,593	AV	6,547	6,530	47	554	11		1	1995	8.681	6,547		
31357DCT0	FHLMC MTG BACKED POOL E40082	8.000	MTLY	2007	07		39,406	39,310	AV	39,406	39,501	262	3,101		20	1	1995	7.744	39,406		
31357HRR9	FHLMC MTG BACKED POOL E44096	8.000	MTLY	2008	01		64,020	63,899	AV	64,020	64,209	426	5,041		72	1	1995	7.805	64,020		
31357KNH8	FHLMC MTG BACKED POOL E45792	7.000	MTLY	2008	04		223,404	223,754	AV	223,404	223,404	1,305	15,514	50		1	1994	6.979	223,404		
31357M4C6	FHLMC MTG BACKED POOL E48019	7.000	MTLY	2008	06		216,010	216,246	AV	216,010	216,010	1,261	14,821	64		1	1994	6.970	216,010		
31357M4H5	FHLMC MTG BACKED POOL E48024	6.500	MTLY	2008	06		64,046	63,530	AV	64,046	64,046	344	4,076		(193)	1	1993	6.086	64,046		
31357M4J1	FHLMC MTG BACKED POOL E48025	6.500	MTLY	2008	06		152,404	151,888	AV	152,404	153,122	823	9,757		233	1	1993	6.288	152,404		
31357M4Y8	FHLMC MTG BACKED POOL E48039	6.500	MTLY	2008	06		30,294	30,218	AV	30,294	30,464	164	1,945		97	1	1993	6.288	30,294		
31357MK95	FHLMC MTG BACKED POOL E47520	6.500	MTLY	2008	06		135,015	134,508	AV	135,015	135,601	729	8,631		182	1	1993	6.278	135,015		
31357MNX9	FHLMC MTG BACKED POOL E47606	6.500	MTLY	2008	06		93,740	93,399	AV	93,740	94,158	506	6,001		418	1	1993	6.278	93,740		
31357NB85	FHLMC MTG BACKED POOL E48163	6.500	MTLY	2008	06		109,477	109,152	AV	109,477	110,039	591	6,987		240	1	1993	6.274	109,477		

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SCHEDULE D - PART 1

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

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CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
31357NGJ6	FHLMC MTG BACKED POOL E48301	6.500	MTLY	2008	06		290,020	289,123	AV	290,020	291,111	1,566	18,644		311		1	1994	6.299	290,020	
31357NGZ0	FHLMC MTG BACKED POOL E48316	6.500	MTLY	2008	06		98,491	97,698	AV	98,491	98,491	529	6,267		35		1	1993	5.992	98,491	
31357NHT3	FHLMC MTG BACKED POOL E48342	6.500	MTLY	2008	06		115,527	114,596	AV	115,527	115,527	621	7,348		(124)		1	1993	6.017	115,527	
31357NL35	FHLMC MTG BACKED POOL E48446	6.500	MTLY	2008	06		552,593	550,728	AV	552,593	555,203	2,983	35,417		834		1	1993	6.290	552,593	
31357NMC4	FHLMC MTG BACKED POOL E48455	7.000	MTLY	2008	07		299,011	298,845	AV	299,011	299,599	1,743	20,768	7	125		1	1994	6.888	299,011	
31357NN82	FHLMC MTG BACKED POOL E48515	6.500	MTLY	2008	06		201,203	200,479	AV	201,203	202,107	1,086	12,935		207		1	1993	6.285	201,203	
31357P4M7	FHLMC MTG BACKED POOL E49828	6.000	MTLY	2008	08		642,852	645,661	AV	642,852	641,961	3,228	38,287	833			1	1993	6.072	642,852	
31357RTK0	FHLMC MTG BACKED POOL E50554	6.000	MTLY	2008	08		413,998	415,444	AV	413,998	413,626	2,077	24,718	370			1	1993	6.039	413,998	
31357UKN6	FHLMC MTG BACKED POOL E53001	6.500	MTLY	2008	11		66,365	66,247	AV	66,365	66,713	359	4,273		188		1	1994	6.300	66,365	
31357V2W4	FHLMC MTG BACKED POOL E54389	6.500	MTLY	2008	11		11,205	11,170	AV	11,205	11,247	61	717		19		1	1994	6.310	11,205	
31357VDU6	FHLMC MTG BACKED POOL E53715	6.000	MTLY	2008	11		274,418	273,864	AV	274,418	275,233	1,369	16,178		281		1	1993	5.856	274,418	
31357VW84	FHLMC MTG BACKED POOL E54271	6.500	MTLY	2008	12		24,151	24,110	AV	24,151	24,275	131	1,545		77		1	1994	6.295	24,151	
31357WKD4	FHLMC MTG BACKED POOL E54792	6.000	MTLY	2008	12		117,359	117,121	AV	117,359	117,670	586	6,977		116		1	1993	5.863	117,359	
31357WRC9	FHLMC MTG BACKED POOL E54983	6.000	MTLY	2008	12		345,341	344,258	AV	345,341	345,872	1,721	20,497		(187)		1	1993	5.833	345,341	
31357WTL7	FHLMC MTG BACKED POOL E55055	6.000	MTLY	2008	12		215,937	215,522	AV	215,937	216,532	1,078	12,799		291		1	1993	5.862	215,937	
31357X2R1	FHLMC MTG BACKED POOL E56184	6.500	MTLY	2009	02		471,691	470,046	AV	471,691	473,277	2,546	30,241		767		1	1994	6.304	471,691	
31357XAL5	FHLMC MTG BACKED POOL E55411	6.500	MTLY	2009	01		173,374	172,803	AV	173,374	173,991	936	11,150		155		1	1994	6.308	173,374	
31357XMB4	FHLMC MTG BACKED POOL E55754	6.500	MTLY	2009	01		240,242	240,242	AV	240,242	241,142	1,301	15,284		856		1	1994	6.373	240,242	
31357XMQ1	FHLMC MTG BACKED POOL E55767	6.500	MTLY	2009	01		15,912	15,891	AV	15,912	15,951	86	1,006		17		1	1994	6.378	15,912	
31357Y7A1	FHLMC MTG BACKED POOL E57189	6.500	MTLY	2009	03		164,864	164,753	AV	164,864	165,217	892	10,436		117		1	1994	6.401	164,864	
31357Y7K9	FHLMC MTG BACKED POOL E57198	6.500	MTLY	2009	02		158,882	158,882	AV	158,882	159,329	861	10,166		208		1	1994	6.394	158,882	
31357YAW9	FHLMC MTG BACKED POOL E56321	7.000	MTLY	2009	01		66,161	66,110	AV	66,161	66,316	386	4,600		43		1	1994	6.884	66,161	
31357YVA4	FHLMC MTG BACKED POOL E56909	7.000	MTLY	2009	02		389,329	388,933	AV	389,329	390,148	2,269	26,982		205		1	1994	6.877	389,329	
31385NKW8	FNMA POOL 547609	8.500	MTLY	2030	08		1,958,879	1,960,100	AV	1,958,879	1,958,875	13,884	55,254	29			1Z	2000	8.471	1,958,879	
31385UCY7	FNMA POOL 552787	8.000	MTLY	2030	08		2,916,874	2,929,631	AV	2,916,874	2,916,814	19,531	58,127	365			1Z	2000	8.013	2,916,874	
2699999	Subtotal-Special Revenue-Single Class Mortgage-Backed/Asset-Backed Securities						42,675,858	42,706,486	X X X	42,675,858	42,698,079	264,431	1,925,679	12,515	13,585		X X X	X X X	X X X	42,675,858	
3133T0AT1	FHR 1541 H	7.000	MTLY	2022	10	2010	981,260	1,000,000	AV	981,260	972,188	5,833	70,000	1,456			1	1993	7.341	981,260	
3133T0DZ4	FHR 1563 K	6.500	MTLY	2008	08	2008	2,979,725	3,000,000	AV	2,979,725	2,969,063	16,250	195,000	1,593			1	1993	6.612	2,979,725	
3133T2RA0	FHR 1609 GB	6.500	MTLY	2022	02		4,899,526	5,000,000	AV	4,899,526	4,884,375	27,083	325,000	4,334			1	1997	6.729	4,899,526	
3133T4Y75	FHR 1703 JA	6.500	MTLY	2009	04	2002	785,656	785,656	AV	785,656	786,147	4,287	52,334				1Z	1994	6.441	785,656	
3133T5KY8	FHR 1730 K	7.000	MTLY	2007	04		3,004,672	3,000,000	AV	3,004,672	3,017,220	17,500	210,000		2,920		1	1995	6.851	3,004,672	
3133T5XL2	FHR 1766 C	6.150	MTLY	2022	04	2007	5,756,772	5,940,000	AV	5,756,772	5,642,768	30,443	365,310	32,704			1	1997	7.058	5,756,772	
3133T6H87	FHR 1829 VA	6.500	MTLY	2012	07		4,813,081	5,000,000	AV	4,813,081	4,734,375	27,083	352,083	12,321			1Z	1996	7.323	4,813,081	
3133T6M24	FHR 1837 G	6.500	MTLY	2011	07		4,782,089	5,000,000	AV	4,782,089	4,708,594	27,083	352,083	17,608			1Z	1996	7.272	4,782,089	
3133T6YW5	FHG 51 VB	7.000	MTLY	2012	07		4,808,571	5,000,000	AV	4,808,571	4,751,563	29,167	262,500	14,241			1Z	1996	7.651	4,808,571	
31359LJZ9	FNR G94-13 J	7.000	MTLY	2022	06		4,854,496	5,000,000	AV	4,854,496	4,843,359	29,167	320,833	(22,333)			1	1995	7.484	4,854,496	

SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
3837H0NE9	GNR 1996-5 K	7.000	MTLY	2014	06		4,766,707	5,000,000	AV	4,766,707	4,713,281	29,167	350,000	12,540			1Z	1996	7.880	4,766,707	
2799999	Subtotal-Special Revenue-Defined Multi-Class Residential Mortgage-Backed Securities							42,432,555	43,725,656	X X X	42,432,555	42,022,933	243,063	2,855,143	74,464	2,920		X X X	X X X	X X X	42,432,555
3199999	Subtotal-Special Revenue							322,910,394	327,466,951	X X X	335,748,343	321,673,424	4,893,230	19,104,082	279,737	40,290		X X X	X X X	X X X	322,910,394
03774BAH6	APPALACHIAN POWER	7.400	JD	2002	12		2,004,390	2,000,000	AV	2,004,390	2,012,000	12,333	148,000		2,064		1PE	1996	7.275	2,004,390	
153663BC2	CENTRAL ILLINOIS PUB SERV CO	7.500	JJ	2007	07		1,992,455	2,000,000	101.08	2,021,560	1,986,680	75,000	150,000	870			1PE	1992	7.574	1,992,455	
373334EP2	GEORGIA POWER COMPANY	6.350	FA	2003	08		2,982,057	3,000,000	99.71	2,991,210	2,944,500	79,375	190,500	6,179			1PE	1993	6.605	2,982,057	
49138QAA2	KENTUCKY POWER COMPANY	6.910	AO	2007	10		2,007,147	2,000,000	AV	2,007,147	2,009,180	34,550	138,200		809		2Z	1997	6.843	2,007,147	
604110AQ9	MINN POWER & LIGHT	7.000	MS	2008	03		4,366,532	4,500,000	100.45	4,520,025	4,356,430	105,000	227,500	11,414	463		2PE	VAR	7.532	4,366,532	
67741MAF1	OHIO POWER CO.	6.750	AO	2003	04		1,992,909	2,000,000	AV	1,992,909	1,981,700	33,750	135,000	2,822			1PE	1996	6.923	1,992,909	
744448BL4	PUBLIC SERVICE CO. OF COLORADO	6.875	JJ	2009	07		974,828	1,000,000	99.19	991,860	971,900	31,701	68,559	2,070			2PE	1999	7.276	974,828	
845743BF9	SOUTHWESTERN PUBLIC SERVICE	6.200	MS	2009	03		4,997,241	5,000,000	92.00	4,600,000	4,992,300	103,333	310,000	253			1Z	1999	6.208	4,997,241	
3299999	Subtotal-Public Utilities-Issuer Obligations							21,317,559	21,500,000	X X X	21,129,101	21,254,690	475,042	1,367,759	23,608	3,336		X X X	X X X	X X X	21,317,559
3899999	Subtotal-Public Utilities							21,317,559	21,500,000	X X X	21,129,101	21,254,690	475,042	1,367,759	23,608	3,336		X X X	X X X	X X X	21,317,559
05563RAA6	BANK OF NY CAPITAL	7.970	JD	2026	12		2,690,924	3,000,000	96.47	2,894,160	2,688,450	664	239,100	2,474			1PE	2000	9.002	2,690,924	
00077QAB6	ABN AMRO CHICAGO	7.000	AO	2008	04		1,926,853	2,000,000	100.24	2,004,700	1,897,380	35,000	140,000	7,311			1PE	1996	7.667	1,926,853	
00077QAC4	ABN AMRO CHICAGO	7.300	JD	2026	12		2,502,550	2,500,000	92.62	2,315,475	2,502,550	15,208	182,500				1PE	1999	7.290	2,502,550	
000892AA7	ADESA CORP	7.700	JD	2006	06		2,001,006	2,000,000	AV	2,001,006	2,001,200	12,833	154,000		145		2	1996	7.688	2,001,006	
00104AAA0	AES DRAX ENERGY CORPORATE	11.500	FA	2010	08		2,058,681	2,000,000	AV	2,058,681	2,060,000	95,194			1,319		3	2000	10.996	2,058,681	
001084AD4	AGCO CORP	8.500	MS	2006	03	2003	2,184,950	2,150,000	90.00	1,935,000	2,219,875	53,810	182,750		14,045		3	1998	7.683	1,935,000	
00130HAK1	AES CORPORATION	8.500	MN	2007	11		2,616,455	2,750,000	AV	2,616,455	2,596,250	38,958	233,750	13,370			4	1999	9.481	2,616,455	
001546AC4	AK STEEL CORP.	9.125	JD	2006	12	2004	3,056,368	3,000,000	95.00	2,850,000	3,079,688	12,167	273,750		11,533		3	1998	8.555	2,850,000	
001765AM8	AMR CORP	9.500	MN	2001	05		2,021,776	2,000,000	100.00	2,000,000	2,269,120	24,278	190,000		56,240		2	1996	6.480	2,021,776	
00508WAB2	ACTUANT CORP CORPORATE	13.000	MN	2009	05		395,045	400,000	AV	395,045	394,700	8,667	13,000	345			4Z	2000	13.250	395,045	
006848BF1	ADELPHIA COM CORPORATE	10.875	AO	2010	10		1,985,268	2,000,000	AV	1,985,268	1,984,860	54,375		408			4Z	2000	11.000	1,985,268	
00751CAC8	ADVANCED ACCESSORY	9.750	AO	2007	10		803,411	810,000	80.00	648,000	801,900	19,744	78,975	660			4Z	1998	9.918	648,000	
009158AL0	AIR PRODUCTS & CHEMICALS	8.350	JJ	2002	01		2,999,938	3,000,000	101.21	3,036,180	2,999,640	115,508	250,500	55			1PE	1995	8.352	2,999,938	
013068AD3	ALBERTO CULVER CO.	8.250	MN	2005	11		4,995,146	5,000,000	106.00	5,300,000	4,994,000	68,750	238,333	1,146			2	2000	8.274	4,995,146	
013104AF1	ALBERTSONS INC	7.450	FA	2029	08		5,375,693	5,500,000	89.62	4,929,265	5,373,530	170,729	414,303	1,518			1PE	1999	7.645	5,375,693	
013104AG9	ALBERTSONS INC	8.350	MN	2010	05		2,991,943	3,000,000	104.00	3,120,000	2,991,450	41,750	119,683	493			1	2000	8.392	2,991,943	
01310QDB8	ALBERTSONS INC	6.625	JD	2028	06		5,401,885	6,000,000	AV	5,401,885	5,394,540	33,125	397,500	6,521			1PE	1999	7.486	5,401,885	
01958XAL1	ALLIED WASTE	7.625	JJ	2006	01		852,604	1,000,000	AV	852,604	840,000	38,125	38,125	12,604			3	2000	11.591	852,604	
02635KBZ6	AMERICAN GENERAL FINANCE	7.250	MN	2005	05		4,996,294	5,000,000	102.89	5,144,400	4,992,900	46,319	362,500	697			1PE	1996	7.270	4,996,294	

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

CUSIP Identifi- cation	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designa- tion	14 Year Ac- quired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
02635KCC6	AMERICAN GENERAL FINANCE	5.900	JJ	2003	01		8,961,531	9,000,000	99.21	8,929,170	8,914,780	244,850	531,000	17,208			1PE	1998	6.126	8,961,531	
02635PQJ5	AMERICAN GENERAL FINANCE	7.450	JJ	2005	01		8,965,306	9,000,000	AV	8,965,306	8,958,370	309,175	327,800	6,936			1	2000	7.562	8,965,306	
029717AC9	AMERICAN STANDARD INC.	7.375	FA	2008	02		969,319	1,000,000	94.00	940,000	961,250	30,729	73,750	3,122			3	1998	7.949	940,000	
029717AL9	AMERICAN STANDARD INC.	7.125	FA	2003	02		2,739,802	2,750,000	98.00	2,695,000	2,728,273	74,021	195,938	4,291			3	1998	7.316	2,695,000	
03009MBA3	AMERICAN STORES	6.500	MS	2008	03		3,000,000	3,000,000	AV	3,000,000	3,000,000	54,708	195,000				1	1998	6.500	3,000,000	
03060RAG6	AMERICREDIT CORP.	9.875	AO	2006	04	2005	4,689,231	4,650,000	95.00	4,417,500	4,701,000	96,940	459,188		7,098		3	1999	9.630	4,417,500	
031652AD2	AMKOR TECHNOLOGY	9.250	MN	2006	05		684,612	700,000	94.00	658,000	684,250	10,792		362			3	2000	9.788	658,000	
039381AA6	ARCH COMMUNICATIONS CORP	6.750	JD	2003	12		14,000	14,000	20.00	2,800	14,000	551					5Z	1993	6.750	2,800	
045906MY7	ASSOCIATES CORP	6.770	MN	2003	04		1,980,721	2,000,000	AV	1,980,721	1,949,540	22,567	135,400	7,592			1Z	1996	7.240	1,980,721	
04962VAE9	ATRIUM COMPANIES INC.	10.500	MN	2009	05		1,552,266	1,700,000	78.00	1,326,000	1,547,000	29,750	89,250	5,266			4	2000	12.190	1,326,000	
053790AC5	AVIS GROUP HOLDINGS INC.	11.000	MN	2009	05	2007	2,589,127	2,500,000	AV	2,589,127	2,603,125	45,833	275,000		9,614		3	1999	10.221	2,589,127	
05501MAD6	AZURIX CORP	10.375	FA	2007	02		1,610,970	1,700,000	AV	1,610,970	1,606,500	66,631	86,718	4,470			3	2000	11.593	1,610,970	
055617AA2	BOC GROUP	7.450	JD	2006	06		4,999,307	5,000,000	102.28	5,113,950	4,998,800	16,556	372,500	100			1PE	1996	7.453	4,999,307	
05563QAA8	BANK OF NY INSTITUTIONAL	7.780	JD	2026	12		1,825,065	2,000,000	94.00	1,880,000	1,823,040	12,967	155,600	2,025			1	2000	8.630	1,825,065	
058498AD8	BALL CORP. SR. SUB.	8.250	FA	2008	08	2006	3,765,080	3,750,000	96.00	3,600,000	3,769,688	128,906	309,375		2,067		4	1998	8.158	3,600,000	
059438AG6	BANK ONE CORP	7.750	JJ	2025	07		978,238	1,000,000	97.00	970,000	977,860	35,736	77,500	334			1PE	1999	7.953	978,238	
059438AK7	BANK ONE CORP	8.000	AO	2027	04		2,000,000	2,000,000	100.00	2,000,000	2,000,000	27,556	160,000				1PE	1999	7.998	2,000,000	
060505AD6	BANKAMERICA CORP.	7.800	FA	2010	02		1,495,502	1,500,000	104.00	1,560,000	1,495,350	44,200		152			1	2000	7.845	1,495,502	
06366TAA9	BANK OF MONTREAL CHICAGO	6.100	MS	2005	09		3,906,314	4,000,000	98.05	3,921,920	3,839,170	71,844	244,000	16,216			1PE	1996	6.675	3,906,314	
06366TAB7	BANK OF MONTREAL CHICAGO	7.800	AO	2007	04		2,051,869	2,000,000	102.90	2,058,040	2,074,260	39,000	156,000		6,356		1PE	1997	7.276	2,051,869	
064057AN2	BANK OF NY	6.500	JD	2003	12		2,017,521	2,000,000	100.78	2,015,580	2,040,720	10,833	130,000		5,329		1PE	1996	6.167	2,017,521	
064057AZ5	BANK OF NY	7.300	JD	2009	12		2,996,710	3,000,000	104.00	3,120,000	2,996,490	18,250	215,958	210			1	1999	7.317	2,996,710	
06422QAA7	BANK ONE CORP	6.000	FA	2009	02		6,370,975	6,500,000	AV	6,370,975	6,349,730	145,167	390,000	11,805			1PE	1999	6.315	6,370,975	
065912AA5	BANKAMERICA CORP.	7.700	JD	2026	12		3,744,050	4,100,000	89.27	3,659,906	3,740,816	158,727	157,850	3,081			1PE	VAR	8.532	3,744,050	
065913AE5	BANKBOSTON	6.500	JD	2007	12		2,761,822	3,000,000	97.85	2,935,410	2,741,880	6,500	195,000	19,942			1PE	2000	8.009	2,761,822	
066050CH6	BANKAMERICA CORP.	6.200	FA	2006	02		995,978	1,000,000	98.36	983,600	993,160	23,422	62,000	647			1PE	1996	6.293	995,978	
066050CK9	BANKAMERICA CORP.	7.125	MN	2006	05		3,964,232	4,000,000	102.37	4,094,840	3,942,410	47,500	285,000	5,309			1PE	1996	7.330	3,964,232	
066050CM5	BANKAMERICA CORP.	7.125	AO	2011	10		3,909,479	4,000,000	99.36	3,974,560	3,889,840	60,167	285,000	5,321			1PE	1997	7.433	3,909,479	
06605WAC9	BANKBOSTON CAPITAL	8.250	JD	2026	12		2,051,593	2,285,000	94.00	2,147,900	2,049,874	8,378	188,513	1,719			2	2000	9.299	2,051,593	
06605XAE3	BANKBOSTON CAPITAL TRUST II	7.750	JD	2026	12		6,265,517	6,500,000	89.00	5,785,000	6,261,200	22,389	503,750	2,440			2	VAR	8.081	6,265,517	
06606H8D2	BANKBOSTON	6.375	MS	2008	03		983,679	1,000,000	AV	983,679	979,960	17,000	63,750	1,708			1PE	1998	6.663	983,679	
080555AC9	A.H. BELO CORP	6.875	JD	2002	06		6,946,273	7,000,000	98.80	6,916,000	6,907,660	40,104	481,250	30,506			2PE	VAR	7.455	6,946,273	
08172MDT0	BENEFICIAL CORP	6.575	JD	2002	12		1,493,237	1,500,000	AV	1,493,237	1,481,925	4,383	98,625	3,129			1Z	1997	6.825	1,493,237	
083739AJ1	BERGEN BRUNSWIG	7.375	JJ	2003	01		2,787,420	3,000,000	AV	2,787,420	2,745,000	102,021	110,625	42,420			3	2000	11.367	2,787,420	
118255AB4	BUCKEYE TECHNOLOGIES SERVICES	8.000	AO	2010	10		809,152	850,000	89.00	756,500	803,781	14,356	68,000	2,557			3	1998	8.740	756,500	
12520AA4	CFB VENTURE FUND I INC.			2008	06		5,010,000	5,010,000	AV	5,010,000	5,010,000						1Z	1998		5,010,000	
125569DJ9	CIT GROUP INC	6.625	JD	2005	06		1,943,398	2,000,000	97.94	1,958,760	1,907,780	5,889	132,500	10,384			1PE	1997	7.382	1,943,398	
125569DP5	CIT GROUP INC	6.375	FA	2002	08		2,995,338	3,000,000	99.38	2,981,370	2,986,680	79,688	191,250	2,713			1PE	1997	6.479	2,995,338	

SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
125577AL0	CIT GROUP CORPORATE	7.500	MN	2003	11		3,497,326	3,500,000	AV	3,497,326	3,497,200	34,271		126			1Z	2000	7.530	3,497,326	
12560QAH2	CIT GROUP INC	6.150	JD	2002	12		2,998,390	3,000,000	AV	2,998,390	2,994,870	8,200	184,500	753			1PE	1996	6.179	2,998,390	
125896AP5	CMS ENERGY CORP CORPORATE	9.875	AO	2007	10		2,981,815	3,000,000	AV	2,981,815	2,981,340	62,542		475			3	2000	10.000	2,981,815	
126304AA2	CSC HOLDINGS	9.250	MN	2005	11	2003	1,548,303	1,500,000	102.00	1,530,000	1,578,750	23,125	138,750		14,666		3	1998	7.957	1,530,000	
126304AB0	CSC HOLDINGS	9.875	MN	2006	05	2004	2,397,804	2,250,000	102.00	2,295,000	2,469,375	28,391	222,188		37,146		3	1998	7.628	2,295,000	
126392AB5	CSR AMERICA INC	6.875	JJ	2005	07		1,904,558	2,000,000	99.57	1,991,300	1,889,500	61,111	68,750	15,058			1PE	2000	8.150	1,904,558	
131347AJ5	CALPINE CORP	7.875	AO	2008	04		2,761,342	2,800,000	94.00	2,632,000	2,753,260	55,125	223,300	3,698			3	1998	8.126	2,632,000	
137114AA2	CANANDAIGUA BRANDS	8.500	MS	2009	03		682,737	725,000	AV	682,737	678,781	20,542	61,625	3,387			4	1999	9.544	682,737	
137114AB0	CANANDAIGUA BRANDS	8.625	FA	2006	08		800,000	800,000	AV	800,000	800,000	28,750	68,425				3	1999	8.592	800,000	
149123BG5	CATERPILLAR INC	7.250	MS	2009	09		4,922,686	5,000,000	103.46	5,173,000	4,917,860	106,736	324,639	4,427			1PE	VAR	7.491	4,922,686	
161477AA2	CHASE CAPITAL I	7.670	JD	2026	12		1,289,728	1,500,000	92.00	1,380,000	1,288,320	9,588	115,050	1,408			1	2000	9.085	1,289,728	
16161AAQ1	CHASE MANHATTAN CORP.	6.250	JJ	2006	01		4,475,763	4,500,000	96.88	4,359,375	4,458,320	129,688	281,250	3,959			1PE	1996	6.376	4,475,763	
16161AA5	CHASE MANHATTAN CORP.	6.500	JJ	2009	01		1,385,477	1,500,000	95.00	1,425,000	1,376,265	44,958	48,750	9,212			1PE	2000	7.796	1,385,477	
16161ABS6	CHASE MANHATTAN CORP.	6.375	AO	2008	04		1,915,688	2,050,000	96.54	1,978,968	1,897,029	32,672	130,688	13,483			1PE	1999	7.566	1,915,688	
16161ABX5	CHASE MANHATTAN CORP.	7.000	MN	2009	11		3,781,369	4,000,000	99.55	3,981,880	3,765,240	35,778	274,556	16,129			1PE	2000	7.867	3,781,369	
164452AB0	CHEROKEE INTERNATIONAL CORP	10.500	MN	2009	05		1,525,024	1,700,000	87.00	1,479,000	1,523,625	29,750		1,399			4	2000	12.522	1,479,000	
165167AQ0	CHESAPEAKE ENERGY CORP	9.625	MN	2005	05		1,434,643	1,500,000	AV	1,434,643	1,425,625	24,063	144,375	9,018			4	2000	10.914	1,434,643	
166750AJ8	CHEVRON CAPITAL USA INC.	7.450	FA	2004	08		2,975,136	3,000,000	100.60	3,017,850	2,944,930	84,433	223,500	5,749			1PE	1994	7.716	2,975,136	
171232AD3	CHUBB INSURANCE	6.600	FA	2018	08		872,325	1,000,000	91.65	916,520	869,860	24,933	33,000	2,465			1PE	2000	7.960	872,325	
172172AE8	CINCINNATI MILACRON NOTES	8.375	MS	2004	03		1,535,060	1,500,000	102.00	1,530,000	1,569,315	36,990	125,625		9,348		3	1996	7.540	1,530,000	
204386AA4	COMPAGNIE GENERALE DE GEOPHYS	10.625	MN	2007	11		1,003,720	1,000,000	AV	1,003,720	1,003,750	11,510			30		3	2000	10.546	1,003,720	
228227AD6	CROWN CASTLE INTERNATIONAL		MN	2011	05		2,209,194	3,400,000	AV	2,209,194	2,085,500			123,694			4	2000	11.497	2,209,194	
23331AAF6	D.R. HORTON INC. CORPORATE	9.750	MS	2010	09		992,311	1,000,000	94.00	940,000	992,140	28,708		171			3	2000	9.875	940,000	
237194AC9	DARDEN RESTAURANTS INC. CORP	8.375	MS	2005	09		3,512,698	3,500,000	101.00	3,535,000	3,512,475	94,451		424	201		2	2000	8.277	3,512,698	
247361YE2	DELTA AIR LINES INC	7.700	JD	2005	12		1,927,399	2,000,000	99.00	1,980,000	1,917,690	6,844	154,428	9,709			2	2000	8.615	1,927,399	
24736QB05	DELTA AIR LINES INC	6.650	MS	2004	03		5,004,087	5,000,000	AV	5,004,087	5,005,830	97,903	332,500		1,111		2Z	1999	6.621	5,004,087	
248019AA9	DELUXE CORP	8.550	FA	2001	02		2,000,000	2,000,000	101.00	2,020,000	2,000,000	64,600	171,000				1PE	1991	8.549	2,000,000	
251529AE3	DEUTSCHE BANK FINANCIAL	6.700	JD	2006	12		8,863,919	9,000,000	99.58	8,961,930	8,822,250	30,150	697,710	17,308			1PE	VAR	7.013	8,863,919	
251529AF0	DEUTSCHE BANK FINANCIAL	7.500	AO	2009	04		10,872,388	11,000,000	103.83	11,420,970	10,852,425	151,250	855,431	10,761			1PE	VAR	7.691	10,872,388	
254063AV2	DILLARD DEPT STORES INC	7.150	FA	2007	02		2,012,386	2,000,000	75.14	1,502,820	2,017,720	59,583	143,000		1,583		2PE	1997	7.023	2,012,386	
254067AK7	DILLARD DEPT STORES INC	6.125	MN	2003	11		3,678,544	4,000,000	82.28	3,291,120	3,605,500	40,833	245,000	73,044			2PE	2000	9.424	3,678,544	
256669AC6	DOLLAR GENERAL CORP	8.625	JD	2010	06		12,965,804	13,000,000	AV	12,965,804	12,963,830	49,833	541,938	1,974			2Z	2000	8.666	12,965,804	
260543BH5	DOW CHEMICAL CO	5.970	JJ	2009	01		10,226,434	10,375,000	96.00	9,960,000	10,201,156	285,606	678,564	13,780			1	1999	6.197	10,226,434	
302289AP8	EXXON CAPITAL CORP.	6.625	FA	2002	08		4,433,315	4,500,000	101.17	4,552,695	4,235,550	112,625	298,125	37,290			1PE	1994	7.613	4,433,315	
303727AE1	FAIRCHILD SEMICONDUCTOR	10.375	AO	2007	10		1,692,732	1,675,000	94.00	1,574,500	1,693,375	43,445	86,891		643		4	2000	10.152	1,574,500	
31410HAG6	FEDERATED DEPARTMENT STORES	8.500	JD	2003	06		3,002,321	3,000,000	102.00	3,060,000	2,997,660	11,333	212,500	1,178	232		2	VAR	8.464	3,002,321	
31410HAR2	FEDERATED DEPARTMENT STORES C	8.500	JD	2010	06		11,621,039	11,500,000	104.00	11,960,000	11,622,080	81,458	458,934		1,041		2	2000	8.335	11,621,039	
31430QAG2	FELCOR LODGING LIMITED PART	9.500	MS	2008	09		4,599,870	4,625,000	AV	4,599,870	4,599,223	129,372		687	40		3Z	2000	9.601	4,599,870	

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
317887AB3	FINLAY FINE JEWELRY CORPORATE	8.375	MN	2008	05		756,952	850,000	89.00	756,500	756,500	11,865		452			4	2000	10.553	756,500	
318924AA5	FIRST CHICAGO CAPITAL	7.750	JD	2026	12		1,741,687	2,000,000	87.05	1,740,920	1,740,580	12,917	77,500	1,107			1PE	2000	9.050	1,741,687	
31945JAA9	FIRST CHICAGO CORP	7.950	JD	2026	12		3,090,269	3,500,000	88.00	3,080,000	3,089,110	23,188	139,125	1,159			1Z	2000	9.136	3,090,269	
323585TX7	FIRST NATIONAL BANK	8.000	MS	2004	09		5,891,949	6,000,000	104.96	6,297,420	5,773,590	141,333	480,000	23,732			1PE	1994	8.571	5,891,949	
323585WJ4	FIRST NATIONAL BANK OF BOSON	7.375	MS	2006	09		1,973,238	2,000,000	103.25	2,064,960	1,960,880	43,431	147,500	3,619			1PE	1997	7.669	1,973,238	
33738MAE1	FIRST UNION CORPORATION	7.800	FA	2010	08		3,963,413	4,000,000	AV	3,963,413	3,962,920	115,267		493			1	2000	7.936	3,963,413	
338915AA9	FLEET FINANCIAL GROUP	8.125	JJ	2004	07		2,001,495	2,000,000	105.00	2,100,000	2,002,800	81,250	162,500		356		1	1995	8.100	2,001,495	
338915AD3	FLEET FINANCIAL GROUP	6.875	MS	2003	03		4,885,000	5,000,000	101.00	5,050,100	4,659,150	114,583	343,750	46,846			1PE	1995	8.054	4,885,000	
33901AAA6	FLEET BOSTON CORPORATION	7.375	JD	2009	12		970,342	1,000,000	103.00	1,030,000	968,060	6,146	142,409	2,282			1	2000	7.843	970,342	
33901LAA2	FLEET FINANCIAL GROUP	5.750	JJ	2009	01		2,887,482	3,000,000	AV	2,887,482	2,868,540	79,542	172,500	10,443			1PE	1999	6.353	2,887,482	
34354PAA3	FLOWSERVE CORP CORPORATE	12.250	FA	2010	08		1,380,669	1,400,000	AV	1,380,669	1,380,204	68,124		465			4	2000	12.500	1,380,669	
345397GW7	FORD MOTOR CREDIT	6.625	JD	2003	06		2,013,063	2,000,000	100.15	2,002,920	2,024,720	368	132,500		4,686		1PE	1998	6.338	2,013,063	
345397HD8	FORD MOTOR CREDIT	6.500	FA	2006	02		2,482,647	2,600,000	96.00	2,496,000	2,464,878	63,844	169,000	17,769			1PE	2000	7.580	2,482,647	
345397KR3	FORD MOTOR CREDIT	7.750	MS	2005	03		1,987,398	2,000,000	103.10	2,061,940	1,985,480	45,639	77,500	1,918			1PE	2000	7.929	1,987,398	
345397NJ8	FORD MOTOR CREDIT	6.250	JD	2005	12		2,852,276	3,000,000	AV	2,852,276	2,850,510	11,979	93,750	1,766			1	2000	7.461	2,852,276	
345397RR6	FORD MOTOR CREDIT	7.200	JD	2007	06		978,894	1,000,000	100.00	1,000,000	976,420	3,200	72,000	2,474			1	2000	7.620	978,894	
345397RW5	FORD MOTOR CREDIT	6.125	AO	2003	04		2,988,491	3,000,000	99.00	2,970,000	2,977,140	32,156	183,750	4,465			1	1998	6.305	2,988,491	
35138BAB2	FOX FAMILY WORLD CORPORATE		MN	2007	11		682,804	1,000,000	AV	682,804	637,500			45,304			4	2000	13.866	682,804	
3704248G1	GENERAL MOTORS ACCEPT CORP	6.750	FA	2002	02		1,999,354	2,000,000	99.50	1,990,000	1,997,300	54,000	135,000	548			1PE	1997	6.781	1,999,354	
37042WKT7	GENERAL MOTORS ACCEPT CORP	6.750	AO	2004	11		974,024	1,000,000	AV	974,024	968,460	16,875	67,500	5,564			1Z	2000	7.544	974,024	
381130AE3	GOLDEN NORTHWEST ALUMINUM	12.000	JD	2006	12	2005	293,242	281,000	90.00	252,900	294,348	1,499	33,720		1,106		4	2000	10.840	252,900	
38141MED9	GOLDMAN SACHS GROUP	7.090	AO	2012	10	2004	2,000,000	2,000,000	AV	2,000,000	2,000,000	26,391	141,800				1Z	1997	7.090	2,000,000	
38141MMP3	GOLDMAN SACHS GROUP	6.500	FA	2009	02		1,473,040	1,620,000	AV	1,473,040	1,463,038	36,855	52,650	10,001			1PE	2000	8.039	1,473,040	
38142EAR9	GOLDMAN SACHS GROUP	6.750	FA	2006	02		2,997,294	3,000,000	99.52	2,985,540	2,996,010	76,500	202,500	429			1PE	1998	6.771	2,997,294	
38142EBR8	GOLDMAN SACHS GROUP	7.200	MN	2006	11		1,975,581	2,000,000	101.59	2,031,840	1,971,900	24,000	144,000	3,391			1PE	1999	7.462	1,975,581	
38142ECC0	GOLDMAN SACHS GROUP	7.200	MS	2007	03		1,988,056	2,000,000	101.00	2,020,000	1,982,840	48,000	144,000	1,486			1	1997	7.322	1,988,056	
382550AE1	GOODYEAR TIRE & RUBBER	6.375	MS	2008	03		2,989,840	3,000,000	74.26	2,227,650	2,987,040	56,313	191,250	1,079			2PE	1998	6.434	2,989,840	
382550AF8	GOODYEAR TIRE & RUBBER	8.125	MS	2003	03		4,973,254	5,000,000	93.00	4,650,000	4,969,970	119,618	160,694	3,284			2	2000	8.393	4,973,254	
40423QAF4	HMH PROPERTIES IONIC SERIES	7.875	JD	2008	08		6,798,807	6,850,000	96.00	6,576,000	6,786,850	23,975	539,438	4,818			3	1998	8.009	6,576,000	
423328BB8	HELLER FINANCIAL	7.000	MN	2002	05		2,036,514	2,050,000	100.00	2,050,000	2,032,760	18,336	71,750	3,755			1	2000	7.514	2,036,514	
423328BJ1	HELLER FINANCIAL	6.000	MS	2004	03		2,881,756	3,000,000	97.00	2,910,000	2,838,450	51,000	180,000	31,498			1	1999	7.400	2,881,756	
423328BN2	HELLER FINANCIAL	7.875	MN	2003	05		7,489,190	7,500,000	102.00	7,650,000	7,486,425	75,469	303,516	2,765			1	2000	7.942	7,489,190	
427056AW6	HERCULES INC CORPORATE	11.125	MN	2007	11		1,220,974	1,235,000	AV	1,220,974	1,220,863	17,938		129	18		4Z	2000	11.364	1,220,974	
435572AB8	HOLLINGER INT'L PUBLISHING	9.250	MS	2007	03	2005	5,796,276	5,650,000	97.00	5,480,500	5,857,875	153,884	522,625		27,924		3	1998	8.503	5,480,500	
442488AE2	HOVNANIAN ENTERPRISES	9.125	MN	2009	05	2007	3,000,000	3,000,000	85.00	2,550,000	3,000,000	45,625	273,750				3	1999	9.091	2,550,000	
449909AG5	ICI WILMINGTON INC.	6.750	MS	2002	09		2,009,850	2,000,000	100.00	2,000,000	2,020,400	39,750	135,000		5,305		2	1998	6.440	2,009,850	
449909AH3	ICI WILMINGTON INC.	6.950	MS	2004	09		2,039,353	2,010,000	100.00	2,010,000	2,056,391	41,132	139,695	6,804			2	1998	6.500	2,039,353	
450302AE4	ISP HOLDINGS	9.000	AO	2003	10	2002	2,805,394	2,750,000	76.00	2,090,000	2,867,500	52,250	247,500		27,888		3	1998	7.769	2,090,000	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
45686XCG6	INGERSOLL-RAND	6.510	MN	2004	12		2,435,910	2,550,000	AV	2,435,910	2,420,027	21,212	166,005	15,884			1PE	2000	7.861	2,435,910	
45768YAD4	INSIGHT MIDWEST CORPORATE	10.500	MN	2010	11		1,674,662	1,700,000	AV	1,674,662	1,674,415	27,271		247			4Z	2000	10.748	1,674,662	
458665AD8	INTERFACE INC	9.500	MN	2005	11		2,522,785	2,550,000	AV	2,468,947	2,543,000	30,954	95,000	947	10,080		3	VAR	9.558	2,468,947	
459216AG2	NTL INCORPORATED CORPORATE			2006	02		1,884,886	2,125,000	AV	1,884,886	1,883,281			1,605			4Z	2000	2.372	1,884,886	
460933AE4	INTERNATIONAL WIRE GROUP	11.750	JD	2005	06	2003	2,922,301	2,825,000	98.00	2,768,500	2,987,438	27,661	331,938		33,982		4	1998	10.107	2,768,500	
480074AH6	JONES APPAREL GROUP	7.500	JD	2004	06		1,927,340	2,000,000	97.00	1,940,000	1,913,040	6,667	150,000	14,300			2	2000	8.741	1,927,340	
480074AL7	JONES APPAREL GROUP	7.875	JD	2006	06		2,826,804	3,000,000	95.00	2,850,000	2,818,570	10,500	118,125	8,234			2	2000	9.246	2,826,804	
480081AA6	JONES APPAREL GROUP	6.250	AO	2001	10		3,987,674	4,000,000	98.32	3,932,600	3,962,840	62,500	250,000	15,524			2PE	VAR	6.677	3,987,674	
485188AB2	KANSAS CITY SOUTHERN CORP	9.500	AO	2008	10		1,012,216	1,000,000	AV	1,012,216	1,012,500	24,806			284		3	2000	9.275	1,012,216	
499040AE3	KNIGHT RIDDER AMTZ NOTES	8.500	MS	2001	09		749,897	750,000	100.98	757,335	748,890	21,250	74,519	145			1PE	1991	8.521	749,897	
500255AA2	KOHL'S CORPORATION	6.700	FA	2006	02		1,915,736	2,000,000	101.45	2,028,920	1,906,140	55,833	67,000	9,596			2PE	2000	7.717	1,915,736	
501044BJ9	KROGER CO	6.375	MS	2008	03		1,965,600	2,000,000	96.67	1,933,320	1,956,120	42,500	127,500	3,638			2PE	1998	6.681	1,965,600	
501044BR1	KROGER CO	7.250	JD	2009	06		1,898,871	2,000,000	102.00	2,040,000	1,891,980	12,083	145,000	6,891			2	2000	8.090	1,898,871	
505447AD4	LABRANCHE & CO. INC.	12.000	MS	2007	03		2,766,577	2,675,000	AV	2,752,663	2,768,563	107,000	117,842	1,288	3,273		3	2000	11.205	2,752,663	
52466QAA8	LEGGETT & PLATT INC	6.070	AO	2003	03		2,000,000	2,000,000	AV	2,000,000	2,000,000	30,350	121,400				1PE	1998	6.069	2,000,000	
525187AU4	LEHMAN PASS THROUGH SEC	7.460	JD	2006	12		465,831	465,831	AV	465,831	465,831	1,544	33,137				3Z	1992	7.457	465,831	
548661CC9	LOWES CO CORPORATE	7.500	JD	2005	12		7,496,055	7,500,000	AV	7,496,055	7,496,025	25,000		30			1Z	2000	7.512	7,496,055	
552078AN7	LYONDELL PETROCHEMICAL	10.875	MN	2009	05		293,326	300,000	94.00	282,000	293,250	5,438		76			4	2000	11.293	282,000	
577778AW3	THE MAY DEPARTMENT STORES	8.375	FA	2024	08		3,714,915	4,000,000	108.00	4,320,000	3,711,960	139,583	167,500	2,955			1	2000	9.115	3,714,915	
577778BN2	THE MAY DEPARTMENT STORES	8.000	JJ	2012	07		2,000,000	2,000,000	AV	2,000,000	2,000,000	74,222					1Z	2000	7.997	2,000,000	
577778BP7	THE MAY DEPARTMENT STORES	7.900	AO	2007	10		3,992,856	4,000,000	104.00	4,160,000	3,992,680	65,833		176			1	2000	7.934	3,992,856	
585510CE8	MELLON FINANCIAL CORP.	6.700	MS	2008	03		1,891,418	2,000,000	99.48	1,989,640	1,849,440	44,667	134,000	11,001			1PE	1996	7.700	1,891,418	
585510CF5	MELLON FINANCIAL CORP.	6.000	MS	2004	03		1,986,593	2,000,000	98.83	1,976,680	1,974,780	40,000	120,000	3,722			1PE	1998	6.236	1,986,593	
585510CG3	MELLON FINANCIAL CORP.	6.375	FA	2010	02		1,484,808	1,500,000	96.86	1,452,870	1,481,550	36,125	95,625	1,187			1PE	1998	6.524	1,484,808	
58551GAA3	MELLON CAPITAL	7.720	JD	2026	12		1,931,465	2,000,000	90.00	1,800,000	1,928,540	12,867	154,400	774			1PE	1996	8.036	1,931,465	
58551HAA1	MELLON CAPITAL II	7.995	JJ	2027	01		4,390,108	4,500,000	93.00	4,185,000	4,385,980	165,896	359,775	1,166			1PE	VAR	8.223	4,390,108	
592907AB5	FRED MEYER	7.450	MS	2008	03		3,748,470	3,750,000	103.00	3,862,500	3,747,613	93,125	279,375	157			2	VAR	7.457	3,748,470	
616880BF6	JP MORGAN & CO.	6.875	JJ	2007	01		7,435,717	7,500,000	100.50	7,537,725	7,406,250	237,760	515,625	8,283			1PE	1997	7.051	7,435,717	
616880BM1	JP MORGAN & CO.	6.700	MN	2007	11		1,998,653	2,000,000	99.38	1,987,520	1,998,200	22,333	134,000	151			1PE	1997	6.712	1,998,653	
638585AF6	NATIONSBANK CORP.	6.500	FA	2003	08		5,751,842	5,711,000	100.00	5,711,000	5,812,770	140,237	371,215		13,940		1	1996	6.200	5,751,842	
638585BH1	NATIONSBANK CORP.	6.600	MN	2010	05		2,491,885	2,500,000	96.04	2,401,025	2,490,275	21,083	165,000	608			1PE	1998	6.647	2,491,885	
63858SAJ8	NATIONSBANK CORP.	6.375	FA	2006	02		1,908,291	2,000,000	AV	1,908,291	1,849,460	46,042	127,500	14,176			1PE	1996	7.466	1,908,291	
638901AP3	NAVISTAR INTERNATIONAL	8.000	FA	2008	02		2,532,030	2,550,000	73.00	1,861,500	2,527,688	85,000	204,000	1,815			3	1998	8.132	1,861,500	
640204AA1	NEIMAN MARCUS GROUP	6.650	JD	2008	06		8,885,892	9,000,000	82.12	7,390,440	8,885,990	49,875	565,250	2,920	2,103		2PE	VAR	6.859	8,885,892	
652478BW7	NEWS AMERICA HOLDINGS INC.	7.375	AO	2008	10		3,468,360	3,500,000	97.53	3,413,585	3,459,595	53,059	258,125	4,813	2,056		2PE	VAR	7.524	3,468,360	
652478BX5	NEWS AMERICA HOLDINGS INC.	8.000	AO	2016	10		2,941,937	3,000,000	96.61	2,898,270	2,935,140	49,333	240,000	1,749			2PE	1997	8.221	2,941,937	
652482AR1	NEWS AMERICA HOLDINGS INC.	6.625	JJ	2008	01		7,132,625	7,350,000	93.33	6,859,461	7,092,847	232,648	486,938	22,948			2PE	VAR	7.165	7,132,625	
655844AH1	NORFOLK SOUTHERN CORP	7.350	MN	2007	05		2,057,573	2,000,000	103.00	2,060,000	2,078,360	18,783	147,000		7,015		2	1997	6.785	2,057,573	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
655844AL2	NORFOLK SOUTHERN CORP	6.200	AO	2009	04		5,925,290	6,000,000	96.16	5,769,360	5,914,350	78,533	372,000	6,618			2PE	1999	6.395	5,925,290	
656559AQ4	NORTEK INC	9.875	MS	2004	03		1,095,335	1,150,000	93.00	1,069,500	1,086,750	37,854	56,781	8,585			4	2000	11.716	1,069,500	
667281AH2	NORTHWEST AIRLINES	8.375	MS	2004	03		3,807,135	3,800,000	AV	3,756,108	3,809,206	93,707	318,250	6,199	8,226		3	1997	8.298	3,756,108	
66938FJN5	NORWEST CORP.	6.250	MS	2001	03		4,997,990	5,000,000	AV	4,997,990	4,957,500	92,014	276,406	9,499			1PE	1996	6.451	4,997,990	
66938FJT2	NORWEST CORP	6.750	JD	2007	06		2,999,063	3,000,000	AV	2,999,063	2,998,380	9,000	202,500	113			1PE	1997	6.756	2,999,063	
69512EGJ8	PACIFICORP	6.120	JJ	2006	01		1,917,036	2,000,000	AV	1,917,036	1,869,500	56,440	122,400	13,268			1	1997	7.114	1,917,036	
695156AD1	PACKAGING CORP CORPORATE	9.625	AO	2009	04		1,919,059	1,900,000	AV	1,919,059	1,922,750	45,719	149,375		2,187		4	1999	9.407	1,919,059	
74005PAE4	PRAXAIR INC	6.900	MN	2006	11		3,061,260	3,000,000	99.22	2,976,540	3,083,460	34,500	207,000		8,403		2PE	1998	6.474	3,061,260	
74005PAF1	PRAXAIR INC	6.625	AO	2007	10		4,028,872	4,000,000	97.00	3,880,000	4,036,680	55,944	265,000		3,267		2	VAR	6.491	4,028,872	
74005PAG9	PRAXAIR INC	6.150	AO	2003	04		1,497,608	1,500,000	98.25	1,473,690	1,493,700	19,475	92,250	945			2PE	1998	6.225	1,497,608	
741541AB2	PRIDE PETROLEUM SERVICES	9.375	MN	2007	05	2005	2,102,974	2,000,000	103.00	2,060,000	2,150,000	31,250	187,500		19,229		3	1998	7.946	2,060,000	
745867AA9	PULTE CORP	7.000	JD	2003	12		1,417,023	1,500,000	95.81	1,437,195	1,413,150	4,667	52,500	3,873			2PE	2000	9.180	1,417,023	
745867AG6	PULTE CORP	9.500	AO	2003	04		990,167	1,000,000	AV	990,167	987,610	23,750	46,972	2,557			2Z	2000	9.999	990,167	
74834LAA8	QUEST DIAGNOSTICS INC	10.750	JD	2006	12	2004	2,138,933	1,975,000	101.00	1,994,750	2,204,594	9,436	219,719		33,796		4	1998	8.247	1,994,750	
760719AW4	REPUBLIC NY CORP	7.250	JJ	2002	07		993,588	1,000,000	101.40	1,014,010	975,000	33,431	72,500	3,786			1PE	1995	7.700	993,588	
769507AH7	RIVERWOOD INTERNATIONAL CORP	10.250	AO	2006	04		996,676	1,000,000	AV	996,676	996,250	25,625	51,250	426			4	2000	10.333	996,676	
775100AE0	ROGERS CABLE SYSTEM	10.000	MS	2005	03		2,672,243	2,550,000	AV	2,672,243	2,703,000	75,083	255,000		23,239		3	1999	8.616	2,672,243	
786429AK6	SAFECO CORPORATION NOTES	6.875	JJ	2007	07		2,961,470	3,000,000	96.19	2,885,550	2,947,410	95,104	206,250	4,488			1PE	1997	7.124	2,961,470	
786514AY5	SAFeway INC	7.250	MS	2004	09		8,475,659	8,575,000	102.65	8,802,238	8,457,712	183,052	494,108	16,958			2PE	VAR	7.613	8,475,659	
786514AZ2	SAFeway INC	7.500	MS	2009	09		5,251,811	5,500,000	104.62	5,753,990	5,238,480	121,458	206,250	13,331			2PE	2000	8.235	5,251,811	
79025QAC1	ST JOHN KNITS INTERNATIONAL	12.500	JJ	2009	07		951,375	1,000,000	91.00	910,000	950,000	62,500		1,375			4	2000	13.478	910,000	
79549BAZ0	SALOMON INC.	6.750	FA	2003	02		2,952,626	3,000,000	101.00	3,030,000	2,885,280	76,500	202,500	19,879			1	1997	7.570	2,952,626	
79549BBE6	SALOMON INC.	7.200	FA	2004	02		5,442,487	5,500,000	102.00	5,610,000	5,388,085	165,000	396,000	15,972			1	1997	7.585	5,442,487	
805844AC1	SBARRO INC	11.000	MS	2009	09	2007	4,668,348	4,500,000	100.00	4,500,000	4,674,375	145,750	247,500		6,027		3	2000	10.215	4,500,000	
811804AG8	SEAGATE TECHNOLOGY INC	12.500	MN	2007	11		1,410,410	1,475,000	AV	1,410,410	1,409,746	19,974		664			4Z	2000	13.496	1,410,410	
81240QFA5	SEARS ROEBUCK	6.860	MN	2001	08		2,502,691	2,500,000	AV	2,502,691	2,516,275	21,914	171,500		3,953		1	1997	6.690	2,502,691	
81240QGR7	SEARS ROEBUCK	6.710	MN	2003	11		3,881,959	4,000,000	AV	3,881,959	3,846,080	34,296	268,400	35,879			1	2000	7.890	3,881,959	
84610FAE2	SOVEREIGN SPECIALTY	11.875	MS	2010	03		797,142	800,000	AV	797,142	797,000	27,972		142			4	2000	11.936	797,142	
85375CAD3	STANDARD PACIFIC CORP.	8.000	FA	2008	02		4,248,042	4,250,000	93.00	3,952,500	4,248,750	128,444	340,000	1,222	1,564		2Z	1998	7.995	3,952,500	
870836AB9	SWISS BANK GROUP	7.375	JJ	2015	07		2,323,665	2,500,000	100.48	2,512,050	2,319,200	85,017	92,188	4,465			1PE	2000	8.215	2,323,665	
870836AC7	SWISS BANK GROUP	7.500	JJ	2025	07		2,263,030	2,350,000	100.79	2,368,495	2,261,194	81,271	176,250	1,149			1PE	1999	7.842	2,263,030	
870836AD5	SWISS BANK GROUP	7.000	AO	2015	10		1,766,154	2,000,000	97.27	1,945,300	1,760,900	29,556	70,000	5,254			1PE	2000	8.395	1,766,154	
870845AB0	SWISS BANK GROUP	7.250	MS	2006	09		1,956,623	2,000,000	103.06	2,061,280	1,952,280	48,333	72,500	4,343			1PE	2000	7.730	1,956,623	
87305N9A8	TTX CO DEL MEDIUM TERM NOTE	6.960	AO	2003	06		2,000,000	2,000,000	AV	2,000,000	2,000,000	34,800	139,200				1	1995	6.960	2,000,000	
87305QAK7	TTX COMPANY	6.170	AO	2003	02		3,000,000	3,000,000	AV	3,000,000	3,000,000	46,275	185,100				1	1998	6.174	3,000,000	
87305QAN1	TTX COMPANY	6.370	AO	2004	02		3,994,223	4,000,000	AV	3,994,223	3,990,160	63,700	254,800	1,747			1	1998	6.425	3,994,223	
87305QAX9	TTX COMPANY	5.620	AO	2001	09		2,496,969	2,500,000	AV	2,496,969	2,489,075	35,125	140,500	4,317			1	1999	5.809	2,496,969	
879006AA2	TEEKAY SHIPPING CORP	8.320	FA	2008	02		2,900,981	2,900,000	92.00	2,668,000	2,901,125	100,533	241,280	261	361		3	1999	8.313	2,668,000	

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

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		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
87970CAA4	TEMBEC FINANCE	9.875	MS	2005	09	2003	100.000	5,321,104	5,100,000	102.00	5,202,000	5,457,000	127,305	503,625		69,332		3	1998	8.082	5,202,000
88033GAM2	TENET HEALTHCARE CORP	8.125	JD	2008	12			4,984,200	5,000,000	AV	4,984,200	4,980,600	33,854	406,250	1,374			3	1998	8.180	4,984,200
891160BB8	TORONTO DOMINION BANK	6.500	FA	2008	08			2,607,615	2,750,000	96.45	2,652,238	2,555,520	67,528	178,750	13,489			1PE	1996	7.401	2,607,615
89579VAB1	TRIAD HOSPITALS	11.000	MN	2009	05	2007	100.000	2,132,728	2,125,000	AV	2,132,728	2,133,500	29,868	233,750		772		4	1999	10.918	2,132,728
898990AA4	TTX COMPANY	6.880	AO	2004	06			2,028,281	2,000,000	AV	2,028,281	2,045,220	34,400	137,600		7,042		2Z	1998	6.420	2,028,281
907818AP3	UNION PACIFIC CO	7.875	FA	2023	02			1,351,166	1,500,000	97.84	1,467,525	1,349,430	49,219	59,063	1,736			2PE	2000	8.910	1,351,166
907818AY4	UNION PACIFIC CO	6.400	FA	2006	02			2,877,254	3,000,000	99.13	2,973,960	2,802,600	80,000	192,000	19,271			2PE	1996	7.380	2,877,254
907818BA5	UNION PACIFIC CO	7.250	MN	2008	11			1,975,187	2,000,000	102.65	2,053,020	1,967,220	24,167	145,000	2,262			2PE	1997	7.462	1,975,187
907818BX5	UNION PACIFIC CO	6.625	FA	2008	02			923,698	1,000,000	98.87	988,700	918,240	27,604	33,125	5,458			2PE	2000	8.060	923,698
90782EGQ1	UNION PACIFIC CO	9.380	MS	2011	03			2,702,487	2,500,000	AV	2,702,487	2,711,200	69,047	117,250		8,713		2Z	2000	8.192	2,702,487
911363AG4	UNITED RENTALS	9.250	JJ	2009	01	2007	100.000	3,104,895	3,000,000	76.00	2,280,000	3,127,500	127,958	277,500		12,830		4	1999	8.497	2,280,000
927460AA3	VINTAGE PETROLEUM	9.000	JD	2005	12			2,609,831	2,650,000	AV	2,609,831	2,599,000	10,600	238,500	6,595	637		3	1999	9.380	2,609,831
92923JAF6	WCI STEEL	10.000	JD	2004	12			1,017,807	1,000,000	71.00	710,000	1,025,000	8,333	100,000		3,607		4	1998	9.445	710,000
929767AA9	WACHOVIA CAPITAL TRUST	7.640	JJ	2027	01			7,799,527	8,000,000	89.00	7,120,000	7,789,920	281,831	611,200	2,289			1PE	VAR	7.867	7,799,527
929771AD5	WACHOVIA CORP	6.800	JD	2005	06			5,014,725	5,000,000	101.42	5,070,800	5,026,330	28,333	340,000	1,611	4,460		1PE	VAR	6.718	5,014,725
961548AK0	WESTVACO CORP	9.650	MS	2002	03			2,000,923	2,000,000	103.13	2,062,560	2,005,800	64,333	193,000		717		2PE	1990	9.607	2,000,923
969455AA2	WILLIAMS COMMUNICATIONS GROUP	10.700	AO	2007	10			1,011,025	1,000,000	77.00	770,000	1,011,250	26,750	53,500		225		4	2000	10.468	770,000
969455AD6	WILLIAMS COMMUNICATIONS GROUP	11.700	FA	2008	08			755,850	850,000	80.00	680,000	754,375	39,504		1,475			4	2000	14.122	680,000
981443AC8	WORLD COLOR PRESS INC	8.375	MN	2008	11	2007	100.000	4,849,598	4,800,000	101.35	4,864,848	4,859,250	51,367	402,000		5,204		2PE	1998	8.175	4,849,598
988858AB2	ZALE CORP	8.500	AO	2007	10	2005	100.000	864,883	850,000	92.00	782,000	869,125	18,063	72,250		2,485		3	1999	8.048	782,000
003910AC0	ACETEX CORP	9.750	AO	2003	10	2002	100.000	4,267,305	4,250,000	91.00	3,867,500	4,285,875	103,594	414,375	2,053	12,178		4	VAR	9.455	3,867,500
04591ZAC3	ASSOCIATES CORP CANADA	5.750	MS	2002	09			1,083,533	1,500,000	AV	1,083,533	1,081,991	18,845	58,763	504			1	1997	5.803	1,083,533
04591ZAM1	ASSOCIATES CORP CANADA	5.800	MS	2004	03			1,484,124	1,500,000	AV	1,484,124	1,479,180	25,504	58,000	3,461			1Z	VAR	6.168	1,484,124
063671CE9	BANK OF MONTREAL	5.350	MS	2004	03			335,729	500,000	66.00	225,548	333,320	5,960	18,237	1,683			1	1999	5.968	335,729
13592ZAA7	CANADIAN PACIFIC	5.850	MS	2009	03			660,945	1,000,000	AV	660,945	660,475	9,936	39,673	384			1Z	1999	5.896	660,945
136440AP9	CANADIAN PACIFIC	6.875	AO	2003	04			9,476,628	9,375,000	100.00	9,375,000	9,582,977	136,068	644,531		40,174		2	VAR	6.355	9,476,628
13592ZAC3	CANADIAN PACIFIC	6.900	MS	2007	09			998,526	1,000,000	AV	998,526	998,470	22,233		56			2Z	2000	6.928	998,526
172926AM9	CITIBANK CANADA	5.950	JD	2004	06			339,545	500,000	66.00	224,444	339,285	598	19,758	189			1Z	1999	6.001	339,545
34527ZDA0	FORD CREDIT CANADA	7.163	MS	2007	04			662,249	1,000,000	AV	662,249	667,324	14,059	49,072		2,280		1Z	1998	6.602	662,249
34527ZDY8	FORD CREDIT CANADA	5.640	MS	2003	05			348,396	500,000	AV	348,396	347,189	5,535	19,319	480			1PE	1998	5.803	348,396
362388AA8	GP CANADA FINANCE CO	7.200	JD	2006	12			1,999,150	2,000,000	97.00	1,940,040	1,998,740	6,400	144,000	111			2PE	1996	7.208	1,999,150
37042ZQ31	GENERAL MOTORS ACCEPT CORP	5.550	FA	2004	02			669,201	1,000,000	AV	669,201	668,252	14,393	37,837	632			1Z	1999	5.652	669,201
37042ZW26	GENERAL MOTORS ACCEPT CORP	5.750	MS	2004	03			343,984	500,000	AV	343,984	344,206	5,618	19,681		173		1Z	1999	5.679	343,984
391906AA2	GREATERTORONTO AIRPORT	5.400	JD	2002	12			327,827	500,000	66.00	219,021	325,160	1,400	17,750	1,918			1	1999	6.078	327,827
391906AB0	GREATERTORONTO AIRPORT	5.950	JD	2007	12			925,300	1,500,000	AV	925,300	919,314	4,727	58,673	2,698			1	1998	6.387	925,300
65090ZAT3	NEWCOURT CREDIT GROUP	7.050	JD	2007	06			1,022,260	1,500,000	AV	1,022,260	1,023,130	773	106,200		870		1	1999	6.909	1,022,260
65090ZBC9	NEWCOURT CREDIT GROUP	6.300	JD	2003	06			1,019,833	1,500,000	AV	1,019,833	1,014,494	5,177	62,483	5,338			1Z	2000	6.949	1,019,833
66938ZAN0	NORWEST FINANCIAL CANADA	6.400	AO	2006	09			996,971	1,493,000	AV	996,971	992,912	16,054	66,421	4,058			1	2000	7.004	996,971

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				Year	Month	Year															c Call Price
204449AB8	COMPANIA DE TELECOM	7.625	JJ	2006	07		5,760,809	5,860,000	97.31	5,702,483	5,734,691	206,036	446,825	21,079	8,479		2PE	1998	7.979	5,760,809	
24820RAE8	DEN NORSKE STATS	7.375	MN	2016	05		4,549,445	4,500,000	101.00	4,545,000	4,559,880	55,313	258,125	3,260	7,619		1	VAR	7.231	4,549,445	
24820RAG3	DEN NORSKE STATS	6.500	JD	2028	12		4,235,747	4,500,000	90.00	4,050,000	4,229,730	24,375	292,500	3,026			1	1999	6.980	4,235,747	
33938EAD9	FLEXTRONICS INTERNATIONAL	9.875	JJ	2010	07		1,984,902	2,000,000	98.00	1,960,000	1,984,400	99,847		502			4	2000	9.999	1,960,000	
63252MAB0	NATIONAL AUSTRALIA BANK	6.600	JD	2007	12		12,542,809	12,500,000	AV	12,542,809	12,553,890	48,125	825,000	453	5,208		1PE	VAR	6.537	12,542,809	
71654QAG7	PETROLEOS MEXICANOS	8.500	MAY	2002	05		1,925,519	2,000,000	AV	1,925,519	1,810,000	99,639	170,000	46,536			3Z	VAR	11.523	1,925,519	
71654QAL6	PETROLEOS MEXICANOS	8.850	MS	2007	09		7,395,581	7,700,000	AV	7,395,581	7,375,250	200,649	296,475	20,331			3	2000	9.662	7,395,581	
716708AA0	PETROLIAM NASIONAL BERHAD	6.875	JJ	2003	07		971,811	1,000,000	99.90	999,000	945,010	34,375	68,750	9,792			2PE	1998	8.144	971,811	
716708AG7	PETROLIAM NASIONAL BERHAD	8.875	FA	2004	08		998,219	1,000,000	105.89	1,058,900	997,720	36,979	86,038	368			2PE	1999	8.934	998,219	
74726MAC3	QANTAS AIRWAYS	7.750	JD	2009	06		9,990,278	10,000,000	101.56	10,156,300	9,988,885	34,444	775,000	2,072	1,306		2PE	1999	7.765	9,990,278	
780097AB7	ROYAL BANK OF SCOTLAND	6.375	FA	2011	02		3,936,521	4,000,000	96.15	3,845,960	3,925,190	106,250	255,000	4,316			1PE	1998	6.592	3,936,521	
780097AD3	ROYAL BANK OF SCOTLAND	6.400	AO	2009	04		4,997,151	5,000,000	96.62	4,831,150	4,996,700	80,000	320,000	255			1PE	1999	6.409	4,997,151	
984245AA8	YPF SOCIEDAD ANONIMA	8.000	FA	2004	02		2,531,488	2,500,000	99.00	2,475,000	2,555,515	75,556	200,000		8,667		2Z	VAR	7.537	2,475,000	
984245AD2	YPF SOCIEDAD ANONIMA	7.750	FA	2007	08		952,525	1,000,000	AV	952,525	947,520	26,694	77,500	5,005			4	2000	8.705	952,525	
984245AE0	YPF SOCIEDAD ANONIMA	7.250	MS	2003	03		7,857,078	8,000,000	AV	7,748,930	7,751,215	170,778	525,625	48,671			4	VAR	8.142	7,748,930	
3999999	Subtotal-Industrial and Miscellaneous-Issuer Obligations						781,076,626	797,644,831	X X X	773,764,497	779,634,221	14,398,722	48,437,520	1,462,486	639,837		X X X	X X X	X X X	773,273,807	
060506MY5	BOAMS 2000-3 A6	7.750	MTLY	2030	06		4,855,410	5,000,000	AV	4,855,410	4,854,102	32,292	226,042	1,308			1Z	2000	8.005	4,855,410	
17305EAC9	CCCIT 2000-C1 C1	7.450	MS	2007	09		5,035,742	5,000,000	AV	5,035,742	5,035,742	98,299					2Z	2000	7.204	5,035,742	
30245@9Z5	FB EXPORT FUNDING TRUST(SER B)	5.640	MS	2002	09		470,589	470,589	AV	470,589	470,589	8,847	26,541				1Z	1993	5.639	470,589	
36157NGF5	GECMS 2000-4 A5	7.750	MTLY	2030	04		9,936,234	10,150,000	AV	9,936,234	9,933,711	65,552	492,125	2,523			1Z	2000	7.914	9,936,234	
36157NJW5	GECMS 2000-9 A3	7.750	MTLY	2030	08		4,929,719	4,983,935	AV	4,929,719	4,929,423	32,209	128,749	437			1Z	2000	7.810	4,929,719	
63857RCV2	NMFC 1998-4 B1	6.250	MTLY	2028	11		1,871,674	1,955,066	AV	1,871,674	1,868,310	10,002	122,122	2,629			1Z	1998	6.655	1,871,674	
76110YB92	RESIDENTIAL FUND CMO NAGCY	7.500	MTLY	2030	11		5,000,000	5,000,000	AV	5,000,000	5,017,969	31,250			17,969		1Z	2000	7.386	5,000,000	
76110YSR4	RFMSI 2000-S1 A5	7.500	MTLY	2030	01		4,789,079	5,000,000	AV	4,789,079	4,785,938	31,250	343,680	3,141			1Z	2000	7.903	4,789,079	
4099999	Subtotal-Industrial and Miscellaneous-Single Class Mortgage-Backed/Asset-Backed Securities						36,888,447	37,559,590	X X X	36,888,447	36,895,784	309,701	1,339,259	10,038	17,969		X X X	X X X	X X X	36,888,447	
055240AK1	BAMS 1997-1 A7	7.500	MTLY	2027	09	2025	8,774,201	8,565,248	AV	8,774,201	8,794,101	53,533	642,318		10,016		1PE	1997	7.156	8,774,201	
060506AZ5	BOAMS 1999-1 A24	6.500	MTLY	2029	02		5,005,503	5,000,000	AV	5,005,503	5,007,031	27,083	325,000		821		1PE	1999	6.446	5,005,503	
060506CZ3	BOAMS 1999-4 A7	6.500	MTLY	2029	04		13,694,008	14,000,000	AV	13,694,008	13,681,719	75,833	910,000	7,197			1Z	1999	6.676	13,694,008	
126342DY7	AMHPT 1996-1 M	7.900	MTLY	2027	03	2010	9,521,382	9,500,000	AV	9,521,382	9,527,969	33,356	750,500	731	2,551		1PE	VAR	7.842	9,521,382	
126691N83	CWHL 1997-2 A5	7.500	MTLY	2027	04		1,889,352	1,911,018	AV	1,889,352	1,888,324	11,944	143,313	553			1PE	1997	7.574	1,889,352	
126691TB0	CWHL 1996-1 A6	7.250	MTLY	2026	01		3,793,687	3,792,718	AV	3,793,687	3,795,681	22,914	274,946		495		1Z	1996	7.189	3,793,687	
16162TBK1	CHASE 1998-S6 M	6.750	MTLY	2028	10	2028	5,331,514	5,371,732	AV	5,331,514	5,330,604	30,216	362,480	810			1Z	1998	6.782	5,331,514	
1729215B0	CMSI 1997-1 A9	7.250	MTLY	2023	02		4,870,319	5,000,000	AV	4,870,319	4,853,906	30,208	362,500	4,658			1Z	1997	7.531	4,870,319	
1729215P9	CMSI 1997-2 A4	7.250	MTLY	2027	05		3,681,157	3,844,586	AV	3,681,157	3,670,379	23,228	278,707	5,314			1Z	1997	7.693	3,681,157	

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SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year		
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year									
				Year	Month	Year															c Call Price	
																						Year
172953BJ9	CMSI 1998-1 A5	6.750	MTLY	2028	02	2009	100.000	6,833,115	6,767,000	AV	6,833,115	6,852,645	38,064	456,772		10,199		1Z	1999	6.362	6,833,115	
36157TM73	GECMS 1996-15 A5	7.750	MTLY	2026	10			4,573,681	4,695,527	AV	4,573,681	4,564,198	30,325	363,710	4,766			1Z	1996	8.005	4,573,681	
36157TNQ0	GECMS 1995-7 L	7.500	MTLY	2025	09			4,635,087	4,718,109	AV	4,635,087	4,633,330	29,488	353,752	1,717			1Z	1995	7.793	4,635,087	
36157TQE4	GECMS 1995-8 L	7.500	MTLY	2025	10			4,737,843	4,734,883	AV	4,737,843	4,737,842	29,593	354,909		40		1Z	1995	7.321	4,737,843	
393505LC4	GT 1996-1 A3	6.200	MTLY	2027	03	2004	100.000	720,249	724,811	AV	720,249	713,600	1,997	44,932	3,194			1PE	1996	6.521	720,249	
393505LD2	GT 1996-1 A4	6.500	MTLY	2027	03	2008	100.000	1,998,402	2,000,000	AV	1,998,402	1,997,188	5,778	130,000	182			1Z	1996	6.526	1,998,402	
393505LF7	GT 1996-1 M1	7.000	MTLY	2027	03			1,806,898	1,809,637	AV	1,806,898	1,806,244	5,630	126,667	343			1	1996	7.018	1,806,898	
393505MR0	GT 1996-4 M1	7.750	MTLY	2027	06	2015	100.000	1,928,457	1,931,173	AV	1,928,457	1,928,457	12,472	149,666	96			1Z	1996	7.728	1,928,457	
393505PD8	GT 1996-6 M1	7.950	MTLY	2027	09	2015	100.000	4,993,180	5,000,000	AV	4,993,180	4,990,625	17,667	397,500	345			1Z	1996	7.976	4,993,180	
393505PN6	GT 1996-7 M1	7.700	MTLY	2027	10			2,999,151	3,000,000	AV	2,999,151	2,999,063	10,267	231,000	18			1PE	1996	7.703	2,999,151	
393505QQ8	GT 1996-8 M1	7.850	MTLY	2027	12			2,243,511	2,250,000	AV	2,243,511	2,242,969	7,850	176,625	134			1PE	1996	7.883	2,243,511	
393505Z70	GT 1999-4 M1	7.600	MTLY	2031	03			1,999,870	2,000,000	AV	1,999,870	1,999,786	12,667	152,000	(54)			1PE	1999	7.601	1,999,870	
63857RBJ0	NMFC 1998-2 A8	6.750	MTLY	2028	08	2028	100.000	15,692,537	16,000,000	AV	15,692,537	15,684,063	90,000	1,080,000	7,307			1Z	VAR	6.901	15,692,537	
63857RBL5	NMFC 1998-2 B1	6.750	MTLY	2028	08			2,951,727	2,928,414	AV	2,951,727	2,953,422	16,472	197,605		1,088		1Z	1998	6.620	2,951,727	
63857RCT7	NMFC 1998-4 A3	6.250	MTLY	2028	11			5,000,528	5,000,000	AV	5,000,528	5,001,953	26,042	312,500		682		1Z	1998	6.207	5,000,528	
66937NAS7	NSCOR 1996-1 A18	7.500	MTLY	2026	08			6,712,131	7,000,000	AV	6,712,131	6,678,438	43,750	525,000	8,553			1PE	1996	7.953	6,712,131	
66937NBN7	NSCOR 1996-2 A10	7.000	MTLY	2011	08			775,776	795,861	AV	775,776	770,618	4,643	55,575	2,661			1PE	1996	7.494	775,776	
66937NQ68	NSCOR 1998-12 A11	6.750	MTLY	2028	06	2028	100.000	4,900,370	5,000,000	AV	4,900,370	4,894,250	28,125	337,500	2,428			1PE	1998	6.915	4,900,370	
66937NZE1	NSCOR 1998-1 A3	7.000	MTLY	2028	02			11,455,922	11,892,042	AV	11,455,922	11,447,020	69,370	832,377	13,256			1PE	1999	7.351	11,455,922	
760947VN8	RFMSI 1996-S7 A11	7.000	MTLY	2026	03			1,841,752	1,886,183	AV	1,841,752	1,837,849	11,003	131,818	1,576			1Z	1996	7.226	1,841,752	
760972HK8	RFMSI 1997-S17 A5	7.000	MTLY	2027	11	2027	100.000	4,950,487	5,000,000	AV	4,950,487	4,948,047	29,167	349,857	850			1PE	1997	7.057	4,950,487	
760972NJ4	RFMSI 1998-S3 A14	6.750	MTLY	2028	02			6,488,626	7,000,000	AV	6,488,626	6,468,164	39,375	472,267	14,666			1	1999	7.504	6,488,626	
79548KQY7	SBM7 1996-2 A7	7.500	MTLY	2026	05			4,572,350	4,745,871	AV	4,572,350	4,557,697	29,662	355,906	5,847			1Z	1996	7.889	4,572,350	
81375FJJ3	SASI 1995-3 A9	7.500	MTLY	2025	10			3,269,432	3,295,051	AV	3,269,432	3,268,559	20,594	247,103	559			1Z	1995	7.541	3,269,432	
898482AP9	TMFI 1997-1 A8	7.500	MTLY	2027	03			4,841,306	4,808,129	AV	4,841,306	4,844,942	30,051	357,615		1,599		1Z	1997	7.376	4,841,306	
4199999	Subtotal-Industrial and Misc. Defined Multi-Class Residential Mortgage-Backed Securities							169,483,511	171,967,993	X X X	169,483,511	169,370,683	948,367	12,242,420	87,707	27,491			X X X	X X X	X X X	169,483,511
393505KX9	GT 1995-10 M1	7.000	MTLY	2027	02			2,731,061	2,883,094	AV	2,731,061	2,716,866	8,970	200,691	9,550			1PE	1996	7.632	2,731,061	
393505V90	GT 1999-2 A5	6.680	MTLY	2030	12	2012	100.000	2,499,310	2,500,000	AV	2,499,310	2,499,219	13,917	167,000	51			1	1999	6.684	2,499,310	
393505YA4	GT 1997-8 M1	7.020	MTLY	2029	10	2020	100.000	1,999,086	2,000,000	AV	1,999,086	1,998,944	6,240	140,400	50			1PE	1997	7.026	1,999,086	
589929LK2	MLMI 1996-C1 A2	7.240	MTLY	2026	03			2,018,482	2,000,000	AV	2,018,482	2,021,563	12,067	144,800		699		1PE	1996	7.074	2,018,482	
921796DB1	VMF 1997-C 1A5	7.120	MTLY	2027	08			2,999,531	3,000,000	AV	2,999,531	2,999,531	17,800	213,600				1Z	1997	7.110	2,999,531	
4299999	Subtotal-Industrial and Misc.-Other Multi-Class Residential Mortgage-Backed Securities							12,247,470	12,383,094	X X X	12,247,470	12,236,123	58,994	866,491	9,651	699			X X X	X X X	X X X	12,247,470
07383FAB4	BSCMS 1998-C1 A2	6.440	MTLY	2030	06			5,062,001	5,000,000	AV	5,062,001	5,066,406	26,833	322,000		1,905		1	1998	6.300	5,062,001	
161505BL5	CCMSC 1997-2 A2	6.600	MTLY	2007	11			3,050,558	3,000,000	AV	3,050,558	3,075,469	16,500	198,000		9,048		1	1998	6.114	3,050,558	

37.64

SCHEDULE D - PART 1

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

CUSIP Identification	Description	2 Interest		3 Date of			4 Book Value	5 Par Value	6 Rate Used to Obtain Market Value	7 Market Value	8 Actual Cost	Interest		10 Increase by Adjustment in Book Value During Year	11 Decrease by Adjustment in Book Value During Year	12 Amount of Interest Due and Accrued Dec. 31, Current Year, on Bonds in Default as to Principal or Interest	13 NAIC Designation	14 Year Acquired	15 Effective Rate of Interest	16 Statement Value Dec. 31 of Current Year	
		a Rate of	b How Paid	Maturity		Option						9.1 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	9.2 Gross Amount Received During Year								
				a Year	Month	b Year															c Call Price
23321PC63	DLJMA 1996-CF2 A1B	7.290	MTLY	2021	11		4,050,556	4,000,000	AV	4,050,556	4,060,000	24,300	291,600		2,527		1	1996	7.102	4,050,556	
23321PE20	DLJMA 1997-CF1 A1B	7.600	MTLY	2030	05	2007	2,007,374	2,000,000	AV	2,007,374	2,013,200	12,667	152,000		1,749		1	1997	7.437	2,007,374	
23321PYK8	DLJMA 1996-CF1 A1A	7.280	MTLY	2016	02		2,200,758	2,154,304	AV	2,200,758	2,210,518	13,069	176,261		25,896		1	1997	6.873	2,200,758	
33743PAM9	FUSAM 1999-1 C	6.420	MTLY	2006	10		4,993,893	5,000,000	AV	4,993,893	4,991,828	10,700	321,000	1,137			2Z	1999	6.454	4,993,893	
361849HA3	GMACC 1999-C3 C	7.786	MTLY	2032	07	2009	4,901,434	5,000,000	AV	4,901,434	4,894,727	32,442	324,417	6,707			1	2000	8.234	4,901,434	
55262SAA3	MBNAM 1998-C C	6.350	MTLY	2005	11	2003	4,995,889	5,000,000	AV	4,995,889	4,992,188	14,111	317,500	1,526			2	1998	6.392	4,995,889	
55262SAR6	MBNAM 1999-M C	7.450	MTLY	2007	04		3,997,752	4,000,000	AV	3,997,752	3,997,319	12,417	309,589	318			2Z	1999	7.470	3,997,752	
589929MF2	MLMI 1996-C2 B	6.960	MTLY	2028	11	2008	2,000,000	2,000,000	AV	2,000,000	2,002,188	11,600	139,200		68		1	1996	6.888	2,000,000	
589929NX2	MLMI 1997-C2 A2	6.540	MTLY	2029	12		5,039,524	5,000,000	AV	5,039,524	5,042,969	27,250	327,000		1,324		1	1998	6.446	5,039,524	
63859CAB9	NLFC 1996-1 A2	7.515	MTLY	2005	07		2,342,508	2,342,508	AV	2,342,508	2,348,341	14,670	177,593		465		1	1996	7.339	2,342,508	
69348HAE8	PNCMA 1999-CM1 A3	7.660	MTLY	2032	12		2,512,618	2,500,000	AV	2,512,618	2,512,891	15,958	191,500		271		1	1999	7.590	2,512,618	
81375BAM4	SMART 1997-6 A1	7.710	MTLY	2006	04		3,688,129	3,688,129		553,219	3,688,129	12,393	284,355				6	1997	7.710	553,219	
4499999	Subtotal-Ind. and Misc.-Other Multi-Class Comm. Mortgage-Backed/Asset-Backed Securities						50,842,994	50,684,941	X X X	47,708,084	50,896,173	244,910	3,532,015	9,688	43,253			X X X	X X X	X X X	47,708,084
4599999	Subtotal-Industrial and Miscellaneous						1,050,539,048	1,070,240,449	X X X	1,040,092,009	1,049,032,984	15,960,694	66,417,705	1,579,570	729,249			X X X	X X X	X X X	1,039,601,319
534998LF4	LIBERTY FINANCIAL COMPANIES	8.850	MS	2012	09		40,000,000	40,000,000	AV	40,000,000	40,000,000	914,500					1Z	2000	8.849	40,000,000	
4799999	Subtotal-Parent, Subsidiaries and Affiliates-Issuer Obligations						40,000,000	40,000,000	X X X	40,000,000	40,000,000	914,500						X X X	X X X	X X X	40,000,000
5399999	Subtotal-Parent, Subsidiaries and Affiliates						40,000,000	40,000,000	X X X	40,000,000	40,000,000	914,500						X X X	X X X	X X X	40,000,000
5499999	Total Bonds-Issuer Obligations						1,339,590,212	1,375,471,165	X X X	1,343,081,544	1,336,520,720	24,341,198	80,959,022	1,912,546	799,687			X X X	X X X	X X X	1,331,787,537
5599999	Total Bonds-Single Class Mortgage-Backed/Asset-Backed Securities						324,801,764	327,072,625	X X X	324,801,764	324,692,778	2,112,269	20,621,704	311,749	83,132			X X X	X X X	X X X	324,801,620
5699999	Total Bonds-Defined Multi-Class Residential Mortgage-Backed Securities						211,916,066	215,693,649	X X X	211,916,066	211,393,616	1,191,430	15,097,563	162,171	30,411			X X X	X X X	X X X	211,916,066
5799999	Total Bonds-Other Multi-Class Residential Mortgage-Backed Securities						12,247,470	12,383,094	X X X	12,247,470	12,236,123	58,994	866,491	9,651	699			X X X	X X X	X X X	12,247,470
5999999	Total Bonds-Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						50,842,994	50,684,941	X X X	47,708,084	50,896,173	244,910	3,532,015	9,688	43,253			X X X	X X X	X X X	47,708,084
6099999	Grand Total Bonds						1,939,398,506	1,981,305,474	X X X	1,939,754,928	1,935,739,410	27,948,801	121,076,795	2,405,805	957,182			X X X	X X X	X X X	1,928,460,777

37.65

SCHEDULE D-PART 2-SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	6A	6B	7	Dividends		9	10	11	12
CUSIP Identification	Description	Number of Shares	Par Value Per Share	Book Value	Rate Per Share	Statement Value	Rate Per Share Used to Obtain Market Value	Market Value	Actual Cost	8.1 Declared but Unpaid	8.2 Amount Received During Year	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	NAIC Designation	Year Acquired
100599208	BOSTON EDISON CO 4.25% CUM	500,000	100.00	46,563	59.00	29,500	59.000	29,500	46,563		2,125			P1U	1956
207597501	CONN LT & PR \$2.06 CUM SER E	800,000	50.00	34,968	25.00	20,000	25.000	20,000	34,968		1,648			P4U	1954
207597816	CONNECTICUT LT + PWR CO 4.50% SER 63	1,000,000	50.00	49,573	27.75	27,750	27.750	27,750	49,573		2,250			P3U	1963
240019406	DAYTON P&L CO 3.90 CUM SER C	400,000	100.00	39,473	68.75	27,500	68.750	27,500	39,473		1,560			P1A	VARIOUS
266228501	DUQUESNE LIGHT CO 4.10% PFD	800,000	50.00	41,000	28.50	22,800	28.500	22,800	41,000		1,640			P2L	1954
3016413*5	EXETER & HAMPTON EL 6% CUM	480,000	100.00	48,000	71.75	34,440	71.750	34,440	48,000		2,880			P2A	1960
341099307	FLORIDA PR CORP 4.40% CUM PFD	200,000	100.00	20,039	58.38	11,675	58.375	11,675	20,039		880			P1U	1954
452092406	ILLINOIS PR CO 4.26% CUM	600,000	50.00	30,236	28.50	17,100	28.500	17,100	30,236		1,278			P3L	1950
485134506	KANSAS CITY PR & LT 4.35% CUM	200,000	100.00	20,000	64.00	12,800	64.000	12,800	20,000		870			P1L	1956
485134605	KANSAS CITY PR & LT 4.50% CUM	250,000	100.00	25,000	64.00	16,000	64.000	16,000	25,000		1,125			P1L	1952
605417203	MISSISSIPPI PR CO 4.40% CUM	400,000	100.00	41,256	60.13	24,050	60.125	24,050	41,256		1,760			P1U	1956
677347403	OHIO EDISON CO 4.44% CUM	300,000	100.00	28,435	56.00	16,800	56.000	16,800	28,435	333	1,332			P4L	1953
677347502	OHIO EDISON CO 4.56% CUM	300,000	100.00	28,250	56.50	16,950	56.500	16,950	28,250		1,368			P4L	1952
709068308	PENNSYLVANIA PR CO 4.64% CUM	300,000	100.00	27,502	52.00	15,600	52.000	15,600	27,502		1,392			P4U	1958
797440302	SAN DIEGO GAS & EL CO	2,400,000	20.00	45,188	10.63	25,500	10.625	25,500	45,188		3,310			P1L	VARIOUS
797440807	SAN DIEGO GAS & EL CO CUM	5,000,000	20.00	92,042	11.38	56,875	11.375	56,875	92,042		3,450			P1U	1963
8370042*0	SO CAROLINA GAS & EL CO B	513,000	50.00	25,237	45.75	23,470	45.750	23,470	25,237		590			P1A	1963
8370043*9	SO CAROLINA GAS & EL CO CUM	1,185,000	50.00	58,187	38.75	45,919	38.750	45,919	58,187		2,281			P1A	1961
6199999	Subtotal Preferred Stock - Public Utilities			700,949	X X X	444,729	X X X	444,729	700,949	333	31,739			XXX	XXX
257661306	DONALDSON LUFKIN & JENRETTE	100,000,000	50.00	4,949,836	48.61	4,861,086	48.610	4,861,086	4,949,836		265,000			P2L	VARIOUS
339030801	FLEETBOSTON FINANCIAL CORP	60,000,000	50.00	2,917,800	COST	2,917,800	50.000	3,000,000	2,917,800		99,000			PSF2L	1996
6299999	Subtotal Preferred Stock - Banks, Trust and Insurance Companies			7,867,636	X X X	7,778,886	X X X	7,861,086	7,867,636		364,000			XXX	XXX
83237C807	SMITHKLINE BEECHAM HOLDGS CORP SER C1	50,000	100,000.00	5,000,000	COST	5,000,000	100,257.000	5,012,850	5,000,000		322,654			PSF1L	1996
6399999	Subtotal Preferred Stock - Industrial and Miscellaneous			5,000,000	X X X	5,000,000	X X X	5,012,850	5,000,000		322,654			XXX	XXX
6599999	Total Preferred Stocks			13,568,585	X X X	13,223,615	X X X	13,318,665	13,568,585	333	718,393			XXX	XXX

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
001957109	AT&T CORP	57,681.949	771,539	17.250	995,014	771,539		5,671			L	VAR
020039103	ALLTEL CORP.	3,639.000	111,679	62.438	227,212	111,679	2,706	6,337			L	VAR
079860102	BELLSOUTH CORP	36,737.000	476,321	40.938	1,503,939	476,321		31,557			L	VAR
12614C106	C P & L ENERGY INC	1,800.000	38,600	32.438	88,538	38,600		4,473			L	VAR
172474108	CINERGY CORP.	624.690	10,223	35.125	21,988	10,223		844			L	VAR
190441105	COASTAL CORP	4,149.000	61,726	88.313	366,411	61,726	259	1,060			L	VAR
210371100	CONSTELLATION ENERGY GROUP	2,043.000	43,401	45.063	92,064	43,401	1,998	4,359			L	VAR
233331107	DTE ENERGY COMPANY	1,400.000	29,297	38.938	54,513	29,297		4,494			L	1989
264399106	DUKE POWER CO	7,174.000	190,167	85.250	611,584	190,167		15,767			L	VAR
293561106	ENRON CORP	14,268.000	207,436	83.125	1,186,028	207,436		7,134			L	VAR
29364G103	ENTERGY CORP	330.000	6,463	42.313	13,963	6,463		203			L	1990
30161N101	EXELON CORPORATION	6,262.030	153,504	70.210	439,657	153,504		2,609			L	VAR
302571104	FPL GROUP INC	1,323.000	41,436	71.750	94,925	41,436		2,786			L	VAR
682680103	ONEOK INC	503.000	7,704	48.125	24,207	7,704		701			L	VAR
69331C108	PG&E CORPORATION						2,264				L	VAR
711030106	PEOPLES ENERGY CORP	80.000	1,732	44.750	3,580	1,732		120			L	1990
75952J108	RELIANT ENERGY INC	5,805.000	108,027	43.313	251,432	108,027		8,708			L	VAR
78387G103	SBC COMMUNICATIONS INC	66,316.119	958,978	47.750	3,166,595	958,978		515			L	VAR
842587107	SOUTHERN CO	7,722.000	105,578	33.250	256,757	105,578		7,761			L	VAR
98389B100	XCEL ENERGY	280.000	4,187	29.063	8,138	4,187		265			L	1990
6699999	Subtotal - Common Stock - Public Utilities	X X X	3,327,998	X X X	9,406,545	3,327,998	7,227	105,364			X X X	X X X
008117103	AETNA INC.	2,303.080	35,819	58.063	251,567	35,819		1,499			L	VAR
026351106	AMERICAN GENERAL CORP	4,837.990	104,599	81.500	394,296	104,599		8,619			L	VAR
026874107	AMERICAN INTL GROUP INC	45,072.000	490,182	98.563	4,442,432	490,182		6,301			L	VAR
037389103	AON CORP.	3,208.000	77,427	34.250	109,874	77,427		2,118			L	1996
064057102	BANK OF NEW YORK CO INC.	14,353.000	120,238	55.188	792,113	120,238		4,593			L	1995
125509109	CIGNA CORP	3,162.000	58,700	132.300	418,333	58,700		2,714			L	VAR
16161A108	CHASE MANHATTAN CORP	24,081.000	248,185	45.438	1,094,192	248,185	7,649	8,524			L	VAR
171232101	CHUBB CORP	3,379.000	89,664	86.500	292,284	89,664		4,506			L	VAR
172967101	CITIGROUP INC.	97,624.000	695,873	51.063	4,984,974	695,873		45,963			L	VAR
200340107	COMERICA INC.	3,047.000	75,947	59.375	180,916	75,947		4,867			L	VAR
316773100	FIFTH THIRD BANCORP.	7,636.000	140,714	59.750	456,251	140,714	949	5,192			L	VAR
337358105	FIRST UN CORP	12,078.000	162,528	27.813	335,925	162,528		26,793			L	VAR
45806@109	INSURANCE SERVICES OFFICE INC	134,158.000	861,294	83.000	11,135,114	861,294					A	1997
475070108	JEFFERSON PILOT CORP	2,039.000	29,913	74.750	152,415	29,913		3,004			L	VAR
534187109	LINCOLN NATIONAL CORP	3,702.000	59,596	47.313	175,153	59,596		4,470			L	VAR
616880100	MORGAN (JP) & CO INC	3,130.000	35,760	165.500	518,015	35,760		6,080			L	VAR
693475105	PNC FINANCIAL CORP	5,637.000	143,945	73.063	411,856	143,945	1,950	10,586			L	VAR
786429100	SAFECO CORP	1,342.000	21,536	32.875	44,118	21,536		2,493			L	VAR
867914103	SUNTRUST BANKS INC	4,548.000	63,689	63.000	286,524	63,689		6,731			L	VAR
891027104	TORCHMARK CORP	1,828.000	29,144	38.438	70,265	29,144		741			L	VAR

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
949746101	WELLS FARGO COMPANY	31,407.000	258,034	55.688	1,748,993	258,034		21,357			L	VAR
6799999	Subtotal - Common Stock - Banks, Trusts, and Insurance Companies	X X X	3,802,787	X X X	28,295,610	3,802,787	10,548	177,151			X X X	X X X
000886101	ADC TELECOMMUNICATIONS COMMON STK	11,300.000	136,961	18.125	204,813	136,961					L	VAR
00130H105	AES CORPORATION	7,626.000	138,816	55.375	422,290	138,816					L	1998
001765106	AMR CORP	2,879.000	44,475	39.188	112,822	44,475					L	VAR
002824100	ABBOT LABORATORIES	30,194.000	299,777	48.438	1,462,537	299,777		11,474			L	VAR
004833109	A C NIELSEN CORP.	7,388.000	12,429	36.250	267,815	12,429					L	VAR
00724F101	ADOBE SYSTEMS INC.	4,716.000	54,639	58.188	274,415	54,639		177			L	1997
007903107	ADVANCED MICRO DEVICES	5,868.000	31,353	13.813	81,055	31,353					L	VAR
00817Y108	AETNA INC.-NEW	2,304.000	35,876	41.062	94,607	35,876					LZ	VAR
00846U101	AGILENT TECHNOLOGIES INC. COMMON STK	29,744.990	76,052	54.750	1,628,538	76,052					L	VAR
009158106	AIR PRODUCTS & CHEMICALS INC	56,422.000	271,231	41.000	2,313,302	271,231		31,641			L	VAR
013068101	ALBERTO CULVER CL B CONV	1,058.000	12,767	42.813	45,296	12,767		249			L	VAR
013104104	ALBERTSONS INC	4,777.100	60,322	26.500	126,617	60,322		3,371			L	1989
013817101	ALCOA INC	14,727.280	125,269	33.500	493,388	125,269		7,738			L	VAR
01741R102	ALLEGHENY TELEDYNE INC.	466.075	7,183	15.875	7,430	7,183		280			L	VAR
018490102	ALLERGAN INC	2,548.000	33,288	96.813	246,680	33,288		796			L	VAR
020002101	ALLSTATE CORP.	14,518.000	148,153	43.563	632,448	148,153		10,158			L	VAR
021441100	ALTERA CORPORATION COMMON STK	5,400.000	227,630	26.313	142,090	227,630					L	2000
022615108	ALZA CORP	3,386.000	41,823	42.500	143,905	41,823					L	VAR
023551104	AMERADA HESS CORP	1,599.000	70,683	73.063	116,828	70,683		995			L	VAR
02364J104	AMERICA ONLINE	37,620.000	1,465,750	34.800	1,309,176	1,465,750					L	1999
025816109	AMERICAN EXPRESS CO	26,021.000	227,673	54.938	1,429,542	227,673		6,240			L	VAR
026375105	AMERICAN GREETINGS CORP CL A	1,100.000	10,071	9.438	10,382	10,071					L	2000
026609107	AMERICAN HOME PRODUCTS	25,473.000	352,134	63.550	1,618,809	352,134		5,859			L	VAR
031162100	AMGEN	20,018.000	157,703	63.938	1,279,911	157,703					L	VAR
032165102	AMSOUTH CORP COMMON STK						1,520				L	VAR
032511107	ANADARKO PETROLEUM CORP.	3,651.780	121,797	71.080	259,569	121,797		619			L	VAR
032654105	ANALOG DEVICES INC.	6,400.000	193,609	51.188	327,603	193,609					L	VAR
034425108	ANDREW CORP	1,546.030	4,974	21.750	33,626	4,974					L	VAR
035229103	ANHEUSER BUSCH COS INC	16,756.000	164,201	45.500	762,398	164,201		10,894			L	VAR
037411105	APACHE CORP.	2,199.000	81,137	70.063	154,069	81,137		308			L	VAR
037833100	APPLE COMPUTER INC	6,346.000	91,903	14.875	94,397	91,903					L	VAR
038020103	APPLIED BIOSYSTEM	3,956.000	32,731	94.063	372,113	32,731		675			L	VAR
038222105	APPLIED MATERIALS INC.	15,254.000	102,144	38.188	582,520	102,144					L	VAR
039483102	ARCHER DANIELS MIDLAND CO	408.310	39	15.000	6,125	39		59			L	1997
042384107	ARMSTRONG HOLDINGS INC.	690.000	30,830	2.063	1,423	30,830		1,066			L	VAR
052769106	AUTODESK INC	451.000	7,933	26.938	12,149	7,933	3	153			L	VAR
053015103	AUTOMATIC DATA PROCESSING INC	12,190.000	35,826	63.313	771,785	35,826		4,338			L	VAR
053499109	AVAYA INC. COMMON STK	4,535.910	29,538	10.312	46,774	29,538					LZ	VAR
053611109	AVERY DENNISON CORP	2,207.000	21,537	54.875	121,109	21,537		2,450			L	VAR
054303102	AVON PRODUCTS INC	4,682.000	48,037	47.875	224,151	48,037		3,465			L	VAR

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
055921100	BMC SOFTWARE INC.	4,774.000	285,205	14.000	66,836	285,205					L	VAR
057224107	BAKER HUGHES INC	5,059.000	66,520	41.563	210,267	66,520		2,498			L	VAR
058498106	BALL CORP	50.000	1,207	46.063	2,303	1,207		105			L	1990
060505104	BANK OF AMERICA CORP	32,329.934	578,050	45.875	1,483,136	578,050		789			L	VAR
06423A103	BANK ONE CORPORATION	13,900.040	214,353	36.625	509,089	214,353	4,106	515			L	VAR
067383109	BARD C R INC	1,002.000	24,776	46.563	46,656	24,776		832			L	VAR
071813109	BAXTER INTL INC	5,657.000	115,588	88.313	499,587	115,588		1,733			L	VAR
075887109	BECTON DICKINSON & CO	4,938.000	37,818	34.625	170,978	37,818		1,864			L	VAR
081437105	BEMIS INC	1,063.000	19,767	33.563	35,677	19,767		1,020			L	VAR
086516101	BEST BUY COMPANY COMMON STK	1,600.000	41,248	29.563	47,301	41,248	661				L	2000
087509105	BETHLEHEM STEEL CORP	2,833.000	26,232	1.750	4,958	26,232					L	VAR
090597105	BIOGEN INC. COMMON STK	100.000	5,216	60.063	6,006	5,216					L	2000
090613100	BIOMET INC	3,406.000	21,147	39.688	135,177	21,147		363			L	VAR
091797100	BLACK & DECKER CORP	1,694.000	33,873	39.250	66,490	33,873		813			L	VAR
093671105	BLOCK H & R INC	1,121.000	19,307	41.375	46,381	19,307	550	1,506			L	VAR
097023105	BOEING CO	17,299.990	267,887	66.000	1,141,799	267,887		7,266			L	VAR
097383103	BOISE CASCADE CORP	100.000	2,066	33.625	3,363	2,066		45			L	VAR
101137107	BOSTON SCIENTIFIC CORP.	6,552.000	67,380	13.688	89,684	67,380					L	1995
109043109	BRIGGS & STRATTON CORP	392.000	7,088	44.375	17,395	7,088	122	379			L	VAR
110122108	BRISTOL-MYERS CO.	38,501.000	495,192	73.938	2,846,687	495,192		28,837			L	VAR
111320107	BROADCOM CORP COMMON STK	2,022.000	436,908	84.000	169,848	436,908					L	2000
111412102	BROADVISION INC	1,700.000	42,181	11.812	20,080	42,181					LZ	2000
115637209	BROWN-FORMAN CORP	1,291.000	33,355	66.500	85,852	33,355		1,694			L	VAR
117043109	BRUNSWICK CORP	425.000	5,492	16.438	6,986	5,492		213			L	VAR
12189T104	BURLINGTON NORTHERN SANTA FE	8,377.004	30,409	28.313	237,178	30,409	1,005	2,010			L	VAR
122014103	BURLINGTON RES INC	926.975	25,911	50.500	46,812	25,911	382	255			L	VAR
126408103	CSX CORP	2,490.000	42,102	25.938	64,586	42,102		2,988			L	VAR
126650100	CVS CORPORATION	5,423.000	109,624	59.938	325,044	109,624		1,397			L	VAR
126920107	CABLETRON SYSTEMS INC.	2,427.000	62,222	15.063	36,558	62,222					L	VAR
134429109	CAMPBELL SOUP CO	6,222.000	84,461	34.625	215,437	84,461	385	4,798			L	VAR
14149Y108	CARDINAL HEALTH COMMON STOCK	4,360.000	131,366	99.625	434,365	131,366		371			L	VAR
143658102	CARNIVAL CORP CLASS-A COMMON STOCK	3,346.000	144,762	30.813	103,100	144,762		1,642			L	VAR
149123101	CATERPILLAR TRACTOR CO	6,786.000	100,781	47.313	321,066	100,781		9,175			L	VAR
151313103	CENDANT CORP	5,316.243	144,192	9.625	51,169	144,192					L	VAR
152312104	CENTEX CORP	1,196.000	12,097	37.563	44,925	12,097		195			L	VAR
15677T106	CERIDIAN CORP	2,052.000	17,963	19.938	40,913	17,963					L	VAR
16133R106	CHARTERED SEMICONDUCTOR - ADR COMMON STK	600.000	34,500	26.375	15,825	34,500					L	VAR
166751107	CHEVRON CORP	12,712.000	439,262	84.438	1,073,376	439,262		33,441			L	VAR
172737108	CIRCUIT CITY STORES INC	3,936.000	34,365	11.500	45,264	34,365	41	207			L	VAR
17275R102	CISCO SYS INC. COMMON STOCK	135,622.000	257,591	38.250	5,187,542	257,591					L	VAR
177376100	CITRIX SYSTEMS COMMON STK	3,506.000	188,041	22.500	78,885	188,041					L	VAR
184502102	CLEAR CHANNEL COMMUNICATIONS	3,922.000	133,132	48.438	189,974	133,132					L	1997
189054109	CLOROX CO	4,428.000	48,957	35.500	157,194	48,957		2,827			L	VAR
191216100	COCA-COLA CO	48,288.000	594,684	60.938	2,942,574	594,684		32,836			L	VAR

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
194162103	COLGATE PALMOLIVE CO	11,256.000	109,606	64.550	726,575	109,606		5,413			L	VAR
200300200	COMCAST CORP	14,514.000	114,119	41.750	605,960	114,119					L	VAR
204493100	COMPAQ COMPUTER CORP	31,688.005	156,382	15.050	476,904	156,382	748	3,240			L	VAR
204912109	COMPUTER ASSOC INTL INC	10,944.060	65,365	19.500	213,409	65,365		872			L	VAR
205363104	COMPUTER SCIENCES CORP	3,253.000	65,003	60.125	195,587	65,003					L	VAR
205638109	COMPUWARE CORP. COMMON STK	7,043.000	251,321	6.250	44,019	251,321					L	1999
205862402	COMVERSE TECHNOLOGY COMMON STK	2,200.000	119,369	108.625	238,975	119,369					L	1999
205887102	CONAGRA FOODS INC COMMON	7,671.000	45,812	26.000	199,446	45,812		4,848			L	VAR
207142100	CONEXANT SYSTEMS INC. COMMON STK	3,800.000	327,793	15.375	58,425	327,793					L	2000
208251405	CONOCO INC COMMON STK	9,319.050	91,867	28.938	269,675	91,867		3,541			L	1999
208464107	CONSECO INC.	6,335.000	232,018	13.188	83,546	232,018		1,664			L	VAR
210149100	CONSOLIDATED STORES CORP.	2,166.250	94,376	10.625	23,016	94,376	625				L	VAR
216831107	COOPER TIRE & RUBBER CO	4,878.000	46,194	10.625	51,829	46,194		502			L	VAR
217016104	COORS ADOLPH CO	728.000	13,138	80.313	58,468	13,138		524			L	VAR
3 9 3	219350105	CORNING INC	15,702.000	148,074	52.813	829,270	148,074		2,871		L	VAR
	22160K105	COSTCO WHOLESALE COMMON STK	8,730.000	82,673	39.938	348,659	82,673				L	VAR
	224399105	CRANE CO	1,240.630	12,543	28.438	36,695	12,543		521		L	VAR
	228255105	CROWN CORK & SEAL INC	1,576.000	67,997	7.438	11,722	67,997		788		L	VAR
	231021106	CUMMINS ENGINE CO INC	364.000	7,835	37.938	13,809	7,835		582		L	VAR
	235811106	DANA CORP	983.989	17,007	15.313	15,068	17,007		1,220		L	VAR
	237194105	DARDEN RESTAURANTS INC.	61,769.000	63,611	22.875	1,412,966	63,611		4,942		L	VAR
	244199105	DEERE & CO	4,145.000	83,241	45.813	189,895	83,241		3,798		L	VAR
	247025109	DELL COMPUTER CORP.	50,259.000	106,238	17.438	876,416	106,238				L	1996
	247126105	DELPHI AUTOMOTIVE SYSTEMS COMMON STK	9,888.000	56,969	11.250	111,240	56,969	434	2,076		L	VAR
	247361108	DELTA AIR LINES INC	850.000	25,479	50.188	42,660	25,479		43		L	VAR
	248019101	DELUXE CORPORATION	14,796.000	45,950	25.270	373,895	45,950		21,377		L	1976
	25179M103	DEVON ENERGY CORPORATION COMMON STK	676.000	36,984	60.970	41,216	36,984				L	2000
	254067101	DILLARDS INC-CL A	1,570.000	33,549	11.813	18,546	33,549		70		L	VAR
	254687106	DISNEY (WALT) PRODUCTIONS	40,522.308	498,689	28.938	1,172,635	498,689		8,510		L	VAR
	255064107	DIVERSA CORP COMMON STK	341.000	798	17.938	6,117	798				L	1995
	256669102	DOLLAR GENERAL CORP.	49.490	898	18.875	962	898		1		L	2000
	25746U109	DOMINION RESOURCES INC COMMON STK	4,178.960	116,862	67.000	279,990	116,862		11,317		L	VAR
	260003108	DOVER CORP	3,934.000	38,086	40.563	159,575	38,086		1,888		L	VAR
	260543103	DOW CHEMICAL CO	4,764.000	87,985	36.625	174,482	87,985		5,526		L	VAR
	260561105	DOW JONES & CO INC	1,747.000	55,393	56.625	98,924	55,393		1,785		L	VAR
	263534109	DU PONT E I DE NEMOURS & CO	19,973.000	405,149	48.313	964,956	405,149		13,981		L	VAR
	26483E100	DUN & BRADSTREET CORP	12,638.000	13,547	25.875	327,008	13,547				L	VAR
	268648102	EMC CORPORATION COMMON	40,500.040	112,883	66.500	2,693,253	112,883				L	VAR
	277461109	EASTMAN KODAK CO	4,866.000	181,117	39.375	191,599	181,117	2,785	9,299		L	VAR
	278058102	EATON CORP	1,268.000	43,481	75.188	95,338	43,481		2,339		L	VAR
	278865100	ECOLAB INC	2,485.000	19,077	43.188	107,322	19,077		1,247		L	VAR
	283905107	EL PASO NATURAL GAS	2,187.000	57,719	71.625	156,644	57,719	451	911		L	VAR
	285661104	ELECTRONIC DATA SYSTEMS	915.000	33,382	57.750	52,841	33,382		549		L	1998
	291011104	EMERSON ELECTRIC CO	8,304.000	113,418	78.813	654,463	113,418		12,082		L	VAR

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
292845104	ENGELHARD CORP	1,771.750	12,312	20.375	36,099	12,312		709			L	VAR
294352109	EPRISE CORPORATION COMMON STK	43,216.000	84,703	1.812	78,307	84,703					LZ	2000
30161Q104	EXELIXIS INC. COMMON STK	58,432.000	84,142	14.625	854,568	84,142		110			LZ	1996
30231G102	EXXON MOBIL CORP.	67,893.020	1,221,044	86.938	5,902,483	1,221,044		10,614			L	VAR
302491303	FMC CORP	603.000	26,478	71.688	43,228	26,478					L	VAR
313400301	FED HM LN MTGE 0/ 0/00	13,560.000	157,482	68.875	933,945	157,482		9,221			L	VAR
313586109	FEDERAL NATL MTG ASSN	19,649.000	228,671	86.750	1,704,551	228,671		22,326			L	VAR
31428X106	FEDEX CORPP	5,652.000	65,865	39.960	225,854	65,865					L	VAR
319963104	FIRST DATA CORP.	4,710.000	118,317	52.688	248,160	118,317		458			L	VAR
339030108	FLEETBOSTON FINL CORP COMMON STK	17,554.029	228,049	37.563	659,382	228,049		21,447			L	VAR
345370860	FORD MOTOR CO COMMON STK	36,565.870	381,092	23.438	857,031	381,092		10,970			L	VAR
35671D857	FREEMPORT MCMORAN COPPER COMMON STOCK	13,456.000	166,448	8.563	115,224	166,448					L	VAR
364730101	GANNETT CO INC	22,398.000	117,963	63.063	1,412,485	117,963		17,947			L	1982
364760108	THE GAP INC	16,579.750	43,339	25.500	422,784	43,339		1,104			L	VAR
366651206	GARTNER GROUP COMMON STK	5,772.000	7,156	6.340	36,594	7,156					L	VAR
367626108	GATEWAY INC.	6,302.000	182,924	17.990	113,373	182,924					L	1998
369550108	GENERAL DYNAMICS CORP	2,809.000	32,511	78.000	219,102	32,511		3,153			L	VAR
369604103	GENERAL ELECTRIC CO	192,902.000	265,724	47.938	9,247,336	265,724		6,307			L	VAR
370334104	GENERAL MILLS INC	99,060.000	201,964	44.563	4,414,411	201,964		6,241			L	VAR
370442105	GENERAL MOTORS CORP	10,428.000	375,824	50.938	531,181	375,824		856			L	VAR
372460105	GENUINE PARTS CO	2,958.500	24,884	26.188	77,477	24,884	514	3,399			L	VAR
373298108	GEORGIA-PACIFIC CORP	2,847.000	67,195	31.125	88,613	67,195		2,766			L	VAR
375766102	GILLETTE CO	17,712.000	167,601	36.125	639,846	167,601		9,248			L	VAR
381317106	GOLDEN WEST FINANCIAL CORP	3,128.000	31,351	67.500	211,140	31,351		688			L	VAR
382388106	GOODRICH B F CO	720.000	16,172	36.375	26,190	16,172	198	396			L	VAR
382550101	GOODYEAR TIRE & RUBBER	800.000	12,049	22.990	18,392	12,049		600			L	VAR
38388F108	GRACE W R & CO	1,387.000	73,299	3.188	4,422	73,299					L	1996
384802104	GRAINGER W W INC	1,883.000	15,418	36.500	68,730	15,418		1,278			L	VAR
401698105	GUIDANT CORP.	5,950.000	83,872	53.938	320,931	83,872					L	1996
404119109	HCA HEALTHCARE CO.	3,600.000	58,578	44.010	158,436	58,578		143			L	VAR
406216101	HALLIBURTON CO	8,649.000	172,821	36.250	313,526	172,821		4,325			L	VAR
41163G101	HARCOURT GENERAL	1,426.000	9,422	57.200	81,567	9,422	173	673			L	VAR
413619107	HARRAH'S ENTERTAINMENT	1,508.000	11,855	26.375	39,774	11,855					L	VAR
416515104	HARTFORD FINANCIAL SVCS GRP	4,155.000	53,450	70.625	293,447	53,450	1,039	4,116			L	VAR
418056107	HASBRO INC	2,387.750	13,881	10.625	25,370	13,881		590			L	VAR
421924101	HEALTHSOUTH CORP.	7,560.000	160,992	16.313	123,326	160,992					L	VAR
423074103	H. J. HEINZ CO	6,869.500	64,639	47.438	325,875	64,639		7,746			L	VAR
427056106	HERCULES INC	451.000	4,846	19.063	8,597	4,846		129			L	VAR
427866108	HERSHEY FOODS CORP	2,653.000	52,082	64.375	170,787	52,082		2,865			L	VAR
428236103	HEWLETT-PACKARD CO	154,882.000	261,855	31.563	4,888,541	261,855		43,376			L	VAR
432848109	HILTON HOTELS CORP	2,095.000	12,292	10.500	21,998	12,292		68			L	VAR
437076102	HOME DEPOT INC	45,078.999	259,123	45.688	2,059,569	259,123		7,252			L	VAR
437614100	HOMESTAKE MINING CO	14,267.000	92,709	4.188	59,750	92,709		357			L	VAR
438516106	HONEYWELL INTERNATIONAL COMMON STK	15,531.030	186,864	47.313	734,820	186,864		11,742			L	VAR

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
441815107	HOUSEHOLD INTL INC	9,244.000	93,885	55.000	508,420	93,885		6,748			L	VAR
444859102	HUMANA INC	3,241.000	52,768	15.250	49,425	52,768					L	1996
446150104	HUNTINGTON BANCSHARES	9.000	226	16.188	146	226	962	3			L	VAR
449934108	IMS HEALTH INC.	50,134.000	72,558	27.000	1,353,618	72,558		3,895			L	VAR
450911102	ITT INDUSTRIES INC.	1,684.000	19,728	38.750	65,255	19,728		959			L	VAR
452308109	ILLINOIS TOOL WORKS INC	4,862.000	73,679	59.563	289,595	73,679		2,723			L	VAR
456866102	INGERSOLL RAND CO	3,207.000	59,889	41.875	134,293	59,889		2,181			L	VAR
458140100	INTEL CORP	130,612.000	241,274	30.063	3,926,589	241,274		9,239			L	VAR
459200101	INTERNATIONAL BUS MACHS CORP	34,554.000	500,659	85.000	2,937,090	500,659		17,839			L	VAR
460146103	INTERNATIONAL PAPER CO	351.040	7,981	40.813	14,488	7,981		332			L	VAR
460690100	INTERPUBLIC GROUP COS INC	5,242.000	56,856	42.563	223,115	56,856		1,940			L	VAR
461202103	INTUIT INC	200.000	10,188	39.437	7,887	10,188					LZ	2000
46612J101	JDS UNIPHASES COMMON STK	18,150.000	2,463,714	41.688	756,637	2,463,714					L	2000
478160104	JOHNSON & JOHNSON	137,976.000	484,285	105.063	14,496,172	484,285		3,507			L	VAR
478366107	JOHNSON CONTROLS INC	1,703.000	33,978	52.000	88,556	33,978		1,935			L	VAR
482480100	KLA-TENCOR CORPORATION	3,646.000	136,781	33.688	122,826	136,781					L	1997
482584109	K MART CORP	8,169.000	49,510	5.313	43,402	49,510					L	VAR
486168107	KAUFMAN & BROAD HOME	921.000	12,271	33.688	31,027	12,271		284			L	VAR
492386107	KERR-MCGEE CORP	948.000	41,862	66.938	63,457	41,862	815	1,274			L	VAR
494368103	KIMBERLY CLARK CORP	10,836.000	186,755	70.690	765,997	186,755		11,600			L	VAR
499040103	KNIGHT-RIDDER INC	1,551.000	41,645	56.875	88,213	41,645		1,450			L	VAR
500255104	KOHL'S CORP.	6,362.000	181,569	61.000	388,082	181,569					L	1998
501044101	KROGER CO	10,424.000	51,161	27.063	282,105	51,161					L	VAR
501938104	LHS GROUP INC. COMMON STK	3,510.000	99,947	40.375	141,716	99,947					LZ	2000
502161102	LST LOGIC CORP.	5,922.000	63,599	17.090	101,207	63,599					L	VAR
524908100	LEHMAN BROS HLDGS INC.	4,710.000	123,836	67.625	318,514	123,836		1,020			L	VAR
529771107	LEXMARK INTL COMMON STK	900.000	30,366	44.313	39,882	30,366					L	2000
530158104	LIBERTY ALL-STAR EQUITY FUND	770,126.000	5,645,966	12.375	9,530,309	5,645,966	277,245	1,078,176			L	VAR
532457108	ELI LILLY & CO	21,721.000	224,456	93.063	2,021,421	224,456		11,295			L	VAR
532716107	THE LIMITED	8,410.000	66,212	17.063	143,500	66,212		2,523			L	VAR
539320101	LIZ CLAIBORNE INC	1,025.000	26,234	41.625	42,666	26,234		497			L	VAR
539830109	LOCKHEED MARTIN CORP.	7,641.000	109,001	33.950	259,412	109,001		3,453			L	VAR
540424108	LOEWS CORP.	818.000	45,247	103.563	84,715	45,247		951			L	1995
546347105	LOUISIANA PACIFIC CORP	637.000	12,848	10.125	6,450	12,848		268			L	VAR
548661107	LOWES CO	7,456.000	57,725	44.500	331,792	57,725	249	1,051			L	VAR
549463107	LUCENT TECHNOLOGIES INC.	54,437.934	345,424	13.500	734,912	345,424		4,524			L	VAR
55262L100	MBNA CORP	16,649.290	77,164	36.938	614,991	77,164	1,332	5,036			L	VAR
552848103	MGIC INVESTMENT CORP.	2,059.000	64,553	67.438	138,855	64,553		154			L	1996
564055101	MANOR CARE INC	1,486.000	29,911	20.625	30,649	29,911					L	VAR
571748102	MARSH & MCLENNAN COS INC	5,259.000	142,437	117.000	615,303	142,437		10,082			L	VAR
571903202	MARRIOTT INTERNATIONAL - CL A	4,654.000	25,139	42.250	196,632	25,139		1,092			L	VAR
574599106	MASCO CORP COMMON	2,150.000	24,981	25.688	55,229	24,981		796			L	VAR
577081102	MATTEL INC	4,590.190	69,414	14.440	66,282	69,414	644	1,973			L	VAR
577778103	MAY DEPT STORES CO	4,573.000	62,175	32.750	149,766	62,175		3,678			L	VAR

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(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
578592107	MAYTAG CORP	1,508.000	25,623	32.313	48,728	25,623		1,086			L	VAR
580037109	MCDERMOTT INTL INC	1,259.000	26,062	10.750	13,534	26,062		126			L	VAR
580135101	MCDONALDS CORP	297,955.000	457,951	34.000	10,130,470	457,951		21,060			L	VAR
580645109	MCGRAW HILL INC	3,763.000	61,429	58.625	220,606	61,429		3,596			L	VAR
58155Q103	MCKESSON HBOC INC. COMMON STK	5,377.000	386,409	35.890	192,981	386,409	323	1,302			L	VAR
582834107	MEAD CORP	740.000	13,686	31.375	23,218	13,686		984			L	VAR
585055106	MEDTRONIC INC	19,276.000	60,855	60.375	1,163,789	60,855		3,476			L	VAR
58551A108	MELLON FINANCIAL CORP COMMON STK	9,582.000	73,548	49.188	471,319	73,548		6,324			L	VAR
589331107	MERCK & CO INC	86,466.000	85,982	93.625	8,095,379	85,982		12,508			L	VAR
589433101	MEREDITH CORP	1,036.000	9,831	32.188	33,347	9,831		328			L	VAR
590188108	MERRILL LYNCH & CO INC	14,758.000	91,484	68.188	1,006,319	91,484	32	8,986			L	VAR
594918104	MICROSOFT CORP.	100,968.000	705,922	43.375	4,379,487	705,922					L	VAR
595112103	MICRON TECHNOLOGY	10,216.000	120,926	35.500	362,668	120,926					L	VAR
601073109	MILLIPORE CORP	921.000	15,265	63.000	58,023	15,265	92	405			L	VAR
3 604059105	MINNESOTA MNG & MFG CO	7,697.000	314,503	120.500	927,489	314,503		17,857			L	VAR
9 608554200	MOLEX INC. CLASS A COMMON STOCK	1.690	40	25.438	43	40					L	1998
6 615369105	MOODY'S CORPORATION	25,276.000	54,850	34.438	649,265	54,850		15,203			L	VAR
617446448	MORGAN STANLEY DEAN WITTER DISCOVERY	22,094.204	247,565	79.250	1,750,966	247,565	4,101	8,847			L	VAR
620076109	MOTOROLA INC	42,018.060	384,161	20.250	850,866	384,161		6,517			L	VAR
637640103	NATIONAL SEMICONDUCTOR	3,036.000	32,675	20.125	61,100	32,675					L	VAR
63934E108	NAVISTAR INTL CORP	1,246.000	16,318	26.188	32,630	16,318					L	VAR
64120L104	NETWORK APPLIANCE COMMON STK	5,750.000	85,907	64.188	369,081	85,907					L	VAR
650111107	NEW YORK TIMES CO	3,308.000	43,324	40.063	132,528	43,324		728			L	VAR
651229106	NEWELL CO	1,396.540	14,865	22.750	31,771	14,865		880			L	VAR
651639106	NEWMONT MINING CORP	4,240.947	79,609	17.063	72,363	79,609		66			L	VAR
65332V103	NEXTEL COMMUNICATIONS INC. - A	11,932.000	172,370	24.750	295,317	172,370					L	VAR
653520106	NIAGARA MOHAWK HOLDINGS INC	3,171.000	24,431	16.688	52,918	24,431					L	1996
654086107	NICOR INC	734.000	14,879	43.188	31,700	14,879		609			L	VAR
654106103	NIKE INC	5,334.000	51,605	55.813	297,707	51,605		2,668			L	VAR
65473P105	NISOURCE INC COMMON STK	1,858.030	27,970	30.750	57,134	27,970		67,025			L	2000
65473P600	NISOURCE INC-SAILS COMMON STK	958.000	14,421	2.750	2,635	14,421					LZ	2000
655664100	NORDSTROM INC	802.000	11,584	18.188	14,587	11,584		209			L	VAR
665859104	NORTHERN TRUST CORP.	4,372.000	151,446	81.563	356,593	151,446		2,376			L	1998
666807102	NORTHROP CORP	1,087.000	30,823	83.000	90,221	30,823		1,858			L	VAR
670006105	NOVELL INC	743.000	6,548	5.219	6,548	6,548					L	1997
670346105	NUCOR CORP	1,078.000	18,451	39.688	42,784	18,451		724			L	VAR
674599105	OCCIDENTAL PETROLEUM CORP						1,791				L	VAR
676220106	OFFICE DEPOT INC COMMON STK	6,200.000	139,035	7.125	44,175	139,035					L	1999
681919106	OMNICOM GROUP	3,419.000	134,176	82.875	283,350	134,176	266	2,420			L	1997
68389X105	ORACLE SYSTEMS CORP	110,696.000	68,920	29.063	3,217,158	68,920					L	VAR
69073F103	OWENS CORNING FIBERGLASS	1,134.000	38,437	0.813	922	38,437	85	255			L	VAR
690768403	OWENS-ILLINOIS INC.	2,847.000	103,453	5.688	16,194	103,453					L	1997
693506107	PPG INDUSTRIES INC	2,648.000	61,595	46.313	122,637	61,595		4,927			L	VAR
69351T106	PPL CORP	393.000	8,265	45.188	17,759	8,265	647	208			L	VAR

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
693718108	PACCAR INC	1,457.000	28,784	49.250	71,757	28,784		4,460			L	VAR
695257105	PACTIV CORPORATION COMMON STK	3,289.000	116,336	12.375	40,701	116,336	316				L	VAR
696429307	PALL CORP	1,603.000	17,682	21.313	34,165	17,682		1,220			L	VAR
696642107	PALM INC. COMMON STK	6,537.000	199,235	28.313	185,082	199,235					L	VAR
701094104	PARKER HANNIFIN CORP	2,162.000	29,757	44.125	95,398	29,757		1,470			L	VAR
704326107	PAYCHEX INC.	7,219.000	164,643	48.625	351,024	164,643		1,966			L	1998
708160106	J C PENNY CO	2,010.000	90,166	10.875	21,859	90,166		2,448			L	VAR
712713106	PEOPLESFT INC. COMMON STK	1,200.000	49,056	37.188	44,626	49,056					L	VAR
713448108	PEPSICO INC	28,095.000	321,914	49.563	1,392,472	321,914		11,796			L	VAR
714046109	PERKINELMER INC	943.000	4,134	105.000	99,015	4,134		528			L	1979
717081103	PFIZER INC	122,763.000	387,410	46.000	5,647,098	387,410		29,049			L	VAR
71713U102	PHARMACIA CORPORATION COMMON STK	24,754.040	428,524	61.000	1,509,996	428,524		6,514			L	VAR
717265102	PHELPS DODGE CORP	708.000	21,285	55.813	39,516	21,285		1,416			L	VAR
718154107	PHILIP MORRIS COS INC	44,622.000	624,727	44.000	1,963,368	624,727		68,940			L	VAR
3 9 7 718507106	PHILLIPS PETROLEUM CO	4,933.000	129,605	56.875	280,564	129,605		6,709			L	VAR
724479100	PITNEY BOWES INC	4,990.000	66,673	33.125	165,294	66,673		5,689			L	VAR
731095105	POLAROID CORP	442.000	19,561	5.813	2,569	19,561		339			L	1989
739308104	POWER-ONE INC	500.000	38,447	39.313	19,657	38,447					L	2000
74005P104	PRAXAIR INC - WI	2,805.000	45,246	44.375	124,472	45,246		1,814			L	VAR
742718109	PROCTER & GAMBLE CO	25,526.000	481,125	78.438	2,002,208	481,125		34,573			L	VAR
74406A102	PROVIDIAN FINANCIAL CORP.	5,626.000	23,697	57.500	323,495	23,697		588			L	VAR
745867101	PULTE CORPORATION	810.000	7,340	42.188	34,172	7,340		142			L	VAR
747277101	QLOGIC CORP	94.000	10,413	77.000	7,238	10,413					L	2000
747402105	QUAKER OATS CO	2,510.000	75,892	97.375	244,411	75,892	646	2,211			L	VAR
747525103	QUALCOMM INC. COMMON STK	12,560.000	491,595	82.188	1,032,281	491,595					L	1999
749121109	QWEST COMMUNICATIONS INTL COMMON STK	17,402.000	228,715	40.875	711,307	228,715					L	VAR
74955W307	R. H. DONNELLEY CORP	4,434.000	4,456	24.313	107,804	4,456					L	VAR
750438103	RADIOSHACK CORP	3,612.000	32,896	42.813	154,641	32,896		557			L	VAR
751277302	RALSTON PURINA CO	6,026.000	59,100	26.125	157,429	59,100		1,875			L	VAR
755111408	RAYTHEON COMPANY CLASS B	5,873.000	108,625	31.063	182,433	108,625	1,159	3,524			L	VAR
758110100	REEBOK INTL LTD	1,077.000	14,538	27.340	29,445	14,538					L	VAR
773903109	ROCKWELL INTERNATIONAL CORP	3,649.000	60,498	47.625	173,784	60,498		3,721			L	VAR
775371107	ROHM & HAAS CO	3,482.740	47,502	36.313	126,469	47,502		2,683			L	VAR
779382100	ROWAN COMPANIES INC	1,769.000	16,862	27.000	47,763	16,862					L	VAR
785905100	SABRE HOLDINGS CORP	417.510	8,713	43.125	18,113	8,713					L	VAR
790849103	ST JUDE MEDICAL INC	1,374.000	26,807	61.438	84,416	26,807					L	VAR
792860108	ST PAUL COMPANIES INC	4,138.606	76,879	54.313	224,780	76,879		4,562			L	VAR
800907107	SANMINA CORP COMMON STK	1,000.000	95,930	76.625	76,625	95,930					L	2000
803062108	SAPIENT CORPORATION COMMON STK	1,204.000	10,684	11.937	14,372	10,684					L	1999
803111103	SARA LEE CORP	13,680.000	109,284	24.563	336,022	109,284	1,984	8,690			L	VAR
806605101	SCHERING PLOUGH CORP	28,542.000	155,761	56.750	1,619,759	155,761		15,692			L	VAR
808513105	SCHWAB (CHARLES) CORP.	24,552.000	145,642	28.375	696,663	145,642		1,003			L	1997
808655104	SCIENTIFIC ATLANTA INC	3,124.000	23,494	32.563	101,727	23,494		124			L	VAR
81211K100	SEALED AIR CORP. COMMON STOCK	470.000	17,280	30.500	14,335	17,280					L	1998

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
812387108	SEARS ROEBUCK & CO	6,098.000	94,542	34.750	211,037	94,542	1,583	2,975			L	VAR
824348106	SHERWIN WILLIAMS CO	3,213.000	35,330	26.313	84,544	35,330		1,735			L	VAR
826170102	SIEBEL SYSTEMS INC.	5,500.000	358,630	67.625	371,938	358,630					L	2000
826552101	SIGMA ALDRICH CORP.	1,651.000	30,509	39.313	64,906	30,509		384			L	1994
833034101	SNAP ON TOOLS CORP	149.000	3,123	27.875	4,153	3,123		140			L	VAR
834182107	SOLECTRON CORP. COMMON STK	9,596.000	218,723	33.900	325,304	218,723					L	1999
844741108	SOUTHWEST AIRLS COMPANY	9,724.020	66,188	33.530	326,046	66,188		107			L	VAR
852061100	SPRINT	17,058.000	215,965	20.313	346,499	215,965		8,474			L	VAR
852061506	SPRINT COMMON STK	16,954.000	137,950	20.438	346,506	137,950					L	VAR
854616109	STANLEY WORKS	1,290.000	23,748	31.188	40,233	23,748		1,161			L	VAR
857477103	STATE STREET CORP.	3,162.000	161,071	124.210	392,752	161,071		1,067			L	1997
860831106	STILWELL FINANCIAL INC. COMMON STK	3,900.000	108,731	39.438	153,808	108,731	21	39			L	1999
866810104	SUN MICROSYSTEMS INC	61,832.000	52,371	27.875	1,723,567	52,371					L	VAR
87157A105	SYNAVANT INC. COMMON STK	2,506.700	1,920	4.688	11,751	1,920					L	VAR
871829107	SYSCO CORP	12,960.000	56,599	30.000	388,800	56,599		3,108			L	VAR
872540109	TJX COS INC	5,836.000	29,642	27.750	161,949	29,642		927			L	VAR
872649108	TRW INC	2,112.000	55.034	38.750	81,840	55.034		2,974			L	VAR
873168108	TXU CORPORATION COMMON STK						3,080				L	VAR
87612E106	TARGET CORP	17,424.000	93,766	32.250	561,924	93,766		3,664			L	VAR
879131100	TEKTRONIX INC	1,884.000	14,562	33.688	63,468	14,562		119			L	VAR
879664100	TELLABS INC.	7,770.000	93,254	56.500	439,005	93,254					L	1995
879868107	TEMPLE INLAND INC	301.000	8,992	53.625	16,141	8,992		385			L	1989
88033G100	TENET HEALTHCARE CORP.	4,209.000	66,260	44.438	187,040	66,260		64			L	VAR
880770102	TERADYNE INC. COMMON STK	2,700.000	130,679	37.250	100,575	130,679					L	1999
881694103	TEXACO CAPITAL	10,794.000	313,462	62.125	670,577	313,462		19,632			L	VAR
882508104	TEXAS INSTRUMENTS INC	31,864.000	103,739	47.375	1,509,557	103,739		2,708			L	VAR
883203101	TEXTRON INC	2,783.000	43,964	46.500	129,410	43,964	904	3,715			L	VAR
884315102	THOMAS & BETTS CORP	501.000	19,611	16.188	8,110	19,611		421			L	VAR
887315109	TIME-WARNER	25,614.000	445,072	52.240	1,338,075	445,072		4,622			L	VAR
887389104	TIMKEN CO	50.000	573	15.125	756	573		36			L	1991
895953107	TRICON GLOBAL RESTAURANTS	2,934.800	29,184	33.000	96,848	29,184					L	VAR
896047107	TRIBUNE CO	4,766.000	64,528	42.250	201,364	64,528		1,906			L	VAR
899896104	TUPPERWARE CORPORATION	360.000	3,782	20.438	7,358	3,782	238	737			L	VAR
902124106	TYCO INTERNATIONAL LTD.	33,920.017	629,288	55.500	1,882,561	629,288		1,659			L	VAR
902905827	USX - MARATHON GROUP	2,550.000	47,323	27.750	70,763	47,323		1,709			L	VAR
902911106	UST INC	2,037.000	28,834	28.063	57,164	28,834		3,585			L	VAR
902973106	U. S. BANCORP.	4,199.000	35,382	29.188	122,560	35,382		3,395			L	VAR
904784709	UNILEVER N V COMMON STK	8,293.270	184,293	62.938	521,962	184,293		8,373			L	VAR
905581104	UNION CARBIDE CORP	2,659.000	32,696	53.813	143,089	32,696		2,416			L	VAR
907818108	UNION PACIFIC CORP	2,451.000	60,802	50.750	124,388	60,802	603	980			L	VAR
909214108	UNISYS CORP	6,148.000	128,657	14.625	89,915	128,657					L	VAR
910873207	UNITED MICROELECTRONICS COMMON STK	9,400.000	134,343	8.250	77,550	134,343					LZ	2000
911905107	U S AIR GROUP INC	392.000	6,679	40.563	15,901	6,679					L	VAR
91273H101	US WEST INC.	0.002		85.500				50			L	1989

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
913017109	UNITED TECHNOLOGIES CORP	9,202.000	122,690	78.625	723,507	122,690		7,573			L	VAR
91324P102	UNITEDHEALTH GROUP INC	6,266.000	130,437	61.375	384,576	130,437		94			L	1996
915289102	UNOCAL CORP	2,200.000	53,911	38.688	85,114	53,911		1,316			L	1989
918204108	V F CORP	60.000	837	36.240	2,174	837		53			L	1991
923436109	VERITAS SOFTWARE COMMON STK	5,648.010	653,316	87.500	494,201	653,316					L	VAR
92343V104	VERIZON COMMUNICATIONS COMMON STK	40,262.780	982,839	50.125	2,018,584	982,839		17,378			L	VAR
925524308	VIACOM INC. CLASS B	29,704.080	467,749	46.750	1,388,666	467,749					L	VAR
92839U107	VISTEON CORP COMMON STK	2,536.050	12,486	11.500	29,165	12,486		304			L	VAR
928497106	VITESSE SEMICONDUTOR COMMON STK	600.000	35,888	55.312	33,187	35,888					LZ	2000
92851S204	VIVENDI UNIVERSAL COMMON STK	6,060.000	173,044	65.312	395,791	173,044					LZ	VAR
929771103	WACHOVIA CORP	325.000	10,244	58.125	18,891	10,244		2,785			L	VAR
931142103	WAL MART STORES INC	86,912.000	734,171	53.125	4,617,200	734,171		20,113			L	VAR
931422109	WALGREEN CO COMMON	19,649.000	74,319	41.813	821,584	74,319		2,014			L	VAR
939322103	WASHINGTON MUTUAL INC.	7,514.000	93,991	53.063	398,715	93,991		10,890			L	VAR
94106L109	WASTE MANAGEMENT INC.	7,993.050	420,502	27.750	221,917	420,502		80			L	VAR
942683103	WATSON PHARMACEUTICALS INC. COMMON STK	400.000	13,580	51.188	20,475	13,580					L	1999
950590109	WENDYS INTL INC	1,645.000	14,312	26.250	43,181	14,312		395			L	VAR
961548104	WESTVACO CORP	349.000	5,935	29.188	10,187	5,935		154			L	1990
962166104	WEYERHAEUSER CO	2,631.000	72,553	50.750	133,523	72,553		4,888			L	VAR
963320106	WHIRLPOOL CORP	240.000	6,204	47.688	11,445	6,204		245			L	VAR
969457100	WILLIAMS COMPANIES	6,798.000	50,043	39.938	271,499	50,043	240	4,079			L	VAR
98157D106	WORLDCOM INC.	55,474.540	780,898	14.063	780,138	780,898					L	VAR
982526105	WRIGLEY WM JR CO	2,253.000	50,010	95.813	215,867	50,010		3,242			L	VAR
983919101	XILINX	5,800.000	255,527	46.125	267,525	255,527					L	1999
984121103	XEROX CORP	11,682.000	129,555	4.625	54,029	129,555		9,737			L	VAR
984332106	YAHOO INC COMMON STK	6,355.000	893,987	30.063	191,050	893,987					L	VAR
G3921A100	GLOBAL CROSSING LTD. COMMON STK	9,804.600	124,927	12.742	140,329	124,927					L	VAR
G90078109	TRANSOCEAN SEDCO COMMON STK	3,638.000	79,594	21.879	167,348	79,594		435			L	VAR
013716105	ALCAN ALUMINIUM LTD	3,417.000	71,980	21.065	116,817	71,980	32	1,868			L	VAR
067901108	BARRICK GOLD CORP	2,766.000	43,841	15.850	43,841	43,841					L	2000
40218L305	GULF CANADA RESOURCES INC.	950,700.000	3,972,050	3.377	3,210,161	3,972,050					L	VAR
453258402	INCO LTD	197.000	7,251	36.807	2,202	7,251					L	VAR
656568102	NORTEL NETWORKS CORP. COMMON STK	54,212.000	64,366	0.197	1,159,459	64,366	188	4,571			L	VAR
725906101	PLACER DOME INC	5,643.000	48,441	8.584	36,231	48,441		13			L	VAR
072743107	BAYERISCHE MOTOREN WERKE (BMW)	2,175.000	463,829	28.710	62,444	463,829					U	VAR
50063P103	KOREA TELECOM CORP COMMON STK	3,000.000	88,402	0.025	74	88,402		676			L	1999
780257804	ROYAL DUTCH PETRO-NY SHARES	49,329.000	1,212,961	8.703	2,816,281	1,212,961		49,172			L	VAR
78440P108	SK TELECOM CO LTD COMMON STK	3,900.000	141,313	0.019	73	141,313					L	2000
796050888	SAMSUNG ELECTRONICS COMMON STK	751.000	113,708	0.055	42	113,708		159			U	2000
806857108	SCHLUMBERGER LTD	10,938.000	258,069	23.594	874,351	258,069	1,329	8,279			L	VAR
874039100	TAIWAN SEMICONDUCTOR COMMON STK	2,816.000	118,219	0.521	1,468	118,219					L	2000
B5096U121	INTERBREW SA COMMON STK	3,500.000	106,050	34.993	122,476	106,050					UZ	2000
D03080112	ALLIANZ AG	1,516.000	483,848	375.213	568,824	483,848		992			U	VAR
D08064103	BAYERISCH HYP-UND VEREINSB COMMON STK	5,960.000	380,007	56.317	335,649	380,007		11,068			U	VAR

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
D16668101	DAIMLER-BENZ AG (GERMANY)	1,480,000	105,716	36.091	53,415	105,716					U	VAR
D1668R123	DAIMLERCHRYSLER AG COMMON STK	1,900,000	172,948	42.299	80,368	172,948		5,215			U	1999
D33191103	HOECHST AG (GERMANY)	6,598,000	254,359	32.853	216,765	254,359		23,409			U	VAR
D51773105	MANNESMANN AG (GERMANY)	2,120,000	402,929	74.473	157,883	402,929					U	VAR
D61577108	DR ING HC F PORSHE COMMON STK	67,000	206,625	3,271.169	219,168	206,625					UZ	2000
D69671119	SIEMENS AG	2,200,000	150,276	170.805	375,771	150,276		13,758			U	VAR
D7045M109	SOFTWARE AG DARMSTADT COMMON STK	1,540,000	114,283	57.505	88,557	114,283					UZ	2000
E05699249	CORP. BANCARIA DE ESPANA	8,900,000	155,218	19.729	175,587	155,218					U	1998
E12190182	BANCO BILBAO VIZCAYA S.A. COMMON STK	4,500,000	62,851	14.942	67,238	62,851		2,805			U	2000
E41222105	ENDESA S.A. COMMON STK	8,530,000	184,653	17.110	145,948	184,653		3,015			U	VAR
E8385V104	RECOLETOS COMPANIA COMMON STK	11,900,000	97,288	6.883	81,906	97,288					UZ	2000
E90155107	TELEFONICA DE ESPANA	145,710	1,091	16.592	2,418	1,091					U	1997
F0191J101	ALCATEL ALSTHOM (FRANCE)	3,960,000	76,566	57.033	225,852	76,566		7,995			U	VAR
F06106102	AXA	500,000	71,431	145.176	72,588	71,431		196			U	2000
F07875192	BANQUE NATIONALE DE PARIS	5,500,000	301,791	88.142	484,783	301,791		15,258			U	VAR
F10080103	BIC FRF COMMON STK	2,890,000	138,635	39.490	114,125	138,635					U	2000
F1876N318	CNP ASSURANCES	10,350,000	338,421	40.244	416,524	338,421		5,353			U	VAR
F33138102	HAVAS ADVERTISING SA COMMON STK	4,800,000	80,875	14.518	69,684	80,875		652			U	1999
F43281116	VIVENDI	3,047,000	44,914	66.932	203,941	44,914		8,310			L	1997
F5485U100	LAGARDERE S.C.A. COMMON STK	3,600,000	316,661	58.259	209,732	316,661		1,951			U	2000
F58653118	LYONNAISE DES EAUX SA	770,000	127,137	183.355	141,183	127,137		8,081			U	1998
F64811148	ELF AQUITAINE SA (FRANCE)	2,420,000	238,244	157.431	380,983	238,244		5,711			U	VAR
F78209198	RHONE-POULENCE (FRANCE)	6,036,000	204,615	88.142	532,028	204,615					L	VAR
F92124100	TOTAL SA-B	500,000	75,929	149.324	74,662	75,929		9,077			U	2000
G02186107	ALLIED ZURICH PLC	17,500,000	167,512	11.220	196,348	167,512		22,406			U	VAR
G0593M107	ASTRA ZENECA PLC COMMON STK	0.490	18	50.389	25	18					U	1998
G06940103	BAE SYSTEMS PLC	34,100,000	154,363	5.703	194,481	154,363		4,134			U	VAR
G08792114	B.A.T. INDUSTRIES PLC	26,000,000						8,973			L	VAR
G12793181	BP AMOCO COMMON STK	88,820,000	719,951	8.062	716,085	719,951		22,970			U	VAR
G1531P103	BRITISH ENERGY PLC COMMON STK	0.620	5	3.852	2	5					L	1999
G15820114	BRITISH TELECOM PLC	28,800,000	460,562	8.540	245,951	460,562	2,506	11,004			U	1999
G17444103	CADBURY SCHWEPPE PLD (UK)	29,360,000	142,627	6.913	202,954	142,627		8,108			U	VAR
G2106Y107	CHINA HK PHOTO (HK) COMMON STOCK	100,000,000	55,160	0.097	9,744	55,160		3,606			U	1995
G2108N109	CHINADOTCOM COMMON STK	4,700,000	49,759	4.242	19,938	49,759					U	2000
G21231108	CHUBB CORP COMMON STK	66,400,000	366,202	2.359	156,634	366,202		6,028			UZ	2000
G25508105	CRH PLC	15,550,000	265,645	18.684	290,541	265,645		19			U	2000
G3122U103	ESPRIT HOLDINGS ORD COMMON STK	89,000,000	88,491	0.853	75,881	88,491		2,030			U	1999
G40096102	BANK OF SCOTLAND COMMON STK	34,570,000	325,709	10.458	361,549	325,709		1,504			U	2000
G40516117	GRANADA GROUP PLC	9,500,000	61,575	9.033	85,810	61,575		6,409			U	1997
G4051K108	GRANADA MEDIA PLC COMMON STK	56,000,000	405,005	6.345	355,334	405,005					UZ	2000
G40628110	DIAGEO	43,346,000	397,820	11.198	485,367	397,820		25,363			U	VAR
G40768106	GREAT UNIVERSAL STORES PLC	34,900,000	343,870	7.846	273,815	343,870					U	VAR
G4634U128	HSBC HOLDINGS PLC (75P)	40,650,000	532,038	14.706	597,801	532,038		5,916			U	VAR
G4708P104	3I GROUP COMMON STK	9,500,000	220,621	18.483	175,592	220,621	466				U	2000

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
G5005D124	ST JAMES S PLACE COMMON STK	65,800.000	237,855	6.330	416,535	237,855		931			UZ	2000
G5150J140	JOHNSON ELECTRIC HOLDINGS LIT COMMON STK	114,000.000	136,879	1.539	175,391	136,879		1,337			U	VAR
G5254B100	KIDDE PLC COMMON STK	174,800.000	164,831	1.075	187,903	164,831					UZ	2000
G5485F144	LI & FUNG LTD COMMON STK	168,000.000	113,441	1.821	305,858	113,441		5,177			U	1999
G5812F106	MARCONI PLC COMMON STK	17,400.000	248,476	14.280	248,476	248,476	266	713			UZ	2000
G6374Z118	NATIONAL GRID GROUP PLC COMMON STK	20,880.000	188,450	9.085	189,693	188,450	1,263	5,283			U	2000
G63812146	NATIONAL WESTMINSTER BANK	3,700.000	48,832	29.042	107,455	48,832		10,953			U	1997
G72899100	PRUDENTIAL CORPORATION PLC	16,550.000	168,809	16.080	266,118	168,809		13,102			U	VAR
G7420A107	RECKITT BENCKISER PLC COMMON STK	14,100.000	174,648	13.765	194,093	174,648		2,501			UZ	2000
G74600100	REED INTERNATIONAL PLC COMMON STK	12,050.000	77,923	10.451	125,935	77,923					U	2000
G7697S104	ROYAL & SUN ALLIANCE INS. GROUP	0.170	1	8.555	1	1					U	1999
G80197109	SEMA GROUP INC. COMMON STK	8,300.000	119,890	4.401	36,531	119,890		315			U	2000
G8232L158	SMITHKLINE BEECHAM COMMON STK	53,590.000	698,142	12.437	666,482	698,142		40,154			U	VAR
G82798102	SOUTH CHINA MORNING POST COMMON STK	64,000.000	54,774	0.744	47,592	54,774		2,463			U	2000
G8401X108	SETON HEALTHCARE GROUP COMMON STK	10,000.000	116,693	11.669	116,690	116,693					UZ	2000
G87621101	TESCO PLC ORD UK COMMON STK	80,600.000	256,615	4.073	328,276	256,615		4,539			U	VAR
G88346138	EMI GROUP PLC (UK)	30,550.000	305,277	8.212	250,861	305,277		6,406			U	2000
G92087124	UNILEVER PLC (UK)	0.290	2	8.555	2	2		5,106			U	1996
G9387S105	VODAFONE GROUP PLC	51,500.000	175,571	3.665	188,764	175,571	1,529				U	2000
G94697102	WATERFORD WEDGEWOOD COMMON STK	91,400.000	114,541	1.178	107,703	114,541		12,338			UZ	2000
H25662125	CIE FINANC RICHEMONT-UTS-A	211.000	452,653	2,690.708	567,739	452,653		4,772			U	VAR
H47075108	KUONI REISEN HOLDING COMMON STK	760.000	329,577	434.486	330,209	329,577					UZ	2000
H4875V107	LEICA GEOSYSTEMS COMMON STK	210.000	65,992	310.347	65,173	65,992					UZ	2000
H57312227	NESTLE SA REGISTERED	122.000	174,057	2,346.223	286,239	174,057		7,297			U	1997
H5820Q101	NOVARTIS AG-REG SHS	155.000	232,733	1,778.288	275,635	232,733					U	VAR
H69293118	ROCHE HOLDINGS AG	40.000	397,717	10,247.657	409,906	397,717		3,913			U	VAR
H8920G155	UBS AG-REG COMMON STK	563.270	47,866	84.979	57,128	47,866					U	1999
H9870Y105	ZURICH FINANCIAL COMMON STK	390.000	207,458	739.518	288,412	207,458					UZ	2000
J00557108	AIFUL CORPORATION COMMON STK	1,250.000	44,013	81.549	101,936	44,013					U	1998
J0428S102	BELLSYSTEM 24 INC.	300.000	38,339	402.063	120,619	38,339					U	1998
J05124144	CANON INCORPORATED (JAPAN)	5,000.000	97,858	34.962	174,810	97,858					U	1996
J0845Q101	C TWO NETWORK CO LTD COMMON STK	1,500.000	168,573	62.057	93,086	168,573					UZ	2000
J1235L108	DON QUIJOTE CO COMMON STK	1,000.000	78,152	84.783	84,783	78,152					U	1999
J1570T104	FUJITSU SUPPORTAND COMMON STK	2,000.000	71,614	67.389	134,778	71,614					U	1999
J19782101	HIROSE ELECTRIC CO. LTD. COMMON STK	3,500.000	494,424	96.145	336,509	494,424					U	2000
J20727103	HITACHI SOFTWARE ENGINEERING COMMON STK	1,800.000	194,634	72.546	130,583	194,634					UZ	2000
J25027103	ITO EN (JAPAN) COMMON STOCK	3,000.000	70,567	72.284	216,852	70,567					U	VAR
J32491102	KEYENCE CO. (JAPAN) COMMON STOCK	1,100.000	376,239	244.734	269,207	376,239					U	2000
J37479110	KYOCERA CORPORATION (JAPAN) COMMON STK	2,000.000	238,893	108.994	217,988	238,893					U	1999
J40885105	MATSUMOTOKIYOSHI CO. (JAPAN) COMM STK	3,000.000	225,131	27.445	82,335	225,131					U	2000
J41035106	MATSUSHITA COMMUNICATIONS (JAPAN)	2,000.000	53,284	125.426	250,852	53,284					U	1996
J46840104	MURATA MSG CO. LTD.	2,000.000	88,873	117.123	234,245	88,873					U	1997
J48894109	NET ONE SYSTEMS COMMON STK	4.000	129,728	24,910.397	99,642	129,728					UZ	2000
J58472119	NITTO DENKO CORP COMMON STK	10,000.000	404,108	27.096	270,955	404,108					U	2000

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(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
J59396101	NIPPON TELEGRAPH & TELEPHONE COMMON STK	25.000	237,415	7,193.423	179,836	237,415					U	VAR
J61632105	OTSUKA KAGU COMMON STK	900.000	74,421	58.561	52,705	74,421					U	2000
J6165M109	ORACLE CORP. JAPAN COMMON STK	150.000	76,005	186.959	28,044	76,005					U	2000
J61933123	ORIX CORPORATION COMMON STOCK	1,360.000	77,345	100.166	136,226	77,345					U	1997
J63581102	PARK 24 CO. LTD.	2,200.000	32,129	80.850	177,869	32,129					U	1997
J63664106	PEOPLE CO. LIMITED COMMON STK	2,000.000	59,945	62.057	124,115	59,945					U	1999
J64683105	RICOH CO. LTD.	13,000.000	264,845	18.442	239,752	264,845					U	2000
J65328122	ROHM CO. LTD.	1,000.000	80,852	189.669	189,669	80,852					U	1997
J6571N105	RYOHIN KEIKAKU CO. (JAPAN) COMMON STK	2,000.000	86,438	38.283	76,567	86,438					U	1996
J67242107	SANIX INCORPORATED COMMON STK	2,100.000	125,413	38.720	81,313	125,413					UZ	1999
J71305106	SEVEN ELEVEN JAPAN COMMON STK	3,000.000	251,199	56.813	170,440	251,199					U	1999
J72208101	SHIMAMURA CO. .TD COMMON STK	1,000.000	139,651	54.803	54,803	139,651					U	2000
J75949115	SODICK CO. LTD. COMMON STK	8,000.000	44,707	3.636	29,088	44,707					U	1999
J75963108	SOFTBANK CORPORATION COMMON STK	1,800.000	44,209	34.700	62,460	44,209					U	1999
J76379106	SONY CORPORATION (JAPAN) COMMON STOCK	4,800.000	179,621	68.176	327,244	179,621					U	VAR
J78400108	THE SURUGA BANK LTD COMMON STK	14,000.000	202,706	9.186	128,608	202,706					U	2000
J81281115	TAKEDA CHEMICALS (JAPAN) COMMON STOCK	5,000.000	83,431	59.086	295,429	83,431					U	1996
J81335101	TAKEFUJI CORPORATION	1,300.000	86,354	62.932	81,811	86,354					U	1999
J8676D107	TOKYO DENPA CO. LTD. COMMON STK	1,000.000	74,467	26.221	26,221	74,467					UZ	2000
J9425L101	UNION TOOL	2,200.000	65,907	60.484	133,065	65,907					U	1997
J95534103	YAMADA DENKI CO. LTD. (JAPAN) COMMON STK	4,000.000	157,517	81.374	325,496	157,517					U	1999
J97624100	YEKOWO CO LTD COMMON STK	7,000.000	195,257	16.083	112,578	195,257					UZ	2000
K9471L128	TELE DANMARK COMMON STK	2,900.000	157,507	40.891	118,582	157,507		7,552			U	1999
N01780126	AKZO NOBEL	4,400.000	193,809	53.922	237,259	193,809		2,978			U	VAR
N35333173	GETRONICS N.V.	14,300.000	200,399	56.394	806,437	200,399		658			L	VAR
N3537K130	GETRONICS NV COMMON STK	3,820.000	50,947	5.901	22,543	50,947					UZ	2000
N3784D102	GUCCI GROUP NV COMMON STK	2,410.000	232,927	87.200	210,151	232,927					U	2000
N39338103	HEINEKEN HOLDING NV (NETHERLANDS)	5,550.000	276,608	60.757	337,201	276,608		939			U	1999
N43254106	HUNTER DOUGLAS COMMON STK	3,720.000	109,345	27.527	102,400	109,345					U	2000
N4578E322	ING GROEP N.V.	9,050.000	498,608	80.205	725,855	498,608		19,891			U	VAR
N5150J100	LAURUS NV COMMON STK	11,530.000	102,492	9.521	109,780	102,492					U	2000
N69797137	PHILIPS ELECTRONICS NV	6,200.240	105,324	44.360	275,041	105,324		5,563			U	1997
N9643A114	WOLTORS KLUWER COMMON STK	6,000.000	148,532	27.376	164,256	148,532					U	2000
R1812S105	DEN NORSE BANK COMMON STK	31,300.000	151,776	4.849	151,776	151,776					UZ	2000
R89645106	TANDBERG TELEVISION COMMON STK	13,600.000	124,272	6.759	91,922	124,272					U	2000
T02772134	ALLEANZA ASSICURAZIONI COMMON STK	13,800.000	153,888	15.823	218,360	153,888		1,062			U	2000
T3643A111	ENI SPA	50,500.000	288,880	6.426	324,532	288,880		8,108			U	VAR
T8249V104	SAN PAOLO IMI	10,200.000	141,739	16.279	166,051	141,739		10,818			U	2000
T9277N121	TELECOM ITALIA SPA COMMON STK	13,000.000	240,615	11.138	144,794	240,615		3,776			U	2000
U6696N102	NTT DOCOO NPV COMMON STK	6.000	200,563	17,218.765	103,313	200,563					U	2000
V23130111	CITY DEVELOPMENTS (SINGAPORE) COMMON	61,000.000	381,644	4.641	283,108	381,644		9,455			U	VAR
V27915111	DBS (SINGAPORE) COMMON STOCK	37,797.000	197,777	11.300	427,109	197,777		3,493			U	VAR
V81378115	SINGAPORE PRESS (SINGAPORE) COMMON	24,561.000	318,070	14.759	362,503	318,070		15,284			U	VAR
W07348118	ABB-AG-BEARER	12,860.000	187,568	12.286	158,000	187,568		7,137			U	1998

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

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SCHEDULE D-PART 2-SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2	3	4	5	6	Dividends		8	9	10	11
CUSIP Identification	Description						Number of Shares	Book Value				
W26049119	ERICSSON LM-B SHARES	27,500.000	179,867	11.417	313,967	179,867		3,900			U	1999
X61873133	OY NOKIA AB (FINLAND)	6,440.000	306,274	44.778	288,372	306,274		1,743			U	2000
X6769Q104	PORTUGAL TELECOM SA-REGISTER	12,870.000	144,155	9.182	118,171	144,155					U	VAR
X82596101	SONERA DYJ COMMON STK	2,000.000	99,119	18.194	36,388	99,119					UZ	2000
X89414100	TELECEL COMMUNICAOES COMMON STK	19,450.000	223,644	10.935	212,692	223,644					U	2000
X94515115	MERITA LTD-A	65,800.000	316,742	5.152	338,992	316,742		14,224			U	VAR
X9518S108	UPM-KYMMENE CORPORATION (FINLAND)	11,900.000	183,108	34.456	410,023	183,108					U	VAR
Y0014U118	ADVANCED INFO SERVICES (THAI)	4,300.000	51,329	9.681	41,627	51,329					UZ	2000
Y13189108	CHEUNG KONG (HK) COMMON STOCK	40,000.000	212,698	12.789	511,558	212,698		5,390			U	VAR
Y1505F107	CHINA TELECOM	66,000.000	118,146	5.462	360,475	118,146					U	1998
Y15125100	CHINA UNICOM LIMITED COMMON STK	90,000.000	183,662	1.532	137,890	183,662					UZ	2000
Y1639J116	CITIC PACIFIC (HK) COMMON STOCK	76,000.000	246,987	3.545	269,421	246,987		33,726			U	VAR
Y1997C109	DATA CRAFT ASISA LTD COMMON STK	18,720.000	80,809	2.721	50,942	80,809		96			U	VAR
Y27092124	GIORDANO HOLDING LTD (HK) COMMON STOCK	286,000.000	125,500	0.462	132,005	125,500		7,008			UZ	VAR
Y30327103	HANG SENG BANK (HK) COMMON STOCK	24,000.000	200,376	13.462	323,089	200,376		34,806			U	1995
Y33370100	HONG KONG & CHINA GAS (HK) COMMON STOCK	350,809.010	329,203	1.468	514,989	329,203		28,341			U	VAR
Y35339103	HSBC HOLDINGS (HK) COMMON STOCK	36,799.000	169,154	14.808	544,929	169,154		28,778			UZ	VAR
Y35697104	CABLE AND WIRELESS HKT LTD	80,000.000	143,925	2.141	171,289	143,925		13,394			U	1995
Y37246157	HOUSING DEVELOPMENT FINANCE COMMON STK	4,000.000	45,312	9.438	37,753	45,312					UZ	2000
Y3744A105	HUANENG POWER INTERNATIONAL COMMON STK	274,000.000	114,513	0.418	114,513	114,513					UZ	2000
Y38024108	HUTCHINSON WHAMPOA (HK) COMMON STOCK	41,800.000	263,649	12.468	521,180	263,649		15,496			L	VAR
Y4082C158	INFOSYS TECHNOLOGIES COMMON STK	382.000	88,865	232.631	88,865	88,865		3,494			UZ	2000
Y63532116	NIIT LIMITED COMMON STK	1,718.000	30,504	17.756	30,504	30,504					UZ	2000
Y6883Q104	PETROCHINA CO LTD. COMMON STK	1,712,000.000	281,403	1.834	3,140,616	281,403					UZ	2000
Y7082T105	PRESIDENT CHAIN STORE CORP COMMON STK	30,000.000	107,003	85.314	2,559,431	107,003					U	2000
Y79971100	SINGAPORE TECHNOLOGY IND (SINGAPORE)	184,000.000	166,164	1.609	295,970	166,164		16,361			U	VAR
Y82594121	SUN HUNG KAI PROPERTIES (HK) COMMON	44,000.000	366,223	9.968	438,607	366,223		18,659			U	VAR
Y83310105	SWIRE PACIFIC A (HK) COMMON STOCK	29,500.000	215,425	7.212	212,749	215,425		9,272			U	VAR
Y84629107	TAIWAN SEMICONDUCTOR COMMON STK	36,000.000	146,361	2.373	85,424	146,361					U	2000
Y92370108	UNITED MICROELECTRONICS COMMON STK	22,000.000	59,511	1.418	31,189	59,511					U	2000
Y9360Y103	VENTURE MANUFACTURING SINGAPO COMMON STK	6,000.000	67,928	6.688	40,127	67,928					U	2000
6899999	Subtotal - Industrial and Miscellaneous	X X X	90,047,686	X X X	265,781,569	90,047,686		322,679	3,141,303		X X X	X X X
42349@100	HELMSMAN MANAGEMENT SERVICES	7,700.000	77,000	10.000	1,318,780	77,000					A	1983
42350#104	HELMSMAN INS AGCY INC	55.000	5,500	100.000	757,950	5,500					A	VAR
53079@103	LIBERTY MUTUAL INS CO(MASS)LTD	1,500,000.000	1,408,384	0.939	5,572,740	1,408,384					A	VAR
53080#108	LIBERTY MUT P & C HOLDING CORP	2,500.000	7,540,000	3,016.000	42,859,018	7,540,000					A	1988
6999999	Subtotal - Parent, Subsidiaries and Affiliates	X X X	9,030,884	X X X	50,508,488	9,030,884					X X X	X X X
7099999	TOTAL COMMON STOCKS	X X X	106,209,355	X X X	353,992,212	106,209,355		340,454	3,423,818		X X X	X X X
7199999	TOTAL PREFERRED AND COMMON STOCKS	X X X	119,777,940	X X X	367,310,877	119,777,940		340,787	4,142,211		X X X	X X X

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 162, the total \$ value (included in Column 5) of all such issues \$ 38,068,847.

SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36206WB20	GNMA MTG BACKED POOL 10/01/2029 7.500	01/25/2000	NATIONSBANK		498,563	499,656	2,498
36207HZH3	GNMA MTG BACKED POOL 01/01/2030 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		234,661	235,766	1,031
36207KUH1	GNMA MTG BACKED POOL 08/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		196,706	199,322	997
36208P6U7	GNMA MTG BACKED POOL 01/01/2028 8.000	04/19/2000	NATIONSBANK		103,173	103,741	415
36208PTH1	GNMA MTG BACKED POOL 06/01/2028 8.000	04/19/2000	NATIONSBANK		219,651	220,859	883
36209A5F3	GNMA MTG BACKED POOL 01/01/2030 7.500	02/22/2000	SALOMON BROTHERS		519,416	519,822	2,274
36209F7D5	GNMA MTG BACKED POOL 08/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		110,961	111,030	555
36209LVR4	GNMA MTG BACKED POOL 01/01/2030 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		1,235,466	1,241,285	5,431
36209QYS8	GNMA MTG BACKED POOL 09/01/2029 8.000	05/22/2000	NATIONSBANK		830,603	837,935	3,910
36209RB77	GNMA MTG BACKED POOL 12/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		240,677	245,002	1,072
36209RDA8	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		83,850	84,965	425
36209RFH1	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		814,909	825,747	4,129
36209RFM0	GNMA MTG BACKED POOL 01/01/2030 7.500	02/22/2000	SALOMON BROTHERS		1,912,956	1,914,451	8,376
36209RFR9	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		2,603,738	2,632,270	13,161
36209RJR5	GNMA MTG BACKED POOL 02/01/2030 8.000	04/19/2000	NATIONSBANK		631,704	635,178	2,541
36209RNG4	GNMA MTG BACKED POOL 04/01/2030 8.000	04/19/2000	NATIONSBANK		671,637	675,330	2,701
36210AGV3	GNMA MTG BACKED POOL 01/01/2029 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		585,378	588,135	2,573
36210E4W6	GNMA MTG BACKED POOL 05/01/2030 8.000	05/22/2000	NATIONSBANK		539,769	544,534	2,541
36210QE6	GNMA MTG BACKED POOL 03/01/2029 7.500	01/25/2000	SALOMON BROTHERS		450,151	450,362	2,252
36210NE70	GNMA MTG BACKED POOL 10/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		585,758	596,287	2,609
36210NGU7	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	SALOMON BROTHERS		478,986	479,211	2,396
36210RT67	GNMA MTG BACKED POOL 12/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		530,724	540,263	2,364
36210RVD9	GNMA MTG BACKED POOL 02/01/2030 8.000	04/19/2000	NATIONSBANK		310,328	312,034	1,248
36210RW22	GNMA MTG BACKED POOL 11/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		858,554	859,091	4,295
36210RXE5	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	NATIONSBANK		997,713	999,900	5,000
36210UKC6	GNMA MTG BACKED POOL 08/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		88,270	88,326	442
36210UKM4	GNMA MTG BACKED POOL 09/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		78,578	78,627	393
36210V2G5	GNMA MTG BACKED POOL 08/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		664,768	665,183	3,326
36210V3T6	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		283,725	283,902	1,420
36210XE29	GNMA MTG BACKED POOL 10/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		138,668	141,160	618
36210XGK7	GNMA MTG BACKED POOL 10/01/2029 7.500	01/25/2000	SALOMON BROTHERS		463,283	463,500	2,318
36210XQN0	GNMA MTG BACKED POOL 03/01/2030 8.000	04/19/2000	NATIONSBANK		430,500	432,867	1,731
36210YH57	GNMA MTG BACKED POOL 01/01/2030 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		243,723	244,871	1,071
36211A6E1	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	NATIONSBANK		997,478	999,900	4,375
36211AAW6	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	NATIONSBANK		429,512	430,454	2,152
36211AKZ8	GNMA MTG BACKED POOL 12/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		36,807	37,468	164
36211AP59	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		102,409	102,473	512
36211AP67	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		98,688	100,000	500
36211CAV4	GNMA MTG BACKED POOL 10/01/2029 7.500	02/22/2000	NATIONSBANK		569,067	570,449	2,496
36211CM41	GNMA MTG BACKED POOL 11/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		33,580	34,184	150
36211D3H1	GNMA MTG BACKED POOL 08/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		57,195	57,956	290
36211E2S6	GNMA MTG BACKED POOL 02/01/2030 8.000	04/19/2000	NATIONSBANK		497,216	499,950	2,000
36211EAX6	GNMA MTG BACKED POOL 09/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		88,117	89,289	446

SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36211EP77	GNMA MTG BACKED POOL 12/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		366,553	373,142	1,632
36211EQN1	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	NATIONSBANK		69,638	69,790	349
36211EZB7	GNMA MTG BACKED POOL 12/01/2029 7.500	02/22/2000	NATIONSBANK		87,962	88,175	386
36211J2A4	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		105,517	105,583	528
36211JZ67	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		993,594	1,000,000	4,375
36211JZN0	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		693,831	701,061	3,505
36211KCQ5	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	SALOMON BROTHERS		478,906	479,131	2,396
36211KMK7	GNMA MTG BACKED POOL 12/01/2029 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		255,918	257,124	1,125
36211KZV9	GNMA MTG BACKED POOL 04/01/2030 8.000	05/22/2000	NATIONSBANK		612,128	617,531	2,882
36211LC34	GNMA MTG BACKED POOL 09/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		646,744	658,368	2,880
36211LXV9	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		992,990	999,392	4,372
36211MS27	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		2,024,284	2,045,377	10,227
36211MTR1	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	SALOMON BROTHERS		420,226	420,423	2,102
36211MY38	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		832,626	833,147	4,166
36211MY46	GNMA MTG BACKED POOL 12/01/2029 7.500	02/22/2000	NATIONSBANK		29,479	29,551	129
36211MY87	GNMA MTG BACKED POOL 12/01/2029 8.000	04/19/2000	NATIONSBANK		497,217	499,951	2,000
36211NKR8	GNMA MTG BACKED POOL 10/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		196,929	200,468	877
36211NN61	GNMA MTG BACKED POOL 11/01/2029 8.000	05/22/2000	MORGAN STANLEY & COMPANY INC		992,401	999,901	4,666
36211NRJ9	GNMA MTG BACKED POOL 09/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		29,886	29,905	150
36211NUY2	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	NATIONSBANK		1,165,351	1,166,627	5,104
36211PEY5	GNMA MTG BACKED POOL 12/01/2029 8.000	05/22/2000	MORGAN STANLEY & COMPANY INC		992,401	999,900	4,666
36211PJQ7	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		836,023	836,546	4,183
36211PYY3	GNMA MTG BACKED POOL 05/01/2030 8.000	05/22/2000	NATIONSBANK		331,379	334,304	1,560
36211QJQ5	GNMA MTG BACKED POOL 09/01/2029 7.500	02/22/2000	NATIONSBANK		399,031	400,000	1,750
36211QXT3	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		1,291,439	1,304,072	6,520
36211RDA4	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	SALOMON BROTHERS		675,831	676,148	3,381
36211RDB2	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		852,796	853,329	4,267
36211RE96	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	SALOMON BROTHERS		433,435	433,638	2,168
36211SJ99	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	NATIONSBANK		102,133	102,381	448
36211SRQ2	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		153,008	153,104	766
36211SSB4	GNMA MTG NACKED POOL 12/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		578,886	589,290	2,578
36211STT4	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		2,056,357	2,078,905	10,395
36211STY3	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	SALOMON BROTHERS		566,196	566,462	2,832
36211SUK1	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	SALOMON BROTHERS		552,518	552,777	2,764
36211TSY2	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		1,649,087	1,650,376	7,220
36211TXQ3	GNMA MTG BACKED POOL 01/01/2030 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		245,178	246,332	1,078
36211UKZ4	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	NATIONSBANK		937,683	939,739	4,699
36211ULD2	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		168,937	170,536	853
36211ULK6	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		1,812,000	1,829,464	9,147
36211UML3	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		3,538,286	3,563,341	17,817
36211UMM1	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		5,389,950	5,437,559	27,188
36211UX23	GNMA MTG BACKED POOL 12/01/2029 8.000	05/22/2000	NATIONSBANK		659,872	665,696	3,107
36211UXZ0	GNMA MTG BACKED POOL 12/01/2029 7.500	02/22/2000	MORGAN STANLEY & COMPANY INC		185,911	186,786	817
36211VLM0	GNMA MTG BACKED POOL 10/01/2029 7.500	03/22/2000	MORGAN STANLEY & COMPANY INC		155,816	158,616	694

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SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36211VPK0	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	NATIONS BANK		60,030	60,161	301
36211W2Z0	GNMA MTG BACKED POOL 02/01/2030 8.000	04/19/2000	NATIONS BANK		301,338	302,995	1,212
36211WX37	GNMA MTG BACKED POOL 12/01/2029 8.000	05/22/2000	MORGAN STANLEY & COMPANY INC		992,401	999,901	4,666
36211WXA1	GNMA MTG BACKED POOL 12/01/2029 7.500		VAR		479,341	487,002	2,131
36211WZ35	GNMA MTG BACKED POOL 01/01/2030 8.000	04/19/2000	NATIONS BANK		262,606	264,050	1,056
36211YUY8	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		1,552,304	1,567,489	7,837
36211YVM3	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		1,015,030	1,025,607	5,128
36211YVQ4	GNMA MTG BACKED POOL 01/01/2030 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		1,215,292	1,227,955	6,140
36211YVY7	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		915,133	915,848	4,007
36212A4E2	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		993,911	1,000,319	4,376
36212A4V4	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		994,179	1,000,589	4,378
36212A5B7	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	SALOMON BROTHERS		993,679	1,000,086	4,375
36212A6A8	GNMA MTG BACKED POOL 03/01/2030 8.000	04/19/2000	NATIONS BANK		497,216	499,950	2,000
36212AWS0	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	NATIONS BANK		1,893,023	1,897,619	8,302
36212BHH9	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	NATIONS BANK		848,118	850,177	3,720
36212BHJ5	GNMA MTG BACKED POOL 02/01/2030 7.500	02/22/2000	NATIONS BANK		1,831,069	1,833,074	8,020
36212BWA7	GNMA MTG BACKED POOL 05/01/2030 8.000	05/22/2000	NATIONS BANK		2,974,044	3,000,297	14,001
36212BZD8	GNMA MTG BACKED POOL 03/01/2030 8.000	04/19/2000	NATIONS BANK		52,429	52,717	211
36212DWY1	GNMA MTG BACKED POOL 04/01/2030 8.000	04/19/2000	NATIONS BANK		497,216	499,950	2,000
36224JH62	GNMA MTG BACKED POOL 12/01/2029 7.500	01/25/2000	SALOMON BROTHERS		478,622	478,846	2,394
36225BCN6	GNMA MTG BACKED POOL 12/01/2028 7.500	01/25/2000	MORGAN STANLEY & COMPANY INC		59,199	59,986	300
9128272E1	U S TREASURY NOTES 12/31/2001 6.125	02/07/2000	DEUTSCHE BANK		1,981,406	2,000,000	12,788
9128272U5	U S TREASURY NOTES 05/15/2007 6.625	01/05/2000	DEUTSCHE BANK		3,000,938	3,000,000	27,847
0399999	Subtotal - Bonds - U. S. Government			X X X	81,492,473	82,001,301	402,020
135087VD3	GOVT OF CANADA 06/01/2004 6.500	VAR	NESBITT BURNS		2,014,126	3,000,000	56,011
135087WE0	GOVT OF CANADA 09/01/2002 5.500	04/26/2000	RBC DOMINION		671,419	1,000,000	5,729
135087WN0	GOVT OF CANADA 09/01/2003 5.250	11/01/2000	RBC DOMINION		644,795	1,000,000	5,751
1099999	Subtotal - Bonds - All Other Government			X X X	3,330,340	5,000,000	67,491
083773AQ4	BERGEN COUNT AUTH 03/15/2017 7.870	03/16/2000	BEAR STEARNS & COMPANY		2,270,000	2,270,000	
341422XQ1	STATE OF FLORIDA 06/01/2013 5.500	03/15/2000	SALOMON SMITH BARNEY		890,699	910,000	
341422XR9	STATE OF FLORIDA 06/01/2014 5.500	03/15/2000	SALOMON SMITH BARNEY		947,496	970,000	
341422XS7	STATE OF FLORIDA 06/01/2015 5.625	03/15/2000	SALOMON SMITH BARNEY		1,213,227	1,235,000	
341422XT5	STATE OF FLORIDA 06/01/2016 5.625	03/15/2000	SALOMON SMITH BARNEY		1,274,385	1,305,000	
341422XU2	STATE OF FLORIDA 06/01/2017 5.750	03/15/2000	SALOMON SMITH BARNEY		1,360,597	1,380,000	
7451447D1	THE COMMONWEALTH OF PUE 07/01/2003 5.500	09/26/2000	BEAR STEARNS & COMPANY		517,670	500,000	6,493
1799999	Subtotal - Bonds - States, Territories and Possessions			X X X	8,474,074	8,570,000	6,493
011832HC9	ALASKA HOUSING 06/01/2020 6.250	06/14/2000	PAINE WEBBER JACKSON & CURTIS INC		2,230,000	2,230,000	5,033
31283HGZ2	FHLMC MTG BACKED POOL G01116 04/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		247,932	248,982	885

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SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31292HAA2	FHLMC MTG BACKED POOL C00901 12/01/2029 8.000	06/14/2000	FREDDIE MAC SS&TG		474,378	475,195	1,373
31292HAX2	FHLMC MTG BACKED POOL C00922 02/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		144,474	145,086	516
31292HBB9	FHLMC MTG BACKED POOL C00934 03/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		300,985	302,260	1,075
31292HD68	FHLMC MTG BACKED POOL C01025 07/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		209,115	210,001	747
31292HEY6	FHLMC MTG BACKED POOL C01051 09/01/2030 8.000	09/14/2000	NATIONSBANK		3,996,475	3,999,600	11,554
31294CQY2	FHLMC MTG BACKED POOL C35871 01/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		450,885	451,661	1,305
31294CUM3	FHLMC MTG BACKED POOL C35988 02/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		515,627	517,812	1,841
31294CYP2	FHLMC MTG BACKED POOL C35118 02/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		909,895	911,462	2,633
31294DNP2	FHLMC MTG BACKED POOL C36698 03/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		219,223	220,152	783
31294DX89	FHLMC MTG BACKED POOL C37003 03/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		1,739,160	1,742,155	5,033
31294ER68	FHLMC MTG BACKED POOL C37709 04/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		1,418,082	1,424,090	5,063
31294EUB3	FHLMC MTG BACKED POOL C37778 04/01/2030 8.000	09/14/2000	NATIONSBANK		25,654	25,674	74
31294EW47	FHLMC MTG BACKED POOL C37867 04/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		1,028,912	1,030,684	2,978
31294FCE4	FHLMC MTG BACKED POOL C38169 05/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		81,474	81,614	236
31294FJV9	FHLMC MTG BACKED POOL C38376 05/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		46,476	46,556	135
31294FS23	FHLMC MTG BACKED POOL C38637 05/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		58,970	59,072	171
31294FV86	FHLMC MTG BACKED POOL C38739 05/01/2030 8.000	09/14/2000	NATIONSBANK		730,642	731,213	2,112
31294FW51	FHLMC MTG BACKED POOL C38768 05/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		81,533	81,673	236
31294FWS1	FHLMC MTG BACKED POOL C38757 05/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		74,599	74,728	216
31294G4B7	FHLMC MTG BACKED POOL C39818 07/01/2030 8.000	09/14/2000	NATIONSBANK		242,895	243,085	702
31294GDD3	FHLMC MTG BACKED POOL C39100 06/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		499,141	500,000	1,444
31294GGT5	FHLMC MTG BACKED POOL C39210 06/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		608,170	610,747	2,172
31294GNS9	FHLMC MTG BACKED POOL C39401 06/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		463,287	465,249	1,654
31294GPW8	FHLMC MTG BACKED POOL C39437 06/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		500,850	501,712	1,449
31294GR71	FHLMC MTG BACKED POOL C39510 06/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		452,752	454,671	1,617
31294GU28	FHLMC MTG BACKED POOL C39601 06/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		55,315	55,410	160
31294GVC5	FHLMC MTG BACKED POOL C39611 06/01/2030 8.000	06/14/2000	FREDDIE MAC SS&TG		1,984,608	1,988,025	5,743
31294GZA5	FHLMC MTG BACKED POOL C39737 06/01/2030 8.000	07/17/2000	GOLDMAN SACHS & COMPANY		398,834	400,523	1,424
31297Y7J5	FHLMC MTG BACKED POOL C41797 09/01/2030 8.000	09/14/2000	NATIONSBANK		1,998,239	1,999,807	5,777
31385NKW8	FNMA MTG BACKED POOL 547609 08/01/2030 8.500	08/16/2000	FIRST UNION		1,998,750	2,000,000	7,083
31385UCY7	FNMA MTG BACKED POOL 552787 08/01/2030 8.000	09/14/2000	SALOMON BROTHERS		2,986,875	3,000,000	8,667
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations			X X X	27,174,207	27,228,899	81,891
604110AQ9	MINN POWER & LIGHT 03/01/2008 7.000	03/03/2000	RAUSCHER PIERCE REFSNES INC		2,352,150	2,500,000	972
3899999	Subtotal - Bonds - Public Utilities			X X X	2,352,150	2,500,000	972
05563RAA6	BANK OF NY CAPITAL 12/31/2026 7.970	05/08/2000	LEHMAN BROTHERS		2,688,450	3,000,000	85,013
00104AAA0	AES DRAX ENERGY 08/30/2010 11.500	08/02/2000	MORGAN STANLEY & COMPANY INC		2,060,000	2,000,000	
00508WAB2	ACTUANT CORP 05/01/2009 13.000	08/01/2000	CS FIRST BOSTON		1,381,450	1,400,000	
006848BF1	ADELPHIA COM 10/01/2010 10.875	09/20/2000	SALOMON SMITH BARNEY		1,984,860	2,000,000	
013068AD3	ALBERTO CULVER CO. 11/01/2005 8.250	04/03/2000	GOLDMAN SACHS & COMPANY		4,994,000	5,000,000	
013104AG9	ALBERTSONS INC 05/01/2010 8.350	05/11/2000	MERRILL LYNCH PIERCE FENNER & SMITH		2,991,450	3,000,000	1,392

SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
01958XAL1	ALLIED WASTE 01/01/2006 7.625	05/30/2000	MERRILL LYNCH PIERCE FENNER & SMITH		840,000	1,000,000	31,559
02635PQJ5	AMERICAN GENERAL FINANC 01/15/2005 7.450	VAR	LEHMAN BROTHERS		8,958,370	9,000,000	7,864
031652AD2	AMKOR TECHNOLOGY 05/01/2006 9.250	11/03/2000	COWEN & CO.		684,250	700,000	360
04591ZAM1	ASSOCIATES CORP CANADA 03/16/2004 5.800	12/15/2000	NBC LEVESQUE		496,480	500,000	7,151
04962VAE9	ATRIUM COMPANIES INC. 05/01/2009 10.500	07/18/2000	GRANTCHESTER		1,547,000	1,700,000	38,179
05501MAD6	AZURIX CORP 02/15/2007 10.375	07/27/2000	DLJ CAPITAL MARKETS		1,606,500	1,700,000	77,899
05563QAA8	BANK OF NY INSTITUTIONA 12/01/2026 7.780	01/10/2000	SALOMON SMITH BARNEY		1,823,040	2,000,000	16,857
060505AD6	BANKAMERICA CORP. 02/15/2010 7.800	11/27/2000	GOLDMAN SACHS & COMPANY		1,495,350	1,500,000	33,150
060506MY5	BOAMS 2000-3 A6 06/01/2030 7.750	05/30/2000	NATIONS BANK		4,854,102	5,000,000	31,215
065912AA5	BANKAMERICA CORP. 12/31/2026 7.700	04/24/2000	BANK OF AMERICA NT & SA		2,750,816	3,100,000	75,588
065913AE5	BANKBOSTON 12/19/2007 6.500	03/20/2000	MERRILL LYNCH ROYAL SECURITIES LTD.		2,741,880	3,000,000	49,292
06605WAC9	BANKBOSTON CAPITAL 12/15/2026 8.250	05/10/2000	LEHMAN BROTHERS		2,049,874	2,285,000	75,929
080555AC9	A.H. BELO CORP 06/01/2002 6.875	05/12/2000	SALOMON SMITH BARNEY		973,540	1,000,000	30,747
083739AJ1	BERGEN BRUNSWIG 01/15/2003 7.375	07/13/2000	MORGAN STANLEY & COMPANY INC		2,745,000	3,000,000	109,396
125577AL0	CIT GROUP 11/14/2003 7.500	11/13/2000	CS FIRST BOSTON		3,497,200	3,500,000	
125896AP5	CMS ENERGY CORP 10/15/2007 9.875	10/12/2000	DLJ CAPITAL MARKETS		2,981,340	3,000,000	
126392AB5	CSR AMERICA INC 07/21/2005 6.875	02/11/2000	MERRILL LYNCH PIERCE FENNER & SMITH		1,889,500	2,000,000	7,639
13592ZAC3	CANADIAN PACIFIC 09/05/2007 6.900	09/05/2000	RBC DOMINION		998,470	1,000,000	
149123BG5	CATERPILLAR INC 09/15/2009 7.250	05/23/2000	MERRILL LYNCH PIERCE FENNER & SMITH		932,700	1,000,000	13,694
161477AA2	CHASE CAPITAL I 12/01/2026 7.670	05/12/2000	LEHMAN BROTHERS		1,288,320	1,500,000	51,453
16161AAT5	CHASE MANHATTAN CORP. 01/15/2009 6.500	02/01/2000	J P MORGAN SECURITIES		1,376,265	1,500,000	4,333
16161ABX5	CHASE MANHATTAN CORP. 11/15/2009 7.000	01/25/2000	J P MORGAN SECURITIES		3,765,240	4,000,000	49,000
164452AB0	CHEROKEE INTERNATIONAL 05/01/2009 10.500	11/22/2000	LEHMAN BROTHERS		1,523,625	1,700,000	10,413
165167AQ0	CHESAPEAKE ENERGY CORP 05/01/2005 9.625	03/27/2000	VARIOUS		1,425,625	1,500,000	58,552
171232AD3	CHUBB INSURANCE 08/15/2018 6.600	04/17/2000	WARBURG		869,860	1,000,000	11,367
17305EAC9	CCCIT 2000-C1 C1 09/15/2007 7.450	12/04/2000	SALOMON BROTHERS		5,035,742	5,000,000	70,361
204386AA4	COMPAGNIE GENERALE DE 11/15/2007 10.625	11/22/2000	VARIOUS		1,003,750	1,000,000	
228227AD6	CROWN CASTLE INTERNATIO 05/15/2011 0.000	VAR	VARIOUS		2,085,500	3,400,000	
23331AAF6	D.R. HORTON INC. 09/15/2010 9.750	09/11/2000	SALOMON SMITH BARNEY		992,140	1,000,000	
237194AC9	DARDEN RESTAURANTS INC 09/15/2005 8.375	VAR	VARIOUS		3,512,475	3,500,000	20,705
247361YE2	DELTA AIR LINES INC 12/15/2005 7.700	VAR	VARIOUS		2,878,330	3,000,000	50,478
251529AE3	DEUTSCHE BANK FINANCIAL 12/13/2006 6.700	02/02/2000	DEUTSCHE BANK		941,900	1,000,000	9,119
251529AF0	DEUTSCHE BANK FINANCIAL 04/25/2009 7.500	01/18/2000	DILLON READ & COMPANY INC		3,895,240	4,000,000	69,167
254067AK7	DILLARD DEPT STORES INC 11/01/2003 6.125	VAR	VARIOUS		3,605,500	4,000,000	100,212
256669AC6	DOLLAR GENERAL CORP 06/15/2010 8.625	VAR	VARIOUS		12,963,830	13,000,000	33,063
303727AE1	FAIRCHILD SEMICONDUCTO 10/01/2007 10.375	VAR	CS FIRST BOSTON		1,693,375	1,675,000	25,354
31410HAG6	FEDERATED DEPARTMENT ST 06/15/2003 8.500	10/19/2000	MERRILL LYNCH PIERCE FENNER & SMITH		1,005,900	1,000,000	29,278
31410HAR2	FEDERATED DEPARTMENT ST 06/01/2010 8.500	VAR	VARIOUS		11,622,080	11,500,000	222,653
31430QAG2	FELCOR LODGING LIMITED 09/15/2008 9.500	09/15/2000	VARIOUS		4,599,223	4,625,000	
317887AB3	FINLAY FINE JEWELRY 05/01/2008 8.375	12/13/2000	LEHMAN BROTHERS		756,500	850,000	8,305
318924AA5	FIRST CHICAGO CAPITAL 12/01/2026 7.750	09/22/2000	UBS-DB CORPORATION		1,740,580	2,000,000	47,792
31945JAA9	FIRST CHICAGO CORP 12/01/2026 7.950	VAR	UBS-DB CORPORATION		3,089,110	3,500,000	112,294
33738MAE1	FIRST UNION CORPORATION 08/18/2010 7.800	VAR	VARIOUS		6,455,720	6,500,000	32,175
33901AAA6	FLEET BOSTON CORPORATIO 12/01/2009 7.375	01/14/2000	SMITH BARNEY HARRIS UPHAM COMPANY		968,060	1,000,000	7,785

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1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
34354PAA3	FLOWERVE CORP 08/15/2010 12.250	08/08/2000	CS FIRST BOSTON		1,971,720	2,000,000	
345397HD8	FORD MOTOR CREDIT 02/15/2006 6.500	01/14/2000	BEAR STEARNS & COMPANY		2,464,878	2,600,000	69,947
345397KR3	FORD MOTOR CREDIT 03/15/2005 7.750	05/08/2000	UBS-DB CORPORATION		1,985,480	2,000,000	22,819
345397NJ8	FORD MOTOR CREDIT 12/08/2005 6.250	12/06/2000	CS FIRST BOSTON		2,850,510	3,000,000	92,708
345397RR6	FORD MOTOR CREDIT 06/15/2007 7.200	01/10/2000	FIRST (THE) BOSTON CORPORATION		976,420	1,000,000	5,000
35138BAB2	FOX FAMILY WORLD 11/01/2007 0.000	06/28/2000	MERRILL LYNCH PIERCE FENNER & SMITH		1,275,000	2,000,000	
36157NGF5	GECMS 2000-4 A5 04/01/2030 7.750	VAR	DLJ CAPITAL MARKETS		9,933,711	10,150,000	31,011
36157NJV5	GECMS 2000-9 A3 08/01/2030 7.750	08/18/2000	GREENWICH CAPITAL MARKETS INC		4,942,209	4,996,862	18,287
361849HA3	GMACC 1999-C3 C 08/01/2009 7.786	02/22/2000	DEUTSCHE BANK		4,894,727	5,000,000	22,709
37042WKT7	GENERAL MOTORS ACCEPT C 11/04/2004 6.750	01/18/2000	MORGAN STANLEY & COMPANY INC		968,460	1,000,000	20,063
381130AE3	GOLDEN NORTHWEST ALUMI 12/15/2006 12.000	05/08/2000	FLEET SECURITIES		890,375	850,000	40,517
38141MMP3	GOLDMAN SACHS GROUP 02/25/2009 6.500	03/16/2000	GOLDMAN SACHS & COMPANY		1,463,038	1,620,000	6,143
382550AF8	GOODYEAR TIRE & RUBBER 03/15/2003 8.125	VAR	VARIOUS		5,968,620	6,000,000	44,687
423328BB8	HELLER FINANCIAL 05/15/2002 7.000	08/18/2000	UBS-DB CORPORATION		2,032,760	2,050,000	37,071
423328BN2	HELLER FINANCIAL 05/15/2003 7.875	05/10/2000	UBS-DB CORPORATION		7,486,425	7,500,000	
427056AW6	HERCULES INC 11/15/2007 11.125	VAR	GRANTCHESTER		1,371,238	1,385,000	3,804
45686XCG6	INGERSOLL-RAND 12/01/2004 6.510	05/08/2000	SALOMON SMITH BARNEY		2,420,027	2,550,000	79,775
45768YAD4	INSIGHT MIDWEST 11/01/2010 10.500	11/06/2000	DLJ CAPITAL MARKETS		1,674,415	1,700,000	
458665AD8	INTERFACE INC 11/15/2005 9.500	11/27/2000	SALOMON SMITH BARNEY		1,488,000	1,550,000	4,908
459216AG2	NTL INCORPORATED 02/01/2006 0.000	12/18/2000	DIRECT		1,883,281	2,125,000	
480074AH6	JONES APPAREL GROUP 06/15/2004 7.500	03/15/2000	CHASE SECURITIES INC.		1,913,040	2,000,000	37,500
480074AL7	JONES APPAREL GROUP 06/15/2006 7.875	VAR	BEAR STEARNS & COMPANY		2,818,570	3,000,000	54,469
485188AB2	KANSAS CITY SOUTHERN 10/01/2008 9.500	09/27/2000	CHASE SECURITIES INC.		1,012,500	1,000,000	
500255AA2	KOHL'S CORPORATION 02/01/2006 6.700	04/19/2000	MORGAN STANLEY & COMPANY INC		1,906,140	2,000,000	29,033
501044BR1	KROGER CO 06/01/2009 7.250	03/14/2000	J P MORGAN SECURITIES		1,891,980	2,000,000	41,486
505447AD4	LABRANCHE & CO. INC. 03/02/2007 12.000	VAR	DLJ CAPITAL MARKETS		2,768,563	2,675,000	94,958
548661CC9	LOWES CO 12/15/2005 7.500	12/15/2000	MERRILL LYNCH PIERCE FENNER & SMITH		7,496,025	7,500,000	
552078AN7	LYONDELL PETROCHEMICAL 05/01/2009 10.875	11/10/2000	GOLDMAN SACHS & COMPANY		782,000	800,000	2,175
577778AW3	MAY DEPARTMENT STORES 08/01/2024 8.375	05/24/2000	SALOMON SMITH BARNEY		3,711,960	4,000,000	105,153
577778BN2	THE MAY DEPARTMENT STOR 07/15/2012 8.000	10/16/2000	BANK OF AMERICA NT & SA		2,000,000	2,000,000	40,889
577778BP7	THE MAY DEPARTMENT STOR 10/15/2007 7.900	VAR	VARIOUS		3,992,680	4,000,000	878
640204AA1	NEIMAN MARCUS GROUP 06/01/2008 6.650	11/08/2000	SALOMON SMITH BARNEY		874,210	1,000,000	29,001
645913AA2	NEW JERSEY ECONOMIC 02/15/2029 7.425	05/12/2000	BANK OF AMERICA NT & SA		1,862,820	2,000,000	35,888
656559AQ4	NORTEK INC 03/01/2004 9.875	05/30/2000	GRANTCHESTER		1,086,750	1,150,000	28,075
745867AA9	PULTE CORP 12/15/2003 7.000	11/07/2000	BANK OF NEW YORK		1,413,150	1,500,000	41,417
745867AG6	PULTE CORP 04/01/2003 9.500	05/22/2000	MERRILL LYNCH PIERCE FENNER & SMITH		987,610	1,000,000	12,931
76110YB92	RESIDENTIAL FUND 11/01/2030 7.500	12/15/2000	GOLDMAN SACHS & COMPANY		5,017,969	5,000,000	14,583
76110YSR4	RFMSI 2000-S1 A5 01/01/2030 7.500	01/28/2000	PAINE WEBBER JACKSON & CURTIS INC		4,785,938	5,000,000	28,125
769507AH7	RIVERWOOD INTERNATIONA 04/01/2006 10.250	08/15/2000	SCOTIA MCLEOD		996,250	1,000,000	38,153
786514AY5	SAFeway INC 09/15/2004 7.250	05/04/2000	CHASE SECURITIES INC.		3,479,762	3,575,000	35,278
786514AZ2	SAFeway INC 09/15/2009 7.500	VAR	VARIOUS		5,238,480	5,500,000	56,146
79025QAC1	ST JOHN KNITS INTERNAT 07/01/2009 12.500	09/18/2000	CHASE SECURITIES INC.		950,000	1,000,000	26,736
805844AC1	SBARRO INC 09/15/2009 11.000	08/04/2000	VARIOUS		4,674,375	4,500,000	191,125
811804AG8	SEAGATE TECHNOLOGY INC 11/15/2007 12.500	11/22/2000	CHASE SECURITIES INC.		1,409,746	1,475,000	

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1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81240QGR7	SEARS ROEBUCK 11/05/2003 6.710	01/06/2000	FIRST (THE) BOSTON CORPORATION		3,846,080	4,000,000	38,023
84610FAE2	SOVEREIGN SPECIALTY 03/15/2010 11.875	11/10/2000	MERRILL LYNCH PIERCE FENNER & SMITH		797,000	800,000	14,514
870836AB9	SWISS BANK GROUP 07/15/2015 7.375	05/08/2000	UBS-DB CORPORATION		2,319,200	2,500,000	57,873
870836AD5	SWISS BANK GROUP 10/15/2015 7.000	05/10/2000	WARBURG		1,760,900	2,000,000	9,722
870845AB0	SWISS BANK GROUP 09/01/2006 7.250	04/28/2000	GOLDMAN SACHS & COMPANY		1,952,280	2,000,000	22,958
907818AP3	UNION PACIFIC CO 02/01/2023 7.875	05/05/2000	LEHMAN BROTHERS		1,349,430	1,500,000	30,844
907818BX5	UNION PACIFIC CO 02/01/2008 6.625	04/28/2000	MERRILL LYNCH PIERCE FENNER & SMITH		918,240	1,000,000	16,010
90782EGQ1	UNION PACIFIC CO 03/07/2011 9.380	04/12/2000	SALOMON SMITH BARNEY		2,711,200	2,500,000	17,588
969455AA2	WILLIAMS COMMUNICATION 10/01/2007 10.700	06/28/2000	WARBURG		1,011,250	1,000,000	25,858
969455AD6	WILLIAMS COMMUNICATION 08/01/2008 11.700	10/30/2000	DLJ CAPITAL MARKETS		754,375	850,000	22,653
135143AR6	CANADA MTG HOUSING GLOB 12/01/2005 6.250	11/14/2000	WOOD GUNDY		326,005	500,000	8,883
33938EAD9	FLEXTRONICS INTERNATIONAL 07/01/2010 9.875	06/29/2000	SALOMON SMITH BARNEY		1,984,400	2,000,000	
65090ZAT3	NEWCOURT CREDIT GROUP 06/28/2007 7.050	VAR	RBC DOMINION		(1,512,140)	(1,512,140)	(50,292)
65090ZBC9	NEWCOURT CREDIT GROUP 06/02/2003 6.300	01/14/2000	TD SECURITIES		1,014,494	1,500,000	7,678
66938ZAN0	NORWEST FINANCIAL CANAD 09/22/2006 6.400	01/10/2000	RBC DOMINION		992,912	1,493,000	19,785
24820RAE8	DEN NORSKE STATS 05/01/2016 7.375	VAR	J P MORGAN SECURITIES		1,840,930	2,000,000	4,917
71654QAL6	PETROLEOS MEXICANOS 09/15/2007 8.850	VAR	VARIOUS		7,375,250	7,700,000	94,105
984245AD2	YPF SOCIEDAD ANONIMA 08/27/2007 7.750	01/18/2000	FIRST (THE) BOSTON CORPORATION		947,520	1,000,000	30,354
984245AE0	YPF SOCIEDAD ANONIMA 03/15/2003 7.250	08/17/2000	MERRILL LYNCH PIERCE FENNER & SMITH		1,461,375	1,500,000	45,917
4599999	Subtotal - Bonds - Industrial and Miscellaneous			X X X	292,922,025	305,217,722	3,577,621
534998LF4	LIBERTY FINANCIAL COMPA 09/28/2012 8.850	09/28/2000	DIRECT		40,000,000	40,000,000	
5399999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates			X X X	40,000,000	40,000,000	
6099997	Subtotal - Bonds - Part 3			X X X	455,745,269	470,517,922	4,136,488
6099998	Subtotal - Bonds - Summary for Columns 6, 7, and 15 of Part 5			X X X	27,153,759	29,275,000	572,992
6099999	TOTAL BONDS			X X X	482,899,028	499,792,922	4,709,480
001957109	AT&T CORP	VAR	OTHER	10,936.320	62,050		
025537101	AMERICAN ELECTRIC POWER CO INC	VAR	OTHER	2,584.800	93,317		
30161N101	EXELON CORPORATION	VAR	OTHER	3,000.400	81,597		
98389B100	XCEL ENERGY	VAR	OTHER	3,561.900	111,063		
6699999	Subtotal - Common Stock - Public Utilities			X X X	348,027	X X X	
026874107	AMERICAN INTL GROUP INC	07/31/2000	STOCK SPLIT	15,081.230			
16161A108	CHASE MANHATTAN CORP	06/12/2000	STOCK SPLIT	8,227.000			
172967101	CITIGROUP INC.	VAR	VARIOUS	31,874.400	221,843		
316773100	FIFTH THIRD BANCORP.	07/17/2000	STOCK SPLIT	2,785.510			

SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies			X X X	221,843	X X X	
000886101	ADC TELECOMMUNICATIONS COMMON STK	VAR	VARIOUS	8,700.000	21,514		
00130H105	AES CORPORATION	06/02/2000	STOCK SPLIT	3,813.000			
00504W100	ACTIVE PWR INC. COMMON STK	VAR	MERRILL LYNCH PIERCE FENNER & SMITH	3,571.000	5,749		
007903107	ADVANCED MICRO DEVICES	08/22/2000	STOCK SPLIT	2,934.000			
00817Y108	AETNA INC.-NEW	VAR	OTHER	2,304.000	35,876		
00846U101	AGILENT TECHNOLOGIES INC. COMMON STK	VAR	OTHER	29,745.770	76,055		
013817101	ALCOA INC	VAR	VARIOUS	10,056.020	71,405		
021441100	ALTERA CORPORATION COMMON STK	VAR	VARIOUS	7,850.000	337,406		
022615108	ALZA CORP	11/16/2000	STOCK SPLIT	1,693.000			
025816109	AMERICAN EXPRESS CO	05/11/2000	STOCK SPLIT	17,814.000			
026375105	AMERICAN GREETINGS CORP CL A	12/15/2000	OTHER	1,100.000	10,071		
032511107	ANADARKO PETROLEUM CORP.	VAR	OTHER	2,292.670	103,547		
032654105	ANALOG DEVICES INC.	VAR	VARIOUS	3,500.000	26,449		
035229103	ANHEUSER BUSCH COS INC	09/19/2000	STOCK SPLIT	8,378.000			
037833100	APPLE COMPUTER INC	06/21/2000	STOCK SPLIT	3,198.000			
038020103	APPLIED BIOSYSTEM	02/22/2000	STOCK SPLIT	1,978.000			
038222105	APPLIED MATERIALS INC.	03/16/2000	STOCK SPLIT	7,627.000			
039483102	ARCHER DANIELS MIDLAND CO	08/24/2000	STOCK DIVIDEND	589.240			
04033V104	ARIBA INC. COMMON STK	VAR	ROBERTSON STEPHEN & CO.	2,882.000	27,102		
053499109	AVAYA INC. COMMON STK	VAR	OTHER	4,536.410	29,548		
075896100	BED BATH & BEYOND INC. COMMON STK	08/14/2000	STOCK SPLIT	2,600.000			
086516101	BEST BUY COMPANY COMMON STK	12/15/2000	OTHER	1,600.000	41,248		
090597105	BIOGEN INC. COMMON STK	04/20/2000	OTHER	100.000	5,216		
090613100	BIOMET INC	08/09/2000	STOCK SPLIT	1,135.500			
111320107	BROADCOM CORP COMMON STK	VAR	OTHER	4,038.000	870,055		
111412102	BROADVISION INC	12/15/2000	OTHER	1,700.000	42,181		
126920107	CABLETRON SYSTEMS INC.	05/26/2000	OTHER	100.000	2,250		
126946102	CACHE FLOW INC. COMMON STK	VAR	VARIOUS	3,950.000	10,024		
152319109	CENTILLIUM COMMUNICATIONS INC COMMON STK	VAR	ROBERTSON STEPHEN & CO.	621.000	311		
16133R106	CHARTERED SEMICONDUCTOR - ADR COMMON STK	05/09/2000	OTHER	500.000	32,500		
17275R102	CISCO SYS INC. COMMON STOCK	VAR	VARIOUS	113,326.000	190,360		
177376100	CITRIX SYSTEMS COMMON STK	VAR	VARIOUS	2,103.000	52,478		
204912109	COMPUTER ASSOC INTL INC	05/25/2000	OTHER	100.000	5,050		
205862402	COMVERSE TECHNOLOGY COMMON STK	04/04/2000	STOCK SPLIT	1,100.000			
207142100	CONEXANT SYSTEMS INC. COMMON STK	VAR	OTHER	4,000.000	344,655		
216831107	COOPER TIRE & RUBBER CO	12/15/2000	OTHER	3,682.000	35,320		
217510106	COPPER MOUNTAIN NETWORKS COMMON STK	VAR	ROBERTSON STEPHEN & CO.	1,067.000	1,969		
217753102	COR THERAPEUTICS COMMON STK	VAR	HAMBRECHT & QUIST	731.000	7,739		
21887F100	CORIXA CORP COMMON STK	VAR	VARIOUS	3,207.000	9,224		
219350105	CORNING INC	VAR	VARIOUS	10,768.000	46,349		
22160K105	COSTCO WHOLESALE COMMON STK	01/14/2000	STOCK SPLIT	4,515.000			
222116105	COULTER PHARMACEUTICAL COMMON STK	VAR	VARIOUS	3,052.000	10,821		

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SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
22674V100	CRITICAL PATH COMMON STK	VAR	HAGSTROMER & QUIBERG	561.000	2,093		
22765D100	CROSSROADS SYSTEMS COMMON STK	VAR	COWEN & CO.	11,037.000	7,362		
231269101	CURIS INC COMMON STK	VAR	HAMBRECHT & QUIST	190.000	1,317		
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STK	VAR	ROBERTSON STEPHEN & CO.	90.000	265		
25179M103	DEVON ENERGY CORPORATION COMMON STK	12/15/2000	OTHER	676.000	36,984		
254067101	DILLARDS INC-CL A	10/30/2000	OTHER	700.000	6,990		
25500M103	DITECH COMMUNICATIONS COMMON STK	VAR	BT ALEX. BROWN INCORPORATED	5,613.000	5,122		
255064107	DIVERSA CORP COMMON STK	VAR	BEAR STEARNS & COMPANY	66,321.000	155,191		
256669102	DOLLAR GENERAL CORP.	VAR	VARIOUS	1,484.260	5,683		
25746U109	DOMINION RESOURCES INC COMMON STK	VAR	OTHER	6,408.960	199,889		
260543103	DOW CHEMICAL CO	06/19/2000	STOCK SPLIT	8,762.000			
26483E100	DUN & BRADSTREET CORP	VAR	OTHER	12,638.000	13,547		
268648102	EMC CORPORATION COMMON	06/05/2000	STOCK SPLIT	20,250.020			
28176E108	EDWARDS LIFESCIENCES	VAR	OTHER	1,181.400	5,670		
282056100	EFFICIENT NETWORKS COMMON STK	VAR	VARIOUS	15,943.000	13,662		
283905107	EL PASO NATURAL GAS	VAR	OTHER	250.000	9,406		
290140102	ELOQUENT INC. COMMON STK	VAR	DIRECT	2,474.000	10,181		
29266R108	ENERGIZER HOLDINGS INC. COMMON STK	VAR	OTHER	2,042.000	18,295		
294352109	EPRISE CORPORATION COMMON STK	03/01/2000	BT ALEX. BROWN INCORPORATED	48,816.000	95,679		
30161Q104	EXELIXIS INC. COMMON STK	VAR	CS FIRST BOSTON	103,182.000	148,582		
315616102	F5 NETWORKS INC. COMMON STK	VAR	HAGSTROMER & QUIBERG	2,087.000	7,085		
345370860	FORD MOTOR CO COMMON STK	VAR	OTHER	36,616.750	381,786		
35671D857	FREEPORT MCMORAN COPPER COMMON STOCK	VAR	OTHER	10,300.000	80,434		
369604103	GENERAL ELECTRIC CO	05/08/2000	STOCK SPLIT	130,868.000			
373298108	GEORGIA-PACIFIC CORP	VAR	OTHER	239.280	18,019		
374266104	GET THERE COM INC. COMMON STK	VAR	DONALDSON LUFKIN & JENRETTE	1,270.000	2,108		
382550101	GOODYEAR TIRE & RUBBER	10/30/2000	OTHER	400.000	6,757		
428236103	HEWLETT-PACKARD CO	10/30/2000	STOCK SPLIT	77,441.000			
432848109	HILTON HOTELS CORP	04/20/2000	OTHER	800.000	5,774		
437614100	HOMESTAKE MINING CO	10/30/2000	OTHER	11,000.000	45,100		
437852106	HOMESTORE COM COMMON STK	VAR	ROBERTSON STEPHEN & CO.	5,497.000	8,631		
446150104	HUNTINGTON BANCSHARES	VAR	STOCK DIVIDEND	446.400			
457191104	INHALE THERAPEUTICS	VAR	U.S. TRUST-STRATEGIC TRADING	2,051.000	5,968		
458140100	INTEL CORP	07/31/2000	STOCK SPLIT	65,356.000			
460146103	INTERNATIONAL PAPER CO	VAR	VARIOUS	1,347.400	43,117		
461202103	INTUIT INC	12/15/2000	OTHER	200.000	10,188		
46612J101	JDS UNIPHASES COMMON STK	VAR	VARIOUS	79,516.000	2,567,572		
482480100	KLA-TENCOR CORPORATION	01/19/2000	STOCK SPLIT	1,823.000			
482584109	K MART CORP	10/30/2000	OTHER	7,900.000	46,175		
500255104	KOHL'S CORP.	04/25/2000	STOCK SPLIT	3,281.000			
501938104	LHS GROUP INC. COMMON STK	VAR	OTHER	3,510.000	99,947		
502161102	LST LOGIC CORP.	02/17/2000	STOCK SPLIT	3,011.000			
524908100	LEHMAN BROS HLDGS INC.	VAR	VARIOUS	2,455.000	7,966		
529771107	LEXMARK INTL COMMON STK	10/30/2000	OTHER	900.000	30,366		

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
532457108	ELI LILLY & CO	06/21/2000	OTHER	100.000	8,500		
532716107	THE LIMITED	05/31/2000	STOCK SPLIT	4,280.000			
55262L100	MBNA CORP	VAR	OTHER	1,000.000	32,592		
57685P304	MATRIXONE INC. COMMON STK	VAR	VARIOUS	764.000	2		
581243102	MCK COMMUNICATIONS COMMON STK	VAR	ROBERTSON STEPHEN & CO.	6,844.000	1,879		
590188108	MERRILL LYNCH & CO INC	VAR	VARIOUS	7,579.000	25,901		
591393103	METASOLV SOFTWARE COMMON STK	VAR	MORGAN STANLEY & COMPANY INC	17,108.000	6,416		
595112103	MICRON TECHNOLOGY	05/02/2000	STOCK SPLIT	5,108.000			
608554101	MOLEX INC. CLASS A COMMON COMMON STK	03/07/2000	STOCK SPLIT	575.000			
617446448	MORGAN STANLEY DEAN WITTER DISCOVERY	01/27/2000	STOCK SPLIT	11,372.130			
620076109	MOTOROLA INC	VAR	VARIOUS	30,152.110	64,262		
64115J106	NET SOLVE INC. COMMON STK	VAR	ROBERTSON STEPHEN & CO.	3,802.000	10,874		
64120L104	NETWORK APPLIANCE COMMON STK	VAR	VARIOUS	2,950.000	8,425		
644383101	NEW FOCUS INC COMMON STK	VAR	CHASE SECURITIES INC.	1,860.000	2,232		
651639106	NEWMONT MINING CORP	10/30/2000	OTHER	3,369.000	43,920		
65332V103	NEXTEL COMMUNICATIONS INC. - A	06/07/2000	STOCK SPLIT	6,966.000			
65473P105	NISOURCE INC COMMON STK	11/02/2000	DIRECT	1,859.000	27,985		
65473P600	NISOURCE INC-SAILS COMMON STK	11/02/2000	DIRECT	958.000	14,421		
679833103	OLD KENT FINANCIAL COMMON STK	06/28/2000	STOCK DIVIDEND	65.000			
683399109	ONYX PHARMACEUTICALS INC. COMMON STK	VAR	MONTGOMERY SECURITIES	453.000	2,258		
68389X105	ORACLE SYSTEMS CORP	VAR	STOCK SPLIT	84,272.000			
683973101	OPTIKA INC. COMMON STK	VAR	U.S. TRUST-STRATEGIC TRADING	730.000	2,880		
696642107	PALM INC. COMMON STK	VAR	OTHER	11,413.950	360,769		
704326107	PAYCHEX INC.	05/23/2000	STOCK SPLIT	2,473.000			
712713106	PEOPLESOFT INC. COMMON STK	VAR	OTHER	1,100.000	47,437		
717081103	PFIZER INC	VAR	OTHER	46,997.500	176,301		
71713U102	PHARMACIA CORPORATION COMMON STK	VAR	OTHER	12,274.890	301,209		
739308104	POWER-ONE INC	10/30/2000	OTHER	500.000	38,447		
739421105	PRAECIS PHARMACEUTICALS INC COMMON STK	VAR	ROBERTSON STEPHEN & CO.	1,454.000	3,365		
74406A102	PROVIDIAN FINANCIAL CORP.	12/01/2000	STOCK SPLIT	2,813.000			
747277101	QLOGIC CORP	12/15/2000	OTHER	94.000	10,413		
749121109	QWEST COMMUNICATIONS INTL COMMON STK	VAR	OTHER	19,609.980	356,788		
785905100	SABRE HOLDINGS CORP	VAR	OTHER	2,225.010	54,036		
800907107	SANMINA CORP COMMON STK	VAR	OTHER	1,100.000	103,981		
803062108	SAPIENT CORPORATION COMMON STK	VAR	CS FIRST BOSTON	2,181.000	15,589		
808513105	SCHWAB (CHARLES) CORP.	05/31/2000	STOCK SPLIT	8,184.000			
808655104	SCIENTIFIC ATLANTA INC	VAR	VARIOUS	1,613.000	5,175		
80908Q107	SCIQUEST COM INC. COMMON STK	VAR	ROBERTSON STEPHEN & CO.	1,013.000	1,868		
811804103	SEAGATE TECHNOLOGY INC.	VAR	ROBERTSON STEPHEN & CO.	166.000	651		
826170102	SIEBEL SYSTEMS INC.	VAR	VARIOUS	6,600.000	502,134		
834182107	SOLETRON CORP. COMMON STK	03/09/2000	STOCK SPLIT	5,498.000			
852061506	SPRINT COMMON STK	02/07/2000	STOCK SPLIT	8,747.000			
854399102	STANFORD MICRODEVICES INC	VAR	DAIN RAUSCHER INC.	2,924.000	8,801		
860831106	STILWELL FINANCIAL INC. COMMON STK	VAR	OTHER	4,200.000	118,216		

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CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
866810104	SUN MICROSYSTEMS INC	12/06/2000	STOCK SPLIT	30,916.000			
867363103	SUNGARD DATA SYSTEMS COMMON STK	VAR	BANK OF AMERICA NT & SA	119.000	491		
87157A105	SYNAVANT INC. COMMON STK	VAR	OTHER	2,506.700	1,920		
871829107	SYSCO CORP	12/18/2000	STOCK SPLIT	6,480.000			
87612E106	TARGET CORP	07/20/2000	STOCK SPLIT	8,712.000			
879131100	TEKTRONIX INC	11/01/2000	STOCK SPLIT	942.000			
882508104	TEXAS INSTRUMENTS INC	05/23/2000	STOCK SPLIT	15,932.000			
88553X103	3DFX INTERACTIVE INC COMMON STK	VAR	ROBERTSON STEPHEN & CO.	2,519.000	4,358		
899165104	TULARIK INC. COMMON STK	VAR	HAMBRECHT & QUIST	688.000	1,798		
899690101	TUMBLEWEED COMMUNICATIONS COMMON STK	VAR	ROBERTSON STEPHEN & CO.	139.000	625		
902124106	TYCO INTERNATIONAL LTD.	VAR	OTHER	1,008.780	21,538		
910873207	UNITED MICROELECTRONICS COMMON STK	VAR	OTHER	9,400.000	134,343		
91324P102	UNITEDHEALTH GROUP INC	12/26/2000	STOCK SPLIT	3,133.000			
923436109	VERITAS SOFTWARE COMMON STK	VAR	OTHER	6,098.040	721,020		
92343V104	VERIZON COMMUNICATIONS COMMON STK	VAR	OTHER	23,394.720	599,425		
925524308	VIACOM INC. CLASS B	VAR	OTHER	16,540.900	267,077		
926734104	VIGNETTE CORPORATION COMMON COMMON STK	VAR	DAIN RAUSCHER INC.	322.000	408		
92839U107	VISTEON CORP COMMON STK	VAR	OTHER	3,142.970	16,195		
928497106	VITESSE SEMICONDUTOR COMMON STK	12/15/2000	OTHER	600.000	35,888		
92851S204	VIVENDI UNIVERSAL COMMON STK	VAR	OTHER	6,060.800	173,074		
928552108	VIXEL CORPORATION COMMON STK	VAR	ROBERTSON STEPHEN & CO.	5,430.000	15,257		
977424100	WITNESS SYSTEMS COMMON STK	VAR	HAGSTROMER & QUIBERG	1,939.000	3,651		
984332106	YAHOO INC COMMON STK	VAR	VARIOUS	7,219.000	148,195		
G3921A100	GLOBAL CROSSING LTD. COMMON STK	12/15/2000	OTHER	2,400.000	43,122		
G90078109	TRANSOCEAN SEDCO COMMON STK	VAR	OTHER	3,638.320	79,604		
067901108	BARRICK GOLD CORP	12/15/2000	OTHER	2,766.000	43,841		
656568102	NORTEL NETWORKS CORP. COMMON STK	VAR	VARIOUS	71,410.000	38,309		
725906101	PLACER DOME INC	10/30/2000	OTHER	5,200.000	39,337		
072743107	BAYERISCHE MOTOREN WERKE (BMW)	12/21/2000	OTHER	1,700.000	53,320		
78440P108	SK TELECOM CO LTD COMMON STK	VAR	OTHER	3,900.000	141,313		
796050888	SAMSUNG ELECTRONICS COMMON STK	VAR	OTHER	751.000	113,707		
874039100	TAIWAN SEMICONDUCTOR COMMON STK	VAR	VARIOUS	2,816.000	118,219		
B5096U121	INTERBREW SA COMMON STK	12/06/2000	OTHER	5,400.000	163,621		
D03080112	ALLIANZ AG	VAR	OTHER	665.000	233,083		
D08064103	BAYERISCH HYP-UND VEREINSB COMMON STK	VAR	VARIOUS	4,060.000	261,809		
D17922127	DEUTSCHE BANK AG (GERMANY)	VAR	OTHER	900.000	58,479		
D51773105	MANNESMANN AG (GERMANY)	01/21/2000	OTHER	300.000	79,045		
D61577108	DR ING HC F PORSHE COMMON STK	VAR	OTHER	67.000	206,625		
D7045M109	SOFTWARE AG DARMSTADT COMMON STK	VAR	OTHER	1,540.000	114,283		
E12190182	BANCO BILBAO VIZCAYA S.A. COMMON STK	VAR	OTHER	4,500.000	62,851		
E41222105	ENDESA S.A. COMMON STK	03/31/2000	OTHER	800.000	18,151		
E8385V104	RECOLETOS COMPANIA COMMON STK	VAR	OTHER	11,900.000	97,288		
F0191J101	ALCATEL ALSTHOM (FRANCE)	05/22/2000	STOCK SPLIT	9,800.000			
F06106102	AXA	12/08/2000	OTHER	500.000	71,431		

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SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
F10080103	BIC FRF COMMON STK	09/29/2000	OTHER	3,000.000	143,961		
F1876N318	CNP ASSURANCES	VAR	VARIOUS	8,250.000	275,392		
F33138102	HAVAS ADVERTISING SA COMMON STK	VAR	VARIOUS	4,720.000	67,791		
F5485U100	LAGARDERE S.C.A. COMMON STK	VAR	OTHER	3,600.000	316,661		
F78209198	RHONE-POULENCE (FRANCE)	01/27/2000	OTHER	3,786.000	215,982		
F92124100	TOTAL SA-B	05/31/2000	OTHER	500.000	75,929		
G12793181	BP AMOCO COMMON STK	VAR	OTHER	40,420.000	362,231		
G2108N109	CHINADOTCOM COMMON STK	11/14/2000	OTHER	4,700.000	49,759		
G21231108	CHUBB CORP COMMON STK	VAR	OTHER	66,400.000	366,202		
G25508105	CRH PLC	VAR	OTHER	15,550.000	265,645		
G40096102	BANK OF SCOTLAND COMMON STK	VAR	OTHER	34,570.000	325,709		
G4051K108	GRANADA MEDIA PLC COMMON STK	VAR	OTHER	56,000.000	405,005		
G40628110	DIAGEO	05/05/2000	OTHER	2,600.000	22,155		
G40768106	GREAT UNIVERSAL STORES PLC	VAR	OTHER	12,200.000	87,133		
G4634U128	HSBC HOLDINGS PLC (75P)	04/05/2000	OTHER	13,450.000	161,925		
G4708P104	3I GROUP COMMON STK	VAR	OTHER	9,500.000	220,621		
G5005D124	ST JAMES S PLACE COMMON STK	08/03/2000	OTHER	65,800.000	237,855		
G5150J140	JOHNSON ELECTRIC HOLDINGS LIT COMMON STK	VAR	VARIOUS	91,000.000	37,378		
G5254B100	KIDDE PLC COMMON STK	VAR	OTHER	174,800.000	164,831		
G5485F144	LI & FUNG LTD COMMON STK	09/19/2000	STOCK SPLIT	84,000.000			
G5812F106	MARCONI PLC COMMON STK	VAR	OTHER	17,400.000	248,476		
G6374Z118	NATIONAL GRID GROUP PLC COMMON STK	VAR	OTHER	20,880.000	188,450		
G7420A107	RECKITT BENCKISER PLC COMMON STK	09/01/2000	OTHER	14,100.000	174,648		
G74600100	REED INTERNATIONAL PLC COMMON STK	VAR	OTHER	14,400.000	93,436		
G80197109	SEMA GROUP INC. COMMON STK	06/15/2000	OTHER	8,300.000	119,890		
G8232L158	SMITHKLINE BEECHAM COMMON STK	VAR	OTHER	22,890.000	292,645		
G82798102	SOUTH CHINA MORNING POST COMMON STK	VAR	OTHER	64,000.000	54,774		
G8401X108	SETON HEALTHCARE GROUP COMMON STK	08/09/2000	OTHER	10,000.000	116,693		
G87621101	TESCO PLC ORD UK COMMON STK	VAR	OTHER	39,400.000	129,878		
G88346138	EMI GROUP PLC (UK)	VAR	OTHER	30,550.000	305,277		
G9387S105	VODAFONE GROUP PLC	09/29/2000	OTHER	54,000.000	184,094		
G94697102	WATERFORD WEDGEWOOD COMMON STK	VAR	OTHER	91,400.000	114,541		
H25662125	CIE FINANC RICHEMONT-UTS-A	VAR	OTHER	67.000	176,766		
H3238Q102	GIRAUDAN - REG COMMON STK	VAR	OTHER	37.000	11,800		
H47075108	KUONI REISEN HOLDING COMMON STK	VAR	OTHER	760.000	329,577		
H4875V107	LEICA GEOSYSTEMS COMMON STK	VAR	OTHER	210.000	65,992		
H69293118	ROCHE HOLDINGS AG	02/07/2000	OTHER	3.000	32,795		
H8920G155	UBS AG-REG COMMON STK	VAR	OTHER	563.270	47,866		
H9870Y105	ZURICH FINANCIAL COMMON STK	VAR	OTHER	390.000	207,458		
J00557108	AIFUL CORPORATION COMMON STK	03/28/2000	STOCK SPLIT	750.000			
J0845Q101	C TWO NETWORK CO LTD COMMON STK	VAR	VARIOUS	1,500.000	168,573		
J1570T104	FUJITSU SUPPORTAND COMMON STK	03/28/2000	STOCK SPLIT	1,000.000			
J19782101	HIROSE ELECTRIC CO. LTD. COMMON STK	VAR	OTHER	3,500.000	494,424		
J20727103	HITACHI SOFTWARE ENGINEERING COMMON STK	VAR	OTHER	1,800.000	194,633		

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SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
J32491102	KEYENCE CO. (JAPAN) COMMON STOCK	VAR	OTHER	1,100.000	376,238		
J40885105	MATSUMOTOKIYOSHI CO. (JAPAN) COMM STK	03/21/2000	OTHER	3,000.000	225,131		
J48894109	NET ONE SYSTEMS COMMON STK	11/07/2000	OTHER	4.000	129,728		
J52968104	NIDEC CORPORATION	03/28/2000	STOCK SPLIT	1,500.000			
J58472119	NITTO DENKO CORP COMMON STK	VAR	OTHER	10,000.000	404,108		
J59396101	NIPPON TELEGRAPH & TELEPHONE COMMON STK	03/22/2000	OTHER	9.000	119,422		
J61632105	OTSUKA KAGU COMMON STK	VAR	OTHER	900.000	74,421		
J6165M109	ORACLE CORP. JAPAN COMMON STK	VAR	VARIOUS	150.000	76,005		
J61933123	ORIX CORPORATION COMMON STOCK	03/28/2000	STOCK SPLIT	260.000			
J63664106	PEOPLE CO. LIMITED COMMON STK	02/24/2000	STOCK SPLIT	330.000			
J64683105	RICOH CO. LTD.	03/22/2000	OTHER	13,000.000	264,845		
J67242107	SANIX INCORPORATED COMMON STK	03/28/2000	STOCK SPLIT	700.000			
J72208101	SHIMAMURA CO. TD COMMON STK	VAR	OTHER	1,000.000	139,651		
J75963108	SOFTBANK CORPORATION COMMON STK	04/25/2000	STOCK SPLIT	1,200.000			
J76379106	SONY CORPORATION (JAPAN) COMMON STOCK	03/28/2000	STOCK SPLIT	2,400.000			
J78400108	THE SURUGA BANK LTD COMMON STK	03/22/2000	OTHER	14,000.000	202,706		
J8676D107	TOKYO DENPA CO. LTD. COMMON STK	06/13/2000	OTHER	1,000.000	74,467		
J9425L101	UNION TOOL	11/27/2000	STOCK SPLIT	200.000			
J97624100	YEKOWO CO LTD COMMON STK	06/05/2000	OTHER	7,000.000	195,258		
N01780126	AKZO NOBEL	VAR	VARIOUS	4,590.000	206,102		
N35333173	GETRONICS N.V.	VAR	VARIOUS	11,200.000	82,740		
N3537K130	GETRONICS NV COMMON STK	08/24/2000	OTHER	3,820.000	50,947		
N3784D102	GUCCI GROUP NV COMMON STK	VAR	OTHER	2,410.000	232,927		
N43254106	HUNTER DOUGLAS COMMON STK	VAR	OTHER	3,720.000	109,345		
N4578E322	ING GROEP N.V.	12/08/2000	OTHER	1,900.000	142,539		
N5150J100	LAURUS NV COMMON STK	09/25/2000	OTHER	12,930.000	114,937		
N69797137	PHILIPS ELECTRONICS NV	04/17/2000	STOCK SPLIT	6,445.200			
N9643A114	WOLTORS KLUWER COMMON STK	VAR	OTHER	6,000.000	148,532		
R1812S105	DEN NORSKE BANK COMMON STK	VAR	OTHER	31,300.000	151,776		
R89645106	TANDBERG TELEVISION COMMON STK	VAR	OTHER	13,600.000	124,272		
T02772134	ALLEANZA ASSICURAZIONI COMMON STK	VAR	OTHER	13,800.000	153,888		
T8249V104	SAN PAOLO IMI	VAR	OTHER	10,200.000	141,739		
T9277N121	TELECOM ITALIA SPA COMMON STK	VAR	OTHER	13,000.000	240,615		
U6696N102	NTT DOCOO NPV COMMON STK	05/22/2000	OTHER	6.000	200,563		
V81378115	SINGAPORE PRESS (SINGAPORE) COMMON	09/20/2000	OTHER	2,000.000	33,130		
W26049119	ERICSSON LM-B SHARES	05/08/2000	STOCK SPLIT	33,480.000			
X61873133	OY NOKIA AB (FINLAND)	VAR	VARIOUS	6,920.000	329,101		
X6769Q104	PORTUGAL TELECOM SA-REGISTER	01/21/2000	OTHER	6,600.000	83,559		
X82596101	SONERA DYJ COMMON STK	06/30/2000	DIRECT	2,000.000	99,119		
X89414100	TELECEL COMMUNICACOES COMMON STK	VAR	OTHER	19,450.000	223,644		
Y0014U118	ADVANCED INFO SERVICES (THAI)	05/09/2000	OTHER	4,300.000	51,329		
Y15125100	CHINA UNICOM LIMITED COMMON STK	VAR	OTHER	90,000.000	183,662		
Y1997C109	DATA CRAFT ASISA LTD COMMON STK	06/15/2000	DIRECT	720.000	5,422		
Y27092124	GIORDANO HOLDING LTD (HK) COMMON STOCK	VAR	VARIOUS	163,000.000	29,115		

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SCHEDULE D - PART 3

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

1		2	3	4	5	6	7
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Y33370100	HONG KONG & CHINA GAS (HK) COMMON STOCK	04/14/2000	STOCK DIVIDEND	31,891.730			
Y37246157	HOUSING DEVELOPMENT FINANCE COMMON STK	08/23/2000	DIRECT	4,000.000	45,312		
Y3744A105	HUANENG POWER INTERNATIONAL COMMON STK	VAR	OTHER	274,000.000	114,513		
Y38024108	HUTCHINSON WHAMPOA (HK) COMMON STOCK	05/16/2000	STOCK DIVIDEND	4,800.000			
Y4082C158	INFOSYS TECHNOLOGIES COMMON STK	VAR	VARIOUS	382.000	88,865		
Y63532116	NIIT LIMITED COMMON STK	VAR	VARIOUS	1,718.000	30,504		
Y6883Q104	PETROCHINA CO LTD. COMMON STK	04/07/2000	OTHER	1,812,000.000	297,841		
Y7082T105	PRESIDENT CHAIN STORE CORP COMMON STK	08/11/2000	OTHER	30,000.000	107,003		
Y84629107	TAIWAN SEMICONDUTOR COMMON STK	08/03/2000	OTHER	36,000.000	146,361		
Y92370108	UNITED MICROELECTRONICS COMMON STK	08/29/2000	OTHER	22,000.000	59,511		
Y9360Y103	VENTURE MANUFACTURING SINGAPO COMMON STK	VAR	OTHER	6,000.000	67,910		
6899999	Subtotal - Common Stock - Industrial and Miscellaneous			X X X	27,029,465	X X X	
7099997	Subtotal - Common Stock - Part 3			X X X	27,599,335	X X X	
7099998	Subtotal - Common Stock - Summary for Columns 7 and 15 of Part 5			X X X	12,487,966	X X X	
7099999	TOTAL COMMON STOCK			X X X	40,087,301	X X X	
7199999	TOTAL PREFERRED AND COMMON STOCK			X X X	40,087,301	X X X	
7299999	TOTAL BONDS, PREFERRED AND COMMON STOCK			X X X	522,986,329	X X X	4,709,480

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
362029R28	GNMA MTG BACKED POOL 10/01/2004 9.000	VAR	VARIOUS		1,730	1,730	1,727	1,730						85
362030DX3	GNMA MTG BACKED POOL 12/01/2004 9.000	VAR	VARIOUS		2,518	2,518	2,488	2,518	4					139
362034ZB9	GNMA MTG BACKED POOL 03/01/2006 8.500	VAR	VARIOUS		6,710	6,710	6,626	6,710	5					312
36203AE36	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		37,766	37,766	37,872	37,766		(19)				1,922
36203AE93	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		11,801	11,801	11,834	11,801			2			481
36203AEH5	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		7,960	7,960	7,996	7,960			4			502
36203AFH4	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		14,300	14,300	14,305	14,300						553
36203AGG5	GNMA MTG BACKED POOL 04/01/2008 6.500	VAR	VARIOUS		22,436	22,436	22,496	22,436			29			624
36203AGX8	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		108,626	108,626	108,559	108,626	14	(4)				3,792
36203AK62	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		2,652	2,652	2,675	2,652			7			154
36203ALE4	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		401	401	396	401						16
36203AMC7	GNMA MTG BACKED POOL 03/01/2023 8.000	VAR	VARIOUS		11,549	11,549	11,645	11,549			24			481
36203ARJ7	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		16,076	16,076	16,146	16,076			(7)			735
36203ASP2	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		39,127	39,127	39,249	39,127			(4)			1,438
36203ASS6	GNMA MTG BACKED POOL 12/01/2007 6.500	VAR	VARIOUS		15,038	15,038	14,897	15,038	9					510
36203ASX5	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		31,032	31,032	31,187	31,032			16			1,649
36203BJ39	GNMA MTG BACKED POOL 12/01/2022 8.000	VAR	VARIOUS		30,964	30,964	31,099	30,964			3			1,329
36203BJW5	GNMA MTG BACKED POOL 01/01/2008 6.500	VAR	VARIOUS		14,555	14,555	14,564	14,555			5			480
36203BX33	GNMA MTG BACKED POOL 02/01/2023 8.500	VAR	VARIOUS		172	172	173	172						8
36203CH39	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		91,386	91,386	91,672	91,386			(49)			2,339
36203CR38	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		6,725	6,725	6,740	6,725						227
36203CR46	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		15,890	15,890	15,976	15,890			6			671
36203CRH7	GNMA MTG BACKED POOL 03/01/2023 7.500	VAR	VARIOUS		22,227	22,227	22,081	22,227	16					852
36203CSB9	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		86,206	86,206	86,448	86,206			(22)			2,824
36203CVB5	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		19,555	19,555	19,653	19,555			34			678
36203D3E8	GNMA MTG BACKED POOL 04/01/2008 6.500	VAR	VARIOUS		12,841	12,841	12,875	12,841			1			330
36203D7B0	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		3,432	3,432	3,440	3,432			5			152
36203DD23	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		2,760	2,760	2,768	2,760						113
36203DTE0	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		6,194	6,194	6,198	6,194						270
36203DXD7	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		13,206	13,206	13,276	13,206			(1)			594
36203DYV6	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		8,631	8,631	8,639	8,631						361
36203DZA1	GNMA MTG BACKED POOL 02/01/2023 7.500	VAR	VARIOUS		17,756	17,756	17,754	17,756	(1)					706
36203E5Z7	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		90,890	90,890	91,131	90,890			(1)			3,696
36203EAE8	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		7,038	7,038	7,027	7,038	1					250
36203EJV1	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		1,442	1,442	1,449	1,442			1			48
36203ELW6	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		17,139	17,139	17,188	17,139			1			478
36203EZV3	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		19,915	19,915	19,958	19,915			3			817
36203FEX9	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		20,343	20,343	20,375	20,343						732
36203FMX0	GNMA MTG BACKED POOL 01/01/2023 8.500	VAR	VARIOUS		578	578	568	578	1					27
36203FQH1	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		25,131	25,131	25,249	25,131			6			558
36203FQK4	GNMA MTG BACKED POOL 05/01/2023 7.000	VAR	VARIOUS		2,318	2,318	2,328	2,318						90
36203FQW8	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		20,641	20,641	20,790	20,641			33			1,139
36203FTP0	GNMA MTG BACKED POOL 04/01/2023 8.500	VAR	VARIOUS		57,773	57,773	56,437	57,773	212					1,300

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36203FUM5	GNMA MTG BACKED POOL 05/01/2023 7.500	VAR	VARIOUS		12,218	12,218	12,065	12,218	2				222	
36203GAE3	GNMA MTG BACKED POOL 01/01/2023 8.500	VAR	VARIOUS		3,036	3,036	3,033	3,036					174	
36203GCR2	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		36,019	36,019	36,154	36,019					1,071	
36203GD75	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		42,023	42,023	42,050	42,023					1,587	
36203GFR9	GNMA MTG BACKED POOL 04/01/2023 8.500	VAR	VARIOUS		21,815	21,815	21,662	21,815	8				862	
36203GJM6	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		95,191	95,191	95,072	95,191	7				3,608	
36203GJZ7	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		178,457	178,457	178,595	178,802					6,064	
36203GKL6	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		19,856	19,856	19,949	19,856					818	
36203GKU6	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		94,297	94,297	94,531	94,297					3,398	
36203GPK3	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		2,871	2,871	2,877	2,871					121	
36203GUL5	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		7,343	7,343	7,378	7,343					308	
36203HC25	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		6,094	6,094	6,108	6,094					194	
36203HC90	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		10,437	10,437	10,456	10,437					372	
36203HFK2	GNMA MTG BACKED POOL 03/01/2023 8.000	VAR	VARIOUS		3,083	3,083	3,109	3,083					130	
36203HFL0	GNMA MTG BACKED POOL 03/01/2023 8.000	VAR	VARIOUS		628	628	633	628					35	
36203HG54	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		10,570	10,570	10,603	10,570					395	
36203HG62	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		15,887	15,887	15,932	15,887					518	
36203HJU6	GNMA MTG BACKED POOL 01/01/2023 7.500	VAR	VARIOUS		27,168	27,168	27,083	27,168	1				282	
36203HM81	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		80,854	80,854	81,121	80,891					2,524	
36203HP96	GNMA MTG BACKED POOL 03/01/2023 7.500	VAR	VARIOUS		14,677	14,677	14,631	14,677	1				839	
36203HPA3	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		48,344	48,344	48,465	48,344					1,276	
36203HRF0	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		39,930	39,930	40,105	39,930					1,896	
36203J5G8	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		108,313	108,313	108,550	108,313					4,447	
36203JH91	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		2,064	2,064	2,069	2,064					67	
36203JJ40	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		89,662	89,662	89,522	89,662	12				2,676	
36203JN8	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		19,971	19,971	19,983	19,971					596	
36203JKB2	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		22,831	22,831	22,795	22,831	3				471	
36203JL47	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		14,622	14,622	14,622	14,622					518	
36203JTC1	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		9,563	9,563	9,590	9,563					462	
36203JUW5	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		5,002	5,002	5,013	5,002					187	
36203K6J8	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		95,997	95,997	96,216	95,997					3,207	
36203KHH0	GNMA MTG BACKED POOL 11/01/2023 8.000	VAR	VARIOUS		22,816	22,816	22,417	22,816	36				883	
36203KTC8	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		3,078	3,078	3,085	3,078					118	
36203LFL1	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		3,324	3,324	3,330	3,324					111	
36203LG22	GNMA MTG BACKED POOL 04/01/2023 7.500	VAR	VARIOUS		46,020	46,020	45,444	46,020	36				1,841	
36203LME9	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		962	962	965	962					22	
36203LP63	GNMA MTG BACKED POOL 03/01/2023 8.000	VAR	VARIOUS		4,099	4,099	4,133	4,099					223	
36203LQX3	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		67,112	67,112	67,290	67,112					1,917	
36203LSA1	GNMA MTG BACKED POOL 10/01/2008 6.000	VAR	VARIOUS		40,556	40,556	40,759	40,556					1,064	
36203LSK9	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		65,973	65,973	66,262	65,973					2,172	
36203LVX7	GNMA MTG BACKED POOL 03/01/2008 7.500	VAR	VARIOUS		23,076	23,076	23,213	23,076					887	
36203LXX5	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		24,686	24,686	24,763	24,686					875	
36203MET3	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		57,659	57,659	57,254	57,659	50				2,373	
36203MRZ5	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		38,865	38,865	38,306	38,865	36				1,714	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36203MVE7	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		9,105	9,105	9,125	9,105		2			330	
36203MVF4	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		11,163	11,163	11,212	11,163		9			633	
36203MWV8	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		22,582	22,582	22,688	22,582		58			634	
36203NM88	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		84,244	84,244	84,508	84,244		(29)			3,305	
36203NQE1	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		41,821	41,821	41,926	41,821		(25)			1,262	
36203NRF7	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		107,870	107,870	108,159	107,870		29			4,110	
36203NRY6	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		1,208	1,208	1,214	1,208					39	
36203NSL3	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		16,122	16,122	16,097	16,122	2				503	
36203NVU9	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		93,945	93,945	94,885	93,945		118			4,778	
36203NZC5	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		53,790	53,790	53,908	53,790		(9)			1,717	
36203P2D4	GNMA MTG BACKED POOL 04/01/2023 7.500	VAR	VARIOUS		16,353	16,353	16,149	16,353	7				565	
36203PHZ9	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		17,828	17,828	17,912	17,828		38			819	
36203PKS1	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		25,671	25,671	25,743	25,671		8			767	
36203PUZ4	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		13,704	13,704	13,768	13,704		5			485	
36203Q2L4	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		3,940	3,940	3,952	3,940		1			142	
36203Q2S9	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		31,608	31,608	31,657	31,608		(1)			1,395	
36203QAU5	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		43,480	43,480	43,603	43,480		81			1,783	
36203QFL0	GNMA MTG BACKED POOL 08/01/2008 6.500	VAR	VARIOUS		1,159	1,159	1,163	1,159		2			40	
36203QGL9	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		17,380	17,380	17,353	17,380	3				698	
36203QGS4	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		3,548	3,548	3,559	3,548					139	
36203QJ51	GNMA MTG BACKED POOL 07/01/2024 8.000	VAR	VARIOUS		22,391	22,391	22,043	22,391	(1)				686	
36203RE96	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		20,901	20,901	20,999	20,901		4			884	
36203RFQ7	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		73,859	73,859	74,028	73,859		3			2,293	
36203RGV5	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		15,434	15,434	15,443	15,434		(1)			433	
36203RPC7	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		2,553	2,553	2,562	2,553					97	
36203RPM5	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		44,707	44,707	44,937	44,707		10			2,075	
36203RPU7	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		31,145	31,145	31,096	31,145	8				761	
36203RPW3	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		28,066	28,066	28,171	28,066		(8)			636	
36203ROL6	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		5,644	5,644	5,660	5,644					204	
36203RR35	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		31,983	31,983	31,933	31,983	5				1,512	
36203RSV2	GNMA MTG BACKED POOL 07/01/2008 6.000	VAR	VARIOUS		3,280	3,280	3,296	3,280		2			137	
36203RXJ3	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		26,638	26,638	26,721	26,638		(15)			944	
36203RYJ2	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		13,803	13,803	13,781	13,803	2				424	
36203S5E3	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		32,046	32,046	32,197	32,046		11			1,286	
36203S6W2	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		27,931	27,931	28,062	27,931		10			1,011	
36203SBV8	GNMA MTG BACKED POOL 08/01/2024 8.500	VAR	VARIOUS		8,656	8,656	8,695	8,656		1			530	
36203SJF5	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		25,362	25,362	25,441	25,362		5			703	
36203SR66	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		22,349	22,349	22,398	22,349	1	1			856	
36203SR90	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		22,274	22,274	22,378	22,274					848	
36203STZ0	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		70,120	70,120	70,438	70,120		13			2,459	
36203SV61	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		85,851	85,851	86,253	85,851		34			1,898	
36203SXE2	GNMA MTG BACKED POOL 10/01/2008 6.000	VAR	VARIOUS		24,408	24,408	24,530	24,408		6			874	
36203SXW2	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		86,998	86,998	87,295	86,998		60			3,385	
36203SYE1	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		36,376	36,376	36,456	36,376		6			1,727	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36203T3X1	GNMA MTG BACKED POOL 08/01/2008 7.500	VAR	VARIOUS		9,789	9,789	9,672	9,789	6				402	
36203THN8	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		18,413	18,413	18,528	18,413		18			748	
36203UCL4	GNMA MTG BACKED POOL 08/01/2008 7.500	VAR	VARIOUS		4,187	4,187	4,153	4,187	3				168	
36203UNN8	GNMA MTG BACKED POOL 07/01/2023 7.000	VAR	VARIOUS		58,242	58,242	58,178	58,242	4				1,979	
36203UQG0	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		51,511	51,511	51,608	51,511		1			1,838	
36203UTR3	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		68,609	68,609	68,751	68,609		4			2,228	
36203V2U3	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		28,001	28,001	28,036	28,001					1,016	
36203VGL8	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		68,166	68,166	68,353	68,170		108		4	2,421	
36203VT42	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		2,099	2,099	2,107	2,099					52	
36203XFZ4	GNMA MTG BACKED POOL 08/01/2008 7.500	VAR	VARIOUS		3,976	3,976	3,943	3,976					89	
36203XHT6	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		34,831	34,831	34,896	34,831		4			1,162	
36203XJV9	GNMA MTG BACKED POOL 01/01/2024 7.500	VAR	VARIOUS		27,138	27,138	27,384	27,138		(7)			1,197	
36203XMU7	GNMA MTG BACKED POOL 05/01/2024 8.500	VAR	VARIOUS		10,051	10,051	9,832	10,051	14				354	
36203XN44	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		690	690	692	690					29	
36203XVW3	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		36,792	36,792	36,815	36,792		(1)			801	
36203XWC6	GNMA MTG BACKED POOL 07/01/2008 6.000	VAR	VARIOUS		13,439	13,439	13,506	13,439		4			443	
36203XXG6	GNMA MTG BACKED POOL 08/01/2008 6.500	VAR	VARIOUS		126,239	126,239	126,397	126,239		(4)			5,211	
36203YC93	GNMA MTG BACKED POOL 09/01/2023 7.500	VAR	VARIOUS		67,533	67,533	66,688	67,533	37				1,993	
36204A6G5	GNMA MTG BACKED POOL 08/01/2008 6.500	VAR	VARIOUS		33,237	33,237	33,341	33,237		3			898	
36204BHF3	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		167,448	167,448	167,831	167,448		(15)			4,459	
36204BQ30	GNMA MTG BACKED POOL 06/01/2024 8.500	VAR	VARIOUS		22,811	22,811	22,283	22,811	38				1,300	
36204BRL9	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		3,771	3,771	3,758	3,771	1				78	
36204BWF6	GNMA MTG BACKED POOL 12/01/2024 8.500	VAR	VARIOUS		784	784	774	784					37	
36204CCJ8	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		78,743	78,743	79,136	78,743		12			2,958	
36204CJU6	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		14,669	14,669	14,733	14,669		4			482	
36204CYV7	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		22,305	22,305	22,368	22,305		6			472	
36204DAA7	GNMA MTG BACKED POOL 01/01/2024 7.500	VAR	VARIOUS		32,884	32,884	33,182	32,884		75			1,238	
36204DFB0	GNMA MTG BACKED POOL 08/01/2023 8.000	VAR	VARIOUS		42,361	42,361	41,905	42,361	26				1,981	
36204DLG2	GNMA MTG BACKED POOL 03/01/2024 7.500	VAR	VARIOUS		20,966	20,966	20,963	20,966					708	
36204DV30	GNMA MTG BACKED POOL 09/01/2028 7.500	VAR	VARIOUS		26,824	26,824	26,950	26,824		2			1,103	
36204EU70	GNMA MTG BACKED POOL 10/01/2008 6.000	VAR	VARIOUS		63,653	63,653	63,852	63,653		14			2,101	
36204EXK8	GNMA MTG BACKED POOL 10/01/2008 6.000	VAR	VARIOUS		36,529	36,529	36,643	36,529		4			932	
36204F6M1	GNMA MTG BACKED POOL 10/01/2024 8.500	VAR	VARIOUS		45,633	45,633	45,817	45,633		22			1,435	
36204FE59	GNMA MTG BACKED POOL 01/01/2024 7.500	VAR	VARIOUS		8,845	8,845	8,718	8,845	20				246	
36204FWF7	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		13,821	13,821	13,860	13,821		(2)			436	
36204GKL5	GNMA MTG BACKED POOL 01/01/2024 7.500	VAR	VARIOUS		38,246	38,246	38,592	38,246		(10)			1,580	
36204GY71	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		387,150	387,150	388,239	387,150		(5)			13,292	
36204H6B1	GNMA MTG BACKED POOL 10/01/2023 8.000	VAR	VARIOUS		26,502	26,502	26,216	26,502	6				1,055	
36204H7M6	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		4,859	4,859	4,881	4,859					185	
36204HD98	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		18,457	18,457	18,509	18,457		2			736	
36204JAU0	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		75,427	75,427	75,805	75,427		(7)			2,820	
36204JC87	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		8,550	8,550	8,574	8,550		7			237	
36204JFX9	GNMA MTG BACKED POOL 10/01/2008 6.000	VAR	VARIOUS		46,129	46,129	46,360	46,129		36			1,425	
36204K6X6	GNMA MTG BACKED POOL 03/01/2024 7.500	VAR	VARIOUS		21,886	21,886	22,085	21,886		36			653	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36204KB93	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		34,376	34,376	34,344	34,376	5				1,777	
36204KKD4	GNMA MTG BACKED POOL 05/01/2024 7.500	VAR	VARIOUS		3,358	3,358	3,310	3,358	2				153	
36204KM34	GNMA MTG BACKED POOL 01/01/2025 8.500	VAR	VARIOUS		19,079	19,079	18,661	19,079	37				992	
36204KN33	GNMA MTG BACKED POOL 08/01/2025 7.500	VAR	VARIOUS		31,452	31,452	31,536	31,452		(2)			1,075	
36204KSE4	GNMA MTG BACKED POOL 02/01/2026 7.000	VAR	VARIOUS		10,578	10,578	10,234	10,578	24				533	
36204KUB7	GNMA MTG BACKED POOL 10/01/2026 7.500	VAR	VARIOUS		18,488	18,488	18,113	18,488	31				1,041	
36204LER8	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		75,735	75,735	75,948	75,735			11		2,861	
36204LGP0	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		19,003	19,003	19,056	19,003			4		618	
36204LHQ7	GNMA MTG BACKED POOL 01/01/2009 6.000	VAR	VARIOUS		2,196	2,196	2,184	2,196	1				60	
36204LZH7	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		19,643	19,643	19,732	19,643			38		641	
36204MG60	GNMA MTG BACKED POOL 09/01/2023 7.500	VAR	VARIOUS		40,798	40,798	40,791	40,798	(4)				2,588	
36204NJK4	GNMA MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		76,565	76,565	76,781	76,565			6		2,509	
36204NMW4	GNMA MTG BACKED POOL 01/01/2009 6.000	VAR	VARIOUS		46,064	46,064	46,272	46,064			14		1,364	
36204P5J7	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		46,046	46,046	45,888	46,046	15				1,495	
36204QBD1	GNMA MTG BACKED POOL 02/01/2024 7.500	VAR	VARIOUS		36,245	36,245	35,724	36,245	11				1,894	
36204QDM9	GNMA MTG BACKED POOL 02/01/2024 7.500	VAR	VARIOUS		37,206	37,206	37,543	37,206			23		1,387	
36204QJG6	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		23,263	23,263	22,813	23,263	40				1,166	
36204QJR2	GNMA MTG BACKED POOL 07/01/2024 8.000	VAR	VARIOUS		55,458	55,458	54,661	55,458	87				1,998	
36204QL73	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		53,455	53,455	53,697	53,455			14		1,247	
36204QUM0	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		48,306	48,306	48,442	48,306			8		1,191	
36204QYD6	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		30,381	30,381	30,011	30,381	8				1,829	
36204RDF2	GNMA MTG BACKED POOL 10/01/2026 7.500	VAR	VARIOUS		7,253	7,253	7,105	7,253	4				322	
36204RMT2	GNMA MTG BACKED POOL 06/01/2025 7.500	VAR	VARIOUS		39,155	39,155	38,592	39,155	12				2,101	
36204RNX2	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		5,224	5,224	5,150	5,224	4				267	
36204S7G5	GNMA MTG BACKED POOL 02/01/2024 8.000	VAR	VARIOUS		6,312	6,312	6,347	6,312			2		400	
36204SF68	GNMA MTG BACKED POOL 09/01/2024 8.500	VAR	VARIOUS		6,529	6,529	6,449	6,529	7				198	
36204SGG5	GNMA MTG BACKED POOL 12/01/2024 8.500	VAR	VARIOUS		996	996	989	996					74	
36204T6X7	GNMA MTG BACKED POOL 04/01/2024 7.500	VAR	VARIOUS		3,307	3,307	3,259	3,307	1				222	
36204TF58	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		26,381	26,381	26,455	26,381			4		929	
36204TVS0	GNMA MTG BACKED POOL 07/01/2025 7.500	VAR	VARIOUS		3,827	3,827	3,828	3,827					157	
36204UZ38	GNMA MTG BACKED POOL 11/01/2024 8.500	VAR	VARIOUS		732	732	732	732					34	
36204UZW4	GNMA MTG BACKED POOL 11/01/2024 8.500	VAR	VARIOUS		9,248	9,248	9,100	9,248	3				454	
36204VYU7	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		22,840	22,840	22,905	22,840			4		750	
36204XDF9	GNMA MTG BACKED POOL 11/01/2025 7.500	VAR	VARIOUS		9,086	9,086	8,956	9,086	7				337	
36204XDZ5	GNMA MTG BACKED POOL 01/01/2026 7.500	VAR	VARIOUS		3,040	3,040	2,965	3,040	1				124	
36204Y5M1	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		5,192	5,192	5,216	5,192			1		180	
36204Y7B3	GNMA MTG BACKED POOL 10/01/2024 8.500	VAR	VARIOUS		9,625	9,625	9,507	9,625	2				351	
36204YA60	GNMA MTG BACKED POOL 12/01/2025 7.500	VAR	VARIOUS		8,749	8,749	8,574	8,749	4				526	
362050L46	GNMA MTG BACKED POOL 09/01/2008 9.000	VAR	VARIOUS		633	633	617	633	1				27	
362051VB7	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		16,580	16,580	16,569	16,580	1				762	
362051ZY3	GNMA MTG BACKED POOL 08/01/2008 9.000	VAR	VARIOUS		598	598	590	598					29	
362052C91	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		2,955	2,955	2,953	2,955					137	
362052EW8	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		565	565	559	565					26	
362052MW9	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		1,095	1,095	1,083	1,095	(1)				54	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
362052QF2	GNMA MTG BACKED POOL 09/01/2008 9.000	VAR	VARIOUS		4,252	4,252	4,249	4,252						271
362052YP1	GNMA MTG BACKED POOL 08/01/2008 9.000	VAR	VARIOUS		4,774	4,774	4,755	4,774	1					315
362053KT6	GNMA MTG BACKED POOL 08/01/2008 9.000	VAR	VARIOUS		637	637	630	637						34
3620547D4	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		7,811	7,811	7,732	7,811	4					420
362054A24	GNMA MTG BACKED POOL 07/01/2008 8.500	VAR	VARIOUS		735	735	737	735						34
362054NF1	GNMA MTG BACKED POOL 08/01/2008 9.000	VAR	VARIOUS		6,451	6,451	6,461	6,451						283
362054PF9	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		9,369	9,369	9,354	9,369	1					462
3620552E4	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		1,494	1,494	1,449	1,494	3					71
362055CW3	GNMA MTG BACKED POOL 10/01/2008 9.000	VAR	VARIOUS		16,049	16,049	16,061	16,049						525
362055DX0	GNMA MTG BACKED POOL 08/01/2008 9.000	VAR	VARIOUS		4,905	4,905	4,879	4,905	2					143
362055SR7	GNMA MTG BACKED POOL 01/01/2009 9.000	VAR	VARIOUS		2,679	2,679	2,635	2,679	5					142
362055U78	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		2,131	2,131	2,110	2,131	2					111
362055VH5	GNMA MTG BACKED POOL 10/01/2008 9.000	VAR	VARIOUS		3,237	3,237	3,225	3,237	1					102
362055WF8	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		943	943	933	943	1					44
362055XJ9	GNMA MTG BACKED POOL 10/01/2008 9.000	VAR	VARIOUS		10,686	10,686	10,577	10,686	31					391
362055ZR9	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		1,276	1,276	1,262	1,276	1					32
362056S58	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		17,813	17,813	17,740	17,813	11					993
362056EZ2	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		3,779	3,779	3,737	3,779	3					161
362056HW6	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		2,171	2,171	2,166	2,171						101
362056HY2	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		500	500	500	500						22
362056JU8	GNMA MTG BACKED POOL 02/01/2009 9.000	VAR	VARIOUS		1,868	1,868	1,851	1,868	1					110
362057DZ1	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		27,435	27,435	27,100	27,435	25					1,109
362057H95	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		28,428	28,428	28,099	28,428	28					1,106
362057MZ1	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		4,324	4,324	4,318	4,324	1					162
362057NL1	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		1,540	1,540	1,524	1,540	1					60
362057RS2	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		987	987	987	987						48
362057TP6	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		31,809	31,809	31,640	31,809	17					1,198
362057UG4	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		738	738	729	738	1					38
3620583X5	GNMA MTG BACKED POOL 05/01/2009 9.000	VAR	VARIOUS		9,347	9,347	9,244	9,347	7					392
3620584B2	GNMA MTG BACKED POOL 04/01/2009 9.000	VAR	VARIOUS		8,677	8,677	8,576	8,677	4					427
3620586K0	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		6,747	6,747	6,669	6,747	3					332
362058AN9	GNMA MTG BACKED POOL 01/01/2009 9.000	VAR	VARIOUS		15,547	15,547	15,357	15,547	(20)					731
362058H44	GNMA MTG BACKED POOL 02/01/2009 9.000	VAR	VARIOUS		3,772	3,772	3,766	3,772	1					101
362058H77	GNMA MTG BACKED POOL 11/01/2008 9.000	VAR	VARIOUS		7,392	7,392	7,382	7,392	1					522
362058JF7	GNMA MTG BACKED POOL 07/01/2009 9.500	VAR	VARIOUS		1,331	1,331	1,317	1,331	1					69
362058MS5	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		712	712	705	712						32
362058MZ9	GNMA MTG BACKED POOL 02/01/2009 9.000	VAR	VARIOUS		19,656	19,656	19,601	19,656	6					779
362058RQ4	GNMA MTG BACKED POOL 02/01/2009 9.000	VAR	VARIOUS		17,445	17,445	17,434	17,445	1					769
362058V30	GNMA MTG BACKED POOL 12/01/2008 9.000	VAR	VARIOUS		19,390	19,390	19,193	19,390	20					1,277
3620594W4	GNMA MTG BACKED POOL 01/01/2009 9.000	VAR	VARIOUS		18,325	18,325	18,279	18,325	3					787
362059BS5	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		16,323	16,323	16,313	16,323	1					935
362059JG3	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		4,301	4,301	4,289	4,301	2					207
362059N78	GNMA MTG BACKED POOL 09/01/2009 9.500	VAR	VARIOUS		9,138	9,138	9,121	9,138	1					422
362059T64	GNMA MTG BACKED POOL 05/01/2009 9.000	VAR	VARIOUS		13,405	13,405	13,385	13,405	3					517

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
362059TX5	GNMA MTG BACKED POOL 04/01/2009 9.000	VAR	VARIOUS		15,395	15,395	15,371	15,395	2				861	
362059VX2	GNMA MTG BACKED POOL 05/01/2009 9.000	VAR	VARIOUS		8,931	8,931	8,884	8,931	4				462	
362059WE3	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		3,076	3,076	3,025	3,076	3				153	
36205AAG9	GNMA MTG BACKED POOL 12/01/2024 8.500	VAR	VARIOUS		1,125	1,125	1,111	1,125					51	
36205ANM2	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		55,203	55,203	53,496	55,203	81				2,184	
36205AVT8	GNMA MTG BACKED POOL 06/01/2026 7.000	VAR	VARIOUS		33,863	33,863	32,763	33,863	33				1,078	
36205B4Y5	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		38,066	38,066	38,238	38,066		12			1,721	
36205BVE9	GNMA MTG BACKED POOL 09/01/2024 7.500	VAR	VARIOUS		5,886	5,886	5,801	5,886	4				329	
36205CL40	GNMA MTG BACKED POOL 11/01/2024 8.500	VAR	VARIOUS		9,790	9,790	9,634	9,790	7				526	
36205EFQ4	GNMA MTG BACKED POOL 04/01/2024 7.000	VAR	VARIOUS		29,303	29,303	29,129	29,303	16				1,221	
36205FLZ4	GNMA MTG BACKED POOL 04/01/2024 7.500	VAR	VARIOUS		8,587	8,587	8,464	8,587	4				590	
36205FUH4	GNMA MTG BACKED POOL 04/01/2024 8.000	VAR	VARIOUS		3,967	3,967	3,989	3,967					161	
36205FV83	GNMA MTG BACKED POOL 06/01/2024 7.500	VAR	VARIOUS		8,246	8,246	8,249	8,246		2			318	
36205GRA1	GNMA MTG BACKED POOL 08/01/2024 8.500	VAR	VARIOUS		8,769	8,769	8,802	8,769		3			603	
36205GSJ1	GNMA MTG BACKED POOL 01/01/2025 8.500	VAR	VARIOUS		45,938	45,938	44,933	45,938	152				1,581	
36205GVA6	GNMA MTG BACKED POOL 04/01/2024 8.000	VAR	VARIOUS		490	490	493	490					22	
36205GWW7	GNMA MTG BACKED POOL 11/01/2025 7.500	VAR	VARIOUS		1,674	1,674	1,622	1,674	1				53	
36205HFM6	GNMA MTG BACKED POOL 04/01/2024 7.500	VAR	VARIOUS		121,025	121,025	121,857	121,025		92			4,992	
36205J2M6	GNMA MTG BACKED POOL 06/01/2024 8.500	VAR	VARIOUS		17,012	17,012	16,741	17,012	24				580	
36205J7G4	GNMA MTG BACKED POOL 08/01/2024 8.500	VAR	VARIOUS		925	925	928	925		1			44	
36205JCL7	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		17,253	17,253	16,816	17,253	5				643	
36205JNB7	GNMA MTG BACKED POOL 05/01/2030 8.500	VAR	VARIOUS		27,448	27,448	27,705	27,448		3			1,280	
36205JPG4	GNMA MTG BACKED POOL 04/01/2024 8.000	VAR	VARIOUS		13,527	13,527	13,381	13,527	9				574	
36205JU29	GNMA MTG BACKED POOL 05/01/2009 7.500	VAR	VARIOUS		1,975	1,975	1,970	1,975					68	
36205KE40	GNMA MTG BACKED POOL 10/01/2024 8.500	VAR	VARIOUS		31,242	31,242	31,359	31,242		35			1,216	
36205KX64	GNMA MTG BACKED POOL 09/01/2024 8.500	VAR	VARIOUS		1,740	1,740	1,748	1,740					35	
36205LSV3	GNMA MTG BACKED POOL 07/01/2024 8.500	VAR	VARIOUS		37,425	37,425	37,506	37,425		1			1,369	
36205MGA0	GNMA MTG BACKED POOL 09/01/2026 7.500	VAR	VARIOUS		2,563	2,563	2,498	2,563	1				103	
36205MH84	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		10,237	10,237	10,042	10,237	11				329	
36205P5K3	GNMA MTG BACKED POOL 08/01/2024 8.500	VAR	VARIOUS		8,287	8,287	8,318	8,287		6			196	
36205PG54	GNMA MTG BACKED POOL 02/01/2028 6.500	VAR	VARIOUS		4,787	4,787	4,748	4,787	3				152	
36205Q7K9	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		998	998	967	998	1				26	
36205QHF9	GNMA MTG BACKED POOL 12/01/2024 8.500	VAR	VARIOUS		1,898	1,898	1,884	1,898	1				64	
36205RTG2	GNMA MTG BACKED POOL 08/01/2025 7.500	VAR	VARIOUS		34,459	34,459	34,550	34,459		3			1,566	
36205SJY2	GNMA MTG BACKED POOL 01/01/2027 7.500	VAR	VARIOUS		10,295	10,295	10,043	10,295	15				387	
36205T4Y6	GNMA MTG BACKED POOL 06/01/2024 7.500	VAR	VARIOUS		34,861	34,861	34,360	34,861	52				975	
36205TH48	GNMA MTG BACKED POOL 06/01/2026 7.500	VAR	VARIOUS		45,452	45,452	44,529	45,452	163				1,711	
36205TMU4	GNMA MTG BACKED POOL 09/01/2024 8.500	VAR	VARIOUS		69	69	69	69					3	
36205TPB3	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		10,166	10,166	9,972	10,166	13				702	
36205UJR2	GNMA MTG BACKED POOL 04/01/2025 8.500	VAR	VARIOUS		2,667	2,667	2,664	2,667					42	
36205UKV1	GNMA MTG BACKED POOL 10/01/2024 8.500	VAR	VARIOUS		21,830	21,830	21,918	21,830		19			1,344	
36205UMT4	GNMA MTG BACKED POOL 05/01/2024 7.500	VAR	VARIOUS		9,332	9,332	9,198	9,332	19				426	
36205UN48	GNMA MTG BACKED POOL 06/01/2024 7.500	VAR	VARIOUS		30,159	30,159	30,169	30,159		(5)			1,382	
36205W3X2	GNMA MTG BACKED POOL 10/01/2024 8.000	VAR	VARIOUS		11,024	11,024	10,772	11,024	25				687	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36205W4H6	GNMA MTG BACKED POOL 08/01/2009 7.500	VAR	VARIOUS		10,739	10,739	10,759	10,739		1			453	
36205WRL2	GNMA MTG BACKED POOL 08/01/2024 8.500	VAR	VARIOUS		9,229	9,229	9,016	9,229	14				308	
36205WRW8	GNMA MTG BACKED POOL 08/01/2024 8.500	VAR	VARIOUS		31,752	31,752	31,896	31,752		6			1,689	
36205X4L5	GNMA MTG BACKED POOL 07/01/2010 7.500	VAR	VARIOUS		9,024	9,024	9,041	9,024					239	
36205YKH4	GNMA MTG BACKED POOL 07/01/2026 7.500	VAR	VARIOUS		61,256	61,256	60,011	61,256	198				1,464	
36205YVT6	GNMA MTG BACKED POOL 10/01/2024 8.500	VAR	VARIOUS		2,599	2,599	2,609	2,599					121	
36205YY22	GNMA MTG BACKED POOL 11/01/2024 8.500	VAR	VARIOUS		41,452	41,452	40,947	41,452	7				1,174	
362060DY8	GNMA MTG BACKED POOL 03/01/2009 9.000	VAR	VARIOUS		1,822	1,822	1,819	1,822					91	
362060FZ3	GNMA MTG BACKED POOL 05/01/2009 9.000	VAR	VARIOUS		26,291	26,291	25,970	26,291	37				825	
362060H65	GNMA MTG BACKED POOL 05/01/2009 9.000	VAR	VARIOUS		30,169	30,169	29,674	30,169	47				1,206	
362060NZ4	GNMA MTG BACKED POOL 04/01/2009 9.000	VAR	VARIOUS		1,867	1,867	1,868	1,867					92	
362060UH6	GNMA MTG BACKED POOL 04/01/2009 9.000	VAR	VARIOUS		4,186	4,186	4,183	4,186					179	
362060ZM0	GNMA MTG BACKED POOL 04/01/2009 9.000	VAR	VARIOUS		29,042	29,042	28,969	29,042	8				1,122	
3620626V8	GNMA MTG BACKED POOL 09/01/2009 9.500	VAR	VARIOUS		7,129	7,129	7,120	7,129					484	
362062C25	GNMA MTG BACKED POOL 06/01/2009 9.000	VAR	VARIOUS		26,765	26,765	26,631	26,765	12				1,352	
362062EY3	GNMA MTG BACKED POOL 07/01/2009 9.500	VAR	VARIOUS		48	48	47	48					3	
362063AR0	GNMA MTG BACKED POOL 10/01/2009 9.500	VAR	VARIOUS		1,269	1,269	1,267	1,269					66	
362063AV1	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		825	825	814	825					45	
362063GL7	GNMA MTG BACKED POOL 09/01/2009 9.500	VAR	VARIOUS		18,028	18,028	17,837	18,028	31				1,127	
362063QU6	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		6,617	6,617	5,981	6,617	28				166	
362063XW4	GNMA MTG BACKED POOL 05/01/2009 9.000	VAR	VARIOUS		16,019	16,019	15,853	16,019	10				1,041	
362064QX8	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		9,165	9,165	9,094	9,165					443	
362064R25	GNMA MTG BACKED POOL 10/01/2009 9.500	VAR	VARIOUS		4,161	4,161	4,121	4,161	2				196	
3620655F7	GNMA MTG BACKED POOL 09/01/2009 9.500	VAR	VARIOUS		692	692	679	692	2				22	
362065BL7	GNMA MTG BACKED POOL 11/01/2009 9.500	VAR	VARIOUS		134	134	133	134					7	
362065JS4	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		2,475	2,475	2,287	2,475	6				136	
362065P24	GNMA MTG BACKED POOL 08/01/2009 9.500	VAR	VARIOUS		1,325	1,325	1,325	1,325					71	
362065ZU1	GNMA MTG BACKED POOL 09/01/2009 9.000	VAR	VARIOUS		23,521	23,521	23,168	23,521	23				1,382	
3620667H9	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		4,115	4,115	4,101	4,115					250	
3620667J5	GNMA MTG BACKED POOL 12/01/2009 10.00	VAR	VARIOUS		19,423	19,423	19,083	19,423	29				988	
362066D90	GNMA MTG BACKED POOL 12/01/2009 10.00	VAR	VARIOUS		1,570	1,570	1,565	1,570					81	
362066HH8	GNMA MTG BACKED POOL 07/01/2010 11.00	VAR	VARIOUS		1,168	1,168	1,161	1,168	6				84	
362066LN0	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		9,477	9,477	8,731	9,477	34				473	
362067DU1	GNMA MTG BACKED POOL 11/01/2009 9.500	VAR	VARIOUS		9,366	9,366	9,200	9,366	(3)				413	
362067JN1	GNMA MTG BACKED POOL 11/01/2009 10.00	VAR	VARIOUS		149	149	147	149					11	
362068VK1	GNMA MTG BACKED POOL 01/01/2010 11.00	VAR	VARIOUS		127	127	123	127					8	
362069LM6	GNMA MTG BACKED POOL 08/01/2010 11.00	VAR	VARIOUS		1,034	1,034	1,007	1,034	(1)				55	
36206AHJ5	GNMA MTG BACKED POOL 10/01/2024 8.500	VAR	VARIOUS		48,973	48,973	49,172	48,973		(9)			1,022	
36206BL74	GNMA MTG BACKED POOL 08/01/2025 7.500	VAR	VARIOUS		35,760	35,760	35,855	35,760		6			1,440	
36206BPS4	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		2,959	2,959	2,867	2,959	7				109	
36206BZ53	GNMA MTG BACKED POOL 07/01/2025 7.500	VAR	VARIOUS		17,117	17,117	17,122	17,117					563	
36206BZQ7	GNMA MTG BACKED POOL 01/01/2025 8.500	VAR	VARIOUS		178	178	174	178					8	
36206CFF1	GNMA MTG BACKED POOL 10/01/2024 8.000	VAR	VARIOUS		11,349	11,349	11,091	11,349	23				492	
36206CGR4	GNMA MTG BACKED POOL 11/01/2024 8.500	VAR	VARIOUS		10,992	10,992	10,982	10,992	1				505	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36206CX38	GNMA MTG BACKED POOL 07/01/2025 7.500	VAR	VARIOUS		6,846	6,846	6,748	6,846	12				341	
36206DUT2	GNMA MTG BACKED POOL 09/01/2026 7.500	VAR	VARIOUS		16,587	16,587	16,422	16,587	3				722	
36206ELU7	GNMA MTG BACKED POOL 06/01/2026 7.000	VAR	VARIOUS		21,238	21,238	20,548	21,238	25				540	
36206F2G6	GNMA MTG BACKED POOL 01/01/2027 7.500	VAR	VARIOUS		5,456	5,456	5,323	5,456	5				131	
36206FY55	GNMA MTG BACKED POOL 04/01/2026 7.000	VAR	VARIOUS		23,298	23,298	22,541	23,298	36				1,248	
36206HHX9	GNMA MTG BACKED POOL 10/01/2025 7.500	VAR	VARIOUS		1,201	1,201	1,164	1,201	1				21	
36206HZF8	GNMA MTG BACKED POOL 02/01/2025 8.500	VAR	VARIOUS		23,747	23,747	23,198	23,747	8				400	
36206J4H4	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		40,883	40,883	40,296	40,883	47				2,106	
36206JE26	GNMA MTG BACKED POOL 08/01/2025 7.500	VAR	VARIOUS		22,916	22,916	22,207	22,916	10				354	
36206JFX7	GNMA MTG BACKED POOL 08/01/2025 7.500	VAR	VARIOUS		25,004	25,004	25,071	25,004		3			1,443	
36206JMF8	GNMA MTG BACKED POOL 08/01/2026 7.500	VAR	VARIOUS		3,036	3,036	2,974	3,036	1				124	
36206KC33	GNMA MTG BACKED POOL 04/01/2027 7.500	VAR	VARIOUS		28,107	28,107	27,417	28,107	18				1,918	
36206M2M8	GNMA MTG BACKED POOL 11/01/2025 7.500	VAR	VARIOUS		682	682	672	682					27	
36206MBG1	GNMA MTG BACKED POOL 02/01/2026 7.500	VAR	VARIOUS		28,090	28,090	27,501	28,090	52				1,260	
36206MPS0	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		57,696	57,696	55,911	57,696	158				2,515	
36206MWT0	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		2,963	2,963	2,910	2,963	1				121	
36206MX85	GNMA MTG BACKED POOL 01/01/2026 7.500	VAR	VARIOUS		29,196	29,196	28,603	29,196	42				1,295	
36206NVV4	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		3,761	3,761	3,750	3,761					134	
36206NW27	GNMA MTG BACKED POOL 10/01/2025 7.500	VAR	VARIOUS		2,302	2,302	2,231	2,302	7				66	
36206NWP6	GNMA MTG BACKED POOL 07/01/2025 7.500	VAR	VARIOUS		22,190	22,190	22,196	22,190		6			1,189	
36206PE30	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		12,669	12,669	12,358	12,669	3				383	
36206RJS6	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		4,536	4,536	4,421	4,536	2				177	
36206RVJ2	GNMA MTG BACKED POOL 09/01/2025 7.500	VAR	VARIOUS		68,364	68,364	67,382	68,364	129				3,630	
36206S4H4	GNMA MTG BACKED POOL 06/01/2026 7.500	VAR	VARIOUS		24,820	24,820	24,324	24,820	29				994	
36206U4D8	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		12,007	12,007	11,839	12,007	16				425	
36206UGM5	GNMA MTG BACKED POOL 10/01/2026 7.500	VAR	VARIOUS		14,208	14,208	13,938	14,208	14				485	
36206UGP8	GNMA MTG BACKED POOL 11/01/2026 7.500	VAR	VARIOUS		44,942	44,942	44,029	44,942	39				2,547	
36206UPY9	GNMA MTG BACKED POOL 06/01/2026 7.500	VAR	VARIOUS		24,823	24,823	24,318	24,823	26				926	
36206UQ93	GNMA MTG BACKED POOL 03/01/2026 7.500	VAR	VARIOUS		10,629	10,629	10,369	10,629	8				408	
36206UVX4	GNMA MTG BACKED POOL 05/01/2026 7.500	VAR	VARIOUS		11,961	11,961	11,718	11,961	16				417	
36206UXE4	GNMA MTG BACKED POOL 05/01/2026 7.500	VAR	VARIOUS		30,336	30,336	29,701	30,336	22				1,223	
36206VDF1	GNMA MTG BACKED POOL 02/01/2026 7.500	VAR	VARIOUS		29,598	29,598	28,979	29,598	19				1,201	
36206VSH1	GNMA MTG BACKED POOL 05/01/2026 7.000	VAR	VARIOUS		163,214	163,214	162,704	163,214	30				6,924	
36206VWB9	GNMA MTG BACKED POOL 05/01/2026 7.500	VAR	VARIOUS		3,199	3,199	3,132	3,199	5				195	
36206VXH5	GNMA MTG BACKED POOL 05/01/2026 7.000	VAR	VARIOUS		29,352	29,352	28,306	29,352	39				1,035	
36206W2H7	GNMA MTG BACKED POOL 07/01/2026 7.500	VAR	VARIOUS		45,027	45,027	44,577	45,027	22				1,787	
36206WB20	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		4,544	4,544	4,534	4,544					172	
36206WXJ9	GNMA MTG BACKED POOL 05/01/2026 7.500	VAR	VARIOUS		20,695	20,695	20,277	20,695	34				1,000	
36206XRC9	GNMA MTG BACKED POOL 05/01/2026 7.000	VAR	VARIOUS		142,511	142,511	140,952	142,511	62				5,785	
36206XSV6	GNMA MTG BACKED POOL 10/01/2026 7.500	VAR	VARIOUS		4,985	4,985	4,890	4,985	1				206	
36206Y5D9	GNMA MTG BACKED POOL 01/01/2026 7.500	VAR	VARIOUS		2,952	2,952	2,892	2,952	1				121	
36206YE72	GNMA MTG BACKED POOL 09/01/2026 7.500	VAR	VARIOUS		88,787	88,787	86,983	88,787	310				3,103	
36206YNF4	GNMA MTG BACKED POOL 06/01/2026 7.500	VAR	VARIOUS		22,474	22,474	22,017	22,474	27				871	
36206YRK9	GNMA MTG BACKED POOL 06/01/2026 7.000	VAR	VARIOUS		15,012	15,012	14,524	15,012	12				433	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
362071VV1	GNMA MTG BACKED POOL 12/01/2009 10.00	VAR	VARIOUS		189	189	190	189						10
362072DN7	GNMA MTG BACKED POOL 08/01/2010 11.00	VAR	VARIOUS		237	237	229	237						14
362075XY4	GNMA MTG BACKED POOL 03/01/2010 9.000	VAR	VARIOUS		3,852	3,852	3,841	3,852	1					171
362076A35	GNMA MTG BACKED POOL 03/01/2010 9.000	VAR	VARIOUS		38,556	38,556	37,917	38,556	65					1,852
36207A4D1	GNMA MTG BACKED POOL 07/01/2026 7.500	VAR	VARIOUS		14,667	14,667	14,374	14,667	8					413
36207A5H1	GNMA MTG BACKED POOL 07/01/2026 7.500	VAR	VARIOUS		10,952	10,952	10,683	10,952	10					547
36207AHS4	GNMA MTG BACKED POOL 04/01/2026 7.500	VAR	VARIOUS		8,168	8,168	7,997	8,168	2					282
36207B3F5	GNMA MTG BACKED POOL 03/01/2026 7.000	VAR	VARIOUS		247,576	247,576	238,756	247,576	452					10,223
36207BA59	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		23,992	23,992	23,921	23,992	1					956
36207CCK2	GNMA MTG BACKED POOL 11/01/2026 7.500	VAR	VARIOUS		19,388	19,388	18,994	19,388	23					1,180
36207DPO3	GNMA MTG BACKED POOL 04/01/2027 7.500	VAR	VARIOUS		1,535	1,535	1,519	1,535	1					69
36207DSA5	GNMA MTG BACKED POOL 05/01/2032 7.500	VAR	VARIOUS		35,179	35,179	34,959	35,179	2					1,446
36207EEG5	GNMA MTG BACKED POOL 06/01/2026 7.500	VAR	VARIOUS		10,622	10,622	10,472	10,622	12					568
36207EEV2	GNMA MTG BACKED POOL 04/01/2027 7.500	VAR	VARIOUS		7,465	7,465	7,360	7,465	4					395
36207ERL0	GNMA MTG BACKED POOL 04/01/2027 7.500	VAR	VARIOUS		1,067	1,067	1,040	1,067						33
36207GXP9	GNMA MTG BACKED POOL 02/01/2027 7.500	VAR	VARIOUS		93,302	93,302	92,369	93,302	52					3,678
36207HAT4	GNMA MTG BACKED POOL 10/01/2026 7.500	VAR	VARIOUS		1,777	1,777	1,734	1,777	1					72
36207HEM5	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		5,095	5,095	4,997	5,095	2					355
36207HZH3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		1,770	1,770	1,762	1,770						61
36207JBP7	GNMA MTG BACKED POOL 06/01/2026 7.000	VAR	VARIOUS		60,267	60,267	58,308	60,267	142					2,937
36207JCW1	GNMA MTG BACKED POOL 07/01/2026 7.500	VAR	VARIOUS		26,829	26,829	26,292	26,829	17					1,247
36207JDP5	GNMA MTG BACKED POOL 07/01/2026 7.500	VAR	VARIOUS		5,807	5,807	5,691	5,807	2					239
36207JLJ0	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		13,909	13,909	13,770	13,909	6					670
36207JNX7	GNMA MTG BACKED POOL 02/01/2027 7.500	VAR	VARIOUS		45,580	45,580	45,124	45,580	23					1,721
36207KH60	GNMA MTG BACKED POOL 01/01/2029 6.500	VAR	VARIOUS		73,320	73,320	72,346	73,320	39					2,615
36207KUH1	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		9,736	9,736	9,608	9,736	3					482
36207KXH8	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		10,959	10,959	10,825	10,959	2					693
36207NVG6	GNMA MTG BACKED POOL 11/01/2026 7.500	VAR	VARIOUS		2,573	2,573	2,528	2,573	1					106
36207NZN7	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		5,298	5,298	5,168	5,298	2					254
36207QJT5	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		2,101	2,101	2,048	2,101	4					133
36207QJV0	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		25,855	25,855	25,491	25,855	27					633
36207QUQ8	GNMA MTG BACKED POOL 08/01/2026 7.500	VAR	VARIOUS		3,095	3,095	3,040	3,095	1					129
36207QWU7	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		40,939	40,939	40,363	40,939	13					2,028
36207SBN2	GNMA MTG BACKED POOL 02/01/2027 7.500	VAR	VARIOUS		19,718	19,718	19,440	19,718	14					892
36207SC92	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		10,868	10,868	10,759	10,868	9					455
36207SDS9	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		1,105	1,105	1,086	1,105						47
36207SS79	GNMA MTG BACKED POOL 10/01/2026 7.500	VAR	VARIOUS		26,020	26,020	25,492	26,020	22					1,337
36207SVP5	GNMA MTG BACKED POOL 12/01/2026 7.500	VAR	VARIOUS		3,543	3,543	3,476	3,543	1					147
36207UQS0	GNMA MTG BACKED POOL 03/01/2027 7.500	VAR	VARIOUS		63,754	63,754	62,618	63,754	74					2,226
36207WCJ1	GNMA MTG BACKED POOL 04/01/2027 7.500	VAR	VARIOUS		35,030	35,030	34,144	35,030	42					1,899
36207WUZ5	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		33,900	33,900	33,423	33,900	17					1,642
36207XBZ4	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		50,584	50,584	49,343	50,584	63					1,204
36207YJ35	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		22,894	22,894	22,826	22,894	1					990
36207YXT2	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		45,546	45,546	44,906	45,546	49					1,562

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
362081GH8	GNMA MTG BACKED POOL 09/01/2010 10.50	VAR	VARIOUS		1,689	1,689	1,650	1,689	1				97	
36208CXF9	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		169,032	169,032	165,440	169,032	144				9,472	
36208DFX8	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		11,577	11,577	11,371	11,577	9				484	
36208EJB0	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		58,001	58,001	56,579	58,001	24				1,851	
36208HY34	GNMA MTG BACKED POOL 05/01/2027 7.500	VAR	VARIOUS		34,530	34,530	33,682	34,530	40				1,296	
36208P6U7	GNMA MTG BACKED POOL 01/01/2028 8.000	VAR	VARIOUS		698	698	694	698					21	
36208PTH1	GNMA MTG BACKED POOL 06/01/2028 8.000	VAR	VARIOUS		38,934	38,934	38,721	38,934	5				1,695	
36208PX29	GNMA MTG BACKED POOL 10/01/2028 6.500	VAR	VARIOUS		44,493	44,493	43,902	44,493	20				1,517	
36208QTU0	GNMA MTG BACKED POOL 01/01/2029 6.500	VAR	VARIOUS		56,553	56,553	55,802	56,553	21				2,811	
36208R2W3	GNMA MTG BACKED POOL 01/01/2029 6.500	VAR	VARIOUS		40,636	40,636	40,630	40,636	(2)				1,657	
36208SXT4	GNMA MTG BACKED POOL 02/01/2029 6.500	VAR	VARIOUS		53,474	53,474	52,764	53,474	31				2,187	
36208U4B0	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		4,806	4,806	4,748	4,806	3				236	
36208Y6B0	GNMA MTG BACKED POOL 09/01/2028 6.500	VAR	VARIOUS		1,156	1,156	1,146	1,156					50	
36208YY86	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		39,144	39,144	38,826	39,144	9				1,849	
362091TH3	GNMA MTG BACKED POOL 01/01/2013 10.00	VAR	MBS PAYMENT		10,775	10,775	10,815	10,775			28		178	
4 362094QY3	GNMA MTG BACKED POOL 02/01/2013 11.50	VAR	VARIOUS		482	482	475	482					30	
1 362095RS2	GNMA MTG BACKED POOL 04/01/2013 11.50	VAR	VARIOUS		567	567	533	567	1				36	
362097YN1	GNMA MTG BACKED POOL 04/01/2013 10.50	VAR	VARIOUS		12,677	12,677	12,598	12,677	69				1,093	
1 36209A5F3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		10,559	10,559	10,551	10,559					384	
0 36209F7D5	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		9,550	9,550	9,544	9,550	1				413	
36209FDX4	GNMA MTG BACKED POOL 02/01/2029 7.000	VAR	VARIOUS		10,723	10,723	10,633	10,723	2				556	
36209FLA5	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		69,521	69,521	68,945	69,521	24				2,408	
36209FZU6	GNMA MTG BACKED POOL 07/01/2029 7.000	VAR	VARIOUS		34,974	34,974	34,679	34,974	14				1,568	
36209GZP5	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		944	944	932	944					28	
36209JM32	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		25,064	25,064	24,656	25,064	7				963	
36209JRN3	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		2,306	2,306	2,306	2,306					95	
36209LFW1	GNMA MTG BACKED POOL 12/01/2028 6.500	VAR	VARIOUS		1,845	1,845	1,821	1,845	1				75	
36209LQO2	GNMA MTG BACKED POOL 07/01/2029 7.000	VAR	VARIOUS		24,896	24,896	24,686	24,896	3				780	
36209LVR4	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		10,281	10,281	10,233	10,281	1				359	
36209QYS8	GNMA MTG BACKED POOL 09/01/2029 8.000	VAR	VARIOUS		53,137	53,137	52,672	53,137	12				1,471	
36209RB77	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		11,223	11,223	11,025	11,223	4				361	
36209RDA8	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		3,530	3,530	3,483	3,530	1				204	
36209RFH1	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		51,637	51,637	50,960	51,637	19				2,717	
36209RFM0	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		15,026	15,026	15,014	15,026					518	
36209RFR9	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		85,166	85,166	84,245	85,166	18				4,120	
36209RJR5	GNMA MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		34,994	34,994	34,802	34,994	5				1,339	
36209RNG4	GNMA MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		15,749	15,749	15,663	15,749	1				616	
36209TVJ5	GNMA MTG BACKED POOL 08/01/2028 6.500	VAR	VARIOUS		34,014	34,014	33,913	34,014	4				1,056	
36209TY45	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		5,040	5,040	5,039	5,040					181	
36209VB45	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		79,900	79,900	79,663	79,900	14				3,862	
36209VHC1	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		2,820	2,820	2,796	2,820	1				113	
36209VLJ1	GNMA MTG BACKED POOL 11/01/2028 6.500	VAR	VARIOUS		48,074	48,074	48,066	48,074	1				1,680	
36209XB58	GNMA MTG BACKED POOL 09/01/2028 6.500	VAR	VARIOUS		24,384	24,384	24,380	24,384					1,023	
36209XCD0	GNMA MTG BACKED POOL 09/01/2028 6.500	VAR	VARIOUS		45,676	45,676	45,669	45,676	1				1,248	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
362101T72	GNMA MTG BACKED POOL 06/01/2013 10.50	VAR	VARIOUS		188	188	180	188						11
362102CX1	GNMA MTG BACKED POOL 06/01/2013 10.50	VAR	VARIOUS		3,670	3,670	3,620	3,670	2					212
362102JF3	GNMA MTG BACKED POOL 08/01/2013 10.50	VAR	VARIOUS		326	326	324	326						19
36210AGV3	GNMA MTG BACKED POOL 01/01/2029 7.500	VAR	VARIOUS		51,729	51,729	51,487	51,729	9					1,212
36210AHZ3	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		23,212	23,212	22,904	23,212	4					378
36210APM3	GNMA MTG BACKED POOL 09/01/2028 6.500	VAR	VARIOUS		19,301	19,301	19,298	19,301	(1)					863
36210AST5	GNMA MTG BACKED POOL 10/01/2028 6.500	VAR	VARIOUS		26,319	26,319	26,105	26,319	8					992
36210BD93	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		24,062	24,062	24,058	24,062						1,023
36210BGV1	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		17,147	17,147	17,144	17,147						657
36210BP66	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		5,320	5,320	5,304	5,320						189
36210BUF0	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		1,732	1,732	1,718	1,732						78
36210C5K5	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		64,783	64,783	63,872	64,783	26					2,700
36210C5L3	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		12,098	12,098	11,966	12,098	2					429
36210E4W6	GNMA MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		12,746	12,746	12,634	12,746	1					341
36210EUP2	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		23,054	23,054	22,550	23,054	6					1,021
4 36210EYT0	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		1,358	1,358	1,354	1,358						35
1 36210EZR3	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		1,257	1,257	1,242	1,257						56
. 36210FKK1	GNMA MTG BACKED POOL 02/01/2029 6.500	VAR	VARIOUS		1,306	1,306	1,289	1,306						47
1 36210FW44	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		26,757	26,757	26,401	26,757	14					1,123
1 36210FYL4	GNMA MTG BACKED POOL 01/01/2029 6.500	VAR	VARIOUS		61,771	61,771	60,950	61,771	36					2,186
36210J6Q6	GNMA MTG BACKED POOL 01/01/2029 6.500	VAR	VARIOUS		39,994	39,994	39,662	39,994	6					1,473
36210JER5	GNMA MTG BACKED POOL 12/01/2028 6.500	VAR	VARIOUS		1,621	1,621	1,608	1,621						67
36210JTL2	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		29,232	29,232	29,145	29,232	2					973
36210K4T9	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		960	960	952	960						34
36210KJ97	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		51,080	51,080	50,929	51,080	7					2,196
36210KV51	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		54,527	54,527	53,760	54,527	21					2,012
36210LOE6	GNMA MTG BACKED POOL 03/01/2029 7.500	VAR	VARIOUS		68,727	68,727	68,695	68,727	2					2,140
36210MEF4	GNMA MTG BACKED POOL 01/01/2029 6.500	VAR	VARIOUS		17,380	17,380	17,236	17,380	5					618
36210MGW5	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		12,102	12,102	12,100	12,102						528
36210MLN9	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		19,497	19,497	19,439	19,497	1					653
36210MMF5	GNMA MTG BACKED POOL 06/01/2029 7.000	VAR	VARIOUS		46,779	46,779	46,384	46,779	5					1,166
36210NE70	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		4,729	4,729	4,645	4,729	1					158
36210NGU7	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		4,204	4,204	4,202	4,204						164
36210P2H6	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		47,384	47,384	46,555	47,384	12					2,282
36210QFW7	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		3,536	3,536	3,493	3,536	1					134
36210RDS6	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		829	829	822	829						30
36210RKR0	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		7,297	7,297	7,237	7,297	1					342
36210RT67	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		18,344	18,344	18,020	18,344	4					771
36210RVD9	GNMA MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		32,048	32,048	31,873	32,048	7					1,317
36210RW22	GNMA MTG BACKED POOL 11/01/2029 7.500	VAR	VARIOUS		32,510	32,510	32,490	32,510	1					1,402
36210RXE5	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		32,232	32,232	32,162	32,232	1					1,604
36210UKC6	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		739	739	739	739						28
36210UKM4	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		669	669	668	669						26
36210V2G5	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		20,619	20,619	20,606	20,619						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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36210V2Z3	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		20,694	20,694	20,441	20,694	4				1,235	
36210V3T6	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		19,208	19,208	19,196	19,208	1				969	
36210VJS1	GNMA MTG BACKED POOL 03/01/2029 6.500	VAR	VARIOUS		15,515	15,515	15,513	15,515					521	
36210WJ67	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		77,395	77,395	76,306	77,395	31				2,760	
36210WJF7	GNMA MTG BACKED POOL 05/01/2029 7.000	VAR	VARIOUS		21,260	21,260	21,081	21,260	2				515	
36210WKW8	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		94,166	94,166	93,136	94,166	50				3,414	
36210WQ93	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		196,188	196,188	191,743	196,188	77				10,632	
36210WRN1	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		9,954	9,954	9,732	9,954	3				388	
36210XB22	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		11,083	11,083	10,961	11,083	1				396	
36210XCA3	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		12,937	12,937	12,795	12,937	2				461	
36210XE29	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		7,660	7,660	7,525	7,660	1				239	
36210XGK7	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		27,374	27,374	27,361	27,374	1				1,322	
36210XQN0	GNMA MTG BACKED POOL 03/01/2030 8.000	VAR	VARIOUS		2,547	2,547	2,533	2,547					74	
36210YH57	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		8,113	8,113	8,075	8,113					300	
36210YSE6	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		18,552	18,552	18,497	18,552	1				859	
4 36210YW84	GNMA MTG BACKED POOL 05/01/2029 6.500	VAR	VARIOUS		230,600	230,600	226,853	230,600	120				9,366	
1 36211A5D4	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		20,061	20,061	19,898	20,061	2				783	
36211A5F9	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		62,387	62,387	61,880	62,387	16				2,521	
1 36211A6E1	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		31,167	31,167	31,092	31,167	1				902	
2 36211AAW6	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		37,940	37,940	37,857	37,940	3				1,720	
36211AD45	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		5,413	5,413	5,354	5,413	1				291	
36211AE85	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		11,977	11,977	11,846	11,977	2				448	
36211AFN1	GNMA MTG BACKED POOL 06/01/2029 7.000	VAR	VARIOUS		5,718	5,718	5,670	5,718	1				289	
36211AG34	GNMA MTG BACKED POOL 07/01/2029 7.000	VAR	VARIOUS		3,782	3,782	3,750	3,782					146	
36211AKZ8	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		447	447	439	447					17	
36211ANZ5	GNMA MTG BACKED POOL 04/01/2029 7.000	VAR	VARIOUS		9,891	9,891	9,808	9,891	3				389	
36211AP59	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		5,697	5,697	5,693	5,697					333	
36211AP67	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		1,345	1,345	1,327	1,345					56	
36211BA61	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		32,634	32,634	32,629	32,634					1,093	
36211BAD6	GNMA MTG BACKED POOL 04/01/2029 6.500	VAR	VARIOUS		27,165	27,165	27,084	27,165	3				910	
36211BT95	GNMA MTG BACKED POOL 06/01/2029 6.500	VAR	VARIOUS		83,817	83,817	82,638	83,817	40				3,767	
36211CAV4	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		4,069	4,069	4,059	4,069					141	
36211CM41	GNMA MTG BACKED POOL 11/01/2029 7.500	VAR	VARIOUS		1,158	1,158	1,137	1,158					47	
36211CMG4	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		974	974	962	974					40	
36211CUK6	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		362	362	358	362					15	
36211D3H1	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		3,560	3,560	3,514	3,560	1				141	
36211E2S6	GNMA MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		25,392	25,392	25,253	25,392	2				1,276	
36211EAX6	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		9,668	9,668	9,541	9,668	6				399	
36211EP77	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		6,986	6,986	6,862	6,986	1				165	
36211EQN1	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		3,702	3,702	3,694	3,702					164	
36211EZB7	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		2,023	2,023	2,018	2,023					48	
36211F4V4	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		5,277	5,277	5,213	5,277	1				226	
36211G4X8	GNMA MTG BACKED POOL 08/01/2029 7.500	VAR	VARIOUS		3,685	3,685	3,640	3,685	2				228	
36211GL50	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		17,252	17,252	16,874	17,252	4				703	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36211HY39	GNMA MTG BACKED POOL 08/01/2029 6.500	VAR	VARIOUS		25,895	25,895	25,551	25,895	14				899	
36211J2A4	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		946	946	945	946					34	
36211JMG9	GNMA MTG BACKED POOL 08/01/2029 7.000	VAR	VARIOUS		4,493	4,493	4,455	4,493	1				72	
36211JZ67	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		8,504	8,504	8,450	8,504	1				291	
36211JZN0	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		7,654	7,654	7,575	7,654	1				300	
36211KCQ5	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		125,626	125,626	125,568	125,626	5				7,001	
36211KMK7	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		1,958	1,958	1,949	1,958					68	
36211KZV9	GNMA MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		34,453	34,453	34,152	34,453	6				1,261	
36211LC34	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		14,387	14,387	14,133	14,387	3				323	
36211LXV9	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		9,511	9,511	9,450	9,511	1				329	
36211MS27	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		82,528	82,528	81,677	82,528	22				3,796	
36211MTR1	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		18,391	18,391	18,382	18,391					927	
36211MY38	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		56,996	56,996	56,961	56,996	1				3,300	
36211MY46	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		2,805	2,805	2,798	2,805					79	
36211MY87	GNMA MTG BACKED POOL 12/01/2029 8.000	VAR	VARIOUS		2,874	2,874	2,858	2,874					86	
4 36211NKR8	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		1,555	1,555	1,527	1,555					50	
1 36211NKZ0	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		80,621	80,621	79,210	80,621	23				4,214	
36211NN61	GNMA MTG BACKED POOL 11/01/2029 8.000	VAR	VARIOUS		44,598	44,598	44,263	44,598	3				656	
1 36211NRJ9	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		1,796	1,796	1,795	1,796					101	
3 36211NUY2	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		13,111	13,111	13,097	13,111					487	
36211PEY5	GNMA MTG BACKED POOL 12/01/2029 8.000	VAR	VARIOUS		156,141	156,141	154,970	156,141	78				5,244	
36211PJQ7	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		37,233	37,233	37,210	37,233					2,036	
36211PYY3	GNMA MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		4,193	4,193	4,156	4,193					161	
36211QJQ5	GNMA MTG BACKED POOL 09/01/2029 7.500	VAR	VARIOUS		30,709	30,709	30,634	30,709	2				1,430	
36211QL82	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		54,675	54,675	54,008	54,675	18				2,337	
36211QLQ2	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		7,295	7,295	7,206	7,295	1				441	
36211QW56	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		39,974	39,974	39,487	39,974	10				1,880	
36211QXT3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		41,401	41,401	41,000	41,401	8				2,232	
36211RDA4	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		39,029	39,029	39,011	39,029	1				1,931	
36211RDB2	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		83,978	83,978	83,925	83,978	5				3,619	
36211RE96	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		7,702	7,702	7,698	7,702					391	
36211SJ99	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		3,326	3,326	3,318	3,326					58	
36211SRQ2	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		2,402	2,402	2,400	2,402					64	
36211SSB4	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		34,413	34,413	33,805	34,413	13				1,720	
36211STT4	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		20,663	20,663	20,425	20,663	3				807	
36211STY3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		9,923	9,923	9,919	9,923					470	
36211SUK1	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		14,186	14,186	14,180	14,186					412	
36211TSY2	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		45,440	45,440	45,405	45,440	1				2,411	
36211TXQ3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		2,180	2,180	2,170	2,180					74	
36211UKZ4	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		66,941	66,941	66,795	66,941	5				2,824	
36211ULD2	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		7,319	7,319	7,251	7,319	1				303	
36211ULK6	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		32,230	32,230	31,923	32,230	4				1,110	
36211UML3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		75,219	75,219	74,690	75,219	7				2,503	
36211UMM1	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		110,767	110,767	109,804	110,767	14				4,803	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36211UX23	GNMA MTG BACKED POOL 12/01/2029 8.000	VAR	VARIOUS		37,711	37,711	37,381	37,711	6				997	
36211UXZ0	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		22,915	22,915	22,807	22,915	5				848	
36211VLM0	GNMA MTG BACKED POOL 10/01/2029 7.500	VAR	VARIOUS		17,005	17,005	16,704	17,005	13				660	
36211VPK0	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		1,248	1,248	1,246	1,248					70	
36211W2Z0	GNMA MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		15,862	15,862	15,776	15,862	2				719	
36211WX37	GNMA MTG BACKED POOL 12/01/2029 8.000	VAR	VARIOUS		5,442	5,442	5,401	5,442					147	
36211WXA1	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		3,562	3,562	3,507	3,562					115	
36211WZ35	GNMA MTG BACKED POOL 01/01/2030 8.000	VAR	VARIOUS		11,614	11,614	11,551	11,614	1				304	
36211YUY8	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		68,189	68,189	67,528	68,189	13				2,936	
36211YVM3	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		60,031	60,031	59,412	60,031	11				3,838	
36211YVQ4	GNMA MTG BACKED POOL 01/01/2030 7.500	VAR	VARIOUS		51,139	51,139	50,611	51,139	9				2,905	
36211YVY7	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		80,871	80,871	80,808	80,871	4				3,962	
36212A4E2	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		97,942	97,942	97,314	97,942	9				4,191	
36212A4V4	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		6,919	6,919	6,874	6,919					240	
36212A5B7	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		6,915	6,915	6,871	6,915					240	
4 36212A6A8	GNMA MTG BACKED POOL 03/01/2030 8.000	VAR	VARIOUS		3,123	3,123	3,106	3,123					99	
1 36212AWS0	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		150,709	150,709	150,344	150,709	6				7,231	
36212BHH9	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		83,957	83,957	83,754	83,957	8				4,245	
1 36212BHJ5	GNMA MTG BACKED POOL 02/01/2030 7.500	VAR	VARIOUS		70,578	70,578	70,500	70,578	2				1,544	
4 36212BWA7	GNMA MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		215,366	215,366	213,482	215,366	41				8,756	
36212BZD8	GNMA MTG BACKED POOL 03/01/2030 8.000	VAR	VARIOUS		2,001	2,001	1,990	2,001					43	
36212DWY1	GNMA MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		2,490	2,490	2,476	2,490					75	
362145NWX0	GNMA MTG BACKED POOL 07/01/2015 11.00	VAR	VARIOUS		88	88	87	88					5	
362148KD9	GNMA MTG BACKED POOL 01/01/2016 10.50	VAR	VARIOUS		19,291	19,291	19,014	19,291	9				843	
36214AMF7	GNMA MTG BACKED POOL 06/01/2013 10.50	VAR	VARIOUS		7,499	7,499	7,183	7,499	13				407	
36214KS44	GNMA MTG BACKED POOL 12/01/2013 10.50	VAR	VARIOUS		21,031	21,031	20,686	21,031	68				782	
36214QT24	GNMA MTG BACKED POOL 01/01/2014 10.50	VAR	VARIOUS		809	809	799	809					43	
3621503F9	GNMA MTG BACKED POOL 02/01/2016 9.500	VAR	VARIOUS		932	932	930	932					48	
362150F74	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		314	314	303	314					16	
362150MZ4	GNMA MTG BACKED POOL 05/01/2016 9.500	VAR	VARIOUS		1,635	1,635	1,621	1,635	1				91	
362150NF7	GNMA MTG BACKED POOL 02/01/2016 9.500	VAR	VARIOUS		29,151	29,151	28,886	29,151	26				2,068	
362150WV0	GNMA MTG BACKED POOL 03/01/2016 10.00	VAR	VARIOUS		16,037	16,037	16,107	16,037		39			1,010	
3621514K5	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		11,812	11,812	11,615	11,812	(50)				477	
362151A36	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		5,595	5,595	5,507	5,595	(15)				201	
362151AU6	GNMA MTG BACKED POOL 02/01/2016 10.00	VAR	VARIOUS		1,697	1,697	1,669	1,697	1				141	
362151BA9	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		16,139	16,139	15,720	16,139	(61)				364	
362151VH2	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		24,978	24,978	24,662	24,978	245				1,302	
362151YD8	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		1,631	1,631	1,628	1,631					81	
362152AB6	GNMA MTG BACKED POOL 03/01/2001 9.500	VAR	VARIOUS		4,342	4,342	4,375	4,342					221	
362152DR8	GNMA MTG BACKED POOL 02/01/2016 10.00	VAR	VARIOUS		29,570	29,570	29,099	29,570	364				1,185	
362152GD6	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		3,633	3,633	3,626	3,633					201	
362152J68	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		47	47	46	47					2	
362152JK7	GNMA MTG BACKED POOL 03/01/2016 9.500	VAR	VARIOUS		217	217	215	217					11	
362152S50	GNMA MTG BACKED POOL 10/01/2001 8.500	VAR	VARIOUS		491	491	486	491	3				19	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
3621534C9	GNMA MTG BACKED POOL 12/01/2016 8.500	VAR	VARIOUS		6,742	6,742	6,740	6,742					495	
3621543P9	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		2,802	2,802	2,719	2,802	2				136	
3621545U6	GNMA MTG BACKED POOL 02/01/2004 9.500	VAR	VARIOUS		1,373	1,373	1,372	1,373					55	
3621546Z4	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		7,994	7,994	7,711	7,994	8				395	
362154A71	GNMA MTG BACKED POOL 03/01/2016 10.00	VAR	VARIOUS		7,219	7,219	7,208	7,219					566	
362154BV7	GNMA MTG BACKED POOL 04/01/2016 9.500	VAR	VARIOUS		35,070	35,070	34,873	35,070	39				2,272	
362154GP5	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		19,529	19,529	19,322	19,529	8				1,449	
362154P34	GNMA MTG BACKED POOL 03/01/2016 10.00	VAR	VARIOUS		16,146	16,146	15,863	16,146	40				1,129	
362154RR9	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		16,478	16,478	16,231	16,478	20				829	
362155BX0	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		603	603	596	603					30	
362155CA9	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		9,160	9,160	9,073	9,160	4				360	
362155CB7	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		59,887	59,887	58,670	59,887	264				3,253	
362155CC5	GNMA MTG BACKED POOL 07/01/2001 9.000	VAR	VARIOUS		6,558	6,558	6,558	6,558					319	
362155FA6	GNMA MTG BACKED POOL 05/01/2001 9.500	VAR	VARIOUS		3,650	3,650	3,639	3,650	5				181	
362155PA5	GNMA MTG BACKED POOL 04/01/2016 10.00	VAR	VARIOUS		344	344	337	344					19	
4 3621564G3	GNMA MTG BACKED POOL 03/01/2016 10.00	VAR	VARIOUS		456	456	451	456					25	
1 3621565D9	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		474	474	470	474					23	
362156JU6	GNMA MTG BACKED POOL 03/01/2016 10.00	VAR	VARIOUS		981	981	972	981					54	
1 362156M99	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		294	294	293	294					15	
5 3621574X4	GNMA MTG BACKED POOL 04/01/2001 9.500	VAR	VARIOUS		5,754	5,754	5,758	5,754					284	
362157D89	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		2,804	2,804	2,799	2,804					136	
362157DL0	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		14,535	14,535	14,256	14,535	19				709	
362157ED7	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		3,661	3,661	3,606	3,661	3				176	
362157FW4	GNMA MTG BACKED POOL 07/01/2001 9.000	VAR	VARIOUS		2,441	2,441	2,423	2,441	6				116	
362157FZ7	GNMA MTG BACKED POOL 04/01/2001 9.000	VAR	VARIOUS		9,018	9,018	9,050	9,018	2				427	
362157SJ9	GNMA MTG BACKED POOL 12/01/2004 9.000	VAR	VARIOUS		26,183	26,183	26,343	26,183		(12)			1,411	
362157U49	GNMA MTG BACKED POOL 05/01/2001 9.500	VAR	VARIOUS		6,435	6,435	6,417	6,435	18				186	
362157W39	GNMA MTG BACKED POOL 09/01/2016 10.00	VAR	VARIOUS		5,471	5,471	5,421	5,471	4				221	
362157W47	GNMA MTG BACKED POOL 11/01/2001 9.000	VAR	VARIOUS		1,050	1,050	1,050	1,050					44	
362157WN5	GNMA MTG BACKED POOL 07/01/2016 9.500	VAR	VARIOUS		481	481	481	481					25	
362158QY6	GNMA MTG BACKED POOL 07/01/2016 9.500	VAR	VARIOUS		1,485	1,485	1,441	1,485	2				51	
362158RR0	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		404	404	400	404					24	
362158UD7	GNMA MTG BACKED POOL 06/01/2016 10.00	VAR	VARIOUS		5,293	5,293	5,300	5,293					319	
3621592X2	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		706	706	692	706					35	
362159BG9	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		2,055	2,055	1,982	2,055	2				98	
362159BM6	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		496	496	486	496					24	
362159GW9	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		655	655	646	655	(4)				34	
362159HV0	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		1,958	1,958	1,932	1,958	1				97	
362159KY0	GNMA MTG BACKED POOL 05/01/2016 9.500	VAR	VARIOUS		607	607	610	607					32	
362159VG7	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		4,917	4,917	4,852	4,917	2				133	
362159YX7	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		708	708	700	708					35	
36215AKX9	GNMA MTG BACKED POOL 03/01/2015 10.00	VAR	VARIOUS		412	412	410	412					23	
36215BJH4	GNMA MTG BACKED POOL 09/01/2015 11.00	VAR	VARIOUS		115	115	110	115					7	
36215DUR5	GNMA MTG BACKED POOL 09/01/2015 11.00	VAR	VARIOUS		401	401	392	401					24	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36215EJP0	GNMA MTG BACKED POOL 02/01/2016 10.00	VAR	VARIOUS		10,433	10,433	10,325	10,433	11				181	
36215FHR5	GNMA MTG BACKED POOL 11/01/2015 11.00	VAR	VARIOUS		278	278	271	278					17	
36215G3N7	GNMA MTG BACKED POOL 08/01/2015 11.00	VAR	VARIOUS		26	26	26	26					2	
36215JEU3	GNMA MTG BACKED POOL 09/01/2015 10.50	VAR	VARIOUS		3,215	3,215	3,064	3,215	6				276	
36215JJR5	GNMA MTG BACKED POOL 10/01/2015 10.00	VAR	VARIOUS		4,071	4,071	4,055	4,071					341	
36215JKH5	GNMA MTG BACKED POOL 09/01/2015 10.50	01/01/2000	MBS PAYMENT		1,327	1,327	1,259	1,327	50				12	
36215JVC4	GNMA MTG BACKED POOL 11/01/2015 11.00	VAR	VARIOUS		2,184	2,184	2,126	2,184	2				125	
36215K4Z0	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		2,456	2,456	2,439	2,456					123	
36215KFC9	GNMA MTG BACKED POOL 10/01/2015 10.50	VAR	VARIOUS		15	15	15	15					1	
36215KMJ6	GNMA MTG BACKED POOL 08/01/2015 10.50	VAR	VARIOUS		41	41	39	41					2	
36215KNB2	GNMA MTG BACKED POOL 10/01/2015 10.00	VAR	VARIOUS		576	576	579	576					32	
36215L3P1	GNMA MTG BACKED POOL 06/01/2016 10.00	VAR	VARIOUS		44,846	44,846	44,439	44,846	344				3,157	
36215LF52	GNMA MTG BACKED POOL 06/01/2016 8.500	VAR	VARIOUS		1,302	1,302	1,309	1,302					61	
36215LMO8	GNMA MTG BACKED POOL 09/01/2015 11.00	VAR	VARIOUS		3,223	3,223	3,133	3,223	2				121	
36215MAF3	GNMA MTG BACKED POOL 11/01/2015 11.00	VAR	VARIOUS		5,084	5,084	4,952	5,084	(24)				494	
4 36215MHW9	GNMA MTG BACKED POOL 04/01/2016 10.50	VAR	VARIOUS		13,675	13,675	13,692	13,675					950	
1 36215MSS6	GNMA MTG BACKED POOL 11/01/2015 10.50	VAR	VARIOUS		52,971	52,971	52,292	52,971	23				4,089	
36215MZ66	GNMA MTG BACKED POOL 11/01/2015 10.50	VAR	VARIOUS		369	369	368	369					31	
1 36215NAP9	GNMA MTG BACKED POOL 12/01/2015 11.00	VAR	VARIOUS		300	300	295	300					18	
6 36215NTM6	GNMA MTG BACKED POOL 01/01/2001 10.50	VAR	VARIOUS		1,818	1,818	1,826	1,818					91	
36215PC56	GNMA MTG BACKED POOL 10/01/2015 10.50	VAR	VARIOUS		38	38	37	38					2	
36215PDY2	GNMA MTG BACKED POOL 04/01/2016 9.500	VAR	VARIOUS		7,762	7,762	7,741	7,762	3				398	
36215QFW2	GNMA MTG BACKED POOL 11/01/2015 10.50	VAR	VARIOUS		1,036	1,036	1,029	1,036					60	
36215QJJ7	GNMA MTG BACKED POOL 03/01/2016 9.500	VAR	VARIOUS		5,200	5,200	5,191	5,200					143	
36215QPN1	GNMA MTG BACKED POOL 12/01/2000 10.50	VAR	VARIOUS		2,665	2,665	2,678	2,665					103	
36215R3A1	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		4,357	4,357	4,342	4,357	1				216	
36215R5W1	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		51,409	51,409	50,863	51,409	91				1,662	
36215R6D2	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		3,658	3,658	3,526	3,658	3				181	
36215RW76	GNMA MTG BACKED POOL 01/01/2016 10.00	VAR	VARIOUS		194	194	191	194					11	
36215S3G6	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		3,438	3,438	3,338	3,438	4				169	
36215SNJ8	GNMA MTG BACKED POOL 10/01/2025 7.500	VAR	VARIOUS		1,262	1,262	1,223	1,262	1				48	
36215SQN6	GNMA MTG BACKED POOL 11/01/2015 11.00	VAR	VARIOUS		737	737	723	737	(5)				42	
36215SRC9	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		4,169	4,169	4,021	4,169	12				269	
36215TH79	GNMA MTG BACKED POOL 03/01/2001 9.500	VAR	VARIOUS		1,680	1,680	1,683	1,680					83	
36215TK75	GNMA MTG BACKED POOL 12/01/2015 10.50	VAR	VARIOUS		2,001	2,001	2,004	2,001					87	
36215TKV2	GNMA MTG BACKED POOL 04/01/2016 10.00	VAR	MBS PAYMENT		6	6	6	6						
36215U4T2	GNMA MTG BACKED POOL 02/01/2016 10.00	VAR	VARIOUS		2,396	2,396	2,361	2,396	1				132	
36215UAE8	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		2,384	2,384	2,352	2,384	1				120	
36215VBW5	GNMA MTG BACKED POOL 02/01/2016 10.00	VAR	VARIOUS		435	435	430	435					24	
36215VCF1	GNMA MTG BACKED POOL 02/01/2016 10.00	VAR	VARIOUS		178	178	177	178					10	
36215VWB8	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		738	738	706	738	1				36	
36215W6X7	GNMA MTG BACKED POOL 12/01/2015 11.00	VAR	VARIOUS		3,536	3,536	3,462	3,536	57				138	
36215WAK0	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		21,163	21,163	20,925	21,163	29				1,028	
36215WHR8	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		10,359	10,359	10,278	10,359	(18)				824	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36215WRS5	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		7,311	7,311	7,233	7,311	4				208	
36215XB35	GNMA MTG BACKED POOL 03/01/2016 10.00	VAR	VARIOUS		29	29	29	29					2	
36215XBH4	GNMA MTG BACKED POOL 01/01/2016 10.50	VAR	VARIOUS		468	468	466	468					27	
36215YGK0	GNMA MTG BACKED POOL 04/01/2016 10.00	VAR	VARIOUS		856	856	850	856					48	
36215YMP2	GNMA MTG BACKED POOL 07/01/2003 9.500	VAR	VARIOUS		1,661	1,661	1,664	1,661					86	
36215YP46	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		14,808	14,808	14,766	14,808	1				233	
3621605U3	GNMA MTG BACKED POOL 06/01/2021 8.500	VAR	VARIOUS		1,953	1,953	1,911	1,953	1				83	
362160J53	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		3,084	3,084	3,049	3,084	(11)				152	
362160P80	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		10,647	10,647	10,524	10,647	12				253	
362160U43	GNMA MTG BACKED POOL 10/01/2001 8.500	VAR	VARIOUS		7,969	7,969	7,837	7,969	47				225	
362160XL2	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		2,939	2,939	2,880	2,939	2				151	
362162PW3	GNMA MTG BACKED POOL 01/01/2017 9.000	VAR	VARIOUS		627	627	619	627					31	
362162WT2	GNMA MTG BACKED POOL 11/01/2001 8.500	VAR	VARIOUS		2,719	2,719	2,716	2,719	1				140	
362162Y78	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		51,258	51,258	50,665	51,258	19				3,404	
3621633T2	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		7,782	7,782	7,755	7,782	1				504	
362163HK6	GNMA MTG BACKED POOL 12/01/2016 9.000	VAR	VARIOUS		6,122	6,122	6,085	6,122	2				267	
362163TU1	GNMA MTG BACKED POOL 03/01/2017 8.500	VAR	VARIOUS		10,933	10,933	10,957	10,933		10			412	
362163YW1	GNMA MTG BACKED POOL 02/01/2017 8.500	VAR	VARIOUS		37,282	37,282	37,480	37,282		35			1,946	
362164JW6	GNMA MTG BACKED POOL 11/01/2016 9.500	VAR	VARIOUS		19,521	19,521	19,521	19,521					631	
362164M44	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		210	210	208	210					11	
362164MB8	GNMA MTG BACKED POOL 09/01/2001 8.500	VAR	VARIOUS		16,064	16,064	15,919	16,064	39				763	
362164MZ5	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		2,371	2,371	2,363	2,371					118	
362164NH4	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		9,347	9,347	9,242	9,347	3				431	
362164XJ9	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		15,414	15,414	15,241	15,414	17				555	
362164XR1	GNMA MTG BACKED POOL 10/01/2001 8.500	VAR	VARIOUS		3,262	3,262	3,240	3,262	9				138	
362165GZ9	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		864	864	854	864					43	
362165RN4	GNMA MTG BACKED POOL 03/01/2017 8.500	VAR	VARIOUS		847	847	849	847					39	
362165TT9	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		5,480	5,480	5,371	5,480	(30)				271	
362165UW0	GNMA MTG BACKED POOL 01/01/2017 8.500	VAR	VARIOUS		2,774	2,774	2,757	2,774					129	
362165VA7	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		498	498	488	498					24	
362166DK3	GNMA MTG BACKED POOL 12/01/2016 9.000	VAR	VARIOUS		21,643	21,643	21,285	21,643	35				1,063	
362166PK0	GNMA MTG BACKED POOL 11/01/2021 8.500	VAR	VARIOUS		1,074	1,074	1,077	1,074					50	
3621674N5	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		720	720	715	720					35	
362167NY0	GNMA MTG BACKED POOL 08/01/2002 8.500	VAR	VARIOUS		1,178	1,178	1,168	1,178	2				43	
362167XN3	GNMA MTG BACKED POOL 12/01/2016 9.000	VAR	VARIOUS		267	267	263	267					13	
362169SB1	GNMA MTG BACKED POOL 10/01/2001 9.000	VAR	VARIOUS		6,605	6,605	6,638	6,605					317	
362169WD2	GNMA MTG BACKED POOL 12/01/2016 9.000	VAR	VARIOUS		698	698	693	698					34	
36216AGB1	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		4,234	4,234	4,209	4,234	7				202	
36216APE5	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		18,034	18,034	17,496	18,034	62				644	
36216AQB0	GNMA MTG BACKED POOL 09/01/2001 9.000	VAR	VARIOUS		11,176	11,176	11,200	11,176					563	
36216AU82	GNMA MTG BACKED POOL 02/01/2017 8.500	VAR	VARIOUS		38,586	38,586	38,369	38,586	5				607	
36216AUF6	GNMA MTG BACKED POOL 03/01/2001 9.500	VAR	VARIOUS		416	416	417	416					20	
36216AWT4	GNMA MTG BACKED POOL 04/01/2016 9.000	VAR	VARIOUS		905	905	901	905					45	
36216AXH9	GNMA MTG BACKED POOL 03/01/2016 8.500	VAR	VARIOUS		428	428	423	428					20	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36216AYZ8	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		892	892	885	892						48
36216B6B0	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		8,700	8,700	8,675	8,700	1					623
36216BKV0	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		1,318	1,318	1,280	1,318	1					65
36216BQD4	GNMA MTG BACKED POOL 07/01/2016 10.00	VAR	VARIOUS		1,316	1,316	1,304	1,316						73
36216BRD3	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		6,530	6,530	6,298	6,530	(98)					333
36216CFG7	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		24,114	24,114	23,952	24,114	16					596
36216CK71	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		836	836	826	836						44
36216CWN3	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		9,897	9,897	9,860	9,897	1					717
36216CZ67	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		18,506	18,506	18,292	18,506	17					684
36216D2L8	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		1,012	1,012	1,001	1,012						50
36216D3H6	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		860	860	829	860	1					42
36216DCH6	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		19,836	19,836	19,781	19,836	1					773
36216DCK9	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		1,128	1,128	1,095	1,128	1					61
36216DN27	GNMA MTG BACKED POOL 04/01/2016 9.500	VAR	VARIOUS		3,525	3,525	3,540	3,525		7				194
36216DRM9	GNMA MTG BACKED POOL 01/01/2020 9.500	VAR	VARIOUS		472	472	471	472						29
36216DRR8	GNMA MTG BACKED POOL 07/01/2016 9.500	VAR	VARIOUS		12,080	12,080	12,080	12,080						225
36216DUT0	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		32,485	32,485	32,282	32,485	15					723
36216DW84	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		3,584	3,584	3,565	3,584						174
36216DW92	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		27,680	27,680	27,576	27,680	3					1,622
36216DWA9	GNMA MTG BACKED POOL 12/01/2016 8.500	VAR	VARIOUS		20,329	20,329	20,370	20,329		3				1,685
36216DX59	GNMA MTG BACKED POOL 07/01/2001 9.500	VAR	VARIOUS		269	269	269	269						11
36216DXS9	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		101,363	101,363	100,670	101,363	59					4,521
36216DZ40	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		2,340	2,340	2,255	2,340	2					116
36216EAM5	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		11,104	11,104	10,711	11,104	22					424
36216EDC4	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		8,314	8,314	8,164	8,314	4					272
36216ELP6	GNMA MTG BACKED POOL 04/01/2001 9.000	VAR	VARIOUS		5,191	5,191	5,217	5,191						231
36216ERZ8	GNMA MTG BACKED POOL 07/01/2016 9.500	VAR	VARIOUS		1,361	1,361	1,336	1,361	1					71
36216EYV6	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		1,481	1,481	1,463	1,481						73
36216EYD9	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		35,514	35,514	34,227	35,514	45					830
36216FF70	GNMA MTG BACKED POOL 06/01/2016 8.500	VAR	VARIOUS		60,302	60,302	60,189	60,302	3					3,748
36216FG53	GNMA MTG BACKED POOL 06/01/2001 9.000	VAR	VARIOUS		5,820	5,820	5,820	5,820						258
36216FWC0	GNMA MTG BACKED POOL 06/01/2001 9.000	VAR	VARIOUS		914	914	915	914						43
36216FX70	GNMA MTG BACKED POOL 06/01/2016 9.500	VAR	VARIOUS		2,832	2,832	2,791	2,832	1					148
36216FZV5	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		10,150	10,150	9,983	10,150	72					863
36216G3L0	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		20,560	20,560	20,438	20,560	38					975
36216GAZ1	GNMA MTG BACKED POOL 05/01/2016 9.000	VAR	VARIOUS		685	685	676	685						34
36216GDJ4	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		72,293	72,293	71,367	72,293	(168)					3,643
36216GG28	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		11,276	11,276	11,136	11,276	13					559
36216GJU3	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		10,883	10,883	10,595	10,883	(79)					409
36216GLP1	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		2,366	2,366	2,320	2,366	1					117
36216GSG4	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		43,368	43,368	42,521	43,368	17					432
36216GU30	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		15,746	15,746	15,269	15,746	(67)					761
36216H2S4	GNMA MTG BACKED POOL 11/01/2016 10.00	VAR	VARIOUS		583	583	584	583						32
36216H3H7	GNMA MTG BACKED POOL 06/01/2016 9.500	VAR	VARIOUS		2,642	2,642	2,638	2,642						134

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

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36216HNL6	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		2,846	2,846	2,779	2,846						140
36216HX84	GNMA MTG BACKED POOL 08/01/2018 10.00	VAR	VARIOUS		10,513	10,513	10,506	10,513						528
36216J2E1	GNMA MTG BACKED POOL 12/01/2020 9.500	VAR	VARIOUS		338	338	339	338						18
36216JCA8	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		964	964	957	964						50
36216JEL2	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		4,095	4,095	4,019	4,095	4					213
36216JGV8	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		7,984	7,984	7,814	7,984	(59)					518
36216JKU5	GNMA MTG BACKED POOL 08/01/2001 8.500	VAR	VARIOUS		323	323	320	323		1				15
36216JNY4	GNMA MTG BACKED POOL 07/01/2001 9.500	VAR	VARIOUS		11,854	11,854	11,840	11,854		9				566
36216JPN6	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		31,618	31,618	30,901	31,618		76				851
36216JQ39	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		6,674	6,674	6,610	6,674	(19)					152
36216JTN2	GNMA MTG BACKED POOL 07/01/2001 9.000	VAR	VARIOUS		166	166	164	166		1				5
36216JUF7	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		2,954	2,954	2,898	2,954		5				184
36216JWR9	GNMA MTG BACKED POOL 08/01/2001 9.500	VAR	VARIOUS		305	305	304	305						12
36216JYF3	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		4,989	4,989	4,808	4,989		4				246
36216JZT2	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		25,870	25,870	25,527	25,870		8				1,551
4 36216KLP2	GNMA MTG BACKED POOL 06/01/2016 9.000	VAR	VARIOUS		6,787	6,787	6,674	6,787		4				221
1 36216KTN9	GNMA MTG BACKED POOL 09/01/2018 10.00	VAR	VARIOUS		59	59	58	59						3
36216KX61	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		755	755	728	755		1				37
1 36216L3E5	GNMA MTG BACKED POOL 08/01/2001 9.500	VAR	VARIOUS		2,814	2,814	2,820	2,814						142
9 36216LB63	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		2,097	2,097	2,072	2,097		1				105
36216LBB2	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		17,747	17,747	17,406	17,747		19				597
36216LEX1	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		465	465	454	465						23
36216LEY9	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		196	196	191	196						10
36216LJT5	GNMA MTG BACKED POOL 07/01/2016 10.00	VAR	VARIOUS		415	415	417	415						23
36216LKY2	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		3,839	3,839	3,826	3,839						190
36216LMU8	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		3,158	3,158	3,122	3,158		6				62
36216LOA8	GNMA MTG BACKED POOL 07/01/2001 9.000	VAR	VARIOUS		1,662	1,662	1,665	1,662						57
36216LQK6	GNMA MTG BACKED POOL 08/01/2001 8.500	VAR	VARIOUS		795	795	788	795		5				36
36216LST5	GNMA MTG BACKED POOL 07/01/2001 9.000	VAR	VARIOUS		175	175	171	175		1				7
36216LZZ3	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		3,589	3,589	3,494	3,589		9				161
36216MD51	GNMA MTG BACKED POOL 06/01/2001 9.000	VAR	VARIOUS		13,220	13,220	13,241	13,220			8			628
36216N3S0	GNMA MTG BACKED POOL 10/01/2001 9.000	VAR	VARIOUS		2,153	2,153	2,163	2,153						103
36216NBM4	GNMA MTG BACKED POOL 01/01/2002 8.500	VAR	VARIOUS		5,829	5,829	5,789	5,829		9				249
36216NK44	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		25,869	25,869	25,186	25,869		155				1,209
36216NKZ5	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		645	645	641	645		1				29
36216NL35	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		22,638	22,638	22,687	22,638						956
36216NLJ0	GNMA MTG BACKED POOL 09/01/2016 10.00	VAR	VARIOUS		3,021	3,021	3,024	3,021						274
36216NLM3	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		12,463	12,463	12,030	12,463		(74)				436
36216NLS0	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		5,472	5,472	5,409	5,472		(3)				170
36216NNE9	GNMA MTG BACKED POOL 08/01/2016 10.00	VAR	VARIOUS		15,253	15,253	15,114	15,253		13				649
36216NSZ7	GNMA MTG BACKED POOL 09/01/2001 9.000	VAR	VARIOUS		3,050	3,050	3,050	3,050						144
36216NT52	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		19,402	19,402	19,135	19,402		7				926
36216NV75	GNMA MTG BACKED POOL 07/01/2016 10.50	VAR	VARIOUS		335	335	336	335						19
36216NVU4	GNMA MTG BACKED POOL 01/01/2017 8.500	VAR	VARIOUS		23,996	23,996	24,045	23,996			3			1,490

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

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36216NW25	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		26,398	26,398	25,709	26,398	27				1,736	
36216PHW1	GNMA MTG BACKED POOL 07/01/2016 9.000	VAR	VARIOUS		76	76	75	76					4	
36216PNS3	GNMA MTG BACKED POOL 03/01/2017 8.000	VAR	VARIOUS		2,780	2,780	2,732	2,780	1				122	
36216PVT2	GNMA MTG BACKED POOL 10/01/2016 8.500	VAR	VARIOUS		5,607	5,607	5,575	5,607	1				242	
36216QAN6	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		27,806	27,806	27,511	27,806	10				403	
36216QFW1	GNMA MTG BACKED POOL 03/01/2016 10.50	VAR	VARIOUS		711	711	714	711					41	
36216QKN5	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		16,422	16,422	16,232	16,422	9				440	
36216QKP0	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		22,206	22,206	22,056	22,206	4				720	
36216QLK0	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		1,898	1,898	1,864	1,898	(14)				99	
36216QVL7	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		841	841	846	841					29	
36216QYP5	GNMA MTG BACKED POOL 07/01/2016 9.500	VAR	VARIOUS		265	265	261	265					14	
36216R5F7	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		15	15	15	15					1	
36216RHT4	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		47,184	47,184	45,459	47,184	772				2,767	
36216RKX1	GNMA MTG BACKED POOL 12/01/2001 8.500	VAR	VARIOUS		4,173	4,173	4,142	4,173	6				187	
36216RQA5	GNMA MTG BACKED POOL 06/01/2018 9.500	VAR	VARIOUS		24	24	24	24					1	
36216ROH0	GNMA MTG BACKED POOL 07/01/2018 10.00	VAR	VARIOUS		347	347	349	347					19	
36216RSQ8	GNMA MTG BACKED POOL 10/01/2019 10.00	VAR	VARIOUS		8,083	8,083	8,128	8,083		2			532	
36216RVQ4	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		3,182	3,182	3,146	3,182	1				162	
36216RWF7	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		6,028	6,028	6,005	6,028	2				435	
36216RXQ2	GNMA MTG BACKED POOL 11/01/2001 8.500	VAR	VARIOUS		721	721	716	721	1				33	
36216RY99	GNMA MTG BACKED POOL 08/01/2016 8.500	VAR	VARIOUS		5,069	5,069	5,041	5,069	1				236	
36216S3R1	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		7,781	7,781	7,575	7,781	5				93	
36216SAU6	GNMA MTG BACKED POOL 08/01/2016 10.00	VAR	VARIOUS		21,776	21,776	21,535	21,776	63				1,460	
36216SAV4	GNMA MTG BACKED POOL 04/01/2019 9.500	VAR	VARIOUS		8,257	8,257	8,298	8,257		(1)			453	
36216SDA7	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		11,490	11,490	11,504	11,490					505	
36216SLD2	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		19,486	19,486	19,233	19,486	9				1,127	
36216SQD7	GNMA MTG BACKED POOL 08/01/2016 9.500	VAR	VARIOUS		916	916	901	916					48	
36216ST36	GNMA MTG BACKED POOL 09/01/2016 8.500	VAR	VARIOUS		23,054	23,054	22,939	23,054	(17)				551	
36216T4G2	GNMA MTG BACKED POOL 10/01/2003 9.500	VAR	VARIOUS		2,514	2,514	2,516	2,514					130	
36216T5M8	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		7,934	7,934	7,974	7,934		(1)			328	
36216TD64	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		28,964	28,964	28,416	28,964	(34)				1,164	
36216TJT8	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		20,053	20,053	19,530	20,053	48				397	
36216TN22	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		5,144	5,144	5,086	5,144	2				262	
36216TPM6	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		14,708	14,708	14,513	14,708	6				663	
36216U2W6	GNMA MTG BACKED POOL 09/01/2018 9.500	VAR	VARIOUS		4,988	4,988	4,902	4,988	3				301	
36216U3Q8	GNMA MTG BACKED POOL 09/01/2016 9.500	VAR	VARIOUS		531	531	531	531					28	
36216UCE5	GNMA MTG BACKED POOL 09/01/2016 8.500	VAR	VARIOUS		28,457	28,457	28,314	28,457	5				576	
36216UG50	GNMA MTG BACKED POOL 08/01/2001 9.000	VAR	VARIOUS		6,643	6,643	6,483	6,643	26				299	
36216USK4	GNMA MTG BACKED POOL 01/01/2017 8.500	VAR	VARIOUS		2,124	2,124	2,116	2,124					101	
36216UYZ4	GNMA MTG BACKED POOL 08/01/2016 9.000	VAR	VARIOUS		194	194	191	194					10	
36216VFM2	GNMA MTG BACKED POOL 09/01/2020 9.500	VAR	VARIOUS		9,296	9,296	9,127	9,296	4				317	
36216WA37	GNMA MTG BACKED POOL 10/01/2016 8.500	VAR	VARIOUS		85	85	84	85					4	
36216WV75	GNMA MTG BACKED POOL 11/01/2016 9.500	VAR	VARIOUS		22,003	22,003	21,769	22,003	18				978	
36216WXF5	GNMA MTG BACKED POOL 07/01/2018 10.00	VAR	VARIOUS		2,838	2,838	2,842	2,838					180	

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36216XW64	GNMA MTG BACKED POOL 10/01/2016 8.500	VAR	VARIOUS		9,669	9,669	9,614	9,669	1				224	
36216YLN7	GNMA MTG BACKED POOL 09/01/2016 9.000	VAR	VARIOUS		8,608	8,608	8,508	8,608	8				409	
36216YPA1	GNMA MTG BACKED POOL 05/01/2002 8.500	VAR	VARIOUS		14,920	14,920	14,817	14,920	30				646	
36216YPS2	GNMA MTG BACKED POOL 09/01/2022 7.500	VAR	VARIOUS		40,631	40,631	40,529	40,631	4				1,340	
36216YUT4	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		20,261	20,261	19,951	20,261	59				1,018	
3621703M2	GNMA MTG BACKED POOL 08/01/2002 9.500	VAR	VARIOUS		9,335	9,335	9,355	9,335					480	
362170KS0	GNMA MTG BACKED POOL 10/01/2017 9.500	VAR	VARIOUS		124	124	122	124					4	
3621712X7	GNMA MTG BACKED POOL 05/01/2022 8.000	VAR	VARIOUS		12,108	12,108	12,161	12,108		15			558	
3621716Z8	GNMA MTG BACKED POOL 12/01/2017 10.50	VAR	VARIOUS		7,490	7,490	7,527	7,490		1			455	
362171AT7	GNMA MTG BACKED POOL 05/01/2002 8.000	VAR	VARIOUS		13,564	13,564	13,535	13,564	8				560	
362171LS7	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		11,011	11,011	10,872	11,011	6				782	
362172VF2	GNMA MTG BACKED POOL 03/01/2002 8.000	VAR	VARIOUS		14,754	14,754	14,744	14,754	3				780	
362173MW3	GNMA MTG BACKED POOL 12/01/2019 9.500	VAR	VARIOUS		101	101	102	101					5	
362173NA0	GNMA MTG BACKED POOL 12/01/2019 10.00	VAR	VARIOUS		1,732	1,732	1,740	1,732					73	
3621745B6	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		50	50	50	50					3	
4 362174FV1	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		1,099	1,099	1,092	1,099					58	
1 362174GG3	GNMA MTG BACKED POOL 04/01/2002 8.000	VAR	VARIOUS		4,861	4,861	4,836	4,861	7				205	
362174NT7	GNMA MTG BACKED POOL 11/01/2017 9.500	VAR	VARIOUS		71	71	71	71					4	
2 362174XA7	GNMA MTG BACKED POOL 11/01/2017 9.500	VAR	VARIOUS		15,643	15,643	15,706	15,643		12			748	
1 362174YV0	GNMA MTG BACKED POOL 03/01/2002 8.000	VAR	VARIOUS		12,302	12,302	12,191	12,302	25				558	
362175HS3	GNMA MTG BACKED POOL 07/01/2017 8.500	VAR	VARIOUS		1,807	1,807	1,811	1,807					74	
362175V65	GNMA MTG BACKED POOL 04/01/2017 8.000	VAR	VARIOUS		635	635	624	635					28	
362176PV5	GNMA MTG BACKED POOL 02/01/2020 9.500	VAR	VARIOUS		8	8	8	8						
362176Q36	GNMA MTG BACKED POOL 07/01/2017 9.500	VAR	VARIOUS		4,148	4,148	4,121	4,143	1		4		318	
362177SX6	GNMA MTG BACKED POOL 10/01/2017 9.500	VAR	VARIOUS		445	445	444	445					32	
362178GG4	GNMA MTG BACKED POOL 02/01/2020 9.500	VAR	VARIOUS		13,676	13,676	13,757	13,676		4			328	
36217A4B3	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		9,414	9,414	9,257	9,414	5				155	
36217ARW2	GNMA MTG BACKED POOL 03/01/2002 8.000	VAR	VARIOUS		13,721	13,721	13,665	13,721	17				590	
36217AVJ6	GNMA MTG BACKED POOL 10/01/2001 8.500	VAR	VARIOUS		1,653	1,653	1,641	1,653	2				68	
36217BEP9	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		1,562	1,562	1,536	1,562					85	
36217BN79	GNMA MTG BACKED POOL 10/01/2001 8.500	VAR	VARIOUS		1,057	1,057	1,048	1,057	2				48	
36217BQX9	GNMA MTG BACKED POOL 03/01/2002 8.000	VAR	VARIOUS		15,521	15,521	15,385	15,521	22				707	
36217BX52	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		114	114	113	114					6	
36217CXT8	GNMA MTG BACKED POOL 04/01/2017 9.500	VAR	VARIOUS		268	268	268	268					12	
36217D3E2	GNMA MTG BACKED POOL 11/01/2001 9.000	VAR	VARIOUS		12,158	12,158	11,957	12,158	33				533	
36217DF82	GNMA MTG BACKED POOL 10/01/2001 9.000	VAR	VARIOUS		4,576	4,576	4,541	4,576	8				234	
36217E5X6	GNMA MTG BACKED POOL 11/01/2001 9.000	VAR	VARIOUS		12,408	12,408	12,366	12,408	24				500	
36217ERD6	GNMA MTG BACKED POOL 06/01/2020 10.00	VAR	VARIOUS		4,481	4,481	4,494	4,481		1			221	
36217ESQ6	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		3,118	3,118	3,077	3,118	1				152	
36217EUR1	GNMA MTG BACKED POOL 11/01/2001 9.000	VAR	VARIOUS		27,353	27,353	27,344	27,353	4				1,339	
36217EUW0	GNMA MTG BACKED POOL 11/01/2001 9.000	VAR	VARIOUS		1,004	1,004	1,004	1,004					36	
36217FHR3	GNMA MTG BACKED POOL 01/01/2017 8.500	VAR	VARIOUS		10,981	10,981	10,847	10,981	1				385	
36217G3M7	GNMA MTG BACKED POOL 10/01/2016 9.000	VAR	VARIOUS		448	448	443	448					22	
36217GL54	GNMA MTG BACKED POOL 02/01/2017 8.000	VAR	VARIOUS		7,547	7,547	7,415	7,547	5				508	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36217GU88	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		269	269	268	269						13
36217GXJ1	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		3,756	3,756	3,764	3,756		1				325
36217HPJ8	GNMA MTG BACKED POOL 03/01/2017 8.500	VAR	VARIOUS		2,937	2,937	2,952	2,937						140
36217JD24	GNMA MTG BACKED POOL 11/01/2016 9.000	VAR	VARIOUS		5,108	5,108	5,023	5,108	3					368
36217JJG7	GNMA MTG BACKED POOL 06/01/2017 8.000	VAR	VARIOUS		1,004	1,004	1,010	1,004						25
36217JLA7	GNMA MTG BACKED POOL 12/01/2016 9.000	VAR	VARIOUS		5,994	5,994	5,954	5,994	5					336
36217KBV9	GNMA MTG BACKED POOL 08/01/2020 9.500	VAR	VARIOUS		1,161	1,161	1,143	1,161						59
36217KFX1	GNMA MTG BACKED POOL 02/01/2002 8.500	VAR	VARIOUS		16,279	16,279	16,487	16,279						621
36217KY36	GNMA MTG BACKED POOL 02/01/2002 8.000	VAR	VARIOUS		9,613	9,613	9,643	9,613						411
36217LJY3	GNMA MTG BACKED POOL 11/01/2001 8.000	VAR	VARIOUS		3,218	3,218	3,189	3,218	6					115
36217LKU9	GNMA MTG BACKED POOL 11/01/2016 9.500	VAR	VARIOUS		11,870	11,870	11,927	11,870		2				564
36217LZF6	GNMA MTG BACKED POOL 03/01/2017 8.000	VAR	VARIOUS		29,395	29,395	29,390	29,395	1				1,667	
36217MB94	GNMA MTG BACKED POOL 04/01/2017 8.500	VAR	VARIOUS		12,728	12,728	12,795	12,728		4				968
36217MKD5	GNMA MTG BACKED POOL 12/01/2002 9.000	VAR	VARIOUS		1,466	1,466	1,468	1,466						68
36217MU44	GNMA MTG BACKED POOL 12/01/2002 9.500	VAR	VARIOUS		9,813	9,813	9,786	9,813	28					371
4 36217NVW9	GNMA MTG BACKED POOL 05/01/2017 8.000	VAR	VARIOUS		1,307	1,307	1,307	1,307						70
1 36217NWH1	GNMA MTG BACKED POOL 04/01/2017 8.500	VAR	VARIOUS		9,814	9,814	9,842	9,814		3				523
36217PUU9	GNMA MTG BACKED POOL 12/01/2016 9.000	VAR	VARIOUS		37,810	37,810	37,302	37,810	20				3,331	
2 36217QFF7	GNMA MTG BACKED POOL 02/01/2002 8.500	VAR	VARIOUS		1,239	1,239	1,229	1,239	2					54
2 36217QLN3	GNMA MTG BACKED POOL 01/01/2017 8.000	VAR	VARIOUS		686	686	686	686						31
36217REW9	GNMA MTG BACKED POOL 10/01/2019 8.500	VAR	VARIOUS		3,438	3,438	3,446	3,438		3				75
36217RJW4	GNMA MTG BACKED POOL 08/01/2017 9.500	VAR	VARIOUS		1,093	1,093	1,091	1,093						57
36217RTQ6	GNMA MTG BACKED POOL 03/01/2017 8.500	VAR	VARIOUS		23,364	23,364	23,423	23,364		4			1,507	
36217RUG6	GNMA MTG BACKED POOL 07/01/2002 9.000	VAR	VARIOUS		15,407	15,407	15,354	15,407	19					740
36217RVD2	GNMA MTG BACKED POOL 03/01/2017 8.000	VAR	VARIOUS		114	114	112	114						5
36217SL25	GNMA MTG BACKED POOL 02/01/2017 8.500	VAR	VARIOUS		35,599	35,599	35,599	35,599					2,600	
36217ST92	GNMA MTG BACKED POOL 12/01/2002 9.500	VAR	VARIOUS		12,484	12,484	12,437	12,484	10					548
36217SYL9	GNMA MTG BACKED POOL 02/01/2018 10.00	VAR	VARIOUS		122	122	122	122						7
36217T3P2	GNMA MTG BACKED POOL 02/01/2017 8.500	VAR	VARIOUS		25,361	25,361	25,234	25,361	(17)				1,101	
36217TNS4	GNMA MTG BACKED POOL 02/01/2002 9.000	VAR	VARIOUS		270	270	270	270						13
36217UES1	GNMA MTG BACKED POOL 01/01/2002 8.500	VAR	VARIOUS		8,118	8,118	7,768	8,118	37					357
36217UL20	GNMA MTG BACKED POOL 12/01/2018 10.00	VAR	VARIOUS		7,553	7,553	7,607	7,553		3				523
36217USQ0	GNMA MTG BACKED POOL 02/01/2017 8.500	VAR	VARIOUS		1,698	1,698	1,701	1,698						79
36217V2V5	GNMA MTG BACKED POOL 10/01/2002 9.500	VAR	VARIOUS		17,642	17,642	17,801	17,642		84				905
36217V3H5	GNMA MTG BACKED POOL 02/01/2005 8.500	VAR	VARIOUS		4,083	4,083	4,056	4,083	2					189
36217W5V0	GNMA MTG BACKED POOL 04/01/2002 8.000	VAR	VARIOUS		8,231	8,231	8,190	8,231	7					353
36217W5Y4	GNMA MTG BACKED POOL 02/01/2002 8.000	VAR	VARIOUS		4,223	4,223	4,235	4,223						181
36217WQL9	GNMA MTG BACKED POOL 07/01/2017 9.500	VAR	VARIOUS		1,420	1,420	1,415	1,420						74
36217WWE8	GNMA MTG BACKED POOL 04/01/2002 8.500	VAR	VARIOUS		2,988	2,988	2,859	2,988	11					136
36217WWK4	GNMA MTG BACKED POOL 05/01/2017 8.500	VAR	VARIOUS		16,737	16,737	16,784	16,737		(2)				958
36217WZZ8	GNMA MTG BACKED POOL 09/01/2003 9.500	VAR	VARIOUS		773	773	771	773						26
36217XHN3	GNMA MTG BACKED POOL 03/01/2017 8.000	VAR	VARIOUS		11,085	11,085	11,175	11,085		1				521
36217XJR2	GNMA MTG BACKED POOL 10/01/2004 9.000	VAR	VARIOUS		5,198	5,198	5,224	5,198		1				285
36217XPV6	GNMA MTG BACKED POOL 11/01/2020 10.00	VAR	VARIOUS		507	507	508	507						28

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36217XXT2	GNMA MTG BACKED POOL 06/01/2002 8.500	VAR	VARIOUS		2,675	2,675	2,631	2,675	5				126	
36217Y3D8	GNMA MTG BACKED POOL 09/01/2017 9.500	VAR	VARIOUS		7,965	7,965	8,007	7,965					249	
36217YQ27	GNMA MTG BACKED POOL 11/01/2004 9.000	VAR	VARIOUS		13,265	13,265	13,329	13,265					552	
362180C66	GNMA MTG BACKED POOL 10/01/2003 9.500	VAR	VARIOUS		25,151	25,151	25,088	25,151	9				1,289	
362180JD4	GNMA MTG BACKED POOL 01/01/2003 10.00	VAR	VARIOUS		30,067	30,067	30,189	30,067					1,350	
362180JZ5	GNMA MTG BACKED POOL 02/01/2018 10.00	VAR	VARIOUS		1,306	1,306	1,311	1,306		1			71	
362180QY0	GNMA MTG BACKED POOL 11/01/2017 10.50	VAR	VARIOUS		11,281	11,281	11,050	11,281	4				210	
362181CN7	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		979	979	969	979					54	
362181HK8	GNMA MTG BACKED POOL 06/01/2003 9.000	VAR	VARIOUS		4,695	4,695	4,682	4,695	2				227	
362184KF9	GNMA MTG BACKED POOL 02/01/2003 9.000	VAR	VARIOUS		2,265	2,265	2,246	2,265	2				110	
36218BZ34	GNMA MTG BACKED POOL 07/01/2002 9.000	VAR	VARIOUS		2,056	2,056	2,066	2,056		(2)			71	
36218CE50	GNMA MTG BACKED POOL 05/01/2017 7.500	VAR	VARIOUS		69,223	69,223	69,137	69,223	8				4,373	
36218CT96	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		839	839	831	839	7				69	
36218DDJ9	GNMA MTG BACKED POOL 11/01/2017 10.50	VAR	VARIOUS		2,182	2,182	2,145	2,182	1				125	
36218DM83	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		19,312	19,312	19,405	19,312		23			551	
36218EFM8	GNMA MTG BACKED POOL 07/01/2002 9.000	VAR	VARIOUS		289	289	289	289					14	
36218FLU0	GNMA MTG BACKED POOL 08/01/2018 9.500	VAR	VARIOUS		248	248	244	248					13	
36218FY69	GNMA MTG BACKED POOL 08/01/2017 9.500	VAR	VARIOUS		1,368	1,368	1,352	1,368					73	
36218FY85	GNMA MTG BACKED POOL 12/01/2002 9.500	VAR	VARIOUS		5,112	5,112	5,093	5,112	3				263	
36218GNE2	GNMA MTG BACKED POOL 08/01/2017 8.000	VAR	VARIOUS		6,304	6,304	6,303	6,304	(1)				343	
36218GNW2	GNMA MTG BACKED POOL 11/01/2017 10.00	VAR	VARIOUS		13,921	13,921	13,962	13,921		10			419	
36218H4Q4	GNMA MTG BACKED POOL 02/01/2003 9.000	VAR	VARIOUS		17,559	17,559	17,521	17,559	10				641	
36218HQ31	GNMA MTG BACKED POOL 06/01/2018 10.00	VAR	VARIOUS		17,854	17,854	17,835	17,854					257	
36218J6H8	GNMA MTG BACKED POOL 06/01/2003 9.500	VAR	VARIOUS		2,622	2,622	2,610	2,622	2				135	
36218JDM9	GNMA MTG BACKED POOL 09/01/2003 10.00	VAR	VARIOUS		15,914	15,914	15,989	15,914					866	
36218JHH6	GNMA MTG BACKED POOL 10/01/2003 9.500	VAR	VARIOUS		7,246	7,246	7,250	7,246					416	
36218JMA5	GNMA MTG BACKED POOL 06/01/2017 9.500	VAR	VARIOUS		511	511	509	511					27	
36218JSD3	GNMA MTG BACKED POOL 01/01/2018 9.500	VAR	VARIOUS		2,367	2,367	2,338	2,367	1				138	
36218JTY6	GNMA MTG BACKED POOL 09/01/2017 10.50	VAR	VARIOUS		691	691	683	691					40	
36218JWH9	GNMA MTG BACKED POOL 07/01/2017 9.500	VAR	VARIOUS		3,072	3,072	3,024	3,072	1				158	
36218K4T1	GNMA MTG BACKED POOL 05/01/2018 9.500	VAR	VARIOUS		1,069	1,069	1,062	1,069					56	
36218KA98	GNMA MTG BACKED POOL 09/01/2002 9.500	VAR	VARIOUS		1,469	1,469	1,482	1,469					79	
36218KVC8	GNMA MTG BACKED POOL 03/01/2023 8.500	VAR	VARIOUS		20,307	20,307	19,981	20,307	6				863	
36218LJN6	GNMA MTG BACKED POOL 03/01/2018 9.500	VAR	VARIOUS		2,298	2,298	2,264	2,298	1				120	
36218LLX1	GNMA MTG BACKED POOL 07/01/2002 9.500	VAR	VARIOUS		3,827	3,827	3,816	3,827	2				196	
36218LND3	GNMA MTG BACKED POOL 12/01/2018 9.500	VAR	VARIOUS		377	377	380	377					20	
36218LXN0	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		415	415	408	415					22	
36218MVG5	GNMA MTG BACKED POOL 12/01/2017 10.50	VAR	VARIOUS		274	274	275	274					16	
36218MWR0	GNMA MTG BACKED POOL 06/01/2003 9.000	VAR	VARIOUS		27,342	27,342	27,137	27,342	33				933	
36218MXG3	GNMA MTG BACKED POOL 08/01/2018 10.50	VAR	VARIOUS		164	164	165	164					10	
36218N6F3	GNMA MTG BACKED POOL 07/01/2002 9.000	VAR	VARIOUS		7,788	7,788	7,690	7,788	13				352	
36218NPA3	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		1,203	1,203	1,195	1,203					67	
36218NOB0	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		590	590	586	590					32	
36218NR78	GNMA MTG BACKED POOL 05/01/2019 10.00	VAR	VARIOUS		350	350	353	350					20	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36218NYB1	GNMA MTG BACKED POOL 08/01/2017 9.500	VAR	VARIOUS		958	958	958	958						38
36218PFM3	GNMA MTG BACKED POOL 08/01/2017 9.500	VAR	VARIOUS		34,256	34,256	34,481	34,256		29				913
36218PFU5	GNMA MTG BACKED POOL 08/01/2017 8.500	VAR	VARIOUS		295	295	296	295						14
36218PJE7	GNMA MTG BACKED POOL 07/01/2002 9.000	VAR	VARIOUS		6,901	6,901	6,826	6,901	8					335
36218PVS2	GNMA MTG BACKED POOL 06/01/2019 10.00	VAR	VARIOUS		280	280	281	280						16
36218QZ80	GNMA MTG BACKED POOL 05/01/2003 9.000	VAR	VARIOUS		3,558	3,558	3,542	3,558	2					173
36218RF56	GNMA MTG BACKED POOL 08/01/2017 9.500	VAR	VARIOUS		652	652	642	652						34
36218RSJ2	GNMA MTG BACKED POOL 02/01/2003 9.000	VAR	VARIOUS		6,842	6,842	6,853	6,842						270
36218RTS1	GNMA MTG BACKED POOL 08/01/2002 9.500	VAR	VARIOUS		8,762	8,762	8,828	8,762		39				415
36218RUL4	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		21	21	21	21						1
36218RVZ2	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		3,320	3,320	3,337	3,320		10				329
36218RYR7	GNMA MTG BACKED POOL 02/01/2018 9.500	VAR	VARIOUS		740	740	725	740						39
36218S2E9	GNMA MTG BACKED POOL 11/01/2017 10.00	VAR	VARIOUS		536	536	530	536						29
36218SEX4	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		615	615	617	615						30
36218SVU1	GNMA MTG BACKED POOL 11/01/2002 9.500	VAR	VARIOUS		962	962	964	962						44
4 36218SZT0	GNMA MTG BACKED POOL 01/01/2018 10.50	VAR	VARIOUS		7,134	7,134	7,168	7,134		3				560
1 36218T2C1	GNMA MTG BACKED POOL 11/01/2017 10.50	VAR	VARIOUS		3,827	3,827	3,762	3,827	1					37
36218TAL2	GNMA MTG BACKED POOL 01/01/2018 9.000	VAR	VARIOUS		38,412	38,412	37,962	38,412	12					1,718
2 36218TCX4	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		328	328	329	328						18
4 36218TJ41	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		784	784	771	784						43
36218TK80	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		1,953	1,953	1,967	1,953						86
36218TKR8	GNMA MTG BACKED POOL 11/01/2017 10.50	VAR	VARIOUS		474	474	476	474						27
36218TLA4	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		1,085	1,085	1,095	1,085						48
36218TZ43	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		30,732	30,732	30,482	30,732	(47)					792
36218TZZ4	GNMA MTG BACKED POOL 09/01/2017 10.00	VAR	VARIOUS		30,987	30,987	30,735	30,987	8					662
36218UG41	GNMA MTG BACKED POOL 11/01/2002 9.500	VAR	VARIOUS		361	361	360	361						19
36218UGY5	GNMA MTG BACKED POOL 10/01/2017 10.50	VAR	VARIOUS		29,306	29,306	29,219	29,306	2					813
36218ULR4	GNMA MTG BACKED POOL 09/01/2017 10.00	VAR	VARIOUS		724	724	719	724						40
36218V3N1	GNMA MTG BACKED POOL 11/01/2017 10.50	VAR	VARIOUS		2,575	2,575	2,576	2,575						82
36218VHU0	GNMA MTG BACKED POOL 08/01/2017 9.500	VAR	VARIOUS		1,025	1,025	999	1,025	1					54
36218W2J9	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		516	516	509	516						24
36218WK75	GNMA MTG BACKED POOL 01/01/2003 9.500	VAR	VARIOUS		6,131	6,131	6,108	6,131	4					321
36218WPW5	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		45,587	45,587	45,288	45,587	269					2,318
36218WQP9	GNMA MTG BACKED POOL 09/01/2002 9.500	VAR	VARIOUS		5,897	5,897	5,933	5,897						303
36218XEY1	GNMA MTG BACKED POOL 11/01/2017 10.00	VAR	VARIOUS		9,617	9,617	9,503	9,617	4					766
36218XFF1	GNMA MTG BACKED POOL 02/01/2018 9.500	VAR	VARIOUS		397	397	389	397						20
36218XGH6	GNMA MTG BACKED POOL 11/01/2017 10.00	VAR	VARIOUS		285	285	283	285						16
36218XHC6	GNMA MTG BACKED POOL 10/01/2017 10.00	VAR	VARIOUS		1,809	1,809	1,770	1,809	1					62
36218XML0	GNMA MTG BACKED POOL 06/01/2018 9.500	VAR	VARIOUS		2,252	2,252	2,262	2,252						123
36218XRZ4	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		16,217	16,217	16,265	16,217		2				807
36218XTX7	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		554	554	552	554						31
36218XZ93	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		14,196	14,196	14,027	14,196	6					1,162
36218XZY8	GNMA MTG BACKED POOL 11/01/2017 10.50	VAR	VARIOUS		13,517	13,517	13,369	13,517	4					1,135
36218Y7L5	GNMA MTG BACKED POOL 12/01/2017 10.50	VAR	VARIOUS		138	138	138	138						8

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36218YEG8	GNMA MTG BACKED POOL 10/01/2002 9.500	VAR	VARIOUS		481	481	482	481						25
36218YMM6	GNMA MTG BACKED POOL 07/01/2018 10.00	VAR	VARIOUS		253	253	254	253						14
36218YVS3	GNMA MTG BACKED POOL 02/01/2018 10.00	VAR	VARIOUS		60	60	60	60						3
362191AJ7	GNMA MTG BACKED POOL 02/01/2019 10.00	VAR	VARIOUS		770	770	763	770						42
362191UW6	GNMA MTG BACKED POOL 02/01/2019 9.500	VAR	VARIOUS		241	241	240	241						13
362192HG4	GNMA MTG BACKED POOL 05/01/2019 10.00	VAR	VARIOUS		2,126	2,126	2,125	2,126						101
3621936J8	GNMA MTG BACKED POOL 04/01/2008 6.500	VAR	VARIOUS		8,472	8,472	8,495	8,472		2				275
362193C51	GNMA MTG BACKED POOL 01/01/2019 10.50	VAR	VARIOUS		265	265	267	265						15
362193C69	GNMA MTG BACKED POOL 02/01/2019 10.50	VAR	VARIOUS		7,565	7,565	7,593	7,565		2				718
362193PT5	GNMA MTG BACKED POOL 12/01/2003 9.500	VAR	VARIOUS		11,971	11,971	11,997	11,971						615
3621944E9	GNMA MTG BACKED POOL 02/01/2019 10.50	VAR	VARIOUS		396	396	396	396						23
362194AM4	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		1,318	1,318	1,324	1,318						62
362194NF5	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		2,819	2,819	2,831	2,819		2				132
362194RX2	GNMA MTG BACKED POOL 02/01/2004 9.500	VAR	VARIOUS		7,929	7,929	7,959	7,929						502
362194TA0	GNMA MTG BACKED POOL 05/01/2019 10.50	VAR	VARIOUS		116	116	116	116						7
4 362195P78	GNMA MTG BACKED POOL 07/01/2019 10.00	VAR	VARIOUS		26,957	26,957	27,004	26,957			20		1,104	
1 362195PS2	GNMA MTG BACKED POOL 11/01/2017 9.500	VAR	VARIOUS		17,047	17,047	17,154	17,047		28			623	
362196B22	GNMA MTG BACKED POOL 04/01/2004 9.500	VAR	VARIOUS		3,760	3,760	3,757	3,760						195
2 362197B95	GNMA MTG BACKED POOL 04/01/2019 10.00	VAR	VARIOUS		89	89	89	89						5
5 362197FQ3	GNMA MTG BACKED POOL 11/01/2019 10.00	VAR	VARIOUS		32,733	32,733	32,917	32,733		27			1,134	
362197RP2	GNMA MTG BACKED POOL 04/01/2019 9.500	VAR	VARIOUS		34	34	33	34						2
362197W76	GNMA MTG BACKED POOL 09/01/2020 9.500	VAR	VARIOUS		5,772	5,772	5,754	5,772						391
362198A86	GNMA MTG BACKED POOL 03/01/2004 9.500	VAR	VARIOUS		8,379	8,379	8,342	8,379	7					336
362198JD6	GNMA MTG BACKED POOL 11/01/2019 10.00	VAR	VARIOUS		1,471	1,471	1,482	1,471						80
3621994H1	GNMA MTG BACKED POOL 07/01/2019 10.00	VAR	VARIOUS		204	204	205	204						9
36219CXQ2	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		174	174	174	174						10
36219DKD3	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		569	569	571	569						31
36219DLK6	GNMA MTG BACKED POOL 04/01/2018 9.500	VAR	VARIOUS		67	67	67	67						3
36219E3E8	GNMA MTG BACKED POOL 07/01/2018 8.000	VAR	VARIOUS		22,954	22,954	22,689	22,954	5					381
36219EKZ2	GNMA MTG BACKED POOL 06/01/2017 8.000	VAR	VARIOUS		1,445	1,445	1,456	1,445						52
36219F4J3	GNMA MTG BACKED POOL 09/01/2003 10.00	VAR	VARIOUS		8,348	8,348	8,395	8,348						513
36219F4K0	GNMA MTG BACKED POOL 09/01/2003 9.500	VAR	VARIOUS		22,380	22,380	22,031	22,380	32				1,068	
36219FCK1	GNMA MTG BACKED POOL 09/01/2019 9.500	VAR	VARIOUS		311	311	307	311						16
36219FHB6	GNMA MTG BACKED POOL 04/01/2018 10.00	VAR	VARIOUS		8,176	8,176	8,184	8,176						562
36219FMV6	GNMA MTG BACKED POOL 09/01/2018 9.500	VAR	MBS PAYMENT		13,416	13,416	13,428	13,416		1				318
36219FTL1	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		353	353	349	353						19
36219FU39	GNMA MTG BACKED POOL 12/01/2017 10.00	VAR	VARIOUS		323	323	317	323						18
36219FXR3	GNMA MTG BACKED POOL 04/01/2003 9.000	VAR	VARIOUS		6,066	6,066	6,058	6,066	1					297
36219GAT2	GNMA MTG BACKED POOL 01/01/2018 10.00	VAR	VARIOUS		17,437	17,437	17,269	17,437	(15)					683
36219GBS3	GNMA MTG BACKED POOL 03/01/2018 10.50	VAR	VARIOUS		59	59	59	59						3
36219GLV5	GNMA MTG BACKED POOL 02/01/2018 9.500	VAR	VARIOUS		43,404	43,404	43,383	43,404	1					2,142
36219GM44	GNMA MTG BACKED POOL 07/01/2003 9.500	VAR	VARIOUS		5,698	5,698	5,741	5,698			1			297
36219GWT8	GNMA MTG BACKED POOL 02/01/2019 9.500	VAR	VARIOUS		72,045	72,045	72,597	72,045			181			6,577
36219H3S0	GNMA MTG BACKED POOL 09/01/2004 9.000	VAR	VARIOUS		24,938	24,938	24,962	24,938						877

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36219HE82	GNMA MTG BACKED POOL 10/01/2019 9.500	VAR	VARIOUS		248	248	248	248						13
36219HJK0	GNMA MTG BACKED POOL 08/01/2003 9.000	VAR	VARIOUS		10,012	10,012	9,999	10,012	3					181
36219HKX0	GNMA MTG BACKED POOL 04/01/2018 10.00	VAR	VARIOUS		3,810	3,810	3,825	3,810						139
36219HLF8	GNMA MTG BACKED POOL 07/01/2018 10.00	VAR	VARIOUS		15,520	15,520	15,581	15,520		2				547
36219HWA7	GNMA MTG BACKED POOL 09/01/2018 10.50	VAR	VARIOUS		1,423	1,423	1,430	1,423						74
36219JBD0	GNMA MTG BACKED POOL 02/01/2018 10.00	VAR	VARIOUS		443	443	439	443						24
36219K7F7	GNMA MTG BACKED POOL 08/01/2003 10.00	VAR	VARIOUS		15,736	15,736	15,775	15,736						856
36219KGL4	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		6,201	6,201	6,219	6,201		1				409
36219KJ56	GNMA MTG BACKED POOL 09/01/2003 9.500	VAR	VARIOUS		2,862	2,862	2,859	2,862						148
36219L5E0	GNMA MTG BACKED POOL 06/01/2018 9.500	VAR	VARIOUS		263	263	262	263						13
36219LNP5	GNMA MTG BACKED POOL 10/01/2019 8.500	VAR	VARIOUS		3,489	3,489	3,477	3,489						43
36219LPN8	GNMA MTG BACKED POOL 07/01/2018 10.00	VAR	VARIOUS		7,292	7,292	7,313	7,292		1				249
36219LW26	GNMA MTG BACKED POOL 08/01/2018 10.00	VAR	VARIOUS		1,105	1,105	1,095	1,105						62
36219M4E9	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		633	633	636	633						12
36219MH47	GNMA MTG BACKED POOL 01/01/2019 9.500	VAR	VARIOUS		13,423	13,423	13,289	13,423	3					371
4 36219MPP1	GNMA MTG BACKED POOL 07/01/2003 9.000	VAR	VARIOUS		533	533	532	533						27
1 36219MXD9	GNMA MTG BACKED POOL 08/01/2018 9.500	VAR	VARIOUS		914	914	898	914						48
36219N2V1	GNMA MTG BACKED POOL 02/01/2019 9.500	VAR	VARIOUS		19,732	19,732	19,800	19,732		3			1,236	
2 36219N3A6	GNMA MTG BACKED POOL 02/01/2019 10.50	VAR	VARIOUS		591	591	593	591						34
6 36219N6J4	GNMA MTG BACKED POOL 06/01/2018 10.50	VAR	VARIOUS		18	18	18	18						1
36219NMQ0	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		5,481	5,481	5,498	5,481		1				403
36219QBX0	GNMA MTG BACKED POOL 11/01/2018 10.00	VAR	VARIOUS		393	393	393	393						23
36219QFB4	GNMA MTG BACKED POOL 10/01/2003 9.500	VAR	VARIOUS		1,274	1,274	1,271	1,274	1					26
36219QGE7	GNMA MTG BACKED POOL 08/01/2018 9.500	VAR	VARIOUS		50,387	50,387	50,317	50,387	13				2,192	
36219QKK8	GNMA MTG BACKED POOL 07/01/2019 10.00	VAR	VARIOUS		47	47	47	47						3
36219QN58	GNMA MTG BACKED POOL 08/01/2018 10.50	VAR	VARIOUS		906	906	907	906						54
36219QQL0	GNMA MTG BACKED POOL 09/01/2018 10.00	VAR	VARIOUS		451	451	449	451						25
36219RA84	GNMA MTG BACKED POOL 08/01/2018 9.500	VAR	VARIOUS		52	52	51	52						3
36219RRS2	GNMA MTG BACKED POOL 07/01/2018 9.500	VAR	VARIOUS		4,546	4,546	4,511	4,546	1					153
36219S4C0	GNMA MTG BACKED POOL 04/01/2019 10.50	VAR	VARIOUS		7,872	7,872	7,861	7,872	2					152
36219SHK8	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		4,795	4,795	4,810	4,795		1				107
36219SJL4	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		38,140	38,140	38,319	38,140		6			1,502	
36219SK81	GNMA MTG BACKED POOL 11/01/2003 10.00	VAR	VARIOUS		7,618	7,618	7,594	7,618	3					414
36219SKF5	GNMA MTG BACKED POOL 08/01/2003 9.500	VAR	VARIOUS		5,483	5,483	5,518	5,483						283
36219SMD8	GNMA MTG BACKED POOL 02/01/2019 10.50	VAR	VARIOUS		11,787	11,787	11,806	11,787		1				617
36219SMF3	GNMA MTG BACKED POOL 03/01/2004 9.000	VAR	VARIOUS		170	170	170	170						8
36219SNL9	GNMA MTG BACKED POOL 08/01/2018 9.500	VAR	VARIOUS		706	706	710	706						37
36219SPM5	GNMA MTG BACKED POOL 11/01/2018 10.00	VAR	VARIOUS		3,721	3,721	3,717	3,721						162
36219SWH8	GNMA MTG BACKED POOL 08/01/2018 10.00	VAR	VARIOUS		1,092	1,092	1,094	1,092						60
36219THK6	GNMA MTG BACKED POOL 10/01/2018 10.50	VAR	VARIOUS		2,026	2,026	2,038	2,026						58
36219TJM0	GNMA MTG BACKED POOL 11/01/2003 10.00	VAR	VARIOUS		45,903	45,903	45,760	45,903	32				1,918	
36219TJP3	GNMA MTG BACKED POOL 11/01/2003 9.500	VAR	VARIOUS		9,871	9,871	9,877	9,871						233
36219TNL7	GNMA MTG BACKED POOL 07/01/2018 9.500	VAR	VARIOUS		8,652	8,652	8,604	8,652	4					369
36219TJSJ7	GNMA MTG BACKED POOL 08/01/2003 10.00	VAR	VARIOUS		9,742	9,742	9,797	9,742						277

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36219TWH6	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		9,072	9,072	9,146	9,072		1			192	
36219TXJ1	GNMA MTG BACKED POOL 08/01/2018 10.00	VAR	VARIOUS		11,774	11,774	11,716	11,774	1				225	
36219U5C4	GNMA MTG BACKED POOL 08/01/2003 9.000	VAR	VARIOUS		10,934	10,934	10,979	10,934		(5)			439	
36219UCD4	GNMA MTG BACKED POOL 09/01/2018 9.500	VAR	VARIOUS		3,820	3,820	3,832	3,820		1			193	
36219UGH1	GNMA MTG BACKED POOL 10/01/2018 9.500	VAR	VARIOUS		26,454	26,454	26,491	26,454		3			1,700	
36219UGY4	GNMA MTG BACKED POOL 01/01/2019 10.00	VAR	VARIOUS		9,004	9,004	9,076	9,004		(2)			134	
36219UHA5	GNMA MTG BACKED POOL 03/01/2019 9.500	VAR	VARIOUS		475	475	471	475					26	
36219UHW7	GNMA MTG BACKED POOL 10/01/2019 9.500	VAR	VARIOUS		843	843	842	843					43	
36219UUR3	GNMA MTG BACKED POOL 09/01/2003 9.500	VAR	VARIOUS		6,634	6,634	6,626	6,634	2				264	
36219UWA8	GNMA MTG BACKED POOL 11/01/2003 9.500	VAR	VARIOUS		18,731	18,731	18,672	18,731	8				962	
36219VKY7	GNMA MTG BACKED POOL 06/01/2020 9.500	VAR	VARIOUS		9,697	9,697	9,597	9,697	3				188	
36219VLC4	GNMA MTG BACKED POOL 12/01/2018 9.500	VAR	VARIOUS		476	476	474	476					25	
36219VNR9	GNMA MTG BACKED POOL 01/01/2019 9.500	VAR	VARIOUS		1,219	1,219	1,223	1,219					64	
36219VSK9	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		24,590	24,590	24,517	24,590	10				1,337	
36219W3H1	GNMA MTG BACKED POOL 10/01/2018 10.00	VAR	VARIOUS		593	593	596	593					32	
4 36219W4W7	GNMA MTG BACKED POOL 04/01/2020 9.500	VAR	VARIOUS		3,682	3,682	3,644	3,682	1				231	
1 36219W5M8	GNMA MTG BACKED POOL 11/01/2018 10.00	VAR	VARIOUS		7,672	7,672	7,681	7,672					454	
36219WA75	GNMA MTG BACKED POOL 09/01/2018 10.00	VAR	VARIOUS		24	24	24	24					1	
2 36219WY20	GNMA MTG BACKED POOL 01/01/2004 9.000	VAR	VARIOUS		22,916	22,916	23,009	22,916		(23)			1,068	
7 36219XXR4	GNMA MTG BACKED POOL 11/01/2018 10.00	VAR	VARIOUS		551	551	551	551					32	
36219YXX0	GNMA MTG BACKED POOL 10/01/2003 9.500	VAR	VARIOUS		10,489	10,489	10,436	10,489	6				542	
36219YD94	GNMA MTG BACKED POOL 08/01/2018 10.00	VAR	VARIOUS		44	44	44	44					2	
36219YMK9	GNMA MTG BACKED POOL 11/01/2018 10.00	VAR	VARIOUS		2,069	2,069	2,048	2,069	5				124	
3622003B1	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		317	317	317	317					22	
362200VG9	GNMA MTG BACKED POOL 06/01/2020 9.500	VAR	VARIOUS		11	11	10	11					1	
362201E27	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		2,010	2,010	2,004	2,010					141	
362201HY4	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		2,115	2,115	2,081	2,115	1				113	
362201LV5	GNMA MTG BACKED POOL 09/01/2020 9.500	VAR	VARIOUS		1,541	1,541	1,533	1,541					82	
362201N43	GNMA MTG BACKED POOL 08/01/2005 9.500	VAR	VARIOUS		1,805	1,805	1,810	1,805					94	
362202B44	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		11,779	11,779	11,799	11,779		1			560	
362202F32	GNMA MTG BACKED POOL 07/01/2022 8.000	VAR	VARIOUS		1,429	1,429	1,442	1,429					63	
362202LC5	GNMA MTG BACKED POOL 08/01/2020 10.00	VAR	VARIOUS		430	430	433	430					24	
362202WV9	GNMA MTG BACKED POOL 11/01/2005 9.000	VAR	VARIOUS		4,248	4,248	4,232	4,248	1				208	
362202YJ6	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		120,884	120,884	121,101	120,884		56			5,721	
3622044U0	GNMA MTG BACKED POOL 08/01/2020 9.500	VAR	VARIOUS		4,984	4,984	4,956	4,984	1				350	
3622045C9	GNMA MTG BACKED POOL 09/01/2005 9.500	VAR	VARIOUS		8,228	8,228	8,249	8,228					472	
3622045Z8	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		204	204	205	204					11	
362204L31	GNMA MTG BACKED POOL 12/01/2005 8.500	VAR	VARIOUS		5,454	5,454	5,417	5,454	3				179	
362204ZE2	GNMA MTG BACKED POOL 02/01/2021 9.500	01/01/2000	MBS PAYMENT		4,503	4,503	4,526	4,503		16			36	
3622054Y9	GNMA MTG BACKED POOL 08/01/2021 8.500	VAR	VARIOUS		12,384	12,384	12,413	12,384		1			423	
3622056D3	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		23,272	23,272	23,361	23,272		4			1,648	
362205M45	GNMA MTG BACKED POOL 09/01/2020 10.00	VAR	VARIOUS		48	48	48	48					3	
362205SG2	GNMA MTG BACKED POOL 09/01/2007 7.500	VAR	VARIOUS		4,216	4,216	4,239	4,216		(1)			151	
362206H56	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		43	43	42	43					2	

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362206UF9	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		7,355	7,355	7,415	7,355		13			250	
3622086W5	GNMA MTG BACKED POOL 07/01/2021 8.500	VAR	VARIOUS		813	813	817	813					38	
362208QJ2	GNMA MTG BACKED POOL 04/01/2021 8.500	VAR	VARIOUS		71	71	71	71					3	
3622096D5	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		25,051	25,051	25,184	25,051		12			1,039	
3622097K8	GNMA MTG BACKED POOL 11/01/2007 7.500	VAR	VARIOUS		21,382	21,382	21,498	21,382		(5)			713	
362209WC8	GNMA MTG BACKED POOL 03/01/2006 8.500	VAR	VARIOUS		289	289	287	289					13	
362209XV5	GNMA MTG BACKED POOL 07/01/2006 8.500	VAR	VARIOUS		6,834	6,834	6,826	6,834	1				260	
36220AUU7	GNMA MTG BACKED POOL 03/01/2004 9.500	VAR	VARIOUS		2,488	2,488	2,498	2,488					121	
36220B2F9	GNMA MTG BACKED POOL 04/01/2005 9.500	VAR	VARIOUS		1,541	1,541	1,540	1,541					79	
36220BVX8	GNMA MTG BACKED POOL 05/01/2004 9.500	VAR	VARIOUS		5,327	5,327	5,276	5,327	4				276	
36220CCX7	GNMA MTG BACKED POOL 08/01/2019 9.500	VAR	VARIOUS		15,864	15,864	15,814	15,864	1				871	
36220DBS7	GNMA MTG BACKED POOL 05/01/2004 9.500	VAR	VARIOUS		695	695	692	695					36	
36220DGC7	GNMA MTG BACKED POOL 05/01/2019 9.500	VAR	VARIOUS		4,639	4,639	4,623	4,639					114	
36220DHM4	GNMA MTG BACKED POOL 08/01/2019 9.500	VAR	VARIOUS		505	505	501	505					26	
36220DV22	GNMA MTG BACKED POOL 11/01/2019 10.00	VAR	VARIOUS		54	54	54	54					3	
4 36220E3H8	GNMA MTG BACKED POOL 08/01/2019 9.500	VAR	VARIOUS		303	303	305	303					9	
1 36220EST5	GNMA MTG BACKED POOL 05/01/2019 10.00	VAR	VARIOUS		473	473	476	473					26	
36220G3L4	GNMA MTG BACKED POOL 06/01/2019 10.50	VAR	VARIOUS		30,192	30,192	30,177	30,192					2,846	
2 36220GAW2	GNMA MTG BACKED POOL 05/01/2019 9.500	VAR	VARIOUS		14,928	14,928	15,017	14,928		3			709	
8 36220GCW0	GNMA MTG BACKED POOL 08/01/2019 9.500	VAR	VARIOUS		1,638	1,638	1,643	1,638					36	
36220GDH2	GNMA MTG BACKED POOL 09/01/2019 9.500	VAR	VARIOUS		1,033	1,033	1,040	1,033					55	
36220GEP3	GNMA MTG BACKED POOL 10/01/2019 10.00	VAR	VARIOUS		9,612	9,612	9,666	9,612		4			198	
36220GSG8	GNMA MTG BACKED POOL 08/01/2019 9.500	VAR	VARIOUS		1,012	1,012	1,016	1,012					53	
36220GU59	GNMA MTG BACKED POOL 09/01/2019 9.500	VAR	VARIOUS		15,058	15,058	15,037	15,058	3				945	
36220HDR8	GNMA MTG BACKED POOL 08/01/2019 9.500	VAR	VARIOUS		14,777	14,777	14,731	14,777	46				1,391	
36220HGT1	GNMA MTG BACKED POOL 10/01/2019 10.50	VAR	VARIOUS		12,776	12,776	12,856	12,776		57			1,111	
36220HJ76	GNMA MTG BACKED POOL 11/01/2019 9.500	VAR	VARIOUS		1,354	1,354	1,356	1,354					85	
36220HKG4	GNMA MTG BACKED POOL 01/01/2020 10.00	VAR	VARIOUS		2,121	2,121	2,126	2,121					131	
36220HRX0	GNMA MTG BACKED POOL 09/01/2019 9.500	VAR	VARIOUS		2,892	2,892	2,847	2,892	1				99	
36220HS27	GNMA MTG BACKED POOL 09/01/2019 10.00	VAR	VARIOUS		299	299	301	299					16	
36220HTM2	GNMA MTG BACKED POOL 09/01/2004 9.500	VAR	VARIOUS		13,223	13,223	13,278	13,223		(10)			759	
36220J4Y9	GNMA MTG BACKED POOL 09/01/2004 9.000	VAR	VARIOUS		52,726	52,726	52,603	52,726	31				2,281	
36220JL46	GNMA MTG BACKED POOL 10/01/2004 9.500	VAR	VARIOUS		10,663	10,663	10,690	10,663		9			589	
36220JLY0	GNMA MTG BACKED POOL 10/01/2019 9.500	VAR	VARIOUS		1,051	1,051	1,045	1,051					57	
36220JNE2	GNMA MTG BACKED POOL 11/01/2004 9.000	VAR	VARIOUS		834	834	831	834					40	
36220JQ58	GNMA MTG BACKED POOL 12/01/2004 9.000	VAR	VARIOUS		28,364	28,364	28,514	28,364		1			1,280	
36220KKC6	GNMA MTG BACKED POOL 09/01/2019 9.500	VAR	VARIOUS		62,897	62,897	63,280	62,897		63			3,928	
36220KMB6	GNMA MTG BACKED POOL 02/01/2006 8.500	VAR	VARIOUS		10,182	10,182	10,169	10,182	1				472	
36220KUQ4	GNMA MTG BACKED POOL 01/01/2020 9.500	VAR	VARIOUS		743	743	738	743					39	
36220LKX8	GNMA MTG BACKED POOL 09/01/2004 9.500	VAR	VARIOUS		11,800	11,800	11,850	11,800		3			537	
36220LQ53	GNMA MTG BACKED POOL 08/01/2020 9.500	VAR	VARIOUS		17	17	17	17					1	
36220LXR7	GNMA MTG BACKED POOL 11/01/2004 9.000	VAR	VARIOUS		35,107	35,107	35,266	35,107		146			2,288	
36220NA56	GNMA MTG BACKED POOL 02/01/2005 8.500	VAR	VARIOUS		4,239	4,239	4,211	4,239	2				186	
36220NBN6	GNMA MTG BACKED POOL 04/01/2020 8.500	VAR	VARIOUS		378	378	377	378					18	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36220NUK1	GNMA MTG BACKED POOL 12/01/2019 9.500	VAR	VARIOUS		361	361	363	361						19
36220NVV6	GNMA MTG BACKED POOL 12/01/2019 9.500	VAR	VARIOUS		32,154	32,154	32,185	32,154						1,642
36220P4X7	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		576	576	566	576	1					31
36220PEC2	GNMA MTG BACKED POOL 03/01/2020 10.00	VAR	VARIOUS		12,681	12,681	12,744	12,681		63				1,154
36220PQM7	GNMA MTG BACKED POOL 02/01/2020 9.500	VAR	VARIOUS		1,083	1,083	1,076	1,083						59
36220PQY1	GNMA MTG BACKED POOL 04/01/2020 10.00	VAR	VARIOUS		22	22	22	22						1
36220PZL9	GNMA MTG BACKED POOL 06/01/2020 10.00	VAR	VARIOUS		19,590	19,590	19,571	19,590						1,608
36220QL81	GNMA MTG BACKED POOL 01/01/2005 9.000	VAR	VARIOUS		10,043	10,043	10,090	10,043		7				477
36220QMD9	GNMA MTG BACKED POOL 02/01/2005 9.000	VAR	VARIOUS		1,245	1,245	1,251	1,245						60
36220R5Y0	GNMA MTG BACKED POOL 01/01/2005 9.000	VAR	VARIOUS		22,069	22,069	22,179	22,069		2				1,209
36220RXB9	GNMA MTG BACKED POOL 06/01/2020 9.500	VAR	VARIOUS		5,552	5,552	5,495	5,552	4					308
36220S6M3	GNMA MTG BACKED POOL 06/01/2005 8.500	VAR	VARIOUS		124	124	124	124						6
36220S6N1	GNMA MTG BACKED POOL 08/01/2005 9.000	VAR	VARIOUS		3,674	3,674	3,660	3,674	1					181
36220S6P6	GNMA MTG BACKED POOL 08/01/2005 9.500	VAR	VARIOUS		4,012	4,012	4,019	4,012						208
36220SAS5	GNMA MTG BACKED POOL 02/01/2005 8.500	VAR	VARIOUS		18,987	18,987	18,951	18,987	10					782
4 36220SDZ6	GNMA MTG BACKED POOL 03/01/2020 10.00	VAR	VARIOUS		5,237	5,237	5,242	5,237						45
1 36220SSZ0	GNMA MTG BACKED POOL 08/01/2020 9.500	VAR	VARIOUS		9,662	9,662	9,563	9,662	2					458
36220TDT8	GNMA MTG BACKED POOL 02/01/2005 9.000	VAR	VARIOUS		19,067	19,067	19,159	19,067		(1)				548
2 36220TED2	GNMA MTG BACKED POOL 03/01/2020 9.500	VAR	VARIOUS		56,210	56,210	56,491	56,210		31				2,854
9 36220UAN1	GNMA MTG BACKED POOL 03/01/2020 9.500	VAR	VARIOUS		36,119	36,119	36,175	36,119		16				1,498
36220UBJ9	GNMA MTG BACKED POOL 04/01/2020 9.500	VAR	VARIOUS		6,972	6,972	6,849	6,972	2					231
36220UD40	GNMA MTG BACKED POOL 08/01/2020 9.500	VAR	VARIOUS		18	18	18	18						1
36220UPZ8	GNMA MTG BACKED POOL 10/01/2020 9.500	VAR	VARIOUS		14,396	14,396	14,414	14,396						132
36220UWG2	GNMA MTG BACKED POOL 05/01/2005 9.500	VAR	VARIOUS		15,412	15,412	15,403	15,412	2					754
36220UX89	GNMA MTG BACKED POOL 06/01/2020 9.500	VAR	VARIOUS		467	467	467	467						19
36220UZ95	GNMA MTG BACKED POOL 07/01/2005 9.500	VAR	VARIOUS		5,663	5,663	5,656	5,663						294
36220WCV7	GNMA MTG BACKED POOL 07/01/2020 10.00	VAR	VARIOUS		507	507	510	507						26
36220WDN4	GNMA MTG BACKED POOL 05/01/2005 8.500	VAR	VARIOUS		820	820	819	820						29
36220WNU7	GNMA MTG BACKED POOL 05/01/2020 9.500	VAR	VARIOUS		426	426	422	426						22
36220WPB7	GNMA MTG BACKED POOL 05/01/2005 10.00	VAR	VARIOUS		15,741	15,741	15,731	15,741	1					573
36220WQH3	GNMA MTG BACKED POOL 08/01/2020 9.500	VAR	VARIOUS		439	439	434	439						23
36220X3L7	GNMA MTG BACKED POOL 07/01/2020 10.00	VAR	VARIOUS		13,747	13,747	13,833	13,747		63				685
36220XJ48	GNMA MTG BACKED POOL 08/01/2005 9.500	VAR	VARIOUS		2,029	2,029	2,034	2,029						105
36220XM69	GNMA MTG BACKED POOL 05/01/2020 9.500	VAR	VARIOUS		199	199	196	199						2
36220XY95	GNMA MTG BACKED POOL 09/01/2020 9.500	VAR	VARIOUS		4,319	4,319	4,244	4,319	1					39
36220YE33	GNMA MTG BACKED POOL 11/01/2020 9.500	VAR	VARIOUS		3,250	3,250	3,211	3,250	5					114
36223AAC6	GNMA MTG BACKED POOL 11/01/2007 6.500	VAR	VARIOUS		59,519	59,519	59,557	59,519						2,606
36223AAU6	GNMA MTG BACKED POOL 11/01/2007 7.500	VAR	VARIOUS		9,156	9,156	9,197	9,156		3				481
36223AGY2	GNMA MTG BACKED POOL 07/01/2021 8.500	VAR	VARIOUS		284	284	278	284						18
36223BPD6	GNMA MTG BACKED POOL 02/01/2021 8.000	VAR	VARIOUS		18,915	18,915	18,926	18,915		(2)				1,001
36223CS66	GNMA MTG BACKED POOL 03/01/2021 8.500	VAR	VARIOUS		2,462	2,462	2,453	2,462						115
36223D4J2	GNMA MTG BACKED POOL 09/01/2024 8.500	VAR	VARIOUS		130	130	131	130						6
36223DZT6	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		87,866	87,866	88,249	87,866		57				2,390
36223EDD3	GNMA MTG BACKED POOL 10/01/2021 8.500	VAR	VARIOUS		68	68	69	68						3

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36223FD99	GNMA MTG BACKED POOL 06/01/2006 7.500	VAR	VARIOUS		2,086	2,086	2,092	2,086		(2)			60	
36223FM57	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		32,125	32,125	32,120	32,125	1				1,543	
36223FV40	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		17,404	17,404	17,497	17,404		2			1,045	
36223FVP3	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		5,749	5,749	5,748	5,749	(1)				278	
36223GPL7	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		621	621	624	621		1			36	
36223GWY1	GNMA MTG BACKED POOL 04/01/2021 8.500	VAR	VARIOUS		917	917	919	917					41	
36223HHE0	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		4,206	4,206	4,158	4,206	3				191	
36223HOD2	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		11,998	11,998	12,056	11,998		2			771	
36223K4X5	GNMA MTG BACKED POOL 07/01/2021 8.500	VAR	VARIOUS		5,347	5,347	5,374	5,347		2			281	
36223KSE1	GNMA MTG BACKED POOL 06/01/2021 8.500	VAR	VARIOUS		4,489	4,489	4,473	4,489					77	
36223L4P0	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		3,979	3,979	3,991	3,979		(1)			171	
36223L6X1	GNMA MTG BACKED POOL 05/01/2022 8.000	VAR	VARIOUS		23,376	23,376	23,157	23,376	38				994	
36223LLT3	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		80,731	80,731	80,163	80,731	59				3,654	
36223LS90	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		428	428	431	428					19	
36223LSZ2	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		33	33	33	33					1	
4 36223LZM3	GNMA MTG BACKED POOL 12/01/2021 8.500	VAR	VARIOUS		1,906	1,906	1,910	1,906					89	
1 36223LZP6	GNMA MTG BACKED POOL 11/01/2021 8.500	VAR	VARIOUS		6,699	6,699	6,732	6,699		1			417	
36223LZW1	GNMA MTG BACKED POOL 10/01/2021 8.500	VAR	VARIOUS		6,237	6,237	6,268	6,237					232	
3 36223M6R2	GNMA MTG BACKED POOL 11/01/2022 7.500	VAR	VARIOUS		8,649	8,649	8,622	8,649					78	
0 36223MAW6	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		28,794	28,794	28,524	28,794	53				671	
36223MPZ3	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		1,417	1,417	1,417	1,417					62	
36223MQG4	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		13,803	13,803	13,902	13,803		3			805	
36223NBC7	GNMA MTG BACKED POOL 10/01/2021 8.500	VAR	VARIOUS		418	418	414	418					19	
36223NGC2	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		13,411	13,411	13,420	13,411		1			837	
36223NQ23	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		159	159	160	159					7	
36223NSF2	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		8,412	8,412	8,443	8,412		4			335	
36223NW91	GNMA MTG BACKED POOL 08/01/2022 7.500	VAR	VARIOUS		6,856	6,856	6,842	6,856					226	
36223NX25	GNMA MTG BACKED POOL 10/01/2007 7.500	VAR	VARIOUS		1,516	1,516	1,524	1,516		2			55	
36223NY57	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		12,226	12,226	12,291	12,226		7			330	
36223PK40	GNMA MTG BACKED POOL 12/01/2021 8.500	VAR	VARIOUS		1,403	1,403	1,410	1,403					64	
36223PVL0	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		235	235	233	235					10	
36223PVP1	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		817	817	817	817					36	
36223QA98	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		8,827	8,827	8,898	8,827		13			416	
36223QD95	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		4,730	4,730	4,764	4,730					84	
36223QK63	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		12,789	12,789	12,857	12,789		18			512	
36223QYH4	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		1,191	1,191	1,197	1,191					28	
36223QYV3	GNMA MTG BACKED POOL 02/01/2009 6.000	VAR	VARIOUS		193,112	193,112	192,056	193,112	43				7,103	
36223R3G8	GNMA MTG BACKED POOL 05/01/2022 8.000	VAR	VARIOUS		25,436	25,436	25,643	25,436		8			1,574	
36223R6X8	GNMA MTG BACKED POOL 10/01/2007 7.500	VAR	VARIOUS		17,737	17,737	17,793	17,737		1			786	
36223RD36	GNMA MTG BACKED POOL 09/01/2007 7.500	VAR	VARIOUS		6,180	6,180	6,213	6,180		2			285	
36223RDU6	GNMA MTG BACKED POOL 09/01/2022 7.500	VAR	VARIOUS		27,996	27,996	27,873	27,996	7				897	
36223RDW2	GNMA MTG BACKED POOL 09/01/2022 8.000	VAR	VARIOUS		33,926	33,926	34,073	33,926		18			1,268	
36223RGX7	GNMA MTG BACKED POOL 01/01/2022 7.500	VAR	VARIOUS		31,373	31,373	31,540	31,373		5			986	
36223RP41	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		684	684	690	684					40	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36223RRN7	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		2,922	2,922	2,946	2,922		4			128	
36223RU60	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		1,406	1,406	1,416	1,406					71	
36223S6K4	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		832	832	838	832					37	
36223SAD5	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		928	928	928	928					43	
36223SBF9	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		1,896	1,896	1,901	1,896					89	
36223SHC0	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		16,827	16,827	16,885	16,827		(2)			824	
36223SK77	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		1,345	1,345	1,354	1,345					57	
36223SQT3	GNMA MTG BACKED POOL 12/01/2021 8.500	VAR	VARIOUS		10	10	10	10					1	
36223SY98	GNMA MTG BACKED POOL 10/01/2021 8.500	VAR	VARIOUS		1,967	1,967	1,976	1,967		2			111	
36223TA50	GNMA MTG BACKED POOL 11/01/2022 7.500	VAR	VARIOUS		3,029	3,029	3,045	3,029					125	
36223TA68	GNMA MTG BACKED POOL 09/01/2022 8.000	VAR	VARIOUS		1,880	1,880	1,880	1,880					82	
36223TFN6	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		20,721	20,721	20,866	20,721		11			1,255	
36223TG21	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		443	443	445	443					19	
36223TM73	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		13,418	13,418	13,514	13,418		4			940	
36223TVJ7	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		7,112	7,112	7,174	7,112		13			388	
4 36223TX48	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		136	136	136	136					6	
1 36223TZN4	GNMA MTG BACKED POOL 01/01/2022 8.500	VAR	VARIOUS		748	748	745	748					35	
36223U4T2	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		3,649	3,649	3,653	3,650				1	175	
3 36223UNH7	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		14,317	14,317	14,393	14,317		23			764	
1 36223UPD4	GNMA MTG BACKED POOL 04/01/2022 8.000	VAR	VARIOUS		3,216	3,216	3,234	3,216					100	
36223UQV3	GNMA MTG BACKED POOL 07/01/2022 8.000	VAR	VARIOUS		4,354	4,354	4,373	4,354					144	
36223URS9	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		1,008	1,008	1,014	1,008					44	
36223V2T2	GNMA MTG BACKED POOL 02/01/2023 7.500	VAR	VARIOUS		4,733	4,733	4,718	4,733	1				154	
36223V3X2	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		16,085	16,085	16,095	16,085		6			783	
36223VL38	GNMA MTG BACKED POOL 11/01/2021 8.500	VAR	VARIOUS		1,733	1,733	1,733	1,733					81	
36223VSA5	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		29,557	29,557	29,280	29,557	10				537	
36223VUQ7	GNMA MTG BACKED POOL 12/01/2021 8.500	VAR	VARIOUS		3,270	3,270	3,195	3,270	8				155	
36223WM43	GNMA MTG BACKED POOL 04/01/2007 7.500	VAR	VARIOUS		2,203	2,203	2,172	2,203	5				96	
36223WNP5	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		18,414	18,414	18,518	18,414		(1)			959	
36223WRY2	GNMA MTG BACKED POOL 11/01/2021 8.000	VAR	VARIOUS		18,936	18,936	18,718	18,936	6				1,350	
36223XBL5	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		6,720	6,720	6,738	6,720		2			316	
36223XD41	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		3,340	3,340	3,359	3,340		1			151	
36223XF31	GNMA MTG BACKED POOL 12/01/2021 8.000	VAR	VARIOUS		1,690	1,690	1,699	1,690					74	
36223XLJ9	GNMA MTG BACKED POOL 06/01/2007 7.500	VAR	VARIOUS		2,606	2,606	2,620	2,606					112	
36223XMT6	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		3,582	3,582	3,608	3,582		3			116	
36223YE22	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		20,588	20,588	20,697	20,588		39			1,161	
36223YFG0	GNMA MTG BACKED POOL 07/01/2020 8.000	VAR	VARIOUS		29,795	29,795	30,009	29,795		15			894	
36223YGW4	GNMA MTG BACKED POOL 04/01/2022 8.000	VAR	VARIOUS		1,828	1,828	1,817	1,828					30	
36223YM80	GNMA MTG BACKED POOL 06/01/2007 7.500	VAR	VARIOUS		2,255	2,255	2,267	2,255					77	
36223YP61	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		16,764	16,764	16,842	16,764		2			486	
36223YPS3	GNMA MTG BACKED POOL 05/01/2026 7.500	VAR	VARIOUS		15,628	15,628	15,301	15,628	6				753	
36223YQQ6	GNMA MTG BACKED POOL 02/01/2022 8.000	VAR	VARIOUS		28,654	28,654	28,828	28,654		40			990	
36224A2Q3	GNMA MTG BACKED POOL 05/01/2007 7.500	VAR	VARIOUS		7,305	7,305	7,328	7,305		(1)			243	
36224A3S8	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		14,479	14,479	14,556	14,479		8			844	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36224A5K3	GNMA MTG BACKED POOL 06/01/2007 7.500	VAR	VARIOUS		10,638	10,638	10,694	10,638		34			412	
36224A6R7	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		12,565	12,565	12,620	12,565		7			651	
36224ABS9	GNMA MTG BACKED POOL 01/01/2022 8.000	VAR	VARIOUS		4,936	4,936	4,953	4,936					97	
36224AJK8	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		3,566	3,566	3,590	3,566					137	
36224AR29	GNMA MTG BACKED POOL 02/01/2022 8.500	VAR	VARIOUS		25,247	25,247	25,160	25,247	1				260	
36224ARU7	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		9,384	9,384	9,437	9,384		9			544	
36224ASG7	GNMA MTG BACKED POOL 04/01/2022 8.000	VAR	VARIOUS		62,126	62,126	61,757	62,126	34				2,837	
36224AWC1	GNMA MTG BACKED POOL 12/01/2022 8.000	VAR	VARIOUS		2,220	2,220	2,232	2,220			3		105	
36224AWT4	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		137,028	137,028	137,701	137,028		149			7,674	
36224AZ79	GNMA MTG BACKED POOL 04/01/2022 8.000	VAR	VARIOUS		14,065	14,065	14,167	14,065		(2)			535	
36224BAF6	GNMA MTG BACKED POOL 08/01/2007 7.500	VAR	VARIOUS		6,737	6,737	6,773	6,737		(2)			292	
36224BFC8	GNMA MTG BACKED POOL 12/01/2007 7.000	VAR	VARIOUS		20,110	20,110	20,211	20,110		5			790	
36224BGG8	GNMA MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		18,788	18,788	18,823	18,788					564	
36224BGM5	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		12,043	12,043	12,096	12,043		(2)			675	
36224BKW8	GNMA MTG BACKED POOL 07/01/2007 7.500	VAR	VARIOUS		8,597	8,597	8,636	8,597		(1)			315	
4 36224BMM8	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		24,888	24,888	25,067	24,888		21			1,132	
1 36224BXY0	GNMA MTG BACKED POOL 05/01/2022 8.000	VAR	VARIOUS		1,249	1,249	1,254	1,249					55	
36224BYS2	GNMA MTG BACKED POOL 09/01/2007 7.500	VAR	VARIOUS		816	816	817	816		2			33	
3 36224CKE6	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		6,421	6,421	6,457	6,421		2			378	
2 36224CKT3	GNMA MTG BACKED POOL 07/01/2007 7.500	VAR	VARIOUS		22,053	22,053	22,122	22,053		2			863	
36224CPU5	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		134	134	135	134					6	
36224DDR3	GNMA MTG BACKED POOL 03/01/2022 8.000	VAR	VARIOUS		13,846	13,846	13,898	13,846		3			641	
36224DNN1	GNMA MTG BACKED POOL 08/01/2007 7.500	VAR	VARIOUS		2,964	2,964	2,980	2,964		1			92	
36224DPW9	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		5,951	5,951	5,964	5,951					262	
36224DVC6	GNMA MTG BACKED POOL 10/01/2022 7.000	VAR	VARIOUS		4,120	4,120	4,062	4,120	2				158	
36224E2N2	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		1,381	1,381	1,388	1,381					61	
36224E6A6	GNMA MTG BACKED POOL 04/01/2007 7.500	VAR	VARIOUS		27,416	27,416	27,540	27,416		6			698	
36224EGC1	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		8,462	8,462	8,547	8,462		5			286	
36224ENU3	GNMA MTG BACKED POOL 04/01/2007 7.500	VAR	VARIOUS		2,725	2,725	2,739	2,725		(2)			97	
36224ESK0	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		7,263	7,263	7,272	7,263		8			235	
36224EYM9	GNMA MTG BACKED POOL 09/01/2022 8.500	VAR	VARIOUS		968	968	965	968					45	
36224EZW6	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		560	560	563	560					25	
36224F3K4	GNMA MTG BACKED POOL 07/01/2022 8.500	VAR	VARIOUS		31,817	31,817	31,966	31,817		5			1,563	
36224F4H0	GNMA MTG BACKED POOL 07/01/2007 7.500	VAR	VARIOUS		1,030	1,030	1,035	1,030					42	
36224FBE9	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		53,114	53,114	52,906	53,114	17				2,271	
36224FDZ0	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		25,206	25,206	25,320	25,206		45			889	
36224FEF3	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		15,429	15,429	15,434	15,429					860	
36224FEN6	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		15,217	15,217	15,231	15,217					475	
36224FEV8	GNMA MTG BACKED POOL 03/01/2008 7.500	VAR	VARIOUS		10,549	10,549	10,612	10,549					375	
36224FGU8	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		16,899	16,899	16,920	16,899					685	
36224FLZ1	GNMA MTG BACKED POOL 01/01/2021 8.000	VAR	VARIOUS		25,336	25,336	25,451	25,336		36			1,161	
36224FM56	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		49,085	49,085	49,346	49,085		4			1,222	
36224FMB3	GNMA MTG BACKED POOL 02/01/2021 8.000	VAR	VARIOUS		8,938	8,938	8,986	8,938		4			547	
36224FMY3	GNMA MTG BACKED POOL 05/01/2022 8.500	VAR	VARIOUS		9,475	9,475	9,525	9,475		1			467	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36224FQ06	GNMA MTG BACKED POOL 07/01/2007 7.500	VAR	VARIOUS		897	897	901	897		2			41	
36224FTG5	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		42,231	42,231	42,575	42,231		57			1,932	
36224G7C6	GNMA MTG BACKED POOL 08/01/2007 7.500	VAR	VARIOUS		5,058	5,058	5,079	5,058		1			207	
36224GAN8	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		6,551	6,551	6,588	6,551		2			452	
36224GFV5	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		59,064	59,064	59,470	59,064		91			1,740	
36224GK49	GNMA MTG BACKED POOL 07/01/2022 8.000	VAR	VARIOUS		38,207	38,207	37,849	38,207	14				467	
36224GLC0	GNMA MTG BACKED POOL 06/01/2022 8.000	VAR	VARIOUS		9,490	9,490	9,558	9,490		2			218	
36224GN20	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		7,921	7,921	7,847	7,921	1				218	
36224H3X2	GNMA MTG BACKED POOL 06/01/2007 7.500	VAR	VARIOUS		26,795	26,795	26,878	26,795		67			1,265	
36224HA89	GNMA MTG BACKED POOL 11/01/2007 6.500	VAR	VARIOUS		89,574	89,574	89,137	89,574	32				2,852	
36224HAD8	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		30,736	30,736	30,851	30,736		11			1,367	
36224HAR7	GNMA MTG BACKED POOL 10/01/2007 6.500	VAR	VARIOUS		19,619	19,619	19,485	19,619	11				644	
36224HAW6	GNMA MTG BACKED POOL 10/01/2007 6.500	VAR	VARIOUS		9,507	9,507	9,456	9,507	11				337	
36224HBA3	GNMA MTG BACKED POOL 11/01/2007 6.500	VAR	VARIOUS		16,182	16,182	16,030	16,182	10				623	
36224HC46	GNMA MTG BACKED POOL 11/01/2007 7.500	VAR	VARIOUS		16,223	16,223	16,296	16,223		(7)			463	
4 36224HCX2	GNMA MTG BACKED POOL 11/01/2022 8.000	VAR	VARIOUS		125,566	125,566	125,919	125,566		18			5,318	
1 36224HEE2	GNMA MTG BACKED POOL 07/01/2022 8.500	VAR	VARIOUS		2,203	2,203	2,216	2,203					104	
36224HG75	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		17,216	17,216	17,302	17,216		5			917	
3 36224HK88	GNMA MTG BACKED POOL 09/01/2022 7.500	VAR	VARIOUS		88,553	88,553	88,829	88,553		58			1,498	
3 36224HM45	GNMA MTG BACKED POOL 02/01/2023 7.500	VAR	VARIOUS		31,629	31,629	31,530	31,629	2				870	
36224HQU3	GNMA MTG BACKED POOL 09/01/2007 7.500	VAR	VARIOUS		8,103	8,103	8,128	8,103		11			306	
36224HVZ6	GNMA MTG BACKED POOL 07/01/2022 8.000	VAR	VARIOUS		569	569	572	569					25	
36224HYU4	GNMA MTG BACKED POOL 07/01/2022 8.500	VAR	VARIOUS		8,691	8,691	8,732	8,691		2			604	
36224JA51	GNMA MTG BACKED POOL 05/01/2007 7.500	VAR	VARIOUS		1,611	1,611	1,617	1,611		(1)			38	
36224JGA4	GNMA MTG BACKED POOL 08/01/2007 7.500	VAR	VARIOUS		1,924	1,924	1,934	1,924		(1)			91	
36224JGS5	GNMA MTG BACKED POOL 09/01/2007 7.500	VAR	VARIOUS		11,282	11,282	11,342	11,282		19			482	
36224JH62	GNMA MTG BACKED POOL 12/01/2029 7.500	VAR	VARIOUS		4,049	4,049	4,047	4,049					147	
36224JHU9	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		31,681	31,681	31,799	31,681		(25)			1,372	
36224JNK4	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		7,004	7,004	6,994	7,004	1				224	
36224JZF2	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		23,646	23,646	23,720	23,646		2			502	
36224JZZ8	GNMA MTG BACKED POOL 07/01/2008 6.500	VAR	VARIOUS		94,898	94,898	95,076	94,898		25			1,557	
36224KA41	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		37,449	37,449	37,648	37,449		16			1,603	
36224KJ34	GNMA MTG BACKED POOL 12/01/2007 6.500	VAR	VARIOUS		76,682	76,682	75,963	76,682	14				2,466	
36224KML0	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		25,978	25,978	26,075	25,978		(1)			1,126	
36224KSC4	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		157,471	157,471	157,615	157,471	13	2			8,122	
36224KX61	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		1,210	1,210	1,216	1,210					75	
36224LQY6	GNMA MTG BACKED POOL 07/01/2022 8.000	VAR	VARIOUS		39,552	39,552	39,775	39,552		19			1,266	
36224LR41	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		56,107	56,107	56,177	56,107		14			2,255	
36224LSA6	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		4,990	4,990	5,018	4,990		2			205	
36224LTL1	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		93,962	93,962	94,211	93,962		62			4,171	
36224M2P9	GNMA MTG BACKED POOL 11/01/2022 7.500	VAR	VARIOUS		51,549	51,549	51,775	51,549		10			770	
36224MAS4	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		1,564	1,564	1,571	1,564					69	
36224MC60	GNMA MTG BACKED POOL 09/01/2022 8.000	VAR	VARIOUS		9,636	9,636	9,702	9,636		12			434	
36224MDS1	GNMA MTG BACKED POOL 11/01/2022 8.000	VAR	VARIOUS		59,031	59,031	59,437	59,031		55			3,409	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36224MFC4	GNMA MTG BACKED POOL 09/01/2022 7.000	VAR	VARIOUS		4,174	4,174	4,115	4,174	8				162	
36224MFR1	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		25,684	25,684	25,584	25,684	2				790	
36224MJ89	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		464	464	466	464					20	
36224MMB8	GNMA MTG BACKED POOL 03/01/2023 8.000	VAR	VARIOUS		24,323	24,323	24,524	24,323		33			1,056	
36224MSJ5	GNMA MTG BACKED POOL 10/01/2007 7.000	VAR	VARIOUS		2,423	2,423	2,429	2,423					87	
36224MSK2	GNMA MTG BACKED POOL 10/01/2007 7.500	VAR	VARIOUS		1,782	1,782	1,777	1,782	1				49	
36224MUM5	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		41,064	41,064	41,230	41,064		(9)			1,423	
36224MV51	GNMA MTG BACKED POOL 09/01/2022 7.500	VAR	VARIOUS		59,643	59,643	59,867	59,643		71			3,680	
36224MYT6	GNMA MTG BACKED POOL 09/01/2024 8.500	VAR	VARIOUS		99,421	99,421	99,110	99,421	33				2,805	
36224MZL2	GNMA MTG BACKED POOL 09/01/2022 8.000	VAR	VARIOUS		2,042	2,042	2,053	2,042					110	
36224NEA7	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		21,592	21,592	21,686	21,592				27	881	
36224NGA5	GNMA MTG BACKED POOL 08/01/2022 8.000	VAR	VARIOUS		19,725	19,725	19,898	19,725		10			817	
36224NWW5	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		50,590	50,590	50,448	50,590	14				1,892	
36224PA65	GNMA MTG BACKED POOL 09/01/2007 7.500	VAR	VARIOUS		1,444	1,444	1,447	1,444					59	
36224PKT4	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		113,984	113,984	114,483	113,984				27	3,605	
36224PS58	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		26,282	26,282	26,409	26,282				21	1,469	
36224PSD1	GNMA MTG BACKED POOL 10/01/2007 7.500	VAR	VARIOUS		15,881	15,881	15,931	15,881					853	
36224PT57	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		12,046	12,046	12,091	12,046					420	
36224PWW4	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		97,219	97,219	97,491	97,219				19	3,919	
36224Q5G7	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		21,751	21,751	21,747	21,751	(1)				1,229	
36224QCZ7	GNMA MTG BACKED POOL 10/01/2007 7.500	VAR	VARIOUS		27,704	27,704	27,856	27,704					1,005	
36224QVC7	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		55,256	55,256	55,481	55,256					2,184	
36224QX76	GNMA MTG BACKED POOL 12/01/2022 8.000	VAR	VARIOUS		8,513	8,513	8,545	8,513					287	
36224QYK6	GNMA MTG BACKED POOL 01/01/2023 7.500	VAR	VARIOUS		48,127	48,127	47,977	48,127	10				1,817	
36224RCL6	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		45,021	45,021	45,190	45,021				4	2,418	
36224RCR3	GNMA MTG BACKED POOL 11/01/2007 7.000	VAR	VARIOUS		996	996	994	996					38	
36224RGM0	GNMA MTG BACKED POOL 09/01/2022 8.000	VAR	VARIOUS		1,615	1,615	1,621	1,615					73	
36224RSZ8	GNMA MTG BACKED POOL 09/01/2022 8.000	VAR	VARIOUS		1,666	1,666	1,666	1,666					73	
36224RW59	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		2,845	2,845	2,851	2,845					97	
36224S4Q2	GNMA MTG BACKED POOL 10/01/2008 6.000	VAR	VARIOUS		77,018	77,018	77,355	77,018				59	2,405	
36224S7L0	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		57,628	57,628	57,844	57,628		(3)			2,581	
36224SAW2	GNMA MTG BACKED POOL 12/01/2022 8.000	VAR	VARIOUS		3,154	3,154	3,176	3,154					138	
36224SKS0	GNMA MTG BACKED POOL 12/01/2022 8.000	VAR	VARIOUS		3,847	3,847	3,869	3,847				4	139	
36224SM33	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		29,731	29,731	29,731	29,731					1,253	
36224STW2	GNMA MTG BACKED POOL 01/01/2023 8.500	VAR	VARIOUS		12,241	12,241	12,230	12,241					594	
36224SU91	GNMA MTG BACKED POOL 02/01/2023 8.000	VAR	VARIOUS		332	332	335	332					15	
36224SUB6	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		6,889	6,889	6,920	6,889				2	282	
36224SUE0	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		118,373	118,373	118,890	118,373				153	5,837	
36224SVB5	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		447	447	451	447					20	
36224SVK5	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		4,820	4,820	4,860	4,820					217	
36224SZM7	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		35,172	35,172	35,271	35,172				19	1,379	
36224TDF4	GNMA MTG BACKED POOL 01/01/2023 7.500	VAR	VARIOUS		29,201	29,201	29,196	29,201	3				1,475	
36224TGP9	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		8,284	8,284	8,333	8,284					338	
36224TT26	GNMA MTG BACKED POOL 11/01/2007 7.500	VAR	VARIOUS		11,780	11,780	11,834	11,780					468	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36224TTQ3	GNMA MTG BACKED POOL 10/01/2022 7.500	VAR	VARIOUS		42,254	42,254	42,307	42,254		14			1,348	
36224TUJ7	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		163,015	163,015	161,079	163,015	64				8,546	
36224TUY4	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		26,738	26,738	26,838	26,738		(1)			1,040	
36224TW63	GNMA MTG BACKED POOL 11/01/2007 7.500	VAR	VARIOUS		5,428	5,428	5,445	5,428		(1)			243	
36224TWK2	GNMA MTG BACKED POOL 11/01/2022 7.000	VAR	VARIOUS		2,372	2,372	2,329	2,372	6				80	
36224TXA3	GNMA MTG BACKED POOL 11/01/2022 7.000	VAR	VARIOUS		27,460	27,460	27,047	27,460	35				1,046	
36224UAX5	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		41,251	41,251	41,328	41,251		(1)			1,694	
36224UDT1	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		6,338	6,338	6,367	6,338		3			270	
36224UEH6	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		9,516	9,516	9,567	9,516		4			437	
36224UWS2	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		902	902	908	902					40	
36224UXD4	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		28,486	28,486	28,593	28,486		(11)			907	
36224UZM2	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		44,963	44,963	45,090	44,963		7			1,762	
36224VC78	GNMA MTG BACKED POOL 04/01/2023 7.000	VAR	VARIOUS		25,874	25,874	25,721	25,874	3				446	
36224VDU6	GNMA MTG BACKED POOL 12/01/2007 7.500	VAR	VARIOUS		17,798	17,798	17,848	17,798		(6)			699	
36224VG90	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		1,353	1,353	1,357	1,353					55	
4 36224VHQ1	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		35,370	35,370	35,392	35,370					1,155	
1 36224VHY4	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		16,342	16,342	16,418	16,342					500	
36224VHZ1	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		17,633	17,633	17,716	17,633		(2)			768	
3 36224VNH4	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		11,318	11,318	11,350	11,318		6			442	
5 36224VNJ0	GNMA MTG BACKED POOL 06/01/2023 7.000	VAR	VARIOUS		2,507	2,507	2,518	2,507					96	
36224VNP6	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		54,304	54,304	54,304	54,304					1,978	
36224VW43	GNMA MTG BACKED POOL 12/01/2007 6.500	VAR	VARIOUS		32,109	32,109	31,858	32,109	19				1,016	
36224WML4	GNMA MTG BACKED POOL 02/01/2008 7.500	VAR	VARIOUS		9,712	9,712	9,715	9,712					370	
36224WMM2	GNMA MTG BACKED POOL 02/01/2008 7.000	VAR	VARIOUS		12,487	12,487	12,374	12,487	4				496	
36224WP64	GNMA MTG BACKED POOL 04/01/2008 6.500	VAR	VARIOUS		72,205	72,205	72,408	72,205		(44)			2,131	
36224WQ55	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		117,435	117,435	117,370	117,435	10				3,671	
36224WQC0	GNMA MTG BACKED POOL 04/01/2008 6.500	VAR	VARIOUS		5,476	5,476	5,491	5,476					192	
36224WRL9	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		33,844	33,844	33,934	33,844					1,113	
36224WWH2	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		47,377	47,377	47,406	47,377		16			1,586	
36224X2C4	GNMA MTG BACKED POOL 02/01/2023 8.500	VAR	VARIOUS		33,108	33,108	32,575	33,108	87				1,942	
36224XB34	GNMA MTG BACKED POOL 11/01/2007 6.500	VAR	VARIOUS		11,786	11,786	11,694	11,786	27				423	
36224XFD8	GNMA MTG BACKED POOL 11/01/2022 7.500	VAR	VARIOUS		4,528	4,528	4,552	4,528					216	
36224XHH7	GNMA MTG BACKED POOL 12/01/2022 8.500	VAR	VARIOUS		5,424	5,424	5,407	5,424					255	
36224XLX7	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		29,199	29,199	29,409	29,199		19			1,047	
36224XPW5	GNMA MTG BACKED POOL 03/01/2008 7.500	VAR	VARIOUS		12,969	12,969	13,046	12,969		1			496	
36224XQJ3	GNMA MTG BACKED POOL 07/01/2023 7.500	VAR	VARIOUS		26,308	26,308	26,304	26,308					1,101	
36224XRQ6	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		1,360	1,360	1,370	1,360					62	
36224XUU3	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		3,084	3,084	3,093	3,084					75	
36224XY62	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		61,908	61,908	61,811	61,908	9				2,056	
36224YKL2	GNMA MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		3,218	3,218	3,225	3,218					84	
36224YL56	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		7,276	7,276	7,312	7,276					318	
36224YM71	GNMA MTG BACKED POOL 12/01/2022 8.000	VAR	VARIOUS		144,052	144,052	144,772	144,052		84			6,857	
36224YNA3	GNMA MTG BACKED POOL 12/01/2007 7.000	VAR	VARIOUS		14,871	14,871	14,899	14,871		(4)			512	
36224YPU7	GNMA MTG BACKED POOL 01/01/2008 7.500	VAR	VARIOUS		15,909	15,909	15,943	15,909					383	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
36224YRE1	GNMA MTG BACKED POOL 12/01/2022 7.500	VAR	VARIOUS		33,772	33,772	33,788	33,772					1,064	
36224YRP6	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		200	200	201	200					9	
36224YTQ2	GNMA MTG BACKED POOL 01/01/2023 8.000	VAR	VARIOUS		14,735	14,735	14,841	14,735		22			423	
36224YU80	GNMA MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		28,861	28,861	28,933	28,861		7			1,461	
36224YUC1	GNMA MTG BACKED POOL 02/01/2023 8.000	VAR	VARIOUS		15,377	15,377	15,387	15,377		3			714	
36224YUM9	GNMA MTG BACKED POOL 03/01/2023 8.000	VAR	VARIOUS		14,385	14,385	14,505	14,385		15			921	
36225BCN6	GNMA MTG BACKED POOL 12/01/2028 7.500	VAR	VARIOUS		7,095	7,095	7,002	7,095	5				270	
83162CAX1	U S SBA (GOVT GUAR) 02/01/2008 9.250	VAR	VARIOUS		31,364	31,364	30,705	31,364	(13)				2,191	
83162CBA0	U S SBA (GOVT GUAR) 04/01/2008 9.700	VAR	MBS PAYMENT		23,008	23,008	23,008	23,008					1,427	
83162CBB8	U S SBA (GOVT GUAR) 05/01/2008 9.900	VAR	MBS PAYMENT		31,894	31,894	31,894	31,894					2,589	
83162CBC6	U S SBA (GOVT GUAR) 06/01/2008 10.000	VAR	MBS PAYMENT		59,972	59,972	59,972	59,972					4,310	
83162CBE2	U S SBA (GOVT GUAR) 07/01/2008 9.800	VAR	VARIOUS		73,138	73,138	73,138	73,138					4,873	
83162CBU6	U S SBA (GOVT GUAR) 06/01/2009 9.300	VAR	MBS PAYMENT		39,178	39,178	39,178	39,178					2,540	
83162CBW2	U S SBA (GOVT GUAR) 07/01/2009 9.050	VAR	VARIOUS		254,925	254,925	254,925	254,925					16,267	
83162CBX0	U S SBA (GOVT GUAR) 08/01/2009 8.800	VAR	VARIOUS		77,402	77,402	77,402	77,402					5,844	
83162CCU5	U S SBA (GOVT GUAR) 12/01/2010 8.950	VAR	VARIOUS		279,695	279,695	279,695	279,695					22,549	
83162CCW1	U S SBA (GOVT GUAR) 01/01/2011 8.900	VAR	VARIOUS		88,061	87,778	87,778	87,778			284		6,647	
83162CCY7	U S SBA (GOVT GUAR) 03/01/2011 8.875	VAR	VARIOUS		60,959	60,618	60,305	60,959	27				6,018	
83162CDA8	U S SBA (GOVT GUAR) 04/01/2011 8.800	VAR	VARIOUS		101,442	100,878	99,711	100,605	(26)		837		6,202	
83162CDC4	U S SBA (GOVT GUAR) 06/01/2011 8.950	VAR	VARIOUS		55,571	55,571	55,571	55,571					3,990	
83162CDE0	U S SBA (GOVT GUAR) 07/01/2011 9.150	VAR	VARIOUS		50,889	50,462	50,462	50,462			427		3,051	
83162CEH2	U S SBA (GOVT GUAR) 12/01/2012 7.450	VAR	VARIOUS		256,412	256,412	256,412	256,412					19,697	
83162CFK4	U S SBA (GOVT GUAR) 07/01/2014 8.000	VAR	VARIOUS		50,604	49,943	49,943	49,943			661		2,656	
83162CFL2	U S SBA (GOVT GUAR) 08/01/2014 7.950	VAR	VARIOUS		249,556	246,511	246,511	246,511			3,046		15,366	
83162CFN8	U S SBA (GOVT GUAR) 10/01/2014 8.300	VAR	VARIOUS		226,477	224,917	224,917	224,917			1,560		15,769	
83162CFW8	U S SBA (GOVT GUAR) 03/01/2015 8.100	VAR	VARIOUS		382,535	378,185	378,185	378,185			4,351		37,586	
83162CFX6	U S SBA (GOVT GUAR) 04/01/2015 7.750	VAR	VARIOUS		608,882	598,139	596,667	597,655	39		11,227		33,051	
83162CGA5	U S SBA (GOVT GUAR) 06/01/2015 6.800	VAR	VARIOUS		186,671	186,671	185,095	186,671	54				8,458	
83162CGC1	U S SBA (GOVT GUAR) 07/01/2015 6.900	VAR	VARIOUS		338,014	335,476	328,256	332,198	56		5,816		17,580	
83162CGQ0	U S SBA (GOVT GUAR) 03/01/2016 6.700	VAR	VARIOUS		374,231	369,646	369,646	369,646			4,585		27,512	
83162CGR8	U S SBA (GOVT GUAR) 04/01/2016 7.350	VAR	VARIOUS		298,748	295,610	295,610	295,610			3,139		17,146	
83162CGX5	U S SBA (GOVT GUAR) 08/01/2016 7.250	VAR	VARIOUS		297,594	292,326	292,326	292,326			5,268		15,537	
83162CGZ0	U S SBA (GOVT GUAR) 09/01/2016 7.700	VAR	VARIOUS		525,572	523,750	523,750	523,750			1,822		56,855	
83162CHD8	U S SBA (GOVT GUAR) 12/01/2016 6.700	VAR	VARIOUS		55,249	55,249	55,249	55,249					4,395	
83162CHR7	U S SBA (GOVT GUAR) 08/01/2017 6.800	VAR	VARIOUS		446,269	441,984	441,984	441,984			4,285		21,865	
83162CJC8	U S SBA (GOVT GUAR) 03/01/2018 6.350	VAR	VARIOUS		211,609	209,666	208,781	209,276	11		2,334		15,344	
83162CJR5	U S SBA (GOVT GUAR) 12/01/2018 5.800	VAR	VARIOUS		760,875	760,875	760,875	760,875					46,205	
83162CJU8	U S SBA (GOVT GUAR) 02/01/2019 5.950	VAR	VARIOUS		246,799	245,193	244,159	244,771	11		2,028		11,614	
83162CKD4	U S SBA (GOVT GUAR) 08/01/2019 7.300	VAR	VARIOUS		196,160	196,160	196,160	196,160					11,061	
831641AW5	U S SBA (GOVT GUAR) 03/01/2001 8.850	03/01/2000	CALL at 100.000		75,076	75,076	75,076	75,076					3,313	
912827ZE1	U S TREASURY NOTES 12/31/2001 6.125	02/17/2000	CHASE SECURITIES INC.		1,982,734	2,000,000	1,998,940	1,999,566	29			16,832	16,154	
912827YN6	U S TREASURY NOTES 02/15/2000 8.500	VAR	VARIOUS		2,000,000	2,000,000	1,981,406	2,000,000	340				85,000	
912827YW6	U S TREASURY NOTES 05/15/2000 8.875	05/15/2000	VARIOUS		1,000,000	1,000,000	1,005,469	1,000,000					44,375	
074545CZ5	BEAUMONT TEX N H A 04/01/2000 3.375	04/01/2000	MATURITY		115,000	115,000	115,584	115,000					1,941	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
407828DS8	HAMILTON METRO HSG OHI 05/01/2000 3.375	05/01/2000	VARIOUS		70,000	70,000	70,356	70,000					1,181	
0399999	Subtotal - Bonds - U.S. Governments			X X X	40,621,368	40,591,475	40,432,625	40,586,917	11,497	4,792	51,674	17,218	1,792,964	X X X
135087KL7	GOVT OF CANADA 12/15/2000 9.750	VAR	VARIOUS		98,879	150,000	122,797	98,880	356				9,707	
135087LD4	GOVT OF CANADA 03/15/2000 13.75	03/15/2000	MATURITY		344,900	500,000	414,509	344,900	50					
135087TQ7	GOVT OF CANADA 05/01/2000 9.750	VAR	VARIOUS		1,725,500	2,500,000	2,159,544	1,725,500	1,377	252				
135087VP6	GOVT OF CANADA 09/01/2000 7.500	VAR	VARIOUS		874,655	1,300,000	949,692	874,655	1,193				66,471	
135087WP5	GOVT OF CANADA 12/01/2000 5.000	VAR	VARIOUS		1,138,619	1,750,000	1,171,094	1,138,619	837				58,032	
135143AD7	CANADA MTG AND HOUSING 03/01/2000 8.800	03/01/2000	MATURITY		690,700	1,000,000	687,508	690,700	678					
62911ZDC1	CMHC MTG BACKED 964050 06/01/2002 9.125	VAR	VARIOUS		15,945	21,650	15,685	15,945	21				787	
62912Z2Y4	CMHC MTG BACKED 967002 08/01/2004 7.375	VAR	VARIOUS		6,512	8,783	5,893	6,512	8				38	
62912ZCW7	CMHC MTG BACKED 964061 10/01/2002 8.000	VAR	VARIOUS		1,928	2,650	1,829	1,928	5				51	
62912ZTN9	CMHC MTG BACKED 964083 08/01/2003 8.250	VAR	VARIOUS		7,429	10,527	7,175	7,429	35				471	
62912ZY94	CMHC MTG BACKED 967001 07/01/2004 7.250	VAR	VARIOUS		27,208	36,772	24,833	27,208	211				814	
62912ZZ36	CMHC MTG BACKED 967001 07/01/2004 8.125	VAR	VARIOUS		20,339	28,158	19,602	20,338	89				863	
1099999	Subtotal - Bonds - All Other Governments			X X X	4,952,614	7,308,540	5,580,161	4,952,614	4,860	252			137,234	X X X
130621AK1	CALIFORNIA WTR RES DEV 12/01/2000 3.700	12/01/2000	VARIOUS		100,000	100,000	100,000	100,000					3,700	
207746HX9	CONNECTICUT HSG FIN AU 05/15/2011 6.000	06/06/2000	PAINE WEBBER JACKSON & CURTI		2,066,513	2,045,000	2,045,000	2,045,000			21,513		75,258	
455167QB5	IND UNIV STUDENT FEE B 08/01/2000 7.000	08/01/2000	CALL at 100.000		1,000,000	1,000,000	978,940	995,131	1,291		4,869		70,000	
594695VK1	STATE OF MICHIGAN 11/15/2011 5.600	02/25/2000	DAIN RAUSCHER		1,039,210	1,000,000	972,720	979,143	187		60,067		15,556	
594695VL9	STATE OF MICHIGAN 11/15/2012 5.600	02/10/2000	MORGAN STANLEY & COMPANY IN		1,038,800	1,000,000	966,370	973,361	153		65,439		13,222	
604128GA0	STATE OF MINNESOTA 08/01/2006 7.000	08/01/2000	CALL at 100.000		1,600,000	1,600,000	1,590,304	1,595,117	374		4,883		112,000	
605575AA7	STATE OF MISSISSIPPI 02/01/2008 6.200	08/01/2000	CALL at 100.000		5,000	5,000	4,838	4,917	5		83		310	
677597PA8	STATE OF OHIO 12/01/2005 4.700	07/19/2000	MERRILL LYNCH PIERCE FENNER		1,001,350	1,000,000	966,340	982,405	1,551		18,945		29,767	
983219YD2	WYOMING COMM DEV SINGL 06/01/2014 6.900	VAR	CALL at 100.000		815,000	815,000	815,000	815,000					34,666	
1799999	Subtotal - Bonds - States, Territories and Possessions			X X X	8,665,873	8,565,000	8,439,512	8,490,074	3,561		175,799		354,479	X X X
341421CA1	STATE OF FLORIDA 06/01/2001 6.500	02/04/2000	MERRILL LYNCH PIERCE FENNER		1,553,160	1,500,000	1,480,350	1,494,420	205		58,740		17,063	
403755RF0	GWINNETT CTY SCH GA 02/01/2005 4.500	07/19/2000	MERRILL LYNCH PIERCE FENNER		995,020	1,000,000	984,720	992,735	782		2,285		43,500	
143283DC0	CARMEL HIGH SCHOOL BLD 07/15/2011 5.200	07/21/2000	PAINE WEBBER JACKSON & CURTI		1,850,080	1,865,000	1,833,482	1,841,870	850		8,210		98,596	
574204LC5	DEPT OF TRANSPORTATION 12/15/2004 4.400	04/10/2000	LEGG MASON WOOD WALKER INC.		2,845,041	2,905,000	2,860,524	2,883,225	1,145			38,184	40,831	
940153MX4	WASHINGTON SUB SAN DIS 07/01/2000 5.500	07/01/2000	VARIOUS		250,000	250,000	250,000	250,000					13,750	
594695VF2	STATE OF MICHIGAN 11/15/2007 5.400	01/19/2000	GRIFFIN KUBICK		1,006,790	1,000,000	937,380	957,006	216		49,784		9,600	
594695VM7	STATE OF MICHIGAN 11/15/2013 5.625	02/25/2000	DAIN RAUSCHER		1,040,250	1,000,000	910,030	925,678	509		114,572		15,625	
6497856A5	STATE OF NEW YORK 03/01/2003 4.900	06/09/2000	MORGAN STANLEY & COMPANY IN		1,999,240	2,000,000	1,987,780	1,995,713	638		3,527		75,678	
1456276K6	CARROLLTON-FARMERS TEX 02/15/2008 6.500	05/23/2000	PAINE WEBBER JACKSON & CURTI		655,298	650,000	627,380	636,528	518		18,770		32,626	
480772EJ7	BD OF ED OF JORDAN SCH 06/15/2006 6.050	02/01/2000	DAIN RAUSCHER		1,030,140	1,000,000	997,500	999,015	11		31,125		7,731	
92817FDP8	VIRGINIA PUBLIC SCHOOL 01/01/2006 4.650	07/19/2000	DAIN RAUSCHER		1,493,385	1,500,000	1,459,275	1,478,902	1,835		14,483		73,238	
181144MM5	VANCOUVER SCHOOL DIST 06/01/2009 5.100	07/24/2000	HUTCHINSON SHOCKEY ERLEY &		999,660	1,000,000	995,150	996,477	175		3,183		33,008	
181144MQ6	VANCOUVER SCHOOL DIST 06/01/2012 5.100	07/24/2000	HUTCHINSON SHOCKEY ERLEY &		974,940	1,000,000	983,580	986,885	446			11,945	33,008	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
2499999	Subtotal - Bonds - Political Subdivisions of States, Territories and Possessions			X X X	16,693,004	16,670,000	16,307,151	16,438,454	7,330		304,679	50,129	494,254	X X X
31280A7B3	FHLMC MTG BACKED POOL 04/01/2009 6.500	VAR	VARIOUS		122,859	122,859	123,243	122,859		12			4,778	
31280ACW1	FHLMC MTG BACKED POOL 03/01/2009 6.500	VAR	VARIOUS		87,785	87,785	88,403	87,785		24			2,981	
31280ATU7	FHLMC MTG BACKED POOL 03/01/2009 6.500	VAR	VARIOUS		79,874	79,874	80,098	79,874		1			1,799	
31280AVZ3	FHLMC MTG BACKED POOL 03/01/2009 6.500	VAR	VARIOUS		39,005	39,005	39,279	39,005		20			1,387	
31280AXD0	FHLMC MTG BACKED POOL 04/01/2009 6.500	VAR	VARIOUS		20,829	20,829	20,894	20,829		4			674	
31280B2F7	FHLMC MTG BACKED POOL 06/01/2009 7.000	VAR	VARIOUS		10,672	10,672	10,660	10,672	1				399	
31280BFW6	FHLMC MTG BACKED POOL 04/01/2009 6.500	VAR	VARIOUS		41,190	41,190	41,318	41,190		(3)			1,621	
31280BSP7	FHLMC MTG BACKED POOL 05/01/2009 7.000	VAR	VARIOUS		109,591	109,591	109,523	109,591	10				3,133	
31280BSQ5	FHLMC MTG BACKED POOL 05/01/2009 7.000	VAR	VARIOUS		54,203	54,203	54,271	54,203		5			2,466	
31280CRR2	FHLMC MTG BACKED POOL 08/01/2009 7.500	VAR	VARIOUS		35,062	35,062	34,843	35,062	11				1,371	
31280E7D1	FHLMC MTG BACKED POOL 07/01/2010 7.000	VAR	VARIOUS		4,917	4,917	4,929	4,917		1			184	
31280EDE2	FHLMC MTG BACKED POOL 01/01/2010 8.500	VAR	VARIOUS		10,921	10,921	10,816	10,921	6				580	
31280EEE1	FHLMC MTG BACKED POOL 01/01/2010 8.500	VAR	VARIOUS		697	697	690	697					32	
31280EEW1	FHLMC MTG BACKED POOL 02/01/2010 8.500	VAR	VARIOUS		2,862	2,862	2,835	2,862	1				135	
31280EEY7	FHLMC MTG BACKED POOL 02/01/2010 8.500	VAR	VARIOUS		21,688	21,688	21,481	21,688	13				855	
31280EL86	FHLMC MTG BACKED POOL 04/01/2010 8.000	VAR	VARIOUS		11,033	11,033	11,086	11,033		1			548	
31280G6H8	FHLMC MTG BACKED POOL 01/01/2011 6.500	VAR	VARIOUS		84,648	84,648	84,357	84,648	23				3,009	
31280GXY1	FHLMC MTG BACKED POOL 01/01/2011 6.500	VAR	VARIOUS		10,101	10,101	10,066	10,101	2				340	
31280HAN8	FHLMC MTG BACKED POOL 02/01/2011 6.500	VAR	VARIOUS		2,292	2,292	2,284	2,292	1				107	
31280HEC8	FHLMC MTG BACKED POOL 01/01/2011 6.500	VAR	VARIOUS		20,093	20,093	20,024	20,093	4				673	
31280HM88	FHLMC MTG BACKED POOL 02/01/2011 6.500	VAR	VARIOUS		4,518	4,518	4,502	4,518	1				172	
31280P7J3	FHLMC MTG BACKED POOL 02/01/2013 6.500	VAR	VARIOUS		14,660	14,660	14,665	14,660		3			602	
31280PA67	FHLMC MTG BACKED POOL 12/01/2012 6.500	VAR	VARIOUS		19,150	19,150	19,156	19,150		2			622	
31280PMA5	FHLMC MTG BACKED POOL 12/01/2012 6.500	VAR	VARIOUS		4,974	4,974	4,976	4,974					176	
31280Q3G1	FHLMC MTG BACKED POOL 04/01/2013 6.500	VAR	VARIOUS		25,019	25,019	24,991	25,019	1				812	
31282RKA1	FHLMC MTG BACKED POOL 10/01/2000 5.500	VAR	VARIOUS		29,214	29,214	29,269	29,214					1,060	
31282RKE3	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		442,379	442,379	443,649	442,379					18,192	
31282RKL7	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		210,528	210,528	211,006	210,528					8,208	
31283HGZ2	FHLMC MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		7,744	7,744	7,712	7,744	1				172	
31289PLU3	FHLMC MTG BACKED POOL 02/01/2000 7.000	01/01/2000	MBS PAYMENT		9,932	9,932	9,935	9,932					58	
31289PQY0	FHLMC MTG BACKED POOL 03/01/2000 7.000	VAR	VARIOUS		58,904	58,904	58,986	58,904					945	
31289Q3D9	FHLMC MTG BACKED POOL 10/01/2000 5.500	VAR	VARIOUS		122,352	122,352	122,888	122,352					3,767	
31289Q7A1	FHLMC MTG BACKED POOL 10/01/2000 5.500	VAR	VARIOUS		20,290	20,290	20,328	20,290					751	
31289QRM3	FHLMC MTG BACKED POOL 07/01/2000 5.500	VAR	VARIOUS		425,221	425,221	426,948	425,221					9,431	
31289QTB5	FHLMC MTG BACKED POOL 07/01/2000 5.500	VAR	VARIOUS		33,114	33,114	33,248	33,114					807	
31289QVB2	FHLMC MTG BACKED POOL 08/01/2000 5.500	VAR	VARIOUS		23,273	23,273	23,316	23,273					842	
31289RBA4	FHLMC MTG BACKED POOL 10/01/2000 5.500	VAR	VARIOUS		6,217	6,217	6,228	6,217					142	
31289RC88	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		91,628	91,628	91,800	91,628		102			3,796	
31289RCP0	FHLMC MTG BACKED POOL 11/15/2000 5.500	VAR	VARIOUS		88,748	88,748	88,914	88,748					3,881	
31289RD20	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		283,680	283,680	284,212	283,680					13,902	
31289RDE4	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		140,212	140,212	140,475	140,212					6,064	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
31289RDF1	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		113,790	113,790	114,252	113,790					2,948	
31289RDT1	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		16,535	16,535	16,566	16,535					791	
31289REQ6	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		165,539	165,539	166,211	165,539					3,786	
31289RET0	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		21,667	21,667	21,755	21,667					495	
31289RF77	FHLMC MTG BACKED POOL 11/01/2000 5.500	VAR	VARIOUS		163,602	163,602	164,318	163,602		363			7,531	
31289RFQ5	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		31,313	31,313	31,411	31,313					1,707	
31289RG76	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		69,973	69,973	70,192	69,973					1,350	
31289RH75	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		149,363	149,363	149,970	149,363					3,721	
31289RJE8	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		133,158	133,158	133,699	133,158					6,348	
31289RQ1	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		9,114	9,114	9,151	9,114					451	
31289RJY4	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		217,303	217,303	217,983	217,303					11,836	
31289RJZ1	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		171,257	171,257	171,792	171,257					5,648	
31289SD77	FHLMC MTG BACKED POOL 07/01/2001 7.500	VAR	VARIOUS		43,738	43,738	43,725	43,738	1				1,395	
31289SF67	FHLMC MTG BACKED POOL 08/01/2001 7.500	VAR	VARIOUS		1,631	1,631	1,630	1,631					69	
3128G4A26	FHLMC MTG BACKED POOL 04/01/2013 6.500	VAR	VARIOUS		28,481	28,481	28,449	28,481	2				810	
3128G4CP3	FHLMC MTG BACKED POOL 05/01/2013 6.500	VAR	VARIOUS		95,115	95,115	95,011	95,115	7				3,700	
3128G4M80	FHLMC MTG BACKED POOL 05/01/2013 6.500	VAR	VARIOUS		56,494	56,494	56,432	56,494	4				2,020	
31292HAA2	FHLMC MTG BACKED POOL 12/01/2029 8.000	VAR	VARIOUS		23,071	23,071	23,031	23,071	1				540	
31292HAX2	FHLMC MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		6,920	6,920	6,890	6,920	1				148	
31292HBB9	FHLMC MTG BACKED POOL 03/01/2030 8.000	VAR	VARIOUS		9,714	9,714	9,673	9,714	1				209	
31292HD68	FHLMC MTG BACKED POOL 07/01/2030 8.000	VAR	VARIOUS		5,416	5,416	5,393	5,416					131	
31292HEY6	FHLMC MTG BACKED POOL 09/01/2030 8.000	VAR	VARIOUS		89,026	89,026	88,957	89,026	3	1			1,438	
31294CQY2	FHLMC MTG BACKED POOL 01/01/2030 8.000	VAR	VARIOUS		9,990	9,990	9,973	9,990					241	
31294CUM3	FHLMC MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		9,276	9,276	9,236	9,276					186	
31294CYP2	FHLMC MTG BACKED POOL 02/01/2030 8.000	VAR	VARIOUS		41,275	41,275	41,204	41,275	2				1,145	
31294DNP2	FHLMC MTG BACKED POOL 03/01/2030 8.000	VAR	VARIOUS		12,007	12,007	11,957	12,007	1				291	
31294DX89	FHLMC MTG BACKED POOL 03/01/2030 8.000	VAR	VARIOUS		104,515	104,515	104,336	104,515	6				2,802	
31294ER68	FHLMC MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		64,081	64,081	63,811	64,081	5				1,744	
31294EUB3	FHLMC MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		1,652	1,652	1,651	1,652					22	
31294EW47	FHLMC MTG BACKED POOL 04/01/2030 8.000	VAR	VARIOUS		49,772	49,772	49,687	49,772	2				1,168	
31294FCE4	FHLMC MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		2,954	2,954	2,949	2,954					95	
31294JV9	FHLMC MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		5,480	5,480	5,471	5,480	1				101	
31294FS23	FHLMC MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		2,766	2,766	2,762	2,766					64	
31294FV86	FHLMC MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		3,032	3,032	3,029	3,032					40	
31294FW51	FHLMC MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		319	319	319	319					8	
31294FWS1	FHLMC MTG BACKED POOL 05/01/2030 8.000	VAR	VARIOUS		506	506	505	506					11	
31294G4B7	FHLMC MTG BACKED POOL 07/01/2030 8.000	VAR	VARIOUS		4,927	4,927	4,923	4,927					65	
31294GDD3	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		7,678	7,678	7,665	7,678					231	
31294GGT5	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		2,766	2,766	2,754	2,766					54	
31294GNS9	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		1,361	1,361	1,356	1,361					27	
31294GPW8	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		1,910	1,910	1,907	1,910					45	
31294GR71	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		13,695	13,695	13,638	13,695					432	
31294GU28	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		258	258	258	258					6	
31294GVC5	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		175,553	175,553	175,251	175,553	14				4,541	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
31294GZA5	FHLMC MTG BACKED POOL 06/01/2030 8.000	VAR	VARIOUS		47,588	47,588	47,388	47,588	7				1,406	
31294JBL1	FHLMC MTG BACKED POOL 08/01/2006 8.500	VAR	VARIOUS		3,928	3,928	3,891	3,928	6				173	
31294JG44	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		72,428	72,428	73,017	72,428		82			2,496	
31294JGX0	FHLMC MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		35,179	35,179	35,096	35,179	8				1,209	
31294JHC5	FHLMC MTG BACKED POOL 07/01/2008 6.000	VAR	VARIOUS		10,833	10,833	10,802	10,833	3				344	
31294JHL5	FHLMC MTG BACKED POOL 05/01/2008 6.500	VAR	VARIOUS		86,480	86,480	86,278	86,480	19				2,917	
31294JJ33	FHLMC MTG BACKED POOL 03/01/2009 6.500	VAR	VARIOUS		165,315	165,315	165,831	165,315		59			5,774	
31294JMM1	FHLMC MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		132,821	132,821	133,475	132,821		74			4,361	
31294JK80	FHLMC MTG BACKED POOL 04/01/2009 6.500	VAR	VARIOUS		76,184	76,184	76,707	76,184		68			2,705	
31294JKD9	FHLMC MTG BACKED POOL 04/01/2009 6.500	VAR	VARIOUS		77,190	77,190	77,721	77,190		50			2,702	
31294JKX5	FHLMC MTG BACKED POOL 03/01/2009 6.500	VAR	VARIOUS		8,396	8,396	8,456	8,396		7			311	
31294JLM8	FHLMC MTG BACKED POOL 08/01/2009 7.500	VAR	VARIOUS		19,938	19,938	19,813	19,938	11				743	
31294JS33	FHLMC MTG BACKED POOL 03/01/2013 6.500	VAR	VARIOUS		142,734	142,734	142,778	142,734		9			4,949	
31294JSQ2	FHLMC MTG BACKED POOL 01/01/2013 6.500	VAR	VARIOUS		4,204	4,204	4,205	4,204					144	
312950KF4	FHLMC MTG BACKED POOL 08/01/2002 8.000	VAR	VARIOUS		13,388	13,388	13,453	13,388		3			509	
4 31297Y7J5	FHLMC MTG BACKED POOL 09/01/2030 8.000	VAR	VARIOUS		20,914	20,914	20,897	20,914					390	
1 31335KAX4	FHLMC MTG BACKED POOL 02/01/2008 8.000	VAR	VARIOUS		24,873	24,873	24,994	24,873		(2)			1,217	
. 31335KB96	FHLMC MTG BACKED POOL 01/01/2009 6.500	VAR	VARIOUS		66,777	66,777	67,028	66,777		31			2,277	
4 31335KBG0	FHLMC MTG BACKED POOL 08/01/2008 6.000	VAR	VARIOUS		50,596	50,596	50,200	50,596	61				1,722	
0 31335KD45	FHLMC MTG BACKED POOL 08/01/2009 7.500	VAR	VARIOUS		36,526	36,526	36,297	36,526	28				1,567	
31335KDN3	FHLMC MTG BACKED POOL 06/01/2009 7.500	VAR	VARIOUS		203,127	203,127	205,032	203,127		262			7,416	
31335KED4	FHLMC MTG BACKED POOL 09/01/2009 8.000	VAR	VARIOUS		117,906	117,906	118,275	117,906		99			5,204	
31335RB34	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		182,526	182,526	183,096	182,526					7,506	
31335RBQ3	FHLMC MTG BACKED POOL 12/01/2000 5.500	VAR	VARIOUS		264,338	264,338	265,464	264,338					11,363	
31335RDV0	FHLMC MTG BACKED POOL 09/01/2001 7.500	VAR	VARIOUS		24,773	24,773	24,766	24,773	1				1,170	
3133T2S27	FHR 1633 PN 07/01/2004 6.500	VAR	VARIOUS		841,488	841,261	777,644	823,971	9,104		17,516		37,499	
3133T4Y75	FHR 1703 JA 12/01/2002 6.500	VAR	VARIOUS		14,487	14,487	14,495	14,487					2,809	
313400AY9	FHLMC GTD MTG CERT 09/15/2009 12.45	09/15/2000	CALL at 100.000		116	116	116	116						
31356Q3U9	FHLMC MTG BACKED POOL 04/01/2006 8.000	VAR	VARIOUS		4,225	4,225	4,246	4,225		1			111	
31356RAK1	FHLMC MTG BACKED POOL 05/01/2006 8.500	VAR	VARIOUS		1,235	1,235	1,224	1,235	1				57	
31357DCT0	FHLMC MTG BACKED POOL 07/01/2007 8.000	VAR	VARIOUS		9,841	9,841	9,889	9,841		2			413	
31357HRR9	FHLMC MTG BACKED POOL 01/01/2008 8.000	VAR	VARIOUS		13,358	13,358	13,423	13,358		4			505	
31357KNH8	FHLMC MTG BACKED POOL 04/01/2008 7.000	VAR	VARIOUS		33,852	33,852	33,799	33,852	3				1,340	
31357M4C6	FHLMC MTG BACKED POOL 06/01/2008 7.000	VAR	VARIOUS		63,912	63,912	63,842	63,912	6				2,020	
31357M4H5	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		13,900	13,900	14,013	13,900		3			525	
31357M4J1	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		28,479	28,479	28,711	28,479		16			1,017	
31357M4Y8	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		4,821	4,821	4,861	4,821		5			166	
31357MK95	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		26,574	26,574	26,790	26,574		6			1,038	
31357MNX9	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		17,128	17,128	17,268	17,128		50			590	
31357NB85	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		25,004	25,004	25,207	25,004		(7)			952	
31357NGJ6	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		44,854	44,854	45,162	44,854		14			1,376	
31357NGZ0	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		23,575	23,575	23,766	23,575		63			856	
31357NHT3	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		25,413	25,413	25,619	25,413		49			941	
31357NL35	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		91,261	91,261	92,002	91,261		32			2,852	

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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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
31357NMC4	FHLMC MTG BACKED POOL 07/01/2008 7.000	VAR	VARIOUS		35,626	35,626	35,716	35,626		7			1,359	
31357NN82	FHLMC MTG BACKED POOL 06/01/2008 6.500	VAR	VARIOUS		24,353	24,353	24,551	24,353		11			861	
31357P4M7	FHLMC MTG BACKED POOL 08/01/2008 6.000	VAR	VARIOUS		156,652	156,652	155,754	156,652	65				3,726	
31357RTK0	FHLMC MTG BACKED POOL 08/01/2008 6.000	VAR	VARIOUS		67,881	67,881	67,584	67,881	28				2,004	
31357UKN6	FHLMC MTG BACKED POOL 11/01/2008 6.500	VAR	VARIOUS		12,013	12,013	12,098	12,013		5			377	
31357V2W4	FHLMC MTG BACKED POOL 11/01/2008 6.500	VAR	VARIOUS		3,280	3,280	3,302	3,280		1			99	
31357VDU6	FHLMC MTG BACKED POOL 11/01/2008 6.000	VAR	VARIOUS		63,549	63,549	63,867	63,549		9			2,115	
31357VW84	FHLMC MTG BACKED POOL 12/01/2008 6.500	VAR	VARIOUS		6,250	6,250	6,293	6,250					223	
31357WKD4	FHLMC MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		18,012	18,012	18,097	18,012		6			454	
31357WRC9	FHLMC MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		42,856	42,856	43,057	42,856		12			1,448	
31357WTL7	FHLMC MTG BACKED POOL 12/01/2008 6.000	VAR	VARIOUS		37,531	37,531	37,707	37,531		25			1,179	
31357X2R1	FHLMC MTG BACKED POOL 02/01/2009 6.500	VAR	VARIOUS		132,347	132,347	133,257	132,347		(29)			3,208	
31357XAL5	FHLMC MTG BACKED POOL 01/01/2009 6.500	VAR	VARIOUS		20,793	20,793	20,936	20,793		7			726	
31357XMB4	FHLMC MTG BACKED POOL 01/01/2009 6.500	VAR	VARIOUS		75,901	75,901	76,186	75,901		129			3,557	
31357XMQ1	FHLMC MTG BACKED POOL 01/01/2009 6.500	VAR	VARIOUS		6,093	6,093	6,116	6,093		(1)			232	
4 31357Y7A1	FHLMC MTG BACKED POOL 03/01/2009 6.500	VAR	VARIOUS		57,551	57,551	57,713	57,551		19			2,746	
1 31357Y7K9	FHLMC MTG BACKED POOL 02/01/2009 6.500	VAR	VARIOUS		36,606	36,606	36,709	36,606		2			1,387	
. 31357YAW9	FHLMC MTG BACKED POOL 01/01/2009 7.000	VAR	VARIOUS		6,484	6,484	6,504	6,484		2			250	
4 31357YVA4	FHLMC MTG BACKED POOL 02/01/2009 7.000	VAR	VARIOUS		93,219	93,219	93,510	93,219		2			2,132	
1 31358PMG9	FNR G92-38 VD 01/01/2005 7.500	VAR	VARIOUS		1,670,535	1,670,535	1,626,161	1,670,535	23,418				36,785	
31358QKN4	FNR G92-54 VD 09/01/2005 7.500	VAR	VARIOUS		637,363	637,363	636,168	637,363	1,195				9,526	
31385NKW8	FNMA POOL 547609 08/01/2030 8.500	VAR	VARIOUS		39,900	39,900	39,875	39,900					1,054	
31385UCY7	FNMA POOL 552787 08/01/2030 8.000	VAR	VARIOUS		70,369	70,369	70,061	70,369	4				1,005	
613105EM3	THE WATER WORKS AND SA 09/01/2008 5.150	07/25/2000	SALOMON SMITH BARNEY		1,063,986	1,060,000	1,060,000	1,060,000			3,986		49,131	
914029E74	BD OF TRUST UNIV OF AL 06/01/2006 6.850	06/01/2000	CALL at 101.000		303,000	300,000	300,000	300,000			3,000		10,275	
914029F40	BD OF TRUST UNIV OF AL 06/01/2011 7.000	06/01/2000	CALL at 101.000		1,010,000	1,000,000	1,000,000	1,000,000			10,000		35,000	
040654CH6	STATE OF ARIZONA 07/01/2009 7.000	VAR	VARIOUS		505,000	500,000	501,250	500,164		79			4,836	
040654CK9	STATE OF ARIZONA 07/01/2006 7.000	09/01/2000	CALL at 101.000		1,010,000	1,000,000	997,560	998,817	108		11,183		70,000	
040654CQ6	STATE OF ARIZONA 07/01/2006 6.450	01/07/2000	J P MORGAN SECURITIES		1,042,910	1,000,000	1,000,000	1,000,000			42,910		33,325	
7957475P5	SALT RIVER PROJ ARIZ 01/01/2012 6.625	02/25/2000	PAINE WEBBER JACKSON & CURTI		1,038,870	1,000,000	991,620	993,932	51		44,938		43,063	
914063F64	ARIZONA BD OF REGENTS 06/01/2010 6.200	02/23/2000	PAINE WEBBER JACKSON & CURTI		2,002,455	1,890,000	1,886,088	1,887,534	25		114,921		26,691	
130663P50	STATE OF CALIFORNIA W 12/01/2009 5.500	02/18/2000	PAINE WEBBER JACKSON & CURTI		1,728,407	1,700,000	1,685,074	1,688,628	115		39,779		19,999	
130663YS0	STATE OF CAL REV 12/01/2006 6.500	02/09/2000	A.G. BECKER INC		1,024,220	1,000,000	987,870	993,167	84		31,053		12,278	
130663YT8	STATE OF CAL REV 12/01/2007 6.500	02/09/2000	BEAR STEARNS & COMPANY		1,536,330	1,500,000	1,473,900	1,484,179	164		52,151		18,417	
130663YX9	STATE OF CAL REV 12/01/2011 6.500	02/09/2000	BEAR STEARNS & COMPANY		1,536,330	1,500,000	1,446,870	1,461,098	229		75,232		18,417	
271014JR4	EAST BAY MUNI 06/01/2013 5.000	02/10/2000	SALOMON SMITH BARNEY		1,894,780	2,000,000	1,845,500	1,868,874	719		25,906		19,167	
544504KS1	LOS ANGELES CAL D W A 03/15/2012 5.400	03/15/2000	CALL at 100.000		25,000	25,000	25,000	25,000					675	
544521L54	LOS ANGELES CAL D W A 02/01/2012 5.200	02/01/2000	CALL at 100.000		20,000	20,000	19,400	19,679	2		321		520	
544521P27	LOS ANGELES CAL D W A 08/15/2012 5.300	04/13/2000	PAINE WEBBER JACKSON & CURTI		880,114	880,000	880,000	880,000			114		30,834	
786004GR6	SACRAMENTO CAL M U D E 09/01/2004 3.500	VAR	VARIOUS		10,000	10,000	9,963	9,993	1		7		375	
196630PO4	COLO SPRINGS COLO UTIL 11/15/2012 9.875	11/15/2000	CALL at 101.500		1,015,000	1,000,000	1,000,000	1,000,000			15,000		98,750	
207745U65	CT HSG FIN AUTH 11/15/2004 7.100	VAR	VARIOUS		45,000	45,000	44,831	44,934	9		66		2,816	
246428CJ3	DELAWARE TRANS AUTHORI 07/01/2006 7.300	07/01/2000	CALL at 110.000		1,100,000	1,000,000	1,000,000	1,000,000			100,000		73,000	
341421HC2	FLORIDA STATE BD OF ED 06/01/2012 5.900	06/08/2000	PAINE WEBBER JACKSON & CURTI		2,059,140	2,000,000	1,991,360	1,993,200	168		65,940		61,294	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
341421NS0	STATE OF FLA FULL FAIT 06/01/2010 5.125	05/30/2000	PAINE WEBBER JACKSON & CURTI		2,797,716	2,900,000	2,763,236	2,795,579	3,193		2,138		73,900	
341586KV6	FLA ST BOARD OF HIGHER 05/01/2000 5.400	05/01/2000	VARIOUS		500,000	500,000	492,885	500,000	162				32,504	
469363BF1	JACKSONVILLE FLA ELEC 07/01/2001 5.250	07/01/2000	CALL at 100.000		160,000	160,000	156,600	159,776	108		224		8,400	
686509WCO	ORLANDO UTILITIES REV 10/01/2012 5.500	01/13/2000	SALOMON SMITH BARNEY		998,000	1,000,000	894,870	914,362	145		83,638		15,583	
686509WT3	ORLANDO UTIL COMM 10/01/2008 5.400	05/30/2000	RAYMOND JAMES		1,535,508	1,550,000	1,534,097	1,539,852	394			4,345	55,568	
190846QR9	COBB CO & MARIETTA GA 05/01/2000 6.200	05/01/2000	VARIOUS		100,000	100,000	100,000	100,000					7,464	
240523MZ0	DEKALB COUNTY GA 10/01/2010 5.125	06/23/2000	LEGG MASON WOOD WALKER INC.		996,300	1,000,000	991,600	994,014	209		2,286		37,299	
451888BJ9	ILLINOIS DEV REV 09/01/2013 7.600	04/24/2000	CALL at 102.000		1,020,000	1,000,000	988,130	990,926	122		29,074		54,049	
452226TL7	STATE OF ILLINOIS 06/15/2012 5.400	06/26/2000	MERRILL LYNCH PIERCE FENNER		497,500	500,000	498,500	498,816	34			1,316	14,325	
398324AA1	GRIFFITH IND ECON DV R 03/01/2009 6.750	03/01/2000	CALL at 100.000		20,000	20,000	20,000	20,000					675	
455167PZ3	IND UNIV STUDENT FEE B 08/01/2000 7.000	VAR	VARIOUS		503,000	500,000	505,000	501,174		313	2,648	822	35,000	
746180W38	THE TRUSTEES OF PURDUE 07/01/2001 6.300	01/01/2000	CALL at 103.000		515,000	500,000	498,070	499,647			15,353		15,750	
746180W79	THE TRUSTEES OF PURDUE 07/01/2005 6.600	01/03/2000	CALL at 103.000		1,030,000	1,000,000	995,300	997,729	2		32,271		33,000	
276569YV6	EASTERN KY UNIV REV 05/01/2000 4.000	05/01/2000	VARIOUS		200,000	200,000	152,880	200,000	1,038				9,631	
491308TR3	KENTUCKY HSG CORP 07/01/2014 5.400	07/13/2000	PRUDENTIAL SECURITIES		2,075,535	2,100,000	2,072,421	2,078,207	548			2,672	117,180	
491566AN5	KENTUCKY TPK AUTH REV 07/01/2008 5.875	VAR	VARIOUS		35,000	35,000	34,300	34,701	15		299		2,056	
491566KM6	KENTUCKY TPK AUTH REV 07/01/2004 8.500	01/01/2000	CALL at 100.000		20,000	20,000	20,066	20,000					850	
967485AD5	WICKLIFFE KY POLLUTN C 05/01/2010 8.250	VAR	VARIOUS		15,000	15,000	14,593	14,751	5		249		632	
575855D*9	MASS INDL FIN AGY REV 10/01/2006 12.00	VAR	VARIOUS		45,293	45,293	45,293	45,293					5,435	
60415MHU1	MINNESOTA HOUSING 07/01/2020 6.250	06/01/2000	VARIOUS		35,000	35,000	34,825	34,844	2		156		1,358	
60415MQT4	MINNESOTA HSG FIN AGEN 01/01/2017 6.125	06/01/2000	VARIOUS		80,000	80,000	80,000	80,000					2,797	
534272SX8	CITY OF LINCOLN 09/01/2011 6.000	02/08/2000	PAINE WEBBER JACKSON & CURTI		1,045,670	1,000,000	985,000	988,965	67		56,705		26,167	
681793E92	OMAHA PUB PW DISTRICT 02/01/2013 5.250	04/07/2000	MORGAN STANLEY & COMPANY IN		1,958,760	2,000,000	1,904,390	1,923,154	1,083		35,606		71,750	
681793LU7	OMAHA NEB PUB PWR EL R 02/01/2003 5.750	02/01/2000	CALL at 100.000		60,000	60,000	60,000	60,000					1,725	
247217AA0	DELTRAN N J SEW AUTH RE 03/01/2004 4.250	03/01/2000	CALL at 100.000		13,000	13,000	13,000	13,000					276	
649892H90	NY ST PWR AUTHORITY GE 01/01/2003 5.125	VAR	VARIOUS		2,052,720	2,000,000	1,864,140	1,964,407	5,539		88,313		74,028	
864779LJ0	SUFFOLK CO N Y WTR AUT 06/01/2000 3.500	06/01/2000	VARIOUS		180,000	180,000	174,634	180,000	110				3,150	
172306FO0	CINCINNATI OHIO UNIV G 06/01/2000 5.750	06/01/2000	VARIOUS		100,000	100,000	100,688	100,000		20			2,875	
548406CA3	LOWER PAXTON TWP PA AT 01/01/2006 5.750	VAR	VARIOUS		40,000	40,000	40,000	40,000					1,725	
709235HE8	THE PA ST UNIV 08/15/2016 5.500	07/17/2000	DAIN RAUSCHER		649,302	655,000	649,688	650,403	95			1,102	33,223	
160074AB6	CHARLESTON CO SC POLL 08/01/2003 5.900	08/01/2000	CALL at 100.000		25,000	25,000	25,000	25,000					1,475	
198504KJ0	COLUMBIA SC WW/S REV & 01/01/2011 7.750	01/03/2000	CALL at 100.000		15,000	15,000	15,000	15,000					581	
198504ML3	COLUMBIA SC WW/S REF & 01/01/2009 6.900	01/03/2000	CALL at 102.000		510,000	500,000	497,500	498,433	1		11,567		17,250	
837147KF3	S.C. PUBLIC SERVICE AU 01/01/2002 4.500	02/18/2000	DIRECT		993,000	1,000,000	977,790	992,940	474		60		28,375	
8375507U0	SOUTH DAKOTA HOUSING D 05/01/2008 5.700	02/18/2000	DAIN RAUSCHER		2,005,200	2,000,000	2,000,000	2,000,000			5,200		33,883	
033795CN3	ANDERSON CNTY TENN IND 10/01/2009 7.050	10/02/2000	CALL at 100.000		5,000	5,000	5,000	5,000					353	
499728W82	KNOXVILLE TENN SEWER R 04/01/2000 4.500	04/01/2000	MATURITY		125,000	125,000	125,000	125,000					2,813	
586158GW1	CITY OF MEMPHIS TENN 01/01/2005 6.900	01/03/2000	CALL at 101.250		1,518,750	1,500,000	1,500,000	1,500,000			18,750		51,750	
586158GY7	CITY OF MEMPHIS TENN 01/01/2011 6.750	01/03/2000	CALL at 102.000		510,000	500,000	499,750	499,863			10,137		16,875	
586158GZ4	CITY OF MEMPHIS TENN 01/01/2007 7.000	01/03/2000	CALL at 101.750		1,017,500	1,000,000	1,000,000	1,000,000			17,500		35,000	
052478BP8	AUSTIN TEX WTR SEW/EL 11/15/2001 14.00	05/15/2000	CALL at 100.000		5,000	5,000	5,000	5,000					350	
052478BS2	AUSTIN TEX WTR SEW/EL 11/15/2001 14.00	VAR	CALL at 100.000		25,000	25,000	25,000	25,000					3,150	
052478BT0	AUSTIN TEX WTR SEW/EL 11/15/2001 14.00	VAR	CALL at 100.000		235,000	235,000	235,000	235,000					24,500	
19057PAN6	COASTAL WTR AUTH TX 12/15/2008 5.550	02/23/2000	MORGAN STANLEY & COMPANY IN		933,099	915,000	908,540	910,278	60		22,821		9,592	

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
19057PAS5	COASTAL WTR AUTH TX 12/15/2012 5.850	02/25/2000	PAINÉ WEBBER JACKSON & CURTI		1,179,786	1,140,000	1,127,665	1,129,876	80		49,910		12,968	
366155BB4	GARLAND INDEP SCHOOL D 02/15/2006 5.800	02/08/2000	LEGG MASON WOOD WALKER INC.		1,019,800	1,000,000	988,400	993,741	88		26,059		27,872	
366155BE8	GARLAND INDEP SCHOOL D 02/15/2009 6.000	02/08/2000	LEGG MASON WOOD WALKER INC.		1,023,610	1,000,000	987,270	991,628	71		31,982		28,833	
402230AQ9	GULF COAST POLLUTN CTL 02/01/2006 6.500	02/01/2000	CALL at 100.000		25,000	25,000	25,500	25,000					813	
442348PB8	HOUSTON TEX ARPT REV S 07/01/2012 6.750	07/01/2000	CALL at 100.000		25,000	25,000	24,813	24,886	3		114		1,688	
442348PW2	HOUSTON TEX ARPT REV S 07/01/2013 7.200	07/01/2000	CALL at 100.000		15,000	15,000	14,158	14,391	14		609		1,080	
442436PR6	CITY OF HOUSTON TX 12/01/2005 6.100	01/27/2000	MORGAN STANLEY & COMPANY IN		2,073,380	2,000,000	1,994,000	1,996,782	33		76,598		18,978	
442436WN7	CITY OF HOUSTON TEXAS 12/01/2002 6.200	05/12/2000	MORGAN STANLEY & COMPANY IN		349,676	335,000	333,995	339,244	319		10,432		9,289	
442436XG1	CITY OF HOUSTON TEXAS 12/01/2006 6.200	01/27/2000	MORGAN STANLEY & COMPANY IN		1,734,480	1,665,000	1,660,005	1,662,088	25		72,392		16,058	
796253CC4	CITY OF SAN ANTONIO T 02/01/2008 6.000	02/08/2000	SALOMON SMITH BARNEY		1,104,732	1,070,000	1,064,597	1,066,647	33		38,085		33,348	
796253GA4	CITY OF SAN ANTONIO T 02/01/2011 5.750	02/16/2000	MORGAN STANLEY & COMPANY IN		1,000,990	1,000,000	1,001,000	1,000,746		8	244		31,146	
796253MA7	CITY OF SAN ANTONIO T 02/01/2009 5.000	01/20/2000	PAINÉ WEBBER JACKSON & CURTI		1,912,309	1,985,000	1,915,823	1,931,910	239			19,600	46,592	
858620XM4	STEPHEN F AUSTIN ST UN 08/01/2000 5.700	08/01/2000	VARIOUS		250,000	250,000	250,000	250,000					14,250	
882555TQ8	TEXAS MUNICIPAL PWR CO 09/01/2010 5.000	02/17/2000	PAINÉ WEBBER JACKSON & CURTI		1,897,760	2,000,000	1,901,600	1,923,491	678			25,731	46,111	
458840U60	INTERMOUNTAIN POWER AG 07/01/2012 6.000	05/31/2000	PAINÉ WEBBER JACKSON & CURTI		1,994,440	2,000,000	1,958,850	1,967,592	758	21	30,529	3,681	110,000	
458840X91	INTERMOUNTAIN POWER AG 07/01/2013 5.500	04/05/2000	BEAR STEARNS & COMPANY		990,640	1,000,000	953,440	962,472	563		28,168		41,861	
303891CM5	FAIRFAX CO VA WTR AUTH 01/01/2007 5.000	VAR	VARIOUS		337,321	335,000	335,000	335,000			2,321		86,403	
92812RH40	VIRGINIA HOUSING DEVEL 01/01/2015 5.700	06/15/2000	PRUDENTIAL SECURITIES		998,750	1,000,000	997,500	997,877	42		873		54,467	
92812RYB5	VIRGINIA HOUSING DEV A 07/01/2017 6.400	03/01/2000	CALL at 100.000		25,000	25,000	25,000	25,000					800	
928168HE6	VIRGINIA PUBLIC BLDG A 08/01/2012 5.750	01/26/2000	WACHOVIA		2,581,375	2,500,000	2,435,725	2,445,522	201		135,853		69,878	
928168KL6	VIRGINIA PUBLIC BLDG 08/01/2009 6.100	02/08/2000	PAINÉ WEBBER JACKSON & CURTI		1,050,920	1,000,000	966,950	975,753	190		75,167		31,686	
928168KM4	VIRGINIA PUBLIC BLDG 08/01/2010 6.125	02/24/2000	DAIN RAUSCHER INC.		1,051,570	1,000,000	987,420	990,758	92		60,812		34,538	
928168KP7	VIRGINIA PUBLIC BLDG 08/01/2012 6.250	02/08/2000	PAINÉ WEBBER JACKSON & CURTI		1,056,880	1,000,000	989,590	991,992	43		64,888		32,465	
9566263D5	WEST VIRGINIA DEV FUND 11/01/2012 5.450	06/15/2000	PRUDENTIAL SECURITIES		924,188	930,000	930,000	930,000				5,813	31,537	
977056CZ1	STATE OF WISCONSIN G. 11/01/2009 5.400	01/12/2000	HUTCHINSON SHOCKEY ERLEY &		993,700	1,000,000	993,750	995,324	11			1,624	10,650	
977056DC1	STATE OF WISCONSIN BDS 11/01/2012 5.600	01/12/2000	LEHMAN BROTHERS		992,500	1,000,000	990,830	992,544	12			44	11,044	
3199999	Subtotal - Bonds - Special Revenue and Special Assessment			X X X	86,117,923	85,345,787	83,869,649	84,385,781	52,670	2,164	1,798,890	66,750	2,801,664	X X X
00508WAB2	ACTUANT CORP 05/01/2009 13.00	12/13/2000	DLJ CAPITAL MARKETS		977,500	1,000,000	986,750	987,569	819			10,069	47,667	
00751CAC8	ADVANCED ACCESSORY 10/01/2007 9.750	12/18/2000	CHASE SECURITIES INC.		596,400	840,000	831,600	833,141	658			236,741	99,418	
027990AB6	AMR MUT REINS CO GTY F 12/31/1999 0.000	VAR	MATURITY		(212,500)							212,500		
055240AK1	BAMS 1997-1 A7 10/01/2025 7.500	VAR	VARIOUS		147,835	147,835	151,785	147,835		81			6,090	
059438AF8	BANK ONE CORP 07/15/2005 7.000	VAR	VARIOUS		5,932,620	6,000,000	5,903,250	5,944,166	8,350		356	11,902	537,833	
126691N83	CWHL 1997-2 A5 04/01/2027 7.500	VAR	VARIOUS		24,932	24,932	24,636	24,932	3				1,030	
126691TB0	CWHL 1996-1 A6 01/01/2026 7.250	VAR	VARIOUS		52,126	52,126	52,167	52,126		3			2,078	
129466AL2	CALENERGY CO. INC. 09/15/2008 7.520	10/26/2000	MERRILL LYNCH PIERCE FENNER		1,984,680	2,000,000	2,000,000	2,000,000				15,320	167,529	
13077QAC7	CALIFORNIA STEEL INDUS 04/01/2009 8.500	12/14/2000	MERRILL LYNCH PIERCE FENNER		1,470,500	1,700,000	1,721,250	1,717,790		1,985		247,290	173,801	
16162TBK1	CHASE 1998-S6 M 07/01/2028 6.750	VAR	VARIOUS		60,297	60,297	59,835	60,297	4				2,260	
162456AH0	CHATTEM 04/01/2008 8.875	03/17/2000	MERRILL LYNCH ROYAL SECURITI		1,500,250	1,700,000	1,706,375	1,706,004		157		205,754	69,570	
172172AG3	CINCINNATI MILACRON IN 05/15/2000 7.875	05/15/2000	VARIOUS		5,500,000	5,500,000	5,601,875	5,500,000		15,602			216,563	
1729215P9	CMSI 1997-2 A4 05/01/2027 7.250	VAR	VARIOUS		50,187	50,187	47,913	50,187	33				1,996	
23321PYK8	DLJMA 1996-CF1 A1A 02/01/2016 7.280	VAR	VARIOUS		1,277,035	1,277,035	1,310,358	1,277,035		5,884			49,677	
247361YE2	DELTA AIR LINES INC 12/15/2005 7.700	12/08/2000	MERRILL LYNCH PIERCE FENNER		980,050	1,000,000	960,640	965,106	4,466		14,944		75,717	

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
251529AE3	DEUTSCHE BANK FINANCIA 12/13/2006 6.700	12/05/2000	UBS-DB CORPORATION		3,461,189	3,535,000	3,390,065	3,408,858	14,949		52,331		231,582	
251529AF0	DEUTSCHE BANK FINANCIA 04/25/2009 7.500	06/21/2000	J P MORGAN SECURITIES		2,460,900	2,500,000	2,434,525	2,437,058	2,533		23,842		122,917	
26632QAB9	DURA OPERATING CORP. 05/01/2009 9.000	09/18/2000	BANK OF AMERICA NT & SA		1,358,188	1,550,000	1,580,625	1,576,807		2,092		218,619	122,838	
30245@9Z5	FB EXPORT FUNDING TRUS 09/01/2002 5.640	VAR	CALL at 100.000		235,294	235,294	235,294	235,294					9,953	
313549AM9	FEDERAL MOGUL 07/01/2010 7.875	05/31/2000	SALOMON SMITH BARNEY		1,480,000	2,000,000	2,008,440	2,007,569		205		527,569	144,375	
313549AS6	FEDERAL MOGUL 01/15/2009 7.500	06/02/2000	VARIOUS		504,000	750,000	753,750	753,395		117		249,395	49,531	
33738MAE1	FIRST UNION CORPORATIO 08/18/2010 7.800	VAR	VARIOUS		2,541,800	2,500,000	2,492,800	2,492,918	118		48,882		47,342	
34354PAA3	FLOWERVE CORP 08/15/2010 12.25	10/13/2000	VARIOUS		612,000	600,000	591,516	591,581	65		20,419		21,023	
345401E90	FORD MOTOR CREDIT 01/25/2000 7.150	VAR	VARIOUS		2,000,000	2,000,000	1,975,120	2,000,000	351				51,639	
35138BAB2	FOX FAMILY WORLD 11/01/2007 0.000	10/13/2000	MORGAN STANLEY & COMPANY IN		720,000	1,000,000	637,500	663,008	25,508		56,992			
36157NJV5	GECMS 2000-9 A3 08/01/2030 7.750	VAR	VARIOUS		12,927	12,927	12,786	12,927	1				190	
36157TM73	GECMS 1996-15 A5 10/01/2026 7.750	VAR	VARIOUS		100,737	100,737	97,919	100,737	51				5,289	
36157TNOQ	GECMS 1995-7 L 09/01/2025 7.500	VAR	VARIOUS		68,367	68,367	67,139	68,367	11				2,865	
36157TQE4	GECMS 1995-8 L 10/01/2025 7.500	VAR	VARIOUS		64,906	64,906	64,947	64,906					2,751	
37042WYQ8	GENERAL MOTORS ACCEPT 09/28/2001 6.350	08/25/2000	SALOMON SMITH BARNEY		2,982,420	3,000,000	2,974,680	2,985,354	8,394			2,934	173,037	
4 381130AE3	GOLDEN NORTHWEST ALUMI 12/15/2006 12.00	VAR	WARBURG		561,290	569,000	596,028	595,488		539		34,198	40,792	
1 382550AF8	GOODYEAR TIRE & RUBBER 03/15/2003 8.125	03/20/2000	CHASE SECURITIES INC.		1,001,870	1,000,000	998,650	998,654	4		3,216		677	
. 393505JH6	GT 1995-7 A4 10/15/2026 6.700	VAR	VARIOUS		1,764,271	1,764,271	1,763,168	1,764,271	496				43,646	
4 393505KX9	GT 1995-10 M1 02/15/2027 7.000	VAR	MBS PAYMENT		116,906	116,906	110,166	116,906	176				6,822	
4 393505LC4	GT 1996-1 A3 09/15/2004 6.200	VAR	MBS PAYMENT		275,189	275,189	270,932	275,189	661				13,421	
393505LF7	GT 1996-1 M1 03/15/2027 7.000	VAR	MBS PAYMENT		190,363	190,363	190,006	190,363	16				8,291	
393505MR0	GT 1996-4 M1 10/01/2015 7.750	VAR	MBS PAYMENT		68,827	68,827	68,730	68,827	1				4,656	
423328AW3	HELLER FINANCIAL 05/15/2000 6.500	05/15/2000	VARIOUS		3,500,000	3,500,000	3,546,410	3,500,000		4,423			113,750	
427056AW6	HERCULES INC 11/15/2007 11.12	11/24/2000	DLJ CAPITAL MARKETS		142,500	150,000	150,375	150,374		1		7,874	464	
44352*AA0	HUBBAY INC SEC NOTES 03/01/2000 7.625	03/01/2000	MATURITY		22,160	22,160	22,160	22,160						
447012AB1	HUNSMAN ICI CHEMICAL 07/01/2009 10.12	VAR	VARIOUS		2,592,000	2,600,000	2,604,250	2,603,872		233		11,872	267,638	
494368AL7	KIMBERLY-CLARK CORP 08/01/2000 9.000	08/01/2000	VARIOUS		1,000,000	1,000,000	996,400	1,000,000	305				90,000	
495582AB4	KING PHARMACEUTICALS 02/15/2009 10.75	03/22/2000	BANK OF AMERICA NT & SA		742,500	750,000	762,188	761,318		173		18,818	48,599	
499040AE3	KNIGHT RIDDER AMTZ NOT 09/01/2001 8.500	09/01/2000	VARIOUS		749,000	749,000	747,891	748,847	95		153		63,665	
525187AU4	LEHMAN PASS THROUGH SE 12/15/2006 7.460	VAR	VARIOUS		54,294	54,294	54,294	54,294					2,079	
552078AN7	LYONDELL PETROCHEMICAL 05/01/2009 10.87	12/18/2000	MORGAN STANLEY & COMPANY IN		472,500	500,000	488,750	488,845	95			16,345	7,099	
570387AK6	MARK IV INDUSTRIES SUB 04/01/2006 7.750	VAR	VARIOUS		2,072,880	2,000,000	1,892,710	1,925,900	7,158		146,980		148,111	
570910AB5	MARKET HUBS PARTNERS 03/01/2008 8.250	11/03/2000	DIRECT		4,009,700	3,970,000	4,027,250	4,013,223		5,311	1,503	5,025	405,774	
573275AM6	MARTIN MARIETTA 04/15/2003 6.500	07/26/2000	BANK OF AMERICA NT & SA		2,916,240	3,000,000	2,887,980	2,908,333	17,181		7,907		152,208	
63857RBL5	NMFC 1998-2 B1 08/01/2028 6.750	VAR	VARIOUS		33,740	33,740	34,029	33,740		6			1,266	
63857RCV2	NMFC 1998-4 B1 11/01/2028 6.250	VAR	VARIOUS		22,668	22,668	21,662	22,668	14				798	
63859CAA1	NLFC 1996-1 A1 09/01/2002 7.533	VAR	VARIOUS		1,148,520	1,146,903	1,158,348	1,147,789		1,969	731		59,605	
63859CAB9	NLFC 1996-1 A2 07/01/2005 7.515	VAR	VARIOUS		657,492	657,492	659,129	657,492		131			44,055	
652478BW7	NEWS AMERICA HOLDINGS 10/17/2008 7.375	12/21/2000	MERRILL LYNCH PIERCE FENNER		977,690	1,000,000	958,330	967,941	2,788		9,749		86,861	
66937NBN7	NSCOR 1996-2 A10 08/01/2011 7.000	VAR	VARIOUS		55,235	55,235	53,483	55,235	86				2,178	
66937NZE1	NSCOR 1998-1 A3 02/01/2028 7.000	VAR	VARIOUS		137,188	137,188	132,054	137,188	72				5,272	
690768BA3	OWENS-ILLINOIS INC. 05/15/2004 7.850	10/11/2000	GRANTCHESTER		1,390,000	2,000,000	2,077,460	2,047,095		8,728		657,095	142,172	
695156AD1	PACKAGING CORP COR 04/01/2009 9.625	03/23/2000	GRANTCHESTER		998,750	1,000,000	1,032,500	1,029,670		680		30,920	79,486	
708160AX4	JC PENNEY CO INC 07/15/2002 9.450	07/15/2000	CALL at 100.000		1,500,000	1,500,000	1,493,500	1,498,383	386		1,617		141,750	

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
727904AD6	PLAYTEX FAMILY PRODUCT 12/15/2003 9.000	VAR	VARIOUS		1,710,625	1,750,000	1,765,313	1,759,087		1,081		48,462	42,000	
743659AQ7	PROTECTION ONE ALARM 01/15/2009 8.625	VAR	VARIOUS		432,450	930,000	930,000	930,000				497,550	39,662	
760947VN8	RFMSI 1996-S7 A11 03/01/2026 7.000	VAR	VARIOUS		29,584	29,584	28,826	29,584	12				1,160	
79548KQY7	SBM7 1996-2 A7 05/01/2026 7.500	VAR	VARIOUS		65,550	65,550	62,951	65,550	38				2,697	
811371AH6	SEA CONTAINERS 02/15/2008 7.875	01/20/2000	SCHWAB		905,625	1,125,000	1,085,625	1,089,159	163			183,534	38,145	
81240QDZ2	SEARS ROEBUCK 05/03/2001 6.800	05/23/2000	MORGAN STANLEY & COMPANY IN		2,978,340	3,000,000	2,949,870	2,988,614	4,558			10,274	106,533	
81375FJJ3	SASI 1995-3 A9 10/01/2025 7.500	VAR	VARIOUS		49,945	49,945	49,544	49,945	4				2,063	
833482AC6	SNYDER OIL CORP 06/15/2007 8.750	05/08/2000	DIRECT		1,670,250	1,700,000	1,712,750	1,711,601		635		41,351	59,087	
87307QAC3	TV GUIDE INC. 03/01/2009 8.125	VAR	VARIOUS		4,242,000	4,200,000	4,234,000	4,229,621		2,497	25,000	12,621	360,208	
898482AP9	TMFI 1997-1 A8 03/01/2027 7.500	VAR	VARIOUS		59,078	59,078	59,530	59,078		9			2,428	
911920AG1	U. S. HOME CORP. 01/15/2005 7.750	VAR	VARIOUS		1,717,000	1,700,000	1,697,000	1,698,157	(277)		18,841		105,927	
92923JAF6	WCI STEEL 12/01/2004 10.00	04/19/2000	WARBURG		2,425,000	2,500,000	2,494,500	2,495,604	607	394		70,604	95,833	
05947PAD1	BANCO CIT BANK S.A. 10/30/2000 7.300	10/30/2000	VARIOUS		2,000,000	2,000,000	1,996,300	2,000,000	1,103				146,000	
71654XAB3	PETROLEOS MEXICANOS 06/15/2000 7.600	06/15/2000	VARIOUS		5,500,000	5,500,000	5,286,250	5,500,000	28,059				209,000	
4599999	Subtotal - Bonds - Industrial and Miscellaneous			X X X	91,903,860	95,712,036	94,826,832	95,055,032	130,115	52,936	433,463	3,584,636	5,628,439	X X X
6099997	Subtotal - Bonds - Part 4			X X X	248,954,642	254,192,838	249,455,930	249,908,872	210,033	60,144	2,764,505	3,718,733	11,209,034	X X X
6099998	Summary Item for Bonds, Columns 6 through 14 of Part 5			X X X	27,167,301	29,275,000	27,153,759	27,208,821	55,062		554,145	595,666	1,157,165	X X X
6099999	TOTAL - BONDS			X X X	276,121,943	283,467,838	276,609,689	277,117,693	265,095	60,144	3,318,650	4,314,399	12,366,199	X X X
362338303	GTE SOUTHWEST 5.10% CUM	03/15/2000	CALL at 22.210	2,000,000	44,419		40,000	40,000			4,419			510
8370043*9	SO CAROLINA GAS & EL CO CUM	VAR	VARIOUS	20,000	1,000		982	982			18			26
6199999	Subtotal - Preferred Stock - Public Utilities			X X X	45,419	X X X	40,982	40,982			4,437		X X X	536
200340503	COMERICA INC. FIXED/ADJ PFD STK SER E	VAR	VARIOUS	100,000,000	5,084,631		5,000,000	5,000,000			84,631			85,500
339030801	FLEETBOSTON FINANCIAL CORP	02/29/2000	LEHMAN BROTHERS	100,000,000	5,062,500		5,000,000	5,000,000			62,500			132,000
949746309	WELLS FARGO COMPANY	VAR	VARIOUS	60,000,000	3,038,899		3,000,000	3,000,000			38,899			49,425
6299999	Subtotal - Preferred Stock - Banks, Trust and Insurance Companies			X X X	13,186,030	X X X	13,000,000	13,000,000			186,030		X X X	266,925
81211K209	SEALED AIR CORP PFD SERIES A	01/03/2000	OTHER	753,820	31,644		30,111	30,111			1,533			49,500
6399999	Subtotal - Preferred Stock - Industrial and Miscellaneous			X X X	31,644	X X X	30,111	30,111			1,533		X X X	49,500
6599997	Subtotal - Preferred Stock - Part 4			X X X	13,263,093	X X X	13,071,093	13,071,093			192,000		X X X	316,961
6599999	TOTAL - PREFERRED STOCK			X X X	13,263,093	X X X	13,071,093	13,071,093			192,000		X X X	316,961
001957109	AT&T CORP	VAR	VARIOUS	40,491,360	602,101		457,755	457,755			147,179	2,833		3,476
020039103	ALLTEL CORP.	VAR	OTHER	2,583,000	131,943		121,297	121,297			14,200	3,553		827

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
025537101	AMERICAN ELECTRIC POWER CO INC	VAR	VARIOUS	6,563.800	230,058		218,445	218,445			20,873	9,261		8,548
079860102	BELLSOUTH CORP	VAR	VARIOUS	1,500.000	65,008		21,330	21,330			43,678			379
12614C106	C P & L ENERGY INC	VAR	VARIOUS	1,513.000	55,193		41,692	41,692			13,501			1,482
152357109	CENTRAL & SOUTH WEST CORP	VAR	VARIOUS	4,458.000	96,045		97,482	97,482				1,437		3,835
172474108	CINERGY CORP	VAR	VARIOUS	2,661.000	77,428		61,560	61,560			15,886	18		3,782
190441105	COASTAL CORP	VAR	VARIOUS	250.000	13,547		4,476	4,476			9,071			37
197648108	COLUMBIA ENERGY GROUP	VAR	VARIOUS	1,669.000	49,103		45,812	45,812			7,741	4,449		1,331
209115104	CONSOLIDATED EDISON INC	VAR	VARIOUS	4,580.000	143,012		123,189	123,189			20,254	431		7,161
209615103	CONSOLIDATED NAT GAS CO	VAR	VARIOUS	2,006.000	99,773		93,710	93,710			6,063			973
210371100	CONSTELLATION ENERGY GROUP	VAR	OTHER	1,103.000	40,956		27,293	27,293			13,664			400
233331107	DTE ENERGY COMPANY	VAR	VARIOUS	1,638.000	56,059		45,829	45,829			10,258	28		844
257470104	DOMINION RESOURCES INC	02/02/2000	OTHER	3,980.000	135,745		135,745	135,745						
264399106	DUKE POWER CO	VAR	VARIOUS	300.000	16,894		11,717	11,717			5,177			235
281020107	EDISON INTERNATIONAL	VAR	VARIOUS	7,172.000	148,133		120,193	120,193			27,939			904
293561106	ENRON CORP	VAR	OTHER	300.000	20,452		12,419	12,419			8,033			19
4 29364G103	ENERGY CORP	VAR	VARIOUS	4,772.000	144,913		113,665	113,665			31,495	248		4,268
1 30161N101	EXELON CORPORATION	VAR	VARIOUS	650.370	27,138		15,890	15,890			11,248			383
302571104	FPL GROUP INC	VAR	VARIOUS	2,344.000	124,702		83,479	83,479			41,223			3,662
4 36225X100	GPU INC	VAR	VARIOUS	2,477.000	75,858		74,311	74,311			2,014	467		3,984
6 362320103	GTE CORP	VAR	VARIOUS	19,826.000	643,163		622,400	622,400			20,763			2,776
682680103	ONEOK INC	09/06/2000	OTHER	124.000	3,974		2,900	2,900			1,074			38
69331C108	PG&E CORPORATION	VAR	VARIOUS	7,945.000	227,991		164,853	164,853			63,354	216		7,045
711030106	PEOPLES ENERGY CORP	VAR	OTHER	718.000	23,383		19,004	19,004			4,442	63		1,084
75952J108	RELIANT ENERGY INC	09/08/2000	PRIOR YEAR INCOME											11
78387G103	SBC COMMUNICATIONS INC	VAR	VARIOUS	2,850.000	123,070		104,731	104,731			38,018	19,678		675
842587107	SOUTHERN CO	VAR	VARIOUS	6,279.000	180,244		127,137	127,137			53,120	13		898
887364107	TIMES MIRROR CL I	VAR	VARIOUS	1,236.000	112,407		26,992	26,992			85,415			533
98389B100	XCEL ENERGY	VAR	VARIOUS	6,312.900	158,200		166,446	166,446			13,556	21,803		3,231
6699999	Subtotal - Common Stock - Public Utilities			X X X	3,826,493	X X X	3,161,752	3,161,752			729,239	64,498	X X X	62,821
008117103	AETNA INC.	VAR	VARIOUS	586.000	70,224		71,788	71,788			846	2,409		4,136
026351106	AMERICAN GENERAL CORP	VAR	VARIOUS	250.000	14,975		8,037	8,037			6,938			3,072
026874107	AMERICAN INTL GROUP INC	VAR	VARIOUS	1,386.050	167,393		45,952	45,952			121,440			141
037389103	AON CORP.	VAR	VARIOUS	2,100.000	77,439		57,331	57,331			20,663	555		1,940
064057102	BANK OF NEW YORK CO INC.	VAR	VARIOUS	650.000	28,097		5,447	5,447			22,650			2,620
125509109	CIGNA CORP	VAR	VARIOUS	650.000	48,351		12,784	12,784			35,566			577
16161A108	CHASE MANHATTAN CORP	VAR	VARIOUS	1,000.000	60,466		15,350	15,350			45,116			6,918
171232101	CHUBB CORP	VAR	VARIOUS	250.000	16,682		10,892	10,892			5,791			132
172967101	CITIGROUP INC.	VAR	VARIOUS	2,634.400	161,839		42,450	42,450			119,388			248
200340107	COMERICA INC.	VAR	OTHER	150.000	7,163		3,742	3,742			3,422			40
316773100	FIFTH THIRD BANCORP.	VAR	OTHER	720.510	33,107		31,669	31,669			1,903	465		360
337358105	FIRST UN CORP	VAR	VARIOUS	7,408.980	212,899		196,300	196,300			35,866	19,267		7,411
475070108	JEFFERSON PILOT CORP	VAR	OTHER	150.000	9,285		3,267	3,267			6,019			

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
493267108	KEYCORP INC	VAR	VARIOUS	9,215.000	184,489		145,765	145,765			38,724			7,475
534187109	LINCOLN NATIONAL CORP	VAR	VARIOUS	400.000	14,870		11,688	11,688			3,247	65		57
616880100	MORGAN (JP) & CO INC	VAR	VARIOUS	450.000	54,565		21,286	21,286			33,278			7,247
693475105	PNC FINANCIAL CORP	VAR	OTHER	600.000	28,208		19,353	19,353			8,855			180
786429100	SAFECO CORP	VAR	OTHER	1,371.000	34,825		34,905	34,905			2,750	2,830		978
867914103	SUNTRUST BANKS INC	VAR	VARIOUS	2,008.000	100,295		135,844	135,844				35,550		1,914
891027104	TORCHMARK CORP	VAR	VARIOUS	983.000	26,660		20,082	20,082			6,577			7,292
949746101	WELLS FARGO COMPANY	VAR	VARIOUS	2,050.000	80,614		42,942	42,942			38,356	683		7,647
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies			XXX	1,432,446	XXX	936,874	936,874			557,395	61,824	XXX	60,385
00504W100	ACTIVE PWR INC. COMMON ST	11/14/2000	MERRILL LYNCH PIERCE FENNER	3,571.000	82,783		5,736	5,736			77,043			
001055102	AFLAC INC COMMON ST	VAR	OTHER	5,400.000	294,183		276,866	276,866			18,259	942		1,293
001765106	AMR CORP	VAR	VARIOUS	200.000	60,640		57,508	57,508			3,132			
002824100	ABBOT LABORATORIES	VAR	VARIOUS	700.000	27,631		9,599	9,599			18,032			5,309
004833109	A C NIELSEN CORP.	01/03/2000	OTHER	0.324			1	1						
00651F108	ADAPTEC INC	09/06/2000	OTHER	2,000.000	48,382		79,006	79,006				30,624		
00724F101	ADOBE SYSTEMS INC.	VAR	VARIOUS	150.000	15,037		3,488	3,488			11,549			64
00846U101	AGILENT TECHNOLOGIES INC. COMMON ST	VAR	OTHER	0.780	57		3	3			55			
009158106	AIR PRODUCTS & CHEMICALS INC	VAR	VARIOUS	250.000	7,945		5,696	5,696			2,249			9,384
013068101	ALBERTO CULVER CL B CONV	VAR	VARIOUS	150.000	4,232		2,164	2,164			2,068			762
013104104	ALBERTSONS INC	VAR	VARIOUS	3,862.000	86,683		82,462	82,462			10,318	6,097		686
013817101	ALCOA INC	VAR	OTHER	2,792.020	98,609		73,448	73,448			26,476	1,315		268
01741R102	ALLEGHENY TELEDYNE INC.	VAR	VARIOUS	3,416.960	46,164		56,984	56,984			1,069	11,889		764
018490102	ALLERGAN INC	VAR	OTHER	100.000	7,435		1,338	1,338			6,098			36
019589308	ALLIED WASTE INDUSTRIES COMMON ST	09/06/2000	OTHER	3,300.000	30,257		58,637	58,637				28,379		
020002101	ALLSTATE CORP.	VAR	VARIOUS	1,800.000	41,771		29,365	29,365			12,406			99
021441100	ALTERA CORPORATION COMMON ST	VAR	OTHER	2,450.000	163,957		109,775	109,775			54,181			
022615108	ALZA CORP	09/06/2000	OTHER	200.000	14,969		10,321	10,321			4,648			
023551104	AMERADA HESS CORP	VAR	VARIOUS	300.000	20,242		16,081	16,081			4,161			80
023608102	AMEREN CORPORATION	VAR	VARIOUS	2,592.000	104,798		91,329	91,329			13,468			3,324
02364J104	AMERICA ONLINE	VAR	OTHER	7,280.000	425,690		406,671	406,671			21,211	2,192		
025816109	AMERICAN EXPRESS CO	VAR	VARIOUS	900.000	68,435		13,564	13,564			54,871			455
026375105	AMERICAN GREETINGS CORP CL A	VAR	VARIOUS	1,404.000	25,898		31,574	31,574			753	6,429		835
026609107	AMERICAN HOME PRODUCTS	VAR	VARIOUS	1,050.000	56,324		21,062	21,062			35,263			6,077
031162100	AMGEN	VAR	OTHER	700.000	46,093		6,628	6,628			39,465			
032165102	AMSOUTH CORP COMMON ST	09/06/2000	OTHER	6,398.000	116,898		176,530	176,530				59,632		3,839
032511107	ANADARKO PETROLEUM CORP.	VAR	OTHER	1,280.670	79,791		70,849	70,849			10,666	1,724		5
034425108	ANDREW CORP	VAR	OTHER	200.000	6,040		2,511	2,511			3,529			
035229103	ANHEUSER BUSCH COS INC	VAR	VARIOUS	1,126.000	84,493		57,350	57,350			27,143			729
037833100	APPLE COMPUTER INC	08/29/2000	OTHER	50.000	2,804		1,886	1,886			917			
039483102	ARCHER DANIELS MIDLAND CO	VAR	VARIOUS	13,013.220	115,230		132,264	132,264			65	17,100		1,810
04033V104	ARIBA INC. COMMON ST	10/19/2000	ROBERTSON STEPHEN & CO.	2,882.000	385,089		27,102	27,102			357,987			
042384107	ARMSTRONG HOLDINGS INC.	09/06/2000	OTHER	150.000	2,378		4,469	4,469				2,091		144

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
044204105	ASHLAND INC.	VAR	VARIOUS	1,525.000	53,874		57,561	57,561			1,993	5,680		1,203
046008108	ASSOCIATES FIRST CAPITAL CORP-A	VAR	VARIOUS	14,866.997	255,294		276,779	276,779				21,485		3,725
048825103	ATLANTIC RICHFIELD CO	VAR	OTHER	6,557.000	508,266		194,015	194,015			314,251			4,672
052769106	AUTODESK INC	09/06/2000	OTHER	745.000	21,287		22,352	22,352			1,299	2,365		89
053015103	AUTOMATIC DATA PROCESSING INC	VAR	VARIOUS	400.000	20,651		6,318	6,318			14,333			274
053332102	AUTOZONE INC.	VAR	OTHER	3,113.000	70,958		85,034	85,034			36	14,112		
053499109	AVAYA INC. COMMON ST	10/24/2000	OTHER	0.500	8		10	10				2		
053611109	AVERY DENNISON CORP	VAR	OTHER	150.000	9,989		2,716	2,716			7,273			41
054303102	AVON PRODUCTS INC	VAR	VARIOUS	700.000	24,467		9,821	9,821			14,646			102
054937107	BB & T CORPORATION	09/06/2000	OTHER	6,340.000	171,768		206,938	206,938				35,170		3,994
057224107	BAKER HUGHES INC	VAR	OTHER	1,485.000	53,801		45,696	45,696			9,210	1,105		330
058498106	BALL CORP	VAR	VARIOUS	501.000	17,341		13,039	13,039			4,302			150
060505104	BANK OF AMERICA CORP	VAR	VARIOUS	2,450.000	115,825		64,136	64,136			51,689			3,028
06423A103	BANK ONE CORPORATION	VAR	VARIOUS	9,749.000	336,992		379,444	379,444			17,890	60,342		3,770
067383109	BARD C R INC	07/10/2000	OTHER	50.000	2,448		1,531	1,531			917			10
4 071707103	BAUSCH & LOMB INC	VAR	VARIOUS	1,220.000	47,961		41,380	41,380			7,085	504		1,222
1 071813109	BAXTER INTL INC	VAR	VARIOUS	300.000	25,620		13,686	13,686			11,934			
. 073902108	BEAR STEARNS COMPANIES INC.	VAR	VARIOUS	2,521.000	161,504		130,005	130,005			33,844	2,345		928
4 075887109	BECTON DICKINSON & CO	VAR	VARIOUS	200.000	5,030		1,933	1,933			3,097			39
8 075896100	BED BATH & BEYOND INC. COMMON ST	09/06/2000	OTHER	5,200.000	90,608		90,717	90,717			37	147		
081437105	BEMIS INC	VAR	OTHER	100.000	3,729		2,730	2,730			999			24
086516101	BEST BUY COMPANY COMMON ST	VAR	OTHER	4,100.000	254,611		271,306	271,306			812	17,507		
08658U101	BESTFOODS	VAR	VARIOUS	5,719.000	413,384		102,731	102,731			310,653			5,874
090613100	BIOMET INC	VAR	OTHER	50.500	1,779		852	852			927			
091797100	BLACK & DECKER CORP	VAR	OTHER	150.000	5,876		4,478	4,478			1,398			24
093671105	BLOCK H & R INC	VAR	VARIOUS	890.000	31,543		26,651	26,651			4,948	56		490
097023105	BOEING CO	VAR	VARIOUS	1,950.000	74,558		49,906	49,906			24,652			2,660
097383103	BOISE CASCADE CORP	09/06/2000	OTHER	938.000	27,992		27,855	27,855			1,409	1,272		437
101137107	BOSTON SCIENTIFIC CORP.	VAR	OTHER	1,847.000	36,143		45,325	45,325			459	9,642		
109043109	BRIGGS & STRATTON CORP	VAR	VARIOUS	74.000	3,194		2,901	2,901			292			45
110122108	BRISTOL-MYERS CO.	VAR	VARIOUS	1,750.000	97,806		28,497	28,497			69,309			8,730
111320107	BROADCOM CORP COMMON ST	09/06/2000	OTHER	2,016.000	503,983		433,146	433,146			70,837			
115637209	BROWN-FORMAN CORP	VAR	OTHER	150.000	7,907		4,699	4,699			3,207			31
117043109	BRUNSWICK CORP	VAR	VARIOUS	1,501.000	28,363		25,266	25,266			3,793	696		525
12189T104	BURLINGTON NORTHERN SANTA FE	VAR	VARIOUS	1,150.000	26,245		8,796	8,796			17,448			1,435
122014103	BURLINGTON RES INC	09/06/2000	OTHER	2,772.000	109,004		122,009	122,009			72	13,077		1,398
12490K107	CBS	VAR	OTHER	15,495.000	281,816		276,382	276,382			5,434			
125896100	CMS ENERGY CORP COMMON ST	09/06/2000	OTHER	2,200.000	57,635		95,491	95,491				37,856		2,409
126408103	CSX CORP	VAR	VARIOUS	2,035.000	48,558		71,211	71,211			41	22,694		1,682
126650100	CVS CORPORATION	VAR	VARIOUS	2,600.000	98,030		86,239	86,239			17,656	5,865		273
126920107	CABLETRON SYSTEMS INC.	09/06/2000	OTHER	1,100.000	41,174		29,916	29,916			11,259			
126946102	CACHE FLOW INC. COMMON ST	VAR	VARIOUS	3,950.000	309,359		10,024	10,024			299,335			
134429109	CAMPBELL SOUP CO	VAR	VARIOUS	2,659.000	69,804		49,886	49,886			19,918			506
14040H105	CAPITAL ONE FINANCIAL CORP.	VAR	OTHER	4,057.000	243,166		167,687	167,687			75,514	34		315

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14149Y108	CARDINAL HEALTH COMMON STOCK	VAR	VARIOUS	1,198.000	96,843		90,747	90,747			7,722	1,626		60
143658102	CARNIVAL CORP CLASS-A COMMON STOCK	VAR	VARIOUS	9,160.000	183,126		395,322	395,322				212,196		3,476
149123101	CATERPILLAR TRACTOR CO	VAR	VARIOUS	500.000	18,085		8,956	8,956			9,129			145
151313103	CENDANT CORP	VAR	OTHER	9,452.000	127,363		199,770	199,770				72,407		
152312104	CENTEX CORP	VAR	VARIOUS	50.000	1,173		794	794			379			2
152319109	CENTILLIUM COMMUNICATIONS INC COMMON	11/28/2000	ROBERTSON STEPHEN & CO.	621.000	16,922		311	311			16,611			
156700106	CENTURYTEL INC	VAR	VARIOUS	2,633.000	76,074		116,314	116,314				40,240		329
15677T106	CERIDIAN CORP	VAR	OTHER	994.000	23,618		20,899	20,899			2,737	19		
158525105	CHAMPION INTL CORP	VAR	VARIOUS	1,955.000	142,009		64,126	64,126			77,883			782
166751107	CHEVRON CORP	VAR	VARIOUS	600.000	51,258		26,715	26,715			24,543			260
172062101	CINCINNATI FINANCIAL CORPORATION	VAR	OTHER	3,117.000	120,927		141,116	141,116			386	20,574		1,714
172737108	CIRCUIT CITY STORES INC	VAR	VARIOUS	200.000	7,036		3,346	3,346			3,690			78
17275R102	CISCO SYS INC. COMMON STOCK	VAR	VARIOUS	43,540.000	5,502,606		327,945	327,945			5,174,662			
184502102	CLEAR CHANNEL COMMUNICATIONS	VAR	OTHER	2,949.000	213,573		190,171	190,171			23,564	162		
189054109	CLOROX CO	VAR	OTHER	408.000	16,025		25,527	25,527				9,502		23
4 191216100	COCA-COLA CO	VAR	VARIOUS	1,750.000	95,630		36,518	36,518			59,112			383
1 191219104	COCA-COLA ENTERPRISES	VAR	OTHER	8,611.000	160,342		250,451	250,451				90,110		685
. 194162103	COLGATE PALMOLIVE CO	VAR	VARIOUS	600.000	33,856		8,883	8,883			24,973			16
4 200300200	COMCAST CORP	09/06/2000	OTHER	728.000	27,113		25,831	25,831			1,579	296		
9 204493100	COMPAQ COMPUTER CORP	VAR	VARIOUS	2,864.000	87,926		79,933	79,933			9,927	1,933		100
204912109	COMPUTER ASSOC INTL INC	VAR	OTHER	100.000	6,347		961	961			5,386			
205638109	COMPUWARE CORP. COMMON ST	VAR	OTHER	300.000	2,762		10,856	10,856				8,094		
205887102	CONAGRA FOODS INC COMMON	VAR	VARIOUS	2,364.000	44,331		32,684	32,684			11,647			2,892
207142100	CONEXANT SYSTEMS INC. COMMON ST	09/06/2000	OTHER	200.000	7,426		16,863	16,863				9,437		
208251405	CONOCO INC COMMON ST	VAR	OTHER	3,554.000	91,350		91,510	91,510			3,915	4,075		5,377
208464107	CONSECO INC.	VAR	OTHER	400.000	3,573		16,012	16,012				12,439		20
210149100	CONSOLIDATED STORES CORP.	VAR	OTHER	200.000	2,561		8,717	8,717				6,155		
216669101	COOPER INDUSTRIES INC	VAR	VARIOUS	1,937.000	67,647		71,944	71,944			2,357	6,654		1,978
216831107	COOPER TIRE & RUBBER CO	09/06/2000	OTHER	325.000	3,917		6,164	6,164				2,248		68
217016104	COORS ADOLPH CO	06/15/2000	VARIOUS	50.000	2,978		1,047	1,047			1,930			18
217510106	COPPER MOUNTAIN NETWORKS COMMON ST	02/11/2000	ROBERTSON STEPHEN & CO.	1,067.000	77,042		1,969	1,969			75,073			
217753102	COR THERAPEUTICS COMMON ST	01/19/2000	HAMBRECHT & QUIST	731.000	21,109		7,739	7,739			13,370			
21887F100	CORIXA CORP COMMON ST	VAR	VARIOUS	3,207.000	141,563		9,224	9,224			132,338			
219350105	CORNING INC	VAR	VARIOUS	50.000	9,454		7,725	7,725			1,729			57
22160K105	COSTCO WHOLESALE COMMON ST	VAR	OTHER	300.000	12,556		4,406	4,406			8,150			
222116105	COULTER PHARMACEUTICAL COMMON ST	VAR	HAMBRECHT & QUIST	3,052.000	93,004		10,821	10,821			82,183			
222372104	COUNTRYWIDE CREDIT IND INC	VAR	OTHER	2,307.000	87,263		77,038	77,038			10,241	16		687
224399105	CRANE CO	VAR	OTHER	250.000	7,713		4,267	4,267			3,446			10
22674V100	CRITICAL PATH COMMON ST	09/25/2000	HAMBRECHT & QUIST	561.000	39,128		2,093	2,093			37,036			
22765D100	CROSSROADS SYSTEMS COMMON ST	VAR	COWEN & CO.	11,037.000	1,067,808		7,362	7,362			1,060,446			
228255105	CROWN CORK & SEAL INC	VAR	VARIOUS	1,030.000	13,603		21,942	21,942				8,339		1,646
231021106	CUMMINS ENGINE CO INC	VAR	VARIOUS	485.000	17,166		21,601	21,601			394	4,829		291
231269101	CURIS INC COMMON ST	08/15/2000	CHASE SECURITIES INC.	190.000	3,052		1,317	1,317			1,734			
232806109	CYPRESS SEMICONDUCTOR CORP COMMON	05/05/2000	ROBERTSON STEPHEN & CO.	90.000	4,900		265	265			4,635			

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235811106	DANA CORP	VAR	VARIOUS	2,426.000	59,341		62,598	62,598			3,800	7,057		2,086
235851102	DANAHER CORPORATION COMMON ST	09/06/2000	OTHER	2,807.000	157,699		126,577	126,577			31,518	396		126
237194105	DARDEN RESTAURANTS INC.	VAR	OTHER	300.000	5,184		273	273			4,911			12
244199105	DEERE & CO	VAR	VARIOUS	682.000	24,099		16,880	16,880			7,219			212
247025109	DELL COMPUTER CORP.	VAR	OTHER	1,250.000	56,441		2,646	2,646			53,794			
247126105	DELPHI AUTOMOTIVE SYSTEMS COMMON ST	VAR	VARIOUS	1,399.940	22,557		26,183	26,183			5	3,631		979
247361108	DELTA AIR LINES INC	VAR	OTHER	2,069.000	102,950		74,574	74,574			28,375			175
248019101	DELUXE CORPORATION	VAR	VARIOUS	200.000	4,720		7,358	7,358			56	2,693		632
254067101	DILLARDS INC-CL A	VAR	VARIOUS	1,401.000	18,211		34,609	34,609				16,398		199
254687106	DISNEY (WALT) PRODUCTIONS	VAR	OTHER	1,350.000	52,028		28,645	28,645			23,383			
25500M103	DITECH COMMUNICATIONS COMMON ST	VAR	BT ALEX. BROWN INCORPORATED	5,613.000	424,432		5,122	5,122			419,310			
255064107	DIVERSA CORP COMMON ST	VAR	BEAR STEARNS & COMPANY	65,980.000	1,738,725		154,393	154,393			1,584,332			
256669102	DOLLAR GENERAL CORP.	VAR	VARIOUS	6,120.260	126,948		141,908	141,908			670	15,630		1,260
25746U109	DOMINION RESOURCES INC COMMON ST	VAR	VARIOUS	2,229.960	95,177		83,026	83,026			12,196	45		650
257867101	R R DONNELLEY & SONS CO	VAR	OTHER	2,624.000	66,843		64,336	64,336			4,704	2,197		1,690
4 260003108	DOVER CORP	VAR	OTHER	350.000	15,529		4,738	4,738			10,792			46
1 260543103	DOW CHEMICAL CO	VAR	VARIOUS	8,479.000	232,348		167,466	167,466			64,882			7,377
260561105	DOW JONES & CO INC	VAR	VARIOUS	150.000	9,899		5,820	5,820			4,079			25
5 263534109	DU PONT E I DE NEMOURS & CO	VAR	VARIOUS	1,200.000	57,409		75,590	75,590				18,181		7,533
0 268648102	EMC CORPORATION COMMON	VAR	OTHER	300.000	37,481		2,925	2,925			34,557			
27637F100	EASTERN ENTERPRISES	11/09/2000	DIRECT	459.000	29,632		13,457	13,457			16,175			789
277432100	EASTMAN CHEMICAL CO.	VAR	OTHER	1,663.470	72,595		67,588	67,588			5,100	93		2,151
277461109	EASTMAN KODAK CO	VAR	VARIOUS	1,609.000	98,449		67,146	67,146			31,303			1,838
278058102	EATON CORP	VAR	VARIOUS	243.000	16,892		13,088	13,088			3,805			170
278865100	ECOLAB INC	VAR	OTHER	250.000	9,259		2,645	2,645			6,614			12
28176E108	EDWARDS LIFESCIENCES	VAR	OTHER	1,181.400	16,039		5,670	5,670			10,369			
282056100	EFFICIENT NETWORKS COMMON ST	VAR	VARIOUS	15,943.000	1,010,107		13,662	13,662			996,445			
283905107	EL PASO NATURAL GAS	VAR	VARIOUS	1,800.000	105,301		73,460	73,460			31,841			2,288
285661104	ELECTRONIC DATA SYSTEMS	VAR	OTHER	8,826.000	442,027		364,026	364,026			78,170	170		3,792
290140102	ELOQUENT INC. COMMON ST	09/29/2000	BANK OF AMERICA NT & SA	2,474.000	10,092		10,181	10,181				89		
291011104	EMERSON ELECTRIC CO	VAR	VARIOUS	550.000	31,218		16,437	16,437			14,781			304
29266R108	ENERGIZER HOLDINGS INC. COMMON ST	VAR	OTHER	2,042.000	41,919		18,295	18,295			23,624			
292845104	ENGELHARD CORP	VAR	OTHER	933.000	17,390		15,377	15,377			2,205	192		167
294352109	EPRISE CORPORATION COMMON ST	09/25/2000	DIRECT	5,600.000	10,976		10,976	10,976						
294429105	EQUIFAX INC.	VAR	VARIOUS	3,036.000	77,565		96,406	96,406				18,842		539
30161Q104	EXELIX INC. COMMON ST	VAR	VARIOUS	44,750.000	1,150,179		64,440	64,440			1,085,739			33
30231G102	EXXON MOBIL CORP.	VAR	OTHER	2,050.000	159,253		65,175	65,175			94,078			
302491303	FMC CORP	VAR	OTHER	100.000	5,966		4,965	4,965			1,046	45		
313400301	FED HM LN MTGE 0/ 0/00	VAR	OTHER	600.000	25,332		7,784	7,784			17,548			136
313586109	FEDERAL NATL MTG ASSN	VAR	VARIOUS	1,150.000	63,493		21,968	21,968			41,525			242
31410H101	FEDERATED DEPARTMENT STORES	VAR	OTHER	4,315.000	120,284		117,193	117,193			3,564	473		
31428X106	FEDEX CORPP	VAR	OTHER	450.000	16,792		8,516	8,516			8,275			
315616102	F5 NETWORKS INC. COMMON ST	09/14/2000	ROBERTSON STEPHEN & CO.	2,087.000	96,771		7,085	7,085			89,685			
319963104	FIRST DATA CORP.	VAR	VARIOUS	4,074.000	195,027		130,116	130,116			64,912			143

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
33763V109	FIRSTAR CORPORATION COMMON ST	VAR	VARIOUS	20,036.020	475,942		570,608	570,608				94,665		9,618
337932107	FIRSTENERGY CORP.	09/06/2000	OTHER	4,522.000	111,893		105,015	105,015			11,410	4,531		5,087
339030108	FLEETBOSTON FINL CORP COMMON ST	VAR	VARIOUS	1,200.000	41,069		32,477	32,477			10,788	2,197		502
339099103	FLEETWOOD ENTERPRISES INC	VAR	VARIOUS	809.000	13,035		13,223	13,223			1,019	1,207		154
341109106	FLORIDA PROGRESS COMMON ST	VAR	VARIOUS	1,900.000	98,562		80,571	80,571			17,991			3,164
343861100	FLUOR CORP	VAR	VARIOUS	1,549.000	46,114		61,055	61,055				14,941		1,168
345370100	FORD MOTOR CO	VAR	VARIOUS	24,554.000	443,875		418,844	418,844			25,031			
345370860	FORD MOTOR CO COMMON ST	VAR	OTHER	50.880	1,419		693	693			726			
347471104	FORT JAMES CORPORATION	VAR	OTHER	4,276.000	124,098		148,770	148,770			5,967	30,638		1,413
349631101	FORTUNE BRANDS	VAR	VARIOUS	3,410.000	86,206		76,702	76,702			9,951	446		2,354
350244109	FOSTER WHEELER CORP	VAR	OTHER	897.000	6,353		21,916	21,916				15,563		
354613101	FRANKLIN RESOURCES INC.	VAR	VARIOUS	5,223.000	195,331		279,414	279,414				84,084		914
35671D857	FREEPORT MCMORAN COPPER COMMON STO	VAR	OTHER	300.000	2,884		8,220	8,220				5,335		
364730101	GANNETT CO INC	VAR	VARIOUS	500.000	30,362		10,490	10,490			19,873			1,362
364760108	THE GAP INC	VAR	VARIOUS	850.000	33,692		4,410	4,410			29,282			394
367626108	GATEWAY INC.	VAR	OTHER	100.000	5,172		2,927	2,927			2,245			
369550108	GENERAL DYNAMICS CORP	VAR	OTHER	1,200.000	75,710		80,871	80,871				5,161		611
369604103	GENERAL ELECTRIC CO	VAR	VARIOUS	4,350.000	312,702		48,566	48,566			264,136			841
370120107	GENERAL INSTRUMENT CORP	01/06/2000	OTHER	3,374.000	64,262		64,262	64,262						
370334104	GENERAL MILLS INC	VAR	OTHER	600.000	21,962		12,732	12,732			9,230			
370442105	GENERAL MOTORS CORP	VAR	VARIOUS	2,650.000	252,601		160,899	160,899			91,703			2,450
372460105	GENUINE PARTS CO	VAR	OTHER	725.000	15,500		16,359	16,359			391	1,251		371
373298108	GEORGIA-PACIFIC CORP	VAR	VARIOUS	894.280	24,155		20,391	20,391			3,781	18		630
374266104	GET THERE COM INC. COMMON ST	VAR	VARIOUS	1,270.000	15,482		2,108	2,108			13,374			
375766102	GILLETTE CO	VAR	VARIOUS	4,327.000	136,718		163,897	163,897			5,048	32,227		3,686
381317106	GOLDEN WEST FINANCIAL CORP	VAR	VARIOUS	250.000	9,293		3,647	3,647			5,646			57
382388106	GOODRICH B F CO	VAR	VARIOUS	1,252.000	51,078		48,304	48,304			3,596	821		1,773
382550101	GOODYEAR TIRE & RUBBER	VAR	VARIOUS	2,802.000	65,464		91,731	91,731				26,268		2,462
38388F108	GRACE W R & CO	VAR	OTHER	200.000	2,505		10,569	10,569				8,064		
384802104	GRAINGER W W INC	VAR	VARIOUS	100.000	4,741		2,962	2,962			1,779			9,797
390064103	GREAT ATL & PAC TEA CO	09/01/2000	OTHER	729.000	9,914		20,090	20,090				10,176		219
390568103	GREAT LAKES CHEM CORP DEL	VAR	VARIOUS	1,271.000	41,791		58,527	58,527				16,736		289
401698105	GUIDANT CORP.	VAR	OTHER	250.000	13,484		3,535	3,535			9,948			
404119109	HCA HEALTHCARE CO.	VAR	VARIOUS	7,974.040	268,127		207,810	207,810			61,303	986		379
406216101	HALLIBURTON CO	VAR	OTHER	400.000	17,051		13,233	13,233			3,839	20		63
41163G101	HARCOURT GENERAL	VAR	VARIOUS	100.000	3,687		3,616	3,616			213	142		251
413619107	HARRAH'S ENTERTAINMENT	09/06/2000	OTHER	884.000	33,112		31,786	31,786			2,451	1,125		
416515104	HARTFORD FINANCIAL SVCS GRP	VAR	VARIOUS	500.000	25,840		11,393	11,393			14,448			180
418056107	HASBRO INC	VAR	OTHER	1,710.500	23,668		25,762	25,762			521	2,615		
421924101	HEALTHSOUTH CORP.	VAR	OTHER	350.000	2,230		9,341	9,341				7,110		
423074103	H. J. HEINZ CO	VAR	VARIOUS	454.000	17,365		11,337	11,337			6,029			2,930
423452101	HELMERICH & PAYNE INC	VAR	OTHER	1,084.000	22,415		16,294	16,294			6,121			
427056106	HERCULES INC	VAR	OTHER	1,754.000	23,691		28,518	28,518			398	5,226		1,069
427866108	HERSHEY FOODS CORP	VAR	VARIOUS	250.000	11,969		6,619	6,619			5,350			151

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428236103	HEWLETT-PACKARD CO	VAR	VARIOUS	1,050.000	207,422		94,293	94,293			113,129			3,516
432848109	HILTON HOTELS CORP	VAR	VARIOUS	4,038.000	40,302		54,493	54,493			2,465	16,656		298
437076102	HOME DEPOT INC	VAR	VARIOUS	690.560	36,758		45,300	45,300			23	8,566		18
437614100	HOMESTAKE MINING CO	09/06/2000	OTHER	1,300.000	7,245		11,620	11,620				4,375		
437852106	HOMESTORE COM COMMON ST	VAR	VARIOUS	5,497.000	163,807		8,631	8,631			155,176			
438516106	HONEYWELL INTERNATIONAL COMMON ST	VAR	VARIOUS	500.000	21,526		10,085	10,085			11,441			194
441815107	HOUSEHOLD INTL INC	VAR	VARIOUS	550.000	20,847		16,392	16,392			5,168	713		65
444859102	HUMANA INC	VAR	OTHER	300.000	2,307		4,566	4,566				2,259		
446150104	HUNTINGTON BANCSHARES	VAR	OTHER	4,902.400	82,547		126,798	126,798				44,251		2,676
449934108	IMS HEALTH INC.	VAR	VARIOUS	650.000	11,578		1,056	1,056			10,522			23
450911102	ITT INDUSTRIES INC.	VAR	VARIOUS	150.000	4,685		2,349	2,349			2,336			139
451713101	IKON OFFICE SOLUTIONS INCORPORATED	07/03/2000	OTHER	2,959.000	13,836		57,698	57,698				43,862		237
452308109	ILLINOIS TOOL WORKS INC	VAR	OTHER	762.000	42,858		44,804	44,804			2,999	4,946		274
456866102	INGERSOLL RAND CO	VAR	OTHER	200.000	8,559		5,048	5,048			3,511			51
457191104	INHALE THERAPEUTICS	02/28/2000	ROBERTSON STEPHEN & CO.	2,051.000	187,189		5,968	5,968			181,220			
458140100	INTEL CORP	VAR	VARIOUS	1,750.000	227,114		11,109	11,109			216,005			2
459200101	INTERNATIONAL BUS MACHS CORP	VAR	VARIOUS	2,000.000	225,529		31,206	31,206			194,323			189
459506101	INTL FLAVORS & FRAGRANCES	VAR	VARIOUS	2,198.000	57,893		59,001	59,001			7,672	8,779		2,484
460146103	INTERNATIONAL PAPER CO	VAR	VARIOUS	9,440.420	304,110		278,184	278,184			30,536	4,610		6,871
460690100	INTERPUBLIC GROUP COS INC	VAR	VARIOUS	400.000	15,675		17,331	17,331			11	1,668		100
46612101	JDS UNIPHASES COMMON ST	VAR	VARIOUS	61,366.000	7,340,557		103,858	103,858			7,237,245	546		
478160104	JOHNSON & JOHNSON	VAR	VARIOUS	500.000	47,138		37,485	37,485			10,412	758		160
478366107	JOHNSON CONTROLS INC	VAR	VARIOUS	50.000	3,151		1,503	1,503			1,647			7
481088102	JOSTENS INC	05/03/2000	OTHER	697.000	17,599		14,811	14,811			2,789			153
482584109	K MART CORP	VAR	OTHER	9,967.000	70,367		108,172	108,172				37,804		
485170302	KANSAS CITY SOUTHERN INDS COMMON ST	VAR	VARIOUS	2,100.000	124,158		121,914	121,914			2,245			84
486168107	KAUFMAN & BROAD HOME	07/31/2000	OTHER	100.000	1,989		1,403	1,403			586			8
487836108	KELLOGG CO	VAR	VARIOUS	8,335.000	195,120		174,082	174,082			26,563	5,525		6,027
492386107	KERR-MCGEE CORP	VAR	VARIOUS	833.000	52,629		41,657	41,657			10,972			1,999
499040103	KNIGHT-RIDDER INC	06/07/2000	OTHER	100.000	5,434		2,863	2,863			2,571			23
500255104	KOHL'S CORP.	VAR	OTHER	250.000	16,369		8,575	8,575			7,794			
501044101	KROGER CO	VAR	OTHER	6,584.000	146,039		159,750	159,750				13,711		
502161102	LST LOGIC CORP.	VAR	OTHER	100.000	6,079		1,757	1,757			4,322			
524660107	LEGGETT & PLATT CORP SER C MT COMMON	VAR	VARIOUS	2,400.000	42,621		52,706	52,706				10,085		933
529771107	LEXMARK INTL COMMON ST	VAR	OTHER	2,600.000	175,991		179,669	179,669			1,377	5,055		
530158104	LIBERTY ALL-STAR EQUITY FUND	VAR	VARIOUS		925,684						925,684			
532457108	ELI LILLY & CO	VAR	VARIOUS	550.000	37,163		12,967	12,967			24,795	599		5,764
532716107	THE LIMITED	VAR	OTHER	300.000	9,929		4,032	4,032			5,897			45
539320101	LIZ CLAIBORNE INC	VAR	VARIOUS	319.000	12,726		10,722	10,722			2,004			38
539830109	LOCKHEED MARTIN CORP.	VAR	VARIOUS	514.000	13,386		10,950	10,950			2,623	187		24
540424108	LOEWS CORP.	VAR	VARIOUS	1,400.000	107,522		77,459	77,459			30,438	375		625
543162101	LONG'S DRUG STORES CORP	VAR	VARIOUS	822.000	15,523		15,164	15,164			828	470		460
546347105	LOUISIANA PACIFIC CORP	VAR	OTHER	1,710.000	18,513		23,908	23,908			9	5,404		662
548661107	LOWES CO	VAR	OTHER	300.000	14,447		5,855	5,855			8,593			14

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549463107	LUCENT TECHNOLOGIES INC.	VAR	VARIOUS	8,250.000	550,669		518,612	518,612			66,088	34,031		17,024
55262C100	MBIA INC.	09/06/2000	OTHER	1,889.000	124,154		97,654	97,654			26,500			1,162
55262L100	MBNA CORP	VAR	OTHER	750.000	19,955		4,537	4,537			15,418			28
552848103	MGIC INVESTMENT CORP.	VAR	VARIOUS	200.000	9,366		6,303	6,303			3,062			59
561232109	MALLINCKRODT INC	VAR	VARIOUS	1,512.000	39,565		36,425	36,425			3,972	832		664
564055101	MANOR CARE INC	VAR	OTHER	774.000	9,409		15,288	15,288			70	5,949		
571748102	MARSH & MCLENNAN COS INC	VAR	OTHER	100.000	10,760		4,967	4,967			5,792			25
571903202	MARRIOTT INTERNATIONAL - CL A	VAR	VARIOUS	500.000	17,937		6,591	6,591			11,346			39
574599106	MASCO CORP COMMON	VAR	VARIOUS	6,836.000	133,475		131,917	131,917			20,749	19,191		2,713
57685P304	MATRIXONE INC. COMMON ST	VAR	VARIOUS	764.000	29,921		2	2			29,919			
577081102	MATTEL INC	VAR	OTHER	3,641.070	36,603		54,101	54,101			131	17,629		662
577778103	MAY DEPT STORES CO	VAR	VARIOUS	2,301.000	54,284		50,930	50,930			3,354			2,191
578592107	MAYTAG CORP	VAR	OTHER	350.000	12,074		7,579	7,579			4,495			99
580037109	MCDERMOTT INTL INC	02/16/2000	PRIOR YEAR INCOME											63
580135101	MCDONALDS CORP	VAR	OTHER	1,450.000	48,753		16,555	16,555			32,198			
580645109	MCGRAW HILL INC	VAR	OTHER	250.000	13,496		4,780	4,780			8,716			35
581243102	MCK COMMUNICATIONS COMMON ST	VAR	ROBERTSON STEPHEN & CO.	6,844.000	173,152		1,879	1,879			171,273			
58155Q103	MCKESSON HBOC INC. COMMON ST	VAR	VARIOUS	100.000	2,513		3,109	3,109				597		12
582834107	MEAD CORP	VAR	OTHER	1,413.000	38,411		31,634	31,634			6,777			223
58440J104	MEDIAONE GROUP	VAR	VARIOUS	12,314.000	546,651		193,675	193,675			352,976			331
585055106	MEDTRONIC INC	VAR	OTHER	4,572.000	236,278		184,631	184,631			51,646			944
58551A108	MELLON FINANCIAL CORP COMMON ST	VAR	VARIOUS	950.000	32,669		9,245	9,245			23,424			2,238
589331107	MERCK & CO INC	VAR	VARIOUS	2,600.000	184,083		45,025	45,025			139,058			7,598
589433101	MEREDITH CORP	06/15/2000	VARIOUS	50.000	1,598		850	850			748			8
590188108	MERRILL LYNCH & CO INC	VAR	VARIOUS	350.000	44,138		24,550	24,550			19,588			47
591393103	METASOLV SOFTWARE COMMON ST	VAR	ROBERTSON STEPHEN & CO.	17,108.000	840,946		6,416	6,416			834,530			
594918104	MICROSOFT CORP.	VAR	OTHER	2,854.000	208,166		229,346	229,346			14,430	35,610		
598709103	MILACRON INC	07/03/2000	OTHER	819.000	11,500		19,261	19,261				7,762		197
604059105	MINNESOTA MNG & MFG CO	VAR	OTHER	500.000	43,768		27,143	27,143			16,625			377
60462E104	MIRAGE RESORTS INC.	05/31/2000	OTHER	3,903.000	81,963		105,646	105,646			103	23,786		
608554101	MOLEX INC. CLASS A COMMON COMMON ST	09/06/2000	OTHER	2,875.000	150,667		116,036	116,036			34,631			201
615369105	MOODY'S CORPORATION	VAR	OTHER	200.000	6,053		1,591	1,591			4,461			28
617446448	MORGAN STANLEY DEAN WITTER DISCOVERY	VAR	VARIOUS	650.000	50,482		9,814	9,814			40,669			4,589
620076109	MOTOROLA INC	VAR	VARIOUS	451.050	30,438		15,211	15,211			15,227			40
62952P102	NABISCO GROUP HLDG CORP.	VAR	VARIOUS	6,753.000	199,278		118,977	118,977			80,483	182		3,235
629579103	NACCO INDUSTRIES INC	VAR	VARIOUS	174.000	6,447		8,357	8,357				1,910		77
635405103	NATIONAL CITY CORP.	VAR	VARIOUS	12,680.000	263,131		261,715	261,715			51,629	50,214		6,928
637640103	NATIONAL SEMICONDUCTOR	09/06/2000	OTHER	200.000	8,883		6,175	6,175			2,708			
637657107	NATIONAL SERVICE INDS INC	VAR	VARIOUS	917.000	18,273		24,810	24,810				6,537		891
63934E108	NAVISTAR INTL CORP	VAR	OTHER	100.000	3,279		1,752	1,752			1,527			
64115J106	NET SOLVE INC. COMMON ST	VAR	ROBERTSON STEPHEN & CO.	3,802.000	107,961		10,874	10,874			97,088			
64352U103	NEW CENTURY ENERGIES INC. COMMON ST	VAR	OTHER	2,398.000	114,398		115,897	115,897				1,499		4,115
644383101	NEW FOCUS INC COMMON ST	12/14/2000	ROBERTSON STEPHEN & CO.	1,860.000	72,740		2,232	2,232			70,508			
650111107	NEW YORK TIMES CO	VAR	OTHER	300.000	12,545		4,778	4,778			7,767			26

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
651229106	NEWELL CO	VAR	OTHER	4,434.820	115,207		103,796	103,796			16,650	5,239		2,626
651639106	NEWMONT MINING CORP	VAR	VARIOUS	2,549.000	48,045		73,761	73,761			100	25,816		171
65332V103	NEXTEL COMMUNICATIONS INC. - A	09/06/2000	OTHER	2,000.000	109,865		75,569	75,569			34,296			
653520106	NIAGARA MOHAWK HOLDINGS INC	09/06/2000	OTHER	200.000	2,569		3,089	3,089				520		
654086107	NICOR INC	VAR	VARIOUS	299.000	10,829		8,354	8,354			2,475			914
654106103	NIKE INC	VAR	VARIOUS	450.000	17,923		8,179	8,179			9,743			30
65473P105	NISOURCE INC COMMON STK	12/28/2000	OTHER	0.970	24		15	15			9			35
655664100	NORDSTROM INC	VAR	VARIOUS	2,089.000	39,307		35,917	35,917			3,390			503
655844108	NORFOLK SOUTHERN CORP	VAR	VARIOUS	7,908.000	127,823		119,430	119,430			18,542	10,149		4,625
665859104	NORTHERN TRUST CORP.	VAR	VARIOUS	150.000	10,081		5,388	5,388			4,692			32
666807102	NORTHROP CORP	09/06/2000	OTHER	198.000	15,524		14,396	14,396			1,128			158
670006105	NOVELL INC	VAR	OTHER	6,224.000	82,153		67,272	67,272			15,107	225		
670346105	NUCOR CORP	VAR	VARIOUS	762.000	28,987		34,420	34,420			106	5,538		206
674599105	OCCIDENTAL PETROLEUM CORP	09/06/2000	OTHER	7,064.000	152,719		156,484	156,484			3,867	7,633		5,298
676220106	OFFICE DEPOT INC COMMON ST	VAR	OTHER	1,000.000	8,882		22,540	22,540				13,658		
679833103	OLD KENT FINANCIAL COMMON ST	VAR	VARIOUS	1,365.000	39,844		52,676	52,676				12,832		872
681919106	OMNICOM GROUP	VAR	VARIOUS	150.000	13,337		5,899	5,899			7,438			53
683399109	ONYX PHARMACEUTICALS INC. COMMON ST	03/01/2000	MONTGOMERY SECURITIES	453.000	10,192		2,258	2,258			7,934			
68389X105	ORACLE SYSTEMS CORP	VAR	OTHER	2,500.000	180,058		7,389	7,389			172,669			
683973101	OPTIKA INC. COMMON ST	03/13/2000	U.S. TRUST-STRATEGIC TRADING	730.000	22,343		2,880	2,880			19,463			
69073F103	OWENS CORNING FIBERGLASS	01/14/2000	RETURN OF CAPITAL		(11)		(11)	(11)						
690768403	OWENS-ILLINOIS INC.	07/31/2000	OTHER	200.000	2,766		7,383	7,383				4,617		
693506107	PPG INDUSTRIES INC	VAR	VARIOUS	888.000	37,375		31,433	31,433			5,942			315
69351T106	PPL CORP	VAR	OTHER	2,941.000	92,495		67,579	67,579			25,467	551		1,480
693718108	PACCAR INC	VAR	OTHER	200.000	8,917		4,998	4,998			3,919			45
695257105	PACTIV CORPORATION COMMON ST	07/31/2000	OTHER	300.000	2,834		12,278	12,278				9,444		
695629105	PAINE WEBBER GROUP INC. COMMON ST	VAR	VARIOUS	2,800.000	169,494		120,477	120,477			49,017			1,280
696429307	PALL CORP	VAR	VARIOUS	982.000	21,142		18,736	18,736			2,418	12		307
696642107	PALM INC. COMMON ST	VAR	OTHER	4,876.950	214,581		161,534	161,534			53,047			
699173100	PARAMETRIC TECHNOLOGY CORP. COM STOC	VAR	OTHER	5,588.000	74,650		113,849	113,849				39,200		
701094104	PARKER HANNIFIN CORP	07/31/2000	OTHER	100.000	3,696		2,285	2,285			1,411			34
704326107	PAYCHEX INC.	VAR	VARIOUS	300.000	13,519		8,021	8,021			5,498			16
708160106	J C PENNY CO	VAR	VARIOUS	3,464.000	49,145		82,071	82,071				32,926		1,433
709903108	PENNZOIL CO COMMON STK	VAR	VARIOUS		905		905	905						
712713106	PEOPLESOFT INC. COMMON STK	09/06/2000	OTHER	4,896.000	157,866		159,120	159,120				1,254		
713278109	PEP BOYS MANNY MOE & JACK	04/05/2000	OTHER	1,176.000	6,922		22,434	22,434				15,512		79
713448108	PEPSICO INC	VAR	VARIOUS	1,600.000	63,300		26,821	26,821			36,479			4,131
716941109	PHARMACIA & UPJOHN INC. COMMON STOCK	VAR	VARIOUS	10,315.000	301,209		301,209	301,209						5,364
717081103	PFIZER INC	VAR	VARIOUS	2,775.500	111,915		17,704	17,704			94,210			7,028
71713U102	PHARMACIA CORPORATION COMMON ST	VAR	VARIOUS	450.850	23,476		16,088	16,088			7,424	35		25
717265102	PHELPS DODGE CORP	09/06/2000	OTHER	530.000	23,474		21,902	21,902			2,041	469		795
718154107	PHILLIP MORRIS COS INC	VAR	VARIOUS	3,800.000	92,167		66,427	66,427			25,740			802
718507106	PHILLIPS PETROLEUM CO	VAR	VARIOUS	250.000	12,246		7,825	7,825			4,421			153
723484101	PINNACLE WEST CAP CORP COMMON	09/06/2000	OTHER	1,500.000	62,103		56,013	56,013			6,089			1,575

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
724479100	PITNEY BOWES INC	VAR	VARIOUS	500.000	20,442		10,372	10,372			10,070			228
731095105	POLAROID CORP	VAR	VARIOUS	495.000	8,461		16,711	16,711				8,250		149
737628107	POTLATCH CORP	VAR	OTHER	629.000	21,337		24,780	24,780				3,444		799
739421105	PRAECIS PHARMACEUTICALS INC COMMON S	10/27/2000	ROBERTSON STEPHEN & CO.	1,454.000	40,892		3,365	3,365			37,528			
74005P104	PRAXAIR INC - WI	VAR	OTHER	483.000	20,503		23,013	23,013			1,430	3,940		59
741477103	PRICE (T. ROWE)) ASSOCIATES COMMON ST	09/06/2000	OTHER	1,500.000	66,827		49,493	49,493			17,333			611
742718109	PROCTER & GAMBLE CO	VAR	VARIOUS	1,150.000	76,143		32,278	32,278			43,865			322
743315103	PROGRESSIVE CORP OHIO COMMON STOCK	VAR	OTHER	1,481.000	111,638		161,983	161,983				50,346		193
74406A102	PROVIDIAN FINANCIAL CORP.	VAR	VARIOUS	100.000	9,022		1,195	1,195			7,826			8
744573106	PUBLIC SVC ENTERPRISE GRP	VAR	OTHER	4,519.000	162,856		121,458	121,458			41,398			4,800
745867101	PULTE CORPORATION	VAR	OTHER	150.000	3,299		2,232	2,232			1,067			4
747402105	QUAKER OATS CO	VAR	VARIOUS	250.000	17,309		9,351	9,351			7,958			35
747525103	QUALCOMM INC. COMMON ST	09/06/2000	OTHER	400.000	23,968		18,922	18,922			5,047			
748767100	QUINTILES TRANSNATIONAL COMMON ST	09/06/2000	OTHER	700.000	9,743		15,919	15,919				6,175		
749121109	QWEST COMMUNICATIONS INTL COMMON ST	VAR	OTHER	2,207.980	112,746		128,074	128,074				15,327		
4 74955W307	R. H. DONNELLEY CORP	01/03/2000	OTHER	0.200										
1 750438103	RADIOSHACK CORP	VAR	VARIOUS	350.000	18,003		3,905	3,905			14,098			65
751277302	RALSTON PURINA CO	VAR	VARIOUS	650.000	35,456		28,565	28,565			6,891			65
5 755111408	RAYTHEON COMPANY CLASS B	VAR	VARIOUS	1,050.000	28,020		56,942	56,942			936	29,858		2,661
5 758110100	REEBOK INTL LTD	07/31/2000	OTHER	100.000	1,802		1,565	1,565			280	43		
758940100	REGIONS FINANCIAL CORPORATION	VAR	OTHER	4,641.000	100,538		164,181	164,181				63,643		3,585
760719104	REPUBLIC NEW YORK CORP.	VAR	VARIOUS	2,167.000	156,024		63,454	63,454			92,570			563
761763101	REYNOLDS METALS CO	05/04/2000	OTHER	1,317.000	71,405		71,405	71,405						922
767754104	RITE AID CORP	07/31/2000	OTHER	5,364.000	23,034		66,708	66,708				43,674		
773903109	ROCKWELL INTERNATIONAL CORP	VAR	VARIOUS	300.000	26,602		21,350	21,350			5,253			115
775371107	ROHM & HAAS CO	VAR	VARIOUS	994.380	30,130		31,374	31,374			1,819	3,063		541
782352108	RUSSELL CORP	09/06/2000	OTHER	682.000	12,955		17,411	17,411				4,456		286
783549108	RYDER SYSTEM INC	VAR	VARIOUS	1,485.000	29,191		36,892	36,892			12	7,713		578
785905100	SABRE HOLDINGS CORP	VAR	OTHER	1,805.010	50,305		45,260	45,260			5,086	41		
786514208	SAFEWAY INC.	VAR	OTHER	10,476.000	508,451		575,871	575,871				67,420		
790849103	ST JUDE MEDICAL INC	VAR	OTHER	465.000	17,317		15,842	15,842			2,170	696		
792860108	ST PAUL COMPANIES INC	VAR	VARIOUS	550.000	20,121		16,423	16,423			3,698			216
800907107	SANMINA CORP COMMON ST	09/06/2000	OTHER	100.000	11,793		8,051	8,051			3,742			
803062108	SAPIENT CORPORATION COMMON ST	10/16/2000	CS FIRST BOSTON	977.000	27,553		4,906	4,906			22,647			
803111103	SARA LEE CORP	VAR	VARIOUS	4,782.000	89,788		61,643	61,643			28,144			1,294
806605101	SCHERING PLOUGH CORP	VAR	VARIOUS	1,250.000	54,623		10,371	10,371			44,252			112
808513105	SCHWAB (CHARLES) CORP.	VAR	OTHER	300.000	14,662		2,711	2,711			11,951			
80908Q107	SCIQUEST COM INC. COMMON ST	VAR	ROBERTSON STEPHEN & CO.	1,013.000	45,052		1,868	1,868			43,184			
81013T705	SCOTTISH POWER COMMON ST	01/04/2000	OTHER	0.040	1		1	1						
811804103	SEAGATE TECHNOLOGY INC.	VAR	VARIOUS	4,485.000	131,789		121,082	121,082			10,706			38
81211K100	SEALED AIR CORP. COMMON STOCK	09/06/2000	OTHER	1,149.630	58,785		53,139	53,139			8,421	2,775		
812387108	SEARS ROEBUCK & CO	VAR	VARIOUS	1,736.000	54,758		55,332	55,332			2,782	3,356		2,230
816851109	SEMPRA ENERGY	VAR	VARIOUS	5,029.000	96,186		115,888	115,888			5,117	24,819		4,226
817565104	SERVICE CORP INTL	03/20/2000	OTHER	5,170.000	16,022		57,967	57,967				41,945		

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819486101	SHARED MEDICAL SYSTEMS CORP	06/13/2000	OTHER	505.000	35,697		9,312	9,312			26,385			212
824348106	SHERWIN WILLIAMS CO	VAR	OTHER	300.000	6,678		4,961	4,961			1,716			61
826170102	SIEBEL SYSTEMS INC.	09/06/2000	OTHER	1,100.000	216,752		143,504	143,504			73,248			
826552101	SIGMA ALDRICH CORP.	VAR	OTHER	500.000	14,451		9,626	9,626			4,825			236
827056102	SILICONE GRAPHICS INC.	VAR	OTHER	3,980.000	30,095		88,820	88,820				58,725		
833034101	SNAP ON TOOLS CORP	VAR	OTHER	1,243.000	37,547		30,765	30,765			6,898	116		776
834182107	SOLETRON CORP. COMMON ST	09/06/2000	OTHER	1,400.000	63,487		45,575	45,575			17,912			
844730101	SOUTHRUST CORP COM	VAR	VARIOUS	3,199.000	90,325		126,829	126,829				36,504		3,103
844741108	SOUTHWEST AIRLS COMPANY	VAR	VARIOUS	700.000	14,321		4,900	4,900			9,421			117
851783100	SPRINGS INDUSTRIES INC	09/06/2000	OTHER	385.000	11,559		16,649	16,649				5,091		381
852061100	SPRINT	VAR	VARIOUS	550.000	28,438		9,664	9,664			18,774			177
852061506	SPRINT COMMON ST	VAR	OTHER	640.000	39,764		21,225	21,225			18,539			
852381102	STAFF LEASING INC. COMMON STOCK	VAR	VARIOUS	20,000.000	79,608		340,000	340,000				260,392		
854399102	STANFORD MICRODEVICES INC	VAR	DAIN RAUSCHER INC.	2,924.000	79,211		8,801	8,801			70,410			
854616109	STANLEY WORKS	VAR	VARIOUS	587.000	15,652		12,794	12,794			2,858			336
4 855030102	STAPLES INC	09/06/2000	OTHER	9,427.000	145,435		173,098	173,098				27,663		
1 857477103	STATE STREET CORP.	VAR	VARIOUS	150.000	14,012		7,786	7,786			6,226			538
860831106	STILWELL FINANCIAL INC. COMMON ST	09/06/2000	OTHER	300.000	14,538		9,485	9,485			5,053			
5 866005101	SUMMIT BANCORP	VAR	OTHER	3,679.000	101,371		183,894	183,894				82,523		3,613
6 866810104	SUN MICROSYSTEMS INC	VAR	OTHER	620.000	70,569		1,271	1,271			69,298			
867363103	SUNGARD DATA SYSTEMS COMMON ST	04/25/2000	BANK OF AMERICA NT & SA	119.000	3,920		491	491			3,428			
86764P109	SUNOCO INC COMMON ST	09/06/2000	OTHER	1,613.000	44,414		42,995	42,995			1,960	541		1,209
868536103	SUPER VALU STORES	VAR	VARIOUS	2,887.000	44,573		41,765	41,765			2,970	162		1,128
87161C105	SYNOVUS FINANCIAL CORP.	VAR	OTHER	5,589.000	109,761		119,291	119,291				9,530		1,733
871829107	SYSCO CORP	VAR	OTHER	300.000	11,299		3,994	3,994			7,305			75
872540109	TJX COS INC	VAR	VARIOUS	650.000	12,816		5,309	5,309			7,508			18
872649108	TRW INC	VAR	VARIOUS	397.000	18,902		13,638	13,638			5,264			404
873168108	TXU CORPORATION COMMON ST	VAR	VARIOUS	5,684.000	196,235		208,132	208,132			3,826	15,723		10,159
87612E106	TARGET CORP	VAR	OTHER	300.000	20,287		3,938	3,938			16,348			20
879131100	TEKTRONIX INC	05/09/2000	OTHER	50.000	2,783		1,434	1,434			1,349			
879664100	TELLABS INC.	09/06/2000	OTHER	210.000	11,749		14,189	14,189				2,440		
879868107	TEMPLE INLAND INC	VAR	VARIOUS	858.000	36,830		34,984	34,984			3,050	1,204		787
88033G100	TENET HEALTHCARE CORP.	VAR	OTHER	2,231.000	66,817		60,802	60,802			7,363	1,348		
881694103	TEXACO CAPITAL	VAR	VARIOUS	450.000	23,272		14,699	14,699			8,573			135
883203101	TEXTRON INC	VAR	VARIOUS	300.000	17,379		7,840	7,840			9,539			146
883556102	THERMO ELECTRON CORP.	VAR	OTHER	3,294.000	76,148		132,701	132,701			409	56,962		
884315102	THOMAS & BETTS CORP	VAR	VARIOUS	706.000	13,695		20,176	20,176				6,480		733
885535104	3COM CORPORATION COMMON STOCK	VAR	VARIOUS	7,329.000	415,274		406,399	406,399			17,448	8,573		
88553X103	3DFX INTERACTIVE INC COMMON ST	VAR	ROBERTSON STEPHEN & CO.	2,519.000	12,319		4,358	4,358			7,961			
887315109	TIME-WARNER	VAR	OTHER	620.000	53,354		35,319	35,319			18,035			
887389104	TIMKEN CO	09/06/2000	OTHER	1,198.000	19,751		19,560	19,560			920	729		647
891490302	TOSCO CORP COMMON STOCK	09/06/2000	OTHER	2,800.000	85,224		72,710	72,710			12,514			588
892335100	TOYS-R-US INC	VAR	OTHER	5,218.000	91,522		121,075	121,075				29,552		
895953107	TRICON GLOBAL RESTAURANTS	VAR	OTHER	250.000	7,533		3,569	3,569			3,965			

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896047107	TRIBUNE CO	VAR	OTHER	100.000	3,722		1,486	1,486			2,236			10
899165104	TULARIK INC. COMMON ST	07/21/2000	HAMBRECHT & QUIST	688.000	22,187		1,798	1,798			20,389			
899690101	TUMBLEWEED COMMUNICATIONS COMMON S	06/22/2000	ROBERTSON STEPHEN & CO.	139.000	6,924		625	625			6,299			
899896104	TUPPERWARE CORPORATION	VAR	VARIOUS	954.000	19,167		18,783	18,783			2,792	2,407		177
902124106	TYCO INTERNATIONAL LTD.	VAR	VARIOUS	1,050.780	52,218		24,033	24,033			28,185			326
902905827	USX - MARATHON GROUP	VAR	OTHER	3,835.000	104,461		81,581	81,581			23,499	619		2,928
902911106	UST INC	VAR	VARIOUS	1,598.000	31,463		41,366	41,366			1,708	11,611		1,867
902973106	U. S. BANCORP.	VAR	VARIOUS	10,783.000	233,748		183,033	183,033			50,715			6,546
90337T101	USX - STEEL GROUP	VAR	VARIOUS	1,886.000	34,346		52,371	52,371				18,024		1,340
90390U102	USA ED INC.	VAR	VARIOUS	3,304.000	128,496		162,182	162,182				33,686		1,538
904784709	UNILEVER N V COMMON ST	VAR	VARIOUS	3,340.040	157,077		102,438	102,438			54,639			2,031
904911104	UNICOM CORP.	VAR	VARIOUS	4,529.000	125,313		111,284	111,284			14,029			6,446
905581104	UNION CARBIDE CORP	VAR	OTHER	100.000	5,745		1,889	1,889			3,856			11
907818108	UNION PACIFIC CORP	VAR	OTHER	2,664.000	105,890		117,587	117,587			2,194	13,892		1,526
907834105	UNION PACIFIC RESOURCES GRP	VAR	VARIOUS	5,238.930	107,685		109,301	109,301			596	2,212		514
908068109	UNION PLANTERS CORPORATION	VAR	OTHER	2,756.000	83,476		138,542	138,542				55,066		4,059
911905107	U S AIR GROUP INC	VAR	OTHER	1,076.000	37,767		37,720	37,720			5,276	5,230		
91273H101	US WEST INC.	VAR	VARIOUS	10,262.867	243,446		235,617	235,617			7,829	1		5,473
913017109	UNITED TECHNOLOGIES CORP	VAR	VARIOUS	600.000	34,524		16,289	16,289			20,695	2,460		169
91324P102	UNITEDHEALTH GROUP INC	VAR	VARIOUS	450.000	31,533		20,999	20,999			10,675	141		9
915289102	UNOCAL CORP	VAR	VARIOUS	2,785.000	92,592		83,530	83,530			9,362	300		2,066
91529Y106	UNUMPROVIDENT CORP COMMON ST	VAR	VARIOUS	4,979.930	108,162		187,756	187,756				79,594		2,157
918204108	V F CORP	VAR	OTHER	2,437.000	56,149		52,194	52,194			5,612	1,658		1,050
923436109	VERITAS SOFTWARE COMMON ST	VAR	OTHER	450.030	52,083		67,704	67,704				15,620		
92343V104	VERIZON COMMUNICATIONS COMMON ST	VAR	VARIOUS	14,600.720	654,340		403,964	403,964			250,376			13,506
925524308	VIACOM INC. CLASS B	VAR	OTHER	1,000.820	62,770		22,402	22,402			40,367			
926734104	VIGNETTE CORPORATION COMMON COMMON	02/01/2000	DAIN RAUSCHER	322.000	73,816		408	408			73,408			
92839U107	VISTEON CORP COMMON ST	VAR	OTHER	606.920	7,708		3,709	3,709			3,998			
92851S204	VIVENDI UNIVERSAL COMMON ST	12/27/2000	OTHER	0.800	54		30	30			24			
928552108	VIXEL CORPORATION COMMON ST	05/15/2000	DIRECT	5,430.000	15,257		15,257	15,257						
929160109	VULCAN MATERIALS CO. COMMON ST	09/06/2000	OTHER	1,900.000	83,836		90,551	90,551			747	7,462		1,197
929771103	WACHOVIA CORP	VAR	VARIOUS	3,786.000	216,922		169,011	169,011			59,911	12,000		9,719
931142103	WAL MART STORES INC	VAR	VARIOUS	3,200.000	178,831		42,216	42,216			136,615			257
931422109	WALGREEN CO COMMON	VAR	VARIOUS	800.000	22,930		4,414	4,414			18,516			705
934488107	WARNER LAMBERT CO	VAR	OTHER	17,340.000	201,277		179,534	179,534			21,743			4,162
939322103	WASHINGTON MUTUAL INC.	VAR	OTHER	4,352.000	144,353		194,965	194,965			72	50,683		929
94106L109	WASTE MANAGEMENT INC.	VAR	OTHER	4,730.000	88,439		190,427	190,427				101,988		
942683103	WATSON PHARMACEUTICALS INC. COMMON S	09/06/2000	OTHER	1,300.000	80,409		56,788	56,788			23,621			
94973H108	WELLPOINT HEALTH NETWORKS COMMON ST	09/06/2000	OTHER	1,200.000	103,566		103,663	103,663			165	262		
950590109	WENDYS INTL INC	VAR	OTHER	922.000	17,519		17,562	17,562			629	672		136
961548104	WESTVACO CORP	VAR	VARIOUS	1,807.500	50,670		39,718	39,718			10,952			1,706
962166104	WEYERHAEUSER CO	09/06/2000	OTHER	1,495.000	69,423		62,398	62,398			7,026			1,196
963320106	WHIRLPOOL CORP	VAR	VARIOUS	1,334.000	52,482		54,759	54,759			4,749	7,025		1,310
969133107	WILLAMETTE INDUSTRIES INC.	VAR	VARIOUS	2,361.000	72,840		70,212	70,212			2,685	56		1,435

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
969457100	WILLIAMS COMPANIES	VAR	OTHER	2,115.000	96,301		81,148	81,148			17,023	1,870		869
974280109	WINN DIXIE STORES INC	VAR	VARIOUS	3,122.000	44,302		62,781	62,781			495	18,974		1,516
977424100	WITNESS SYSTEMS COMMON ST	VAR	HAMBRECHT & QUIST	1,939.000	36,744		3,651	3,651			33,093			
98157D106	WORLDCOM INC.	VAR	OTHER	1,466.500	62,502		81,132	81,132				18,630		
981811102	WORTHINGTON INDUSTRIES INC	VAR	OTHER	1,942.000	20,110		24,922	24,922			244	5,056		586
982526105	WRIGLEY WM JR CO	VAR	OTHER	150.000	11,335		7,095	7,095			4,240			
984121103	XEROX CORP	VAR	VARIOUS	1,898.000	34,030		31,950	31,950			2,830	749		949
984332106	YAHOO INC COMMON ST	VAR	OTHER	6,050.000	737,566		994,342	994,342				256,776		
G3921A100	GLOBAL CROSSING LTD. COMMON ST	VAR	OTHER	8,099.000	246,306		212,111	212,111			34,195			
G90078109	TRANSOCEAN SEDCO COMMON STK	01/10/2000	OTHER	0.320	9		11	11				1		
013716105	ALCAN ALUMINIUM LTD	VAR	VARIOUS	1,237.000	41,336		30,088	30,088			11,248			290
067901108	BARRICK GOLD CORP	VAR	OTHER	9,784.000	129,833		208,620	208,620				78,786		
453258402	INCO LTD	VAR	OTHER	3,512.000	31,768		106,374	106,374			(36,952)	37,654		
656568102	NORTEL NETWORKS CORP. COMMON ST	VAR	VARIOUS	44,097.000	3,462,524		37,501	37,501			3,425,225	201		
725906101	PLACER DOME INC	VAR	VARIOUS	5,802.000	13,008		90,335	90,335			(38,663)	38,663		435
4 811850106	SEAGRAM CO LTD	VAR	VARIOUS	8,846.000	248,652		239,063	239,063			10,122	533		4,735
1 780257804	ROYAL DUTCH PETRO-NY SHARES	VAR	VARIOUS	1,650.000	95,925		44,983	44,983			50,941			811
806857108	SCHLUMBERGER LTD	VAR	VARIOUS	200.000	44,963		39,200	39,200			5,763			9
5 998850101	THOMAS MULTIMEDIA COMMON ST	VAR	OTHER	2,300.000	254,373		58,052	58,052			196,321			
8 B5096U121	INTERBREW SA COMMON ST	12/19/2000	OTHER	1,900.000	59,907		57,570	57,570			2,337			
D03080112	ALLIANZ AG	08/30/2000	PRIOR YEAR INCOME											812
D17922127	DEUTSCHE BANK AG (GERMANY)	12/11/2000	OTHER	1,800.000	144,007		118,949	118,949			25,058			1,968
D1908N106	LUFTHANSA AG	10/18/2000	OTHER	8,800.000	154,653		125,150	125,150			29,503			4,704
D2035M102	DEUTSCHE TELEKOM AG	VAR	VARIOUS	8,706.000	420,023		165,069	165,069			255,979	1,026		8,996
D53968125	METRO AG	VAR	VARIOUS	4,024.000	161,456		194,199	194,199			39,403	72,145		4,210
D69671119	SIEMENS AG	05/03/2000	OTHER	720.000	101,087		86,148	86,148			14,940			
D85916100	E.ON AG	VAR	OTHER	6,800.000	330,702		270,237	270,237			60,968	503		12,227
E41222105	ENDESA S.A. COMMON ST	VAR	VARIOUS	5,300.000	107,729		106,541	106,541			1,494	306		6,756
F0191J101	ALCATEL ALSTHOM (FRANCE)	VAR	OTHER	8,290.000	535,507		766,765	766,765				231,258		
F06106102	AXA	VAR	VARIOUS	2,820.000	6,261		129,808	129,808				123,547		9,533
F06116101	ATOS SA COMMON ST	VAR	OTHER	790.000	51,530		100,659	100,659			(49,129)			
F10080103	BIC FRF COMMON ST	12/06/2000	OTHER	110.000	3,903		5,326	5,326			(1,423)			
F33138102	HAVAS ADVERTISING SA COMMON ST	03/31/2000	OTHER	120.000	60,696		47,538	47,538			13,158			
F43281116	VIVENDI	05/31/2000	OTHER	1,080.000	108,422		79,210	79,210			29,212			
F58653118	LYONNAISE DES EAUX SA	VAR	OTHER	1,300.000	200,378		156,815	156,815			43,563			2,980
F78209198	RHONE-POULENCE (FRANCE)	04/28/2000	OTHER	3,750.000	202,447		1,786	1,786			200,661			
F80343100	COMPAGNIE DE SAINT GOBAIN (FRANCE)	VAR	VARIOUS	1,100.000	127,992		76,249	76,249			59,364	7,621		11,190
F86921107	SCHNEIDER SA	08/30/2000	PRIOR YEAR INCOME											1,987
F91816102	THOMSON CSF (FRANCE)	08/30/2000	PRIOR YEAR INCOME											4,627
G05096105	ASDA GROUP PLC	VAR	VARIOUS	86,100.000	305,184		216,406	216,406			88,778			784
G0593M107	ASTRA ZENeca PLC COMMON ST	VAR	VARIOUS	9,800.000	446,396		363,892	363,892			88,535	6,031		15,755
G1531P103	BRITISH ENERGY PLC COMMON ST	08/30/2000	PRIOR YEAR INCOME											16,323
G15820114	BRITISH TELECOM PLC	11/21/2000	OTHER	4,100.000	41,125		71,412	71,412			(30,287)			6,065
G40516117	GRANADA GROUP PLC	VAR	OTHER	20,900.000	202,253		172,737	172,737			31,807	2,291		472

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
G40768106	GREAT UNIVERSAL STORES PLC	VAR	VARIOUS	14,700.000	99,916		182,505	182,505				82,589		21,842
G4235U105	HALIFAX GROUP COMMON ST	VAR	VARIOUS	20,200.000	159,739		245,263	245,263				85,524		8,933
G4520J104	HKR INTERNATIONAL COMMON ST	VAR	VARIOUS	31,600.000	12,200		25,050	25,050				12,849		1,014
G47012193	IMPERIAL CHEMICALS IND. PLC	VAR	VARIOUS	23,590.000	185,147		315,102	315,102				129,956		17,107
G47152106	IMI PLC	VAR	VARIOUS	46,100.000	166,141		258,639	258,639				92,498		12,561
G63812146	NATIONAL WESTMINSTER BANK	VAR	OTHER	17,800.000	308,351		351,859	351,859			11,629	55,137		
G74600100	REED INTERNATIONAL PLC COMMON ST	VAR	OTHER	32,450.000	298,945		243,078	243,078			55,867			10,145
G7697S104	ROYAL & SUN ALLIANCE INS. GROUP	VAR	VARIOUS	36,218.000	216,712		407,074	407,074				190,362		34,720
G92087124	UNILEVER PLC (UK)	VAR	VARIOUS	27,914.000	147,191		241,224	241,224				94,032		24,054
G9387S105	VODAFONE GROUP PLC	12/11/2000	OTHER	2,500.000	9,078		8,523	8,523			555			1,720
H14397170	CIBA GEIGY (SWITZERLAND)	02/22/2000	LAZARD FRERES AND COMPANY	80.000	97,989		72,980	72,980			25,009			
H3238Q102	GIRAUDAN - REG COMMON ST	06/16/2000	OTHER	37.000	11,629		10,746	10,746			953	71		
H57312227	NESTLE SA REGISTERED	07/19/2000	OTHER	43.000	130,933		74,706	74,706			56,227			
H5820Q101	NOVARTIS AG-REG SHS	VAR	VARIOUS	95.000	96,272		155,158	155,158				58,886		6,655
H69293118	ROCHE HOLDINGS AG	06/08/2000	RETURN OF CAPITAL		12,860		12,860	12,860						
4 H8919P109	UBS AG-REGISTERED COMMON ST	VAR	VARIOUS	1,240.000	322,462		333,443	333,443			7,469	18,451		4,888
1 H9870Y105	ZURICH FINANCIAL COMMON ST	08/30/2000	PRIOR YEAR INCOME											1,220
J00105106	ACOM CO. LTD.	VAR	OTHER	2,000.000	168,229		142,931	142,931			39,378	14,079		
5 J00557108	AIFUL CORPORATION COMMON STK	VAR	OTHER	1,000.000	100,572		113,786	113,786			20,179	33,392		
9 J05124144	CANON INCORPORATED (JAPAN)	05/23/2000	OTHER	1,000.000	43,991		31,262	31,262			12,729			
J12212106	DIAMOND COMPUTER SERVICE CO.	VAR	OTHER	2,000.000	39,648		37,855	37,855			1,793			
J12453106	DRAKE BEAM MORAN COMMON ST	VAR	OTHER	1,000.000	87,150		186,615	186,615				99,464		
J1497L101	FUJIMI INCORPORATED	VAR	OTHER	900.000	32,175		45,765	45,765				13,590		
J25027103	ITO EN (JAPAN) COMMON STOCK	VAR	OTHER	1,000.000	99,619		28,074	28,074			71,545			
J41035106	MATSUSHITA COMMUNICATIONS (JAPAN)	03/17/2000	OTHER	1,000.000	139,459		28,789	28,789			110,670			
J42067108	MEITEC CORPORATION	VAR	OTHER	3,100.000	98,409		97,477	97,477			6,923	5,991		
J46840104	MURATA MSG CO. LTD.	03/17/2000	OTHER	1,000.000	193,791		50,912	50,912			142,879			
J52968104	NIDEC CORPORATION	VAR	OTHER	3,000.000	197,793		69,829	69,829			127,964			
J59386102	NTT DATA COMM SYSTEMS (JAPAN) COMM ST	VAR	OTHER	40.000	545,033		148,017	148,017			397,015			
J61933123	ORIX CORPORATION COMMON STOCK	05/23/2000	OTHER	200.000	31,011		16,272	16,272			14,739			
J63581102	PARK 24 CO. LTD.	05/22/2000	OTHER	3,100.000	363,410		175,534	175,534			187,876			
J63664106	PEOPLE CO. LIMITED COMMON ST	VAR	VARIOUS	1,630.000	134,096		61,317	61,317			72,779			
J74638107	SHOHKOH FUND & CO. LTD. (JAPAN) COMM ST	03/16/2000	OTHER	600.000	81,822		235,668	235,668				153,846		
J75949115	SODICK CO. LTD. COMMON ST	VAR	OTHER	2,000.000	7,620		11,177	11,177				3,557		
J75963108	SOFTBANK CORPORATION COMMON ST	03/17/2000	OTHER	900.000	761,331		130,431	130,431			630,900			
J76379106	SONY CORPORATION (JAPAN) COMMON STOC	03/17/2000	OTHER	300.000	70,759		31,867	31,867			38,892			
J81335101	TAKEFUJI CORPORATION	05/22/2000	OTHER	1,200.000	129,646		118,639	118,639			30,334	19,327		
J83173104	TERUMO CORPORATION COMMON STOCK	VAR	OTHER	6,000.000	147,577		163,328	163,328			8,038	23,789		
J9425L101	UNION TOOL	05/22/2000	OTHER	1,000.000	112,821		37,371	37,371			75,450			
K9471L128	TELE DANMARK COMMON ST	05/03/2000	OTHER	2,000.000	146,812		90,987	90,987			86,751	30,926		
MED1VFH96	VALMET RAUMA FIM10 COMMON ST	VAR	OTHER	4,800.000	55,850		51,825	51,825			4,024			
MFASSS992	MANDAMUS FASTIGHETER COMMON ST	08/30/2000	PRIOR YEAR INCOME											100
N0137M250	KONINKLIJKE AHOLD NV	VAR	VARIOUS	5,300.000	161,376		131,099	131,099			46,771	16,494		1,899
N01780126	AKZO NOBEL	10/02/2000	OTHER	1,650.000	69,300		64,234	64,234			5,066			1,017

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
N35333173	GETRONICS N.V.	03/28/2000	OTHER	400.000	30,849		16,102	16,102			14,747			
N39338103	HEINEKEN HOLDING NV (NETHERLANDS)	VAR	VARIOUS	2,400.000	118,429		186,979	186,979				68,550		2,335
N5059Y109	KONINKLIJKE KPN NV	VAR	VARIOUS	5,265.000	574,172		202,703	202,703			371,469			5,944
N5150J100	LAURUS NV COMMON ST	11/27/2000	OTHER	1,400.000	12,364		12,445	12,445			(75)			
N69797137	PHILIPS ELECTRONICS NV	VAR	VARIOUS	2,393.360	96,698		80,209	80,209			16,489			
T1127K100	BANCA FIDEURAM SPA COMMON ST	VAR	OTHER	16,940.000	241,068		106,903	106,903			134,165			
T1240P119	BANCA NAZIONALE LAVORO-RNC	04/03/2000	OTHER	36,000.000	130,036		71,070	71,070			58,966			
T8249V104	SAN PAOLO IMI	VAR	PRIOR YEAR INCOME											15,962
T9277N105	TELECOM ITALIA SPA	01/26/2000	OTHER	59,100.000	363,818		147,333	147,333			216,485			
TKAGR9993	THYSSEN KRUPP AG COMMON ST	VAR	VARIOUS	10,300.000	164,261		195,847	195,847			16,331	47,917		13,596
V27915111	DBS (SINGAPORE) COMMON STOCK	08/12/2000	DIRECT	0.500	6		5	5			2			3,072
V81378115	SINGAPORE PRESS (SINGAPORE) COMMON	08/12/2000	DIRECT	0.600	11		7	7			3			2
W07348118	ABB-AG-BEARER	VAR	OTHER	840.000	99,204		12,066	12,066			87,137			
W24713120	ELECTROLUX AB (SWEDEN)	VAR	VARIOUS	10,650.000	201,655		162,896	162,896			44,010	5,250		5,043
W26049119	ERICSSON LM-B SHARES	VAR	OTHER	22,360.000	803,854		498,662	498,662			402,222	97,030		
4 W98308146	VOLVO AB-B SHARES	08/30/2000	PRIOR YEAR INCOME											3,888
1 X61873133	OY NOKIA AB (FINLAND)	12/05/2000	OTHER	480.000	19,856		22,828	22,828			(2,972)			130
. X6769Q104	PORTUGAL TELECOM SA-REGISTER	VAR	OTHER	5,700.000	56,999		128,979	128,979				71,981		5,056
6 Y13189108	CHEUNG KONG (HK) COMMON STOCK	VAR	VARIOUS	8,000.000	94,699		71,472	71,472			23,227			9,434
0 Y14800109	CHINA LIGHT & POWER COMMON ST	VAR	VARIOUS	33,000.000	144,147		173,805	173,805				29,658		2,904
Y15037107	CHINA RESOURCES ENTERPRISES	VAR	VARIOUS	94,000.000	122,612		242,257	242,257				119,645		1,816
Y1505F107	CHINA TELECOM	VAR	OTHER	34,000.000	319,474		64,579	64,579			254,895			
Y1997C109	DATA CRAFT ASISA LTD COMMON ST	06/01/2000	DIRECT	6,000.000	40,338		25,915	25,915			14,423			
Y2930L107	GUANGDONG KELON ELECTRIC COMMON ST	01/18/2000	OTHER	53,000.000	33,436		51,234	51,234				17,798		
Y30327103	HANG SENG BANK (HK) COMMON STOCK	VAR	VARIOUS	9,000.000	78,219		81,499	81,499			479	3,759		14,758
Y33549117	HONG KONG ELECTRIC (HK) COMMON STOCK	VAR	VARIOUS	70,000.000	219,371		240,633	240,633				21,262		21,497
Y38024108	HUTCHINSON WHAMPOA (HK) COMMON STOC	VAR	OTHER	11,000.000	159,246		84,936	84,936			74,310			2,734
Y63084126	NEW WORLD DEVELOPMENT	08/30/2000	PRIOR YEAR INCOME											4,668
Y64248118	OVERSEAS CHINESE BANKING CORP(SINGAPO	VAR	VARIOUS	42,260.650	268,286		270,836	270,836			23,251	25,801		29,360
Y6883Q104	PETROCHINA CO LTD. COMMON ST	VAR	OTHER	100,000.000	22,447		16,440	16,440			6,007			12,921
Y79971100	SINGAPORE TECHNOLOGY IND (SINGAPORE)	06/02/2000	OTHER	36,000.000	49,365		38,210	38,210			11,157			
Y8076N112	SM PRIME HOLDINGS INC.	VAR	VARIOUS	800,000.000	243,723		396,486	396,486			166,507	319,267		1,660
Y83310105	SWIRE PACIFIC A (HK) COMMON STOCK	04/03/2000	OTHER	14,500.000	74,123		131,167	131,167				57,044		1,362
6899999	Subtotal - Common Stock - Industrial and Miscellaneous			X X X	74,325,212	X X X	43,169,513	43,169,513			37,587,975	6,432,273	X X X	883,001
789994100	ST. JAMES HOLDING CO. LTD.	08/14/2000	DIRECT	12,000.000	1,931,627		1,400,000	1,400,000			531,627			
6999999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates			X X X	1,931,627	X X X	1,400,000	1,400,000			531,627		X X X	
7099997	Subtotal - Common Stock - Part 4			X X X	81,515,778	X X X	48,668,139	48,668,139			39,406,236	6,558,595	X X X	1,006,207
7099998	Summary Item for Common Stock Columns 7 through 14 of Part 5			X X X	12,132,256	X X X	12,487,966	12,487,966			1,200,600	1,556,312	X X X	19,398

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	11	12	13	14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit On Disposal	Loss On Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
7099999	TOTAL - COMMON STOCK			X X X	93,648,034	X X X	61,156,105	61,156,105			40,606,836	8,114,907	X X X	1,025,605
7199999	TOTAL - PREFERRED AND COMMON STOCK			X X X	106,911,127	X X X	74,227,198	74,227,198			40,798,836	8,114,907	X X X	1,342,566
7299999	TOTAL - BONDS, PREFERRED AND COMMON STOCK			X X X	383,033,070	X X X	350,836,887	351,344,891	265,095	60,144	44,117,486	12,429,306	12,366,199	1,342,566

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SCHEDULE D - PART 5

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

1		2	3	4	5	6	7	8	9	10	11	12	13	14	15
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Cost to Company	Consideration	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit on Disposal	Loss on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9128272U5	U S TREASURY NOTES 05/15/2007 6.62	01/24/2000	J P MORGAN SECURITIES	01/25/2000	MORGAN STANLEY & COMPANY INC	3,000,000.000	2,962,969	2,982,891	2,962,983	14		19,908		38,767	38,221
0399999	Subtotal - Bonds - U. S. Governments					3,000,000.000	2,962,969	2,982,891	2,962,983	14		19,908		38,767	38,221
01958XAM9	ALLIED WASTE 01/01/2009 7.875	05/15/2000	MERRILL LYNCH PIERCE FENNER	05/30/2000	MERRILL LYNCH PIERCE FENNER &	1,000,000.000	780,000	810,000	780,691	691		29,309		32,594	29,313
247361YE2	DELTA AIR LINES INC 12/15/2005 7.700	02/22/2000	GOLDMAN SACHS & COMPANY	08/29/2000	GOLDMAN SACHS & COMPANY	2,000,000.000	1,934,020	1,969,000	1,939,091	5,071		29,909		109,083	29,089
292896AH0	ENGLE HOMES INC 02/01/2008 9.250	VAR	VARIOUS	12/28/2000	DIRECT	1,975,000.000	1,695,750	1,994,750	1,706,843	11,093		287,907		165,941	82,370
447012AB1	HUNSMAN ICI CHEMICA 07/01/2009 10.	09/27/2000	DEUTSCHE BANK	10/11/2000	DLJ CAPITAL MARKETS	1,000,000.000	992,500	980,000	992,567	67			12,567	28,125	24,188
501044BX8	KROGER COMPANY 02/01/2010 8.050	VAR	J P MORGAN SECURITIES	VAR	VARIOUS	4,000,000.000	3,965,050	3,984,210	3,966,395	1,345		19,040	1,226	141,769	37,567
552078AN7	LYONDELL PETROCHEMI 05/01/2009 9.8	11/10/2000	DIRECT	12/18/2000	MORGAN STANLEY & COMPANY INC	500,000.000	487,500	472,500	487,604	104			15,104	7,099	1,359
599908AC4	MILLAR WESTERN FORE 05/15/2008 9.8	VAR	VARIOUS	VAR	VARIOUS	3,000,000.000	2,686,000	2,606,000	2,690,287	4,287			111,417	133,724	77,354
705300AA9	CALLAHAN NORDRHEIN 07/15/2010 14.	07/07/2000	SALOMON SMITH BARNEY	09/26/2000	SALOMON SMITH BARNEY	1,700,000.000	1,700,000	1,704,250	1,700,000			4,250		52,228	
708160BN5	JC PENNEY CO INC 04/01/2002 7.250	04/14/2000	SALOMON BROTHERS	06/08/2000	BEAR STEARNS & COMPANY	1,000,000.000	912,500	966,890	918,611	6,111		48,279		13,493	2,618
716708AE2	PETROLIAM NASIONAL 10/18/2006 7.12	04/07/2000	UBS-DB CORPORATION	10/23/2000	UBS-DB CORPORATION	2,000,000.000	1,864,220	1,922,560	1,873,021	8,801		49,539		144,479	66,896
731745AE5	POLYMER GROUP 07/01/2007 9.000	07/27/2000	CHASE SECURITIES INC.	VAR	VARIOUS	2,400,000.000	2,034,000	1,774,000	2,042,568	8,568			268,568	67,450	15,600
880349AA3	TENNECO INC 10/15/2009 11.625	07/17/2000	DEUTSCHE BANK	07/18/2000	J P MORGAN SECURITIES	1,700,000.000	1,487,500	1,500,250	1,487,542	42		12,708		51,053	50,504
961238AF9	WESTPOINT STEVENS I 06/15/2008 7.87	05/30/2000	MERRILL LYNCH PIERCE FENNER	06/07/2000	MERRILL LYNCH PIERCE FENNER &	1,000,000.000	790,000	816,250	790,348	348		25,902		37,625	36,094
961238AG7	WESTPOINT STEVENS I 06/15/2005 7.87	06/07/2000	MERRILL LYNCH PIERCE FENNER	10/23/2000	MERRILL LYNCH PIERCE FENNER &	1,000,000.000	861,250	685,000	869,284	8,034			184,284	67,375	37,625
969455AD6	WILLIAMS COMMUNICAT 08/01/2008 11.	08/08/2000	BEAR STEARNS & COMPANY	08/09/2000	MORGAN STANLEY & COMPANY INC	1,000,000.000	1,002,500	1,000,000	1,002,500				2,500	325	
040114AK6	REPUBLIC OF ARGENTI 02/23/2001 9.25	02/15/2000	WARBURG	05/10/2000	CREDIT SUISSE FIRST BOSTON	1,000,000.000	998,000	998,750	998,486	486		264		66,035	44,194
4599999	Subtotal - Bonds - Industrial and Miscellaneous					26,275,000.000	24,190,790	24,184,410	24,245,838	55,048		534,237	595,666	1,118,398	534,771
6099998	TOTAL BONDS					29,275,000.000	27,153,759	27,167,301	27,208,821	55,062		554,145	595,666	1,157,165	572,992
001957109	AT&T CORP	07/27/2000	OTHER	07/31/2000	OTHER	500.000	16,825	16,067	16,825				758		
293561106	ENRON CORP	07/27/2000	OTHER	08/29/2000	OTHER	50.000	3,668	4,273	3,668			605			
78387G103	SBC COMMUNICATIONS INC	VAR	OTHER	VAR	OTHER	150.000	6,655	6,831	6,655			205	30		
6699999	Subtotal - Common Stock - Public Utilities					X X X	27,148	27,171	27,148			810	788		
16161A108	CHASE MANHATTAN CORP	VAR	OTHER	09/06/2000	OTHER	1,350.000	69,747	75,437	69,747			5,689			
172967101	CITIGROUP INC.	08/03/2000	OTHER	09/06/2000	OTHER	67.000	3,423	3,891	3,423			469			
316773100	FIFTH THIRD BANCORP.	VAR	OTHER	09/06/2000	OTHER	750.000	32,674	34,464	32,674			1,811		183	
337358105	FIRST UN CORP	05/26/2000	OTHER	VAR	VARIOUS	100.000	3,356	2,894	3,356				462	48	
616880100	MORGAN (JP) & CO INC	08/03/2000	OTHER	09/06/2000	OTHER	50.000	6,642	8,359	6,642			1,717			
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies					X X X	115,842	125,045	115,842			9,686	482	231	
000886101	ADC TELECOMMUNICATIONS COMMO	VAR	OTHER	VAR	OTHER	2,050.000	80,993	86,111	80,993			6,894	1,776		
00130H105	AES CORPORATION	VAR	OTHER	VAR	OTHER	1,000.000	40,412	58,666	40,412			18,256	2		
00846U101	AGILENT TECHNOLOGIES INC. COMM	06/07/2000	OTHER	VAR	OTHER	1,400.000	114,632	84,189	114,632				30,443		
019589308	ALLIED WASTE INDUSTRIES COMMON	08/03/2000	OTHER	09/06/2000	OTHER	200.000	1,864	1,834	1,864				30		

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SCHEDULE D - PART 5

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

1		2	3	4	5	6	7	8	9	10	11	12	13	14	15
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Cost to Company	Consideration	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit on Disposal	Loss on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
022615108	ALZA CORP	VAR	OTHER	09/06/2000	OTHER	350.000	22,790	26,195	22,790			3,405			
023608102	AMEREN CORPORATION	06/05/2000	OTHER	09/06/2000	OTHER	50.000	1,836	2,022	1,836			186			
02364J104	AMERICA ONLINE	VAR	OTHER	VAR	OTHER	550.000	35,318	30,654	35,318			144	4,807		
025816109	AMERICAN EXPRESS CO	08/03/2000	OTHER	09/06/2000	OTHER	50.000	2,835	2,967	2,835			133			
029066107	AMERICAN POWER COVERSION COM	VAR	OTHER	VAR	OTHER	3,850.000	136,761	93,511	136,761			917	44,167		
032165102	AMSOUTH CORP COMMON STK	VAR	OTHER	09/06/2000	OTHER	1,200.000	18,382	21,925	18,382			3,543		240	
032654105	ANALOG DEVICES INC.	VAR	OTHER	09/06/2000	OTHER	500.000	38,947	50,246	38,947			11,299			
037411105	APACHE CORP.	08/03/2000	OTHER	09/06/2000	OTHER	200.000	9,958	12,599	9,958			2,641			
038020103	APPLIED BIOSYSTEM	VAR	OTHER	VAR	VARIOUS	100.000	5,777	9,765	5,777			3,989		4	
038222105	APPLIED MATERIALS INC.	VAR	OTHER	VAR	OTHER	550.000	47,321	47,003	47,321			1,868	2,186		
039380100	ARCH COAL INT. COMMON STK	03/30/2000	OTHER	03/30/2000	OTHER	375.000	2,721	2,751	2,721			30			
054937107	BB & T CORPORATION	VAR	OTHER	09/06/2000	OTHER	1,350.000	35,590	36,575	35,590			1,132	147	311	
075896100	BED BATH & BEYOND INC. COMMON S	05/25/2000	OTHER	09/06/2000	OTHER	200.000	3,744	3,485	3,744				259		
090597105	BIOGEN INC. COMMON STK	VAR	OTHER	09/06/2000	OTHER	2,800.000	254,652	192,205	254,652			1,341	63,787		
097023105	BOEING CO	07/27/2000	OTHER	09/06/2000	OTHER	400.000	19,282	21,447	19,282			2,165		56	
097383103	BOISE CASCADE CORP	08/03/2000	OTHER	09/06/2000	OTHER	50.000	1,382	1,492	1,382			111			
106372105	BREAKAWAY SOLUTIONS INC. COMM	07/31/2000	BT ALEX. BROWN INCORPORATE	09/15/2000	BT ALEX. BROWN INCORPORATED	1,668.000	13,030	57,658	13,030			44,629			
111320107	BROADCOM CORP COMMON STK	VAR	OTHER	VAR	OTHER	1,012.000	226,552	251,837	226,552			25,286			
122014103	BURLINGTON RES INC	VAR	OTHER	09/06/2000	OTHER	550.000	21,327	21,628	21,327			868	568	76	
125577106	CIT GROUP COMMON STK	07/19/2000	OTHER	09/06/2000	OTHER	5,150.000	104,292	88,619	104,292				15,673	515	
151020104	CELGENE CORP COMMON STK	08/31/2000	ROBERTSON STEPHEN & CO.	11/01/2000	ROBERTSON STEPHEN & CO.	673.000	7,593	41,370	7,593			33,777			
156700106	CENTURYTEL INC	08/03/2000	OTHER	VAR	VARIOUS	50.000	1,466	1,445	1,466				21	2	
160903100	CHARTER ONE FIN INC. COMMON STK	06/21/2000	OTHER	09/06/2000	OTHER	4,150.000	101,635	98,547	101,635				3,087	747	
172062101	CINCINNATI FINANCIAL CORPORATIO	05/25/2000	OTHER	09/06/2000	OTHER	100.000	4,013	3,887	4,013				125	19	
17275R102	CISCO SYS INC. COMMON STOCK	VAR	OTHER	VAR	OTHER	4,800.000	522,833	496,918	522,833			1,010	26,925		
184502102	CLEAR CHANNEL COMMUNICATIONS	VAR	OTHER	09/06/2000	OTHER	850.000	66,442	61,512	66,442				4,929		
200300200	COMCAST CORP	VAR	OTHER	VAR	OTHER	3,400.000	158,863	126,869	158,863				31,994		
204912109	COMPUTER ASSOC INTL INC	VAR	OTHER	VAR	VARIOUS	750.000	42,970	24,142	42,970				18,828	30	
205862402	COMVERSE TECHNOLOGY COMMON S	VAR	OTHER	09/06/2000	OTHER	800.000	69,331	71,906	69,331			4,295	1,720		
205887102	CONAGRA FOODS INC COMMON	08/29/2000	OTHER	09/06/2000	OTHER	800.000	15,921	14,669	15,921				1,252		
207142100	CONEXANT SYSTEMS INC. COMMON S	02/03/2000	OTHER	09/06/2000	OTHER	200.000	16,475	7,426	16,475				9,049		
212485106	CONVERGYS CORP COMMON STK	06/15/2000	OTHER	VAR	OTHER	3,050.000	142,472	120,746	142,472			585	22,312		
219350105	CORNING INC	VAR	OTHER	VAR	VARIOUS	350.000	69,696	90,635	69,696			22,084	1,145	18	
25179M103	DEVON ENERGY CORPORATION COM	09/01/2000	OTHER	09/06/2000	OTHER	1,100.000	66,920	64,938	66,920				1,982		
256669102	DOLLAR GENERAL CORP.	04/20/2000	OTHER	09/06/2000	OTHER	250.000	4,681	5,186	4,681			505		15	
268648102	EMC CORPORATION COMMON	VAR	OTHER	VAR	OTHER	2,600.000	204,889	242,078	204,889			38,410	1,222		
27637F100	EASTERN ENTERPRISES	08/03/2000	OTHER	VAR	VARIOUS	50.000	3,132	3,162	3,132			31		22	
283905107	EL PASO NATURAL GAS	VAR	OTHER	VAR	VARIOUS	500.000	20,935	29,250	20,935			8,315		187	
29266R108	ENERGIZER HOLDINGS INC. COMMON	04/07/2000	OTHER	VAR	OTHER	482.000	9,861	9,861	9,861				1		
369604103	GENERAL ELECTRIC CO	VAR	OTHER	VAR	OTHER	250.000	12,957	12,966	12,957			103	94		
382388106	GOODRICH B F CO	05/26/2000	OTHER	VAR	VARIOUS	100.000	3,469	4,080	3,469			611		55	
412822108	HARLEY DAVIDSON INC COMMON STO	VAR	OTHER	09/06/2000	OTHER	5,950.000	213,551	294,685	213,551			81,134		270	
432848109	HILTON HOTELS CORP	VAR	OTHER	VAR	VARIOUS	900.000	7,627	8,983	7,627			1,410	55	18	
437076102	HOME DEPOT INC	VAR	OTHER	VAR	VARIOUS	300.000	19,188	15,864	19,188				3,324	14	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Cost to Company	Consideration	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit on Disposal	Loss on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
437614100	HOMESTAKE MINING CO	08/03/2000	OTHER	09/06/2000	OTHER	200.000	1,089	1,115	1,089			26			
452308109	ILLINOIS TOOL WORKS INC	VAR	OTHER	09/06/2000	OTHER	350.000	21,325	19,674	21,325				1,651	63	
458140100	INTEL CORP	VAR	OTHER	VAR	OTHER	150.000	14,378	18,825	14,378			4,822	376		
46059C106	INTERNET CAPITAL GROUP COMMON	06/09/2000	VARIOUS	VAR	VARIOUS	1,768.000	68,883	57,708	68,883				11,175		
460690100	INTERPUBLIC GROUP COS INC	VAR	OTHER	VAR	VARIOUS	250.000	10,735	9,641	10,735				1,094	24	
478160104	JOHNSON & JOHNSON	VAR	OTHER	VAR	OTHER	150.000	13,320	13,645	13,320			476	152	48	
485170302	KANSAS CITY SOUTHERN INDS COMM	05/26/2000	OTHER	VAR	VARIOUS	50.000	7,025	7,096	7,025			71			
492386107	KERR-MCGEE CORP	05/26/2000	OTHER	VAR	OTHER	100.000	5,888	6,201	5,888			314			
49337W100	KEYSPAN CORPORATION COMMON ST	08/23/2000	OTHER	09/06/2000	OTHER	2,600.000	90,605	89,430	90,605				1,175		
494368103	KIMBERLY CLARK CORP	VAR	OTHER	VAR	OTHER	150.000	8,781	8,856	8,781			134	59	41	
502161102	LST LOGIC CORP.	08/03/2000	OTHER	09/06/2000	OTHER	50.000	1,694	1,830	1,694			136			
524660107	LEGGETT & PLATT CORP SER C MT C	VAR	OTHER	VAR	VARIOUS	1,350.000	28,000	23,974	28,000				4,026	274	
532457108	ELI LILLY & CO	07/27/2000	OTHER	VAR	VARIOUS	350.000	35,566	28,274	35,566				7,292	65	
535678106	LINEAR TECHNOLOGY CORP COMMO	04/05/2000	OTHER	VAR	OTHER	6,200.000	344,994	441,260	344,994			96,267		368	
539830109	LOCKHEED MARTIN CORP.	08/07/2000	OTHER	VAR	VARIOUS	500.000	14,378	14,310	14,378				67	55	
549463107	LUCENT TECHNOLOGIES INC.	VAR	VARIOUS	VAR	VARIOUS	5,238.000	126,267	286,540	126,267			199,885	39,612	53	
57772K101	MAXIM INTEGRATED PRODUCTS COM	05/12/2000	OTHER	VAR	OTHER	5,550.000	353,219	486,458	353,219			133,239			
584699102	MEDIMMUNE INC. COMMON STK	VAR	OTHER	09/06/2000	OTHER	4,050.000	265,725	335,228	265,725			69,503			
589405109	MERCURY INTERACTIVE CORP COMM	07/03/2000	OTHER	09/06/2000	OTHER	1,550.000	146,381	188,886	146,381			42,505			
594918104	MICROSOFT CORP.	VAR	OTHER	VAR	OTHER	600.000	54,050	43,161	54,050			83	10,971		
595112103	MICRON TECHNOLOGY	VAR	OTHER	09/06/2000	OTHER	600.000	36,999	49,045	36,999			12,165	118		
608554101	MOLEX INC. CLASS A COMMON COMM	VAR	OTHER	VAR	OTHER	1,000.000	48,051	52,340	48,051			5,513	1,224	41	
617446448	MORGAN STANLEY DEAN WITTER DIS	VAR	OTHER	VAR	OTHER	500.000	44,559	40,936	44,559			9	3,633		
62886E108	NCR CORPORATION	VAR	OTHER	09/06/2000	OTHER	1,850.000	72,081	74,967	72,081			3,211	326		
637640103	NATIONAL SEMICONDUCTOR	VAR	OTHER	09/06/2000	OTHER	150.000	7,536	6,662	7,536			411	1,285		
64120L104	NETWORK APPLIANCE COMMON STK	VAR	OTHER	VAR	OTHER	300.000	25,606	33,584	25,606			7,978			
65332V103	NEXTEL COMMUNICATIONS INC. - A	VAR	OTHER	VAR	OTHER	900.000	54,676	49,388	54,676			1,420	6,708		
666807102	NORTHROP CORP	05/26/2000	OTHER	09/06/2000	OTHER	100.000	7,775	7,841	7,775			66		40	
670008101	NOVELLUS SYSTEMS INC COMMON ST	06/21/2000	OTHER	VAR	OTHER	2,600.000	141,815	156,808	141,815			15,156	163	140	
674599105	OCCIDENTAL PETROLEUM CORP	05/26/2000	OTHER	09/06/2000	OTHER	100.000	2,394	2,162	2,394				232	25	
679833103	OLD KENT FINANCIAL COMMON STK	VAR	OTHER	VAR	VARIOUS	1,260.000	38,600	36,779	38,600			62	1,883	563	
696642107	PALM INC. COMMON STK	08/01/2000	OTHER	09/06/2000	OTHER	850.000	30,230	37,399	30,230			7,169			
712713106	PEOPLESFT INC. COMMON STK	08/03/2000	OTHER	09/06/2000	OTHER	250.000	5,286	8,061	5,286			2,775			
717081103	PFIZER INC	06/21/2000	OTHER	VAR	OTHER	275.000	13,119	12,714	13,119				405		
717265102	PHELPS DODGE CORP	VAR	OTHER	09/06/2000	OTHER	300.000	14,075	13,287	14,075				788	250	
723484101	PINNACLE WEST CAP CORP COMMON	05/26/2000	OTHER	09/06/2000	OTHER	100.000	3,725	4,140	3,725			415		35	
741477103	PRICE (T. ROWE)) ASSOCIATES COMM	VAR	OTHER	09/06/2000	OTHER	850.000	32,564	37,868	32,564			5,304		104	
743315103	PROGRESSIVE CORP OHIO COMMON	08/03/2000	OTHER	09/06/2000	OTHER	50.000	3,363	3,799	3,363			437			
747402105	QUAKER OATS CO	08/03/2000	OTHER	09/06/2000	OTHER	50.000	3,363	3,405	3,363			42			
747525103	QUALCOMM INC. COMMON STK	VAR	OTHER	VAR	OTHER	1,900.000	266,731	122,342	266,731				144,389		
748767100	QUINTILES TRANSNATIONAL COMMON	VAR	OTHER	09/06/2000	OTHER	1,450.000	29,385	20,182	29,385			219	9,422		
749121109	QWEST COMMUNICATIONS INTL COM	VAR	OTHER	09/06/2000	OTHER	12,542.000	719,948	647,396	719,948			234	72,786		
785905100	SABRE HOLDINGS CORP	03/20/2000	OTHER	VAR	OTHER	400.000	19,357	11,132	19,357				8,225		
800907107	SANMINA CORP COMMON STK	VAR	OTHER	VAR	OTHER	2,600.000	219,800	304,620	219,800			84,819			

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SCHEDULE D - PART 5

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

1		2	3	4	5	6	7	8	9	10	11	12	13	14	15
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Cost to Company	Consideration	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit on Disposal	Loss on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
803062108	SAPIENT CORPORATION COMMON ST	05/09/2000	OTHER	09/06/2000	OTHER	2,300.000	115,823	117,629	115,823			1,806			
808513105	SCHWAB (CHARLES) CORP.	VAR	OTHER	09/06/2000	OTHER	2,050.000	60,403	78,083	60,403			17,680		23	
811804103	SEAGATE TECHNOLOGY INC.	06/05/2000	OTHER	09/06/2000	OTHER	200.000	11,606	11,874	11,606			268			
834182107	SOLETRON CORP. COMMON STK	VAR	OTHER	VAR	OTHER	750.000	31,533	33,722	31,533			2,934	746		
844730101	SOUTHTRUST CORP COM	08/03/2000	OTHER	VAR	VARIOUS	50.000	1,232	1,412	1,232			180		13	
852061506	SPRINT COMMON STK	VAR	OTHER	VAR	OTHER	750.000	45,046	37,525	45,046				7,521		
855244109	STARBUCKS CORP COMMON STK	06/12/2000	OTHER	VAR	OTHER	3,650.000	126,162	134,136	126,162			7,974			
860831106	STILWELL FINANCIAL INC. COMMON S	05/26/2000	OTHER	VAR	OTHER	200.000	6,812	9,630	6,812			2,818			
866810104	SUN MICROSYSTEMS INC	VAR	OTHER	VAR	OTHER	150.000	13,688	15,541	13,688			1,854			
86764P109	SUNOCO INC COMMON STK	06/05/2000	OTHER	09/06/2000	OTHER	50.000	1,617	1,377	1,617				240	12	
874036106	TAIWAN FUND (TAIWAN) COMMON ST	01/20/2000	OTHER	VAR	OTHER	4,600.000	109,712	69,246	109,712				40,467		
87612E106	TARGET CORP	VAR	OTHER	09/06/2000	OTHER	350.000	10,365	8,135	10,365				2,230	19	
880770102	TERADYNE INC. COMMON STK	VAR	OTHER	09/06/2000	OTHER	650.000	49,244	42,123	49,244			623	7,744		
882508104	TEXAS INSTRUMENTS INC	VAR	OTHER	VAR	VARIOUS	2,350.000	186,116	169,454	186,116				16,663	12	
883556102	THERMO ELECTRON CORP.	08/03/2000	OTHER	09/06/2000	OTHER	150.000	3,113	3,487	3,113			374			
886547108	TIFFANY & CO. COMMON STK	06/23/2000	OTHER	VAR	OTHER	2,900.000	93,573	120,390	93,573			26,816			
887315109	TIME-WARNER	07/27/2000	OTHER	VAR	VARIOUS	200.000	16,206	16,421	16,206			604	389	4	
896047107	TRIBUNE CO	06/15/2000	OTHER	VAR	VARIOUS	1,550.000	55,957	55,645	55,957			385	698	125	
923436109	VERITAS SOFTWARE COMMON STK	04/05/2000	OTHER	09/06/2000	OTHER	5,800.000	756,497	699,210	756,497				57,287		
92343V104	VERIZON COMMUNICATIONS COMM	08/03/2000	OTHER	09/06/2000	OTHER	50.000	2,350	2,181	2,350				169		
928497106	VITESSE SEMICONDUTOR COMMON S	05/31/2000	SMITH BARNEY HARRIS UPHAM C	07/31/2000	ROBERTSON STEPHEN & CO.	2,745.000	8,208	175,774	8,208			167,567			
929160109	VULCAN MATERIALS CO. COMMON ST	08/03/2000	OTHER	09/06/2000	OTHER	50.000	2,141	2,206	2,141			65		11	
942683103	WATSON PHARMACEUTICALS INC. CO	VAR	OTHER	09/06/2000	OTHER	150.000	7,252	9,278	7,252			2,026			
962166104	WEYERHAEUSER CO	VAR	OTHER	09/06/2000	OTHER	450.000	27,533	20,897	27,533				6,636	340	
983919101	XILINX	VAR	OTHER	VAR	OTHER	550.000	43,239	47,571	43,239			4,950	618		
984332106	YAHOO INC COMMON STK	07/27/2000	OTHER	09/06/2000	OTHER	150.000	20,206	18,230	20,206				1,976		
987425105	YOUNG & RUBICAM INC. COMMON ST	VAR	OTHER	VAR	VARIOUS	1,400.000	78,715	81,890	78,715			7,159	3,985	90	
G3921A100	GLOBAL CROSSING LTD. COMMON ST	VAR	OTHER	VAR	OTHER	2,250.000	75,401	68,244	75,401			1	7,158		
G90078109	TRANSOCEAN SEDCO COMMON STK	VAR	OTHER	VAR	VARIOUS	450.000	20,448	26,879	20,448			6,431		24	
656568102	NORTEL NETWORKS CORP. COMMON	VAR	OTHER	VAR	VARIOUS	4,800.000	323,117	322,193	323,117				924	129	
225226109	CRAYFISH CO. ADR COMMON STK	03/09/2000	DIRECT	04/05/2000	OTHER	700.000	9,587	25,037	9,587			15,449			
806857108	SCHLUMBERGER LTD	07/27/2000	OTHER	09/06/2000	OTHER	150.000	10,609	12,783	10,609			2,173			
990000101	ACG AG COMMON STK	VAR	OTHER	VAR	OTHER	300.000	44,155	80,864	44,155			36,710			
998170104	SUNEVISION HOLDINGS COMMON STK	VAR	VARIOUS	06/16/2000	OTHER	22,314.000	30,021	22,501	30,021				7,520		
D1908N106	LUFTHANSA AG	06/14/2000	OTHER	10/18/2000	OTHER	850.000	19,896	14,938	19,896				4,958		
D35415104	INFIEON TECHNOLGIES AG COMMON	03/15/2000	OTHER	03/17/2000	OTHER	3,200.000	94,930	226,906	94,930			131,976			
F06106102	AXA	03/31/2000	OTHER	05/19/2000	OTHER	540.000	54,255	1,199	54,255				53,056		
F06116101	ATOS SA COMMON STK	03/31/2000	OTHER	VAR	OTHER	650.000	111,572	46,238	111,572			(65,334)			
F10080103	BIC FRF COMMON STK	08/31/2000	OTHER	12/06/2000	OTHER	1,990.000	103,138	70,614	103,138			(32,524)			
F80343100	COMPAGNIE DE SAINT GOBAIN (FRAN	02/29/2000	DIRECT	03/31/2000	OTHER	400.000	51,359	46,543	51,359				4,817		
G0483X114	ARM HOLDINGS COMMON STK	VAR	OTHER	12/05/2000	OTHER	10,100.000	120,148	80,220	120,148			(39,928)			
G08036108	BARCLAYS PLC	VAR	OTHER	VAR	VARIOUS	7,450.000	436,125	179,795	436,125				256,330	4,628	
G34244106	FYFFES PLC COMMON STK	VAR	OTHER	VAR	OTHER	39,300.000	115,329	37,548	115,329				77,781		
G3529L201	FLAG TELECOM HOLDINGS COMMON	02/16/2000	OTHER	02/17/2000	OTHER	6,000.000	139,122	186,663	139,122			47,541			

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SCHEDULE D - PART 5

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

1		2	3	4	5	6	7	8	9	10	11	12	13	14	15
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Cost to Company	Consideration	Book Value at Disposal Date	Increase by Adjustment in Book Value During Year	Decrease by Adjustment in Book Value During Year	Profit on Disposal	Loss on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G4235U105	HALIFAX GROUP COMMON STK	05/17/2000	OTHER	09/13/2000	OTHER	4,870.000	91,432	36,387	91,432				55,046		
G47012193	IMPERIAL CHEMICALS IND. PLC	05/10/2000	OTHER	09/22/2000	OTHER	5,350.000	40,191	32,512	40,191				7,679		
G53368117	HILTON GROUP PLC COMMON STK	VAR	OTHER	VAR	OTHER	65,220.000	241,990	178,257	241,990				63,733	5,334	
G6842C105	PACE MICRO TECHNOLOGY COMMON	01/17/2000	OTHER	12/04/2000	OTHER	5,200.000	49,814	43,383	49,814			(6,431)		69	
G74600100	REED INTERNATIONAL PLC COMMON	04/04/2000	OTHER	VAR	OTHER	7,450.000	52,466	68,878	52,466			16,412			
G81212105	INVENSYS PLC	VAR	OTHER	11/21/2000	OTHER	47,500.000	212,608	100,514	212,608			(112,094)			
G8219Z105	SMARTONE TELECOMMUNICATIONS C	03/27/2000	OTHER	VAR	VARIOUS	12,500.000	49,147	29,296	49,147				19,852	177	
G8571M106	SUNDAY COMMUNICATIONS LTD COM	03/15/2000	OTHER	03/20/2000	OTHER	9,000.000	4,414	4,184	4,414			(74,290)	230		
G9387S105	VODAFONE GROUP PLC	02/16/2000	OTHER	12/11/2000	OTHER	43,900.000	233,704	159,414	233,704						
H3238Q102	GIRAUDAN - REG COMMON STK	02/07/2000	OTHER	06/16/2000	OTHER	3.000	1,059	943	1,059				116		
J1341M107	FANCL CORPORATION COMMON STK	03/21/2000	OTHER	VAR	OTHER	1,300.000	222,042	132,137	222,042				89,905		
J15708159	FUJITSU LTD COMMON STK	05/23/2000	OTHER	11/06/2000	OTHER	6,000.000	172,140	107,955	172,140				64,184		
J63825145	PIONEER CORPORATION COMMON ST	05/22/2000	OTHER	11/06/2000	OTHER	5,000.000	162,468	154,765	162,468				7,703		
J83345108	THK CO. LTD. COMMON STK	03/23/2000	OTHER	VAR	OTHER	5,000.000	76,957	76,079	76,957				878		
N01780126	AKZO NOBEL	01/21/2000	DIRECT	10/02/2000	OTHER	1,400.000	63,771	58,800	63,771				4,972		
N43254106	HUNTER DOUGLAS COMMON STK	VAR	OTHER	08/17/2000	OTHER	330.000	6,005	9,100	6,005			3,094			
T14616139	BANCA POPOLARE DI LODI COMMON	03/16/2000	OTHER	VAR	OTHER	7,800.000	90,510	87,913	90,510				2,597		
T9276A104	TIM SPA COMMON STK	VAR	OTHER	VAR	OTHER	20,700.000	169,611	165,912	169,611			23,695	27,395	3,138	
W04706102	ALLGON AB COMMON STK	01/14/2000	OTHER	VAR	OTHER	2,400.000	41,892	31,092	41,892			(24,833)	10,799	231	
X61873133	OY NOKIA AB (FINLAND)	03/03/2000	OTHER	12/05/2000	OTHER	2,920.000	145,623	120,790	145,623						
Y7127S104	PT INDOSAT COMMON STK	VAR	OTHER	04/10/2000	OTHER	44,000.000	92,912	74,019	92,912				18,893		
6899999	Subtotal - Common Stock - Industrial and Miscellaneous					X X X	12,344,976	11,980,040	12,344,976			1,190,104	1,555,042	19,167	
7099998	TOTAL COMMON STOCK					X X X	12,487,966	12,132,256	12,487,966			1,200,600	1,556,312	19,398	
7199999	TOTAL PREFERRED AND COMMON STOCK					X X X	12,487,966	12,132,256	12,487,966			1,200,600	1,556,312	19,398	
7299999	TOTAL BONDS, PREFERRED AND COMMON STOCK					X X X	39,641,725	39,299,557	39,696,787	55,062		1,754,745	2,151,978	1,176,563	572,992

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SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

CUSIP Identification	1 Description Name of Subsidiary, Controlled or Affiliated Company	2 NAIC Company Code or Alien Insurer Identification Number	3 NAIC Valuation Method (See SVO Purposes and Procedures manual)	4 Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	5 If Yes, Amount of Such Intangible Assets	6 Statement Value	Stock of Such Company Owned by Insurer on Statement Date		
							7 Number of Shares	8 % of Outstanding	
53079@103	Liberty Mutual Ins Co (U.K.) Ltd	AA-1120855	8:3(a)	NO		5,572,740	1,500,000.000	1.500	
1299999	Subtotal Common Stock - Alien Insurer						5,572,740	X X X	X X X
53080#108	Liberty Mutual P&C Holding Corp.	N/A	8:3(a)	NO		42,859,018	2,500.000	10.000	
1399999	Subtotal Common Stock - Non-Insurer Which Controls Insurer						42,859,018	X X X	X X X
42348@101	Helmsman Insurance Agency Inc.	N/A	8:3(d)	NO		757,950	55.000	10.000	
42329@100	Helmsman Mgmt Services Inc.	N/A	8:3(d)	NO		1,318,780	7,700.000	10.000	
1599999	Subtotal Common Stock - Other Affiliates						2,076,730	X X X	X X X
1699999	TOTAL COMMON STOCK						50,508,488	X X X	X X X
1799999	TOTAL PREFERRED AND COMMON STOCK						50,508,488	X X X	X X X

Amount of insurer's capital and surplus from the prior year's annual statement: \$ 856,795,933

SCHEDULE D - PART 6 - SECTION 2

CUSIP Identification	1 Name of Lower-tier Company	2 Name of Company Listed in Section 1 Which Controls Lower-tier Company	3 Amount of Intangible Assets Included in Amount Shown in Column 5, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				4 Number of Shares	5 % of Outstanding
422998104	Helmsman (Underwriting) Ltd.	Liberty Mutual Insurance Co. (U.K.) Ltd.		17.000	1.500
529999104	Liberty Insurance Corporation	Liberty Mutual P&C Holding Corp.		2,500.000	10.000
53072@100	Liberty Life Assurance Company of Boston	Liberty Mutual P&C Holding Corp.		800.000	10.000
53110@104	Liberty Northwest Insurance Corporation	Liberty Mutual P&C Holding Corp.		100,000.000	10.000
003991106	Access Insurance Services	Liberty Mutual P&C Holding Corp.		100.000	10.000
422996108	Liberty Management Services Inc.	Liberty Mutual P&C Holding Corp.		100.000	10.000
538995108	LLS Insurance Agency of Nevada Inc.	Liberty Mutual P&C Holding Corp.		1.000	10.000
53055#232	Risktrac Inc.	Helmsman Mgmt Services Inc.		100.000	10.000
53055#213	Helmsman Insurance Agency of Illinois Inc.	Helmsman Insurance Agency Inc.		100.000	10.000
0299999	Subtotal Common Stock			X X X	X X X
0399999	TOTAL PREFERRED AND COMMON STOCK			X X X	X X X

SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		Date of Maturity		9 Book Value	10 Increase or (Decrease) by Adjustment in Book Value During Year	11 Par Value	12 Rate Used To Obtain Statement Value	13 Statement Value	14 Actual Cost	Interest		17 Paid for Accrued Interest	18 NAIC Desig- nation	19 Effective Rate of Interest	
				5 Rate Of	6 How Paid	7 Year	8 Month							15 Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	16 Gross Amount Received				
1350Z7BH6	GOVERNMENT OF CANADA TREASUR	10/2000	VARIOUS		DISC	2001	01	997,109	12,994	1,500,000	0.664	997,109	984,114				1	5.583	
1350Z7BK9	GOVERNMENT OF CANADA TREASUR	10/2000	RBC DOMINION		DISC	2001	02	649,904	6,146	1,000,000	0.649	649,904	643,757				1	5.621	
1350Z7BP8	GOVERNMENT OF CANADA TREASUR	12/2000	VARIOUS		DISC	2001	03	1,056,954	7,732	1,600,000	0.660	1,056,954	1,042,359				1	5.686	
1350Z7A38	GOVERNMENT OF CANADA TREASUR	12/2000	RBC DOMINION		DISC	2001	02	1,265,752	2,044	1,900,000	0.654	1,265,752	1,263,708				1	5.492	
0499999	Subtotal - All Other Governments - Issuer Obligations									3,969,719	28,916	6,000,000	X X X	3,969,719	3,933,938			X X X	X X X
1099999	Subtotal - All Other Governments Bonds									3,969,719	28,916	6,000,000	X X X	3,969,719	3,933,938			X X X	X X X
8124J2N92	SEARS ROEBUCK ACCEPTANCE CORP	12/2000	DIRECT		DISC	2001	01	4,992,022	23,933	5,000,000	0.998	4,992,022	4,968,089				2	7.226	
8124J2PG4	SEARS ROEBUCK ACCEPTANCE CORP	11/2000	DIRECT		DISC	2001	02	4,955,534	39,633	5,000,000	0.991	4,955,534	4,915,900				2	7.079	
8124J2QD0	SEARS ROEBUCK ACCEPTANCE CORP	12/2000	DIRECT		DISC	2001	03	9,854,507	36,215	10,000,000	0.985	9,854,507	9,818,292				2	7.486	
8124J2QE8	SEARS ROEBUCK ACCEPTANCE CORP	12/2000	DIRECT		DISC	2001	03	4,925,741	17,213	5,000,000	0.985	4,925,741	4,908,528				2	7.538	
000000000	COMMERCIAL PAPER	11/2000	FORRESTAL FUNDING TRUST	VAR		2001	02	485,280		485,280	1.000	485,280	485,280				1Z	VARIOUS	
000000000	COMMERCIAL PAPER	11/2000	PHILIP MORRIS COMPANIES	VAR		2001	01	1,743,767		1,743,767	1.000	1,743,767	1,743,767				1Z	VARIOUS	
000000000	MASTER NOTE - FIXED	10/2000	GOLDMAN SACHS GROUP LP	VAR		2001	02	1,025,223		1,025,223	1.000	1,025,223	1,025,223				1Z	VARIOUS	
000000000	MASTER NOTE - FLOATING	12/2000	MERRILL LYNCH MORTGAGE	VAR		2001	01	811,150		811,150	1.000	811,150	811,150				1Z	VARIOUS	
000000000	MEDIUM TERM NOTE - FIXED	12/2000	ABBEY NATIONAL TREASURY	VAR		2001	01	4,125,261		4,125,261	1.000	4,125,261	4,125,261				1Z	VARIOUS	
000000000	MEDIUM TERM NOTE - FLOATING	12/2000	BELLSOUTH CAPITAL	VAR		2001	03	1,199,092		1,199,092	1.000	1,199,092	1,199,092				1Z	VARIOUS	
000000000	MEDIUM TERM NOTE - FLOATING	12/2000	CIT GROUP HOLDINGS	VAR		2001	01	740,436		740,436	1.000	740,436	740,436				1Z	VARIOUS	
000000000	MEDIUM TERM NOTE - FLOATING	12/2000	UNILEVER	VAR		2001	03	1,071,649		1,071,649	1.000	1,071,649	1,071,649				1Z	VARIOUS	
000000000	REPO - A1P1 MONEY MARKETS	12/2000	MORGAN STANLEY	VAR		2001	01	200,537		200,537	1.000	200,537	200,537				1Z	VARIOUS	
000000000	REPO - TREASURY NOTES	12/2000	PAINE WEBBER	VAR		2001	01	3,144,432		3,144,432	1.000	3,144,432	3,144,432				1Z	VARIOUS	
000000000	REPO - TREASURY NOTES	12/2000	PAINE WEBBER	VAR		2001	01	1,096,238		1,096,238	1.000	1,096,238	1,096,238				1Z	VARIOUS	
000000000	REPO - TREASURY NOTES	12/2000	SALOMON INTERNATIONAL	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	REPO - U.S. AGENCY MORTGAGES	12/2000	LEMAN BROTHERS INC	VAR		2001	01	1,410,696		1,410,696	1.000	1,410,696	1,410,696				1Z	VARIOUS	
000000000	REPO - U.S. AGENCY MORTGAGES	12/2000	SALOMON SMITH BARNEY INC	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	REPO - GNMA	12/2000	NOMURA SECURITIES	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	REPO - GNMA	12/2000	SALOMON SMITH BARNEY INC	VAR		2001	01	3,772,350		3,772,350	1.000	3,772,350	3,772,350				1Z	VARIOUS	
000000000	TIME DEPOSIT	09/2000	BANK OF NOVIA SCOTIA	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	TIME DEPOSIT	12/2000	BANQUE BRUXELLES	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	TIME DEPOSIT	09/2000	BNP PARIBAS	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	TIME DEPOSIT	12/2000	CAJA DE MADRID	VAR		2001	01	2,010,242		2,010,242	1.000	2,010,242	2,010,242				1Z	VARIOUS	
000000000	TIME DEPOSIT	10/2000	CAJA DE MADRID	VAR		2001	02	3,316,370		3,316,370	1.000	3,316,370	3,316,370				1Z	VARIOUS	
000000000	TIME DEPOSIT	11/2000	HAMBURGISCHE LANDESBANK	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
000000000	TIME DEPOSIT	09/2000	WELLS FARGO BK SF. NASSAU	VAR		2001	01	1,763,370		1,763,370	1.000	1,763,370	1,763,370				1Z	VARIOUS	
3999999	Subtotal - Industrial and Miscellaneous - Issuer Obligations									64,987,487	116,994	65,259,683	X X X	64,987,487	64,870,492			X X X	X X X
4599999	Subtotal - Industrial and Miscellaneous (Unaffiliated)									64,987,487	116,994	65,259,683	X X X	64,987,487	64,870,492			X X X	X X X

(a) Includes \$ 0 other than accrual of discount and amortization of premium.

SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		Date of Maturity		9 Book Value	10 Increase or (Decrease) by Adjustment in Book Value During Year	11 Par Value	12 Rate Used To Obtain Statement Value	13 Statement Value	14 Actual Cost	Interest		17 Paid for Accrued Interest	18 NAIC Desig- nation	19 Effective Rate of Interest
				5 Rate Of	6 How Paid	7 Year	8 Month							15 Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	16 Gross Amount Received			
5499999	Subtotal - Bonds - Issuer Obligations							68,957,206	145,910	71,259,683	X X X	68,957,206	68,804,430				X X X	X X X
6099999	Subtotal - Bonds							68,957,206	145,910	71,259,683	X X X	68,957,206	68,804,430				X X X	X X X
928989466 995312105	VISTA EOD U.S. GOVT MONEY MKT FU LMIA P&C COMPANIES CASH EQUIVAL	VARIOUS VARIOUS	DIRECT DIRECT	VAR VAR		VAR VAR		12,150,708 22,334,855		12,150,708 22,334,855	1.000 1.000	12,150,708 22,334,855	12,150,708 22,334,855	39,867 160,566			1 1	VARIOUS VARIOUS
7899999	Subtotal - Class One Money Market Mutual Funds							34,485,563		X X X	X X X	34,485,563	34,485,563	200,433			X X X	X X X
8099999	Grand Total Short-Term Investments							103,442,769	(a) 145,910	X X X	X X X	103,442,769	103,289,993	200,433			X X X	X X X

(a) Includes \$ 0 other than accrual of discount and amortization of premium.

SCHEDULE DA - PART 2
Verification of SHORT-TERM INVESTMENTS Between Years

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book value, prior year	110,501,056	83,868,766		26,632,290	
2. Cost of short-term investments acquired	1,635,371,362	755,460,713		879,910,649	
3. Increase by adjustment in book value	1,035,664	1,035,664			
4. Profit on disposal of short-term investments	103,065	103,065			
5. Subtotals (Total of Lines 2 to 4)	1,636,510,091	756,599,442		879,910,649	
6. Consideration received on disposal of short-term investments	1,643,606,241	771,548,864		872,057,377	
7. Decrease by adjustment in book value					
8. Loss on disposal of short-term investments	290	290			
9. Subtotals (Total of Lines 6 to 8)	1,643,606,531	771,549,154		872,057,377	
10. Book value, current year	103,442,769	68,957,207		34,485,562	
11. Income collected during year	3,827,368	1,162,443		2,664,925	
12. Income earned during year	4,027,801	1,162,443		2,865,358	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: CLASS ONE MONEY MARKET MUTUAL FUNDS

NONE	Schedule DB - Part A - Section 1
NONE	Schedule DB - Part A - Section 2
NONE	Schedule DB - Part A - Section 3 and 4
NONE	Schedule DB - Part B - Section 1
NONE	Schedule DB - Part B - Section 2
NONE	Schedule DB - Part B - Section 3 and 4

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forward Agreements Open December 31 of Current Year

1		2	3	4	5	6	7	8	9	10	11	12	13	14
a	b	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	Statement Value	Market Value	Increase/ (Decrease) by Adjustment in Book Value During the Year	Used to Adjust Basis of Hedged Item	Other Investment Income	Potential Exposure
Type (a)	Description													
H	Equity Swap	20,570,838	04/2017	Rec S&P 500 (Pay 19 US Comm Stks)	04/1997	Salomon Swapco Inc.			(3,123,876)	(3,123,876)				414,619
H	Equity Swap	1,065,508	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(210,788)	(210,788)				21,528
H	Equity Swap	18,297	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			10,628	10,628				370
H	Equity Swap	135,219	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(11,659)	(11,659)				2,732
H	Equity Swap	284,720	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			64,590	64,590				5,753
H	Equity Swap	143,399	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(144,305)	(144,305)				2,897
H	Equity Swap	53,901	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(10,815)	(10,815)				1,089
H	Equity Swap	605,097	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(109,778)	(109,778)				12,226
H	Equity Swap	598,536	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(175,528)	(175,528)				12,093
H	Equity Swap	5,194	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			1,599	1,599				105
H	Equity Swap	133,908	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(52,969)	(52,969)				2,706
H	Equity Swap	542,338	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(123,881)	(123,881)				10,958
H	Equity Swap	2,080,356	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(570,627)	(570,627)				42,032
H	Equity Swap	1,829,173	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			754,454	754,454				36,957
H	Equity Swap	5,825,295	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(1,050,104)	(1,050,104)				117,696
H	Equity Swap	4,622,436	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(846,186)	(846,186)				93,393
H	Equity Swap	1,948,898	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(531,994)	(531,994)				39,376
H	Equity Swap	678,564	04/2017	Rec S&P 500 (Pay 1 US Comm Stk)	04/1997	Union Bk of Switz London			(112,003)	(112,003)				13,710
0599999	Subtotal - Swaps - Hedging Transactions								(6,243,243)	(6,243,243)				830,240
0899999	TOTAL - SWAPS								(6,243,243)	(6,243,243)				830,240
1799999	SUBTOTAL - HEDGING TRANSACTIONS								(6,243,243)	(6,243,243)				830,240
9999999	TOTALS								(6,243,243)	(6,243,243)				830,240

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Has a comprehensive description of the hedging program been made available to the domiciliary state?:

YES [X] NO [] If not, attach a description with this statement.

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forward Agreements Opened During Current Year

a Type (a)	1 b Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
NONE							

5
0
1

(a) Indicate type of transaction: (H = Hedging or O = Other)

NONE Schedule DB - Part C - Section 3 and 4

NONE Schedule DB - Part D - Section 1

NONE Schedule DB - Part D - Section 2

NONE Schedule DB - Part D - Section 3 and 4

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2		3 Statement Value			4 Market Value			5 Potential Exposure	6 Off-Balance Sheet Exposure
	a Master Agreement (Y or N)	b Market Value of Acceptable Collateral	a Contracts Statement Value Greater Than 0	b Contracts Statement Value Less Than 0	c Exposure Net of Collateral	a Contracts Market Value Greater Than 0	b Contracts Market Value Less Than 0	c Exposure Net of Collateral		
Salomon Swapco Inc.	N			(3,123,876)			(3,123,876)		414,619	414,619
Union Bank of Switzerland London Branch	N			(210,788)			(210,788)		21,528	21,528
Union Bank of Switzerland London Branch	N		10,628		10,628	10,628		10,628	370	370
Union Bank of Switzerland London Branch	N			(11,659)			(11,659)		2,732	2,732
Union Bank of Switzerland London Branch	N		64,590		64,590	64,590		64,590	5,753	5,753
Union Bank of Switzerland London Branch	N			(144,305)			(144,305)		2,897	2,897
Union Bank of Switzerland London Branch	N			(10,815)			(10,815)		1,089	1,089
Union Bank of Switzerland London Branch	N			(109,778)			(109,778)		12,226	12,226
Union Bank of Switzerland London Branch	N			(175,528)			(175,528)		12,093	12,093
Union Bank of Switzerland London Branch	N		1,599		1,599	1,599		1,599	105	105
Union Bank of Switzerland London Branch	N			(52,969)			(52,969)		2,706	2,706
Union Bank of Switzerland London Branch	N			(123,881)			(123,881)		10,958	10,958
Union Bank of Switzerland London Branch	N			(570,627)			(570,627)		42,032	42,032
Union Bank of Switzerland London Branch	N		754,454		754,454	754,454		754,454	36,957	36,957
Union Bank of Switzerland London Branch	N			(1,050,104)			(1,050,104)		117,696	117,696
5 Union Bank of Switzerland London Branch	N			(846,186)			(846,186)		93,393	93,393
4 Union Bank of Switzerland London Branch	N			(531,994)			(531,994)		39,376	39,376
Union Bank of Switzerland London Branch	N			(112,004)			(112,004)		13,710	13,710
9999999 TOTALS			831,271	(7,074,514)	831,271	831,271	(7,074,514)	831,271	830,240	830,240

SCHEDULE DB - PART E - SECTION 2

Verification of Statement Value and Market Value of Open Contracts

Statement Value			Market Value		
1. Part A, Section 1, Column 9	0		9. Part A, Section 1, Column 10	0	
2. Part B, Section 1, Column 9	0		10. Part B, Section 1, Column 10	0	
3. Part C, Section 1, Column 9	(6,243,243)		11. Part C, Section 1, Column 10	(6,243,243)	
4. Part D, Section 1, Column 7 - 8c	0		12. Part D, Section 1, Column 7	0	
5. Lines (1) - (2) + (3) + (4)		(6,243,243)	13. Lines (9) - (10) + (11) + (12)		(6,243,243)
6. Part E, Section 1, Column 3a	831,271		14. Part E, Section 1, Column 4a	831,271	
7. Part E, Section 1, Column 3b	(7,074,514)		15. Part E, Section 1, Column 4b	(7,074,514)	
8. Lines (5) - (6) - (7)		0	16. Lines (13) - (14) - (15)		0

NONE Schedule DB - Part F - Section 1

NONE Schedule DB - Part F - Section 2

SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair market value, and the aggregate difference, if any, between them.

	1	2	3
	Statement (Admitted) Value	Fair Market Value (a)	Excess of Statement over Market (-), or Market over Statement (+)
1. Bonds	2,031,903,546	2,030,888,438	(1,015,108)
2. Preferred Stocks	13,223,615	13,318,666	95,051
3. Totals	2,045,127,161	2,044,207,104	(920,057)

(a) Amortized or book values shall not be substituted for fair market values. Describe the sources or methods utilized in determining the fair market values.

Fair values are based on quoted market prices when available. If quoted market prices are not available, fair values are based on quoted market prices of comparable instruments or values obtained from independent pricing services.

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SCHEDULE E - PART 1 - CASH

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Year	4 Amount of Interest Accrued December 31 of Current Year	5 Balance
OPEN DEPOSITORIES				
Bank of Montreal	Toronto Ontario	14,947	245	68,480
Chase Manhattan Bank	New York NY			2,667,324
Royal Trust Company	Toronto Ontario	56,276		285,638
0199998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See Instructions) - open depositories				
0199999 Totals-Open Depositories				
SUSPENDED DEPOSITORIES				
0299998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				
0299999 Totals-Suspended Depositories				
0399999 Total Cash on Deposit				
0499999 Cash in Company's Office				
0599999 Total Cash				

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

1. January	20,738,775	4. April	4,198,128	7. July	9,582,543	10. October	4,451,966
2. February	20,163,166	5. May	4,792,842	8. August	15,599,125	11. November	3,197,387
3. March	4,546,033	6. June	7,496,338	9. September	8,190,804	12. December	3,021,442

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

Line Number	Type	Description of Deposit	Where Deposited and Purpose of Deposit	1 Par or Book Value	2 Statement Value	3 Market Value
AK00001	B	U S TREASURY NOTES 7.500 11/15/2001	AK DIRECTOR OF INSURANCE RSD FOR WC	70,000	70,088	70,886
AK99999		ALASKA		70,000	70,088	70,886
AZ00001	B	STATE OF ARIZONA 6.550 07/01/2007	AZ INSURANCE DEPARTMENT RSD FOR WC	400,000	400,000	410,988
AZ00002	B	STATE OF ARIZONA 6.600 07/01/2008	AZ INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,000	1,027,750
AZ00003	B	STATE OF ARIZONA 6.500 07/01/2011	AZ INSURANCE DEPARTMENT RSD FOR WC	3,000,000	3,000,000	3,081,540
AZ00004	B	STATE OF ARIZONA 5.250 07/01/2006	AZ INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,000	1,026,970
AZ00005	B	STATE OF ARIZONA 4.875 07/01/2007	AZ INSURANCE DEPARTMENT RSD FOR WC	2,500,000	2,500,000	2,533,425
AZ00006	B	STATE OF ILLINOIS 4.700 06/15/2005	AZ INSURANCE DEPARTMENT RSD FOR WC	2,000,000	2,000,000	2,008,880
AZ00007	B	STATE OF ILLINOIS SER. V 6.300 6/15/2013	AZ INSURANCE DEPARTMENT RSD FOR WC	1,800,000	1,800,000	1,929,582
AZ00008	B	SALT RIVER PROJECT 6.000 01/01/2013	AZ INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,000	1,032,680
AZ00009	B	CITY OF TUCSON ARIZONA 6.500 07/01/2006	AZ INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,000	1,030,880
AZ00010	B	CITY OF TUCSON ARIZONA 6.700 07/01/2012	AZ INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,000	1,031,630
AZ99999		ARIZONA		14,700,000	14,700,000	15,114,325
5 9 AR00001	B	U S TREASURY BONDS 11.125 8/15/2003	AR DIRECTOR OF INSURANCE RSD FOR WC	60,000	59,490	68,100
AR00002	B	ARIZONA BOARD OF REGENTS 6.000 06/01/2011	AR DIRECTOR OF INSURANCE RSD FOR WC	150,000	147,710	164,714
AR99999		ARKANSAS		210,000	207,200	232,814
CA00001	B	ALBERTSONS INC 8.350 05/01/2010	CA INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,991,895	3,106,950
CA00002	B	AMERICAN GENERAL FINANCE 7.250 05/15/2005	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,996,234	5,084,250
CA00003	B	AMERICAN GENERAL FINANCE 5.900 01/15/2003	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,981,950	4,921,850
CA00004	B	ATLANTA GA N H A 5.000 05/11/2010	CA INSURANCE DEPARTMENT RSD FOR WC	245,000	245,000	247,727
CA00005	B	CITY OF AUSTIN TX 5.375 11/15/2005	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,986,751	2,037,580
CA00006	B	CITY OF AUSTIN TEXAS 5.500 11/15/2006	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,308	1,028,580
CA00007	B	BANKAMERICA CORP. 7.125 05/01/2006	CA INSURANCE DEPARTMENT RSD FOR WC	4,000,000	3,963,771	3,953,080
CA00008	B	BANKAMERICA CORP. 7.125 10/15/2011	CA INSURANCE DEPARTMENT RSD FOR WC	4,000,000	3,909,018	3,824,880
CA00009	B	CALIFORNIA WTR RES DEV SER J 4.100 08/01/2004	CA INSURANCE DEPARTMENT RSD FOR WC	100,000	100,000	99,719
CA00010	B	CALIFORNIA WTR RES DEV SER J 4.100 08/01/2005	CA INSURANCE DEPARTMENT RSD FOR WC	100,000	100,000	99,600
CA00011	B	CALIFORNIA WTR RES DEV SER Q/E 5.100 03/01/2008	CA INSURANCE DEPARTMENT RSD FOR WC	300,000	300,000	300,861
CA00012	B	CALIFORNIA WTR RES DEV SER G 4.100 12/01/2014	CA INSURANCE DEPARTMENT RSD FOR WC	100,000	100,397	93,019
CA00013	B	CAL DWR CTL VALLEY PROJ REV 5.400 07/01/2012	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,000,000	1,003,990
CA00014	B	CAL DWR CTL VALLEY PROJ REV 5.250 07/01/2022	CA INSURANCE DEPARTMENT RSD FOR WC	200,000	193,753	197,952
CA00015	B	STATE OF CALIFORNIA WATER RESOURCES 5.500 12/01/2009	CA INSURANCE DEPARTMENT RSD FOR WC	1,250,000	1,242,155	1,298,463
CA00016	B	CA DEPT OF WATER SERIES 1993-L 5.625 12/01/2012	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,956,823	2,069,000
CA00017	B	CHASE MANHATTAN CORP. 7.000 11/15/2009	CA INSURANCE DEPARTMENT RSD FOR WC	4,000,000	3,779,925	3,957,040
CA00018	B	COUNTY OF CONTRA COSTA CA 6.85 06/01/2011	CA INSURANCE DEPARTMENT RSD FOR WC	1,635,000	1,573,438	1,606,371
CA00019	B	DEUTSCHE BANK FINANCIAL 7.500 04/25/2009	CA INSURANCE DEPARTMENT RSD FOR WC	10,000,000	9,895,747	10,118,600
CA00020	B	EAST BAY MUNI UTIL DIST 5.000 06/01/2015	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,920,266	2,011,180
CA00021	B	FHR 1541 H 7.000 10/15/2022	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	981,260	1,030,310
CA00022	B	FHR 1563 K 6.500 08/15/2008	CA INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,979,725	3,007,500

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

Line Number	Type	Description of Deposit	Where Deposited and Purpose of Deposit	1 Par or Book Value	2 Statement Value	3 Market Value
CA00023	B	FHR 1609 GB 6.500 02/15/2022	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,899,526	5,065,600
CA00024	B	FHR 1730 K 7.000 04/15/2007	CA INSURANCE DEPARTMENT RSD FOR WC	3,000,000	3,004,672	3,076,860
CA00025	B	FHR 1829 VA 6.500 07/15/2012	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,813,081	4,978,100
CA00026	B	FHR 1837 G 6.500 07/15/2011	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,782,089	4,978,100
CA00027	B	FHG 51 VB 7.000 07/17/2012	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,808,571	5,079,650
CA00028	B	FNR G94-13 J 7.000 06/17/2022	CA INSURANCE DEPARTMENT RSD FOR WC	5,000,000	4,854,496	5,092,150
CA00029	B	STATE OF FLORIDA 6.750 06/01/2008	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	999,793	1,021,780
CA00030	B	ST FL FULL FAITH AND CRED ST 5.500 06/01/2013	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	2,004,696	2,045,660
CA00031	B	ST OF FL FULL FAITH&CREDIT ST BRD OF EDU 5.500 06/01/2016	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,979,443	2,026,480
CA00032	B	CITY OF HOUSTON TEXAS 6.375 12/01/2010	CA INSURANCE DEPARTMENT RSD FOR WC	940,000	943,168	972,533
CA00033	B	JACKSONVILLE ELEC AUTHORITY 5.000 10/01/2005	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,987,226	2,028,240
CA00034	B	JACKSONVILLE ELECTRIC AUTHORITY 5.500 10/01/2013	CA INSURANCE DEPARTMENT RSD FOR WC	3,000,000	3,000,000	3,039,840
CA00035	B	JACKSONVILLE ELEC AUTH FLA 5.500 10/01/2009	CA INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,981,432	3,072,180
CA00036	B	LEGGETT & PLATT INC 6.070 03/19/2003	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	2,000,000	1,930,460
CA00037	B	LUBBOCK IND SCHOOL TX 5.000 02/15/2008	CA INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,982,161	3,021,870
CA00038	B	MELLON FINANCIAL CORP. 6.700 03/01/2008	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	945,236	958,140
CA00039	B	MELLON FINANCIAL CORP. 6.000 03/01/2004	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,986,275	1,953,920
CA00040	B	METRO SO CAL WTR DIST 4.900 03/01/2018	CA INSURANCE DEPARTMENT RSD FOR WC	200,000	198,756	196,376
CA00041	B	METRO SO CAL WTR DIST 5.250 03/01/2022	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	968,883	998,640
CA00042	B	THE METROPOLITAN WATER DIST 5.500 07/01/2013	CA INSURANCE DEPARTMENT RSD FOR WC	300,000	292,343	306,930
CA00043	B	BD OF TRUSTEES OF MI 5.500 08/15/2022	CA INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,852,140	2,035,360
CA00044	B	STATE OF MINNESOTA G.O. ST. REF. BONDS 5.400 08/01/2007	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	1,001,226	1,019,810
CA00045	B	STATE OF MINN 5.300 08/01/2009	CA INSURANCE DEPARTMENT RSD FOR WC	1,000,000	989,094	1,015,570
CA00046	B	NATIONSBANK CORP. 6.500 08/15/2003	CA INSURANCE DEPARTMENT RSD FOR WC	1,070,000	1,077,875	1,060,060
CA00047	B	PENNSYLVANIA STATE UNIV 6.250 03/01/2011	CA INSURANCE DEPARTMENT RSD FOR WC	1,500,000	1,486,242	1,555,395
CA00048	B	THE PA ST UNIV 5.500 08/15/2016	CA INSURANCE DEPARTMENT RSD FOR WC	1,345,000	1,335,698	1,354,738
CA00049	B	STATE OF RHODE ISLAND 5.300 08/01/2008	CA INSURANCE DEPARTMENT RSD FOR WC	3,625,000	3,602,478	3,767,100
CA00050	B	ROYAL BANK OF SCOTLAND 6.375 02/01/2011	CA INSURANCE DEPARTMENT RSD FOR WC	4,000,000	3,936,154	3,590,200
CA00051	B	CITY OF SAN ANTONIO TEXAS MUNICIPAL 4.875 02/01/2007	CA INSURANCE DEPARTMENT RSD FOR WC	475,000	479,679	488,143
CA00052	B	CITY OF SAN ANTONIO TEXAS MUNICIPAL 4.875 02/01/2007	CA INSURANCE DEPARTMENT RSD FOR WC	2,380,000	2,370,608	2,402,039
CA00053	B	SANTA CLARA CAL FLOODCONT-WI 5.400 03/01/2005	CA INSURANCE DEPARTMENT RSD FOR WC	250,000	250,000	262,450
CA00054	B	SANTA CLARA CAL FLOODCONT-WI 5.400 03/01/2006	CA INSURANCE DEPARTMENT RSD FOR WC	250,000	249,436	264,475
CA00055	B	CITY OF SEATTLE WASHINGTON MUNICIPAL 5.00 07/01/2010	CA INSURANCE DEPARTMENT RSD FOR WC	4,450,000	4,512,953	4,499,351
CA00056	B	STATE OF TEXAS WATER DEV BOND MUNICIPAL 5.125 10/01/2015	CA INSURANCE DEPARTMENT RSD FOR WC	2,500,000	2,345,473	2,465,350
CA00057	B	WACHOVIA CAPITAL TRUST 7.640 01/15/2027	CA INSURANCE DEPARTMENT RSD FOR WC	7,000,000	6,850,022	6,758,920
CA99999		CALIFORNIA		135,215,000	132,969,341	135,480,972
CT00001	B	COASTAL WATER AUTH OF TEXAS 6.800 12/15/2011	CT STATE TREASURER RSD FOR WC	1,000,000	988,567	1,025,070
CT00002	B	CONNECTICUT STATE HOUSING FINANCE 6.200 05/15/2014	CT STATE TREASURER RSD FOR WC	725,000	726,391	743,082
CT00003	B	CONNECTICUT HSG FIN AUTH 6.00 05/15/2011	CT STATE TREASURER RSD FOR WC	225,000	225,000	228,112
CT00004	B	CT HOUSING PROGRAM B BONDS SER F 5.650 05/15/2010	CT STATE TREASURER RSD FOR WC	500,000	500,000	515,160
CT00005	B	STATE OF CONN SP TX OBLIG REV 7.1250 06/01/2007	CT STATE TREASURER RSD FOR WC	1,000,000	994,733	1,023,830
CT00006	B	STATE OF CONNECTICUT 5.400 09/01/2009	CT STATE TREASURER RSD FOR WC	1,000,000	1,012,542	1,027,290

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SCHEDULE E - PART 2 - SPECIAL DEPOSITS

Line Number	Type	Description of Deposit	Where Deposited and Purpose of Deposit	1 Par or Book Value	2 Statement Value	3 Market Value
CT00007	B	STATE OF CONNECTICUT 5.600 10/01/2005	CT STATE TREASURER RSD FOR WC	1,000,000	993,779	1,047,440
CT00008	B	STATE OF CONNECTICUT 5.700 10/01/2006	CT STATE TREASURER RSD FOR WC	1,500,000	1,489,071	1,574,235
CT00009	B	STATE OF CONNECTICUT 5.800 10/01/2007	CT STATE TREASURER RSD FOR WC	1,000,000	991,722	1,051,530
CT00010	B	STATE OF CONNECTICUT 5.900 10/01/2008	CT STATE TREASURER RSD FOR WC	1,000,000	990,797	1,059,360
CT00011	B	STATE OF CONNECTICUT 6.200 10/01/2013	CT STATE TREASURER RSD FOR WC	1,000,000	979,319	1,069,830
CT00012	B	STATE OF FLORIDA 6.750 06/01/2011	CT STATE TREASURER RSD FOR WC	1,000,000	997,993	1,021,780
CT00013	B	CITY OF GAINESVILLE FLORIDA 6.500 10/01/2012	CT STATE TREASURER RSD FOR WC	800,000	788,444	844,176
CT00014	B	JACKSONVILLE ELEC REV B ISSUE 2 SER 7.5.500 10/01/2014	CT STATE TREASURER RSD FOR WC	1,600,000	1,584,727	1,615,312
CT00015	B	ORLANDO UTILITIES COMMISSION FLA 5.750 10/01/2005	CT STATE TREASURER RSD FOR WC	1,500,000	1,496,878	1,579,905
CT00016	B	U S TREASURY NOTES 6.250 10/31/2001	CT STATE TREASURER RSD FOR WC	4,000,000	4,001,686	4,005,000
CT00017	B	STATE OF UTAH 5.850 05/15/2011	CT STATE TREASURER RSD FOR WC	1,515,000	1,507,645	1,612,687
CT99999		CONNECTICUT		20,365,000	20,269,294	21,043,799
DE00001	B	DELAWARE RIV & BAY AUTH DEL RV 3.750 01/01/2004	DE INSURANCE COMMISIONER RSD FOR WC	125,000	124,824	122,134
5 9 2 DE99999		DELAWARE		125,000	124,824	122,134
FL00001	B	STATE OF FLORIDA FULL FAITH 7.250 06/01/2010	FL INSURANCE DEPARTMENT RSD FOR GENERAL LAWS	110,000	105,792	111,373
FL99999		FLORIDA		110,000	105,792	111,373
GA00001	B	ATLANTA GA N H A 5.000 05/01/2010	GA INSURANCE DEPARTMENT RSD FOR WC	155,000	155,000	156,725
GA99999		GEORGIA		155,000	155,000	156,725
ID00001	B	U S TREASURY BONDS 10.750 02/15/2003	ID STATE TREASURER RSD FOR WC	105,000	102,388	115,861
ID00002	B	U S TREASURY NOTES 6.375 08/15/2002	ID STATE TREASURER RSD FOR GENERAL LAWS	900,000	894,981	909,558
ID99999		IDAHO		1,005,000	997,369	1,025,419
IL00001	B	AIR PRODUCTS & CHEMICALS 8.350 01/15/2002	IL INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,999,933	3,042,600
IL00002	B	AMERICAN GENERAL FINANCE 7.450 01/15/2005	IL INSURANCE DEPARTMENT RSD FOR WC	250,000	249,099	255,920
IL00003	B	CENTRAL ILLINOIS PUB SERV CO 7.500 07/01/2007	IL INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,992,381	2,014,980
IL00004	B	STATE OF ILLINOIS SER V 6.125 06/15/2010	IL INSURANCE DEPARTMENT RSD FOR WC	1,000,000	989,513	1,070,020
IL00005	B	STATE OF ILLINOIS 6.200 06/15/2011	IL INSURANCE DEPARTMENT RSD FOR WC	1,000,000	990,722	1,067,960
IL00006	B	STATE OF ILLINOIS 6.250 06/15/2012	IL INSURANCE DEPARTMENT RSD FOR WC	1,000,000	990,199	1,069,980
IL00007	B	THE ILLINOIS STATE TOLL 6.375 01/01/2015	IL INSURANCE DEPARTMENT RSD FOR WC	7,650,000	7,467,184	8,068,532
IL00008	B	INTERMOUNTAIN PWR AGY UT PWR SUPPLY RF B 5.250 07/01/2017	IL INSURANCE DEPARTMENT RSD FOR WC	3,500,000	3,379,760	3,424,015
IL00009	B	STATE OF MICHIGAN 5.500 11/15/2008	IL INSURANCE DEPARTMENT RSD FOR WC	4,065,000	4,086,933	4,275,933
IL00010	B	THE TRUSTEES OF PURDUE 6.500 07/01/2003	IL INSURANCE DEPARTMENT RSD FOR WC	200,000	199,766	205,928
IL00011	B	SUFFOLK CO N Y WTR AUTH REV W 6.800 06/01/2012	IL INSURANCE DEPARTMENT RSD FOR WC	1,700,000	1,542,530	1,937,405
IL00012	B	TEXAS MUNICIPAL POWER AGENCY 6.100 09/01/2009	IL INSURANCE DEPARTMENT RSD FOR WC	5,000,000	5,000,000	5,500,950
IL00013	B	WAYZATA IND SCHOOL DISTRICT MINNESOTA 6.000 02/01/2016	IL INSURANCE DEPARTMENT RSD FOR WC	1,250,000	1,250,000	1,316,100

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

Line Number	Type	Description of Deposit	Where Deposited and Purpose of Deposit	1 Par or Book Value	2 Statement Value	3 Market Value
IL99999		ILLINOIS		31,615,000	31,138,020	33,250,323
IN00001	B	THE TRUSTEES OF INDIANA 6.800 08/01/2004	IN INSURANCE COMMISIONER RSD FOR WC	750,000	747,922	775,193
IN00002		THE TRUSTEES OF INDIANA UNIV 6.000 08/01/2015	IN INSURANCE COMMISIONER RSD FOR WC	3,000,000	3,026,184	3,152,520
IN00003		THE TRUSTEES OF INDIANA 6.000 08/01/2017	IN INSURANCE COMMISIONER RSD FOR WC	1,000,000	971,324	1,047,960
IN00004		THE TRUSTEES OF INDIANA UNIVERSITY 6.000 08/01/2016	IN INSURANCE COMMISIONER RSD FOR WC	1,400,000	1,365,345	1,471,176
IN00005		THE TRUSTEES OF PURDUE 6.500 07/01/2003	IN INSURANCE COMMISIONER RSD FOR WC	800,000	799,062	823,712
IN99999		INDIANA		6,950,000	6,909,837	7,270,561
KS00001	B	WATER DIST #1 JOHNSON CO KS 10.375 08/01/2004	KS INSURANCE DEPT RSD FOR WC	125,000	125,000	149,435
KS00002	B	WATER DIST #1 JOHNSON CO KS 6.600 12/01/2007	KS INSURANCE DEPT RSD FOR WC	1,000,000	994,484	1,010,120
KS00003	B	U S TREASURY NOTES 6.625 05/15/2007	KS INSURANCE DEPT RSD FOR WC	2,020,000	2,020,631	2,141,826
KS00004	B	U S TREASURY NOTES 6.375 08/15/2002	KS INSURANCE DEPT RSD FOR WC	2,100,000	2,088,289	2,122,302
5 9 3 KS99999		KANSAS		5,245,000	5,228,404	5,423,683
LA00001	B	U S TREASURY BONDS 7.625 02/15/2007	LA INSURANCE DEPARTMENT RSD FOR WC	85,000	85,045	86,501
LA99999		LOUISIANA		85,000	85,045	86,501
MD00001	B	U S TREASURY NOTES 6.250 02/15/2007	MD STATE TREASURER RSD FOR WC	3,000,000	3,000,469	3,115,770
MD00002	B	UNIV OF MARYLAND 4.450 10/01/2004	MD STATE TREASURER RSD FOR WC	1,100,000	1,090,459	1,101,936
MD00003	B	UNIV OF MD SYS REV B 1995 SER A 5.000 04/01/2003	MD STATE TREASURER RSD FOR WC	1,000,000	1,002,207	1,014,230
MD00004	B	WASHINGTON SUB SANITARY 6.400 01/01/2011	MD STATE TREASURER RSD FOR WC	1,000,000	969,271	1,037,190
MD00005	B	WASH SUB SAN DIST MARYLAND 6.750 06/01/2005	MD STATE TREASURER RSD FOR WC	900,000	896,827	928,458
MD00006	B	WASH SUB SAN DIST MARYLAND 6.900 06/01/2009	MD STATE TREASURER RSD FOR WC	1,050,000	1,040,887	1,083,978
MD00007	B	WASHINGTON SUB SANITARY DIST 5.000 06/01/2005	MD STATE TREASURER RSD FOR WC	1,000,000	1,004,857	1,024,270
MD00008	B	WASHINGTON SUB SANITARY DIST 5.000 06/01/2006	MD STATE TREASURER RSD FOR WC	1,000,000	1,000,950	1,022,630
MD00009	B	WASHINGTON SUB SANITARY DIST 5.250 06/01/2012	MD STATE TREASURER RSD FOR WC	2,000,000	1,966,138	2,029,580
MD00010	B	WASHINGTON SUB SANITARY DIST 5.250 06/01/2013	MD STATE TREASURER RSD FOR WC	2,625,000	2,577,839	2,655,371
MD00011	B	WASHINGTON SUB SANITARY 6.250 06/01/2008	MD STATE TREASURER RSD FOR WC	1,000,000	991,717	1,057,790
MD00012	B	WASHINGTON SUB SANITARY 6.600 06/01/2015	MD STATE TREASURER RSD FOR WC	1,000,000	987,799	1,069,020
MD99999		MARYLAND		16,675,000	16,529,420	17,140,223
NH00001	B	CHEVRON CAPITAL USA INC. 7.450 08/15/2004	NH INSURANCE DEPARTMENT RSD FOR WC	2,200,000	2,182,243	2,203,146
NH00002	B	JP MORGAN & CO. 6.875 01/15/2007	NH INSURANCE DEPARTMENT RSD FOR WC	4,560,000	4,520,606	4,489,822
NH00003	B	NEW HAMPSHIRE MUNICIPAL 5.900 08/15/2008	NH INSURANCE DEPARTMENT RSD FOR WC	700,000	696,770	736,351
NH00004	B	U S TREASURY BONDS 7.625 02/15/2007	NH INSURANCE DEPARTMENT RSD FOR WC	300,000	295,688	305,298
NH99999		NEW HAMPSHIRE		7,760,000	7,695,307	7,734,617

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

Line Number	Type	Description of Deposit	Where Deposited and Purpose of Deposit	1 Par or Book Value	2 Statement Value	3 Market Value
NM00001	B	U S TREASURY BONDS 7.875 11/15/2007	NM INSURANCE DEPARTMENT RSD FOR GENERAL LAWS	180,000	179,667	186,469
NM00002	B	U S TREASURY BONDS 11.125 08/15/2003	NM INSURANCE DEPARTMENT RSD FOR GENERAL LAWS	140,000	138,810	158,900
NM99999		NEW MEXICO		320,000	318,477	345,369
NY00001	B	STATE OF NEW YORK 6.100 11/15/2009	NY INSURANCE DEPARTMENT RSD FOR WC	1,000,000	971,382	1,043,210
NY00002	B	DORMITORY AUTH OF ST OF NY 5.500 05/15/2010	NY INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,909,760	3,134,880
NY00003	B	NY ST DORMITORY AUTH 5.875 05/15/2011	NY INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,952,060	2,158,900
NY00004	B	NEW YORK STATE UNIVERSITY 5.200 05/15/2003	NY INSURANCE DEPARTMENT RSD FOR WC	1,000,000	986,449	1,016,560
NY00005	B	NEW YORK ST. DORMITORY REV BD SER 1993 5.300 05/15/2009	NY INSURANCE DEPARTMENT RSD FOR WC	1,000,000	954,814	1,021,330
NY00006	B	DORMITORY AUTHORITY OF NEW YORK 5.400 05/15/2002	NY INSURANCE DEPARTMENT RSD FOR WC	3,000,000	2,997,926	3,041,430
NY00007	B	DORMITORY AUTH OF NY 6.790 04/01/2002	NY INSURANCE DEPARTMENT RSD FOR WC	3,000,000	3,000,368	3,002,640
NY00008	B	DORMITORY AUTH OF NY 6.840 10/01/2002	NY INSURANCE DEPARTMENT RSD FOR WC	4,000,000	3,975,495	4,016,320
NY00009	B	PWR AUTH OF ST NY 5.000 01/01/2014	NY INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,931,076	2,064,580
NY00010	B	U S SBA (GOVT GUAR) 8.100 03/01/2015	NY INSURANCE DEPARTMENT RSD FOR WC	3,388,821	3,388,821	3,611,908
NY00011	B	U S SBA (GOVT GUAR) 7.750 04/01/2015	NY INSURANCE DEPARTMENT RSD FOR WC	5,450,434	5,439,343	5,733,748
NY00012	B	U S SBA (GOVT GUAR) 6.900 07/01/2015	NY INSURANCE DEPARTMENT RSD FOR WC	4,173,696	4,097,686	4,244,899
NY00013	B	U S SBA (GOVT GUAR) 6.700 03/01/2016	NY INSURANCE DEPARTMENT RSD FOR WC	3,588,575	3,588,575	3,611,254
NY00014	B	U S SBA (GOVT GUR) 7.350 04/01/2016	NY INSURANCE DEPARTMENT RSD FOR WC	3,637,979	3,637,979	3,778,223
NY00015	B	U S SBA (GOVT GUAR) 7.700 09/01/2016	NY INSURANCE DEPARTMENT RSD FOR WC	5,365,700	5,365,700	5,641,926
NY00016	B	U S SBA (GOVT GUAR) 6.800 08/01/2017	NY INSURANCE DEPARTMENT RSD FOR WC	4,077,251	4,077,251	4,123,079
NY00017	B	U S SBA (GOVT GUAR) 5.800 12/01/2018	NY INSURANCE DEPARTMENT RSD FOR WC	13,280,859	13,280,859	12,612,168
NY00018	B	U S SBA (GOVT GUAR) 5.950 02/01/2019	NY INSURANCE DEPARTMENT RSD FOR WC	4,675,449	4,656,597	4,485,112
NY00019	B	U S SBA (GOVT GUAR) 7.300 08/01/2019	NY INSURANCE DEPARTMENT RSD FOR WC	5,803,840	5,803,840	6,022,703
NY00020	B	TRIBOROUGH BRIDGE & TUNNEL AUTH 6.625 01/01/2012	NY INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,972,852	2,296,000
NY00021	B	TRIBOROUGH BRIDGE REV 6.000 01/01/2014	NY INSURANCE DEPARTMENT RSD FOR WC	2,500,000	2,460,965	2,524,675
NY00022	B	TRIBOROUGH BRIDGE & TUNNEL 5.000 01/01/2015	NY INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,884,154	1,958,360
NY99999		NEW YORK		79,942,604	79,333,952	81,143,905
NC00001	B	U S TREASURY BONDS 11.125 08/15/2003	NC INSURANCE COMMISSIONER RSD FOR GENERAL LAWS	90,000	89,235	102,150
NC99999		NORTH CAROLINA		90,000	89,235	102,150
OR00001	B	STATE OF ARIZONA 4.400 07/01/2002	OR INSURANCE DEPARTMENT RSD FOR SURETY	280,000	279,581	280,126
OR00002	B	STATE OF FLA FULL FAITH 1993 SER B 5.125 06/01/2010	OR INSURANCE DEPARTMENT RSD FOR WC	100,000	96,537	101,229
OR00003	B	STATE OF FLORIDA MUNICIPAL 5.625 06/01/2016	OR INSURANCE DEPARTMENT RSD FOR WC	1,000,000	977,080	1,033,240
OR00004	B	STATE OF FLORIDA MUNICIPAL 5.750 06/01/2017	OR INSURANCE DEPARTMENT RSD FOR WC	1,380,000	1,360,939	1,436,290
OR00005	B	GNMA MTG BACKED POOL 362579 6.500 08/15/2008	OR INSURANCE DEPARTMENT RSD FOR WC	369,331	369,792	372,396
OR00006	B	GNMA MTG BACKED POOL 364571 6.500 08/15/2008	OR INSURANCE DEPARTMENT RSD FOR WC	161,313	161,452	162,652
OR00007	B	SALT RIVER PROJECT 4.650 01/01/2002	OR INSURANCE DEPARTMENT RSD FOR WC	900,000	901,411	902,799
OR00008	B	U S TREASURY BONDS 7.625 02/15/2007	OR INSURANCE DEPARTMENT RSD FOR WC	25,000	24,837	25,442
OR00009	B	WASH SUB SAN DIST MARYLAND 6.400 01/01/2009	OR INSURANCE DEPARTMENT RSD FOR WC	1,500,000	1,487,243	1,557,090
OR00010	B	WASHINGTON SUBURBAN SAN DIST 6.400 01/01/2010	OR INSURANCE DEPARTMENT RSD FOR WC	2,000,000	1,974,834	2,075,260

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

Line Number	Type	Description of Deposit	Where Deposited and Purpose of Deposit	1 Par or Book Value	2 Statement Value	3 Market Value
OR99999		OREGON		7,715,644	7,633,706	7,946,524
PR00001	B	MASSACHUSETTS STATE COLLEGE 6.700 05/01/2016	PR INSURANCE DEPARTMENT RSD FOR WC	600,000	597,148	639,066
PR00002	B	PUERTO RICO HIGHWAY AND TRANSPORT 7.750 07/01/2016	PR INSURANCE DEPARTMENT RSD FOR WC	500,000	542,796	510,000
PR99999		PUERTO RICO		1,100,000	1,139,944	1,149,066
VT00001	B	U S TREASURY BONDS 11.125 08/15/2003	VT STATE TREASURER RSD FOR WC	50,000	49,335	50,000
VT99999		VERMONT		50,000	49,335	50,000
XX99999	Total - Special Deposits NOT held for the benefit of all Policyholders, Claimants, and Creditors of the Company			329,503,248	325,749,590	335,001,369
5 9 5 ZZ00001	B	MA BAY TRANSPORT AUTHORITY 5.875 03/01/2019	MA STATE TREASURER/RECIEVER	1,500,000	1,490,048	1,500,000
ZZ00002	B	COMMONWEALTH OF MASS 6.000 06/01/2013	MA STATE TREASURER/RECIEVER	280,000	278,670	280,000
ZZ00003	B	COMMONWEALTH OF MASS 6.000 06/01/2013	MA STATE TREASURER/RECIEVER	720,000	716,580	720,000
ZZ00004	B	U S TREASURY BONDS 11.125 08/15/2003	MA STATE TREASURER/RECIEVER	150,000	148,725	150,000
ZZ00005	B	U S TREASURY NOTES 6.250 01/31/2002	MA STATE TREASURER/RECIEVER	360,000	359,454	360,000
ZZ00006	B	VARIOUS CANADIAN BONDS VAR VAR	ROYAL TRUST COMPANY	43,118,418	29,828,184	30,289,384
ZZ99999	Total - Special Deposits held for the benefit of all Policyholders, Claimants, and Creditors of the Company			46,128,418	32,821,661	33,299,384
9999999	Totals			375,631,666	358,571,251	368,300,753

SCHEDULE F - PART 1

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

Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	1 Assumed Premium	Reinsurance On			5 Contingent Commissions Payable	6 Assumed Premiums Receivable	7 Unearned Premium	8 Funds Held By or Deposited With Reinsured Companies	9 Letters of Credit Posted	10 Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit (a)
					2 Paid Losses and Loss Adjustment Expenses	3 Known Case Losses and LAE	4 Cols. 2 + 3						
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPA	MASSACHUSETTS	734,703	938,455	938,455	648		255,894	29,518			
0199999		SUBTOTAL - AFFILIATES - U.S. INTERCOMPANY POOLING		734,703	938,455	938,455	648		255,894	29,518			
0499999		TOTAL - AFFILIATES		734,703	938,455	938,455	648		255,894	29,518			
9999999		GRAND TOTAL - SCHEDULE F, PART 1		734,703	938,455	938,455	648		255,894	29,518			

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(a) For a bulk deposit and/or compensating balance which is held as security to multiple letters of credit, indicate next to the amount, the following symbol #.
 Total Assets indicated with # 0 pledged for total letters of credit 0. (Use a different symbol for each bulk deposit posted for multiple letters of credit.)

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effectuated or (Canceled) during Current Year

Federal ID Number	NAIC Company Code	Name of Company	1 Date of Contract	2 Original Premium	3 Reinsurance Premium
0199999	Total Reinsurance Ceded by Portfolio				
<p style="font-size: 48px; margin: 0;">NONE</p>					
0299999	Total Reinsurance Assumed by Portfolio				

SCHEDULE F - PART 3

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

Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	1 Reinsurance Premiums Ceded	Reinsurance Recoverable On										Reinsurance Payable		13 Net Amount Recoverable From Reinsurers Cols. 10 - [11 + 12]	14 Funds Held By Company Under Reinsurance Treaties
						2 Paid Losses	3 Paid LAE	4 Known Case Loss Reserves	5 Known Case LAE Reserves	6 IBNR Loss Reserves	7 IBNR LAE Reserves	8 Unearned Premiums	9 Contingent Commissions	10 Cols. 2 thru 9 Totals	11 Ceded Balances Payable	12 Other Amounts Due to Reinsurers			
04-1543470	23043	LIBERTY MUTUAL INSURANCE CO	MASSACHUSETTS		3,792,822			3,793,717		1,421,006	590,013	1,402,759		7,207,495			7,207,495		
0199999		TOTAL AUTHORIZED AFFILIATES U.S. INTERCOMPANY POOLING			3,792,822			3,793,717		1,421,006	590,013	1,402,759		7,207,495			7,207,495		
0499999		TOTAL AUTHORIZED AFFILIATES			3,792,822			3,793,717		1,421,006	590,013	1,402,759		7,207,495			7,207,495		
0999999		TOTAL AUTHORIZED			3,792,822			3,793,717		1,421,006	590,013	1,402,759		7,207,495			7,207,495		
9999999		TOTALS			3,792,822			3,793,717		1,421,006	590,013	1,402,759		7,207,495			7,207,495		

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NOTE: 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:

Name of Company	1 Commission Rate	2 Ceded Premium
1) NOT APPLICABLE		
2) NOT APPLICABLE		
3) NOT APPLICABLE		

Name of Company	1 Commission Rate	2 Ceded Premium
4) NOT APPLICABLE		
5) NOT APPLICABLE		

NONE Schedule F - Part 4 Aging of Ceded Reinsurance

NONE Schedule F - Part 5 Unauthorized Reinsurance

NONE Schedule F - Part 6 Overdue Authorized

NONE Schedule F - Part 7 Overdue Reinsurance

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
<u>ASSETS</u> (Page 2, Col. 4)			
1. Cash and invested assets (Line 9)	2,481,030,041		2,481,030,041
2. Agents' balances or uncollected premiums (Line 10)	250,264,073		250,264,073
3. Funds held by or deposited with reinsured companies (Line 11)	29,517,699		29,517,699
4. Reinsurance recoverable on loss and loss adjustment expense payments (Line 13)			
5. Other assets (Lines 12 and 14 through 21)	67,252,651		67,252,651
6. Net amount recoverable from reinsurers		7,207,494,837	7,207,494,837
7. Totals (Line 22)	2,828,064,464	7,207,494,837	10,035,559,301
<u>LIABILITIES</u> (Page 3)			
8. Losses and loss adjustment expenses (Lines 1 through 2)	1,493,024,699	5,804,735,504	7,297,760,203
9. Taxes, expenses, and other obligations (Lines 3 through 8)	36,742,395		36,742,395
10. Unearned premiums (Line 9)	255,893,746	1,402,759,333	1,658,653,079
11. Dividends declared and unpaid (Line 10)	3,108,587		3,108,587
12. Funds held by company under reinsurance treaties (Line 11)			
13. Amounts withheld or retained by company for account of others (Line 12)	18,722,526		18,722,526
14. Provision for reinsurance (Line 14)			
15. Other liabilities (Lines 13 and 15 through 22)	126,272,655		126,272,655
16. Total liabilities (Line 23)	1,933,764,608	7,207,494,837	9,141,259,445
17. Surplus as regards policyholders (Line 27)	894,299,856	X X X	894,299,856
18. Totals (Line 28)	2,828,064,464	7,207,494,837	10,035,559,301

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

If yes, give full explanation: The above adjustments reflect amounts ceded to Liberty Mutual Insurance Company pursuant to an intercompany pooling arrangement described in note 20 of the notes to the financial statements.

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	1		2		3		4		Other Individual Policies									
	Total		Group Accident and Health		Credit (Group and Individual)		Collectively Renewable		5		6		7		8		9	
	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

1. Premiums written	50,287,528		43,954,193						83,418		703							6,249,214	
2. Premiums earned	50,164,802		43,911,814						83,431		745							6,168,812	
3. Incurred claims	46,305,391	92.3	42,527,536	96.8			(22,800)		220,302	264.1	147,917	19,854.6						3,432,436	55.6
4. Increase in policy reserves																			
5. Commissions (a)	1,185,190	2.4	761,145	1.7			218,093											205,952	3.3
6. General insurance expenses	5,934,781	11.8	4,085,171	9.3			1,082,468		38,384	46.0	3,798	509.8						724,960	11.8
7. Taxes, licenses and fees	379,213	0.8	258,610	0.6					10		36	4.8						120,557	2.0
8. Total expenses incurred	7,499,184	14.9	5,104,926	11.6			1,300,561		38,394	46.0	3,834	514.6						1,051,469	17.0
8A. Aggregate write-ins for deductions																			
9. Gain from underwriting before dividends to policyholders	(3,639,773)	(7.3)	(3,720,648)	(8.5)			(1,277,761)		(175,265)	(210.1)	(151,006)	(20,269.3)						1,684,907	27.3
10. Dividends to policyholders																			
11. Gain from underwriting after dividends to policyholders	(3,639,773)	(7.3)	(3,720,648)	(8.5)			(1,277,761)		(175,265)	(210.1)	(151,006)	(20,269.3)						1,684,907	27.3

6
8

DETAILS OF WRITE-INS																			
08A01.																			
08A02.																			
08A03.																			
08A98. Summary of remaining write-ins for Line 8A from overflow page																			
08A99. Totals (Lines 08A01 through 08A03 + 08A98) (Line 08A above)																			

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit (Group and Individual)	4 Collectively Renewable	Other Individual Policies				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	1,916,457	643,838			14	207			1,272,398
2. Advance premiums	65				16	49			
3. Reserve for rate credits	54,995	54,995							
4. Total premium reserves, current year	1,971,517	698,833			30	256			1,272,398
5. Total premium reserves, prior year	1,935,935	675,461			43	297			1,260,134
6. Increase in total premium reserves	35,582	23,372			(13)	(41)			12,264
B. Policy Reserves:									
1. Additional reserves									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total policy reserves, current year									
4. Total policy reserves, prior year									
5. Increase in policy reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	59,311,196	58,084,606		23,400	4,000	152,701			1,046,489
2. Total prior year	49,514,387	48,316,227		46,800	4,200	9,600			1,137,560
3. Increase	9,796,809	9,768,379		(23,400)	(200)	143,101			(91,071)
PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
a. On claims incurred prior to current year	13,534,862	12,703,401		600	220,058	2,549			608,254
b. On claims incurred during current year	22,889,550	20,006,155			444	2,268			2,880,683
2. Claim reserves and liabilities, December 31, current year:									
a. On claims incurred prior to current year	34,881,052	34,852,217		23,400	4,000	1,435			
b. On claims incurred during current year	24,430,143	23,232,389				151,265			1,046,489
3. Test:									
a. Line 1a and 2a	48,415,914	47,555,618		24,000	224,058	3,984			608,254
b. Claim reserves and liabilities, December 31 prior year	49,514,387	48,316,227		46,800	4,200	9,600			1,137,560
c. Line a minus Line b	(1,098,473)	(760,609)		(22,800)	219,858	(5,616)			(529,306)
PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	50,287,528	43,954,193			83,418	703			6,249,214
2. Premiums earned	50,164,802	43,911,814			83,431	745			6,168,812
3. Incurred claims	46,305,391	42,527,536		(22,800)	220,302	147,917			3,432,436
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1	2	3	4
	Medical	Dental	Other	Total
A. Direct:				
1. Claims Incurred				
2. Beginning Claim Reserve				
3. Ending Claim Reserve				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Claims Incurred	12,825,928	5,272,736	28,206,728	46,305,392
6. Beginning Claim Reserve	4,342,450	469,714	44,702,224	49,514,388
7. Ending Claim Reserve	4,180,156	358,640	54,772,400	59,311,196
8. Claims Paid	12,944,761	5,360,536	18,119,113	36,424,410
C. Ceded Reinsurance:				
9. Claims Incurred				
10. Beginning Claim Reserve				
11. Ending Claim Reserve				
12. Claims Paid				
D. Net:				
13. Claims Incurred	12,825,928	5,272,736	28,206,728	46,305,392
14. Beginning Claim Reserve	4,342,450	469,714	44,702,224	49,514,388
15. Ending Claim Reserve	4,180,156	358,640	54,772,400	59,311,196
16. Claims Paid	12,944,761	5,360,536	18,119,113	36,424,410

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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	60,851	23,672	11,324	3,602	2,606	353	470	47,154	X X X
2. 1991	992,458	241,784	750,674	702,416	193,185	42,465	6,863	48,554	292	14,583	593,095	X X X
3. 1992	950,071	205,747	744,324	608,996	171,152	37,669	3,241	47,984	569	14,600	519,687	X X X
4. 1993	930,507	225,972	704,535	536,520	139,686	36,747	3,990	50,279	383	15,705	479,487	X X X
5. 1994	822,268	208,548	613,720	514,655	115,604	38,038	5,635	52,191	285	16,554	483,360	X X X
6. 1995	790,932	165,383	625,549	490,121	93,806	34,752	3,383	54,333	149	16,927	481,868	X X X
7. 1996	754,035	138,891	615,144	489,574	84,342	37,014	3,413	52,306	189	18,502	490,950	X X X
8. 1997	758,861	117,122	641,739	484,038	78,635	37,899	3,837	53,684	301	18,585	492,848	X X X
9. 1998	830,405	114,569	715,836	500,737	63,873	30,345	2,220	57,799	517	19,477	522,271	X X X
10. 1999	823,981	133,540	690,441	407,677	52,034	17,956	1,737	54,430	939	17,408	425,353	X X X
11. 2000	869,056	154,933	714,123	251,281	24,270	7,068	472	42,823	422	8,926	276,008	X X X
12. Totals	X X X	X X X	X X X	5,046,866	1,040,259	331,277	38,393	516,989	4,399	161,737	4,812,081	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	357,542	132,515	128,478	69,573	17,348	18,799	81,077	20,619	15,050	1,150	406	356,839	X X X
2. 1991	34,684	11,280	13,322	9,807	260	10	2,374	119	1,254	31	189	30,647	X X X
3. 1992	32,752	12,995	15,642	4,222	297	30	1,926	395	1,556	460	231	34,071	X X X
4. 1993	30,808	10,366	16,599	9,713	475	77	3,711	237	1,326	39	376	32,487	X X X
5. 1994	35,509	10,068	17,456	8,637	1,736	845	5,042	1,014	1,617	62	594	40,734	X X X
6. 1995	40,789	9,450	24,138	9,901	762	216	5,859	705	2,275	83	945	53,468	X X X
7. 1996	57,514	11,563	23,516	8,728	1,009	282	10,928	920	2,860	101	1,648	74,233	X X X
8. 1997	87,161	14,640	30,743	9,958	3,238	459	15,136	1,449	4,174	157	2,910	113,789	X X X
9. 1998	134,026	21,928	44,879	14,372	2,768	842	22,615	2,117	6,750	806	5,712	170,973	X X X
10. 1999	165,566	29,724	84,728	21,768	2,606	1,187	33,124	2,219	9,894	635	6,982	240,385	X X X
11. 2000	188,906	29,433	187,964	57,176	1,860	1,104	41,662	3,566	16,738	451	14,390	345,400	X X X
12. Totals	1,165,257	293,962	587,465	223,855	32,359	23,851	223,454	33,360	63,494	3,975	34,383	1,493,026	X X X

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	283,932	72,907
2. 1991	845,329	221,587	623,742	85.175	91.647	83.091			10.000	26,919	3,728
3. 1992	746,822	193,064	553,758	78.607	93.836	74.397			10.000	31,177	2,894
4. 1993	676,465	164,491	511,974	72.699	72.793	72.668			10.000	27,328	5,159
5. 1994	666,244	142,150	524,094	81.025	68.162	85.396			10.000	34,260	6,474
6. 1995	653,029	117,693	535,336	82.564	71.164	85.579			10.000	45,576	7,892
7. 1996	674,721	109,538	565,183	89.481	78.866	91.878			10.000	60,739	13,494
8. 1997	716,073	109,436	606,637	94.362	93.438	94.530			10.000	93,306	20,483
9. 1998	799,919	106,675	693,244	96.329	93.110	96.844			10.000	142,605	28,368
10. 1999	775,981	110,243	665,738	94.175	82.554	96.422			10.000	198,802	41,583
11. 2000	738,302	116,894	621,408	84.954	75.448	87.017			10.000	290,261	55,139
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	1,234,905	258,121

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

SCHEDULE P-PART 2-SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT		
	1	2	3	4	5	6	7	8	9	10	11	12	
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000	One Year	Two Year	
1. Prior	1,174,213	1,225,249	1,283,862	1,311,995	1,350,341	1,383,131	1,424,086	1,431,451	1,414,116	1,406,029	(8,087)	(25,422)	
2. 1991	621,651	634,532	613,227	605,223	602,073	599,869	595,206	590,222	582,368	581,452	(916)	(8,770)	
3. 1992	X X X	625,683	621,208	566,191	551,742	527,487	527,128	521,060	513,097	510,396	(2,701)	(10,664)	
4. 1993	X X X	X X X	576,348	557,692	526,003	496,258	490,271	482,257	471,951	465,370	(6,581)	(16,887)	
5. 1994	X X X	X X X	X X X	540,682	525,090	508,361	503,099	490,630	482,070	475,585	(6,485)	(15,045)	
6. 1995	X X X	X X X	X X X	X X X	516,982	505,817	492,864	489,577	484,605	484,011	(594)	(5,566)	
7. 1996	X X X	X X X	X X X	X X X	X X X	517,329	499,708	505,153	508,801	516,300	7,499	11,147	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	512,951	525,279	546,624	556,233	9,609	30,954	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	599,510	622,314	639,055	16,741	39,545	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	589,218	614,090	24,872	X X X	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	571,655	X X X	X X X	
											12. Totals	33,357	(708)

SCHEDULE P-PART 3-SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000		
1. Prior	000	296,992	507,620	640,313	727,175	800,053	863,767	928,643	962,294	1,007,195	X X X	X X X
2. 1991	178,248	325,183	415,136	465,567	494,922	514,404	528,609	539,251	544,949	544,834	X X X	X X X
3. 1992	X X X	159,181	289,246	350,673	397,208	425,840	444,783	457,871	466,064	472,272	X X X	X X X
4. 1993	X X X	X X X	156,229	262,661	325,515	366,739	393,988	410,576	422,107	429,591	X X X	X X X
5. 1994	X X X	X X X	X X X	171,383	275,225	334,205	378,593	403,638	421,773	431,454	X X X	X X X
6. 1995	X X X	X X X	X X X	X X X	182,331	286,382	343,939	381,715	409,425	427,684	X X X	X X X
7. 1996	X X X	X X X	X X X	X X X	X X X	200,749	302,668	361,578	407,287	438,834	X X X	X X X
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	195,772	307,488	383,729	439,465	X X X	X X X
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	224,634	374,625	464,990	X X X	X X X
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	226,916	371,862	X X X	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	233,608	X X X	X X X

SCHEDULE P-PART 4-SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves On Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	401,957	272,480	215,076	227,978	212,108	200,594	195,177	167,815	130,646	129,219
2. 1991	230,892	145,895	80,019	61,501	51,877	40,831	29,649	18,963	8,957	7,067
3. 1992	X X X	273,502	189,518	119,115	87,917	52,879	44,629	32,897	17,842	14,047
4. 1993	X X X	X X X	262,242	168,399	110,905	65,774	49,769	36,316	19,231	11,520
5. 1994	X X X	X X X	X X X	224,177	136,915	87,908	62,915	40,636	22,693	14,336
6. 1995	X X X	X X X	X X X	X X X	201,976	115,921	73,197	47,193	28,831	20,882
7. 1996	X X X	X X X	X X X	X X X	X X X	182,836	100,186	59,478	36,233	27,219
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	175,628	93,786	55,500	37,222
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	204,371	92,214	54,214
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	198,836	97,832
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	173,762

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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	33		10		2		3	45	X X X
2. 1991	28,023	849	27,174	20,620	129	1,048	9	2,245		282	23,775	14,094
3. 1992	29,592	1,225	28,367	40,595	11,484	1,224	13	2,745		300	33,067	15,436
4. 1993	32,017	1,401	30,616	21,214	521	923	9	2,391		254	23,998	13,083
5. 1994	34,940	2,834	32,106	26,495	791	1,145	18	2,883		307	29,714	15,870
6. 1995	37,976	2,687	35,289	23,913	401	1,277	11	2,066		431	26,844	13,630
7. 1996	40,253	2,693	37,560	34,970	2,068	1,788	40	2,756		487	37,406	18,420
8. 1997	45,294	2,817	42,477	25,094	76	1,010	6	2,921		513	28,943	12,828
9. 1998	52,082	3,181	48,901	34,554	454	1,342	11	3,634	2	497	39,063	15,210
10. 1999	55,017	3,646	51,371	31,303	540	953	15	4,053	4	348	35,750	12,122
11. 2000	58,104	4,454	53,650	28,510	494	764	12	3,827	3	112	32,592	11,782
12. Totals	X X X	X X X	X X X	287,301	16,958	11,484	144	29,523	9	3,534	311,197	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	201		3						23		3	227	10
2. 1991	47						5		5			57	2
3. 1992	99	1					10		11			119	5
4. 1993	98						30		11		3	139	6
5. 1994	182	17				1	41		21		7	226	12
6. 1995	375						81		43		16	499	23
7. 1996	568	(1)	15	6			153		65		30	796	48
8. 1997	788	38	21	9	1		256		90		62	1,106	81
9. 1998	1,251	21	97	6	3	3	426	4	154		187	1,897	188
10. 1999	2,346	57	(11)	21	5	3	589	6	254		305	3,096	489
11. 2000	8,984	175	589	36	7	2	908	16	1,125		483	11,384	2,435
12. Totals	14,939	308	714	78	16	9	2,499	29	1,802		1,096	19,546	3,299

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	204	23
2. 1991	23,970	138	23,832	85.537	16.254	87.701			10.000	47	10
3. 1992	44,684	11,498	33,186	151.000	938.612	116.988			10.000	98	21
4. 1993	24,667	530	24,137	77.043	37.830	78.838			10.000	98	41
5. 1994	30,767	827	29,940	88.057	29.181	93.254			10.000	165	61
6. 1995	27,755	412	27,343	73.086	15.333	77.483			10.000	375	124
7. 1996	40,315	2,113	38,202	100.154	78.463	101.709			10.000	578	218
8. 1997	30,181	132	30,049	66.634	4.686	70.742			10.000	762	344
9. 1998	41,461	501	40,960	79.607	15.750	83.761			10.000	1,321	576
10. 1999	39,492	646	38,846	71.781	17.718	75.619			10.000	2,257	839
11. 2000	44,714	738	43,976	76.955	16.569	81.968			10.000	9,362	2,022
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	15,267	4,279

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 Number of Claims Reported - Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	201	264	44	1	10	19	11	(29)	X X X
2. 1991	112,607	10,187	102,420	89,328	9,427	5,437	297	6,212	3	1,198	91,250	33,193
3. 1992	125,858	7,319	118,539	85,899	6,604	4,961	245	5,769	4	1,426	89,776	34,783
4. 1993	132,564	7,097	125,467	85,336	5,603	5,177	119	5,844	2	1,704	90,633	36,096
5. 1994	118,600	12,328	106,272	89,129	9,033	6,201	368	6,957	22	1,695	92,864	35,045
6. 1995	135,152	12,911	122,241	88,511	9,223	6,742	478	8,159	45	1,610	93,666	30,824
7. 1996	135,373	15,092	120,281	90,293	10,447	7,267	592	8,140	98	1,550	94,563	33,183
8. 1997	140,112	13,354	126,758	87,697	9,261	7,058	575	10,024	149	1,500	94,794	34,161
9. 1998	140,162	13,446	126,716	77,966	8,138	5,177	487	10,204	302	1,385	84,420	35,795
10. 1999	138,452	13,299	125,153	68,133	7,796	2,852	322	10,533	501	879	72,899	37,894
11. 2000	143,134	14,963	128,171	40,464	4,186	1,492	98	8,663	300	153	46,035	36,260
12. Totals	X X X	X X X	X X X	802,957	79,982	52,408	3,582	80,515	1,445	13,111	850,871	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	12,406	7,258	1,330		1	2			571	57	10	6,991	88
2. 1991	1,112	613	(1)					29	45	5	5	567	30
3. 1992	737	71						49	29	1	14	743	44
4. 1993	1,053	125	2					146	41	1	32	1,116	69
5. 1994	2,201	295	4	(2)				293	21	82	2	2,264	127
6. 1995	3,512	363	57	(25)				591	25	141	2	3,936	223
7. 1996	6,808	853	587	(81)				991	20	306	5	7,895	470
8. 1997	12,921	1,440	1,488	76				1,686	45	618	12	15,140	1,007
9. 1998	20,645	2,037	3,657	(84)			213	2,990	267	1,098	15	25,942	1,955
10. 1999	28,175	3,095	11,200	480			332	4,478	345	1,996	32	41,565	3,790
11. 2000	44,416	4,910	27,779	2,488			433	6,150	525	3,939	77	73,851	11,128
12. Totals	133,986	21,060	46,103	2,852	1	980	17,403	1,248	8,866	209	4,068	180,010	18,931

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	6,478	513
2. 1991	102,162	10,345	91,817	90.724	101.551	89.648			10.000	498	69
3. 1992	97,444	6,925	90,519	77.424	94.617	76.362			10.000	666	77
4. 1993	97,599	5,850	91,749	73.624	82.429	73.126			10.000	930	186
5. 1994	104,867	9,739	95,128	88.421	78.999	89.514			10.000	1,912	352
6. 1995	107,713	10,111	97,602	79.698	78.313	79.844			10.000	3,231	705
7. 1996	114,392	11,934	102,458	84.501	79.075	85.182			10.000	6,623	1,272
8. 1997	121,492	11,558	109,934	86.711	86.551	86.727			10.000	12,893	2,247
9. 1998	121,737	11,375	110,362	86.854	84.598	87.094			10.000	22,349	3,593
10. 1999	127,367	12,903	114,464	91.994	97.022	91.459			10.000	35,800	5,765
11. 2000	132,903	13,017	119,886	92.852	86.995	93.536			10.000	64,797	9,054
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	156,177	23,833

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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	131	287	34	7	3	2	1	(128)	X X X
2. 1991	63,701	11,811	51,890	44,894	9,258	4,903	1,175	3,394	10	170	42,748	12,364
3. 1992	58,123	7,118	51,005	40,340	5,765	3,867	519	3,579	17	107	41,485	10,188
4. 1993	56,173	6,501	49,672	38,993	5,264	3,905	564	3,587	19	146	40,638	9,457
5. 1994	46,555	9,484	37,071	42,239	7,047	4,011	826	4,006	11	85	42,372	10,412
6. 1995	42,983	10,549	32,434	41,921	7,851	3,808	782	3,818	9	93	40,905	10,753
7. 1996	52,851	11,415	41,436	44,646	8,177	4,200	673	4,295	18	78	44,273	11,538
8. 1997	60,977	12,769	48,208	50,424	8,924	4,057	525	4,491	23	130	49,500	12,660
9. 1998	72,128	13,587	58,541	44,495	6,698	2,966	388	4,843	33	163	45,185	13,435
10. 1999	64,831	17,731	47,100	34,882	10,307	1,822	509	4,342	70	335	30,160	13,777
11. 2000	63,008	18,191	44,817	11,945	2,769	676	59	3,072	22	53	12,843	10,994
12. Totals	X X X	X X X	X X X	394,910	72,347	34,249	6,027	39,430	234	1,361	389,981	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	2,198	137	209	647	16	7	516	333	69	1	2	1,883	20
2. 1991	316	105	13	628	10	1	145	68	9	1	4	(310)	8
3. 1992	313	39	(1,061)	(380)	3	2	311	326	(58)		9	(479)	9
4. 1993	421	47	124	183	6		340	61	17		15	617	16
5. 1994	1,099	120	219	473	12	7	543	180	40	1	14	1,132	26
6. 1995	2,221	386	1,213	623	41	47	1,053	136	141	1	10	3,476	74
7. 1996	4,275	922	853	988	56	77	786	206	176	1	20	3,952	123
8. 1997	9,216	2,185	1,610	1,120	139	128	1,186	433	369	2	36	8,652	260
9. 1998	16,205	3,852	3,510	2,924	281	194	2,164	503	685	5	58	15,367	502
10. 1999	24,498	6,452	7,709	4,265	536	256	3,981	759	1,147	7	438	26,132	1,551
11. 2000	21,005	5,474	20,658	8,610	214	232	4,491	1,234	1,845	11	173	32,652	2,815
12. Totals	81,767	19,719	35,057	20,081	1,314	951	15,516	4,239	4,440	30	779	93,074	5,404

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	1,623	260
2. 1991	53,684	11,246	42,438	84.275	95.216	81.785			10.000	(404)	94
3. 1992	47,294	6,288	41,006	81.369	88.339	80.396			10.000	(407)	(72)
4. 1993	47,393	6,138	41,255	84.370	94.416	83.055			10.000	315	302
5. 1994	52,169	8,665	43,504	112.059	91.364	117.353			10.000	725	407
6. 1995	54,216	9,835	44,381	126.134	93.232	136.835			10.000	2,425	1,051
7. 1996	59,287	11,062	48,225	112.178	96.908	116.384			10.000	3,218	734
8. 1997	71,492	13,340	58,152	117.244	104.472	120.627			10.000	7,521	1,131
9. 1998	75,149	14,597	60,552	104.188	107.434	103.435			10.000	12,939	2,428
10. 1999	78,917	22,625	56,292	121.727	127.601	119.516			10.000	21,490	4,642
11. 2000	63,906	18,411	45,495	101.425	101.209	101.513			10.000	27,579	5,073
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	77,024	16,050

SCHEDULE P-PART 1D-WORKERS' COMPENSATION
(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	31,974	12,025	1,576	390	1,142	7	256	22,270	X X X
2. 1991	602,821	188,840	413,981	420,676	140,990	15,114	2,720	22,865	70	2,968	314,875	100,464
3. 1992	558,210	168,220	389,990	309,504	108,823	11,255	1,005	21,700	68	2,042	232,563	91,612
4. 1993	520,359	183,580	336,779	265,112	95,311	11,359	1,098	23,638	59	2,045	203,641	84,166
5. 1994	435,472	155,198	280,274	227,045	73,694	11,092	1,219	23,152	23	1,687	186,353	70,103
6. 1995	341,520	106,667	234,853	188,577	49,210	10,531	1,134	20,540	9	1,706	169,295	63,519
7. 1996	292,230	71,792	220,438	168,299	34,426	11,360	1,029	18,594	13	1,897	162,785	62,690
8. 1997	260,085	46,300	213,785	164,811	27,877	13,517	1,638	19,247	17	1,652	168,043	67,212
9. 1998	278,399	41,587	236,812	163,670	19,197	12,498	805	19,251	27	1,467	175,390	71,815
10. 1999	260,106	56,271	203,835	113,479	13,753	8,344	584	16,539	6	382	124,019	65,602
11. 2000	278,332	68,762	209,570	47,424	4,919	2,885	210	9,827	3	51	55,004	59,750
12. Totals	X X X	X X X	X X X	2,100,571	580,225	109,531	11,832	196,495	302	16,153	1,814,238	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	243,426	86,074	36,941	16,305	1,243	95	4,513	105	6,078	57	311	189,565	3,263
2. 1991	30,119	10,380	12,381	8,759	170	5	1,575	19	1,036	13	162	26,105	410
3. 1992	27,917	11,829	19,258	5,334	141	17	1,133	(395)	1,265	11	186	32,918	473
4. 1993	25,741	9,991	14,975	8,519	181	36	1,889	110	1,040	13	249	25,157	417
5. 1994	24,781	7,963	14,648	6,904	210	46	2,016	84	1,035	10	420	27,683	470
6. 1995	26,262	7,825	17,166	6,535	262	85	2,111	11	1,242	10	650	32,577	578
7. 1996	28,486	6,019	17,083	5,503	321	119	3,440	322	1,349	8	1,155	38,708	795
8. 1997	37,927	7,667	18,136	4,298	457	196	5,059	305	1,656	8	1,876	50,761	1,368
9. 1998	60,615	10,854	26,326	6,252	806	257	8,216	556	2,545	11	3,668	80,578	2,565
10. 1999	66,986	13,206	48,465	12,631	1,107	422	12,057	861	3,697	18	3,076	105,174	4,332
11. 2000	61,790	11,151	95,613	36,660	980	292	14,724	1,071	5,660	40	2,770	129,553	8,324
12. Totals	634,050	182,959	320,992	117,700	5,878	1,570	56,733	3,049	26,603	199	14,523	738,779	22,995

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	177,988	11,577
2. 1991	503,936	162,956	340,980	83.596	86.293	82.366			10.000	23,361	2,744
3. 1992	392,173	126,692	265,481	70.255	75.313	68.074			10.000	30,012	2,906
4. 1993	343,935	115,137	228,798	66.096	62.718	67.937			10.000	22,206	2,951
5. 1994	303,979	89,943	214,036	69.804	57.954	76.367			10.000	24,562	3,121
6. 1995	266,691	64,819	201,872	78.089	60.768	85.957			10.000	29,068	3,509
7. 1996	248,932	47,439	201,493	85.184	66.078	91.406			10.000	34,047	4,661
8. 1997	260,810	42,006	218,804	100.279	90.726	102.348			10.000	44,098	6,663
9. 1998	293,927	37,959	255,968	105.578	91.276	108.089			10.000	69,835	10,743
10. 1999	270,674	41,481	229,193	104.063	73.716	112.440			10.000	89,614	15,560
11. 2000	238,903	54,346	184,557	85.834	79.035	88.065			10.000	109,592	19,961
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	654,383	84,396

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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	441	39	215	89	23	1	5	550	X X X
2. 1991	23,494	3,609	19,885	15,203	2,308	3,147	496	1,222	78	290	16,690	1,969
3. 1992	21,909	3,666	18,243	28,666	9,877	3,779	700	1,725	143	655	23,450	1,983
4. 1993	30,019	5,916	24,103	28,205	8,666	4,657	1,258	2,384	152	627	25,170	2,007
5. 1994	29,482	6,123	23,359	18,515	1,387	3,306	517	1,963	91	597	21,789	2,153
6. 1995	28,759	5,231	23,528	19,171	1,881	2,624	108	1,758	33	458	21,531	2,713
7. 1996	27,367	5,659	21,708	20,828	2,490	2,464	70	1,870	2	561	22,600	3,498
8. 1997	32,672	6,289	26,383	23,920	4,509	2,657	82	1,769	20	708	23,735	3,593
9. 1998	35,372	6,279	29,093	21,793	4,570	2,212	114	1,718	62	334	20,977	3,838
10. 1999	34,678	6,900	27,778	17,705	5,074	1,016	80	1,963	134	167	15,396	3,790
11. 2000	41,117	7,560	33,557	9,628	771	345	22	1,355	25	26	10,510	3,420
12. Totals	X X X	X X X	X X X	204,075	41,572	26,422	3,536	17,750	741	4,428	202,398	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	3,086	387	1,188	1,204	594	590	716	751	337	105	5	2,884	4,545
2. 1991	159		24	8			92	8	11	1	1	269	5
3. 1992	188	1	51	229	1		130	9	15	17	6	129	7
4. 1993	390	15	56	24	3		712	7	29	2	11	1,142	10
5. 1994	1,035	8	92	63	110		302	15	72	5	23	1,520	34
6. 1995	1,741	49	172	62	70		408	12	123	6	31	2,385	53
7. 1996	2,651	14	244	57	72	1	861	22	191	5	89	3,920	93
8. 1997	4,264	532	487	187	223	9	1,283	19	306	34	305	5,782	145
9. 1998	4,853	538	1,136	160	195	12	1,957	13	375	32	235	7,761	219
10. 1999	4,666	1,049	3,921	501	108	22	2,487	15	595	77	188	10,113	361
11. 2000	10,512	1,905	6,375	1,464	115	18	3,424	293	1,350	181	151	17,915	932
12. Totals	33,545	4,498	13,746	3,959	1,491	652	12,372	1,164	3,404	465	1,045	53,820	6,404

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	2,683	201
2. 1991	19,858	2,899	16,959	84.524	80.327	85.285			10.000	175	94
3. 1992	34,555	10,976	23,579	157.721	299.400	129.250			10.000	9	120
4. 1993	36,436	10,124	26,312	121.376	171.129	109.165			10.000	407	735
5. 1994	25,395	2,086	23,309	86.137	34.068	99.786			10.000	1,056	464
6. 1995	26,067	2,151	23,916	90.639	41.120	101.649			10.000	1,802	583
7. 1996	29,181	2,661	26,520	106.628	47.022	122.167			10.000	2,824	1,096
8. 1997	34,909	5,392	29,517	106.847	85.737	111.879			10.000	4,032	1,750
9. 1998	34,239	5,501	28,738	96.797	87.609	98.780			10.000	5,291	2,470
10. 1999	32,461	6,952	25,509	93.607	100.754	91.832			10.000	7,037	3,076
11. 2000	33,104	4,679	28,425	80.512	61.892	84.707			10.000	13,518	4,397
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	38,834	14,986

SCHEDULE P-PART 1F-SECTION 1
MEDICAL MALPRACTICE-OCCURRENCE
(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						12 Number of Claims Reported - Direct and Assumed		
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	237	232	22	21			1	6	X X X
2. 1991				2							2	
3. 1992	2		2									1
4. 1993	1		1									1
5. 1994	2		2									3
6. 1995	3		3	3							3	1
7. 1996	8		8					1			1	2
8. 1997	5		5					13			13	49
9. 1998	13		13					13			13	52
10. 1999												
11. 2000	5		5					17			17	1
12. Totals	X X X	X X X	X X X	242	232	22	21	44		1	55	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	820	797	792	792	(3)	(3)	692	692				23	4
2. 1991													
3. 1992													
4. 1993	1											1	
5. 1994													
6. 1995													
7. 1996													
8. 1997													
9. 1998													
10. 1999			2									2	
11. 2000	1											1	
12. Totals	822	797	794	792	(3)	(3)	692	692				27	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	23	
2. 1991	2		2						10.000		
3. 1992									10.000		
4. 1993	1		1	100.000		100.000			10.000	1	
5. 1994									10.000		
6. 1995	3		3	100.000		100.000			10.000		
7. 1996	1		1	12.500		12.500			10.000		
8. 1997	13		13	260.000		260.000			10.000		
9. 1998	13		13	100.000		100.000			10.000		
10. 1999	2		2						10.000		
11. 2000	18		18	360.000		360.000			10.000	2	
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	27	

NONE Schedule P - Part 1F - Section 2 Med. Mal. Claims-Made

**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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	17	(1)	2	1				19	X X X
2. 1991	1,197	482	715	1,143	318	54	23	68		5	924	X X X
3. 1992	1,449	499	950	807	238	65	20	41		13	655	X X X
4. 1993	1,361	747	614	799	312	67	27	27		3	554	X X X
5. 1994	1,677	825	852	1,455	540	113	46	46	4	3	1,024	X X X
6. 1995	2,125	1,204	921	2,297	822	233	80	26		3	1,654	X X X
7. 1996	5,833	2,464	3,369	2,624	1,112	292	128	10	4	1	1,682	X X X
8. 1997	5,367	3,439	1,928	3,423	1,319	242	102	24	6	2	2,262	X X X
9. 1998	5,864	3,514	2,350	3,976	1,767	206	94	171	20	3	2,472	X X X
10. 1999	5,911	3,460	2,451	3,209	1,036	122	51	100	10	11	2,334	X X X
11. 2000	10,393	3,676	6,717	2,299	469	67	23	59			1,933	X X X
12. Totals	X X X	X X X	X X X	22,049	7,932	1,463	595	572	44	44	15,513	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	123	74	103	55	4	2			2			101	
2. 1991	10	2	5		1							14	
3. 1992	7	1	7		1							14	
4. 1993	11	3	6			1						13	
5. 1994	277	37	(6)	1		7	(1)					225	
6. 1995	117	20	8	3	3	3						102	
7. 1996	366	36	19	3	1	7	(2)	1	1			338	
8. 1997	563	175	37	5	11	12	(1)	1	1			418	
9. 1998	1,129	172	(7)	18	(2)	25	(3)	3	3		1	902	1
10. 1999	1,348	235	94	54	15	27	5	6	3		6	1,143	5
11. 2000	1,964	616	332	153	122	54	(123)	(244)	13		5	1,729	11
12. Totals	5,915	1,371	598	292	156	138	(125)	(233)	23		12	4,999	17

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	97	4
2. 1991	1,281	343	938	107.018	71.162	131.189			10.000	13	1
3. 1992	928	259	669	64.044	51.904	70.421			10.000	13	1
4. 1993	910	343	567	66.863	45.917	92.345			10.000	14	(1)
5. 1994	1,884	635	1,249	112.343	76.970	146.596			10.000	233	(8)
6. 1995	2,684	928	1,756	126.306	77.076	190.662			10.000	102	
7. 1996	3,311	1,291	2,020	56.763	52.394	59.958			10.000	346	(8)
8. 1997	4,300	1,620	2,680	80.119	47.107	139.004			10.000	420	(2)
9. 1998	5,473	2,099	3,374	93.332	59.732	143.574			10.000	932	(30)
10. 1999	4,896	1,419	3,477	82.829	41.012	141.860			10.000	1,153	(10)
11. 2000	4,733	1,071	3,662	45.540	29.135	54.518			10.000	1,527	202
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	4,850	149

**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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	20,578	5,421	6,922	1,569	1,290	260	157	21,540	X X X
2. 1991	51,215	11,391	39,824	26,796	4,736	6,791	1,027	4,933	67	267	32,690	8,558
3. 1992	44,330	3,832	40,498	25,182	2,559	6,619	236	4,569	239	98	33,336	7,825
4. 1993	37,508	4,555	32,953	22,391	2,169	5,792	403	5,000	93	419	30,518	8,064
5. 1994	32,673	5,660	27,013	24,158	2,658	7,540	2,077	4,908	74	41	31,797	8,034
6. 1995	39,067	6,344	32,723	17,632	1,371	5,171	359	4,131	33	172	25,171	8,679
7. 1996	37,747	6,566	31,181	20,665	1,471	5,120	376	4,279	45	83	28,172	8,889
8. 1997	43,623	6,972	36,651	23,561	2,275	4,518	246	4,315	69	24	29,804	9,833
9. 1998	50,505	9,535	40,970	20,623	839	3,243	80	4,395	33	16	27,309	11,001
10. 1999	52,965	8,249	44,716	10,912	1,132	1,201	94	3,435	54	8	14,268	10,954
11. 2000	47,756	9,892	37,864	1,962	132	155	12	3,002	6	1	4,969	9,335
12. Totals	X X X	X X X	X X X	214,460	24,763	53,072	6,479	44,257	973	1,286	279,574	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	46,561	14,149	59,510	29,586	10,944	11,753	55,557	17,368	6,344	753	45	105,307	19,889
2. 1991	1,084	175	561	315	37		323	24	82	8	13	1,565	14
3. 1992	1,222	103	(2,977)	(981)	54	11	148	451	(201)	(19)	5	(1,319)	19
4. 1993	1,267	169	1,224	964	132	40	365	59	131	22	35	1,865	29
5. 1994	2,899	1,013	2,012	1,134	1,324	779	1,670	697	257	34	9	4,505	60
6. 1995	4,078	746	4,834	2,641	343	76	1,387	488	531	62	37	7,160	106
7. 1996	7,774	2,350	3,191	1,821	148	66	3,107	260	559	62	47	10,220	141
8. 1997	11,015	555	4,596	2,296	315	92	3,059	280	744	53	56	16,453	310
9. 1998	15,035	1,577	6,136	4,285	483	95	3,828	616	890	104	73	19,695	668
10. 1999	15,123	2,130	6,485	2,130	559	105	5,818	(38)	745	66	100	24,337	922
11. 2000	8,440	425	23,862	3,857	230	47	8,032		1,486	84	133	37,637	2,277
12. Totals	114,498	23,392	109,434	48,048	14,569	13,064	83,294	20,205	11,568	1,229	553	227,425	24,435

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	62,336	42,971
2. 1991	40,607	6,352	34,255	79.287	55.763	86.016			10.000	1,155	410
3. 1992	34,616	2,599	32,017	78.087	67.824	79.058			10.000	(877)	(442)
4. 1993	36,302	3,919	32,383	96.785	86.037	98.270			10.000	1,358	507
5. 1994	44,768	8,466	36,302	137.018	149.576	134.387			10.000	2,764	1,741
6. 1995	38,107	5,776	32,331	97.543	91.047	98.802			10.000	5,525	1,635
7. 1996	44,843	6,451	38,392	118.799	98.249	123.126			10.000	6,794	3,426
8. 1997	52,123	5,866	46,257	119.485	84.137	126.209			10.000	12,760	3,693
9. 1998	54,633	7,629	47,004	108.173	80.010	114.728			10.000	15,309	4,386
10. 1999	44,278	5,673	38,605	83.599	68.772	86.334			10.000	17,348	6,989
11. 2000	47,169	4,563	42,606	98.771	46.128	112.524			10.000	28,020	9,617
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	152,492	74,933

**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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	645	629	125	121	18	30		8	X X X
2. 1991	728		728	448		135	4	128	5		702	16
3. 1992	683		683	399		233		98	30		700	12
4. 1993	1,374	112	1,262	80		225		9	7		307	7
5. 1994	1,019	51	968	199		24		44	1		266	7
6. 1995	911	28	883	102		73		40			215	6
7. 1996	2,994	617	2,377	218	13	23	8	62	1		281	69
8. 1997	3,377	848	2,529	738	141	263	27	45	6		872	12
9. 1998	3,063	1,109	1,954	982	1	54	8	124			1,151	33
10. 1999	3,293	1,595	1,698	576	29	204	5	152	1		897	111
11. 2000	5,215	3,118	2,097	3		15		67			85	174
12. Totals	X X X	X X X	X X X	4,390	813	1,374	173	787	81		5,484	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	3,658	3,081	38	(1)	1,133	1,133	168		147	32		899	221
2. 1991	255				4	4	75		10			340	1
3. 1992	77		(1)				23		3			102	1
4. 1993	436						128		17			581	
5. 1994	41						12		2			55	
6. 1995	25		(8)	(6)			7	(2)	2			34	
7. 1996	1,658	1,200	360	13	250		105	2	95	13		1,240	1
8. 1997	371	1,487	2,070	1,030	1,947		384	274	179	36		2,124	1
9. 1998	447	351	405	94	816	5	123	25	50	6		1,360	3
10. 1999	1,237	284	289	148	13		268	75	72	6		1,366	4
11. 2000	782	1	1,867	1,356	5		471	333	154	28		1,561	9
12. Totals	8,987	6,404	5,020	2,634	4,168	1,142	1,764	707	731	121		9,662	241

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	616	283
2. 1991	1,055	13	1,042	144.918		143.132			10.000	255	85
3. 1992	832	30	802	121.816		117.423			10.000	76	26
4. 1993	895	7	888	65.138	6.250	70.365			10.000	436	145
5. 1994	322	1	321	31.600	1.961	33.161			10.000	41	14
6. 1995	241	(8)	249	26.454	(28.571)	28.199			10.000	23	11
7. 1996	2,771	1,250	1,521	92.552	202.593	63.988			10.000	805	435
8. 1997	5,997	3,001	2,996	177.584	353.892	118.466			10.000	(76)	2,200
9. 1998	3,001	490	2,511	97.976	44.184	128.506			10.000	407	953
10. 1999	2,811	548	2,263	85.363	34.357	133.274			10.000	1,094	272
11. 2000	3,364	1,718	1,646	64.506	55.099	78.493			10.000	1,292	269
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	4,969	4,693

SCHEDULE P-PART 11
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 Number of Claims Reported - Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	4,679	2,693	228	53	91	2	158	2,250	X X X
2. 1999	27,986	9,552	18,434	14,926	2,491	308	43	765	12	250	13,453	X X X
3. 2000	31,247	10,221	21,026	9,605	3,987	195	15	457	3	23	6,252	X X X
4. Totals	X X X	X X X	X X X	29,210	9,171	731	111	1,313	17	431	21,955	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	3,380	1,678	1,445	592	129	37	281	29	140	(2)	173	3,041	87
2. 1999	2,581	782	1,158	604	52	3	128	24	110	(1)	164	2,617	101
3. 2000	6,492	1,328	2,675	1,659	154	13	170	96	288	(3)	205	6,686	256
4. Totals	12,453	3,788	5,278	2,855	335	53	579	149	538	(6)	542	12,344	444

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	2,555	486
2. 1999	20,028	3,958	16,070	71.564	41.436	87.176			10.000	2,353	264
3. 2000	20,036	7,098	12,938	64.121	69.445	61.533			10.000	6,180	506
4. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	11,088	1,256

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 Number of Claims Reported - Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	(857)	(69)	90	9	69	1	1,294	(639)	X X X
2. 1999	102,532	7,421	95,111	69,603	5,230	420	25	11,014	134	15,031	75,648	66,720
3. 2000	109,879	8,344	101,535	73,626	5,736	286	19	11,221	54	8,478	79,324	70,772
4. Totals	X X X	X X X	X X X	142,372	10,897	796	53	22,304	189	24,803	154,333	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	117	308	(429)	185	6	9	875	42	176	7	919	194	1,658
2. 1999	146	54	(1,063)	80	4	9	809	8	440	2	1,503	192	2,145
3. 2000	978	77	(1,215)	129	3	5	1,303	31	376	4	8,473	1,199	14,138
4. Totals	1,241	439	(2,707)	394	13	14	2,987	81	992	13	10,895	1,585	17,941

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	(805)	999
2. 1999	81,373	5,533	75,840	79.364	74.559	79.738			10.000	(1,051)	1,243
3. 2000	86,578	6,055	80,523	78.794	72.567	79.306			10.000	(443)	1,642
4. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	(2,299)	3,884

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 Number of Claims Reported - Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	1,112	924	92	3	107	7	515	377	X X X
2. 1999	12,293	2,481	9,812	2,876	2,514	272		422	11	(3)	1,045	X X X
3. 2000	13,347	3,576	9,771	1,905	784	129		281	5	30	1,526	X X X
4. Totals	X X X	X X X	X X X	5,893	4,222	493	3	810	23	542	2,948	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	817	293	3,922	577	(6)	1	339	27	46		529	4,220	16
2. 1999	992	720	600	564	44		149	23	12		13	490	5
3. 2000	3,458	3,074	576	121	8		212	29	35		229	1,065	13
4. Totals	5,267	4,087	5,098	1,262	46	1	700	79	93		771	5,775	34

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	3,869	351
2. 1999	5,367	3,832	1,535	43.659	154.454	15.644			10.000	308	182
3. 2000	6,604	4,013	2,591	49.479	112.220	26.517			10.000	839	226
4. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	5,016	759

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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	6,186	12	1		74			6,249	X X X
2. 1999	46,151	1,197	44,954	30,803	391	21		740			31,173	X X X
3. 2000	50,660	487	50,173	23,335	15	7		702			24,029	X X X
4. Totals	X X X	X X X	X X X	60,324	418	29		1,516			61,451	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	24,016	252	638	274			7		22			24,157	2
2. 1999	13,566	632	760	38					33			13,689	1
3. 2000	17,896	208	4,096	256				(16)	140			21,684	1
4. Totals	55,478	1,092	5,494	568			7	(16)	195			59,530	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	24,128	29
2. 1999	45,923	1,061	44,862	99.506	88.638	99.795			10.000	13,656	33
3. 2000	46,176	463	45,713	91.149	95.072	91.111			10.000	21,528	156
4. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	59,312	218

NONE Schedule P - Part 1M International

SCHEDULE P-PART 1N-REINSURANCE A

Nonproportional Assumed Property

(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						12 Number of Claims Reported - Direct and Assumed		
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	135	130	6	204				(193)	X X X
2. 1991	908	97	811	764	3	3		89			853	X X X
3. 1992	1,152	75	1,077	3,022	2,059	8					971	X X X
4. 1993	1,361	482	879	149	35	7	2				119	X X X
5. 1994	1,220	177	1,043	598	54	12					556	X X X
6. 1995	1,385	281	1,104	526		3					529	X X X
7. 1996	3,319	453	2,866	1,019		3					1,022	X X X
8. 1997	5,105	712	4,393	3,520	1,000	6					2,526	X X X
9. 1998	7,260	1,237	6,023	7,570	1,781	40					5,829	X X X
10. 1999	8,523	1,093	7,430	8,296	1,714	202					6,784	X X X
11. 2000	4,593	601	3,992	300		26					326	X X X
12. Totals	X X X	X X X	X X X	25,899	6,776	316	206	89			19,322	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	2,382		28									2,410	X X X
2. 1991	3	1	(47)									(45)	X X X
3. 1992	993	937	6					450	450			62	X X X
4. 1993	4		8									12	X X X
5. 1994	19	19	(13)					9	9			(13)	X X X
6. 1995	9											9	X X X
7. 1996	20		3									23	X X X
8. 1997	150		64									214	X X X
9. 1998	840	1,295	151					622	622			(304)	X X X
10. 1999	1,746	869	171		1			418	418			1,049	X X X
11. 2000	702	34	271					16	16			939	X X X
12. Totals	6,868	3,155	642		1			1,515	1,515			4,356	X X X

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	2,410	
2. 1991	812	4	808	89.427	4.124	99.630			10.000	(45)	
3. 1992	4,479	3,446	1,033	388.802	4,594.667	95.915			10.000	62	
4. 1993	168	37	131	12.344	7.676	14.903			10.000	12	
5. 1994	625	82	543	51.230	46.328	52.061			10.000	(13)	
6. 1995	538		538	38.845		48.732			10.000	9	
7. 1996	1,045		1,045	31.485		36.462			10.000	23	
8. 1997	3,740	1,000	2,740	73.262	140.449	62.372			10.000	214	
9. 1998	9,223	3,698	5,525	127.039	298.949	91.732			10.000	(304)	
10. 1999	10,834	3,001	7,833	127.115	274.565	105.424			10.000	1,048	1
11. 2000	1,315	50	1,265	28.631	8.319	31.688			10.000	939	
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	4,355	1

SCHEDULE P-PART 10-REINSURANCE B

Nonproportional Assumed Liability

(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	4,118	3,657						461	X X X
2. 1991	281		281	256							256	X X X
3. 1992	460		460	110	(1)						111	X X X
4. 1993	313	903	(590)	47		2					49	X X X
5. 1994	301	(5)	306	56							56	X X X
6. 1995	369		369	99							99	X X X
7. 1996	240		240	129							129	X X X
8. 1997	433		433	457							457	X X X
9. 1998	877		877	337							337	X X X
10. 1999	1,903	(1)	1,904	549							549	X X X
11. 2000	3,737	8	3,729	107							107	X X X
12. Totals	X X X	X X X	X X X	6,265	3,656	2					2,611	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	16,555	14,035	20,386	19,852	560	543	193	193				3,071	X X X
2. 1991	246		16		2							264	X X X
3. 1992	75		25									100	X X X
4. 1993			9									9	X X X
5. 1994	20		12									32	X X X
6. 1995	28		6		1							35	X X X
7. 1996	61		22									83	X X X
8. 1997	1,170		493									1,663	X X X
9. 1998	91		248		1							340	X X X
10. 1999	693		662		2							1,357	X X X
11. 2000	577		768		2							1,347	X X X
12. Totals	19,516	14,035	22,647	19,852	568	543	193	193				8,301	X X X

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	3,054	17
2. 1991	520		520	185.053		185.053			10.000	262	2
3. 1992	210	(1)	211	45.652		45.870			10.000	100	
4. 1993	58		58	18.530		(9.831)			10.000	9	
5. 1994	88		88	29.236		28.758			10.000	32	
6. 1995	134		134	36.314		36.314			10.000	34	1
7. 1996	212		212	88.333		88.333			10.000	83	
8. 1997	2,120		2,120	489.607		489.607			10.000	1,663	
9. 1998	677		677	77.195		77.195			10.000	339	1
10. 1999	1,906		1,906	100.158		100.105			10.000	1,355	2
11. 2000	1,454		1,454	38.908		38.992			10.000	1,345	2
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	8,276	25

NONE Schedule P - Part 1P Nonproportional Assumed Fin. Lines

**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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	1,808	994	2,365	1,199	117	33		2,064	X X X
2. 1991	14,009	532	13,477	6,880	2,155	4,048	952	1,374	59	30	9,136	2,472
3. 1992	13,031	373	12,658	6,526	955	4,027	309	1,326	68	21	10,547	1,056
4. 1993	13,151	591	12,560	4,770	209	2,890	257	1,251	51	6	8,394	945
5. 1994	6,768	312	6,456	3,458	157	2,585	141	1,196	57	4	6,884	3,390
6. 1995	11,587	398	11,189	3,252	298	1,784	90	1,214	17	7	5,845	914
7. 1996	12,485	489	11,996	3,719	335	1,898	93	2,033	7	3	7,215	1,101
8. 1997	11,278	498	10,780	2,460	176	1,516	170	567	4	11	4,193	1,149
9. 1998	8,804	745	8,059	1,439	145	744	36	381	3	1	2,380	853
10. 1999	9,273	721	8,552	423	27	213	9	361	1		960	802
11. 2000	8,474	1,072	7,402	169	10	25	2	275			457	782
12. Totals	X X X	X X X	X X X	34,904	5,461	22,095	3,258	10,095	300	83	58,075	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	23,238	6,097	7,931	1,122	2,845	4,660	18,723	1,175	1,469	144	1	41,008	50,865
2. 1991	790		339	96	36		130		55	3	3	1,251	124
3. 1992	437	1	322	20	98		121	3	41	1	1	994	57
4. 1993	546	1	188	15	152		100		35	1	5	1,004	69
5. 1994	1,113	4	312	16	29	1	133	14	65	1	1	1,616	81
6. 1995	778	14	141	32	41	6	164	31	39	1	25	1,079	75
7. 1996	1,764	86	229	143	152	12	1,291	69	80	6	1	3,200	176
8. 1997	2,684	327	347	151	124	20	1,841	61	124	11	4	4,550	105
9. 1998	1,879	118	742	243	154	17	2,074	89	120	10	16	4,492	146
10. 1999	1,391	159	4,287	251	160	16	2,354	135	368	11	9	7,988	109
11. 2000	803	57	3,717	380	20	8	1,897	193	307	14	35	6,092	292
12. Totals	35,423	6,864	18,555	2,469	3,811	4,740	28,828	1,770	2,703	203	101	73,274	52,099

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	23,950	17,058
2. 1991	13,652	3,265	10,387	97.452	613.722	77.072			10.000	1,033	218
3. 1992	12,898	1,357	11,541	98.979	363.807	91.176			10.000	738	256
4. 1993	9,932	534	9,398	75.523	90.355	74.825			10.000	718	286
5. 1994	8,891	391	8,500	131.368	125.321	131.660			10.000	1,405	211
6. 1995	7,413	489	6,924	63.977	122.864	61.882			10.000	873	206
7. 1996	11,166	751	10,415	89.435	153.579	86.821			10.000	1,764	1,436
8. 1997	9,663	920	8,743	85.680	184.739	81.104			10.000	2,553	1,997
9. 1998	7,533	661	6,872	85.563	88.725	85.271			10.000	2,260	2,232
10. 1999	9,557	609	8,948	103.063	84.466	104.630			10.000	5,268	2,720
11. 2000	7,213	664	6,549	85.119	61.940	88.476			10.000	4,083	2,009
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	44,645	28,629

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 Number of Claims Reported - Direct and Assumed		
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X									X X X
2. 1991	272		272	46		17		72			135	80
3. 1992	73		73	80		21		77			178	56
4. 1993	126	2	124	97		9		(37)			69	36
5. 1994	236		236	7		2		5			14	24
6. 1995	189	8	181	367		50		61			478	12
7. 1996	132	11	121	1		2		27			30	37
8. 1997	99	2	97	59		631		6			696	6
9. 1998	30	1	29	27		22		13			62	19
10. 1999	67	(73)	140	1		5		11			17	5
11. 2000	56	8	48					2			2	16
12. Totals	X X X	X X X	X X X	685		759		237			1,681	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior			2	8				1				(7)	1,476
2. 1991													
3. 1992													
4. 1993													1
5. 1994													1
6. 1995													1
7. 1996													
8. 1997	332						11		13			356	
9. 1998	1											1	1
10. 1999	72			3			2	2	3			72	1
11. 2000	106		1	8			4	4	4			103	13
12. Totals	511		3	19			17	7	20			525	1,494

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	(6)	(1)
2. 1991	135		135	49.632		49.632			10.000		
3. 1992	178		178	243.836		243.836			10.000		
4. 1993	69		69	54.762		55.645			10.000		
5. 1994	14		14	5.932		5.932			10.000		
6. 1995	478		478	252.910		264.088			10.000		
7. 1996	30		30	22.727		24.793			10.000		
8. 1997	1,052		1,052	1,062.626		1,084.536			10.000	332	24
9. 1998	63		63	210.000		217.241			10.000	1	
10. 1999	94	5	89	140.299	(6.849)	63.571			10.000	69	3
11. 2000	117	12	105	208.929	150.000	218.750			10.000	99	4
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	495	30

NONE Schedule P - Part 1S Financial Guaranty/Mortgage Guaranty

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year	
1. Prior	4,998	5,453	5,558	5,393	5,257	5,293	5,200	5,073	5,014	5,006	(8)	(67)	
2. 1991	22,605	21,509	21,751	21,795	21,844	21,732	21,656	21,599	21,593	21,582	(11)	(17)	
3. 1992	X X X	30,839	30,324	30,556	30,722	30,688	30,611	30,592	30,470	30,429	(41)	(163)	
4. 1993	X X X	X X X	22,766	22,017	22,103	22,043	22,012	21,898	21,740	21,736	(4)	(162)	
5. 1994	X X X	X X X	X X X	28,700	27,229	27,519	27,440	27,283	27,166	27,035	(131)	(248)	
6. 1995	X X X	X X X	X X X	X X X	26,534	25,466	25,499	25,321	25,317	25,234	(83)	(87)	
7. 1996	X X X	X X X	X X X	X X X	X X X	34,005	35,317	35,336	35,437	35,381	(56)	45	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	25,820	26,610	27,056	27,039	(17)	429	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	35,353	36,728	37,173	445	1,820	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	33,233	34,544	1,311	X X X	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	39,027	X X X	X X X	
											12. Totals	1,405	1,550

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT		
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year	
1. Prior	85,584	71,566	77,088	78,629	77,627	75,727	75,354	75,014	75,372	75,480	108	466	
2. 1991	88,027	93,369	90,334	88,307	87,375	86,623	85,825	85,881	85,751	85,570	(181)	(311)	
3. 1992	X X X	110,161	104,761	92,763	88,553	85,246	84,978	84,686	84,627	84,726	99	40	
4. 1993	X X X	X X X	112,127	103,211	97,169	89,907	86,644	86,161	85,921	85,866	(55)	(295)	
5. 1994	X X X	X X X	X X X	102,993	102,043	94,301	89,561	88,130	88,187	88,113	(74)	(17)	
6. 1995	X X X	X X X	X X X	X X X	107,129	99,596	94,903	90,417	89,635	89,348	(287)	(1,069)	
7. 1996	X X X	X X X	X X X	X X X	X X X	102,776	101,250	98,011	95,041	94,114	(927)	(3,897)	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	106,843	101,434	99,655	99,452	(203)	(1,982)	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	103,690	98,784	99,377	593	(4,313)	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	103,952	102,468	(1,484)	X X X	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	107,659	X X X	X X X	
											12. Totals	(2,411)	(11,378)

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT		
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year	
1. Prior	98,344	89,611	92,203	87,532	87,101	83,817	84,523	83,271	81,431	81,081	(350)	(2,190)	
2. 1991	50,056	49,962	42,596	41,927	41,449	40,897	40,694	40,336	39,239	39,045	(194)	(1,291)	
3. 1992	X X X	47,191	45,396	40,102	40,217	39,239	39,009	38,554	38,555	37,502	(1,053)	(1,052)	
4. 1993	X X X	X X X	44,302	41,062	39,528	38,614	38,516	37,734	37,921	37,669	(252)	(65)	
5. 1994	X X X	X X X	X X X	38,031	39,700	38,627	38,982	38,891	40,010	39,469	(541)	578	
6. 1995	X X X	X X X	X X X	X X X	34,822	34,452	35,264	37,807	38,239	40,433	2,194	2,626	
7. 1996	X X X	X X X	X X X	X X X	X X X	35,087	35,129	40,616	43,077	43,773	696	3,157	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	38,037	46,759	50,403	53,316	2,913	6,557	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	48,114	51,134	55,063	3,929	6,949	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	45,734	50,881	5,147	X X X	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	40,612	X X X	X X X	
											12. Totals	12,489	15,269

SCHEDULE P-PART 2D-WORKERS' COMPENSATION

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT		
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year	
1. Prior	671,534	706,531	729,213	740,985	745,517	754,344	769,230	768,786	753,230	723,784	(29,446)	(45,002)	
2. 1991	343,186	358,179	344,285	338,246	338,216	338,131	334,070	328,464	322,217	324,133	1,916	(4,331)	
3. 1992	X X X	314,419	315,924	280,765	271,538	252,241	254,829	249,815	242,334	247,441	5,107	(2,374)	
4. 1993	X X X	X X X	272,584	270,259	247,466	227,021	226,992	221,670	211,981	208,504	(3,477)	(13,166)	
5. 1994	X X X	X X X	X X X	233,045	219,893	211,707	211,408	203,707	195,972	194,371	(1,601)	(9,336)	
6. 1995	X X X	X X X	X X X	X X X	194,229	192,676	186,316	185,526	182,975	184,479	1,504	(1,047)	
7. 1996	X X X	X X X	X X X	X X X	X X X	191,949	178,304	178,728	182,691	186,353	3,662	7,625	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	187,863	188,517	196,860	202,743	5,883	14,226	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	218,873	229,844	239,652	9,808	20,779	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	207,708	215,098	7,390	X X X	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	174,324	X X X	X X X	
											12. Totals	746	(32,626)

SCHEDULE P-PART 2E-COMMERCIAL MULTIPLE PERIL

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT		
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year	
1. Prior	31,237	35,469	35,450	34,915	34,074	34,792	34,501	33,218	33,641	33,905	264	(687)	
2. 1991	16,430	16,148	15,583	16,323	16,242	15,762	16,446	16,260	15,835	15,804	(31)	(456)	
3. 1992	X X X	21,741	23,268	23,402	23,193	23,265	23,189	23,140	22,840	21,999	(841)	(1,141)	
4. 1993	X X X	X X X	23,951	23,064	24,160	24,329	24,310	23,999	23,721	24,051	330	52	
5. 1994	X X X	X X X	X X X	22,924	22,889	22,957	23,162	21,608	21,278	21,371	93	(237)	
6. 1995	X X X	X X X	X X X	X X X	22,072	22,252	22,217	22,203	22,150	22,073	(77)	(130)	
7. 1996	X X X	X X X	X X X	X X X	X X X	23,256	24,284	24,502	23,974	24,468	494	(34)	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	24,719	25,816	27,944	27,498	(446)	1,682	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	24,933	26,225	26,739	514	1,806	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	21,595	23,161	1,566	X X X	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	25,926	X X X	X X X	
											12. Totals	1,866	2,229

**SCHEDULE P-PART 2F-SECTION 1
MEDICAL MALPRACTICE-OCCURRENCE**

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	35	31	27	28	38	65	73	56	58	71	13	15
2. 1991				2	2	2	2	2	2	2		
3. 1992	X X X											
4. 1993	X X X	X X X								1	1	1
5. 1994	X X X	X X X	X X X									
6. 1995	X X X	X X X	X X X	X X X	1	1		3	3	3		
7. 1996	X X X	X X X	X X X	X X X	X X X			5				(5)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X		4				(4)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8	13		(13)	(8)
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		2	2	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1	X X X	X X X
12. Totals											3	(1)

**SCHEDULE P-PART 2F-SECTION 2
MEDICAL MALPRACTICE-CLAIMS-MADE**

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior												
2. 1991												
3. 1992	X X X											
4. 1993	X X X	X X X										
5. 1994	X X X	X X X	X X X									
6. 1995	X X X	X X X	X X X	X X X								
7. 1996	X X X	X X X	X X X	X X X	X X X							
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X						
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X					
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X				X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X
12. Totals												

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	300	372	405	392	403	527	586	563	513	631	118	68
2. 1991	700	796	829	828	827	877	889	874	864	870	6	(4)
3. 1992	X X X	407	545	556	554	626	629	626	623	627	4	1
4. 1993	X X X	X X X	416	571	477	573	562	537	542	539	(3)	2
5. 1994	X X X	X X X	X X X	468	632	1,442	1,328	1,307	1,108	1,208	100	(99)
6. 1995	X X X	X X X	X X X	X X X	477	2,035	2,064	1,903	1,745	1,730	(15)	(173)
7. 1996	X X X	X X X	X X X	X X X	X X X	982	1,823	1,971	1,992	2,014	22	43
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	1,125	3,747	2,729	2,661	(68)	(1,086)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,062	3,194	3,219	25	2,157
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,851	3,384	1,533	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,588	X X X	X X X
12. Totals											1,722	909

**SCHEDULE P-PART 2H-SECTION 1
OTHER 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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	193,029	222,441	242,481	259,778	290,200	308,162	329,182	340,088	342,543	356,763	14,220	16,675
2. 1991	31,889	29,466	29,920	30,924	29,765	29,040	28,709	29,259	29,517	29,316	(201)	57
3. 1992	X X X	35,009	34,928	33,085	32,143	32,984	32,059	32,117	32,440	27,869	(4,571)	(4,248)
4. 1993	X X X	X X X	33,014	32,377	31,186	30,364	28,892	27,914	28,810	27,368	(1,442)	(546)
5. 1994	X X X	X X X	X X X	34,687	33,139	33,144	33,965	33,214	32,881	31,243	(1,638)	(1,971)
6. 1995	X X X	X X X	X X X	X X X	28,923	27,630	28,742	29,109	30,332	27,764	(2,568)	(1,345)
7. 1996	X X X	X X X	X X X	X X X	X X X	30,767	29,273	32,408	32,760	33,661	901	1,253
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	31,105	31,192	39,463	41,320	1,857	10,128
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	36,400	38,476	41,854	3,378	5,454
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	35,388	34,546	(842)	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	38,210	X X X	X X X
12. Totals											9,094	25,457

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	1,362	2,014	4,205	6,303	6,751	8,693	8,934	9,298	8,121	9,016	895	(282)
2. 1991	200	187	919	801	843	938	1,045	1,047	1,028	909	(119)	(138)
3. 1992	X X X	282	359	377	632	854	782	760	754	730	(24)	(30)
4. 1993	X X X	X X X	31	38	104	716	873	1,077	1,038	869	(169)	(208)
5. 1994	X X X	X X X	X X X	159	252	572	532	329	291	275	(16)	(54)
6. 1995	X X X	X X X	X X X	X X X	97	353	337	279	206	207	1	(72)
7. 1996	X X X	X X X	X X X	X X X	X X X	544	744	714	1,247	1,378	131	664
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	1,384	1,118	4,520	2,813	(1,707)	1,695
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,774	2,415	2,344	(71)	(430)
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,792	2,045	253	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,453	X X X	X X X
12. Totals											(826)	1,145

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,470	13,320	11,273	(2,047)	(1,197)
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,905	15,204	4,299	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,193	X X X	X X X
4. Totals											2,252	(1,197)

SCHEDULE P-PART 2J-AUTO PHYSICAL DAMAGE

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,956	2,082	258	(1,824)	(2,698)
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	64,238	64,523	285	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	68,984	X X X	X X X
4. Totals											(1,539)	(2,698)

**SCHEDULE P-PART 2K
FIDELITY, SURETY**

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,638	7,740	7,876	136	2,238
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,475	1,112	(363)	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,281	X X X	X X X
4. Totals											(227)	2,238

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	50,345	47,464	50,608	3,144	263
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	46,037	49,076	3,039	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	48,595	X X X	X X X
4. Totals											6,183	263

SCHEDULE P-PART 2M-INTERNATIONAL

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior												
2. 1991												
3. 1992	X X X											
4. 1993	X X X	X X X										
5. 1994	X X X	X X X	X X X									
6. 1995	X X X	X X X	X X X	X X X								
7. 1996	X X X	X X X	X X X	X X X	X X X							
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X						
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X					
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X				X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X
12. Totals												

SCHEDULE P-PART 2N-REINSURANCE A 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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	488	420	441	474	457	488	572	781	2,808	2,781	(27)	2,000
2. 1991	520	766	757	743	743	769	760	759	731	719	(12)	(40)
3. 1992	X X X	1,614	682	1,457	1,631	1,728	1,718	1,006	1,026	1,034	8	28
4. 1993	X X X	X X X	286	186	319	144	138	133	137	132	(5)	(1)
5. 1994	X X X	X X X	X X X	371	728	515	803	563	538	543	5	(20)
6. 1995	X X X	X X X	X X X	X X X	417	980	672	567	550	538	(12)	(29)
7. 1996	X X X	X X X	X X X	X X X	X X X	2,111	1,411	1,064	1,024	1,046	22	(18)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	3,207	2,729	2,772	2,739	(33)	10
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,776	5,767	5,526	(241)	1,750
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,379	7,832	1,453	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,265	X X X	X X X
12. Totals											1,158	3,680

SCHEDULE P-PART 2O-REINSURANCE B Nonproportional Assumed Liability

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	10,577	11,168	12,784	13,964	14,985	16,693	17,763	16,654	14,659	12,596	(2,063)	(4,058)
2. 1991	129	385	359	349	399	411	491	498	513	520	7	22
3. 1992	X X X	256	96	137	200	209	220	217	217	211	(6)	(6)
4. 1993	X X X	X X X	20	34	97	49	88	70	64	58	(6)	(12)
5. 1994	X X X	X X X	X X X	18	92	29	79	104	88	88	(3)	(16)
6. 1995	X X X	X X X	X X X	X X X	109	65	113	137	136	133	(3)	(4)
7. 1996	X X X	X X X	X X X	X X X	X X X	96	176	173	271	212	(59)	39
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	184	206	294	2,120	1,826	1,914
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	318	651	676	25	358
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	796	1,906	1,110	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,454	X X X	X X X
12. Totals											831	(1,763)

SCHEDULE P-PART 2P-REINSURANCE C Nonproportional Assumed Financial Lines

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior												
2. 1991												
3. 1992	X X X											
4. 1993	X X X	X X X										
5. 1994	X X X	X X X	X X X									
6. 1995	X X X	X X X	X X X	X X X								
7. 1996	X X X	X X X	X X X	X X X	X X X							
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X						
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X					
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X				X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X
12. Totals												

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	74,861	76,237	76,672	76,026	81,201	86,142	90,402	88,836	87,437	95,340	7,903	6,504
2. 1991	15,178	11,074	11,572	11,367	10,976	10,942	11,467	11,414	11,269	9,019	(2,250)	(2,395)
3. 1992	X X X	16,417	16,145	14,725	13,434	12,405	11,944	12,115	11,829	10,244	(1,585)	(1,871)
4. 1993	X X X	X X X	16,890	14,160	12,716	11,700	11,254	10,677	9,566	8,163	(1,403)	(2,514)
5. 1994	X X X	X X X	X X X	11,443	11,244	11,387	11,077	10,235	9,516	7,298	(2,218)	(2,937)
6. 1995	X X X	X X X	X X X	X X X	11,851	11,306	11,020	9,717	7,432	5,690	(1,742)	(4,027)
7. 1996	X X X	X X X	X X X	X X X	X X X	10,150	7,698	6,461	7,398	8,317	919	1,856
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	7,956	5,877	7,002	8,067	1,065	2,190
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,796	6,410	6,385	(25)	(411)
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,068	8,231	163	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,983	X X X	X X X
12. Totals											827	(3,605)

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	1,040	1,135	1,062	1,268	1,137	1,394	1,220	1,203	1,201	1,183	(18)	(20)
2. 1991	80	76	70	68	68	123	66	64	64	64		
3. 1992	X X X	156	156	201	202	172	101	101	101	101		
4. 1993	X X X	X X X	53	77	123	142	65	106	106	106		
5. 1994	X X X	X X X	X X X	13	131	116	9	9	9	9		
6. 1995	X X X	X X X	X X X	X X X	190	622	347	332	415	417	2	85
7. 1996	X X X	X X X	X X X	X X X	X X X	233	212	221	2	2		(219)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	984	1,107	1,260	1,032	(228)	(75)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5	32	49	17	44
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	66	77	11	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	99	X X X	X X X
12. Totals											(216)	(185)

SCHEDULE P-PART 2S FINANCIAL GUARANTY/MORTGAGE GUARANTY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										DEVELOPMENT	
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	11 One Year	12 Two Year
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X					
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X				X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X
4. Totals												

SCHEDULE P-PART 3A-HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	1,705	2,914	3,600	3,995	3,781	4,589	4,678	4,759	4,802		
2. 1991	13,992	19,263	20,146	20,675	21,013	20,649	21,367	21,442	21,489	21,530	9,467	4,625
3. 1992	X X X	20,442	27,991	28,851	29,292	29,606	29,978	30,203	30,276	30,322	10,832	4,600
4. 1993	X X X	X X X	15,267	19,476	20,276	20,007	21,203	21,475	21,528	21,608	8,983	4,094
5. 1994	X X X	X X X	X X X	20,870	24,769	25,642	26,268	26,539	26,727	26,831	10,730	5,127
6. 1995	X X X	X X X	X X X	X X X	17,578	22,743	23,668	24,183	24,541	24,778	9,398	4,208
7. 1996	X X X	X X X	X X X	X X X	X X X	26,673	32,552	33,521	34,343	34,650	12,890	5,482
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	18,241	24,116	25,375	26,022	8,570	4,178
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	26,082	33,813	35,431	9,274	5,748
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	24,431	31,701	8,234	3,399
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	28,768	6,587	2,760

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	29,787	50,081	58,190	62,874	65,033	67,245	68,471	69,021	69,001	5,642	
2. 1991	24,978	51,823	68,398	76,162	80,505	82,811	83,890	84,457	84,870	85,042	19,984	13,179
3. 1992	X X X	27,766	58,252	66,112	73,812	78,282	81,286	82,702	83,583	84,011	18,924	15,815
4. 1993	X X X	X X X	27,705	53,344	66,929	74,009	79,630	82,280	83,890	84,790	18,495	17,533
5. 1994	X X X	X X X	X X X	28,476	54,430	67,163	76,099	81,398	84,378	85,928	18,933	15,985
6. 1995	X X X	X X X	X X X	X X X	28,798	53,488	67,562	76,424	82,320	85,552	18,839	11,762
7. 1996	X X X	X X X	X X X	X X X	X X X	29,757	56,030	70,456	80,352	86,521	20,118	12,595
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	32,460	58,565	73,732	84,919	20,084	13,071
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	33,819	58,994	74,518	19,775	14,065
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	34,089	62,868	18,524	15,579
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	37,671	12,325	12,806

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	33,053	55,298	68,335	74,089	74,885	77,018	78,266	79,395	79,267	2,226	
2. 1991	7,415	17,641	27,308	33,674	37,177	38,253	39,551	39,993	39,566	39,363	7,133	5,224
3. 1992	X X X	6,484	16,829	25,363	31,443	34,627	36,298	37,268	37,731	37,924	5,608	4,571
4. 1993	X X X	X X X	6,926	16,369	25,016	31,196	34,284	35,719	36,539	37,070	5,200	4,241
5. 1994	X X X	X X X	X X X	7,055	16,222	24,410	31,375	35,208	37,620	38,376	5,962	4,424
6. 1995	X X X	X X X	X X X	X X X	7,035	15,655	25,130	30,472	34,048	37,096	6,222	4,457
7. 1996	X X X	X X X	X X X	X X X	X X X	9,524	18,645	28,118	35,307	39,997	6,862	4,552
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	10,201	22,644	34,638	45,031	7,508	4,893
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,435	26,311	40,375	7,787	5,146
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,974	25,888	6,948	5,278
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,794	4,275	3,904

SCHEDULE P-PART 3D-WORKERS' COMPENSATION

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	152,994	245,138	307,033	354,254	390,525	422,354	450,211	464,095	485,229	230	
2. 1991	83,787	169,949	221,140	246,935	261,944	273,091	280,891	287,372	291,585	292,079	66,337	33,717
3. 1992	X X X	58,656	118,952	152,849	174,235	187,326	196,285	202,630	207,197	210,931	60,214	30,925
4. 1993	X X X	X X X	50,449	103,299	134,092	152,519	163,085	170,544	175,811	180,063	58,772	24,977
5. 1994	X X X	X X X	X X X	46,127	96,679	124,344	140,828	151,572	158,978	163,223	51,596	18,037
6. 1995	X X X	X X X	X X X	X X X	44,182	92,252	116,052	131,943	141,861	148,765	48,262	14,679
7. 1996	X X X	X X X	X X X	X X X	X X X	51,490	92,388	118,195	134,121	144,204	46,999	14,895
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	47,531	100,718	130,116	148,814	47,238	18,606
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	54,895	119,410	156,166	48,918	20,331
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	50,669	107,486	42,130	19,141
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	45,180	29,727	21,700

SCHEDULE P-PART 3E-COMMERCIAL MULTIPLE PERIL

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	9,108	15,738	19,873	23,239	25,995	27,390	29,931	30,726	31,253	13	
2. 1991	4,870	7,068	9,755	11,751	12,971	14,081	15,126	15,331	15,400	15,546	1,040	924
3. 1992	X X X	5,255	13,515	16,313	18,355	19,782	20,855	21,366	21,696	21,868	1,063	913
4. 1993	X X X	X X X	9,636	15,832	17,364	19,085	20,596	21,929	22,664	22,938	1,110	887
5. 1994	X X X	X X X	X X X	8,145	12,528	14,564	16,567	17,993	19,149	19,917	1,174	945
6. 1995	X X X	X X X	X X X	X X X	7,394	12,539	14,713	16,792	18,455	19,805	1,322	1,338
7. 1996	X X X	X X X	X X X	X X X	X X X	8,087	14,030	16,523	19,076	20,733	1,470	1,936
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	9,046	15,247	19,026	21,986	1,404	2,045
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,039	15,130	19,321	1,606	2,014
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,070	13,568	1,458	1,971
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,180	959	1,530

**SCHEDULE P-PART 3F-SECTION 1
MEDICAL MALPRACTICE-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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	12	15	16	17	20	36	37	41	47		3
2. 1991				2	2	2	2	2	2	2		
3. 1992	X X X											
4. 1993	X X X	X X X										1
5. 1994	X X X	X X X	X X X									1
6. 1995	X X X	X X X	X X X	X X X				3	3	3		3
7. 1996	X X X	X X X	X X X	X X X	X X X							1
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X						2
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X					49
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X				52
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			

**SCHEDULE P-PART 3F-SECTION 2
MEDICAL MALPRACTICE-CLAIMS-MADE**

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000											
2. 1991												
3. 1992	X X X											
4. 1993	X X X	X X X										
5. 1994	X X X	X X X	X X X									
6. 1995	X X X	X X X	X X X	X X X								
7. 1996	X X X	X X X	X X X	X X X	X X X							
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X						
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X					
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	133	214	254	279	376	462	487	514	532	X X X	X X X
2. 1991	533	711	764	786	804	826	841	850	855	856	X X X	X X X
3. 1992	X X X	342	477	501	522	592	597	606	612	614	X X X	X X X
4. 1993	X X X	X X X	268	391	415	463	495	508	519	526	X X X	X X X
5. 1994	X X X	X X X	X X X	348	444	571	752	809	960	983	X X X	X X X
6. 1995	X X X	X X X	X X X	X X X	387	1,011	1,231	1,352	1,548	1,629	X X X	X X X
7. 1996	X X X	X X X	X X X	X X X	X X X	439	942	1,036	1,452	1,676	X X X	X X X
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	581	1,168	1,716	2,244	X X X	X X X
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	764	2,007	2,321	X X X	X X X
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	934	2,244	X X X	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,874	X X X	X X X

**SCHEDULE P-PART 3H-SECTION 1
OTHER 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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	50,321	100,532	132,318	151,100	173,200	192,913	219,376	236,537	257,048		285
2. 1991	1,876	5,415	10,942	16,746	20,401	22,797	24,144	26,772	27,543	27,824	3,630	4,914
3. 1992	X X X	1,352	4,761	10,664	16,334	20,160	23,262	26,480	27,612	29,006	3,182	4,625
4. 1993	X X X	X X X	1,356	4,177	9,996	14,896	19,759	22,536	24,794	25,612	3,327	4,707
5. 1994	X X X	X X X	X X X	2,287	6,688	12,525	19,419	22,097	25,083	26,963	3,192	4,782
6. 1995	X X X	X X X	X X X	X X X	1,570	5,132	10,164	14,730	18,746	21,073	3,323	5,251
7. 1996	X X X	X X X	X X X	X X X	X X X	1,532	5,598	11,787	18,503	23,939	3,278	5,471
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	3,016	8,159	17,134	25,558	3,441	6,082
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,235	12,040	22,946	3,682	6,652
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,728	10,888	3,513	6,518
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,974	2,140	4,917

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	376	1,244	2,541	3,331	4,644	5,778	8,202	8,213	8,232		7
2. 1991	39	62	203	287	417	479	563	571	573	579	5	11
3. 1992	X X X	211	233	248	490	596	614	625	626	632	3	8
4. 1993	X X X	X X X	5	24	71	98	106	304	303	306	1	6
5. 1994	X X X	X X X	X X X		39	60	256	259	222	222	1	5
6. 1995	X X X	X X X	X X X	X X X	40	78	93	103	166	175	2	3
7. 1996	X X X	X X X	X X X	X X X	X X X		80	109	180	220	1	68
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	62	211	799	833	2	9
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	529	891	1,027	2	29
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15	746	1	107
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	18		165

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	000	6,213	8,375	X X X	X X X
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7,205	12,700	X X X	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,798	X X X	X X X

SCHEDULE P-PART 3J-AUTO PHYSICAL DAMAGE

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	000	938	232	322,585	121,122
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	62,492	64,768	47,210	17,366
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	68,157	41,845	14,790

**SCHEDULE P-PART 3K
FIDELITY/SURETY**

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	000	3,425	3,702	X X X	X X X
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	273	634	X X X	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,250	X X X	X X X

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	000	10,493	16,668	X X X	X X X
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	23,503	30,434	X X X	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	23,327	X X X	X X X

SCHEDULE P-PART 3M-INTERNATIONAL

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000										X X X	X X X
2. 1991											X X X	X X X
3. 1992	X X X										X X X	X X X
4. 1993	X X X	X X X									X X X	X X X
5. 1994	X X X	X X X	X X X								X X X	X X X
6. 1995	X X X	X X X	X X X	X X X							X X X	X X X
7. 1996	X X X	X X X	X X X	X X X	X X X						X X X	X X X
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X					X X X	X X X
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X				X X X	X X X
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X

SCHEDULE P-PART 3N-REINSURANCE A 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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	244	315	372	398	410	429	548	562	370	X X X	X X X
2. 1991	274	693	690	709	731	750	754	755	761	764	X X X	X X X
3. 1992	X X X	1,057	985	722	781	923	933	962	964	971	X X X	X X X
4. 1993	X X X	X X X	6	38	67	75	81	105	115	119	X X X	X X X
5. 1994	X X X	X X X	X X X	68	336	478	497	544	543	556	X X X	X X X
6. 1995	X X X	X X X	X X X	X X X	112	345	509	534	540	530	X X X	X X X
7. 1996	X X X	X X X	X X X	X X X	X X X	578	854	954	996	1,022	X X X	X X X
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	1,099	2,223	2,440	2,526	X X X	X X X
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,005	4,632	5,830	X X X	X X X
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,261	6,784	X X X	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	326	X X X	X X X

SCHEDULE P-PART 3O-REINSURANCE B Nonproportional Assumed Liability

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	1,759	3,121	4,547	6,362	7,597	8,722	9,642	9,065	9,526	X X X	X X X
2. 1991	16	182	205	204	214	226	234	246	256	256	X X X	X X X
3. 1992	X X X	20	65	66	88	110	111	111	111	111	X X X	X X X
4. 1993	X X X	X X X	14	2	24	26	30	37	38	48	X X X	X X X
5. 1994	X X X	X X X	X X X	(3)	5	8	25	37	49	56	X X X	X X X
6. 1995	X X X	X X X	X X X	X X X	10	13	31	58	79	99	X X X	X X X
7. 1996	X X X	X X X	X X X	X X X	X X X	4	13	24	120	129	X X X	X X X
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	4	12	106	457	X X X	X X X
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11	136	337	X X X	X X X
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	56	549	X X X	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	107	X X X	X X X

SCHEDULE P-PART 3P-REINSURANCE C Nonproportional Assumed Financial Lines

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000										X X X	X X X
2. 1991											X X X	X X X
3. 1992	X X X										X X X	X X X
4. 1993	X X X	X X X									X X X	X X X
5. 1994	X X X	X X X	X X X								X X X	X X X
6. 1995	X X X	X X X	X X X	X X X							X X X	X X X
7. 1996	X X X	X X X	X X X	X X X	X X X						X X X	X X X
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X					X X X	X X X
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X				X X X	X X X
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	14,191	27,914	37,639	41,542	45,687	49,904	53,701	53,679	55,657	234	
2. 1991	374	882	2,331	4,209	5,300	6,485	7,769	8,484	8,965	7,821	529	1,820
3. 1992	X X X	261	945	2,489	5,075	6,579	7,576	8,484	9,184	9,289	379	620
4. 1993	X X X	X X X	468	1,083	2,123	3,611	5,173	6,182	6,780	7,194	332	545
5. 1994	X X X	X X X	X X X	91	858	1,894	3,206	4,605	5,366	5,746	1,182	2,127
6. 1995	X X X	X X X	X X X	X X X	148	753	1,483	2,865	4,063	4,649	335	504
7. 1996	X X X	X X X	X X X	X X X	X X X	158	463	1,543	3,039	5,189	311	614
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	207	1,090	2,661	3,629	288	756
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	210	983	2,003	244	463
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	212	599	217	477
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	183	177	313

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	000	440	801	1,138	1,096	1,173	1,186	1,191	1,190	1,190	52	
2. 1991	4	46	68	68	68	68	66	64	64	64	31	49
3. 1992	X X X	1	2	4	100	99	101	101	101	101	20	37
4. 1993	X X X	X X X	1	6	6	33	33	106	106	106	13	23
5. 1994	X X X	X X X	X X X	2	2	2	9	9	9	9	11	13
6. 1995	X X X	X X X	X X X	X X X	136	129	190	190	415	417	2	9
7. 1996	X X X	X X X	X X X	X X X	X X X	2	3	3	3	3	2	35
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	161	439	602	690	2	4
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X		21	49	2	17
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6	7	1	2
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		1	2

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000		
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	000			X X X	X X X
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X	X X X

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	180	114	91	125	170	126	77	47	13	3
2. 1991	2,326	65	59	88	174	122	65	59	20	5
3. 1992	XXX	2,377	87	190	238	168	85	69	40	10
4. 1993	XXX	XXX	2,105	517	374	289	161	97	50	30
5. 1994	XXX	XXX	XXX	1,735	513	419	246	153	81	41
6. 1995	XXX	XXX	XXX	XXX	1,612	579	388	255	153	81
7. 1996	XXX	XXX	XXX	XXX	XXX	1,102	597	396	274	162
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	1,486	656	484	265
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,629	582	513
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,574	552
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,445

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

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	24,369	5,176	2,180	2,032	2,160	1,222	1,047	1,040	1,324	1,330
2. 1991	34,239	15,212	4,313	1,748	931	442	183	162	87	29
3. 1992	XXX	43,096	17,085	9,233	3,968	778	412	264	145	49
4. 1993	XXX	XXX	44,743	23,886	13,579	5,427	1,782	568	297	149
5. 1994	XXX	XXX	XXX	37,382	22,507	10,956	3,535	977	500	279
6. 1995	XXX	XXX	XXX	XXX	38,301	21,220	11,363	3,789	1,951	647
7. 1996	XXX	XXX	XXX	XXX	XXX	34,516	20,763	11,249	4,302	1,638
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	35,458	19,007	8,880	3,052
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,650	16,692	6,463
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,740	14,852
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,916

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

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	30,056	12,321	10,976	5,594	4,358	2,364	2,245	546	360	(255)
2. 1991	24,934	13,657	4,220	2,790	1,890	721	291	(244)	(407)	(538)
3. 1992	XXX	24,866	15,820	5,772	3,822	1,922	1,030	440	326	(696)
4. 1993	XXX	XXX	24,121	10,596	5,465	2,609	1,343	687	605	220
5. 1994	XXX	XXX	XXX	17,763	10,210	4,971	2,043	1,076	527	109
6. 1995	XXX	XXX	XXX	XXX	16,552	7,306	2,755	1,030	624	1,508
7. 1996	XXX	XXX	XXX	XXX	XXX	13,795	5,258	2,813	1,087	445
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	12,061	8,364	2,850	1,242
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,147	6,334	2,248
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,953	6,667
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,306

SCHEDULE P-PART 4D-WORKERS' COMPENSATION

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	197,804	139,705	110,556	101,362	86,382	78,103	73,440	56,302	36,137	34,899
2. 1991	115,193	91,948	56,912	44,787	40,638	34,115	24,642	15,460	6,800	6,475
3. 1992	XXX	148,535	117,852	75,430	59,438	34,575	32,376	25,344	11,906	16,548
4. 1993	XXX	XXX	140,065	97,849	67,151	39,828	35,423	27,667	13,009	9,396
5. 1994	XXX	XXX	XXX	116,854	68,931	47,089	38,788	26,493	13,938	11,163
6. 1995	XXX	XXX	XXX	XXX	94,254	53,011	34,337	25,049	15,686	14,222
7. 1996	XXX	XXX	XXX	XXX	XXX	86,848	43,908	26,448	19,138	17,121
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	82,091	39,971	25,368	21,342
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,227	44,535	30,944
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,348	50,999
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77,485

SCHEDULE P-PART 4E-COMMERCIAL MULTIPLE PERIL

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	7,885	6,633	6,545	4,987	4,063	3,604	2,810	385	134	(51)
2. 1991	6,508	3,835	1,058	1,084	850	343	756	429	157	100
3. 1992	XXX	5,326	3,305	2,150	1,925	1,554	1,316	1,018	700	(57)
4. 1993	XXX	XXX	6,616	3,066	2,335	1,840	1,362	781	384	736
5. 1994	XXX	XXX	XXX	9,712	6,619	4,995	3,444	1,639	483	317
6. 1995	XXX	XXX	XXX	XXX	7,657	5,369	3,372	2,007	945	505
7. 1996	XXX	XXX	XXX	XXX	XXX	8,421	6,012	4,064	1,699	1,027
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	7,734	5,322	3,065	1,565
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,735	4,411	2,920
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,760	5,892
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,041

**SCHEDULE P-PART 4F-SECTION 1
MEDICAL MALPRACTICE - 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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	7	1								
2. 1991										
3. 1992	XXX									
4. 1993	XXX	XXX								
5. 1994	XXX	XXX	XXX							
6. 1995	XXX	XXX	XXX	XXX						
7. 1996	XXX	XXX	XXX	XXX	XXX					
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX				
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

**SCHEDULE P-PART 4F-SECTION 2
MEDICAL MALPRACTICE - CLAIMS-MADE**

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior										
2. 1991										
3. 1992	XXX									
4. 1993	XXX	XXX								
5. 1994	XXX	XXX	XXX							
6. 1995	XXX	XXX	XXX	XXX						
7. 1996	XXX	XXX	XXX	XXX	XXX					
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX				
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	548	499	167	171	165	112	106	4	(62)	48
2. 1991	9	31	21	11	6	8	8	2	2	5
3. 1992	XXX	18	24	26	16	13	10	1	2	7
4. 1993	XXX	XXX	22	35	28	31	15	5	3	6
5. 1994	XXX	XXX	XXX	23	42	58	38	18	5	(7)
6. 1995	XXX	XXX	XXX	XXX	46	301	37	24	1	4
7. 1996	XXX	XXX	XXX	XXX	XXX	19	149	23	24	14
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	(128)	110	45	30
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106	163	(31)
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(119)	39
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299

**SCHEDULE P-PART 4H-SECTION 1
OTHER 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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	95,832	82,827	63,555	83,509	85,776	87,516	85,449	83,221	70,150	68,112
2. 1991	22,967	13,081	7,496	6,321	4,076	2,444	1,537	1,013	737	545
3. 1992	XXX	27,291	21,159	14,993	9,690	7,691	4,947	2,995	2,339	(2,298)
4. 1993	XXX	XXX	26,272	20,432	12,661	8,556	4,459	2,781	2,247	566
5. 1994	XXX	XXX	XXX	25,065	16,930	10,900	8,600	6,427	4,140	1,850
6. 1995	XXX	XXX	XXX	XXX	22,361	14,619	11,827	8,622	6,510	3,092
7. 1996	XXX	XXX	XXX	XXX	XXX	19,635	14,711	9,957	6,384	4,217
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	20,607	12,408	8,705	5,079
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,018	10,967	5,063
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,716	10,211
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,038

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	(16)	59	59	212	149	453	626	827	455	207
2. 1991			2	8	4	129	205	200	182	75
3. 1992	XXX		1	4		138	72	57	51	21
4. 1993	XXX	XXX	3	3		172	324	324	294	128
5. 1994	XXX	XXX	XXX	1		160	121	30	28	12
6. 1995	XXX	XXX	XXX	XXX		231	92	74	15	7
7. 1996	XXX	XXX	XXX	XXX	XXX	464	589	252	770	450
8. 1997	XXX	XXX	XXX	XXX	XXX	XXX	900	655	1,366	1,150
9. 1998	XXX	XXX	XXX	XXX	XXX	XXX	XXX	924	570	410
10. 1999	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	982	334
11. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	649

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,435	2,571	1,104
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,183	658
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,090

SCHEDULE P-PART 4J-AUTO PHYSICAL DAMAGE

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,733	1,359	219
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,277	(342)
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	(71)

**SCHEDULE P-PART 4K
FIDELITY/SURETY**

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,842	2,882	3,657
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,144	163
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	638

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,942	600	371
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,853	721
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,856

SCHEDULE P-PART 4M-INTERNATIONAL

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior										
2. 1991										
3. 1992	X X X									
4. 1993	X X X	X X X								
5. 1994	X X X	X X X	X X X							
6. 1995	X X X	X X X	X X X	X X X						
7. 1996	X X X	X X X	X X X	X X X	X X X					
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X				
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

SCHEDULE P-PART 4N-REINSURANCE A
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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	19	19	4	16	16	10	13	125	12	28
2. 1991			21			5		2	(33)	(47)
3. 1992	X X X				14	43	6	14	20	6
4. 1993	X X X	X X X			92	4	12	12	16	8
5. 1994	X X X	X X X	X X X	33	132		283	(22)	(13)	(13)
6. 1995	X X X	X X X	X X X	X X X	139	513	125	3	1	
7. 1996	X X X	X X X	X X X	X X X	X X X	1,370	413	15	3	3
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	1,849	207	87	64
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	872	516	151
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,606	171
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	271

SCHEDULE P-PART 4O-REINSURANCE B
Nonproportional Assumed Liability

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	2,847	2,410	2,944	2,482	2,987	2,981	3,453	2,310	3,146	534
2. 1991	65	97	13	13	26	22	21	22	25	16
3. 1992	X X X	4	12	28	25	6	25	23	23	25
4. 1993	X X X	X X X	5	26	59	16	29	13	16	9
5. 1994	X X X	X X X	X X X	19	72		38	35	16	12
6. 1995	X X X	X X X	X X X	X X X	77	43	57	31	34	6
7. 1996	X X X	X X X	X X X	X X X	X X X	82	121	102	94	22
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	179	170	144	493
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	296	311	248
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	627	662
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	768

SCHEDULE P-PART 4P-REINSURANCE C
Nonproportional Assumed Financial Lines

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior										
2. 1991										
3. 1992	X X X									
4. 1993	X X X	X X X								
5. 1994	X X X	X X X	X X X							
6. 1995	X X X	X X X	X X X	X X X						
7. 1996	X X X	X X X	X X X	X X X	X X X					
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X				
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	43,139	30,173	17,928	26,664	25,800	22,689	25,240	22,070	18,463	24,356
2. 1991	13,569	7,501	5,350	4,758	3,493	2,266	2,294	1,872	1,347	372
3. 1992	X X X	14,494	13,081	10,225	7,070	5,141	4,127	2,630	2,195	421
4. 1993	X X X	X X X	15,056	11,101	8,299	5,860	4,533	3,341	2,132	273
5. 1994	X X X	X X X	X X X	10,476	8,324	6,794	5,190	3,592	2,543	414
6. 1995	X X X	X X X	X X X	X X X	11,111	8,723	7,267	5,166	2,249	242
7. 1996	X X X	X X X	X X X	X X X	X X X	9,738	6,120	3,499	2,100	1,309
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	6,852	3,385	2,544	1,976
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,805	3,639	2,485
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7,162	6,255
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,042

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	2	1	4	8	2	166	17	13	11	(7)
2. 1991						57				
3. 1992	X X X					73				
4. 1993	X X X	X X X	22			94	16			
5. 1994	X X X	X X X	X X X			99				
6. 1995	X X X	X X X	X X X	X X X		121	83	77		
7. 1996	X X X	X X X	X X X	X X X	X X X	57	110	119		
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	430	363	327	11
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3	5	(1)
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	28	(2)
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	(7)

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

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
2. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
3. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	1,768	191	75	30	6	10	6	4	376	
2. 1991	7,588	9,238	9,392	9,441	9,445	9,459	9,465	9,467	9,467	9,467
3. 1992	X X X	7,879	10,519	10,685	10,740	10,766	10,779	10,832	10,832	10,832
4. 1993	X X X	X X X	7,201	8,693	8,848	8,897	8,920	8,983	8,983	8,983
5. 1994	X X X	X X X	X X X	8,576	10,357	10,513	10,586	10,730	10,730	10,730
6. 1995	X X X	X X X	X X X	X X X	7,268	9,091	9,283	9,398	9,398	9,398
7. 1996	X X X	X X X	X X X	X X X	X X X	10,603	12,606	12,890	12,890	12,890
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	6,807	8,570	8,570	8,570
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,699	9,015	9,274
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,415	8,234
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,587

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	511	240	139	92	62	47	40	44	12	10
2. 1991	2,163	341	128	76	48	30	23	18	4	2
3. 1992	X X X	3,039	312	142	83	53	39	29	7	5
4. 1993	X X X	X X X	1,742	257	130	80	52	37	10	6
5. 1994	X X X	X X X	X X X	2,186	332	175	97	61	19	12
6. 1995	X X X	X X X	X X X	X X X	2,054	367	177	102	36	23
7. 1996	X X X	X X X	X X X	X X X	X X X	2,360	483	227	76	48
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	2,031	453	142	81
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,715	385	188
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,103	489
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,435

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	808	56	20	6	47	1	(38)			10
2. 1991	13,389	14,035	14,071	14,085	14,087	14,089	14,094	14,094	14,094	14,094
3. 1992	X X X	14,360	15,299	15,341	15,365	15,369	15,363	15,436	15,436	15,436
4. 1993	X X X	X X X	12,333	12,941	13,003	13,018	13,004	13,083	13,083	13,083
5. 1994	X X X	X X X	X X X	15,026	15,646	15,690	15,705	15,870	15,870	15,870
6. 1995	X X X	X X X	X X X	X X X	12,724	13,498	13,545	13,630	13,630	13,630
7. 1996	X X X	X X X	X X X	X X X	X X X	17,469	18,307	18,420	18,420	18,420
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	12,075	12,828	12,828	12,828
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15,210	15,210	15,210
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,408	12,122
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,782

**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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	10,989	2,792	1,051	315	2,211	96	68	73	639	5,642
2. 1991	10,790	16,954	18,461	18,947	19,738	19,872	19,939	19,984	19,984	19,984
3. 1992	X X X	10,330	16,291	17,443	18,413	18,712	18,854	18,924	18,924	18,924
4. 1993	X X X	X X X	10,257	15,533	17,429	18,052	18,357	18,495	18,495	18,495
5. 1994	X X X	X X X	X X X	10,163	16,326	17,942	18,611	18,932	18,932	18,933
6. 1995	X X X	X X X	X X X	X X X	10,627	16,695	18,197	18,839	18,839	18,839
7. 1996	X X X	X X X	X X X	X X X	X X X	11,430	17,860	19,383	19,733	20,118
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	11,757	17,989	19,381	20,084
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,063	18,443	19,775
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,027	18,524
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,325

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	6,771	2,069	1,054	527	322	188	121	128	108	88
2. 1991	6,797	2,539	1,197	575	336	184	116	79	44	30
3. 1992	X X X	7,313	2,595	1,224	713	385	227	156	73	44
4. 1993	X X X	X X X	7,506	2,636	1,398	741	393	235	126	69
5. 1994	X X X	X X X	X X X	8,331	3,129	1,535	835	474	231	127
6. 1995	X X X	X X X	X X X	X X X	8,634	3,047	1,584	881	415	223
7. 1996	X X X	X X X	X X X	X X X	X X X	9,278	3,305	1,799	915	470
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	9,781	3,574	1,786	1,007
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,559	3,352	1,955
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,288	3,790
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,128

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	8,867	748	2,280	1,976	2,665	16	(721)	(1,229)		5,730
2. 1991	24,916	28,823	31,149	33,025	34,038	34,054	33,865	33,193	33,193	33,193
3. 1992	X X X	25,848	31,041	34,420	35,503	35,563	35,472	34,784	34,783	34,783
4. 1993	X X X	X X X	26,476	35,096	36,783	37,007	36,773	36,096	36,096	36,096
5. 1994	X X X	X X X	X X X	31,435	35,346	35,820	35,916	35,044	35,045	35,045
6. 1995	X X X	X X X	X X X	X X X	28,119	31,065	31,296	30,824	30,824	30,824
7. 1996	X X X	X X X	X X X	X X X	X X X	30,479	33,158	33,183	33,183	33,183
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	32,192	34,161	34,161	34,161
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	33,402	35,674	35,795
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	35,394	37,894
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	36,260

**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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	3,442	784	368	144	416	47	26	20	1,394	2,226
2. 1991	4,514	6,302	7,279	6,847	7,029	7,080	7,107	7,122	7,129	7,133
3. 1992	X X X	3,311	4,840	5,152	5,425	5,517	5,563	5,593	5,606	5,608
4. 1993	X X X	X X X	3,208	4,260	4,832	5,019	5,118	5,174	5,200	5,200
5. 1994	X X X	X X X	X X X	3,469	5,126	5,568	5,780	5,904	5,962	5,962
6. 1995	X X X	X X X	X X X	X X X	3,828	5,412	5,867	6,088	6,192	6,222
7. 1996	X X X	X X X	X X X	X X X	X X X	4,225	6,003	6,512	6,758	6,862
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	4,639	6,742	7,280	7,508
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,925	7,186	7,787
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,530	6,948
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,275

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	2,507	1,058	553	287	166	94	53	44	28	20
2. 1991	1,944	862	447	246	134	70	38	21	12	8
3. 1992	X X X	1,667	733	390	236	125	61	30	17	9
4. 1993	X X X	X X X	1,545	666	428	229	113	55	28	16
5. 1994	X X X	X X X	X X X	1,978	874	483	244	115	52	26
6. 1995	X X X	X X X	X X X	X X X	2,011	852	440	228	126	74
7. 1996	X X X	X X X	X X X	X X X	X X X	2,440	917	492	260	123
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	2,705	917	501	260
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,951	948	502
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,840	1,551
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,815

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	3,057	229	1,918	869	529	31	36	(1)		2,246
2. 1991	9,347	10,703	11,534	12,100	12,265	12,338	12,364	12,365	12,365	12,364
3. 1992	X X X	7,249	9,026	9,773	10,045	10,161	10,192	10,189	10,189	10,188
4. 1993	X X X	X X X	6,985	8,462	9,134	9,422	9,462	9,457	9,457	9,457
5. 1994	X X X	X X X	X X X	8,176	9,785	10,374	10,442	10,412	10,412	10,412
6. 1995	X X X	X X X	X X X	X X X	8,497	10,601	10,786	10,754	10,753	10,753
7. 1996	X X X	X X X	X X X	X X X	X X X	10,349	11,566	11,538	11,538	11,538
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	11,041	12,410	12,660	12,660
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,845	13,198	13,435
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,355	13,777
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,994

SCHEDULE P-PART 5D-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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	14,350	2,926	1,598	1,054	549	716	1,443	192	500	230
2. 1991	47,955	58,341	61,257	62,044	62,897	63,507	64,976	65,155	66,235	66,337
3. 1992	X X X	39,927	48,878	50,263	51,643	52,585	54,094	54,173	60,105	60,214
4. 1993	X X X	X X X	37,221	46,667	48,617	50,036	51,515	51,770	58,655	58,772
5. 1994	X X X	X X X	X X X	31,478	40,073	41,460	43,386	43,795	51,433	51,596
6. 1995	X X X	X X X	X X X	X X X	26,851	35,591	37,870	38,527	48,021	48,262
7. 1996	X X X	X X X	X X X	X X X	X X X	25,496	32,312	33,640	45,909	46,999
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	24,048	31,101	46,328	47,238
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	25,478	46,786	48,918
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	32,222	42,130
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	29,727

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	10,592	7,472	5,512	4,283	3,588	2,904	1,363	2,867	3,572	3,263
2. 1991	9,461	6,182	4,446	3,641	2,807	2,150	700	548	492	410
3. 1992	X X X	8,404	5,576	4,208	2,744	1,828	675	584	561	473
4. 1993	X X X	X X X	7,650	5,063	3,606	2,135	853	594	500	417
5. 1994	X X X	X X X	X X X	7,825	4,826	3,396	1,200	785	588	470
6. 1995	X X X	X X X	X X X	X X X	7,111	4,133	1,774	1,071	742	578
7. 1996	X X X	X X X	X X X	X X X	X X X	7,215	3,152	1,752	1,089	795
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	7,616	3,595	2,016	1,368
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,552	4,043	2,565
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,094	4,332
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,324

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	10,583	1,946	3,149	1,802	431	459	173	19		3,493
2. 1991	81,781	90,252	97,745	99,696	100,078	100,259	100,437	100,464	100,464	100,464
3. 1992	X X X	73,988	87,146	90,828	91,237	91,544	91,607	91,612	91,612	91,612
4. 1993	X X X	X X X	71,261	82,116	83,434	83,801	84,139	84,166	84,166	84,166
5. 1994	X X X	X X X	X X X	64,021	69,320	69,851	70,062	70,103	70,103	70,103
6. 1995	X X X	X X X	X X X	X X X	57,756	62,906	63,449	63,519	63,519	63,519
7. 1996	X X X	X X X	X X X	X X X	X X X	58,121	61,607	61,765	61,765	62,690
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	62,319	66,158	66,869	67,212
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	67,182	70,935	71,815
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	55,611	65,602
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	59,750

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	577	44	70	37	14	12	7	7	3	13
2. 1991	754	1,004	1,059	1,095	1,105	1,119	1,128	1,133	1,040	1,040
3. 1992	X X X	659	956	1,003	1,035	1,060	1,066	1,133	1,063	1,063
4. 1993	X X X	X X X	668	917	992	1,036	1,059	1,154	1,110	1,110
5. 1994	X X X	X X X	X X X	721	959	1,042	1,085	1,180	1,174	1,174
6. 1995	X X X	X X X	X X X	X X X	768	1,031	1,147	1,316	1,322	1,322
7. 1996	X X X	X X X	X X X	X X X	X X X	920	1,237	1,431	1,470	1,470
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	902	1,324	1,404	1,404
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	933	1,394	1,606
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	839	1,458
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	959

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	419	320	201	150	91	59	45	3,055	3,881	4,545
2. 1991	345	171	129	84	55	34	19	9	7	5
3. 1992	X X X	413	177	126	82	49	44	18	9	7
4. 1993	X X X	X X X	398	230	145	96	63	34	16	10
5. 1994	X X X	X X X	X X X	440	254	177	120	77	109	34
6. 1995	X X X	X X X	X X X	X X X	514	342	207	138	76	53
7. 1996	X X X	X X X	X X X	X X X	X X X	633	363	204	109	93
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	570	386	157	145
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	728	245	219
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	712	361
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	932

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
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	375	74	21	19	(1)	17	12	10		4,558
2. 1991	1,649	1,869	1,931	1,963	1,959	1,960	1,971	1,969	1,969	1,969
3. 1992	X X X	1,590	1,832	1,873	1,876	1,881	1,902	1,983	1,983	1,983
4. 1993	X X X	X X X	1,576	1,824	1,867	1,883	1,888	2,007	2,007	2,007
5. 1994	X X X	X X X	X X X	1,691	1,956	2,015	2,050	2,153	2,153	2,153
6. 1995	X X X	X X X	X X X	X X X	2,129	2,473	2,514	2,713	2,713	2,713
7. 1996	X X X	X X X	X X X	X X X	X X X	2,921	3,336	3,498	3,498	3,498
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	2,919	3,593	3,593	3,593
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,114	3,541	3,838
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,964	3,790
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,420

**SCHEDULE P-PART 5F
MEDICAL MALPRACTICE-OCCURRENCE
SECTION 1A**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior									4	3
2. 1991										
3. 1992	X X X									
4. 1993	X X X	X X X								
5. 1994	X X X	X X X	X X X				1	1		
6. 1995	X X X	X X X	X X X	X X X						
7. 1996	X X X	X X X	X X X	X X X	X X X					
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	2	4		
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6		
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior								1	8	4
2. 1991										
3. 1992	X X X									
4. 1993	X X X	X X X								
5. 1994	X X X	X X X	X X X		1	1	1			
6. 1995	X X X	X X X	X X X	X X X						
7. 1996	X X X	X X X	X X X	X X X	X X X		1	1		
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	15	8		
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11		
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior		1			(1)					7
2. 1991										
3. 1992	X X X			1	1	1		1	1	1
4. 1993	X X X	X X X			1	1	1	1	1	1
5. 1994	X X X	X X X	X X X	1	2	3	3	3	3	3
6. 1995	X X X	X X X	X X X	X X X		1	1	1	1	1
7. 1996	X X X	X X X	X X X	X X X	X X X		2	2	2	2
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	44	49	49	49
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	52	52	52
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1

NONE Schedule P - Part 5F - Section 1B-3B

SCHEDULE P-PART 5H
OTHER LIABILITY-OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	823	554	567	158	85	51	29	19	467	285
2. 1991	1,569	2,534	3,052	3,170	3,244	3,280	3,308	3,325	3,626	3,630
3. 1992	X X X	1,617	2,509	2,698	2,795	2,845	2,883	2,911	3,178	3,182
4. 1993	X X X	X X X	1,818	2,620	2,813	2,895	2,966	3,008	3,318	3,327
5. 1994	X X X	X X X	X X X	1,590	2,394	2,574	2,700	2,778	3,173	3,192
6. 1995	X X X	X X X	X X X	X X X	1,798	2,545	2,742	2,865	3,278	3,323
7. 1996	X X X	X X X	X X X	X X X	X X X	1,692	2,504	2,734	3,193	3,278
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	1,681	2,631	3,272	3,441
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,872	3,316	3,682
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,195	3,513
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,140

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	1,443	977	665	416	294	226	206	21,520	26,653	19,889
2. 1991	1,137	563	383	282	200	134	82	49	24	14
3. 1992	X X X	1,163	502	367	275	180	114	64	35	19
4. 1993	X X X	X X X	1,335	752	411	271	162	91	49	29
5. 1994	X X X	X X X	X X X	1,427	728	420	254	132	107	60
6. 1995	X X X	X X X	X X X	X X X	1,367	689	377	227	163	106
7. 1996	X X X	X X X	X X X	X X X	X X X	1,473	680	369	253	141
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	1,656	667	483	310
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,055	894	668
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,535	922
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,277

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	2,229	1,401	2,639	679	69	62	30	(29)		20,174
2. 1991	4,736	6,335	8,008	8,452	8,518	8,567	8,570	8,558	8,558	8,558
3. 1992	X X X	5,142	7,002	7,627	7,736	7,830	7,837	7,825	7,825	7,825
4. 1993	X X X	X X X	6,159	7,815	7,875	8,045	8,080	8,064	8,064	8,064
5. 1994	X X X	X X X	X X X	6,449	7,724	7,990	8,057	8,034	8,034	8,034
6. 1995	X X X	X X X	X X X	X X X	7,117	8,631	8,684	8,680	8,679	8,679
7. 1996	X X X	X X X	X X X	X X X	X X X	7,754	8,951	8,889	8,889	8,889
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	8,032	9,399	9,731	9,833
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,055	10,643	11,001
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,802	10,954
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,335

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	3	3	1	1				(5)	9	7
2. 1991	1	1	3	4	4	4	4	4	5	5
3. 1992	X X X		2	2	2	3	3	2	3	3
4. 1993	X X X	X X X		1	1	1	1	1	1	1
5. 1994	X X X	X X X	X X X		1	1	1	1	1	1
6. 1995	X X X	X X X	X X X	X X X	1	1	1	2	2	2
7. 1996	X X X	X X X	X X X	X X X	X X X					1
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X			1	2
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3	2	2
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		1
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	14	10	7	5	4	1	2	1	142	221
2. 1991	8	4	2	1	1	1	1	1	1	1
3. 1992	X X X	5	3	2	2	1	1	1	1	1
4. 1993	X X X	X X X	2	2	1	1	1	1	1	1
5. 1994	X X X	X X X	X X X	3	2	1	1	1	1	1
6. 1995	X X X	X X X	X X X	X X X	3	2	1	1	1	1
7. 1996	X X X	X X X	X X X	X X X	X X X	66	1	1	2	1
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	2	1	3	1
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8	5	3
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11	4
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	7	1	1	4						228
2. 1991	11	13	13	16	16	16	16	16	16	16
3. 1992	X X X	7	10	11	11	12	12	12	12	12
4. 1993	X X X	X X X	6	7	7	7	7	7	7	7
5. 1994	X X X	X X X	X X X	5	6	6	6	7	6	7
6. 1995	X X X	X X X	X X X	X X X	5	5	5	5	5	6
7. 1996	X X X	X X X	X X X	X X X	X X X	68	68	68	69	69
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	6	6	12	12
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	33	33	33
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	109	111
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	174

**SCHEDULE P-PART 5R
PRODUCTS LIABILITY-OCCURRENCE
SECTION 1A**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	279	31	(14)	36	29	19	23	33	239	234
2. 1991	235	310	352	381	395	408	428	456	493	529
3. 1992	X X X	170	257	285	284	300	316	334	362	379
4. 1993	X X X	X X X	148	227	217	242	265	287	315	332
5. 1994	X X X	X X X	X X X	99	1,050	1,080	1,107	1,133	1,165	1,182
6. 1995	X X X	X X X	X X X	X X X	123	210	242	274	316	335
7. 1996	X X X	X X X	X X X	X X X	X X X	117	201	239	287	311
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	108	202	259	288
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	99	209	244
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	119	217
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	177

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	657	2,220	2,636	1,238	1,568	2,480	3,271	32,775	41,677	50,865
2. 1991	155	506	709	696	510	118	105	64	119	124
3. 1992	X X X	138	120	134	132	134	119	98	74	57
4. 1993	X X X	X X X	151	132	147	121	116	81	57	69
5. 1994	X X X	X X X	X X X	2,558	183	123	120	83	68	81
6. 1995	X X X	X X X	X X X	X X X	153	159	187	142	127	75
7. 1996	X X X	X X X	X X X	X X X	X X X	219	297	283	188	176
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	164	209	263	105
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	176	112	146
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	260	109
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	292

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	390	314	491	535	164	770	748	941		51,100
2. 1991	601	1,199	1,631	2,325	2,388	2,424	2,469	2,473	2,472	2,472
3. 1992	X X X	451	737	876	920	1,020	1,064	1,056	1,056	1,056
4. 1993	X X X	X X X	492	723	767	889	950	945	945	945
5. 1994	X X X	X X X	X X X	2,880	3,206	3,332	3,389	3,387	3,387	3,390
6. 1995	X X X	X X X	X X X	X X X	475	787	901	901	901	914
7. 1996	X X X	X X X	X X X	X X X	X X X	576	959	1,046	1,071	1,101
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	576	890	1,023	1,149
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	580	749	853
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	664	802
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	782

**SCHEDULE P-PART 5R
PRODUCTS LIABILITY-CLAIMS-MADE
SECTION 1B**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	5	13	5	1	1	1		(77)	36	52
2. 1991	12	19	29	30	30	30	30	1	31	31
3. 1992	X X X	15	15	16	19	19	19		19	20
4. 1993	X X X	X X X	9	12	12	13	13	1	13	13
5. 1994	X X X	X X X	X X X	6	9	9	10	1	10	11
6. 1995	X X X	X X X	X X X	X X X	1	2	2	3	2	2
7. 1996	X X X	X X X	X X X	X X X	X X X		1	18	1	2
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X		1	2	2
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1		2
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		1
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	190	151	33	20	6	5	4	68		1,476
2. 1991	25	11	8	3	3	1	1	23	1	
3. 1992	X X X	19	17	7	3	2		9		
4. 1993	X X X	X X X	12	6	5	2	1	12	1	
5. 1994	X X X	X X X	X X X	9	5	3	2	8	1	1
6. 1995	X X X	X X X	X X X	X X X	7	6	4	4	2	1
7. 1996	X X X	X X X	X X X	X X X	X X X	35	29	7	1	1
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	3	3	1	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15	1	1
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2	1
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	13

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior	15	8	1	24	5	4				1,528
2. 1991	65	66	72	79	79	80	80	80	80	80
3. 1992	X X X	35	43	57	56	57	57	57	56	56
4. 1993	X X X	X X X	29	34	34	36	36	36	36	36
5. 1994	X X X	X X X	X X X	22	22	24	23	24	24	24
6. 1995	X X X	X X X	X X X	X X X	11	12	12	12	12	12
7. 1996	X X X	X X X	X X X	X X X	X X X	37	37	37	37	37
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	5	5	5	6
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	17	17	19
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3	5
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	16

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						583	344	237	619	12	12
2. 1991						(479)	215	1,009	1,116	1,188	72
3. 1992	X X X					(267)	(328)	(452)	129	1,378	1,250
4. 1993	X X X	X X X				42,747	42,801	42,692	44,065	44,757	693
5. 1994	X X X	X X X	X X X	51,225	51,335	51,303	51,427	51,586	51,301	51,111	(190)
6. 1995	X X X	X X X	X X X	X X X	55,734	55,797	55,874	56,886	56,334	56,171	(163)
7. 1996	X X X	X X X	X X X	X X X	X X X	54,133	53,795	56,631	56,224	55,984	(240)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	59,989	61,720	60,763	60,506	(257)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	65,617	65,288	64,897	(391)
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	64,681	65,832	1,151
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	61,071	61,071
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	63,008
13. Earned Premiums (Sc P-Pt 1)	63,701	58,123	56,173	46,555	42,983	52,850	60,977	72,128	64,831	63,008	X X X

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						40	58	125	45	(8)	(8)
2. 1991						10	109	100	104	104	(1)
3. 1992	X X X					6	45	37	39	39	
4. 1993	X X X	X X X				6,655	6,692	6,703	6,705	6,705	
5. 1994	X X X	X X X	X X X	9,304	9,357	9,379	9,462	9,452	9,442	9,441	(1)
6. 1995	X X X	X X X	X X X	X X X	8,747	8,802	8,875	8,865	8,853	8,861	8
7. 1996	X X X	X X X	X X X	X X X	X X X	11,310	11,748	11,755	11,726	11,729	3
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	11,941	12,194	12,244	12,227	(17)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	13,350	13,627	13,681	54
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	17,403	17,740	337
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	17,817	17,817
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	18,192
13. Earned Premiums (Sc P-Pt 1)	11,811	7,118	6,501	9,484	10,549	11,415	12,769	13,587	17,731	18,192	X X X

SCHEDULE P-PART 6D-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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						(13,992)	(2,233)	(2,270)	3,579	1,175	1,175
2. 1991						(2,983)	(3,584)	(4,144)	(3,983)	(2,520)	1,463
3. 1992	X X X					(7,866)	(8,407)	(10,357)	(10,298)	(9,151)	1,147
4. 1993	X X X	X X X				349,735	345,279	344,305	343,979	345,637	1,658
5. 1994	X X X	X X X	X X X	447,020	443,277	446,713	438,872	439,555	438,661	440,026	1,365
6. 1995	X X X	X X X	X X X	X X X	348,062	352,982	348,768	349,828	347,263	348,138	876
7. 1996	X X X	X X X	X X X	X X X	X X X	302,962	302,928	304,014	302,507	304,487	1,980
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	275,563	280,895	283,408	287,570	4,162
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	274,417	279,259	283,694	4,435
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	254,244	262,670	8,426
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	251,646	251,646
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	278,333
13. Earned Premiums (Sc P-Pt 1)	602,821	558,210	520,359	435,472	341,520	292,230	260,085	278,399	260,106	278,332	X X X

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						(31)	(1,839)	(1,056)	13,980	13,129	13,129
2. 1991						(20)	(597)	(468)	(467)	409	875
3. 1992	X X X					(19)	(1,611)	(1,526)	(1,553)	(999)	555
4. 1993	X X X	X X X				116,066	115,279	114,911	114,936	114,900	(36)
5. 1994	X X X	X X X	X X X	153,197	152,024	151,098	150,968	150,490	150,382	150,361	(21)
6. 1995	X X X	X X X	X X X	X X X	101,318	100,929	100,287	100,080	100,022	100,060	38
7. 1996	X X X	X X X	X X X	X X X	X X X	73,617	76,538	76,750	76,811	77,071	260
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	48,965	49,959	49,387	49,901	515
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	40,952	41,124	41,585	461
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	42,799	46,507	3,709
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	49,278	49,278
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	68,763
13. Earned Premiums (Sc P-Pt 1)	188,840	168,220	183,580	155,198	106,667	71,792	46,300	41,587	56,271	68,762	X X X

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						4	3	4		1	1
2. 1991						1		1	1	2	
3. 1992	X X X					4	20	27	27	27	
4. 1993	X X X	X X X				21,135	21,241	21,256	21,256	21,255	(1)
5. 1994	X X X	X X X	X X X	26,952	27,803	27,849	27,851	27,873	27,873	27,874	1
6. 1995	X X X	X X X	X X X	X X X	27,950	28,927	29,009	29,042	29,043	29,045	2
7. 1996	X X X	X X X	X X X	X X X	X X X	26,426	27,173	27,266	27,254	27,293	39
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	31,718	32,264	32,249	32,277	27
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	34,652	35,851	35,886	36
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	33,505	34,630	1,124
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	39,888	39,888
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	41,117
13. Earned Premiums (Sc P-Pt 1)	23,494	21,909	30,019	29,482	28,759	27,367	32,672	35,372	34,678	41,117	X X X

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X				5,939	5,944	5,944	5,944	5,944	
5. 1994	X X X	X X X	X X X	4,361	4,922	5,111	5,126	5,126	5,125	5,125	
6. 1995	X X X	X X X	X X X	X X X	3,657	3,912	4,372	4,356	4,355	4,355	
7. 1996	X X X	X X X	X X X	X X X	X X X	5,260	5,543	5,633	5,643	5,643	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	5,525	5,848	6,235	6,292	57
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,881	6,430	6,933	503
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,956	6,484	528
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,472	6,472
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7,560
13. Earned Premiums (Sc P-Pt 1)	3,609	3,666	5,916	6,123	5,231	5,659	6,288	6,279	6,900	7,560	X X X

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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						(62)	395	845	465	299	299
2. 1991						239	432	589	918	1,049	131
3. 1992	X X X					174	524	843	1,152	1,148	(5)
4. 1993	X X X	X X X				25,821	26,248	26,656	27,195	27,155	(40)
5. 1994	X X X	X X X	X X X	46,917	39,915	38,809	38,903	38,883	40,251	40,237	(14)
6. 1995	X X X	X X X	X X X	X X X	41,813	40,373	37,805	36,608	38,809	39,193	384
7. 1996	X X X	X X X	X X X	X X X	X X X	39,105	40,123	39,542	39,288	39,393	106
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	43,858	44,077	42,412	41,914	(498)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	50,632	51,289	51,485	196
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	49,017	49,816	799
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	46,397	46,397
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	47,755
13. Earned Premiums (Sc P-Pt 1)	51,215	44,331	37,508	32,672	39,067	37,747	43,623	50,506	52,964	47,756	X X X

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior						(70)	(92)	(53)	12	(24)	(24)
2. 1991						(52)	(287)	(166)	(166)	(168)	(2)
3. 1992	X X X					(18)	(18)	57	57	40	(16)
4. 1993	X X X	X X X				3,409	3,411	3,404	3,404	3,382	(22)
5. 1994	X X X	X X X	X X X	5,417	5,572	5,508	5,512	5,529	5,534	5,450	(84)
6. 1995	X X X	X X X	X X X	X X X	5,919	6,055	6,440	6,559	6,568	6,433	(136)
7. 1996	X X X	X X X	X X X	X X X	X X X	6,735	7,097	7,595	7,632	7,591	(41)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	6,538	7,032	7,154	7,212	59
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,193	8,512	8,818	306
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7,745	8,167	422
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,429	9,429
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,891
13. Earned Premiums (Sc P-Pt 1)	11,391	3,832	4,554	5,661	6,344	6,566	6,971	9,535	8,248	9,892	X X X

**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 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X				643	643	643	643	643	
5. 1994	X X X	X X X	X X X	923	876	876	876	876	876	876	
6. 1995	X X X	X X X	X X X	X X X	787	787	787	787	787	787	
7. 1996	X X X	X X X	X X X	X X X	X X X	2,993	2,993	2,993	2,993	2,993	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	3,377	3,377	3,377	3,377	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,062	3,062	3,062	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,293	3,293	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,215	5,215
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,215
13. Earned Premiums (Sc P-Pt 1)	728	683	1,374	1,019	911	2,993	3,377	3,062	3,293	5,215	X X X

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X									
5. 1994	X X X	X X X	X X X	51	51	51	51	51	51	51	
6. 1995	X X X	X X X	X X X	X X X	28	28	28	28	28	28	
7. 1996	X X X	X X X	X X X	X X X	X X X	617	617	617	617	617	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	848	848	848	848	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,109	1,109	1,109	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,595	1,595	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,118	3,118
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,118
13. Earned Premiums (Sc P-Pt 1)			112	51	28	617	848	1,109	1,595	3,118	X X X

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 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X									
5. 1994	X X X	X X X	X X X								
6. 1995	X X X	X X X	X X X	X X X							
7. 1996	X X X	X X X	X X X	X X X	X X X						
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X					
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	
13. Earned Premiums (Sc P-Pt 1)											X X X

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X									
5. 1994	X X X	X X X	X X X								
6. 1995	X X X	X X X	X X X	X X X							
7. 1996	X X X	X X X	X X X	X X X	X X X						
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X					
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	
13. Earned Premiums (Sc P-Pt 1)											X X X

SCHEDULE P-PART 6N
REINSURANCE A - 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 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior						2	1	2		1	1
2. 1991							2	2	2	2	2
3. 1992	X X X							1	5	5	
4. 1993	X X X	X X X				1,295	1,302	1,304	1,305	1,307	2
5. 1994	X X X	X X X	X X X	1,136	1,144	1,159	1,168	1,175	1,176	1,177	1
6. 1995	X X X	X X X	X X X	X X X	1,474	1,483	1,504	1,510	1,511	1,510	(1)
7. 1996	X X X	X X X	X X X	X X X	X X X	3,292	3,989	4,025	4,040	4,036	(4)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	4,370	4,517	4,799	4,799	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7,058	7,463	7,654	191
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7,816	8,111	295
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,108	4,108
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,593
13. Earned Premiums (Sc P-Pt 1)	908	1,152	1,361	1,220	1,385	3,319	5,105	7,260	8,523	4,593	X X X

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior							2				
2. 1991							1	1	1	1	
3. 1992	X X X										
4. 1993	X X X	X X X				473	473	473	473	473	
5. 1994	X X X	X X X	X X X	171	171	173	177	182	178	187	9
6. 1995	X X X	X X X	X X X	X X X	279	280	286	290	287	294	6
7. 1996	X X X	X X X	X X X	X X X	X X X	449	643	643	644	644	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	505	528	588	588	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,206	1,229	1,247	17
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,016	1,039	23
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	545	545
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	600
13. Earned Premiums (Sc P-Pt 1)	97	75	482	177	281	453	712	1,237	1,093	601	X X X

SCHEDULE P-PART 6O
REINSURANCE B - 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 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior						(4)	1	8	(2)	3	3
2. 1991							1	1	1	1	
3. 1992	X X X						1	1	1	1	
4. 1993	X X X	X X X				448	448	449	449	449	
5. 1994	X X X	X X X	X X X	273	273	270	280	282	282	282	
6. 1995	X X X	X X X	X X X	X X X	227	224	227	230	230	230	
7. 1996	X X X	X X X	X X X	X X X	X X X	251	415	425	425	424	(1)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	251	279	284	284	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	827	880	1,033	153
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,845	2,092	248
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,333	3,333
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	3,736
13. Earned Premiums (Sc P-Pt 1)	281	460	313	301	369	240	434	877	1,903	3,737	X X X

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11 Current Year Premiums Earned
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X				903	903	903	903	903	
5. 1994	X X X	X X X	X X X	(5)	(5)	(5)	(5)	(5)	(5)	(5)	
6. 1995	X X X	X X X	X X X	X X X							
7. 1996	X X X	X X X	X X X	X X X	X X X						
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X					
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	(1)		1
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	7	7
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8
13. Earned Premiums (Sc P-Pt 1)			903	(5)						(1)	8

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior							2	(3)	12	6	6
2. 1991							(1)	(1)	19	52	33
3. 1992	X X X					26	(14)	(13)	(2)	15	17
4. 1993	X X X	X X X				9,580	9,359	9,338	9,349	9,354	5
5. 1994	X X X	X X X	X X X	14,689	10,948	12,816	12,219	11,967	12,165	12,164	(1)
6. 1995	X X X	X X X	X X X	X X X	10,691	11,646	11,924	11,293	11,851	11,834	(17)
7. 1996	X X X	X X X	X X X	X X X	X X X	9,680	10,560	10,936	10,450	10,446	(5)
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	10,977	10,898	10,954	10,906	(48)
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,412	9,225	9,276	51
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,081	9,135	54
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,379	8,379
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,474
13. Earned Premiums (Sc P-Pt 1)	14,009	13,031	13,151	6,768	11,587	12,485	11,278	8,804	9,273	8,474	X X X

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X				225	225	225	225	225	
5. 1994	X X X	X X X	X X X	235	222	222	222	222	222	222	
6. 1995	X X X	X X X	X X X	X X X	156	156	156	156	156	156	
7. 1996	X X X	X X X	X X X	X X X	X X X	132	132	132	132	132	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	99	99	99	99	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	30	30	31	1
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	67	83	16
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,055	1,055
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,072
13. Earned Premiums (Sc P-Pt 1)	272	73	126	236	189	132	99	30	67	1,072	X X X

**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 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior										(17)	
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X				167	167	167	167	167	
5. 1994	X X X	X X X	X X X	327	343	343	343	343	343	343	
6. 1995	X X X	X X X	X X X	X X X	417	429	429	429	429	429	
7. 1996	X X X	X X X	X X X	X X X	X X X	495	495	495	499	499	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	498	501	505	505	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	741	748	748	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	724	724	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	56	56
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	56
13. Earned Premiums (Sc P-Pt 1)	532	373	591	312	398	489	498	745	721	56	X X X

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded At Year End (\$000 OMITTED)										11
	1 1991	2 1992	3 1993	4 1994	5 1995	6 1996	7 1997	8 1998	9 1999	10 2000	Current Year Premiums Earned
1. Prior											
2. 1991											
3. 1992	X X X										
4. 1993	X X X	X X X									
5. 1994	X X X	X X X	X X X								
6. 1995	X X X	X X X	X X X	X X X	8	8	8	8	8	8	
7. 1996	X X X	X X X	X X X	X X X	X X X	11	11	11	11	11	
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	2	2	2	2	
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1	1	1	
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	(73)	(73)	
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8	8
12. Total	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8
13. Earned Premiums (Sc P-Pt 1)				2	8	11	2	1	(73)	8	X X X

SCHEDULE P-PART 7A-PRIMARY LOSS SENSITIVE CONTRACTS
(\$'000 OMITTED)
SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	19,547			55,546		
2. Private Passenger Auto Liab./Medical	180,007			133,423		
3. Commercial Auto/Truck Liab./Medical	93,074	24,124	25.919	46,726	12,155	26.013
4. Workers' Compensation	738,779	285,812	38.687	205,050	93,309	45.505
5. Commercial Multiple Peril	53,820			37,894		
6. Medical Malpractice - Occurrence	28			8		
7. Medical Malpractice - Claims-made						
8. Special Liability	4,997			8,212		
9. Other Liability - Occurrence	227,425	51,938	22.837	40,429	5,744	14.208
10. Other Liabilities - Claims-made	9,660			2,166		
11. Special Property	12,342			21,467		
12. Auto Physical Damage	1,587	86	5.419	106,408	246	0.231
13. Fidelity/Surety	5,775			10,519		
14. Other	59,529			50,288		
15. International						
16. Reinsurance A-Nonproportional Assumed Property	X X X	X X X	X X X	X X X	X X X	X X X
17. Reinsurance B-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X	X X X	X X X
18. Reinsurance C-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X	X X X	X X X
19. Products Liability - Occurrence	73,276	20,411	27.855	8,376	1,062	12.679
20. Products Liability - Claims-made	523			18		
21. Financial Guaranty/Mortgage Guaranty						
22. Totals	1,480,369	382,371	25.829	726,530	112,516	15.487

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported At Year End (\$'000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior			197,928	192,917	190,541	188,750	186,042	185,522	187,075	388,620
2. 1991			174,343	160,309	158,150	152,781	150,085	149,517	149,910	150,382
3. 1992	X X X		145,997	124,766	117,548	108,359	106,085	103,808	102,483	103,136
4. 1993	X X X	X X X	77,784	119,832	114,884	107,219	105,161	102,970	100,917	101,320
5. 1994	X X X	X X X	X X X	64,037	108,371	105,531	102,876	102,404	102,475	102,357
6. 1995	X X X	X X X	X X X	X X X	53,267	89,149	83,061	84,525	84,725	84,823
7. 1996	X X X	X X X	X X X	X X X	X X X	59,101	86,897	84,973	84,378	88,203
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	58,474	95,819	94,635	97,676
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	62,215	91,606	94,853
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	63,208	105,141
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	62,545

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves For Losses and Defense and Cost Containment Expenses At Year End (\$'000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior			24,798	17,871	14,497	11,165	6,384	4,960	5,842	12,348
2. 1991			45,221	27,064	23,009	14,463	9,326	7,120	7,136	6,365
3. 1992	X X X		70,834	40,711	29,771	17,069	12,604	9,434	7,418	6,545
4. 1993	X X X	X X X	45,417	50,311	34,401	20,805	14,951	10,482	8,640	7,477
5. 1994	X X X	X X X	X X X	31,841	40,058	24,883	15,975	10,617	10,812	8,549
6. 1995	X X X	X X X	X X X	X X X	26,931	33,500	16,567	10,466	8,608	5,760
7. 1996	X X X	X X X	X X X	X X X	X X X	26,125	27,495	13,432	7,670	6,848
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	23,553	29,964	12,603	6,735
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	29,345	32,749	11,114
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	30,656	35,736
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	29,582

**SCHEDULE P-PART 7A
PRIMARY LOSS SENSITIVE CONTRACTS (continued)
SECTION 4**

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior			233,513	229,802	226,344	226,988	226,490	227,627	227,641	472,742
2. 1991			192,072	190,291	189,856	190,032	189,332	188,281	188,564	189,095
3. 1992	X X X		162,512	134,630	136,209	132,137	132,389	130,818	132,177	134,817
4. 1993	X X X	X X X	83,647	150,010	123,420	130,243	125,814	124,911	125,154	126,219
5. 1994	X X X	X X X	X X X	72,749	138,769	141,216	131,575	131,473	131,132	131,705
6. 1995	X X X	X X X	X X X	X X X	65,036	108,579	108,832	111,152	110,064	110,711
7. 1996	X X X	X X X	X X X	X X X	X X X	61,044	104,971	108,781	107,805	109,433
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	66,244	91,993	92,175	94,485
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	64,226	103,582	106,985
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	71,827	94,885
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	72,940

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments and Accrued Retrospective Premiums At Year End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior			14,556	7,657	3,897	4,109	1,920	782	711	290
2. 1991			16,413	8,926	6,444	4,447	2,444	1,079	829	611
3. 1992	X X X		15,992	15,085	12,300	4,401	2,532	1,188	493	1,004
4. 1993	X X X	X X X	15,634	10,581	11,491	10,726	3,442	1,932	945	1,452
5. 1994	X X X	X X X	X X X	4,185	1,038	23,551	7,521	3,684	2,826	2,626
6. 1995	X X X	X X X	X X X	X X X	6,225	(1,271)	13,968	9,812	7,239	5,468
7. 1996	X X X	X X X	X X X	X X X	X X X	(7,764)	221	13,837	9,489	6,068
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X	(1,030)	8,280	14,716	11,072
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X	(50)	9,491	17,073
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,292	7,196
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,011

SCHEDULE P-PART 7B-REINSURANCE LOSS SENSITIVE CONTRACTS
 (\$000 OMITTED)
SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	19,547			55,546		
2. Private Passenger Auto Liab./Medical	180,007			133,423		
3. Commercial Auto/Truck Liab./Medical	93,074	24,124	25.919	46,726	12,155	26.013
4. Workers' Compensation	738,779	285,812	38.687	205,050	93,309	45.505
5. Commercial Multiple Peril	53,820			37,894		
6. Medical Malpractice - Occurrence	28			8		
7. Medical Malpractice - Claims-made						
8. Special Liability	4,997			8,212		
9. Other Liability - Occurrence	227,425	51,938	22.837	40,429	5,744	14.208
10. Other Liabilities - Claims-made	9,660			2,166		
11. Special Property	12,342			21,467		
12. Auto Physical Damage	1,587	86	5.419	106,408	246	0.231
13. Fidelity/Surety	5,775			10,519		
14. Other	59,529			50,288		
15. International						
16. Reinsurance A-Nonproportional Assumed Property	4,358			3,967		
17. Reinsurance B-Nonproportional Assumed Liability	8,299			4,209		
18. Reinsurance C-Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	73,276	20,411	27.855	8,376	1,062	12.679
20. Products Liability - Claims-made	523			18		
21. Financial Guaranty/Mortgage Guaranty						
22. Totals	1,493,026	382,371	25.610	734,706	112,516	15.314

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported At Year End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior										
2. 1991										
3. 1992	X X X									
4. 1993	X X X	X X X								
5. 1994	X X X	X X X	X X X							
6. 1995	X X X	X X X	X X X	X X X						
7. 1996	X X X	X X X	X X X	X X X	X X X					
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X				
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves For Losses and Defense and Cost Containment Expenses At Year End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000
1. Prior										
2. 1991										
3. 1992	X X X									
4. 1993	X X X	X X X								
5. 1994	X X X	X X X	X X X							
6. 1995	X X X	X X X	X X X	X X X						
7. 1996	X X X	X X X	X X X	X X X	X X X					
8. 1997	X X X	X X X	X X X	X X X	X X X	X X X				
9. 1998	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
10. 1999	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
11. 2000	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	

NONE Schedule P - Part 7B (Continued)

SCHEDULE P INTERROGATORIES

1. Computation of excess statutory reserves over statement reserves.

a. Auto Liability (private passenger and commercial)	2000 \$ <u>0</u> (75.0 %)	1999 \$ <u>0</u> (75.0 %)	Total \$ _____
	1998 \$ <u>0</u> (75.0 %)		
b. Other Liability and Products Liability	2000 \$ <u>0</u> (75.0 %)	1999 \$ <u>0</u> (75.0 %)	Total \$ _____
	1998 \$ <u>0</u> (75.0 %)		
c. Medical Malpractice	2000 \$ <u>0</u> (60.0 %)	1999 \$ <u>0</u> (60.0 %)	Total \$ _____
	1998 \$ <u>0</u> (60.0 %)		
d. Workers' Compensation	2000 \$ <u>0</u> (67.9 %)	1999 \$ <u>0</u> (67.9 %)	Total \$ _____
	1998 \$ <u>0</u> (67.9 %)		
e. Credit			Total \$ _____
f. All Lines Total (Report here and Page 3)			Total \$ <u>0</u>

2. What is the extended loss and expense reserve - direct and assumed - for the following classes? An example of an extended loss and expense reserve is the actuarial reserve for the free-tail coverage arising upon death, disability or retirement in most medical malpractice policies. Such a liability is to be reported here even if it was not reported elsewhere in Schedule P, but otherwise reported as a liability item on Page 3. Show the full reserve amount, not just the change during the current year.

Years in which premiums were earned and losses were incurred	1 Medical Malpractice	2 Other Liability	3 Products Liability
a. Prior	0	0	0
b. 1991	0	0	0
c. 1992	0	0	0
d. 1993	0	0	0
e. 1994	0	0	0
f. 1995	0	0	0
g. 1996	0	0	0
h. 1997	0	0	0
i. 1998	0	0	0
j. 1999	0	0	0
k. 2000	0	0	0
l. Totals	0	0	0

3. 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 []

4. 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 8, below. Are they so reported in this Statement? Yes [] No [X]

5. Do any lines in Schedule P include reserves which are reported gross of any discount to present value of future payments, but are reported net of such discounts on Page 11? Yes [] No [X]

If Yes, proper reporting 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.

6. What were the net premiums in force at the end of the year for: \$ 145
 (in thousands of dollars) b. Surety \$ 13,230

7. Claim count information is reported (check one). a. per claim _____
 If not the same in all years, explain in Interrogatory 8. b. per claimant X

8. 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 which have occurred which must be considered when making such analyses? (An extended statement may be attached).

The ULAE paid by accident year is distributed in proportion to 50%(Direct paid loss) + 50%(Claims reported) in the current calendar year.

The ULAE reserve by accident year is distributed in proportion to (Direct case loss reserves) + 2x(Direct IBNR loss reserves).

In WC, the tabular discount rate was changed from 3.5% to 4% in 2000 (see note 22).

The Liberty Mutual pooled companies ceded WC reserves for accident years prior to 1991 in 1999 and 2000.

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

SCHEDULE Y (continued)

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Comp- any Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
	93-1290774	ACCESS INSURANCE SERVICES COMPANY		255,000						255,000	
12696	58-0953149	AMERICA FIRST INSURANCE COMPANY					(31,359)			(31,359)	
10073	36-2678778	AMERICAN AMBASSADOR CASUALTY CO.					(6,930,465)	4,793,821		(2,136,644)	86,470,533
18333	13-2919779	ATLAS ASSURANCE COMPANY OF AMERICA	(15,000,000)		(5,000,000)		(9,642,727)	13,083,537		(16,559,190)	(356,237,253)
	74-2646138	BERKELEY MANAGEMENT CORPORATION		25,000						25,000	
10335	59-3269531	BRIDGEFIELD CASUALTY INSURANCE COMPANY					(3,470,160)	1,691,395		(1,778,765)	19,901,234
10701	59-1835212	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY					(32,386,734)	19,125,787		(13,260,947)	127,185,119
	91-1358276	CASCADE DISABILITY MANAGEMENT INC.					(47,951)			(47,951)	
	84-0856682	COLORADO CASUALTY INSURANCE COMPANY					255,984	(5,328,391)		(5,072,407)	45,594,219
	59-1838330	COMMERCIAL INSURANCE OF CENTRAL FLORIDA INC					(30,517)			(30,517)	
	39-1726035	COMPANIES AGENCY OF ALABAMA INC.					(13,973)			(13,973)	
	58-2384206	COMPANIES AGENCY OF GEORGIA INC.					(82,687)			(82,687)	
	61-1238274	COMPANIES AGENCY OF KENTUCKY INC.					(43,952)			(43,952)	
	04-3169731	COMPANIES AGENCY OF MASSACHUSETTS INC.					(70,888)			(70,888)	
	31-1652335	COMPANIES AGENCY OF MICHIGAN INC.					(10,444)			(10,444)	
	16-1422022	COMPANIES AGENCY OF NEW YORK INC.					(299,583)			(299,583)	
	39-1726630	COMPANIES AGENCY OF PENNSYLVANIA INC.					(44,674)			(44,674)	
	75-2621007	COMPANIES AGENCY OF TEXAS INC.					(51,330)			(51,330)	
22640	35-6018566	CONSOLIDATED INSURANCE COMPANY					(718,527)			(718,527)	
	35-0246520	COOLING GRUMME MUMFORD COMPANY INC.					(120,380)			(120,380)	
	04-3302450	DATAHEM SOFTWARE INC		91,596						91,596	
	02-0424648	DIVERSIFIED SETTLEMENTS INC.					(75,750)			(75,750)	
21458	39-0264050	EMPLOYERS INSURANCE OF WAUSAU A MUTUAL COMPANY		(5,094,361)				(1,179,555)	796,500	(5,477,416)	1,435,331
11045	15-0302550	EXCELSIOR INSURANCE COMPANY					(697,806)	339,886		(357,920)	339,498
11312	31-4386540	GLOBE AMERICAN CASUALTY COMPANY					(3,275,744)	7,974,121		4,698,377	47,593,280
10836	33-0763205	GOLDEN EAGLE INSURANCE COMPANY			(5,000,000)		(2,126,320)	(2,917,213)		(10,043,533)	7,390,061
	36-4090511	HELMSMAN INSURANCE AGENCY OF ILLINOIS INC.					(10,100)			(10,100)	
	75-2393497	HELMSMAN INSURANCE AGENCY OF Texas INC.					(3,838)			(3,838)	
	04-2433707	HELMSMAN INSURANCE AGENCY INC.					(2,013,429)			(2,013,429)	
	59-3385208	HERITAGE SUMMIT HEALTHCARE OF FLORIDA INC.					(744,184)			(744,184)	
64602	61-0403075	INDEPENDANCE LIFE & ANNUITY COMPANY					(813,396)			(813,396)	
22659	35-0410010	INDIANA INSURANCE COMPANY	(843,600)		(5,000,000)		2,485,476	3,060,048		(298,076)	3,108,298
75230	14-1697459	KEYPORT BENEFIT LIFE INSURANCE COMPANY					(4,562,455)			(4,562,455)	
65234	05-0302931	KEYPORT LIFE INSURANCE COMPANY					(39,495,687)			(39,495,687)	
	98-0158209	LEXCO LIMITED		18,800,000			(2,377,958)	(46,864,905)		(30,442,863)	(338,629,409)

SCHEDULE Y (continued)

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Comp- any Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
	22-2195982	LIBERTY-USA CORPORATION					1,446,878			1,446,878	
		LIBERTY CITYSTATE INSURANCE PTE LTD						(3,272)		(3,272)	467,694
	04-3128156	LIBERTY ENERGY CORPORATION		7,000,000						7,000,000	
	04-3260640	LIBERTY FINANCIAL COMPANIES INC.			175,000,000		(1,258,000)			173,742,000	
	04-2880152	LIBERTY FINANCIAL SERVICES INC.					1,800,000			1,800,000	
	04-3156901	LIBERTY FUNDS DISTRIBUTER INC.					26,733,060			26,733,060	
		LIBERTY FUNDS GROUP LLC					172,443			172,443	
	04-3096030	LIBERTY HOSPITALITY GROUP INC.					(51,823)			(51,823)	
		LIBERTY INFORMATION TECHNOLOGY LTD.		(298,134)			6,267,499			5,969,365	
		LIBERTY INSURANCE COMPANY OF CANADA						(485,132)		(485,132)	1,199,063
	10337	LIBERTY INSURANCE COMPANY OF AMERICA						40,047,494		40,047,494	117,502,397
	42404	LIBERTY INSURANCE CORPORATION			(15,000,000)					(15,000,000)	
		LIBERTY INSURANCE HOLDINGS INC.	15,000,000				1,473,165			16,473,165	
	19917	LIBERTY INSURANCE UNDERWRITERS INC.					(2,206,741)	13,685,573		11,478,832	53,822,175
		LIBERTY INTERNATIONAL HOLDINGS INC.					(6,946,123)			(6,946,123)	
		LIBERTY INTERNATIONAL INSURANCE COMPANY LTD						(1,943,041)		(1,943,041)	13,651,426
		LIBERTY INTERNATIONAL LATIN AMERICA HOLDINGS INC.					2,100,000			2,100,000	
	65315	LIBERTY LIFE ASSURANCE COMPANY OF BOSTON					(6,075,780)	19,097,656		13,021,876	525,904,808
	11041	LIBERTY LLOYDS OF TEXAS INSURANCE COMPANY		2,500,000				(887,177)		1,612,823	13,934,968
		LIBERTY MANAGEMENT SERVICES INC.		85,000						85,000	
		LIBERTY MASSACHUSETTS TRUST		10,497,574						10,497,574	
		LIBERTY MUTUAL (BERMUDA) LTD						29,025,212		29,025,212	(70,062,464)
		LIBERTY MUTUAL CAPITAL CORPORATION (BOSTON)		(100)		(786,623)	(782,106)		(47,918,670)	(49,487,499)	
		LIBERTY MUTUAL EQUITY CORPORATION		796,137			(220,000)			576,137	
	23035	LIBERTY MUTUAL FIRE INSURANCE COMPANY		1,400,000	(40,000,000)					(38,600,000)	
		LIBERTY MUTUAL INSURANCE COMPANY (MASS) LTD						9,144,162		9,144,162	27,858,517
	23043	LIBERTY MUTUAL INSURANCE COMPANY	17,000,000	(40,469,942)	(100,000,000)	(9,213,377)	45,747,370	(53,388,427)	127,338,670	(12,985,706)	(501,739,837)
		LIBERTY MUTUAL INVESTMENT ADVISORS LLC		10,000						10,000	
		LIBERTY MUTUAL MANAGED CARE INC.					(15,621,056)			(15,621,056)	
		LIBERTY MUTUAL MANAGEMENT (BERMUDA) LTD.					189,918			189,918	
		LIBERTY MUTUAL PROPERTY CASUALTY HOLDING COMPANY	25,000,000							25,000,000	
	41939	LIBERTY NORTHWEST INSURANCE CORPORATION	(25,000,000)	(340,000)			(5,500,000)	1,017,415		(29,822,585)	17,815,839
		LIBERTY PACIFIC DIRECT INVESTMENTS		1,047,869						1,047,869	
	11746	LIBERTY PERSONAL INSURANCE COMPANY						1,692,270		1,692,270	6,591,760
		LIBERTY RE (BERMUDA) LTD.					(25,000)			(25,000)	
		LIBERTY RE LIMITED							(79,875,500)	(79,875,500)	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN
Allocated by States and Territories

1 States, Etc.	1a Is Insurer Licensed? (Yes or No)	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 Premium Written for Federal Purchasing Groups (Included in Col. 2)
		2 Direct Premiums Written	3 Direct Premiums Earned						
1. Alabama	AL	YES	32,978,037	36,989,974	50,937	39,332,712	26,072,374	65,170,827	129,949
2. Alaska	AK	YES	3,902,486	2,913,880	13,779	1,795,211	1,115,005	4,903,971	185
3. Arizona	AZ	YES	51,946,814	44,916,100	174,526	40,416,844	37,455,624	61,556,759	271,250
4. Arkansas	AR	YES	17,834,858	13,196,650	(4,523)	9,928,666	7,930,767	22,481,473	37,063
5. California	CA	YES	329,630,880	338,875,669	305,156	330,067,763	458,541,579	709,154,079	1,113,337
6. Colorado	CO	YES	62,774,025	55,525,922	158,602	40,457,181	40,367,057	75,251,188	196,607
7. Connecticut	CT	YES	96,435,373	93,321,046	(13,665)	61,343,066	42,354,761	131,898,605	901,012
8. Delaware	DE	YES	31,169,952	29,471,393	79,788	23,765,449	22,228,436	32,699,182	174,406
9. Dist. of Columbia	DC	YES	4,072,119	3,711,967	(144,128)	4,831,880	5,108,472	15,551,441	23,173
10. Florida	FL	YES	231,481,467	237,798,504	1,010,034	154,186,545	160,821,384	298,710,710	2,765,652
11. Georgia	GA	YES	107,402,939	115,664,073	76,435	71,415,013	60,634,884	112,547,611	1,460,654
12. Hawaii	HI	YES	33,446,379	33,675,101	(25,779)	18,616,047	12,555,155	29,652,121	284,988
13. Idaho	ID	YES	12,196,500	12,134,546	593	4,313,941	6,770,888	8,669,990	41,248
14. Illinois	IL	YES	135,730,737	111,659,710	222,549	122,908,403	136,654,220	233,493,330	349,505
15. Indiana	IN	YES	52,755,570	53,837,507	(4,068)	44,534,415	36,465,504	51,858,186	176,644
16. Iowa	IA	YES	19,063,007	14,904,996	96,266	22,143,255	21,140,107	42,286,611	38,996
17. Kansas	KS	YES	27,853,155	20,318,022	179,070	24,217,512	21,083,869	28,819,453	54,094
18. Kentucky	KY	YES	57,860,237	61,391,701	15,081	38,122,881	38,853,169	76,916,126	334,152
19. Louisiana	LA	YES	62,786,415	59,581,533	563	60,806,324	61,983,335	71,189,670	674,025
20. Maine	ME	YES	28,035,075	32,709,719	21,148	18,441,916	15,073,490	44,835,952	301,191
21. Maryland	MD	YES	67,494,150	63,477,550	89,008	54,433,244	56,320,414	110,275,811	417,362
22. Massachusetts	MA	YES	113,605,934	116,589,193	611	68,327,546	64,677,602	93,637,135	574,845
23. Michigan	MI	YES	122,350,529	110,052,367	118,372	93,747,970	81,804,103	130,938,528	395,412
24. Minnesota	MN	YES	62,371,778	56,560,008	(1,704)	46,900,460	46,059,296	105,289,209	282,614
25. Mississippi	MS	YES	12,900,145	13,698,242	(24,397)	11,178,757	9,475,424	17,642,216	39,835
26. Missouri	MO	YES	69,705,715	62,369,817	56,264	53,235,174	54,941,431	76,812,303	233,968
27. Montana	MT	YES	2,935,647	272,624	(2,045)	3,275,409	987,243	10,291,557	10,831
28. Nebraska	NE	YES	15,956,742	15,149,232	138,474	8,539,995	5,946,652	25,099,037	35,191
29. Nevada	NV	YES	35,746,576	35,895,297	7,993	16,674,503	23,629,793	18,801,886	129,863
30. New Hampshire	NH	YES	46,608,712	46,644,940	(5,856)	32,452,347	31,214,398	35,501,992	406,104
31. New Jersey	NJ	YES	522,489,028	478,558,270	317,353	357,431,979	394,461,700	513,528,293	9,552,465
32. New Mexico	NM	YES	10,240,021	6,228,709	133,269	9,057,202	4,536,820	16,832,376	38,104
33. New York	NY	YES	474,978,011	476,556,120	(366,295)	341,598,210	256,889,747	630,632,141	3,062,788
34. No. Carolina	NC	YES	48,662,980	48,976,606	39,401	39,990,363	37,773,502	96,381,530	78,987
35. No. Dakota	ND	YES	1,601,585	492,648	10	3,017,498	569,240	1,304,133	1,636
36. Ohio	OH	YES	66,441,765	66,610,308	(441)	54,462,117	48,359,028	58,133,388	543,403
37. Oklahoma	OK	YES	29,690,580	22,923,888	49,893	27,257,504	32,883,629	51,395,225	166,320
38. Oregon	OR	YES	36,720,164	34,046,249	24,838	24,604,855	24,415,938	33,260,944	201,267
39. Pennsylvania	PA	YES	174,393,275	185,082,854	80,732	147,256,748	111,911,485	370,828,289	1,369,317
40. Rhode Island	RI	YES	25,681,057	28,523,043	(211)	18,635,482	16,882,352	39,241,774	218,335
41. So. Carolina	SC	YES	25,884,591	23,880,899	(13,753)	20,615,392	20,285,800	38,011,018	168,853
42. So. Dakota	SD	YES	1,982,919	3,298,016	1,620	2,191,144	878,082	12,382,052	1,644
43. Tennessee	TN	YES	80,824,371	70,602,304	44,279	44,618,966	55,360,008	79,335,205	356,905
44. Texas	TX	YES	143,220,504	151,473,796	219,809	145,150,546	135,129,638	309,758,303	458,133
45. Utah	UT	YES	23,932,187	17,812,367	4,019	14,979,361	17,680,649	20,990,847	72,169
46. Vermont	VT	YES	12,482,913	12,469,554	3,341	8,210,836	7,885,981	16,100,598	(4,950)
47. Virginia	VA	YES	66,742,377	65,183,030	176,153	49,968,898	45,427,280	76,917,087	524,418
48. Washington	WA	YES	34,096,255	34,435,914	(285)	19,499,955	22,034,194	18,412,805	216,467
49. West Virginia	WV	YES	10,910,745	10,590,606	35,749	7,071,421	6,773,850	9,409,211	87,839
50. Wisconsin	WI	YES	50,170,375	36,092,570	278,467	54,423,795	36,935,886	67,985,931	91,482
51. Wyoming	WY	YES	1,499,036	1,093,768	11,788	1,084,737	26,968	1,058,890	2,811
52. American Samoa	AS	NO							
53. Guam	GU	NO	636	565			400	410	
54. Puerto Rico	PR	YES	499,034	694,630	(2,289)	51,047	(3,334)	388,783	
55. U.S. Virgin Islands	VI	NO	38,561	41,816		1,093	(13,760)	10,967	
56. Canada	CN	YES	1,415,801	754,208		4,368,480	2,298,121	7,060,476	12,754
57. Aggregate other alien	OT	X X X	(808,843)	(1,184,141)	(137,898)	10,554	(3,114,193)	3,425,325	
58. Totals	(a) 52		3,792,821,881	3,668,545,880	3,488,633	2,915,968,612	2,864,535,447	5,214,722,960	29,075,303

DETAILS OF WRITE-INS									
5701. All Others	X X X		(808,843)	(1,184,141)	(137,898)	10,554	(3,114,193)	3,425,325	
5702.	X X X								
5703.	X X X								
5798. Summary of remaining write-ins for Line 57 from overflow page	X X X								
5799. Totals (Lines 5701 - 5703 + 5798) (Line 57 above)	X X X		(808,843)	(1,184,141)	(137,898)	10,554	(3,114,193)	3,425,325	

Explanation of basis of allocation of premiums by states, etc.

- * Location of coverage - Fire, Allied Lines, Homeowners Multiple Peril, Commercial Multiple Peril, Earthquake, Boiler and Machinery.
- * States of Jurisdiction under which payrolls and resulting premiums are developed - Workers' Compensation.
- * Location of principal place of garaging of each individual car - Auto Liability, Auto Physical Damage
- * Principal location of business or location of coverage - Liability other than Auto, Fidelity.
- * Point of origin of shipment or principal location of assured - Inland Marine.
- * State in which employees regularly work - Group Accident and Health
- * Location of court - Surety.
- * Address of assured - Other Accident and Health
- * Location of properties covered - Burglary and Theft.
- * Principal location of assured - Ocean Marine, Credit.
- * Primary residence of assured - Aircraft (all perils).

(a) Insert the number of yes responses except for Canada and Other Alien.

SUPPLEMENTAL EXHIBITS AND SCHEDULES
INTERROGATORIES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response to the specific interrogatory will be accepted in lieu of filing a "NONE" report.

- 1. a. Does your company write Medical Malpractice Insurance? YES [X] NO []
b. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed by March 1? YES [X] NO []
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 450) here:

- 2. a. Does your company have 100 or more stockholders? YES [] NO [X]
b. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? YES [] NO [X]
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 420) here:

000023035200042000000
000023035200042000000

000023035200042000000

- 3. a. Does your company write financial guaranty insurance? YES [] NO [X]
b. Will the Financial Guaranty Insurance Exhibit be filed by March 1? YES [] NO [X]
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 240) here:

000023035200024000000
000023035200024000000

000023035200024000000

- 4. a. Does your company write Medicare Supplement Insurance? YES [] NO [X]
b. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? YES [] NO [X]
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 360) here:

000023035200036000000
000023035200036000000

000023035200036000000

- 5. An actuarial opinion is a required filing for all companies.
a. Will an actuarial opinion be filed with this statement by March 1? YES [X] NO []
b. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 440) here:

- 6. The officers and directors information is a required filing for all companies.
a. Will the officers and directors information be filed with the NAIC by March 1? YES [X] NO []
b. If response is no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 380) here:

SUPPLEMENTAL EXHIBITS AND SCHEDULES
INTERROGATORIES
(continued)

- 7. The SVO Compliance Certification is a required filing for all companies.
 - a. Will the SVO Compliance Certification be filed by March 1? YES [X] NO []
 - b. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 470) here:

- 8. a. Is your company a U.S. Branch of an alien insurer? YES [] NO [X]
- b. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? YES [] NO [X]
- c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 490) here:

0000230352000490000000
0000230352000490000000
0000230352000490000000

- 9. The Supplemental Compensation Exhibit is a required filing, with the with the state of domicile, for all companies.
 - a. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? YES [] NO [X]
 - b. If no, please explain: The Massachusetts Department of Insurance does not require the Supplemental Compensation Exhibit to be filed at this time.

If response is no and the form is "None," affix bar code (Document Identifier 460) here:

0000230352000460000000
0000230352000460000000
0000230352000460000000

- 10. a. Will the Risk-based Capital Report be filed with the NAIC by March 1? YES [X] NO []
- b. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 390) here:

- c. Will the Risk-based Capital Report be filed with the state of domicile, if required, by March 1? YES [X] NO []
- d. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 390) here:

- 11. a. Does your company have investments in insurance futures reportable on Schedule DC? YES [] NO [X]
- b. Will Schedule DC be filed with the state of domicile and the NAIC by March 1? YES [] NO [X]
- c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 400) here:

0000230352000400000000
0000230352000400000000
0000230352000400000000

- 12. The Insurance Expenditure Exhibit is a required filing for all companies.
 - a. Will the Insurance Expense EXhibit be files with the state of domicile and NAIC by April 1? YES [X] NO []
 - b. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 270) here:

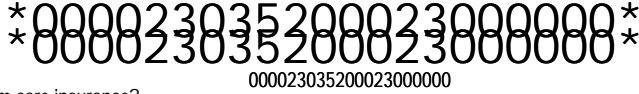
- 13. Management's Discussion and Analysis is a required filing for all companies.
 - a. Will Management's Discussion and Analysis be filed by April 1? YES [X] NO []
 - b. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 350) here:

SUPPLEMENTAL EXHIBITS AND SCHEDULES
INTERROGATORIES
(continued)

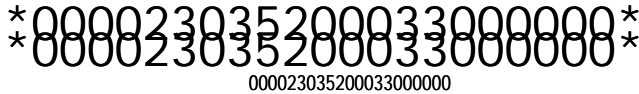
- 14. a. Does your company write credit insurance? YES [] NO [X]
b. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? YES [] NO [X]
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 230) here:



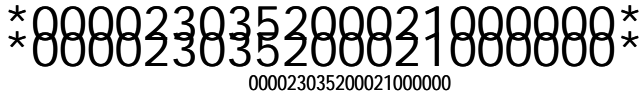
- 15. a. Does your company write long-term care insurance? YES [] NO [X]
b. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? YES [] NO [X]
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 330) here:



- 16. a. Does your company write accident and health insurance (other than credit)? YES [] NO [X]
b. Will the Accident and Health Policy Experience Exhibit be filed by May 1? YES [] NO [X]
c. If first response is yes and second response is no, please explain:

If second response is no and the form is "None," affix bar code (Document Identifier 210) here:



- 17. a. Will this company be included in a combined annual statement which is filed with the NAIC by May 1? YES [X] NO []
(A company should be included in only one group filing a combined annual statement. If a company will be included in a combined annual statement on other than a consolidated basis, e.g., equity basis, answer Item C "no.")

- b. If yes, indicate NAIC group code. 0111
c. If the company is included in a combined annual statement, will the basis of inclusion be consolidation? YES [X] NO []

If response to 17a is no and the form is "None," affix bar code (Document Identifier 201) here:

- 18. An audited financial report is a required filing for all companies.
a. Will an audited financial report be filed by June 1? YES [X] NO []
b. If no, please explain:

If response is no and the form is "None," affix bar code (Document Identifier 220) here:

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
REMAINING WRITE-INS AGGREGATED AT LINE 22 FOR LIABILITIES		
2204. Other Liabilities	73,072,665	73,611,264
2205. Pooled Retroactive Reinsurance	(46,000,000)	
2206.		
2207.		
2208.		
2209.		
2210.		
2211.		
2212.		
2213.		
2214.		
2215.		
2216.		
2217.		
2218.		
2219.		
2220.		
2221.		
2222.		
2223.		
2224.		
2225.		
2297. Totals (Lines 2204 through 2225) (Page 3, Line 2298)	27,072,665	73,611,264
REMAINING WRITE-INS AGGREGATED AT LINE 24 FOR SPECIAL SURPLUS FUNDS		
2404.		
2405.		
2406.		
2407.		
2408.		
2409.		
2410.		
2411.		
2412.		
2413.		
2414.		
2415.		
2416.		
2417.		
2418.		
2419.		
2420.		
2421.		
2422.		
2423.		
2424.		
2425.		
2497. Totals (Lines 2404 through 2425) (Page 3, Line 2498)		
REMAINING WRITE-INS AGGREGATED AT LINE 25C FOR OTHER THAN SPECIAL SURPLUS FUNDS		
25C04.		
25C05.		
25C06.		
25C07.		
25C08.		
25C09.		
25C10.		
25C11.		
25C12.		
25C13.		
25C14.		
25C15.		
25C16.		
25C17.		
25C18.		
25C19.		
25C20.		
25C21.		
25C22.		
25C23.		
25C24.		
25C25.		
25C97. Totals (Lines 25C04 through 25C25) (Page 3, Line 25C98)		

Designate the type of health care providers reported on this page: Physicans

000023035200045000104
 000023035200045000104
 000023035200045000104

SUPPLEMENT "A" TO SCHEDULE T
 EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
 ALLOCATED BY STATES AND TERRITORIES

1 States, Etc.	2 Direct Premiums Written	3 Direct Premiums Earned	Direct Losses Paid		6 Direct Losses Incurred	Direct Losses Unpaid		9 Direct Losses Incurred But Not Reported
			4 Amount	5 Number of Claims		7 Amount Reported	8 Number of Claims	
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	66						
15. Indiana	IN							
16. Iowa	IA							
17. Kansas	KS							
18. Kentucky	KY							
19. Louisiana	LA							
20. Maine	ME							
21. Maryland	MD							
22. Massachusetts	MA							
23. Michigan	MI							
24. Minnesota	MN							
25. Mississippi	MS							
26. Missouri	MO							
27. Montana	MT							
28. Nebraska	NE							
29. Nevada	NV							
30. New Hampshire	NH							
31. New Jersey	NJ							
32. New Mexico	NM							
33. New York	NY	(7)	(1)					
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. Canada	CN							
57. Aggregate Other Alien	OT							
58. Totals	(7)	65						

DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 + 5798) (Line 57 above)								

Designate the type of health care providers reported on this page:
Hospitals

0000230352000450000004
0000230352000450000004
0000230352000450000004

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

1 States, Etc.	2 Direct Premiums Written	3 Direct Premiums Earned	Direct Losses Paid		6 Direct Losses Incurred	Direct Losses Unpaid		9 Direct Losses Incurred But Not Reported
			4 Amount	5 Number of Claims		7 Amount Reported	8 Number of Claims	
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Alien OT								
58. Totals								

NONE

DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 + 5798) (Line 57 above)								

Designate the type of health care providers reported on this page:
Other Health Care Professionals

0000230352000450000004
0000230352000450000004
0000230352000450000004

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

1 States, Etc.	2 Direct Premiums Written	3 Direct Premiums Earned	Direct Losses Paid		6 Direct Losses Incurred	Direct Losses Unpaid		9 Direct Losses Incurred But Not Reported
			4 Amount	5 Number of Claims		7 Amount Reported	8 Number of Claims	
1. Alabama	AL							
2. Alaska	AK							
3. Arizona	AZ							
4. Arkansas	AR							
5. California	CA							
6. Colorado	CO							
7. Connecticut	CT							
8. Delaware	DE							
9. District of Columbia	DC							
10. Florida	FL							
11. Georgia	GA							
12. Hawaii	HI							
13. Idaho	ID							
14. Illinois	IL							
15. Indiana	IN							
16. Iowa	IA							
17. Kansas	KS							
18. Kentucky	KY							
19. Louisiana	LA							
20. Maine	ME							
21. Maryland	MD							
22. Massachusetts	MA							
23. Michigan	MI							
24. Minnesota	MN							
25. Mississippi	MS							
26. Missouri	MO							
27. Montana	MT							
28. Nebraska	NE							
29. Nevada	NV							
30. New Hampshire	NH							
31. New Jersey	NJ							
32. New Mexico	NM							
33. New York	NY							
34. North Carolina	NC							
35. North Dakota	ND							
36. Ohio	OH							
37. Oklahoma	OK							
38. Oregon	OR							
39. Pennsylvania	PA							
40. Rhode Island	RI							
41. South Carolina	SC							
42. South Dakota	SD							
43. Tennessee	TN							
44. Texas	TX							
45. Utah	UT							
46. Vermont	VT							
47. Virginia	VA							
48. Washington	WA							
49. West Virginia	WV							
50. Wisconsin	WI							
51. Wyoming	WY							
52. American Samoa	AS							
53. Guam	GU							
54. Puerto Rico	PR							
55. U.S. Virgin Islands	VI							
56. Canada	CN							
57. Aggregate Other Alien	OT							
58. Totals								

NONE

DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 + 5798) (Line 57 above)								

Designate the type of health care providers reported on this page:
Other Health Care Facilities

0000230352000450000004
0000230352000450000004
0000230352000450000004

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

1 States, Etc.	2 Direct Premiums Written	3 Direct Premiums Earned	Direct Losses Paid		6 Direct Losses Incurred	Direct Losses Unpaid		9 Direct Losses Incurred But Not Reported
			4 Amount	5 Number of Claims		7 Amount Reported	8 Number of Claims	
1. Alabama	AL							
2. Alaska	AK							
3. Arizona	AZ							
4. Arkansas	AR							
5. California	CA							
6. Colorado	CO							
7. Connecticut	CT							
8. Delaware	DE							
9. District of Columbia	DC							
10. Florida	FL							
11. Georgia	GA							
12. Hawaii	HI							
13. Idaho	ID							
14. Illinois	IL							
15. Indiana	IN							
16. Iowa	IA							
17. Kansas	KS							
18. Kentucky	KY							
19. Louisiana	LA							
20. Maine	ME							
21. Maryland	MD							
22. Massachusetts	MA							
23. Michigan	MI							
24. Minnesota	MN							
25. Mississippi	MS							
26. Missouri	MO							
27. Montana	MT							
28. Nebraska	NE							
29. Nevada	NV							
30. New Hampshire	NH							
31. New Jersey	NJ							
32. New Mexico	NM							
33. New York	NY							
34. North Carolina	NC							
35. North Dakota	ND							
36. Ohio	OH							
37. Oklahoma	OK							
38. Oregon	OR							
39. Pennsylvania	PA							
40. Rhode Island	RI							
41. South Carolina	SC							
42. South Dakota	SD							
43. Tennessee	TN							
44. Texas	TX							
45. Utah	UT							
46. Vermont	VT							
47. Virginia	VA							
48. Washington	WA							
49. West Virginia	WV							
50. Wisconsin	WI							
51. Wyoming	WY							
52. American Samoa	AS							
53. Guam	GU							
54. Puerto Rico	PR							
55. U.S. Virgin Islands	VI							
56. Canada	CN							
57. Aggregate Other Alien	OT							
58. Totals								

NONE

DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 + 5798) (Line 57 above)								

Designate the type of health care providers reported on this page:
 Medical Malpractice Policies

0000230352000450000004
 0000230352000450000004
 0000230352000450000004

SUPPLEMENT "A" TO SCHEDULE T
 EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
 ALLOCATED BY STATES AND TERRITORIES

1 States, Etc.	2 Direct Premiums Written	3 Direct Premiums Earned	Direct Losses Paid		6 Direct Losses Incurred	Direct Losses Unpaid		9 Direct Losses Incurred But Not Reported
			4 Amount	5 Number of Claims		7 Amount Reported	8 Number of Claims	
1. Alabama	AL							
2. Alaska	AK							
3. Arizona	AZ							
4. Arkansas	AR							
5. California	CA							
6. Colorado	CO							
7. Connecticut	CT							
8. Delaware	DE							
9. District of Columbia	DC							
10. Florida	FL							
11. Georgia	GA							
12. Hawaii	HI							
13. Idaho	ID							
14. Illinois	IL							
15. Indiana	IN							
16. Iowa	IA							
17. Kansas	KS							
18. Kentucky	KY							
19. Louisiana	LA							
20. Maine	ME							
21. Maryland	MD							
22. Massachusetts	MA							
23. Michigan	MI							
24. Minnesota	MN							
25. Mississippi	MS							
26. Missouri	MO							
27. Montana	MT							
28. Nebraska	NE							
29. Nevada	NV							
30. New Hampshire	NH							
31. New Jersey	NJ							
32. New Mexico	NM							
33. New York	NY							
34. North Carolina	NC							
35. North Dakota	ND							
36. Ohio	OH							
37. Oklahoma	OK							
38. Oregon	OR							
39. Pennsylvania	PA							
40. Rhode Island	RI							
41. South Carolina	SC							
42. South Dakota	SD							
43. Tennessee	TN							
44. Texas	TX							
45. Utah	UT							
46. Vermont	VT							
47. Virginia	VA							
48. Washington	WA							
49. West Virginia	WV							
50. Wisconsin	WI							
51. Wyoming	WY							
52. American Samoa	AS							
53. Guam	GU							
54. Puerto Rico	PR							
55. U.S. Virgin Islands	VI							
56. Canada	CN							
57. Aggregate Other Alien	OT							
58. Totals								

NONE

DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 + 5798) (Line 57 above)								

PART 1

Showing Total Net Exposures (Principal & Interest) By Year Payable
On Municipal Bond Guaranties In Force As Of Year End

1 Year Payable	2 Municipal Obligation Bonds	3 Special Revenue Bonds	Industrial Development Bonds			7 Totals
			4 Type I	5 Type II	6 Type III	
1. 2001						
2. 2002						
3. 2003						
4. 2004						
5. 2005						
6. 2006						
7. 2007						
8. 2008						
9. 2009						
10. 2010						
11. 2011						
12. 2012						
13. 2013						
14. 2014						
15. 2015						
16. 2016 - 20						
17. 2021 - 25						
18. 2026 +						
19. Totals						

PART 2

Showing Total Net Exposures (Principal & Interest) By Year Payable
On Non-Municipal Bond Guaranties In Force As Of Year End

1 Year Payable	Corporate Obligations			5 Cons Debt Obligations	6 Pass-Thru Securities	7 Ltd Partnerships	8 Other Non- Investment Grade Obligations	9 All Other Guaranties	10 Totals
	2 Type I	3 Type II	4 Type III						
1. 2001									
2. 2002									
3. 2003									
4. 2004									
5. 2005									
6. 2006									
7. 2007									
8. 2008									
9. 2009									
10. 2010									
11. 2011									
12. 2012									
13. 2013									
14. 2014									
15. 2015									
16. 2016 - 20									
17. 2021 - 25									
18. 2026 +									
19. Totals									

000011111200024000100
000011111200024000100
000011111200024000100

FINANCIAL GUARANTY INSURANCE EXHIBIT

TO BE FILED ON OR BEFORE MARCH 1

For The Year Ended December 31, 2000

Of The _____ Insurance Company

NAIC Group Code 2222 NAIC Company Code 11111 Employer's ID Number 22-2222222

CONTINGENCY RESERVE FOR MUNICIPAL OBLIGATIONS

PART 3A. MUNICIPAL OBLIGATION BONDS

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. 1990 S.P.								
22. 1990 I.P.								
23. 1989 S.P.								
24. 1989 I.P.								
25. 1988 S.P.								
26. 1988 I.P.								
27. 1987 S.P.								
28. 1987 I.P.								
29. 1986 S.P.								
30. 1986 I.P.								
31. 1985 S.P.								
32. 1985 I.P.								
33. 1984 S.P.								
34. 1984 I.P.								
35. 1983 S.P.								
36. 1983 I.P.								
37. 1982 S.P.								
38. 1982 I.P.								
39. 1981 S.P.								
40. 1981 I.P.								
41. Prior to 1981 S.P.								
42. Prior to 1981 I.P.								
43. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR MUNICIPAL OBLIGATIONS

(Continued)

PART 3B. SPECIAL REVENUE BONDS

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. 1990 S.P.								
22. 1990 I.P.								
23. 1989 S.P.								
24. 1989 I.P.								
25. 1988 S.P.								
26. 1988 I.P.								
27. 1987 S.P.								
28. 1987 I.P.								
29. 1986 S.P.								
30. 1986 I.P.								
31. 1985 S.P.								
32. 1985 I.P.								
33. 1984 S.P.								
34. 1984 I.P.								
35. 1983 S.P.								
36. 1983 I.P.								
37. 1982 S.P.								
38. 1982 I.P.								
39. 1981 S.P.								
40. 1981 I.P.								
41. Prior to 1981 S.P.								
42. Prior to 1981 I.P.								
43. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR MUNICIPAL OBLIGATIONS

(Continued)

PART 3C. INDUSTRIAL DEVELOPMENT BONDS-TYPE I

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. 1990 S.P.								
22. 1990 I.P.								
23. 1989 S.P.								
24. 1989 I.P.								
25. 1988 S.P.								
26. 1988 I.P.								
27. 1987 S.P.								
28. 1987 I.P.								
29. 1986 S.P.								
30. 1986 I.P.								
31. 1985 S.P.								
32. 1985 I.P.								
33. 1984 S.P.								
34. 1984 I.P.								
35. 1983 S.P.								
36. 1983 I.P.								
37. 1982 S.P.								
38. 1982 I.P.								
39. 1981 S.P.								
40. 1981 I.P.								
41. Prior to 1981 S.P.								
42. Prior to 1981 I.P.								
43. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR MUNICIPAL OBLIGATIONS

(Continued)

PART 3D. INDUSTRIAL DEVELOPMENT BONDS-TYPE II

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. 1990 S.P.								
22. 1990 I.P.								
23. 1989 S.P.								
24. 1989 I.P.								
25. 1988 S.P.								
26. 1988 I.P.								
27. 1987 S.P.								
28. 1987 I.P.								
29. 1986 S.P.								
30. 1986 I.P.								
31. 1985 S.P.								
32. 1985 I.P.								
33. 1984 S.P.								
34. 1984 I.P.								
35. 1983 S.P.								
36. 1983 I.P.								
37. 1982 S.P.								
38. 1982 I.P.								
39. 1981 S.P.								
40. 1981 I.P.								
41. Prior to 1981 S.P.								
42. Prior to 1981 I.P.								
43. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR MUNICIPAL OBLIGATIONS

(Continued)

PART 3E. INDUSTRIAL DEVELOPMENT BONDS-TYPE III

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. 1990 S.P.								
22. 1990 I.P.								
23. 1989 S.P.								
24. 1989 I.P.								
25. 1988 S.P.								
26. 1988 I.P.								
27. 1987 S.P.								
28. 1987 I.P.								
29. 1986 S.P.								
30. 1986 I.P.								
31. 1985 S.P.								
32. 1985 I.P.								
33. 1984 S.P.								
34. 1984 I.P.								
35. 1983 S.P.								
36. 1983 I.P.								
37. 1982 S.P.								
38. 1982 I.P.								
39. 1981 S.P.								
40. 1981 I.P.								
41. Prior to 1981 S.P.								
42. Prior to 1981 I.P.								
43. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR MUNICIPAL OBLIGATIONS

(Continued)

PART 3F. TOTALS-ALL MUNICIPAL BONDS WRITTEN

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. 1990 S.P.								
22. 1990 I.P.								
23. 1989 S.P.								
24. 1989 I.P.								
25. 1988 S.P.								
26. 1988 I.P.								
27. 1987 S.P.								
28. 1987 I.P.								
29. 1986 S.P.								
30. 1986 I.P.								
31. 1985 S.P.								
32. 1985 I.P.								
33. 1984 S.P.								
34. 1984 I.P.								
35. 1983 S.P.								
36. 1983 I.P.								
37. 1982 S.P.								
38. 1982 I.P.								
39. 1981 S.P.								
40. 1981 I.P.								
41. Prior to 1981 S.P.								
42. Prior to 1981 I.P.								
43. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS

PART 4A. CORPORATE OBLIGATIONS TYPE I

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS

(Continued)

PART 4B. CORPORATE OBLIGATIONS TYPE II

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

**CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)**

PART 4C. CORPORATE OBLIGATIONS TYPE III

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

**CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)**

PART 4D. CONSUMER DEBT OBLIGATIONS

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)

PART 4E. PASS-THROUGH SECURITIES

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)

PART 4F. LIMITED PARTNERSHIPS

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)

PART 4G. OTHER NON-INVESTMENT GRADE OBLIGATIONS

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)

PART 4H. ALL OTHER GUARANTIES

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS
(Continued)

PART 4I. TOTALS-ALL NON-MUNICIPAL OBLIGATIONS WRITTEN

1 Calendar Year Written	2 Net Premiums Written	3 Net Principal Guaranteed	4 Average Premium (Cols. 2/3)	5 Current Year Earned Premium	6 Prior Year Reserve	Current Year		9 Contingency Reserve (Cols. 6 + 7 - 8)
						7 Addition to Reserve	8 Withdrawals from Reserve	
1. 2000 S.P.								
2. 2000 I.P.								
3. 1999 S.P.								
4. 1999 I.P.								
5. 1998 S.P.								
6. 1998 I.P.								
7. 1997 S.P.								
8. 1997 I.P.								
9. 1996 S.P.								
10. 1996 I.P.								
11. 1995 S.P.								
12. 1995 I.P.								
13. 1994 S.P.								
14. 1994 I.P.								
15. 1993 S.P.								
16. 1993 I.P.								
17. 1992 S.P.								
18. 1992 I.P.								
19. 1991 S.P.								
20. 1991 I.P.								
21. Prior to 1991 S.P.								
22. Prior to 1991 I.P.								
23. Totals								

S.P. = Single Premiums

I.P. = Installment Premiums

PART 5-MUNICIPAL BOND EXPOSURES WRITTEN

PART 5A-GROSS EXPOSURES WRITTEN DURING YEAR

	1 Direct Exposure Written	2 Assumed Exposure Written	3 Ceded Exposure Written	4 Net Exposure Written (Cols. 1 + 2 - 3)
1. MUNIC OBLIGATION BONDS				
2. SPECIAL REVENUE BONDS				
3. IDB'S - TYPE I				
4. IDB'S - TYPE II				
5. IDB'S - TYPE III				
6. TOTAL MUNICIPAL BONDS				

PART 5B-NET OUTSTANDING EXPOSURE

	1 Net Outstanding Exposure (Part 5A, Col. 4)	2 Less Collateral Held	3 Exposures Net of Collateral	4 Net Exposure Prior Year	5 Net Exposure Expired During Year	6 Net Outstanding Exposure
1. MUNIC OBLIGATION BONDS						
2. SPECIAL REVENUE BONDS						
3. IDB'S - TYPE I						
4. IDB'S - TYPE II						
5. IDB'S - TYPE III						
6. TOTAL MUNICIPAL BONDS						

PART 5C-BREAKDOWN OF NET OUTSTANDING EXPOSURES AT YEAR-END

	1 Direct Exposure	2 Assumed Exposure	Ceded Exposure		5 Net Outstanding Exposure (Part 5B, Col. 6) (Cols. 1 + 2 - 3 - 4)
			3 Authorized	4 Unauthorized	
1. MUNIC OBLIGATION BONDS					
2. SPECIAL REVENUE BONDS					
3. IDB'S - TYPE I					
4. IDB'S - TYPE II					
5. IDB'S - TYPE III					
6. TOTAL MUNICIPAL BONDS					

NON-MUNICIPAL BOND EXPOSURES WRITTEN

PART 6A-GROSS EXPOSURES WRITTEN DURING YEAR

	1 Direct Exposure Written	2 Assumed Exposure Written	3 Ceded Exposure Written	4 Net Exposure Written (Cols. 1 + 2 - 3)
1. CORP OBLIG BDS - TYPE I				
2. CORP OBLIG BDS - TYPE II				
3. CORP OBLIG BDS - TYPE III				
4. CONSUMER DEBT OBLIGATIONS				
5. PASS THROUGH SECURITIES				
6. LIMITED PARTNERSHIPS				
7. OTHER NON-INVESTMENT GRADE OBLIGATIONS				
8. ALL OTHERS GUARANTEES				
9. TOTAL NON-MUNICIPAL BONDS				

PART 6B-NET OUTSTANDING EXPOSURE

	1 Net Outstanding Exposure (Part 6A, Col. 4)	2 Less Collateral Held	3 Exposures Net of Collateral	4 Net Exposure Prior Year	5 Net Exposure Expired During Year	6 Net Outstanding Exposure
1. CORP OBLIG BDS - TYPE I						
2. CORP OBLIG BDS - TYPE II						
3. CORP OBLIG BDS - TYPE III						
4. CONSUMER DEBT OBLIGATIONS						
5. PASS THROUGH SECURITIES						
6. LIMITED PARTNERSHIPS						
7. OTHER NON-INVESTMENT GRADE OBLIGATIONS						
8. ALL OTHERS GUARANTEES						
9. TOTAL NON-MUNICIPAL BONDS						

PART 6C-BREAKDOWN OF NET OUTSTANDING EXPOSURES AT YEAR-END

	1	2	Ceded Exposure		5
	Direct Exposure	Assumed Exposure	3 Authorized	4 Unauthorized	Net Outstanding Exposure (Part 6B, Col. 6) (Cols. 1 + 2 - 3 - 4)
1. CORP OBLIG BDS - TYPE I					
2. CORP OBLIG BDS - TYPE II					
3. CORP OBLIG BDS - TYPE III					
4. CONSUMER DEBT OBLIGATIONS					
5. PASS THROUGH SECURITIES					
6. LIMITED PARTNERSHIPS					
7. OTHER NON-INVESTMENT GRADE OBLIGATIONS					
8. ALL OTHERS GUARANTEES					
9. TOTAL NON-MUNICIPAL BONDS					

PART 7-LOSS DEVELOPMENT (000 omitted)

1	Losses paid during the year less reinsurance received during the year			Salvage and subrogation received in the current year			8	9	Losses unpaid December 31 of current year				Development		Estimated Liability on unpaid losses		Change in such estimated liability	
	2	3	4	5	6	7			10	11	12	13	14	15	16	17	18	19
	On losses incurred during 2000	On losses incurred during 1999	On losses incurred prior to 1999	On losses incurred during 2000	On losses incurred during 1999	On losses incurred prior to 1999	Total (Cols. 2 + 3 + 4 - 5 - 6 - 7)	Losses paid during 1999 on losses incurred prior to 1999	On losses incurred during 2000	On losses incurred during 1999	On losses incurred prior to 1999	Total Per Col. 5, Part 3A (Cols. 10 + 11 + 12)	On losses incurred prior to 2000 (Cols. 3 + 4 + 11 + 12)	On losses incurred prior to 1999 (Cols. 4 + 9 + 12)	Dec 31, 1999	Dec 31, 1998	Dec 31, 1999 (Col. 14 less Col. 16)	Dec 31, 1998 (Col. 15 less Col. 17)
1. Municipal Obligation Bonds																		
2. Special Revenue Bonds																		
3. IDB's - Class I																		
4. IDB's - Class II																		
5. IDB's - Class III																		
6. Total Municipal Bonds																		
7. Corporate Obligation Bonds - Class I																		
8. Corporate Obligation Bonds - Class II																		
9. Corporate Obligation Bonds - Class III																		
10. Consumer Debt Obligations																		
11. Pass Through Securities																		
12. Limited Partnerships																		
13. Other Non-Investment Grade Obligations																		
14. All Other Non-Municipal																		
15. Total Non-Municipal Bonds																		
16. Totals																		

Supplement for the year 2000 of the

SCHEDULE DC (SUPPLEMENTAL SCHEDULE D)
For the year ended December 31, 2000

000011111200040000100
00001111200040000100

Of the Insurance Company
Address (City, State and Zip Code) 00000
NAIC Group Code 2222 NAIC Company Code 11111

SCHEDULE DC - PART A - SECTION 1
Showing all Insurance Futures Options Owned December 31 of Current Year

Table with 12 columns: 1 Description, 2 Number of Contracts, 3 Date of Expiry, 4 Strike Price, 5 Date of Purchase, 6 Exchange, 7 Option Premium, 8 Statement Value, 9 Market Value, 10 Increase/Decrease in Market Value During the Year, 11 Used to Adjust Miscellaneous Income, 12 Deferred Gain or Loss.

1. DC

Has a comprehensive description of the hedge program been made available to the domiciliary state?: YES [] NO [X] If not, attach a description with this supplement.

0000111111200049000100
00001111200049000100

Trusted Surplus Statement

AFFIDAVIT OF U.S MANAGERS, GENERAL AGENTS OR ATTORNEYS

_____ being duly sworn, says that he/she is the _____ of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, that this trusted surplus statement together with its related schedules appended hereto is a true statement of the trusted surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this _____ day of _____ A.D., _____

AFFIDAVIT OF TRUSTEE - SCHEDULE B

_____ being sworn, say that it is the Trustee of the _____ a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., _____

AFFIDAVIT OF TRUSTEE - SCHEDULE C

_____ being sworn, say that it is the Trustee of the _____ a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., _____

AFFIDAVIT OF TRUSTEE - SCHEDULE D

_____ being sworn, say that it is the Trustee of the _____ a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., _____

Trusted Surplus Statement (Continued)

ASSETS

SCHEDULE A - DEPOSITS WITH STATE OFFICERS (EXCLUDING SPECIAL DEPOSITS)

Line Number	Description	1 Admitted Asset Value	2 Par Value	3 Market Value
1.01				
1.02				
1.03				
1.04				
1.05				
1.06				
1.07				
1.08				
1.09				
1.10				
1.11				
1.12				
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1.54				
1.55				
1.56				
1.57				
1.58				
1.59				
1.60				
1.61				
1.62				
1.63				
1.64				
1.65				
1.66				
1.67				
1.68				
1.98	Accrued Investment Income		XXX	XXX
1.99	Totals			

Trusteed Surplus Statement (Continued)

ASSETS

SCHEDULE B - DEPOSITS WITH UNITED STATES TRUSTEE

Line Number	Description	1 Admitted Asset Value	2 Par Value	3 Market Value
2.01	Cash			
2.02	Bonds			
2.03	Preferred Stock			
2.04	Common Stock			
2.05	Mortgage Loans on Real Estate			
2.06	Real Estate			
2.07	Short-Term Investments			
2.08	Other Invested Assets			
2.09	Miscellaneous Assets not included in any of the above categories			
2.98	Accrued Investment Income		X X X	X X X
2.99	Totals			

SCHEDULE C - DEPOSITS WITH UNITED STATES TRUSTEE

Line Number	Description	1 Admitted Asset Value	2 Par Value	3 Market Value
3.01	Cash			
3.02	Bonds			
3.03	Preferred Stock			
3.04	Common Stock			
3.05	Mortgage Loans on Real Estate			
3.06	Real Estate			
3.07	Short-Term Investments			
3.08	Other Invested Assets			
3.09	Miscellaneous Assets not included in any of the above categories			
3.98	Accrued Investment Income		X X X	X X X
3.99	Totals			

SCHEDULE D - DEPOSITS WITH UNITED STATES TRUSTEE

Line Number	Description	1 Admitted Asset Value	2 Par Value	3 Market Value
4.01	Cash			
4.02	Bonds			
4.03	Preferred Stock			
4.04	Common Stock			
4.05	Mortgage Loans on Real Estate			
4.06	Real Estate			
4.07	Short-Term Investments			
4.08	Other Invested Assets			
4.09	Miscellaneous Assets not included in any of the above categories			
4.98	Accrued Investment Income		X X X	X X X
4.99	Totals			

Trusteed Surplus Statement (Continued)

LIABILITIES AND TRUSTEED SURPLUS		1 Current Year
1. Total Liabilities		
ADDITIONS TO LIABILITIES:		
2. Ceded Reinsurance Balances Payable		
3. Agents' Credit Balances		
4. Aggregate Write-ins For Other Additions to Liabilities		
5. Total Additions (Lines 2 + 3 + 4)		
6. Total (Lines 1 + 5)		
DEDUCTIONS FROM LIABILITIES:		
7. Reinsurance Recoverable on Paid Losses and Loss Adjustment Expenses:		
7.1 Authorized Companies		
7.2 Unauthorized Companies		
8. Special State Deposits, not exceeding net liabilities carried in this statement on business in each respective state:		
8.1 Special State Deposits (submit schedule)		
8.2 Accrued interest on Special State Deposits		
9. Agents' balances or uncollected premiums not more than ninety days past due, not exceeding unearned premium reserves carried thereon		
10. Unpaid Reinsurance Premiums Receivable, not exceeding losses and loss adjustment expenses due to reinsured:		
10.1 Authorized companies		
10.2 Unauthorized companies		
11. Aggregate write-ins for other deductions from liabilities		
12. Total Deductions (Lines 7 thru 11)		
13. Total Adjusted Liabilities (Line 6 minus Line 12)		
14. Trusteed Surplus		
15. Total		

DETAILS OF WRITE-INS		
0401.		
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page		
0499. Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)		
1101.		
1102.		
1103.		
1198. Summary of remaining write-ins for Line 11 from overflow page		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)		