

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 Insurance Company

NAIC Group Code 0111 (Current Period) 0111 (Prior Period) NAIC Company Code 23043 Employer's ID Number 04-1543470

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

Incorporated January 1, 1912 Commenced Business July 1, 1912

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

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 (Signature) # Dexter Robert Legg (Signature) Elliot Joseph Williams
(Printed Name) Chairman of the Board, President and 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) | 8,622,263,003 | | 28,189,235 | 8,594,073,768 | 9,228,434,385 |
| 2. Stocks: | | | | | |
| 2.1 Preferred stocks (Schedule D, Part 2, Section 1) | 94,965,114 | (2,126,593) | | 92,838,521 | 163,382,537 |
| 2.2 Common Stocks (Schedule D, Part 2, Section 2) | 5,342,229,152 | 894,379,108 | | 6,236,608,260 | 6,292,399,378 |
| 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) | 158,426,086 | | | 158,426,086 | 151,450,206 |
| 4.2 Other properties (less \$ 0 encumbrances) | | | | | |
| 5. Cash (\$ 105,889,614 Schedule E, Part 1) and short-term investments (\$ 383,488,659 Schedule DA, Part 1) | 489,378,273 | | | 489,378,273 | 508,616,867 |
| 6. Other invested assets (Schedule BA) | 697,327,340 | 27,450,761 | | 724,778,101 | 728,213,422 |
| 7. Receivable for securities | 15,600,477 | | | 15,600,477 | 89,647,033 |
| 8. Aggregate write-ins for invested assets | | | | | 3,399,747 |
| 9. Subtotals, cash and invested assets (Lines 1 to 8) | 15,420,189,445 | 919,703,276 | 28,189,235 | 16,311,703,486 | 17,165,543,575 |
| 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 \$ 197,643,016) | 462,048,557 | | 69,901,504 | 392,147,053 | 411,369,830 |
| 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) | 656,257,162 | | 4,214,261 | 652,042,901 | 646,473,858 |
| 10.3 Accrued retrospective premiums (after deducting ceded reinsurance balances payable of \$ 0) | | 440,868,031 | 48,246,302 | 392,621,729 | 362,379,228 |
| 11. Funds held by or deposited with reinsured companies | 471,755,112 | | | 471,755,112 | 371,734,953 |
| 12. Bills receivable, taken for premiums | 83,579 | | 83,579 | | |
| 13. Reinsurance recoverables on loss and loss adjustment expense payments (Schedule F, Part 3, Cols. 2 and 3) | 262,691,451 | | | 262,691,451 | 233,276,287 |
| 14. Federal income tax recoverable and interest thereon | | | | | |
| 14A. Guaranty funds receivable or on deposit | 2,534,449 | | | 2,534,449 | 1,840,185 |
| 15. Electronic data processing equipment | 77,672,874 | | 30,770,542 | 46,902,332 | 37,313,544 |
| 16. Interest, dividends and real estate income due and accrued | | 144,036,175 | | 144,036,175 | 153,279,325 |
| 17. Receivable from parent, subsidiaries and affiliates | 237,623,508 | | | 237,623,508 | 225,118,168 |
| 18. Equities and deposits in pools and associations | 19,175,417 | | 1,001,510 | 18,173,907 | 24,698,352 |
| 19. Amounts receivable relating to uninsured accident and health plans | 2,454,449 | 427,226 | 204,747 | 2,676,928 | 7,075,398 |
| 20. Other assets nonadmitted (Exhibit 1) | 113,604,984 | | 113,604,984 | | |
| 21. Aggregate write-ins for other than invested assets | 325,274,171 | | 98,823,606 | 226,450,565 | 239,281,110 |
| 22. TOTALS (Lines 9 through 21) | 18,051,365,158 | 1,505,034,708 | 395,040,270 | 19,161,359,596 | 19,879,383,813 |

| DETAILS OF WRITE-INS | | | | |
|---|-------------|--|------------|-------------|
| 0801. 1994 Private Passenger Auto Escrow Amounts - 2/1/94 Filing | | | | 2,816,688 |
| 0802. December 1996 Private Passenger Auto Filing Escrow Amounts | | | | 583,059 |
| 0803. | | | | |
| 0898. Summary of remaining write-ins for Line 8 from overflow page | | | | |
| 0899. Totals (Lines 0801 through 0803 + 0898) (Line 8 above) | | | | 3,399,747 |
| 2101. Amounts receivable under uninsured plans | 179,880,269 | | 4,261,608 | 175,618,661 |
| 2102. Other Assets | 145,393,902 | | 94,561,998 | 50,831,904 |
| 2103. | | | | |
| 2198. Summary of remaining write-ins for Line 21 from overflow page | | | | |
| 2199. Totals (Lines 2101 through 2103 + 2198) (Line 21 above) | 325,274,171 | | 98,823,606 | 226,450,565 |

| LIABILITIES, SURPLUS AND OTHER FUNDS | 1 Current Year | 2 Prior Year |
|---|-------------------|-----------------|
| 1. Losses (Part 3A, Line 32, Column 5) | 7,779,893,009 | 8,430,474,796 |
| 1A. Reinsurance payable on paid loss and loss adjustment expenses (Schedule F, Part 1, Column 2) | 24,794,343 | 29,636,168 |
| 2. Loss adjustment expenses (Part 3A, Line 32, Column 6) | 1,626,162,633 | 1,723,522,846 |
| 3. Contingent commissions and other similar charges | 4,085,180 | 4,106,111 |
| 4. Other expenses (excluding taxes, licenses and fees) | 165,725,953 | 155,558,389 |
| 5. Taxes, licenses and fees (excluding federal and foreign income taxes) | 43,019,899 | 30,105,395 |
| 6. Federal and foreign income taxes (excluding deferred taxes) | 243,141,581 | 171,835,273 |
| 7. Borrowed money | 560,581,456 | 457,686,570 |
| 8. Interest, including \$ 7,395,872 on borrowed money | 7,395,872 | |
| 9. Unearned premiums (Part 2A, Line 34, Column 5)(after deducting ceded reinsurance unearned premiums of \$ 1,193,471,907) | 1,612,130,587 | 1,497,246,540 |
| 10. Dividends declared and unpaid: | | |
| a. Stockholders | | |
| b. Policyholders | 19,584,096 | 24,907,822 |
| 11. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 14) | 527,429,534 | 593,964,939 |
| 12. Amounts withheld or retained by company for account of others | 117,953,049 | 89,625,812 |
| 13. Remittances and items not allocated | | |
| 14. Provision for reinsurance (Schedule F, Part 7) | 151,076,367 | 164,491,473 |
| 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 | 242,596,911 | 191,236,804 |
| 18. Payable to parent, subsidiaries and affiliates | | |
| 19. Payable for securities | 15,861,936 | 24,153,682 |
| 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 | 502,218,161 | 741,385,499 |
| 23. Total liabilities (Lines 1 through 22) | 13,643,650,567 | 14,329,938,119 |
| 24. Aggregate write-ins for special surplus funds | 200,694,651 | |
| 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 | 1,140,854,969 | 1,140,691,139 |
| 26B. Gross paid in and contributed surplus | | |
| 26C. Unassigned funds (surplus) | 4,174,909,409 | 4,407,504,555 |
| 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) | 5,517,709,029 | 5,549,445,694 |
| 28. TOTALS (Page 2, Line 22, Col. 4) | 19,161,359,596 | 19,879,383,813 |

| DETAILS OF WRITE-INS | | |
|---|-------------|-------------|
| 2201. Amounts held under uninsured plans | 164,175,304 | 174,546,277 |
| 2202. 1994 Private Passenger Auto Escrow Amounts - 2/1/94 Filing | | 2,816,688 |
| 2203. December 1996 Private Passenger Auto Filing Escrow Amounts | | 583,059 |
| 2298. Summary of remaining write-ins for Line 22 from overflow page | 338,042,857 | 563,439,475 |
| 2299. Totals (Lines 2201 through 2203 plus 2298)(Line 22 above) | 502,218,161 | 741,385,499 |
| 2401. Special Surplus from Retroactive Reinsurance | 200,694,651 | |
| 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) | 200,694,651 | |
| 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) | 4,498,978,551 | 4,553,453,320 |
| DEDUCTIONS | | |
| 2. Losses incurred (Part 3, Line 32, Column 7) | 3,447,095,604 | 3,414,074,203 |
| 3. Loss expenses incurred (Part 4, Line 22, Column 1) | 723,550,774 | 774,399,887 |
| 4. Other underwriting expenses incurred (Part 4, Line 22, Column 2) | 1,105,037,475 | 1,116,943,938 |
| 5. Aggregate write-ins for underwriting deductions | | (20,769,399) |
| 6. Total underwriting deductions (Lines 2 through 5) | 5,275,683,853 | 5,284,648,629 |
| 7. Net underwriting gain or (loss) (Line 1 minus Line 6) | (776,705,302) | (731,195,309) |
| INVESTMENT INCOME | | |
| 8. Net investment income earned (Part 1, Line 14) | 584,470,975 | 597,689,112 |
| 9. Net realized capital gains or (losses) (Part 1A, Line 10) | 232,165,683 | 353,949,794 |
| 9A. Net investment gain or (loss) (Lines 8 + 9) | 816,636,658 | 951,638,906 |
| OTHER INCOME | | |
| 10. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 1,378,569 amount charged off \$ 21,353,438) | (19,974,870) | (24,407,732) |
| 11. Finance and service charges not included in premiums | 24,366,505 | 26,304,656 |
| 12. Aggregate write-ins for miscellaneous income | 142,662,538 | (57,104,131) |
| 13. Total other income (Lines 10 through 12) | 147,054,173 | (55,207,207) |
| 14. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 7 + 9A + 13) | 186,985,529 | 165,236,390 |
| 14A. Dividends to policyholders (Exhibit 2, Line 16, Column 1 plus Page 3, Line 10b, Column 1 minus Column 2) | 59,089,905 | 76,461,355 |
| 14B. Net income, after dividends to policyholders but before federal and foreign income taxes (Line 14 minus Line 14A) | 127,895,624 | 88,775,035 |
| 15. Federal and foreign income taxes incurred | 3,526,853 | (84,319,224) |
| 16. Net income (Line 14B minus Line 15) (to Line 18) | 124,368,771 | 173,094,259 |
| CAPITAL AND SURPLUS ACCOUNT | | |
| 17. Surplus as regards policyholders, December 31 prior year (Page 4, Line 32, Column 2) | 5,549,445,694 | 6,067,500,565 |
| GAINS AND (LOSSES) IN SURPLUS | | |
| 18. Net income (from Line 16) | 124,368,771 | 173,094,259 |
| 19. Net unrealized capital gains or (losses) (Part 1A, Line 11) | (196,877,225) | (214,450,723) |
| 20. Change in nonadmitted assets (Exhibit 1, Line 6, Col. 3) | 87,142,576 | (94,541,169) |
| 21. Change in provision for reinsurance (Page 3, Line 14, Column 2 minus Column 1) | 11,430,842 | (77,074,219) |
| 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 | 163,830 | 163,830 |
| 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 | (57,965,459) | (305,246,849) |
| 31. Change in surplus as regards policyholders for the year (Lines 18 through 30) | (31,736,665) | (518,054,871) |
| 32. Surplus as regards policyholders, December 31 current year (Lines 17 plus Line 31) (Page 3, Line 27) | 5,517,709,029 | 5,549,445,694 |
| DETAILS OF WRITE-INS | | |
| 0501. Other underwriting deductions | | (20,769,399) |
| 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) | | (20,769,399) |
| 1201. Other income(expense) | (58,307,462) | (57,104,131) |
| 1202. Retroactive Reinsurance Gain | 200,970,000 | |
| 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) | 142,662,538 | (57,104,131) |
| 3001. Subsidiary guarantee | (10,000,000) | (200,000,000) |
| 3002. Affiliation restructuring charge | | (77,000,000) |
| 3003. Other Surplus items | (47,965,459) | (28,246,849) |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | | |
| 3099. Totals (Lines 3001 through 3003 plus Line 3098) (Line 30 above) | (57,965,459) | (305,246,849) |

CASH FLOW

| | 1 Current Year | 2 Prior Year |
|--|----------------------|--------------------|
| Cash from Operations | | |
| 1. Premiums collected net of reinsurance | 4,586,132,370 | 4,437,129,204 |
| 2. Loss and loss adjustment expenses paid (net of salvage and subrogation) | 4,894,912,712 | 4,587,856,427 |
| 3. Underwriting expenses paid | 1,082,442,821 | 1,117,350,570 |
| 4. Other underwriting income (expenses) | (44,126,424) | 18,845,733 |
| 5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4) | (1,435,349,587) | (1,249,232,060) |
| 6. Net Investment income | 684,920,909 | 700,599,670 |
| 7. Other income (expenses): | | |
| 7.1 Agents' balances charged off | (19,974,870) | (24,407,732) |
| 7.2 Net funds held under reinsurance treaties | (166,555,540) | 453,010,067 |
| 7.3 Net amount withheld or retained for account of others | 28,432,018 | 50,189,170 |
| 7.4 Aggregate write-ins for miscellaneous items | 89,666,102 | 34,584,385 |
| 7.5 Total other income (Lines 7.1 to 7.4) | (68,432,290) | 513,375,890 |
| 8. Dividends to policyholders on direct business, less \$ 63,418,722 dividends on reinsurance assumed or ceded (net) | 64,413,631 | 78,943,978 |
| 9. Federal and foreign income taxes (paid) recovered | 67,841,003 | 140,429,244 |
| 10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9) | (815,433,596) | 26,228,766 |
| Cash from Investments | | |
| 11. Proceeds from investments sold, matured or repaid: | | |
| 11.1 Bonds | 2,000,058,652 | 3,131,772,910 |
| 11.2 Stocks | 642,393,264 | 725,506,706 |
| 11.3 Mortgage loans | | |
| 11.4 Real estate | 4,000,000 | (165,384) |
| 11.5 Other invested assets | 211,673,026 | 54,695,487 |
| 11.6 Net gains or (losses) on cash and short-term investments | 841,301 | 25,493 |
| 11.7 Miscellaneous proceeds | 2,062,787 | 22,465,348 |
| 11.8 Total investment proceeds (Lines 11.1 to 11.7) | 2,861,029,030 | 3,934,300,560 |
| 12. Cost of investments acquired (long-term only): | | |
| 12.1 Bonds | 1,381,471,563 | 1,663,901,080 |
| 12.2 Stocks | 443,952,848 | 1,915,432,868 |
| 12.3 Mortgage loans | | |
| 12.4 Real estate | | |
| 12.5 Other invested assets | 206,307,432 | 120,678,254 |
| 12.6 Miscellaneous applications | | 66,546,323 |
| 12.7 Total investment acquired (Lines 12.1 to 12.6) | 2,031,731,843 | 3,766,558,525 |
| 13. Net cash from investments (Line 11.8 minus Line 12.7) | 829,297,187 | 167,742,035 |
| Cash from Financing and Miscellaneous Sources | | |
| 14. Cash provided: | | |
| 14.1 Surplus notes, capital and surplus paid in | 163,830 | 163,830 |
| 14.2 Capital notes \$ 0 less amounts repaid \$ 0 | | |
| 14.3 Net transfers from affiliates | | |
| 14.4 Borrowed funds received | 102,894,884 | 382,748,619 |
| 14.5 Other cash provided | | |
| 14.6 Total (Lines 14.1 to 14.5) | 103,058,714 | 382,912,449 |
| 15. Cash applied: | | |
| 15.1 Dividends to stockholders paid | | |
| 15.2 Net transfers to affiliates | 7,342,478 | 85,917,378 |
| 15.3 Borrowed funds repaid | | |
| 15.4 Other applications | 128,818,421 | 207,465,342 |
| 15.5 Total (Lines 15.1 to 15.4) | 136,160,899 | 293,382,720 |
| 16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5) | (33,102,185) | 89,529,729 |
| RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS | | |
| 17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16) | (19,238,594) | 283,500,530 |
| 18. Cash and short-term investments: | | |
| 18.1 Beginning of year | 508,616,867 | 225,116,337 |
| 18.2 End of year (Line 17 plus Line 18.1) | 489,378,273 | 508,616,867 |

| DETAILS OF WRITE-INS | | |
|--|------------|------------|
| 7.401 Other income | 89,666,102 | 34,584,385 |
| 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) | 89,666,102 | 34,584,385 |

**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) | 174,641,784 | | | 24,955,282 | 29,844,797 | 169,752,269 |
| 1.1 Bonds exempt from U.S. tax | D(a) | 107,551,335 | | | 23,951,619 | 36,699,099 | 94,803,855 |
| 1.2 Other bonds (unaffiliated) | D(a) | 392,959,208 | | | 83,769,695 | 74,762,050 | 402,188,421 |
| 1.3 Bonds of affiliates | D(a) | | | | | | |
| 2.1 Preferred stocks (unaffiliated) | D(b) | 4,105,010 | | | 9,457 | 6 | 4,114,461 |
| 2.11 Preferred stocks of affiliates | D(b) | | | | | | |
| 2.2 Common stock (unaffiliated) | D | 27,090,303 | | | 2,672,060 | 7,360,746 | 22,401,617 |
| 2.21 Common stock of affiliates | D | 17,000,000 | | | | | 17,000,000 |
| 3. Mortgage loans | B(c) | | | | | | |
| 4. Real estate | A(d) | 38,179,249 | | | 59,575 | | 38,238,824 |
| 5.1 Cash on hand and on deposit | E | 1,450,124 | | | 1,061 | 1,061 | 1,450,124 |
| 5.2 Short-term investments | DA(e) | 12,904,721 | | | 1,260,264 | 2,212,995 | 11,951,990 |
| 6. Other invested assets | BA | 8,571,011 | | | 7,357,162 | 2,398,570 | 13,529,603 |
| 7. Derivative instruments | DB/DC(f) | (2,307,023) | | | | | (2,307,023) |
| 8. Aggregate write-ins for investment income | | (4,507,563) | | | | | (4,507,563) |
| 9. TOTALS | (g) | 777,638,159 | | | 144,036,175 | 153,279,324 | (g) 768,616,578 |
| | | | | | DEDUCTIONS | | |
| 10. Total investment expenses incurred (Part 4, Line 22, Col. 3) | | | | | | 50,510,415 | |
| 10A. Interest expense | | | | | | (i) 125,803,403 | |
| 11. Depreciation on real estate (for companies which depreciate annually on a formula basis) | | | | | | 7,831,785 | |
| 12. Aggregate write-ins for deductions from investment income | | | | | | | |
| 13. Total deductions (Lines 10 to 12) | | | | | | | 184,145,603 |
| 14. Net investment income earned (Line 9 minus Line 13 - to Page 4, Line 8) | | | | | | | 584,470,975 |

| DETAILS OF WRITE-INS | | | | | | | |
|--|--|-------------|--|--|--|--|-------------|
| 0801. Miscellaneous Interest Income | | (4,507,563) | | | | | (4,507,563) |
| 0802. | | | | | | | |
| 0803. | | | | | | | |
| 0898. Summary of remaining write-ins for Line 8 from overflow page | | | | | | | |
| 0899. Totals (Lines 0801 thru 0803 plus 0898) (Part 1, Line 8) | | (4,507,563) | | | | | (4,507,563) |

| 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 \$ 13,305,975 accrual of discount | | | | (f) Includes \$ 0 accrual of discount | | | |
| less \$ 4,965,005 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 \$ 35,986,936 for company's occupancy of its own buildings. | | | | (i) Includes \$ 91,586,329 interest on surplus notes | | | |
| (e) Includes \$ 3,649,562 accrual of discount | | | | and \$ 0 interest on capital notes. | | | |
| less \$ 18,534 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 | 1,125,046 | 64,335 | | | | 1,060,711 |
| 1.1 Bonds exempt from U.S. tax | 15,893,028 | 1,642,497 | | | | 14,250,531 |
| 1.2 Other bonds (unaffiliated) | 4,853,533 | 21,024,667 | | | (4,512,690) | (20,683,824) |
| 1.3 Bonds of affiliates | | | | | | |
| 2.1 Preferred stocks (unaffiliated) | 544,735 | 142,099 | | | (15,123,151) | (14,720,515) |
| 2.11 Preferred stocks of affiliates | | | | | | |
| 2.2 Common stock (unaffiliated) | 202,322,409 | 55,147,452 | | | (126,864,934) | 20,310,023 |
| 2.21 Common stock of affiliates | | | | | 68,513,907 | 68,513,907 |
| 3. Mortgage loans | | | | | | |
| 4. Real estate | 2,467,765 | | | (a) | | 2,467,765 |
| 5.1 Cash on hand and on deposit | | | | | | |
| 5.2 Short-term investments | 869,216 | 27,915 | | | | 841,301 |
| 6. Other invested assets | 85,863,742 | 7,789,461 | | | (76,402,487) | 1,671,794 |
| 7. Derivative instruments | | | | | (42,487,870) | (42,487,870) |
| 8. Aggregate write-ins for capital gains and (losses) | 4,064,635 | | | | | 4,064,635 |
| 9. TOTALS | 318,004,109 | 85,838,426 | | | (196,877,225) | 35,288,458 |
| (Distribution of Line 9, Col. 7) | | | | | | |
| 10. Net realized capital gains or (losses) (Page 4, Line 9) (Col. 2 - 3, Line 9) | | | | | | 232,165,683 |
| 11. Net unrealized capital gains or (losses) (Page 4, Line 19) (Cols. 4 - 5 + 6, Line 9) | | | | | | (196,877,225) |

| DETAILS OF WRITE-INS | | | | | | | |
|--|--|-----------|--|--|--|--|-----------|
| 0801. Deferred gain/(loss) on intercompany transfer | | 3,924,199 | | | | | 3,924,199 |
| 0802. Amortization of deferred gain/(loss) on inter | | 140,436 | | | | | 140,436 |
| 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) | | 4,064,635 | | | | | 4,064,635 |

(a) Excluding \$ 7,831,785 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 | 42,183,285 | 18,942,595 | 19,204,349 | 41,467,976 |
| 2. Allied lines | 26,026,734 | 15,436,402 | 13,065,550 | 28,396,691 |
| 3. Farmowners multiple peril | 8,738,338 | 4,859,587 | 4,248,383 | 9,349,287 |
| 4. Homeowners multiple peril | 332,797,562 | 183,238,887 | 187,130,489 | 328,643,838 |
| 5. Commercial multiple peril | 235,217,675 | 78,651,615 | 102,577,800 | 211,409,642 |
| 6. Mortgage guaranty | | | | |
| 8. Ocean marine | 35,657,697 | 1,613,505 | 9,770,869 | 27,373,154 |
| 9. Inland marine | 54,760,000 | 22,110,341 | 22,973,040 | 53,710,977 |
| 10. Financial guaranty | | | | |
| 11.1 Medical malpractice - occurrence | 48,585 | 50 | 17,700 | 30,936 |
| 11.2 Medical malpractice - claims-made | | | | |
| 12. Earthquake | 8,504,748 | 2,783,654 | 3,526,812 | 7,761,448 |
| 13. Group accident and health | 276,712,389 | 4,454,665 | 4,402,648 | 276,644,429 |
| 14. Credit accident and health (group and individual) | | | | |
| 15. Other accident and health | 39,528,608 | 8,312,825 | 8,017,904 | 39,393,821 |
| 16. Workers' compensation | 1,298,648,503 | (152,977,262) | (174,736,929) | 1,320,287,846 |
| 17.1 Other liability - occurrence | 253,433,955 | 28,396,618 | 42,927,766 | 238,543,205 |
| 17.2 Other liability - claims-made | 13,270,939 | 8,322,895 | 8,485,090 | 13,211,145 |
| 18.1 Products liability - occurrence | 52,852,834 | (1,878,997) | 4,236,303 | 46,635,355 |
| 18.2 Products liability - claims-made | 103,800 | 224,723 | 5,920 | 304,271 |
| 19.1, 19.2 Private passenger auto liability | 821,348,909 | 430,144,957 | 443,009,341 | 807,478,344 |
| 19.3, 19.4 Commercial auto liability | 291,629,630 | 61,358,849 | 70,583,232 | 282,342,590 |
| 21. Auto physical damage | 655,961,404 | 322,511,371 | 338,314,348 | 639,672,639 |
| 22. Aircraft (all perils) | 15,405,336 | 4,335,137 | 4,963,248 | 14,769,230 |
| 23. Fidelity | 4,055,197 | 2,528,773 | 1,948,236 | 4,626,054 |
| 24. Surety | 59,995,428 | 47,092,549 | 50,150,983 | 56,928,542 |
| 26. Burglary and theft | 1,097,623 | 459,709 | 422,281 | 1,129,375 |
| 27. Boiler and machinery | 420,691 | (264,499) | (20,605) | 172,380 |
| 28. Credit | (2,635) | 58,967 | | 56,330 |
| 29. International | | | | |
| 30A. Reinsurance-Nonproportional Assumed Property | 24,920,245 | 1,534,103 | 1,306,562 | 25,147,703 |
| 30B. Reinsurance-Nonproportional Assumed Liability | 26,434,012 | 1,788,662 | 4,731,237 | 23,491,341 |
| 30C. Reinsurance-Nonproportional Assumed Financial Lines | | | | |
| 31. Aggregate write-ins for other lines of business | | | | |
| 32. TOTALS | 4,579,751,492 | 1,094,040,681 | 1,171,262,557 | 4,498,978,551 |

| DETAILS OF WRITE-INS | | | | |
|--|--|--|--|--|
| 3101.0 | | | | |
| 3102.0 | | | | |
| 3103.0 | | | | |
| 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 | 17,242,955 | 1,683,491 | 277,903 | | 19,204,349 |
| 2. Allied lines | 11,193,107 | 1,704,361 | 168,081 | | 13,065,549 |
| 3. Farmowners multiple peril | 4,248,383 | | | | 4,248,383 |
| 4. Homeowners multiple peril | 186,396,212 | 17,110 | 717,167 | | 187,130,489 |
| 5. Commercial multiple peril | 100,618,545 | 1,959,255 | | | 102,577,800 |
| 6. Mortgage guaranty | | | | | |
| 8. Ocean marine | 9,620,808 | 88,368 | 61,693 | | 9,770,869 |
| 9. Inland marine | 22,361,408 | 290,282 | 321,350 | | 22,973,040 |
| 10. Financial guaranty | | | | | |
| 11.1 Medical malpractice - occurrence | 17,700 | | | | 17,700 |
| 11.2 Medical malpractice - claims-made | | | | | |
| 12. Earthquake | 3,624,970 | (104,332) | 6,173 | | 3,526,811 |
| 13. Group accident and health | 4,056,181 | | | (c) 346,467 | 4,402,648 |
| 14. Credit accident and health (group and individual) | | | | | |
| 15. Other accident and health | 8,017,499 | | 406 | (c) | 8,017,905 |
| 16. Workers' compensation | 183,440,356 | 1,113,815 | 791 | (359,291,891) | (174,736,929) |
| 17.1 Other liability - occurrence | 68,006,920 | 11,398,311 | 55,908 | (36,533,373) | 42,927,766 |
| 17.2 Other liability - claims-made | 2,973,327 | 5,511,763 | | | 8,485,090 |
| 18.1 Products liability - occurrence | 16,158,575 | 1,315,741 | | (13,238,014) | 4,236,302 |
| 18.2 Products liability - claims-made | 5,920 | | | | 5,920 |
| 19.1, 19.2 Private passenger auto liability | 442,188,219 | | 821,121 | | 443,009,340 |
| 19.3, 19.4 Commercial auto liability | 101,492,243 | 1,224,995 | 593 | (32,134,600) | 70,583,231 |
| 21. Auto physical damage | 337,508,519 | 141,910 | 680,542 | (16,622) | 338,314,349 |
| 22. Aircraft (all perils) | 4,963,248 | | | | 4,963,248 |
| 23. Fidelity | 1,868,529 | 79,707 | | | 1,948,236 |
| 24. Surety | 19,186,686 | 30,964,297 | | | 50,150,983 |
| 26. Burglary and theft | 416,742 | 5,302 | 239 | | 422,283 |
| 27. Boiler and machinery | (75,748) | 55,143 | | | (20,605) |
| 28. Credit | | | | | |
| 29. International | | | | | |
| 30A. Reinsurance-Nonproportional Assumed Property | 1,306,562 | | | | 1,306,562 |
| 30B. Reinsurance-Nonproportional Assumed Liability | 4,731,238 | | | | 4,731,238 |
| 30C. Reinsurance-Nonproportional Assumed Financial Lines | | | | | |
| 31. Aggregate write-ins for other lines of business | | | | | |
| 32. TOTALS | 1,551,569,104 | 57,449,519 | 3,111,967 | (440,868,033) | 1,171,262,557 |
| 33. Accrued retrospective premiums based on experience | | | | | 440,868,033 |
| 34. Balance (Line 32 plus Line 33) | | | | | 1,612,130,590 |

| 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) 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 | 9,664,882 | 53,754,043 | 16,155,940 | 26,129,244 | 11,262,336 | 42,183,285 |
| 2. Allied lines | 1,216,190 | 52,317,931 | 7,807,109 | 16,389,790 | 18,924,706 | 26,026,734 |
| 3. Farmowners multiple peril | | 14,261,498 | | 5,476,672 | 46,488 | 8,738,338 |
| 4. Homeowners multiple peril | 22,924,828 | 559,319,334 | 291,364 | 208,447,680 | 41,290,285 | 332,797,561 |
| 5. Commercial multiple peril | 4,070,594 | 413,771,142 | 1,738,084 | 144,902,769 | 39,459,376 | 235,217,675 |
| 6. Mortgage guaranty | | | | | | |
| 8. Ocean marine | 5,832,628 | 47,245,643 | 7,513,964 | 21,055,508 | 3,879,030 | 35,657,697 |
| 9. Inland marine | 38,671,290 | 77,162,629 | 10,921,956 | 33,769,312 | 38,226,563 | 54,760,000 |
| 10. Financial guaranty | | | | | | |
| 11.1 Medical malpractice - occurrence | | 77,147 | 7 | 28,538 | 31 | 48,585 |
| 11.2 Medical malpractice - claims-made | | | | | | |
| 12. Earthquake | 261,183 | 16,916,064 | 230,027 | 5,198,971 | 3,703,555 | 8,504,748 |
| 13. Group accident and health | 127,115,586 | 313,119,128 | 9 | 163,104,597 | 417,738 | 276,712,388 |
| 14. Credit accident and health (group and individual) | | | | | | |
| 15. Other accident and health | 66,200,204 | (13,539) | 500,013 | 23,804,744 | 3,353,326 | 39,528,608 |
| 16. Workers' compensation | 343,833,319 | 2,311,358,323 | 26,037,379 | 921,793,839 | 460,786,677 | 1,298,648,505 |
| 17.1 Other liability - occurrence | 162,080,295 | 315,188,326 | 5,458,561 | 153,864,360 | 75,428,867 | 253,433,955 |
| 17.2 Other liability - claims-made | 52,583,576 | 18,070,337 | 1,039,224 | 8,384,981 | 50,037,217 | 13,270,939 |
| 18.1 Products liability - occurrence | 22,648,364 | 61,869,912 | 3,759,252 | 30,909,077 | 4,515,617 | 52,852,834 |
| 18.2 Products liability - claims-made | 57,906 | 122,811 | | 76,917 | | 103,800 |
| 19.1, 19.2 Private passenger auto liability | 300,964,056 | 1,136,743,861 | 33,826,346 | 512,884,556 | 137,300,797 | 821,348,910 |
| 19.3, 19.4 Commercial auto liability | 100,807,037 | 508,461,683 | 11,306,804 | 179,248,755 | 149,697,138 | 291,629,631 |
| 21. Auto physical damage | 187,325,941 | 944,193,811 | 14,042,098 | 408,253,221 | 81,347,226 | 655,961,403 |
| 22. Aircraft (all perils) | 42,544,905 | | 5,553,876 | 9,355,018 | 23,338,428 | 15,405,335 |
| 23. Fidelity | 6,223,817 | 2,723,833 | 445,590 | 2,560,959 | 2,777,083 | 4,055,198 |
| 24. Surety | 99,267,399 | 25,531,767 | 4,705,264 | 38,575,121 | 30,933,881 | 59,995,428 |
| 26. Burglary and theft | 1,298,644 | 481,104 | 10,350 | 677,652 | 14,821 | 1,097,625 |
| 27. Boiler and machinery | 102,712 | 920,149 | (10,351) | 228,593 | 363,226 | 420,691 |
| 28. Credit | | | | 2,635 | | (2,635) |
| 29. International | | | | | | |
| 30A. Reinsurance-Nonproportional Assumed Property | X X X | 374,437 | 44,975,173 | 14,744,493 | 5,684,877 | 24,920,240 |
| 30B. Reinsurance-Nonproportional Assumed Liability | X X X | 272,159 | 41,894,048 | 15,651,585 | 80,613 | 26,434,009 |
| 30C. Reinsurance-Nonproportional Assumed Financial Lines | X X X | | | | | |
| 31. Aggregate write-ins for other lines of business | | | | | | |
| 32. TOTALS | 1,595,695,356 | 6,874,243,533 | 238,202,087 | 2,945,519,587 | 1,182,869,902 | 4,579,751,487 |

| 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: 1. The amount of such installment premiums \$ 467,985,146
 2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$ 305,421,094

**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 | 1,959,085 | 30,200,138 | 13,029,732 | 19,129,491 | 638,564 | 4,249,659 | 3,044,536 | 20,973,178 | 2,255,289 |
| 2. Allied lines | 94,121 | 29,808,215 | 13,659,989 | 16,242,347 | 289,753 | 7,878,720 | 3,022,301 | 21,388,519 | 1,646,844 |
| 3. Farmowners multiple peril | | 4,438,079 | 1,642,089 | 2,795,990 | | 395,814 | 146,451 | 3,045,353 | 1,074,928 |
| 4. Homeowners multiple peril | 6,551,440 | 137,961,426 | 55,131,895 | 89,380,971 | 154,073 | 6,242,329 | 2,633,524 | 93,143,849 | 25,879,605 |
| 5. Commercial multiple peril | 24,282,921 | 296,432,546 | 137,722,522 | 182,992,945 | 5,335,892 | 109,909,575 | 53,590,037 | 244,648,375 | 94,420,218 |
| 6. Mortgage guaranty | | | | | | | | | |
| 8. Ocean marine | 1,802,669 | 30,757,971 | 12,788,258 | 19,772,382 | 1,066,366 | 1,303,877 | 1,184,966 | 20,957,659 | 1,477,341 |
| 9. Inland marine | 20,073,413 | 13,116,712 | 16,945,781 | 16,244,344 | 18,151,796 | 12,555,962 | 23,940,290 | 23,011,812 | 3,584,232 |
| 10. Financial guaranty | | | | | | | | | |
| 11.1 Medical malpractice - occurrence | 68,966 | 191,538 | 102,867 | 157,637 | | 18,600 | 6,891 | 169,346 | 5,953 |
| 11.2 Medical malpractice - claims - made | | | | | | | | | |
| 12. Earthquake | 37,542 | 3,957,238 | 1,859,321 | 2,135,459 | 657,642 | 142,005 | 621,967 | 2,313,139 | 267,750 |
| 13. Group accident and health | | 542,369,759 | 200,676,811 | 341,692,948 | 18,546,987 | 23,878,401 | 18,185,320 | 365,933,016 | 1,143,718 |
| 14. Credit accident and health (group and individual) | | | | | | | | | |
| 15. Other accident and health | 645,321 | 859,326 | 562,807 | 941,840 | 6,623,076 | 4,525,356 | 4,362,757 | 7,727,515 | 229,035 |
| 16. Workers' compensation | 1,303,438,543 | 4,540,429,995 | 3,001,992,922 | 2,841,875,616 | 686,713,434 | 2,342,871,754 | 1,748,843,392 | 4,122,617,412 | 531,686,930 |
| 17.1 Other liability - occurrence | 512,755,664 | 459,738,569 | 398,543,885 | 573,950,348 | 393,300,975 | 356,334,100 | 362,909,241 | 960,676,182 | 472,099,806 |
| 17.2 Other liability - claims - made | 36,787,245 | (5,256,734) | 15,273,535 | 16,256,976 | 31,424,101 | 17,454,783 | 33,852,008 | 31,283,852 | 29,576,876 |
| 18.1 Products liability - occurrence | 240,295,276 | 95,017,988 | 155,383,487 | 179,929,777 | 76,019,641 | 87,026,385 | 61,696,956 | 281,278,847 | 180,356,785 |
| 18.2 Products liability - claims - made | 3,338,600 | 1,770,472 | 1,890,357 | 3,218,715 | | (169,758) | (62,810) | 3,111,767 | 185,366 |
| 19.1, 19.2 Private passenger auto liability | 268,246,249 | 1,048,651,821 | 605,465,386 | 711,432,684 | 143,544,819 | 316,315,198 | 187,390,655 | 983,902,046 | 150,144,775 |
| 19.3, 19.4 Commercial auto liability | 153,041,990 | 636,413,297 | 398,547,913 | 390,907,374 | 82,815,358 | 217,665,091 | 206,132,747 | 485,255,076 | 101,110,534 |
| 21. Auto physical damage | 918,488 | 10,523,644 | 6,385,323 | 5,056,809 | (3,086,927) | (25,723,462) | (9,280,087) | (14,473,493) | 24,469,284 |
| 22. Aircraft (all perils) | 20,732,074 | 3,506,287 | 15,781,209 | 8,457,152 | 1,715,789 | (767,790) | 790,141 | 8,615,010 | (803,838) |
| 23. Fidelity | 1,994,484 | 1,597,583 | 1,357,827 | 2,234,240 | 6,202,780 | 1,382,438 | 4,762,976 | 5,056,482 | 807,404 |
| 24. Surety | 41,596,710 | 7,394,558 | 43,800,264 | 5,191,004 | 29,578,192 | 13,818,768 | 22,050,978 | 26,536,986 | 3,979,288 |
| 26. Burglary and theft | 278,895 | 1,051,563 | 492,268 | 838,190 | 1,849,219 | 362,245 | 879,961 | 2,169,693 | |
| 27. Boiler and machinery | (26,885) | 684,624 | 259,113 | 398,626 | 60,638 | 1,030,058 | 518,327 | 970,995 | 145,993 |
| 28. Credit | | 113 | 42 | 71 | | | | 71 | 262,109 |
| 29. International | | | | | | | | | |
| 30A. Reinsurance-Nonproportional Assumed Property | X X X | 59,340,250 | 35,944,253 | 23,395,997 | X X X | 6,429,554 | 2,381,430 | 27,444,121 | 8,012 |
| 30B. Reinsurance-Nonproportional Assumed Liability | X X X | 54,806,918 | 20,278,560 | 34,528,358 | X X X | 27,948,957 | 10,341,114 | 52,136,201 | 148,323 |
| 30C. Reinsurance-Nonproportional Assumed Financial Lines | X X X | | | | X X X | | | | |
| 31. Aggregate write-ins for other lines of business | | | | | | | | | |
| 32. TOTALS | 2,638,912,811 | 8,005,763,896 | 5,155,518,416 | 5,489,158,291 | 1,501,602,168 | 3,533,078,619 | 2,743,946,069 | 7,779,893,009 | 1,626,162,560 |

| 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 | 143,028,681 | | | 143,028,681 |
| b. Reinsurance assumed | 473,051,745 | | | 473,051,745 |
| c. Reinsurance ceded | 275,390,016 | | | 275,390,016 |
| d. Net claim adjustment service (a + b - c) | 340,690,410 | | | 340,690,410 |
| 2. Commission and brokerage: | | | | |
| a. Direct excluding contingent | | 82,551,085 | | 82,551,085 |
| b. Reinsurance assumed excluding contingent | | 332,978,573 | | 332,978,573 |
| c. Reinsurance ceded excluding contingent | | 287,482,502 | | 287,482,502 |
| d. Contingent-direct | | | | |
| e. Contingent-reinsurance assumed | | (508,186) | | (508,186) |
| f. Contingent-reinsurance ceded | | 3,090,451 | | 3,090,451 |
| g. Policy and membership fees | | | | |
| h. Net commission and brokerage (a + b - c + d + e - f + g) | | 124,448,519 | | 124,448,519 |
| 3. Allowances to manager and agents | | 70,442 | | 70,442 |
| 4. Advertising | 4,582,394 | 31,301,901 | 250,047 | 36,134,342 |
| 5. Boards, bureaus and associations | 1,443,455 | 15,642,568 | 141 | 17,086,164 |
| 6. Surveys and underwriting reports | 108,469 | 8,713,327 | 1,441 | 8,823,237 |
| 7. Audit of assureds' records | | 56,478 | | 56,478 |
| 8. Salary and related items: | | | | |
| a. Salaries | 249,763,482 | 459,734,620 | 11,441,559 | 720,939,661 |
| b. Payroll taxes | 15,860,466 | 31,554,406 | 817,644 | 48,232,516 |
| 9. Employee relations and welfare | 40,585,349 | 80,597,021 | 694,083 | 121,876,453 |
| 10. Insurance | 14,764,218 | 2,214,026 | 105,907 | 17,084,151 |
| 11. Directors' fees | 176,371 | 666,696 | 41,879 | 884,946 |
| 12. Travel and travel items | 16,986,884 | 38,839,016 | 706,621 | 56,532,521 |
| 13. Rent and rent items | 25,148,150 | 54,173,289 | 355,093 | 79,676,532 |
| 14. Equipment | 26,746,240 | 56,624,515 | 859,966 | 84,230,721 |
| 15. Printing and stationery | 6,216,999 | 14,975,890 | 71,313 | 21,264,202 |
| 16. Postage, telephone and telegraph, exchange and express | 15,311,948 | 38,689,762 | 175,012 | 54,176,722 |
| 17. Legal and auditing | 2,376,457 | 7,028,765 | 4,385,972 | 13,791,194 |
| 17A. Totals (Lines 3 to 17) | 420,070,882 | 840,882,722 | 19,906,678 | 1,280,860,282 |
| 18. Taxes, licenses and fees: | | | | |
| a. State and local insurance taxes deducting guaranty association credits of \$ 3,171,298 | | 149,441,862 | 4,074,224 | 153,516,086 |
| b. Insurance department licenses and fees | | 7,268,707 | | 7,268,707 |
| c. Gross guaranty association assessments | | 9,640,311 | | 9,640,311 |
| d. All other (excluding federal and foreign income and real estate) | | 1,180,609 | | 1,180,609 |
| e. Total taxes, licenses and fees (a + b + c + d) | | 167,531,489 | 4,074,224 | 171,605,713 |
| 19. Real estate expenses | | | 19,615,354 | 19,615,354 |
| 20. Real estate taxes | | | 4,753,434 | 4,753,434 |
| 20A. Reimbursements by uninsured accident and health plans | | | | |
| 21. Aggregate write-ins for miscellaneous expenses | (37,210,518) | (27,825,255) | 2,160,723 | (62,875,050) |
| 22. Total expenses incurred | 723,550,774 | 1,105,037,475 | 50,510,413 | (a) 1,879,098,662 |
| 23. Less unpaid expenses-current year | 1,626,162,633 | 212,358,727 | 472,305 | 1,838,993,665 |
| 24. Add unpaid expenses-prior year | 1,723,522,846 | 189,539,787 | 230,109 | 1,913,292,742 |
| 25. Amounts receivable relating to uninsured accident and health plans, prior year | | 47,595 | | 47,595 |
| 26. Amounts receivable relating to uninsured accident and health plans, current year | | 427,226 | | 427,226 |
| 27. TOTAL EXPENSES PAID (Lines 22 - 23 + 24 - 25 + 26) | 820,409,373 | 1,082,442,821 | 50,296,186 | 1,953,148,379 |

| DETAILS OF WRITE-INS | | | | |
|---|--------------|--------------|-----------|--------------|
| 2101. Other Expenses | (37,210,518) | (27,825,255) | 2,160,723 | (62,875,050) |
| 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) | (37,210,518) | (27,825,255) | 2,160,723 | (62,875,050) |

(a) Includes management fees of \$ 1,021,669 to affiliates and \$ 3,228,427 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 | 154,422,441 | 142,348,954 | (12,073,487) |
| 2. Other Assets: | | | |
| 2.1 Bills receivable not taken for premiums | | | |
| 2.2 Furniture, equipment and supplies | 110,974,015 | 125,212,319 | 14,238,304 |
| 2.3 Loans on personal security, endorsed or not | 2,630,969 | 3,141,049 | 510,080 |
| 3. Total (Lines 2.1 to 2.3)(Page 2, Line 20, Column 3) | 113,604,984 | 128,353,368 | 14,748,384 |
| 4. Aggregate write-ins for other than invested assets (Page 2, Line 21, Column 3) | 98,823,606 | 184,392,035 | 85,568,429 |
| 5. Aggregate write-ins for related items | | | |
| 6. Total (Line 1 plus Lines 3 to 5) | 366,851,031 | 455,094,357 | 88,243,326 |

| DETAILS OF WRITE-INS | | | |
|--|------------|-------------|------------|
| 0401. Other Assets | 94,561,998 | 177,858,033 | 83,296,035 |
| 0402. Accounts receivable under uninsured plans | 4,261,608 | 6,534,002 | 2,272,394 |
| 0403. 0 | | | |
| 0498. Summary of remaining write-ins for Line 4 from overflow page | | | |
| 0499. Totals (Lines 0401 through 0403 + 0498) (Line 4 above) | 98,823,606 | 184,392,035 | 85,568,429 |
| 0501. Loans on company's stock | | | |
| 0502. 0 | | | |
| 0503. 0 | | | |
| 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) | 4,579,751,487 | 4,330,614,034 |
| 2. Interest, dividends and real estate income received (Part 1, Line 9, Col. 3) | 777,638,159 | 768,908,016 |
| 3. From sale or maturity of ledger assets (Part 1A, Line 9, Col. 2) | 318,004,109 | 424,449,412 |
| 4. Other income items or increases, viz: | | |
| a. Agents' balances previously charged off | 1,378,569 | 1,460,928 |
| b. Remittances from home office to U.S. branch (gross) | | |
| c. Funds held under reinsurance treaties (net) | | 564,406,219 |
| d. Borrowed money (gross) | 102,894,885 | 382,748,618 |
| e. Amounts withheld or retained for account of others (net) | 28,327,237 | 50,346,125 |
| f. Aggregate write-ins for increases in ledger assets | 51,360,108 | 124,176,557 |
| 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) | 163,830 | 163,830 |
| 8. Total (Lines 1 to 7A) | 5,859,518,384 | 6,647,273,739 |
| DECREASE IN LEDGER ASSETS | | |
| 9. Net losses paid (Part 3, Line 32, Col. 4) | 4,092,369,079 | 3,737,639,812 |
| 10. Expenses paid (Part 4, Line 27, Col. 4) | 1,953,148,379 | 1,953,240,529 |
| 10A. Interest expense (Part 1, Line 10A) | 125,803,403 | 105,545,843 |
| 11. From sale or maturity of ledger assets (Part 1A, Line 9, Col. 3) | 85,838,426 | 70,499,618 |
| 11A. Surplus notes (Page 4, Line 23A) | | |
| 12. Other disbursement items or decreases, viz: | | |
| a. Agents' balances charged off | 21,353,438 | 25,868,660 |
| b. Remittances to home office from U.S. branch (gross) | | |
| c. Funds held under reinsurance treaties (net) | 66,535,405 | |
| d. Borrowed money (gross) | | |
| e. Amounts withheld or retained for account of others (net) | | |
| f. Aggregate write-ins for decreases in ledger assets | 189,832,466 | 43,925,151 |
| 13. Adjustment in book value of ledger assets (Part 1A, Line 9, Col. 5) and depreciation (Part 1, Line 11) | 7,831,785 | 7,147,467 |
| 14. Federal and foreign income taxes paid | (67,841,003) | (140,429,244) |
| 15. Dividends paid stockholders | | |
| 16. Dividends to policyholders on direct business, less \$ 63,418,722 dividends on reinsurance assumed or ceded (net) | 64,413,631 | 78,943,978 |
| 17. Total (Lines 9 to 16) | 6,539,285,009 | 5,882,381,814 |
| RECONCILIATION BETWEEN YEARS | | |
| 18. Amount of ledger assets as per balance December 31 of prior year | 18,731,131,783 | 17,966,239,858 |
| 19. Increase or (decrease) in ledger assets during the year (Line 8 minus Line 17) | (679,766,625) | 764,891,925 |
| 20. Balance = ledger assets December 31 of current year | 18,051,365,158 | 18,731,131,783 |

| DETAILS OF WRITE-INS | | |
|---|-------------|-------------|
| 04f01. Accumulated translation adjustment | | 25,752,439 |
| 04f02. Drafts Outstanding | 51,360,108 | |
| 04f03. Other Liabilities and expenses | | 98,424,118 |
| 04f98. Summary of remaining write-ins for Line 4f from overflow page | | |
| 04f99. Totals (Lines 04f01 through 04f03 plus 04f98) (Line 4f above) | 51,360,108 | 124,176,557 |
| 12f01. Other liabilities and expenses | 189,832,466 | |
| 12f02. Drafts outstanding | | 43,925,151 |
| 12f03. | | |
| 12f98. Summary of remaining write-ins for Line 12f from overflow page | | |
| 12f99. Totals (Lines 12f01 through 12f03 plus 12f98) (Line 12f above) | 189,832,466 | 43,925,151 |

NOTES TO FINANCIAL STATEMENTS

1. Basis of Presentation

The accompanying financial statements of Liberty Mutual 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 except for the following item which resulted in no impact to surplus.

Accounting for Intercompany Reinsurance Contract

In 2000, the Company entered into a retroactive reinsurance agreement with its Bermuda domiciled wholly-owned subsidiary, Lexco, Ltd. whereby the Company ceded \$195,000,000 of loss and loss adjustment expense reserves in exchange for premium of \$148,000,000. The transaction resulted in income of \$47,000,000 with no impact on surplus as the Company unwound the underlying discount held by Lexco, Ltd. through its investment in its subsidiary. The Massachusetts Division of Insurance permitted the Company to use prospective accounting treatment for the transaction in 2000.

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; derivative instruments are valued in accordance with the NAIC Accounting Practices and Procedures Manual and the SVO manual. All derivative instruments are valued consistently with the hedged items. Common and preferred stocks and other investments are carried at market value; investments in stocks of unconsolidated subsidiaries are carried on the equity basis; short-term investments are carried at cost adjusted where appropriate for amortization of premium or discount; and real estate is carried at depreciated cost.
- b. The Company uses straight line depreciation for all of its real estate holdings and fixed assets according to varying lives.
- c. The Company owns 100.00% of the common stock of Datachem Software, Inc., Liberty Mutual Managed Care, Inc., Liberty Mutual Capital Corporation (Boston), The First Liberty Insurance Corporation, LM Insurance Corporation, Liberty Insurance Company of America, Liberty Surplus Insurance Corporation, Golden Eagle Insurance Corporation, Liberty Personal Insurance Company, Liberty Energy Corporation, Berkeley Management Corporation, Wausau Service Corporation, Summit Holding Southeast Inc., Colorado Casualty Insurance Company and Liberty Insurance Holdings, Inc.; 99.99% of the common stock of Liberty Pacific Direct Invest; and 90.00% of the common stock of Helmsman Insurance Agency, Inc., and Helmsman Management Services, Inc. The stock is valued on the equity basis as described in Part 8: Section 3 (d) of the SVO Manual.

The Company owns 100% of the common stock of, 611458 Ontario Limited, Wausau Insurance Company (U.K.) Ltd., ALM Services, Inc., Helmsman Insurance Agency of Texas, Inc., Liberty Information Technology, Ltd. and Liberty Massachusetts Trust; and 90% of the common stock of Liberty Mutual Property-Casualty Holding Corporation. The stock and beneficial interest is valued on the equity basis as described in Part 8: Section 3 (a) of the SVO Manual.

The Company owns 100% of the common stock of Liberty Mutual Equity Corporation. The stock is valued at market value with a discount rate of 30% as described in Part 8: Section 3 (e) of the SVO Manual.

The Company owns 100% of the common stock of Liberty Insurance Company of Canada and Liberty Re (Bermuda) Ltd. The stock is valued on the equity basis as described in Part 8: Section 3 (g) 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

- a. At December 31, 2000 the Company was party to derivative contracts in the form of equity swaps. The purpose of the equity swap contracts is to exchange rates of return for a specified set of common stocks for rates of return consistent with the broad equity markets as represented by Standard & Poor's Index of 500 common stocks. The Company agrees with the counterparty to exchange, at specified intervals, the net performance differential of the Standard & Poor's Index of 500 common stocks and a notional portfolio of common stocks. A single net payment is made by one counterparty at each due date. The Company is exposed to potential credit loss in the event of nonperformance by the other party to the equity swap contract with respect to only the net differential payments.
- b. Periodically, the Company uses forward contracts as a means of hedging exposure to price, foreign currency and/or interest rate risk. Forward contracts are contracts to make or take delivery of, or effect a cash settlement based upon the actual or expected price, level, performance or value of, one or more underlying interests. Risks arise as a result of movements in current market prices from contracted prices and the potential inability of counterparties to meet their obligation under the contracts.

4. Federal Income Tax Allocation

- c. 1. The Company's Federal income tax return is consolidated with the following companies of the Liberty Mutual Group:

| | |
|--|---|
| <ul style="list-style-type: none"> ** Access Insurance Services, Co. ALM Services, Inc. Ambco Capital Company America First Insurance Company American Ambassador Casualty Company Atlas Assurance Company of America Berkeley Holding Company Associates, Inc. ** Berkeley Management Corporation Bridgefield Casualty Insurance Company Bridgefield Employers Insurance Company C.E. Schools, Inc. Capitol Agency, Inc. (a Tennessee Corporation) Capitol Agency, Inc. (an Arizona Corporation) Capitol Agency, Inc. (an Ohio Corporation) Cascade Disability Management, Inc. Colorado Casualty Insurance Company Commercial Insurance of Central Florida, Inc. Companies Agency Insurance Services of California | <ul style="list-style-type: none"> Liberty Insurance Underwriters, Inc. Liberty International Aberdeen, Inc. Liberty International Asia Pacific Holdings, Inc. Liberty International Holdings Inc. Liberty International Latin America Holdings Inc. Liberty International Services, Inc. Liberty Life Assurance Company of Boston ** Liberty Lloyds of Texas Insurance Company Liberty Management Services, Inc. Liberty Massachusetts Trust Liberty Mexico Holdings, Inc. Liberty Mutual Capital Corporation (Boston) Liberty Mutual Equity Corporation Liberty Mutual Managed Care, Inc. Liberty Mutual Property - Casualty Holding Corporation Liberty Northwest Insurance Corporation Liberty Personal Insurance Company (Formerly Cumis General Insurance Company) |
|--|---|

NOTES TO FINANCIAL STATEMENTS

| | |
|---|---|
| <p>Companies Agency of Alabama, Inc. Companies Agency of Georgia, Inc. Companies Agency of Idaho, Inc. Companies Agency of Kentucky, Inc. Companies Agency of Massachusetts, Inc. Companies Agency of Michigan, Inc. Companies Agency of New York, Inc. Companies Agency of Pennsylvania, Inc. Companies Agency of Phoenix, Inc. Companies Agency of Texas, Inc. Companies Agency, Inc. Companies Annuity Agency of Texas, Inc. Consolidated Insurance Company Cooling Grumme Mumford Company, Inc. Countrywide Services Corporation Datachem Software, Inc. Diversified Settlements, Inc. Employers Safety Group Association, Inc. Excelsior Insurance Company First State Agency, Inc. Florida State Agency, Inc. Globe American Casualty Company Golden Eagle Insurance Corporation Helmsman Insurance Agency of Illinois, Inc. Helmsman Insurance Agency of Texas, Inc. Helmsman Insurance Agency, Inc. Helmsman Management Services, Inc. Heritage-Summit Healthcare of Florida, Inc. Indiana Insurance Company LEXCO Limited LFC Holdings, Inc. LFC Management Corporation Liberty-USA Corporation Liberty Corporate Holdings, Inc. Liberty Energy Corporation Liberty Energy Gulf Corporation Liberty Hospitality Group, Inc. Liberty Insurance Company of America Liberty Insurance Corporation Liberty Insurance Holdings, Inc.</p> | <p>Liberty Real Estate Corporation Liberty Surplus Insurance Corporation LIH-Re of America Corporation LIH U.S. P&C Corporation * LIIA Insurance Agency, Inc. ** LLS Insurance Agency of Nevada, Inc. LM Insurance Corporation LRE Properties, Inc. Mid-American Agency, Inc. Mid-American Fire and Casualty Company Missouri Agency, Inc. Peerless Insurance Company ReCover, Inc. Reiswig & Company, Inc. Risktrac, Inc. San Diego Insurance Corporation State Agency, Inc. (a Wisconsin Corporation) State Agency, Inc. (an Indiana Corporation) Summit Claims Management, Inc. Summit Consulting, Inc. Summit Consulting, Inc. of Louisiana Summit Healthcare Holdings, Inc. Summit Holding Corporation Summit Holding Southeast, Inc. Summit Loss Control Services, Inc. Talbot Bird & Company of Texas Talbot Bird & Company, Inc. Talbot Bird of New England, Inc. The First Liberty Insurance Corporation The Midwestern Indemnity Company The National Corporation The Netherlands Insurance Company Tower Insurance Company Turnkey Insurance Services, Inc. Turnkey Resources, Inc. Wausau Business Insurance Company Wausau General Insurance Company Wausau Service Corporation (WSC) Wausau Underwriters Insurance Company Workwell Health & Safety, Inc.</p> |
|---|---|

* These companies joined the consolidated group in 2000, their short period income from this point will be included in the consolidated return.

** These companies were incorporated in 2000.

2. The method of allocation is subject to a written agreement filed with the Internal Revenue Service. Allocation is based upon separate return calculations with current credit for net losses only when the losses can be used on a separate company basis. Intercompany tax balances are settled quarterly.

d. The amount of Federal income taxes included and available for recoupment in the event of future losses is none from the current year and none from the first preceding year.

e. The Company had a net loss carry forward and available to offset future net income subject to Federal income taxes from the second preceding year of \$103,414,813 expiring in 2018, and from the third preceding year of \$47,367,672 expiring in 2012.

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 1/2 of 1% of the total assets of the largest affiliate, except for the Company's guarantee of the obligations of Liberty Life Assurance Company of Boston on insurance policies and contracts issued on or after December 31, 1994.

c. Other than the investments included in Schedule D, Summary by Country, the Company holds other invested assets (Schedule BA) in its affiliates and subsidiaries with a total statement value of \$237,345,901.

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 Fire 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.

The Company guarantees the payment of San Diego Insurance Company's obligations under an indemnity reinsurance agreement with Golden Eagle Insurance Company dated August 21, 1997. San Diego's outstanding deposit liability is approximately \$189,000,000.

The Company guarantees the performance of Liberty Mutual Capital Corporation (Boston) under a \$600,000,000 commercial paper program. The amount outstanding at December 31, 2000, was \$171,572,000.

The Company guarantees the performance of Inversora Segucar, C.A.'s obligations under a credit facility. The amount outstanding under the facility at December 31, 2000, was \$21,520,248.

NOTES TO FINANCIAL STATEMENTS

- f. See Note 20 for information regarding the intercompany pooling agreements.

There are „Service Agreements“ between the Company and its pooled affiliates, Liberty Life Assurance Company of Boston, Helmsman Insurance Agency, Inc., Liberty Northwest Insurance Corporation, Helmsman Management Services, Inc., Liberty Mutual Managed Care, Inc., Liberty Financial Companies, Inc., Cascade Disability Management, Inc., Risktrac Inc., Liberty Mutual Equity Corporation, Liberty Information Technology, Ltd., Liberty Insurance Company of Canada, Datachem Software, Inc., Liberty Mutual Capital Corporation (Boston), Liberty Insurance Company of America, Liberty Surplus Insurance Corporation, Liberty Personal Insurance Company, Liberty Insurance Holdings, Inc., Colorado Casualty Insurance Company, Bridgefield Employers Insurance Company, Bridgefield Casualty Insurance Company, San Diego Insurance Company, Liberty Lloyds of Texas Insurance Company and Liberty Insurance Underwriters, Inc. under which the company may provide these subsidiaries with office space, supplies, equipment, telephone and wire services, the use of computers and similar machines and services of personnel employed by the Company. Services provided include, but are not limited to, claims handling, credit and collections, sales policy production, underwriting, investment, and a variety of computer activities. The Company is reimbursed for the costs of all services which it provides under these 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.

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 \$200,694,651 resulting from a Retroactive Reinsurance Contract.

NOTES TO FINANCIAL STATEMENTS

d. Not Applicable

| | (1) Date Issued | (2) Interest Rate | (3) Amount of Note(s) | (4) Carrying Value | (5) Interest Paid Current Year | (6) Total Interest Paid | (7) Accrued Interest | (8) Date of Maturity |
|----|--------------------|-------------------------|-----------------------------|-----------------------|--------------------------------------|-------------------------------|----------------------------|-------------------------|
| 1. | May 18, 1995 | 8.500% | \$150,000,000 | \$149,748,906 | \$12,750,000 | \$70,125,000 | \$0 | May 15, 2025 |
| 2. | May 04, 1995 | 8.200% | \$250,000,000 | \$249,651,353 | \$20,500,000 | \$112,750,000 | \$0 | May 04, 2007 |
| 3. | October 21, 1996 | 7.875% | \$250,000,000 | \$249,639,582 | \$19,687,500 | \$78,750,000 | \$0 | October 15, 2026 |
| 4. | October 15, 1997 | 7.697% | \$500,000,000 | \$491,815,129 | \$38,485,000 | \$115,455,000 | \$0 | October 15, 2097 |
| | Total | | \$1,150,000,000 | \$1,140,854,969 | \$91,422,500 | \$377,080,000 | \$0 | |

f. The surplus debenture, in the amount of \$150,000,000 listed under 7.e.1 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by Merrill Lynch & Co., Goldman Sachs & Co. and Salomon Bothers Inc. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

The surplus debenture in the amount of \$250,000,000, listed under 7.e.2 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by Merrill Lynch & Co., Goldman Sachs & Co. and Salomon Bothers Inc. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

The surplus debenture in the amount of \$250,000,000, listed under 7.e.3 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by CS First Boston, Morgan Stanley & Co. and Salomon Bothers Inc. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

The surplus debenture in the amount of \$500,000,000, listed under 7.e.4 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by CS First Boston, Goldman Sachs & Co. and Merrill Lynch & Co. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

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 maintains a \$600,000,000 revolving line of credit with its wholly owned subsidiary, Liberty Mutual Capital Corporation (Boston). Outstanding borrowings as of December 31, 2000 totaled \$111,239,447. Interest is paid quarterly in arrears based on the average outstanding borrowings at a variable interest rate. The revolving loan agreement terminates on December 31, 2001.

The Company has an unsecured \$83,000,000 note payable to an affiliate, Employers Insurance of Wausau A Mutual Company, maturing December 17, 2004. Interest is payable annually in advance at a rate of 6.95% per annum.

The Company has aggregate pound sterling denominated demand notes payable to its subsidiary, Liberty Re Limited, totaling \$341,983,509 (U.S. dollar equivalent at December 31, 2000). Interest is payable semi-annually on the first day of April and October, computed at LIBOR plus .15%.

The Company has a demand note payable to its subsidiary, Liberty Re (Bermuda) Limited, in the amount of \$24,358,500. Interest is payable semi-annually on the first day of April and October, computed at LIBOR plus .15%.

10. Contingent Liabilities

- The Company has \$350,295,031 in contingent liabilities for purchased structured settlement annuities where the Company is owner and the claimant is payee.
- The Company has committed no reserves to cover any contingent liabilities.
- 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.
- 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

The unsecured reinsurance recoverables with an individual reinsurer which exceed 3% of policyholders' surplus are listed below. Amounts arising pursuant to the intercompany pooling agreement are described in Note 20.

| Reinsurer | NAIC Co. | Fed ID # | Recoverable |
|-----------|----------|----------|-------------|
|-----------|----------|----------|-------------|

NOTES TO FINANCIAL STATEMENTS

| e. | (1) Date Issued | (2) Interest Rate | (3) Amount of Note(s) | (4) Carrying Value | (5) Interest Paid Current Year | (6) Total Interest Paid | (7) Accrued Interest | (8) Date of Maturity |
|----|--------------------|-------------------------|-----------------------------|-----------------------|--------------------------------------|-------------------------------|----------------------------|-------------------------|
| 1. | May 18, 1995 | 8.500% | \$150,000,000 | \$149,748,906 | \$12,750,000 | \$70,125,000 | \$0 | May 15, 2025 |
| 2. | May 04, 1995 | 8.200% | \$250,000,000 | \$249,651,353 | \$20,500,000 | \$112,750,000 | \$0 | May 04, 2007 |
| 3. | October 21, 1996 | 7.875% | \$250,000,000 | \$249,639,582 | \$19,687,500 | \$78,750,000 | \$0 | October 15, 2026 |
| 4. | October 15, 1997 | 7.697% | \$500,000,000 | \$491,815,129 | \$38,485,000 | \$115,455,000 | \$0 | October 15, 2097 |
| | Total | | \$1,150,000,000 | \$1,140,854,969 | \$91,422,500 | \$377,080,000 | \$0 | |

f. The surplus debenture, in the amount of \$150,000,000 listed under 7.e.1 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by Merrill Lynch & Co., Goldman Sachs & Co. and Salomon Bothers Inc. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

The surplus debenture in the amount of \$250,000,000, listed under 7.e.2 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by Merrill Lynch & Co., Goldman Sachs & Co. and Salomon Bothers Inc. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

The surplus debenture in the amount of \$250,000,000, listed under 7.e.3 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by CS First Boston, Morgan Stanley & Co. and Salomon Bothers Inc. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

The surplus debenture in the amount of \$500,000,000, listed under 7.e.4 was issued pursuant to Rule 144A under the Securities Act of 1993, underwritten by CS First Boston, Goldman Sachs & Co. and Merrill Lynch & Co. and is administered by The Chase Manhattan Bank as registrar/paying agent. The surplus debenture has the following repayment conditions and restrictions: All interest and maturity payments must be approved by the Massachusetts Division of Insurance.

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 maintains a \$600,000,000 revolving line of credit with its wholly owned subsidiary, Liberty Mutual Capital Corporation (Boston). Outstanding borrowings as of December 31, 2000 totaled \$111,239,447. Interest is paid quarterly in arrears based on the average outstanding borrowings at a variable interest rate. The revolving loan agreement terminates on December 31, 2001.

The Company has an unsecured \$83,000,000 note payable to an affiliate, Employers Insurance of Wausau A Mutual Company, maturing December 17, 2004. Interest is payable annually in advance at a rate of 6.95% per annum.

The Company has aggregate pound sterling denominated demand notes payable to its subsidiary, Liberty Re Limited, totaling \$341,983,509 (U.S. dollar equivalent at December 31, 2000). Interest is payable semi-annually on the first day of April and October, computed at LIBOR plus .15%.

The Company has a demand note payable to its subsidiary, Liberty Re (Bermuda) Limited, in the amount of \$24,358,500. Interest is payable semi-annually on the first day of April and October, computed at LIBOR plus .15%.

10. Contingent Liabilities

- a. The Company has \$350,295,031 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

The unsecured reinsurance recoverables with an individual reinsurer which exceed 3% of policyholders' surplus are listed below. Amounts arising pursuant to the intercompany pooling agreement are described in Note 20.

| Reinsurer | NAIC Co. | Fed ID # | Recoverable Amount |
|-----------|----------|----------|-----------------------|
|-----------|----------|----------|-----------------------|

NOTES TO FINANCIAL STATEMENTS

| | | | |
|--|-------|------------|---------------|
| National Workers Compensation Reinsurance Pool | N/A | AA-9992118 | \$875,410,000 |
| American Reinsurance Company | 10227 | 13-4924125 | \$189,216,000 |

| <u>Life Insurance Company and Location</u> | <u>Loss Reserves Eliminated By Annuities</u> |
|---|--|
| Liberty Life Assurance Company of Boston, Boston MA | \$222,612,498 |
| Nationwide Life Insurance Company | 123,496,730 |
| All Others | 4,185,802 |
| Total | <u>\$350,295,031</u> |

17. Uncollectible Reinsurance

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

18. Commutation of Ceded Reinsurance

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

| | |
|-----------------|--------------------|
| Premiums earned | \$ 0 |
| Losses incurred | 3,281,204 |
| Total | <u>\$3,281,204</u> |

| <u>Company</u> | <u>Amount</u> |
|---|--------------------|
| AXA-Royal Belge | \$ 300,000 |
| Continental Casualty Insurance Company | 350,000 |
| Terra Nova Insurance Co., Ltd. | 250,000 |
| Folksamerica Reinsurance Co. | 800,000 |
| Generali - U.S. Branch | 180,000 |
| Turegum Insurance Co. Ltd. | 750,000 |
| INSCO Ltd. | 3,203 |
| Dominion Insurance Co. Ltd. | 90,000 |
| St. Paul Fire and Marine Insurance Co. | 20,000 |
| Travelers Indemnity | 13,699 |
| Union Italiana Reinsurance Company of America | 300 |
| American States Insurance Company | 352,730 |
| Munich Re | 61,272 |
| Fremont Indemnity | 110,000 |
| | <u>\$3,281,204</u> |

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

e. 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 | \$2,163,264,000 | \$195,568,275 | \$ 945,857,000 | \$ 85,509,499 | \$1,217,407,000 | \$ 110,058,775 |
| All Others | 81,985,948 | 20,471,891 | 247,614,749 | 40,064,066 | (165,628,801) | (19,592,175) |
| Total | <u>\$2,245,249,948</u> | <u>\$216,040,166</u> | <u>\$1,193,471,749</u> | <u>\$125,573,565</u> | <u>\$1,051,778,199</u> | <u>\$ 90,466,600</u> |

Direct Unearned Premium Reserve \$560,352,391

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> |
|---------------|----------------|--------------|-------------|
| \$4,185,000 | \$2,299,414 | \$2,399,235 | \$4,085,179 |

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 | \$222,612,498 |
| Nationwide Life Insurance Company | 123,496,730 |
| All Others | 4,185,802 |
| Total | <u>\$350,295,031</u> |

17. Uncollectible Reinsurance

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

18. Commutation of Ceded Reinsurance

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

| | |
|-----------------|--------------------|
| Premiums earned | \$ 0 |
| Losses incurred | 3,281,204 |
| Total | <u>\$3,281,204</u> |

| <u>Company</u> | <u>Amount</u> |
|---|--------------------|
| AXA-Royal Belge | \$ 300,000 |
| Continental Casualty Insurance Company | 350,000 |
| Terra Nova Insurance Co., Ltd. | 250,000 |
| Folksamerica Reinsurance Co. | 800,000 |
| Generali - U.S. Branch | 180,000 |
| Turegum Insurance Co. Ltd. | 750,000 |
| INSCO Ltd. | 3,203 |
| Dominion Insurance Co. Ltd. | 90,000 |
| St. Paul Fire and Marine Insurance Co. | 20,000 |
| Travelers Indemnity | 13,699 |
| Union Italiana Reinsurance Company of America | 300 |
| American States Insurance Company | 352,730 |
| Munich Re | 61,272 |
| Fremont Indemnity | 110,000 |
| Total | <u>\$3,281,204</u> |

NOTES TO FINANCIAL STATEMENTS

19. Retroactive Reinsurance

The Company has three assumed and three ceded retroactive contracts that transferred liabilities for losses that had already occurred.

| | <u>Assumed</u> | <u>Ceded</u> |
|---|----------------|-----------------|
| A. Reserves Transferred: | | |
| 1. Initial Reserves | \$ 37,814,000 | \$476,223,542 |
| 2. Adjustment - Prior Year(s) | (16,073,598) | (9,040,179) |
| 3. Adjustments - Current Year | (967,321) | (839,645) |
| 4. Total | \$ 20,773,081 | \$466,343,718 |
| B. Consideration Paid or Received: | | |
| 1. Initial | \$36,050,900 | \$155,724,715 |
| 2. Adjustment - Prior Year(s) | 0 | 0 |
| 3. Adjustments - Current Year | 0 | 11,076 |
| 4. Total | \$36,050,900 | \$155,735,791 |
| C. Amounts Recovered/Paid-Cumulative: | | |
| 1. Initial | \$ 8,613,392 | \$3,071,383 |
| 2. Adjustment - Prior Year(s) | 7,460,206 | 5,968,796 |
| 3. Adjustments - Current Year | 967,321 | 839,645 |
| 4. Total | \$17,040,919 | \$9,879,824 |
| D. Special Surplus from Retroactive Reinsurance: | | |
| 1. Initial | \$(1,763,100) | \$(202,446,675) |
| 2. Adjustment - Prior Year(s) | 0 | 0 |
| 3. Adjustments - Current Year | 0 | (11,076) |
| 4. Total | \$(1,763,100) | \$(202,457,751) |
| E. Other insurers included in the above transactions: | | |
| | <u>Assumed</u> | <u>Ceded</u> |
| Wetereau Insurance Co. Ltd, Alien Insurance Code AA-33191047 | \$ 1,904,327 | \$ 0 |
| Employers Insurance of Wausau A Mutual Company, NAIC Co. Code 21458 | 7,024,754 | 0 |
| Allianz Cornhill International, Alien Insurance Code AA-1120140 | 11,844,000 | 0 |
| North American Specialty Insurance Company, NAIC Code 29874 | | 460,000,000 |
| AAACWJ Insurance Company Fed ID 21-0581060 | | 355,332 |
| Ashmont Insurance Company Ltd., NAIC Co. Code 10438 | 0 | 5,988,386 |
| Total | \$20,773,081 | \$466,343,718 |
| F. Paid Loss/LAE Amounts Recoverable and Amounts More Than 90 Days Overdue, and Collateral Held as Respects to Amounts Recoverable from Unauthorized Reinsurers | | |
| 1. There are no paid loss/LAE amounts recoverable or amounts over 90 days overdue from authorized reinsurers. | | |
| 2. Not Applicable | | |

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 | \$440,868,031 |
| Less: Non-admitted amount (10%) | <u>48,246,302</u> |
| Admitted amount | <u>\$392,621,729</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 \$3,109,251,334 of liabilities carried at a discounted value of \$2,439,154,064, representing a discount of \$670,097,270.

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 \$384,998,371 of liabilities carried at a discounted value of \$268,349,384, representing a discount of \$116,648,987.

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 loss 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 | \$439,945 | \$0 | \$439,945 |
| ii. Other expenses | <u>0</u> | <u>0</u> | <u>0</u> |
| iii. Net Loss from Operations | <u>\$439,945</u> | <u>\$0</u> | <u>\$439,945</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

NOTES TO FINANCIAL STATEMENTS

an impact on reserve development. Given the complexities and significant uncertainties associated with estimating asbestos and 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 | \$567,942,000 | \$634,964,000 | \$724,932,000 | \$674,533,000 | \$776,286,000 |
| Incurring losses and loss adjustment expenses | 155,502,000 | 175,244,000 | 48,152,000 | 197,683,000 | 214,128,000 |
| Calendar year payments | 88,480,000 | 85,276,000 | 98,551,000 | 95,931,000 | 129,667,000 |
| Ending Reserves | <u>\$634,964,000</u> | <u>\$724,932,000</u> | <u>\$674,533,000</u> | <u>\$776,286,000</u> | <u>\$860,747,000</u> |
| Net of Reinsurance Basis | | | | | |
| Beginning Reserves | \$516,736,000 | \$583,161,000 | \$670,595,000 | \$434,312,000 | \$424,712,000 |
| Incurring losses and loss adjustment expenses | 145,164,000 | 152,869,000 | 27,020,000 | 42,443,000 | 136,848,000 |
| Calendar year payments | 78,739,000 | 65,435,000 | 263,303,000 | 52,043,000 | 88,734,000 |
| Ending Reserves | <u>\$583,161,000</u> | <u>\$670,595,000</u> | <u>\$434,312,000</u> | <u>\$424,712,000</u> | <u>\$472,826,000</u> |
| Ending Reserves for Bulk + IBNR included above (Loss & LAE) | | | | | |
| Gross of Reinsurance Basis: | \$337,057,000 | \$397,902,000 | \$368,515,000 | \$335,389,000 | \$483,148,000 |
| Net of Reinsurance Basis: | \$282,699,000 | \$377,804,000 | \$237,864,000 | \$177,971,000 | \$241,926,000 |
| Ending Reserves for LAE included above (Case, Bulk & IBNR) | | | | | |
| Gross of Reinsurance Basis: | \$126,186,000 | \$152,035,000 | \$150,360,000 | \$203,865,000 | \$198,003,000 |
| Net of Reinsurance Basis: | \$120,270,000 | \$143,937,000 | \$80,455,000 | \$85,765,000 | \$72,364,000 |

Environmental:

| | <u>1996</u> | <u>1997</u> | <u>1998</u> | <u>1999</u> | <u>2000</u> |
|---|----------------------|----------------------|----------------------|----------------------|----------------------|
| Gross of Reinsurance Basis | | | | | |
| Beginning Reserves | \$830,360,000 | \$799,465,000 | \$739,654,000 | \$703,038,000 | \$655,609,000 |
| Incurring losses and loss adjustment expenses | 70,296,000 | 59,160,000 | 53,549,000 | 30,175,000 | (69,098,000) |
| Calendar year payments | 101,191,000 | 118,971,000 | 90,164,000 | 77,605,000 | 72,553,000 |
| Ending Reserves | <u>\$799,465,000</u> | <u>\$739,654,000</u> | <u>\$703,038,000</u> | <u>\$655,609,000</u> | <u>\$513,957,000</u> |
| Net of Reinsurance Basis | | | | | |
| Beginning Reserves | \$798,508,000 | \$767,745,000 | \$694,398,000 | \$459,792,000 | \$406,697,000 |
| Incurring losses and loss adjustment expenses | 61,781,000 | 41,673,000 | 51,284,000 | (5,262),000 | (80,043,000) |
| Calendar year payments | 92,544,000 | 115,020,000 | 285,890,000 | 47,833,000 | 53,374,000 |
| Ending Reserves | <u>\$767,745,000</u> | <u>\$694,398,000</u> | <u>\$459,792,000</u> | <u>\$406,697,000</u> | <u>\$273,280,000</u> |
| Ending Reserves for Bulk + IBNR included above (Loss & LAE) | | | | | |
| Gross of Reinsurance Basis: | \$698,708,000 | \$635,337,000 | \$588,916,000 | \$564,405,000 | \$442,550,000 |
| Net of Reinsurance Basis: | \$685,381,000 | \$609,654,000 | \$388,907,000 | \$360,483,000 | \$224,722,000 |
| Ending Reserves for LAE included above (Case, Bulk & IBNR) | | | | | |
| Gross of Reinsurance Basis: | \$258,223,000 | \$296,486,000 | \$292,353,000 | \$264,090,000 | \$252,263,000 |
| Net of Reinsurance Basis: | \$254,996,000 | \$290,412 | \$195,021,000 | \$185,599,000 | \$176,818,000 |

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.

- a. 28. Events Subsequent
- f. Not applicable

NOTES TO FINANCIAL STATEMENTS

1. 29. Other Items
2. Financial figures in this statement have been rounded to the nearest whole dollar.
3. Florida Special Disability Trust Fund

The amount of credit taken by the Company in determination of its loss reserves was \$4,745,980 and \$4,853,469, in 2000 and 1999, respectively.

The Company reported loss recoveries from the Special Disability Trust Fund of \$5,039,809 and \$3,183,471, in 2000 and 1999, respectively.

The amount the Company was assessed by the Special Disability Trust Fund was \$1,072,068 and \$2,392,530, in 2000 and 1999, respectively.

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) | 5,416,294,526 | 5,006,182,975 | 4,395,845,431 | 4,327,042,893 | 4,036,099,908 |
| 2. Property Lines (Lines 1, 2, 9, 12, 21, & 26) | 1,432,431,192 | 1,340,439,846 | 1,183,462,802 | 1,042,066,345 | 904,596,781 |
| 3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27) | 1,126,080,370 | 953,292,928 | 897,573,600 | 848,442,130 | 657,233,900 |
| 4A. All Other Lines (Lines 6,10,13,14,15,23,24,28,29 & 31) | 645,819,071 | 605,272,765 | 451,957,524 | 338,999,422 | 266,174,234 |
| 4B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C) | 87,515,817 | 102,550,685 | 86,856,819 | 55,453,740 | 34,380,327 |
| 5. Total (Line 32) | 8,708,140,976 | 8,007,739,199 | 7,015,696,176 | 6,612,004,530 | 5,898,485,150 |
| 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) | 2,731,337,159 | 2,669,958,013 | 3,003,942,756 | 2,955,054,089 | 2,770,630,758 |
| 7. Property Lines (Lines 1, 2, 9, 12, 21, & 26) | 788,533,795 | 727,851,773 | 837,980,580 | 728,906,817 | 677,968,538 |
| 8. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27) | 628,237,297 | 498,962,621 | 612,020,081 | 583,373,030 | 478,799,170 |
| 9A. All Other Lines (Lines 6,10,13,14,15,23,24,28,29 & 31) | 380,288,987 | 374,434,221 | 342,893,243 | 253,874,071 | 207,730,850 |
| 9B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C) | 51,354,249 | 59,407,406 | 59,042,870 | 38,367,298 | 25,176,410 |
| 10. Total (Line 32) | 4,579,751,487 | 4,330,614,034 | 4,855,879,530 | 4,559,575,305 | 4,160,305,726 |
| Statement of Income (Page 4) | | | | | |
| 11. Net Underwriting Gain or (Loss) (Line 7) | (776,705,302) | (731,195,312) | (654,102,351) | (520,049,560) | (460,579,647) |
| 12. Net Investment Gain or (Loss) (Line 9A) | 816,636,658 | 951,638,907 | 870,264,381 | 843,801,073 | 903,477,937 |
| 13. Total Other Income (Line 13) | 147,054,173 | (55,207,208) | 4,797,075 | 5,378,849 | 12,486,813 |
| 14. Dividends to Policyholders (Line 14A) | 59,089,905 | 76,461,355 | 24,590,736 | 27,218,199 | 77,234,420 |
| 15. Federal and Foreign Income Taxes Incurred (Line 15) | 3,526,853 | (84,319,224) | 32,641,551 | 2,553,101 | (608,373) |
| 16. Net Income (Line 16) | 124,368,771 | 173,094,256 | 163,726,818 | 299,359,062 | 378,759,056 |
| Balance Sheet Lines (Pages 2 and 3) | | | | | |
| 17. Total Admitted Assets (Page 2, Line 22, Col. 4) | 19,161,359,596 | 19,879,383,812 | 19,445,029,681 | 19,352,180,816 | 18,768,897,627 |
| 18. Agents' Balances or Uncollected Premiums (Page 2, Col. 4) | | | | | |
| 18.1 In Course of Collection (Line 10.1) | 392,147,053 | 411,369,830 | 359,322,281 | 357,329,099 | 310,178,089 |
| 18.2 Deferred and Not Yet Due (Line 10.2) | 652,042,901 | 646,473,858 | 813,750,228 | 868,612,382 | 926,678,829 |
| 18.3 Accrued Retrospective Premiums (Line 10.3) | 392,621,729 | 362,379,228 | 330,540,120 | 295,974,615 | 382,818,304 |
| 19. Total Liabilities (Page 3, Line 23) | 13,643,650,567 | 14,329,938,119 | 13,377,529,116 | 13,285,847,493 | 13,896,570,795 |
| 20. Losses (Page 3, Lines 1 and 1A) | 7,804,687,352 | 8,460,110,964 | 8,777,734,756 | 8,560,261,195 | 9,127,878,742 |
| 21. Loss Adjustment Expenses (Page 3, Line 2) | 1,626,162,633 | 1,723,522,846 | 1,738,429,954 | 1,684,416,001 | 1,755,059,806 |
| 22. Unearned premiums (Page 3, Line 9) | 1,612,130,587 | 1,497,246,540 | 1,673,756,268 | 1,629,831,794 | 1,463,998,407 |
| 23. Capital Paid Up (Page 3, Lines 25A & 25B) | | | | | |
| 24. Surplus as Regards Policyholders (Page 3, Line 27) | 5,517,709,029 | 5,549,445,693 | 6,067,500,565 | 6,066,333,323 | 4,872,326,831 |
| Risk-Based Capital Analysis | | | | | |
| 25. Total Adjusted Capital | 5,721,550,599 | 5,682,352,448 | 6,308,506,337 | 6,192,261,899 | 5,015,698,487 |
| 26. Authorized Control Level Risk-Based Capital | 1,324,770,940 | 1,389,373,241 | 1,418,469,112 | 1,247,245,244 | 1,022,242,248 |
| 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) | 52.7 | 53.8 | 63.2 | 69.5 | 75.6 |
| 28. Stocks (Lines 2.1 & 2.2) | 38.8 | 37.6 | 31.3 | 26.6 | 18.7 |
| 29. Mortgage Loans on Real Estate (Line 3.1 and 3.2) | | | | | |
| 30. Real Estate (Lines 4.1 & 4.2) | 0.9 | 0.9 | 0.8 | 0.8 | 0.6 |
| 31. Cash and Short-Term Investments (Line 5) | 3.0 | 3.0 | 1.3 | 1.5 | 3.5 |
| 32. Other Invested Assets (Line 6) | 4.4 | 4.2 | 3.3 | 1.6 | 1.5 |
| 32A. Receivable for Securities (Line 7) | 0.9 | 0.5 | 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) | 100,000,000 | | | 60,000,000 | 60,000,000 |
| 36. Affiliated Preferred Stocks (Sch. D, Summary, Line 39, Col. 5) | 8,402,869 | 7,355,000 | 7,355,000 | 7,355,000 | |
| 37. Affiliated Common Stocks (Sch. D, Summary, Line 53, Col. 2) | 4,378,319,299 | 4,267,408,022 | 3,100,489,251 | 2,459,024,117 | 1,464,811,780 |
| 38. Affiliated Short-term Investments (subtotals included in Schedule DA, Part 1, Col. 13) | | | 23,314,763 | | 150,000,000 |
| 38A. Affiliated Mortgage Loans on Real Estate | | | | | |
| 38B. All Other Affiliated | 237,345,901 | 231,411,576 | 231,411,576 | | |
| 39. Total of above Lines 35, 36, 37, 38, 38A & 38B | 4,724,068,069 | 4,506,174,598 | 3,362,570,590 | 2,526,379,117 | 1,674,811,780 |
| 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) | 85.6 | 81.2 | 55.4 | 41.6 | 34.4 |

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) | (196,877,225) | (214,450,723) | (82,680,790) | 497,955,643 | 297,022,205 |
| 42. Dividends to Stockholders (Cash) (Line 27) | | | | | |
| 43. Change in Surplus as Regards Policyholders for the Year (Line 31) | (31,736,665) | (518,054,873) | 1,167,243 | 1,194,006,493 | 889,163,413 |
| 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) | 4,624,503,488 | 2,443,853,942 | 3,565,460,266 | 3,458,711,836 | 3,522,483,825 |
| 45. Property Lines (Lines 1, 2, 9, 12, 21 & 26) | 923,371,654 | 801,244,950 | 745,811,390 | 635,249,224 | 589,958,874 |
| 46. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27) | 707,264,987 | 594,894,285 | 541,892,358 | 455,703,736 | 503,638,819 |
| 47A. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 31) | 414,190,283 | 337,615,824 | 8,405,992 | 151,083,145 | 168,877,282 |
| 47B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C) | 102,425,608 | 43,684,929 | 61,847,043 | 30,138,121 | 11,161,889 |
| 48. Total (Line 32) | 6,771,756,020 | 4,221,293,930 | 4,923,417,049 | 4,730,886,062 | 4,796,120,689 |
| 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) | 2,836,061,335 | 2,506,014,622 | 2,414,213,897 | 2,667,626,249 | 2,381,667,673 |
| 50. Property Lines (Lines 1, 2, 9, 12, 21 & 26) | 521,172,836 | 491,388,695 | 529,906,800 | 467,959,081 | 451,014,936 |
| 51. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27) | 421,221,323 | 430,030,723 | 392,589,951 | 354,946,102 | 382,399,207 |
| 52A. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 31) | 254,923,747 | 269,238,389 | 4,214,483 | 122,391,360 | 138,100,388 |
| 52B. Nonproportional Reinsurance Lines (Lines 30A, 30B & 30C) | 58,989,838 | 40,967,383 | 32,743,332 | 25,670,422 | 9,195,313 |
| 53. Total (Line 32) | 4,092,369,079 | 3,737,639,812 | 3,373,668,463 | 3,638,593,214 | 3,362,377,517 |
| 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) | 16.0 | 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) | 20.9 | 26.6 | 21.9 | 21.3 | 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) | 83.0 | 78.0 | 80.0 | 75.2 | 85.4 |
| 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) | 210,145 | (60,637) | 15,410 | (24,898) | (314,397) |
| 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) | 3.8 | (1.0) | 0.3 | (0.5) | (7.9) |
| 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) | (4,459) | (274,881) | (121,940) | (215,997) | (437,882) |
| 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) | (4.5) | (2.5) | (5.4) | (14.7) |

SCHEDULE A-PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1 Description of Property | 2 Location | | 3 Date Acquired | 4 Year of Last Appraisal | 5 Actual Cost | 6 Amount of Encumbrances | 7 Book Value Less Encumbrances | 8 Market Value Less Encumbrances | 9 Increase by Adjustment in Book Value During Year | 10 Decrease by Adjustment in Book Value During Year | 11 Amounts Received During Year | 12 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year | 13 Gross Income Earned Less Interest Incurred on Encumbrances | 14 Taxes, Repairs and Expenses Incurred |
|---|---------------|------------|--------------------|-----------------------------|------------------|-----------------------------|-----------------------------------|-------------------------------------|---|--|------------------------------------|--|--|--|
| | a City | b State | | | | | | | | | | | | |
| Home Office, 175 Berkeley Street, Boston, MA Land area 86,633 sq.ft. (as adjusted) | Boston | MA | various | | 76,212,941 | | 48,948,484 | 48,948,484 | | 3,392,755 | | 3,914,685 | 10,622,627 | 5,184,129 |
| Research Center, 4 bldgs. and 1 Driver Training Course, all located at Franklin & Cross Sts, Hopkinton, MA land area 86 acres | Hopkinton | MA | various | | 3,774,830 | | 2,390,609 | 2,390,609 | | 89,670 | | 15,000 | 478,328 | 291,723 |
| Two story office bldg., located at 173 Bedford St., Lexington, MA, land area 120,000 sq.ft. | Lexington | MA | 1967 | | 1,550,961 | | 1,064,966 | 1,064,966 | | 51,771 | | 200,086 | 203,719 | 115,460 |
| Two story office bldg., 679 Worcester St., Natick, MA land area 60,768 sq. ft. | Natick | MA | 1957 | | 1,128,349 | | 459,704 | 459,704 | | 51,461 | | 81,454 | 152,373 | 82,729 |
| Three story office bldg., located I-95 (East side) Portsmouth, NH land area 1,003,622 sq. ft. | Portsmouth | NH | 1970 | | 30,987,172 | | 26,582,036 | 26,582,036 | | 1,143,330 | | 6,241,098 | 7,066,313 | 5,026,853 |
| Two story office bldg., located 13 Riverside R., Weston, MA, land area 407,286 sq.ft. | Weston | MA | 1976 | | 18,648,143 | | 13,018,179 | 13,018,179 | | 654,550 | | 904,142 | 2,637,072 | 1,471,223 |
| Four story office bldg., located Sycamore Road, Williamsport, PA, land area 920,640 sq.ft. | Williamsport | PA | 1969 | | 4,535,408 | | 1,912,828 | 1,912,828 | | 113,892 | | 109,726 | 745,497 | 556,182 |
| Three story office bldg., St. Asaph & Esso Td., Bala-Cynwyd, Lower Marion Township, PA, land area 87,920 sq.ft. | Bala-Cynwyd | PA | 1955 | | 5,177,108 | | 3,248,772 | 3,248,772 | | 227,473 | | 854,551 | 806,890 | 478,098 |
| Three story office bldg., located Wilmington Rd., Nashannock Township, New Castle, PA, land area 346,000 sq. ft. | New Castle | PA | 1968 | | 6,511,091 | | 4,558,421 | 4,558,421 | | 318,026 | | 1,464,528 | 1,124,540 | 649,604 |
| One story office bldg., located 1775 Lison St., Lewiston, ME, land area 3,920,400 sq. ft. | Lewiston | ME | 1972 | | 6,098,920 | | 2,863,042 | 2,863,042 | | 235,747 | | 49,100 | 1,380,100 | 1,026,656 |
| Four story office bldg., located 2875 Brown's Bridge Road, Gainesville, GA, land area 33 acres | Gainesville | GA | 1977 | | 12,891,494 | | 8,672,279 | 8,672,279 | | 381,478 | | 1,006,330 | 1,627,923 | 905,584 |
| Two story office bldg., located One Liberty Sq., 100 Lincoln Way west, Mishawaka, IN, land area 4.6 acres | Mishawaka | IN | 1982 | | 8,055,709 | | 6,266,133 | 6,266,133 | | 319,508 | | 811,998 | 1,196,374 | 639,541 |
| Three story office bldg., located 100 Liberty Way, Dover, NH, land area 220 acres | Dover | NH | 1997 | | 37,443,328 | | 36,123,222 | 36,123,222 | | 600,152 | | 683,778 | 4,116,717 | 2,284,403 |

SCHEDULE A-PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1 Description of Property | 2 Location | | 3 Date Acquired | 4 Year of Last Appraisal | 5 Actual Cost | 6 Amount of Encumbrances | 7 Book Value Less Encumbrances | 8 Market Value Less Encumbrances | 9 Increase by Adjustment in Book Value During Year | 10 Decrease by Adjustment in Book Value During Year | 11 Amounts Received During Year | 12 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year | 13 Gross Income Earned Less Interest Incurred on Encumbrances | 14 Taxes, Repairs and Expenses Incurred |
|---|---------------|------------|--------------------|-----------------------------|------------------|-----------------------------|-----------------------------------|-------------------------------------|---|--|------------------------------------|--|--|--|
| | a City | b State | | | | | | | | | | | | |
| One story Document Technology Center, located 50 Liberty Way, Dover, NH, land area 220 acres (shares land with above Dover bldg.) | Dover | NH | 1997 | | 2,607,488 | | 2,317,411 | 2,317,411 | | 76,965 | | 31,000 | 502,548 | 312,009 |
| 0299999 Property occupied by the company - Administrative | | | | | 215,622,942 | | 158,426,086 | 158,426,086 | | 7,656,778 | | 16,367,476 | 32,661,021 | 19,024,194 |
| 0399999 Total property occupied by the company | | | | | 215,622,942 | | 158,426,086 | 158,426,086 | | 7,656,778 | | 16,367,476 | 32,661,021 | 19,024,194 |
| 9999999 TOTALS | | | | | 215,622,942 | | 158,426,086 | 158,426,086 | | 7,656,778 | | 16,367,476 | 32,661,021 | 19,024,194 |

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SCHEDULE A-PART 2

Showing all Real Estate ACQUIRED During the Year

| 1 | 2 Location | | 3 | 4 | 5 | 6 | 7 | 8 |
|-------------------------|--------------------|------------|------------------|----------------|----------------|---------------------------|------------------------------------|--|
| Description of Property | a City | b State | Date Acquired | Name of Vendor | Actual Cost | Amount of Encumbrances | Book Value Less Encumbrances | Expended for Additions and Permanent Improvements |
| | <p>NONE</p> | | | | | | | |

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Year, including Payments during the Final Year on "Sales under Contract"

| 1 Description of Property | 2 Location | | 3 Disposal Date | 4 Name of Purchaser | 5 Actual Cost | 6 Increase by Adjustment in Book Value | 7 Decrease by Adjustment in Book Value | 8 Expended for Additions, Permanent Improvements and Changes in Encumbrances | 9 Book Value Less Encumbrances | 10 Amounts Received | 11 Profit on Sale | 12 Loss on Sale | 13 Gross Income Earned Less Interest Incurred on Encumbrances | 14 Taxes, Repairs and Expenses Incurred |
|---|---------------|------------|--------------------|------------------------|------------------|---|---|---|-----------------------------------|------------------------|----------------------|--------------------|--|--|
| | a City | b State | | | | | | | | | | | | |
| Two story Record & Supply bldg. Turnpike St. Stoughton MA land area 727452 sq.ft. | Stoughton | MA | 02/25/2000 | Teradyne Inc. | 4,557,515 | | 9,283 | | 1,698,716 | 4,000,000 | 2,274,465 | | 42,019 | 21,232 |
| 0199999 Property Sold | | | | | 4,557,515 | | 9,283 | | 1,698,716 | 4,000,000 | 2,274,465 | | 42,019 | 21,232 |
| | | | | | 4,557,515 | | 9,283 | | 1,698,716 | 4,000,000 | 2,274,465 | | 42,019 | 21,232 |
| | | | | | 4,557,515 | | 9,283 | | 1,698,716 | 4,000,000 | 2,274,465 | | 42,019 | 21,232 |
| 9999999 TOTALS | | | | | 4,557,515 | | 9,283 | | 1,698,716 | 4,000,000 | 2,274,465 | | 42,019 | 21,232 |

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SCHEDULE A - Verification Between Years

| | | | |
|--|-------------|---|-------------|
| 1. Book value, December 31, prior year (Page 2, real estate lines, Col. 1, prior year statement) | 151,450,206 | 7. Decrease by adjustment: | |
| 2. Increase by adjustment: | | a. Totals, Part 1, Col. 10 | 7,656,778 |
| a. Totals, Part 1, Col. 9 | 0 | b. Totals, Part 3, Col. 7 | 9,283 |
| b. Totals, Part 3, Col. 6 | 0 | 8. Received on sales: | |
| 3. Cost of acquired, (Totals, Part 2, Col. 5, net of encumbrances (Col. 6) and net of additions and permanent improvements (Col. 8)) | 0 | a. Totals, Part 1, Col. 11 | 0 |
| 4. Cost of additions and permanent improvements: | | b. Totals, Part 3, Col. 10 | 4,000,000 |
| a. Totals, Part 1, Col. 12 | 16,367,476 | 9. Loss on sales, Part 3, Col. 12 | 0 |
| b. Totals, Part 3, Col. 8 | 0 | 10. Book value, December 31, current year (Page 2, real estate lines, Col. 1) | 158,426,086 |
| 5. Profit on sales, Part 3, Col. 11 | 2,274,465 | | |
| 6. Total | 170,092,147 | | |

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 | | | | | | | |
| Comparison Market Inc. Convertible Pref. Stk. | | | Direct | 2000 | 3,004,000 | | 3,004,000 | | 3,004,000 |
| 1099999 SUBTOTAL - OTHER - JOINT VENTURE/PARTNERSHIP INTERESTS | | | | | 3,004,000 | | 3,004,000 | | 3,004,000 |
| American Mutual Reinsurance Company | | Illinois | Direct | Various | 2,385,603 | | 2,385,605 | | 2,385,605 |
| Employers Insurance of Wausau Bond Affiliates | | Wisconsin | Direct | 1998 | 220,000,000 | | 220,000,000 | | 220,000,000 |
| Nationwide Mutual Insurance Company | | Ohio | Direct | 1994 | 6,224,010 | | 6,675,740 | | 6,675,740 |
| New York Life Surplus Notes | | New York | Direct | 1995 | 13,508,310 | | 13,801,916 | | 13,801,916 |
| New York Life Surplus Notes | | New York | Direct | 1996 | 4,795,650 | | 4,806,995 | | 4,806,995 |
| Merchants and Businessmen's Mutual Insurance Company | | Pennsylvania | Direct | 1997 | 5,500,000 | | 4,000,000 | | 1,829,440 |
| Merchants and Businessmen's Mutual Insurance Company | | Pennsylvania | Direct | 1998 | 4,000,000 | | 5,500,000 | | 2,502,561 |
| Montgomery Mutual Insurance Company | | Maryland | Direct | 1998 | 10,000,000 | | 10,000,000 | | 10,000,000 |
| 1199999 SUBTOTAL - SURPLUS DEBENTURES - JOINT VENTURE/PARTNERSHIP INTERESTS | | | | | 266,413,573 | | 267,170,256 | | 262,002,257 |
| Advanced Technology Ventures VI LP | | Delaware | Direct | 2000 | 2,362,500 | | 2,362,500 | | 2,264,000 |
| Amphion European Equity LP | | United Kingdom | Direct | Various | 3,021,247 | | 3,021,247 | | 3,366,197 |
| Argentina Private Equity Fund II LP | | Cayman Islands | Direct | Various | 4,936,815 | | 4,936,815 | | 4,696,098 |
| Asia/Pacific Growth Fund II LP | | Cayman Islands | Direct | Various | 9,812,611 | | 9,812,611 | | 11,592,940 |
| Asia/Pacific Growth Fund III LP | | Cayman Islands | Direct | Various | 2,673,041 | | 2,673,041 | | 2,647,395 |
| Asia/Pacific Sp Sit Fund LP | | Cayman Islands | Direct | Various | 3,250,800 | | 3,250,800 | | 2,803,487 |
| Associated Venture Inv II LP | | California | Direct | Various | 2,886,462 | | 2,886,462 | | 113,070 |
| Austin Ventures III LP | | Delaware | Direct | Various | 2,250,834 | | 2,250,834 | | 4,103,044 |
| Austin Ventures VII LP | | Delaware | Direct | Various | 5,090,909 | | 5,090,909 | | 6,171,853 |
| Austin Ventures LP | | Delaware | Direct | Various | 1,240,164 | | 1,240,164 | | 61,240 |
| Axiom Venture Partners LP | | Delaware | Direct | Various | 19,785,933 | | 19,785,933 | | 31,963,935 |
| Axiom Venture Partners II LP | | Delaware | Direct | Various | 13,354,036 | | 13,354,036 | | 26,055,655 |
| Axiom Venture Partners III LP | | Delaware | Direct | 2000 | 3,484,906 | | 3,484,906 | | 3,357,023 |
| Banc Fund IV LP | | Illinois | Direct | Various | 3,799,992 | | 3,799,992 | | 3,519,744 |
| Banc Fund V LP | | Illinois | Direct | Various | 4,379,999 | | 4,379,999 | | 3,902,331 |
| Battery Ventures V LP | | Delaware | Direct | Various | 7,359,547 | | 7,359,547 | | 13,431,492 |
| Battery Ventures VI LP | | Delaware | Direct | 2000 | 4,601,000 | | 4,601,000 | | 4,455,097 |
| BC European Capital VII LP | | United Kingdom | Direct | 2000 | 3,171,039 | | 3,171,039 | | 3,171,039 |
| Boston Ventures III LP | | Massachusetts | Direct | Various | 264,379 | | 264,379 | | 17,478 |
| Boston Ventures IV LP | | Massachusetts | Direct | Various | 3,273,003 | | 3,273,003 | | 1,670,053 |
| Boston Ventures V LP | | Massachusetts | Direct | Various | 5,802,392 | | 5,802,392 | | 8,138,396 |
| Boston Ventures VI LP | | Massachusetts | Direct | Various | 1,710,000 | | 1,710,000 | | 1,653,418 |
| Carlyle Partners III LP | | Delaware | Direct | 2000 | 5,551,591 | | 5,551,591 | | 4,616,054 |
| Cent. Bus. Dev. Fund LP | | Colorado | Direct | Various | 669,489 | | 669,489 | | |

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 | | | | | | | |
| Charter Growth Capital II LP | | Delaware | Direct | 2000 | 4,275,000 | | 4,275,000 | | 4,137,479 |
| Coller International Partners III LP | | Cayman Islands | Direct | Various | 5,257,552 | | 5,257,552 | | 8,038,959 |
| Copley Partners I LP | | Delaware | Direct | Various | 3,740,607 | | 3,740,607 | | 376,811 |
| Copley Partners II LP | | Delaware | Direct | Various | 5,774,584 | | 5,774,584 | | 1,838,762 |
| Cornerstone Equity Investors IV LP | | Delaware | Direct | Various | 4,754,761 | | 4,754,761 | | 5,436,519 |
| Davis Venture Partners LP | | Delaware | Direct | Various | 1,319,582 | | 1,319,582 | | 351,285 |
| Doughty Hanson & Co II LP | | United Kingdom | Direct | Various | 2,387,246 | | 2,387,246 | | 844,739 |
| Doughty Hanson & Co III LP | | United Kingdom | Direct | Various | 8,898,576 | | 8,898,576 | | 7,909,527 |
| Eastech III LP | | Massachusetts | Direct | Various | 543,991 | | 543,991 | | 166,643 |
| Edison Venture Fund II LP | | Delaware | Direct | Various | 2,021,116 | | 2,021,116 | | 1,270,040 |
| EL Dorado Ventures III LP | | California | Direct | Various | 3,214,615 | | 3,214,615 | | 7,977,363 |
| EL Dorado Ventures VI LP | | California | Direct | 2000 | 427,500 | | 427,500 | | 427,500 |
| Exxel Capital Partners V LP | | Cayman Islands | Direct | Various | 14,942,862 | | 14,942,862 | | 14,598,926 |
| Exxel Capital Partners 5.5 LP | | Cayman Islands | Direct | Various | 3,134,133 | | 3,134,133 | | 3,106,480 |
| FCV Capital Partners V LP | | United Kingdom | Direct | Various | 3,305,184 | | 3,305,184 | | 2,376,171 |
| Fondinvest II LP | | A Societe Anonyme de France | Direct | Various | 3,491,287 | | 3,491,287 | | 4,539,613 |
| Fondinvest IV LP | | A Societe Anonyme de France | Direct | Various | 12,321,831 | | 12,321,831 | | 15,642,020 |
| Gateway Venture Partners III LP | | Delaware | Direct | Various | 3,012,908 | | 3,012,908 | | 1,421,474 |
| Geocapital IV LP | | Delaware | Direct | Various | 3,764,700 | | 3,764,700 | | 3,520,188 |
| Geocapital V LP | | Delaware | Direct | Various | 9,200,000 | | 9,200,000 | | 11,990,894 |
| Global Energy Equipment Group LP | | Delaware | Direct | 2000 | 5,000,000 | | 5,000,000 | | 5,000,000 |
| Great Hill Equity Partners LP | | Delaware | Direct | Various | 8,700,000 | | 8,700,000 | | 16,527,083 |
| Harbour Group Inv II LP | | Delaware | Direct | Various | 732,424 | | 732,424 | | 19,348 |
| Harbourvest Int. Private Equity Part LP | | Delaware | Direct | Various | 2,396,813 | | 2,396,813 | | 3,169,346 |
| Harvest Partners III LP | | Delaware | Direct | Various | 5,361,033 | | 5,361,033 | | 5,681,259 |
| Infrastructure Fund LP | | Delaware | Direct | 2000 | 1,027,500 | | 1,027,500 | | 1,027,500 |
| Inter-Asia Capital Trust III LP | | Virgin Islands | Direct | Various | 2,212,990 | | 2,212,990 | | 2,278,379 |
| Interwest Partners VII LP | | California | Direct | Various | 8,556,000 | | 8,556,000 | | 12,820,754 |
| Interwest Partners VIII LP | | California | Direct | 2000 | 1,687,500 | | 1,687,500 | | 1,628,923 |
| Italian Private Equity Fund LP | | New Jersey | Direct | 2000 | 227,323 | | 227,323 | | |
| Italian Private Equity Fund II LP | | New Jersey | Direct | Various | 457,528 | | 457,528 | | 349,606 |
| Italian Private Equity Fund III LP | | New Jersey | Direct | 2000 | 2,637,034 | | 2,637,034 | | 2,744,792 |
| Marquette Venture Partners II LP | | Delaware | Direct | Various | 4,119,915 | | 4,119,915 | | 2,091,599 |
| Mars Inc. | | Florida | Direct | 2000 | 2,999,999 | | 2,999,999 | | 14,351,350 |
| Massachusetts Prop & Cas LP | | Massachusetts | Direct | Various | 19,608,400 | | 19,608,400 | | |
| Matrix Partners III LP | | Delaware | Direct | Various | 691,288 | | 691,288 | | 485,982 |
| Menlo Ventures VIII LP | | Delaware | Direct | Various | 4,120,023 | | 4,120,023 | | 4,694,435 |
| Mezzanine Lending Assoc II LP | | Delaware | Direct | Various | 243,623 | | 243,623 | | 215,445 |
| Midwest Bank Fund LP | | Illinois | Direct | Various | 51,792 | | 51,792 | | 1 |
| Midwest Bank Fund II LP | | Illinois | Direct | Various | 137,289 | | 137,289 | | 1 |

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 | | | | | | | |
| MSDW Partners IV LP | | Delaware | Direct | Various | 5,264,824 | | 5,264,824 | | 5,335,017 |
| Narragansett Capital -A LP | | Delaware | Direct | Various | 1,287,118 | | 1,287,118 | | 301,852 |
| Nazem & Co. III LP | | Delaware | Direct | Various | 2,208,696 | | 2,208,696 | | |
| Nazem & Co. IV LP | | Delaware | Direct | Various | 4,092,188 | | 4,092,188 | | 3,271,467 |
| Nestor Limited LP | | Delaware | Direct | Various | 2,810,688 | | 2,810,688 | | |
| NewMarket International LP | | Delaware | Direct | 2000 | 20,000,000 | | 20,000,000 | | 20,000,000 |
| Nordic Capital Fund III LP | | Channel Islands | Direct | Various | 3,828,101 | | 3,828,101 | | 3,100,016 |
| Nordic Capital Fund IV LP | | Channel Islands | Direct | 2000 | 314,173 | | 314,173 | | 299,799 |
| Pacven Walden Ventures III LP | | Cayman Islands | Direct | Various | 4,532,408 | | 4,532,408 | | 8,306,857 |
| Pacven Walden Ventures IV LP | | Cayman Islands | Direct | Various | 10,573,171 | | 10,573,171 | | 14,211,478 |
| Palmer Organization III LP | | Delaware | Direct | Various | 959,219 | | 959,219 | | 75,640 |
| Prince Venture Partners III LP | | Illinois | Direct | Various | 3,073,269 | | 3,073,269 | | 579,233 |
| Prince Venture Partners IV LP | | Illinois | Direct | Various | 2,850,000 | | 2,850,000 | | 4,136,571 |
| South America Private Equity LP | | Delaware | Direct | Various | 6,433,965 | | 6,433,965 | | |
| Summit Accelerator Fund LP | | Delaware | Direct | Various | 1,867,500 | | 1,867,500 | | 1,941,146 |
| Summit Subordinated Debt Fd LP | | Delaware | Direct | Various | 330,993 | | 330,993 | | 387,837 |
| Summit Ventures LP | | Delaware | Direct | Various | 388,187 | | 388,187 | | 651 |
| Summit Ventures III LP | | Delaware | Direct | Various | 2,622,303 | | 2,622,303 | | 904,099 |
| Summit Ventures V LP | | Delaware | Direct | Various | 6,883,462 | | 6,883,462 | | 7,463,146 |
| TA Subordinated Debt Fund LP | | Delaware | Direct | 2000 | 637,000 | | 637,000 | | 637,434 |
| TA Advent IX LP | | Delaware | Direct | 2000 | 927,000 | | 927,000 | | 927,000 |
| Thomas H. Lee Equity Fund III LP | | Delaware | Direct | Various | 779,841 | | 779,841 | | 1,816,777 |
| Thomas H. Lee Equity Fund IV LP | | Delaware | Direct | Various | 5,651,301 | | 5,651,301 | | 8,661,352 |
| Thomas H. Lee Equity Fund V LP | | Delaware | Direct | 2000 | 427,009 | | 427,009 | | 427,009 |
| Trident Capital IV LP | | Delaware | Direct | Various | 1,600,350 | | 1,600,350 | | 2,105,611 |
| Trident Capital V LP | | Delaware | Direct | 2000 | 1,785,000 | | 1,785,000 | | 1,785,000 |
| Trinity Ventures VI LP | | California | Direct | Various | 2,164,815 | | 2,164,815 | | |
| Trinity Ventures VII LP | | California | Direct | Various | 3,975,000 | | 3,975,000 | | 3,999,008 |
| Trinity Ventures VIII LP | | California | Direct | 2000 | 855,000 | | 855,000 | | 855,000 |
| US Venture Partners VI LP | | Delaware | Direct | Various | 3,754,677 | | 3,754,677 | | 13,540,103 |
| US Venture Partners VII LP | | Delaware | Direct | 2000 | 3,225,000 | | 3,225,000 | | 3,742,545 |
| Vantage Point Venture Partners IV LP | | Delaware | Direct | 2000 | 730,400 | | 730,400 | | 645,770 |
| VCFA Venture Partners III LP | | Delaware | Direct | Various | 377,336 | | 377,336 | | 566,489 |
| Venture Investment Associates LP | | Delaware | Direct | Various | 5,886,118 | | 5,886,118 | | 4,051,470 |
| Willis Carroon Catastrophe LP | | Delaware | Direct | Various | 2,999,548 | | 2,999,548 | | |
| Artel Video Systems Incorporated | | | Direct | 2000 | 5,279,252 | | 5,279,252 | | 5,279,252 |
| E Partners Incorporated | | | Direct | 2000 | 10,000,000 | | 10,000,000 | | 13,300,000 |
| GERS Incorporated | | | Direct | 2000 | 5,000,000 | | 5,000,000 | | 5,000,000 |
| Vigilant Holdings LLC | | | Direct | 2000 | 9,279,074 | | 9,279,074 | | 9,279,080 |
| Liberty Mutual Investment Advisors LLC | | | Direct | 2000 | 9,900 | | 9,900 | | 9,900 |

2002

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 | | | | | | | |
| 1499999 | SUBTOTAL - ANY OTHER CLASS OF ADMITTED ASSETS - JOINT VENTURE/PARTNERSHIP INTERESTS | | | | 427,153,084 | | 427,153,084 | | 459,771,844 |
| <div style="position: absolute; left: -100px; top: 50%; transform: translateY(-50%); font-size: 2em; font-weight: bold;">283</div> | | | | | | | | | |
| 9999999 | TOTAL | | | | 696,570,657 | | 697,327,340 | | 724,778,101 |

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 | | | | | | | |
| New York Life Surplus Notes | | New York | Direct | 1995 | 2,940,279 | | 2,940,279 | 2,940,279 | |
| 1199999 | SUBTOTAL - SURPLUS DEBENTURES - JOINT VENTURE OR PARTNERSHIP INTERESTS | | | | 2,940,279 | | 2,940,279 | 2,940,279 | |
| Amphion European Eqty LP | | United Kingdom | Direct | Various | 315,804 | | 315,804 | 315,804 | |
| Argentina Priv Eqty Fd II LP | | Cayman Islands | Direct | Various | 25,112 | | 25,112 | 25,112 | |
| Asia/Pacific Growth Fd II LP | | Cayman Islands | Direct | Various | 1,011,655 | | 1,011,655 | 2,332,459 | 1,320,804 |
| Associated Venture Inv II LP | | California | Direct | Various | 1 | | 1 | 1,525 | 1,524 |
| Austin Ventures IV LP | | Delaware | Various | Various | 5,318,001 | | 5,318,001 | 15,654,048 | 10,336,047 |
| Austin Ventures VI LP | | Delaware | Various | Various | 5,917,500 | | 5,917,500 | 5,269,535 | (647,965) |
| Axiom Venture Partners LP | | Delaware | Various | Various | 15,518,973 | | 15,518,973 | 16,342,145 | 823,172 |
| Axiom Venture Partners II LP | | Delaware | Various | Various | 14,570,840 | | 14,570,840 | 15,451,954 | 881,114 |
| Banc Fund IV LP | | Illinois | Direct | Various | 10,709 | | 10,709 | 238,918 | 228,209 |
| Banc Fund V LP | | Illinois | Direct | Various | 1 | | 1 | 77,867 | 77,866 |
| Battery Ventures III LP | | Delaware | Direct | Various | 3,441,639 | | 3,441,639 | 5,678,482 | 2,236,843 |
| Battery Ventures IV LP | | Delaware | Various | Various | 3,775,082 | | 3,775,082 | 13,955,913 | 10,180,831 |
| Battery Ventures V LP | | Delaware | Direct | Various | 312,953 | | 312,953 | 312,953 | |
| Boston Ventures III LP | | Massachusetts | Direct | Various | 26,712 | | 26,712 | 44,190 | 17,478 |
| Boston Ventures V LP | | Massachusetts | Direct | Various | 572,958 | | 572,958 | 1,242,986 | 670,028 |
| Carlyle Partners III LP | | Delaware | Direct | 2000 | | | 336,023 | 336,023 | |
| Coller Int'l Partners LP | | Cayman Islands | Direct | Various | 2,134,743 | | 2,134,743 | 2,134,743 | |
| Copley Partners I LP | | Delaware | Direct | Various | 95,289 | | 95,289 | 327,500 | 232,211 |
| Davis Venture Partners LP | | Delaware | Direct | Various | 120,012 | | 120,012 | 120,012 | |
| Doughty Hanson & Co II LP | | United Kingdom | Direct | Various | 854,633 | | 854,633 | 1,609,508 | 754,875 |
| Doughty Hanson & Co III LP | | United Kingdom | Direct | Various | 1 | | 1 | 757,835 | 757,834 |
| Eastech III LP | | Massachusetts | Direct | Various | 55,943 | | 55,943 | 111,740 | 55,797 |
| Edison Venture Fund II LP | | Delaware | Direct | Various | 372,151 | | 372,151 | 1,574,310 | 1,202,159 |
| EL Dorado Ventures III LP | | California | Various | Various | 157,192 | | 157,192 | 4,904,608 | 4,747,416 |
| Exxel Capital Partners V LP | | Cayman Islands | Direct | Various | 752,861 | | 752,861 | 752,861 | |
| FCV Capital Partners V LP | | United Kingdom | Direct | Various | 590,506 | | 590,506 | 590,506 | |
| Fondinvest II LP | | A Societe Anonyme de France | Direct | Various | 3,170,010 | | 3,170,010 | 4,584,961 | 1,414,952 |
| Fondinvest IV LP | | A Societe Anonyme de France | Direct | Various | 750,892 | | 750,892 | 2,869,388 | 2,118,496 |
| Frontenac VI LP | | Illinois | Various | Various | 3,262,998 | | 3,262,998 | 4,164,585 | 901,587 |
| Gateway Venture Part III LP | | Delaware | Various | Various | 91,332 | | 91,332 | 378,739 | 287,406 |
| Geocapital IV LP | | Delaware | Various | Various | 131,089 | | 131,089 | 1,755,791 | 1,624,702 |
| Harbour Group Inv II LP | | Delaware | Direct | Various | 1 | | 1 | 28,316 | 28,315 |
| Harbourvest Int Eqty Part LP | | Delaware | Direct | Various | 795,207 | | 795,207 | 1,757,238 | 962,031 |
| Inter-Asia Cap Trust III LP | | Virgin Islands | Direct | Various | 1,757,388 | | 1,757,388 | 5,926,977 | 4,169,589 |
| Interwest Partners V LP | | California | Various | Various | 3,027,941 | | 3,027,941 | 1,581,766 | (1,446,175) |
| Interwest Partners VI LP | | California | Various | Various | 1,911,190 | | 1,911,190 | 1,604,760 | (306,430) |
| Italian Priv Eqty Fd II LP | | New Jersey | Direct | Various | 21,706 | | 21,706 | 197,351 | 175,645 |
| Italian Priv Eqty Fd III LP | | New Jersey | Direct | 2000 | | | 309,160 | 309,160 | |

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 | | | | | | | |
| Marquette Venture Part II LP | | Delaware | Direct | Various | 138,665 | | 138,665 | 411,564 | 272,898 |
| Matrix Partners III LP | | Delaware | Direct | Various | 1,539,192 | | 1,539,192 | 1,539,192 | |
| Menlo Ventures VI LP | | Delaware | Various | Various | 3,469,616 | | 3,469,616 | 4,252,808 | 783,192 |
| Menlo Ventures VII LP | | Delaware | Direct | Various | 2,473,993 | | 2,473,993 | 4,335,131 | 1,861,138 |
| Mezzanine Lndg Assoc II LP | | Delaware | Direct | Various | 54,276 | | 54,276 | 153,022 | 98,746 |
| Narragansett Capital -A LP | | Delaware | Direct | Various | 235,726 | | 235,726 | 668,547 | 432,821 |
| Nazem & Co. III LP | | Delaware | Direct | Various | 1 | | 1 | 1,973 | 1,972 |
| Nestor Limited LP | | Delaware | Direct | Various | 1 | | 1 | 965,269 | 965,268 |
| Nordic Capital Fund III LP | | Channel Islands | Direct | Various | 620,587 | | 620,587 | 1,220,931 | 600,345 |
| Pacven Walden Vent III LP | | Cayman Islands | Direct | Various | 132,835 | | 132,835 | 483,429 | 350,594 |
| Pacven Walden Vent IV LP | | Cayman Islands | Direct | Various | 155,633 | | 155,633 | 155,633 | |
| Prince Venture Part III LP | | Illinois | Direct | Various | 50,128 | | 50,128 | 50,128 | |
| Summit Subord Dbt Fd LP | | Delaware | Various | Various | 24,639 | | 24,639 | 630,449 | 605,810 |
| Summit Subord Dbt Fd II LP | | Delaware | Direct | Various | 1,405,143 | | 1,405,143 | 3,127,311 | 1,722,168 |
| Summit Ventures LP | | Delaware | Direct | Various | 105 | | 105 | 105 | |
| Summit Ventures III LP | | Delaware | Direct | Various | 274,312 | | 274,312 | 1,897,610 | 1,623,298 |
| Summit Ventures IV LP | | Delaware | Various | Various | 6,341,496 | | 6,341,496 | 28,299,934 | 21,958,439 |
| Summit Ventures V LP | | Delaware | Various | Various | 6,064,138 | | 6,064,138 | 6,431,159 | 367,021 |
| Thomas H Lee Eqty Fd III LP | | Delaware | Direct | Various | 5,089,016 | | 5,089,016 | 6,197,536 | 1,108,520 |
| Thomas H Lee Eqty Fd IV LP | | Delaware | Direct | Various | 9,985,656 | | 9,985,656 | 7,616,455 | (2,369,202) |
| Trident Capital IV LP | | Delaware | Direct | Various | 30,900 | | 30,900 | 30,900 | |
| Trinity Ventures VI LP | | California | Various | Various | 2,229,375 | | 2,229,375 | 2,813,077 | 583,700 |
| US Venture Partners V LP | | Delaware | Various | Various | 2,000,000 | | 2,000,000 | 2,784,099 | 784,099 |
| US Venture Partners VI LP | | Delaware | Direct | Various | 16,232 | | 16,232 | 16,232 | |
| Vantage Point Vent Part LP | | Delaware | Direct | 2000 | | | 17,724 | 17,724 | |
| VCFA Venture Part III LP | | Delaware | Direct | Various | 1,829,451 | | 1,829,451 | 3,632,779 | 1,803,328 |
| Venture Invest Assoc LP | | Delaware | Various | Various | 1,595,082 | | 1,595,082 | 2,308,847 | 713,765 |
| IRMC PS | | | Direct | Various | 3,035,000 | | 3,035,000 | 3,035,000 | |
| Lund PS | | | Direct | Various | 3,333,333 | | 3,333,333 | 3,333,333 | |
| Target Mktng Solutions PS | | | Direct | Various | 7,000,000 | | 7,000,000 | 7,000,000 | |
| 1499999 | SUBTOTAL - ANY OTHER CLASS OF ADMITTED ASSETS - JOINT VENTURE OR PARTNERSHIP INTERESTS | | | | 129,995,556 | | 130,658,463 | 208,732,746 | 78,074,281 |
| 9999999 | TOTALS | | | | 132,935,835 | | 133,598,742 | 211,673,025 | 78,074,281 |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

| | | | | |
|---|-------------|-------------|--|-------------|
| 1. Book value of Long-term Invested Assets owned, December 31 of prior year | | 624,360,173 | 7. Amounts paid on account or in full during year | 211,673,025 |
| 2. Cost of acquisitions during year: | | | 8. Amortization of premium | 20,865 |
| 2.1 Actual cost at time of acquisition | 206,307,432 | | 9. Decrease in book value or by adjustment | 0 |
| 2.2 Additional investment made after acquisition | 0 | 206,307,432 | 10. Loss on sale | 7,789,461 |
| 3. Accrual of discount | | 279,344 | 11. Book value of Long-term Invested Assets at end of current period | 697,327,340 |
| 4. Increase by adjustment | | 0 | | |
| 5. Profit on sale | | 85,863,742 | | |
| 6. Total (Lines 1 through 5) | | 916,810,691 | | |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 | 2 | 3 | 4 | 5 |
|--|-----------------------------------|-----------------------|-----------------------|-----------------------|----------------------|----------------------|
| | | Book Value | Market Value (a) | Actual Cost | Par Value of Bonds | Statement Value |
| BONDS | | | | | | |
| Governments (Including all obligations guaranteed by governments) | 1. United States | 2,192,933,511 | 2,225,370,332 | 2,189,890,209 | 2,203,183,862 | 2,192,933,511 |
| | 2. Canada | 307,459,693 | 202,923,622 | 308,490,531 | 477,105,926 | 307,459,693 |
| | 3. Other Countries | 7,165,674 | 5,066,531 | 7,195,883 | 6,991,515 | 7,165,674 |
| | 4. Totals | 2,507,558,878 | 2,433,360,485 | 2,505,576,623 | 2,687,281,303 | 2,507,558,878 |
| States, Territories and Possessions (Direct and guaranteed) | 5. United States | 156,590,518 | 161,053,215 | 155,780,955 | 158,445,000 | 156,590,518 |
| | 6. Canada | 16,641,786 | 11,975,421 | 16,596,645 | 22,600,000 | 16,641,786 |
| | 7. Other Countries | | | | | |
| | 8. Totals | 173,232,304 | 173,028,636 | 172,377,600 | 181,045,000 | 173,232,304 |
| Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 9. United States | 295,021,136 | 308,138,489 | 293,454,207 | 298,595,000 | 295,021,136 |
| | 10. Canada | | | | | |
| | 11. Other Countries | | | | | |
| | 12. Totals | 295,021,136 | 308,138,489 | 293,454,207 | 298,595,000 | 295,021,136 |
| Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions | 13. United States | 1,327,917,729 | 1,387,250,612 | 1,321,589,073 | 1,350,095,932 | 1,327,917,729 |
| | 14. Canada | | | | | |
| | 15. Other Countries | | | | | |
| | 16. Totals | 1,327,917,729 | 1,387,250,612 | 1,321,589,073 | 1,350,095,932 | 1,327,917,729 |
| Public Utilities (unaffiliated) | 17. United States | 147,329,496 | 146,920,444 | 146,476,069 | 148,400,000 | 147,329,496 |
| | 18. Canada | | | | | |
| | 19. Other Countries | | | | | |
| | 20. Totals | 147,329,496 | 146,920,444 | 146,476,069 | 148,400,000 | 147,329,496 |
| Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated) | 21. United States | 3,617,240,549 | 3,592,256,721 | 3,609,517,140 | 3,661,967,066 | 3,590,822,113 |
| | 22. Canada | 186,523,670 | 169,359,359 | 186,269,437 | 248,241,000 | 185,689,402 |
| | 23. Other Countries | 267,439,241 | 266,360,588 | 266,635,814 | 270,739,828 | 266,502,710 |
| | 24. Totals | 4,071,203,460 | 4,027,976,668 | 4,062,422,391 | 4,180,947,894 | 4,043,014,225 |
| Parent, Subsidiaries, and Affiliates | 25. Totals | 100,000,000 | 100,000,000 | 100,000,000 | 100,000,000 | 100,000,000 |
| | 26. Total Bonds | 8,622,263,003 | 8,576,675,334 | 8,601,895,963 | 8,946,365,129 | 8,594,073,768 |
| PREFERRED STOCKS | | | | | | |
| Public Utilities (unaffiliated) | 27. United States | 5,033,307 | 3,642,823 | 5,033,307 | X X X | 3,642,822 |
| | 28. Canada | | | | X X X | |
| | 29. Other Countries | | | | X X X | |
| | 30. Totals | 5,033,307 | 3,642,823 | 5,033,307 | X X X | 3,642,822 |
| Banks, Trust and Insurance Companies (unaffiliated) | 31. United States | 13,663,138 | 13,211,811 | 13,663,138 | X X X | 13,013,011 |
| | 32. Canada | | | | X X X | |
| | 33. Other Countries | | | | X X X | |
| | 34. Totals | 13,663,138 | 13,211,811 | 13,663,138 | X X X | 13,013,011 |
| Industrial and Miscellaneous (unaffiliated) | 35. United States | 67,566,118 | 67,576,116 | 67,566,118 | X X X | 67,576,386 |
| | 36. Canada | | | | X X X | |
| | 37. Other Countries | 299,684 | 203,434 | 299,684 | X X X | 203,434 |
| | 38. Totals | 67,865,802 | 67,779,550 | 67,865,802 | X X X | 67,779,820 |
| Parent, Subsidiaries, and Affiliates | 39. Totals | 8,402,869 | 8,402,869 | 8,402,869 | X X X | 8,402,869 |
| | 40. Total Preferred Stocks | 94,965,116 | 93,037,053 | 94,965,116 | X X X | 92,838,522 |
| COMMON STOCKS | | | | | | |
| Public Utilities (unaffiliated) | 41. United States | 16,498,560 | 47,674,386 | 16,498,560 | | |
| | 42. Canada | | | | | |
| | 43. Other Countries | | | | | |
| | 44. Totals | 16,498,560 | 47,674,386 | 16,498,560 | | |
| Banks, Trust and Insurance Companies (unaffiliated) | 45. United States | 28,623,275 | 110,747,300 | 28,623,275 | | |
| | 46. Canada | | | | | |
| | 47. Other Countries | | | | | |
| | 48. Totals | 28,623,275 | 110,747,300 | 28,623,275 | | |
| Industrial and Miscellaneous (unaffiliated) | 49. United States | 309,207,439 | 1,334,234,861 | 309,207,439 | | |
| | 50. Canada | 38,447,406 | 35,518,641 | 38,447,406 | | |
| | 51. Other Countries | 248,870,533 | 330,113,774 | 248,870,533 | | |
| | 52. Totals | 596,525,378 | 1,699,867,276 | 596,525,378 | | |
| Parent, Subsidiaries, and Affiliates | 53. Totals | 4,700,581,939 | 4,378,319,299 | 4,700,581,939 | | |
| | 54. Total Common Stocks | 5,342,229,152 | 6,236,608,261 | 5,342,229,152 | | |
| | 55. Total Stocks | 5,437,194,268 | 6,329,645,314 | 5,437,194,268 | | |
| | 56. Total Bonds and Stocks | 14,059,457,271 | 14,906,320,648 | 14,039,090,231 | | |

(a) The aggregate value of bonds which are valued at other than actual market is \$ 3,822,708,073

SCHEDULE D - VERIFICATION BETWEEN YEARS

| | | | |
|---|----------------|---|----------------|
| 1. Book value of bonds and stocks, prior year | 14,741,255,943 | 6. Deduct consideration for bonds and stocks disposed of, Col. 5, Part 4 | 2,642,451,916 |
| 2. Cost of bonds and stocks acquired, Col. 5, Part 3 | 1,825,424,411 | 7. Decrease by adjustment in book value: | |
| 3. Increase by adjustment in book value: | | 7.1 Col. 11, Part 1 | 4,260,685 |
| 3.1 Col. 10, Part 1 | 11,727,641 | 7.2 Col. 10, Part 2, Sec. 1 | 0 |
| 3.2 Col. 9, Part 2, Sec. 1 | 0 | 7.3 Col. 9, Part 2, Sec. 2 | 0 |
| 3.3 Col. 8, Part 2, Sec. 2 | 0 | 7.4 Col. 10, Part 4 | 704,321 |
| 3.4 Col. 9, Part 4 | 1,578,333 | 13,305,974 | 4,965,006 |
| 4. Profit on disposal of bonds and stocks, Col. 11, Part 4 | 224,738,755 | 8. Loss on disposal of bonds and stocks, Col. 12, Part 4 | 78,021,050 |
| 5. Total | 16,804,725,083 | 9. Book value of bonds and stocks, current year | 14,059,457,271 |

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 | 50,683,022 | 177,745,323 | 465,944,712 | 559,722,503 | 941,332,904 | 2,195,428,464 | 24.455 | 2,369,662,351 | 24.670 | 2,195,428,464 | |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 Totals | 50,683,022 | 177,745,323 | 465,944,712 | 559,722,503 | 941,332,904 | 2,195,428,464 | 24.455 | 2,369,662,351 | 24.670 | 2,195,428,464 | |
| 2. All Other Governments, Schedules D & DA (Group 2) | | | | | | | | | | | |
| 2.1 Class 1 | 72,421,548 | 227,261,212 | 21,910,745 | 300,324 | | 321,893,829 | 3.586 | 350,669,392 | 3.651 | 321,893,829 | |
| 2.2 Class 2 | | | | | | | | 8,646,504 | 0.090 | | |
| 2.3 Class 3 | | | | | | | | | | | |
| 2.4 Class 4 | | | | | | | | | | | |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 Totals | 72,421,548 | 227,261,212 | 21,910,745 | 300,324 | | 321,893,829 | 3.586 | 359,315,896 | 3.741 | 321,893,829 | |
| 3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3) | | | | | | | | | | | |
| 3.1 Class 1 | 13,504,222 | 34,099,203 | 34,208,733 | 72,974,098 | 18,571,041 | 173,357,297 | 1.931 | 217,006,370 | 2.259 | 173,357,297 | |
| 3.2 Class 2 | | | | | | | | | | | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 Totals | 13,504,222 | 34,099,203 | 34,208,733 | 72,974,098 | 18,571,041 | 173,357,297 | 1.931 | 217,006,370 | 2.259 | 173,357,297 | |
| 4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4) | | | | | | | | | | | |
| 4.1 Class 1 | 7,948,340 | 27,475,966 | 115,266,317 | 138,516,827 | 5,813,686 | 295,021,136 | 3.286 | 357,118,001 | 3.718 | 295,021,136 | |
| 4.2 Class 2 | | | | | | | | | | | |
| 4.3 Class 3 | | | | | | | | | | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 Totals | 7,948,340 | 27,475,966 | 115,266,317 | 138,516,827 | 5,813,686 | 295,021,136 | 3.286 | 357,118,001 | 3.718 | 295,021,136 | |
| 5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5) | | | | | | | | | | | |
| 5.1 Class 1 | 13,935,624 | 167,821,983 | 387,161,795 | 500,760,225 | 175,107,205 | 1,244,786,832 | 13.866 | 1,852,813,025 | 19.289 | 1,236,282,641 | 8,504,191 |
| 5.2 Class 2 | 1,000,000 | 54,674,289 | 17,841,608 | | 4,000,000 | 77,515,897 | 0.863 | 82,879,735 | 0.863 | 70,278,657 | 7,237,240 |
| 5.3 Class 3 | | | | | | | | 1,496,888 | 0.016 | | |
| 5.4 Class 4 | | 3,200,000 | | | | 3,200,000 | 0.036 | 3,200,000 | 0.033 | 3,200,000 | |
| 5.5 Class 5 | | | 2,415,000 | | | 2,415,000 | 0.027 | 2,610,000 | 0.027 | 2,415,000 | |
| 5.6 Class 6 | | | | | | | | | | | |
| 5.7 Totals | 14,935,624 | 225,696,272 | 407,418,403 | 500,760,225 | 179,107,205 | 1,327,917,729 | 14.792 | 1,942,999,648 | 20.228 | 1,312,176,298 | 15,741,431 |

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 | 1,599,670 | 39,277,976 | 57,685,153 | 3,911,537 | | 102,474,336 | 1.141 | 69,044,846 | 0.719 | 102,474,336 | |
| 6.2 Class 2 | 376,140 | 13,948,533 | 20,437,730 | | | 34,762,403 | 0.387 | 14,504,290 | 0.151 | 34,762,403 | |
| 6.3 Class 3 | | | 5,963,443 | | | 5,963,443 | 0.066 | | | 5,963,443 | |
| 6.4 Class 4 | | | 5,104,894 | | | 5,104,894 | 0.057 | | | 5,104,894 | |
| 6.5 Class 5 | | | | | | | | | | | |
| 6.6 Class 6 | | | | | | | | | | | |
| 6.7 Totals | 1,975,810 | 53,226,509 | 89,191,220 | 3,911,537 | | 148,305,076 | 1.652 | 83,549,136 | 0.870 | 148,305,076 | |
| 7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7) | | | | | | | | | | | |
| 7.1 Class 1 | 379,035,996 | 748,564,494 | 1,055,580,178 | 199,342,635 | 929,172,307 | 3,311,695,610 | 36.889 | 3,169,530,844 | 32.997 | 2,793,610,197 | 518,085,413 |
| 7.2 Class 2 | 54,915,529 | 160,660,614 | 416,102,094 | 42,038,797 | 12,506,123 | 686,223,157 | 7.644 | 655,269,129 | 6.822 | 589,119,314 | 97,103,843 |
| 7.3 Class 3 | | 69,992,194 | 194,479,695 | | 468,113 | 264,940,002 | 2.951 | 274,707,740 | 2.860 | 231,951,572 | 32,988,430 |
| 7.4 Class 4 | 2,183,520 | 42,135,793 | 105,862,020 | 1,191,344 | | 151,372,677 | 1.686 | 173,940,977 | 1.811 | 131,426,177 | 19,946,500 |
| 7.5 Class 5 | | 24,400 | | | | 24,400 | | 90,574 | 0.001 | 24,400 | |
| 7.6 Class 6 | | | 1,383,048 | | | 1,383,048 | 0.015 | 2,433,082 | 0.025 | 1,383,048 | |
| 7.7 Totals | 436,135,045 | 1,021,377,495 | 1,773,407,035 | 242,572,776 | 942,146,543 | 4,415,638,894 | 49.185 | 4,275,972,346 | 44.515 | 3,747,514,708 | 668,124,186 |
| 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 | | | | 100,000,000 | | 100,000,000 | 1.114 | | | | 100,000,000 |
| 9.2 Class 2 | | | | | | | | | | | |
| 9.3 Class 3 | | | | | | | | | | | |
| 9.4 Class 4 | | | | | | | | | | | |
| 9.5 Class 5 | | | | | | | | | | | |
| 9.6 Class 6 | | | | | | | | | | | |
| 9.7 Totals | | | | 100,000,000 | | 100,000,000 | 1.114 | | | | 100,000,000 |

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 | 539,128,422 | 1,422,246,157 | 2,137,757,633 | 1,575,528,149 | 2,069,997,143 | 7,744,657,504 | 86.267 | X X X | X X X | 7,118,067,900 | 626,589,604 |
| 10.2 Class 2 | 56,291,669 | 229,283,436 | 454,381,432 | 42,038,797 | 16,506,123 | 798,501,457 | 8.894 | X X X | X X X | 694,160,374 | 104,341,083 |
| 10.3 Class 3 | | 69,992,194 | 200,443,138 | | 468,113 | 270,903,445 | 3.018 | X X X | X X X | 237,915,015 | 32,988,430 |
| 10.4 Class 4 | 2,183,520 | 45,335,793 | 110,966,914 | 1,191,344 | | 159,677,571 | 1.779 | X X X | X X X | 139,731,071 | 19,946,500 |
| 10.5 Class 5 | | 24,400 | 2,415,000 | | | (c) 2,439,400 | 0.027 | X X X | X X X | 2,439,400 | |
| 10.6 Class 6 | | | 1,383,048 | | | (c) 1,383,048 | 0.015 | X X X | X X X | 1,383,048 | |
| 10.7 Totals | 597,603,611 | 1,766,881,980 | 2,907,347,165 | 1,618,758,290 | 2,086,971,379 | (b) 8,977,562,425 | 100.000 | X X X | X X X | 8,193,696,808 | 783,865,617 |
| 10.8 Line 10.7 as a % of Col. 7 | 6.657 | 19.681 | 32.385 | 18.031 | 23.247 | 100.000 | X X X | X X X | X X X | 91.269 | 8.731 |
| 11. Total Bonds Prior Year | | | | | | | | | | | |
| 11.1 Class 1 | 472,404,383 | 1,451,179,565 | 2,497,094,921 | 2,062,957,993 | 1,902,207,967 | X X X | X X X | 8,385,844,829 | 87.301 | 8,079,474,028 | 306,370,801 |
| 11.2 Class 2 | 1,000,000 | 251,222,801 | 455,569,421 | 45,483,885 | 8,023,551 | X X X | X X X | 761,299,658 | 7.926 | 627,389,714 | 133,909,944 |
| 11.3 Class 3 | 27,528,557 | 73,242,004 | 169,653,422 | 5,780,645 | | X X X | X X X | 276,204,628 | 2.875 | 202,964,764 | 73,239,864 |
| 11.4 Class 4 | 5,996,690 | 55,451,529 | 115,692,758 | | | X X X | X X X | 177,140,977 | 1.844 | 148,975,580 | 28,165,397 |
| 11.5 Class 5 | 66,479 | 24,095 | 2,610,000 | | | X X X | X X X | (c) 2,700,574 | 0.028 | 2,634,095 | 66,479 |
| 11.6 Class 6 | 1,050,031 | | 1,383,051 | | | X X X | X X X | (c) 2,433,082 | 0.025 | | 2,433,082 |
| 11.7 Totals | 508,046,140 | 1,831,119,994 | 3,242,003,573 | 2,114,222,523 | 1,910,231,518 | X X X | X X X | (b) 9,605,623,748 | 100.000 | 9,061,438,181 | 544,185,567 |
| 11.8 Line 11.7 as a % of Col. 9 | 5.289 | 19.063 | 33.751 | 22.010 | 19.887 | X X X | X X X | 100.000 | X X X | 94.335 | 5.665 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | |
| 12.1 Class 1 | 338,585,762 | 1,321,874,453 | 2,044,163,790 | 1,454,221,425 | 1,959,222,470 | 7,118,067,900 | 79.287 | 8,079,474,028 | 84.112 | 7,118,067,900 | X X X |
| 12.2 Class 2 | 29,253,329 | 212,459,815 | 398,217,035 | 42,038,797 | 12,191,398 | 694,160,374 | 7.732 | 627,389,714 | 6.531 | 694,160,374 | X X X |
| 12.3 Class 3 | | 69,992,194 | 167,454,708 | | 468,113 | 237,915,015 | 2.650 | 202,964,764 | 2.113 | 237,915,015 | X X X |
| 12.4 Class 4 | 2,183,520 | 45,335,793 | 91,020,414 | 1,191,344 | | 139,731,071 | 1.556 | 148,975,580 | 1.551 | 139,731,071 | X X X |
| 12.5 Class 5 | | 24,400 | 2,415,000 | | | 2,439,400 | 0.027 | 2,634,095 | 0.027 | 2,439,400 | X X X |
| 12.6 Class 6 | | | 1,383,048 | | | 1,383,048 | 0.015 | | | 1,383,048 | X X X |
| 12.7 Totals | 370,022,611 | 1,649,686,655 | 2,704,653,995 | 1,497,451,566 | 1,971,881,981 | 8,193,696,808 | 91.269 | 9,061,438,181 | 94.335 | 8,193,696,808 | X X X |
| 12.8 Line 12.7 as a % of Col. 7 | 4.516 | 20.134 | 33.009 | 18.276 | 24.066 | 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 | 4.122 | 18.376 | 30.127 | 16.680 | 21.965 | 91.269 | X X X | X X X | X X X | 91.269 | X X X |
| 13. Total Privately Placed Bonds | | | | | | | | | | | |
| 13.1 Class 1 | 200,542,660 | 100,371,704 | 93,593,843 | 121,306,724 | 110,774,673 | 626,589,604 | 6.980 | 306,370,801 | 3.189 | X X X | 626,589,604 |
| 13.2 Class 2 | 27,038,340 | 16,823,621 | 56,164,397 | | 4,314,725 | 104,341,083 | 1.162 | 133,909,944 | 1.394 | X X X | 104,341,083 |
| 13.3 Class 3 | | | 32,988,430 | | | 32,988,430 | 0.367 | 73,239,864 | 0.762 | X X X | 32,988,430 |
| 13.4 Class 4 | | | 19,946,500 | | | 19,946,500 | 0.222 | 28,165,397 | 0.293 | X X X | 19,946,500 |
| 13.5 Class 5 | | | | | | | | 66,479 | 0.001 | X X X | |
| 13.6 Class 6 | | | | | | | | 2,433,082 | 0.025 | X X X | |
| 13.7 Totals | 227,581,000 | 117,195,325 | 202,693,170 | 121,306,724 | 115,089,398 | 783,865,617 | 8.731 | 544,185,567 | 5.665 | X X X | 783,865,617 |
| 13.8 Line 13.7 as a % of Col. 7 | 29.033 | 14.951 | 25.858 | 15.475 | 14.682 | 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 | 2.535 | 1.305 | 2.258 | 1.351 | 1.282 | 8.731 | X X X | X X X | X X X | X X X | 8.731 |

(a) Includes \$ 683,865,617 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 1,863,499,403 current year, \$ 339,381,540 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, \$ 66,479 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 | 49,596,752 | 170,161,976 | 179,190,657 | 407,916,028 | 15,525,000 | 822,390,413 | 9.161 | 997,183,252 | 10.381 | 822,390,413 | |
| 1.2 Single Class Mortgage-Backed/Asset-Backed Bonds | 1,086,270 | 7,583,347 | 286,754,055 | 151,806,475 | 925,807,904 | 1,373,038,051 | 15.294 | 1,372,479,099 | 14.288 | 1,373,038,051 | |
| 1.7 Totals | 50,683,022 | 177,745,323 | 465,944,712 | 559,722,503 | 941,332,904 | 2,195,428,464 | 24.455 | 2,369,662,351 | 24.670 | 2,195,428,464 | |
| 2. All Other Governments, Schedules D & DA (Group 2) | | | | | | | | | | | |
| 2.1 Issuer Obligations | 72,421,548 | 225,036,632 | 16,233,541 | | | 313,691,721 | 3.494 | 349,609,260 | 3.640 | 313,691,721 | |
| 2.2 Single Class Mortgage-Backed/Asset-Backed Bonds | | 2,224,580 | 5,677,204 | 300,324 | | 8,202,108 | 0.091 | 9,706,636 | 0.101 | 8,202,108 | |
| 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 | 72,421,548 | 227,261,212 | 21,910,745 | 300,324 | | 321,893,829 | 3.586 | 359,315,896 | 3.741 | 321,893,829 | |
| 3. States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 3) | | | | | | | | | | | |
| 3.1 Issuer Obligations | 13,504,222 | 34,099,203 | 34,208,733 | 72,974,098 | 18,571,041 | 173,357,297 | 1.931 | 217,006,370 | 2.259 | 173,357,297 | |
| 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 | 13,504,222 | 34,099,203 | 34,208,733 | 72,974,098 | 18,571,041 | 173,357,297 | 1.931 | 217,006,370 | 2.259 | 173,357,297 | |
| 4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4) | | | | | | | | | | | |
| 4.1 Issuer Obligations | 7,948,340 | 27,475,966 | 115,266,317 | 138,516,827 | 5,813,686 | 295,021,136 | 3.286 | 357,118,001 | 3.718 | 295,021,136 | |
| 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 | 7,948,340 | 27,475,966 | 115,266,317 | 138,516,827 | 5,813,686 | 295,021,136 | 3.286 | 357,118,001 | 3.718 | 295,021,136 | |
| 5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5) | | | | | | | | | | | |
| 5.1 Issuer Obligations | 14,054,495 | 205,722,501 | 237,495,388 | 389,161,165 | 60,147,190 | 906,580,739 | 10.098 | 1,479,159,714 | 15.399 | 894,963,499 | 11,617,240 |
| 5.2 Single Class Mortgage-Backed/Asset-Backed Bonds | 881,129 | 5,159,089 | 100,070,404 | 20,187,191 | 23,771,804 | 150,069,617 | 1.672 | 162,983,664 | 1.697 | 145,945,426 | 4,124,191 |
| Multi-Class Residential Mortgage-backed Securities: | | | | | | | | | | | |
| 5.3 Defined | | 14,814,682 | 69,852,611 | 91,411,869 | 95,188,211 | 271,267,373 | 3.022 | 300,856,270 | 3.132 | 271,267,373 | |
| 5.4 Other | | | | | | | | | | | |
| Multi-Class Commercial Mortgage-backed/Asset-backed Securities: | | | | | | | | | | | |
| 5.5 Defined | | | | | | | | | | | |
| 5.6 Other | | | | | | | | | | | |
| 5.7 Totals | 14,935,624 | 225,696,272 | 407,418,403 | 500,760,225 | 179,107,205 | 1,327,917,729 | 14.792 | 1,942,999,648 | 20.228 | 1,312,176,298 | 15,741,431 |

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 | 1,975,810 | 53,226,509 | 89,191,220 | 3,911,537 | | 148,305,076 | 1.652 | 83,549,136 | 0.870 | 148,305,076 | |
| 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 | 1,975,810 | 53,226,509 | 89,191,220 | 3,911,537 | | 148,305,076 | 1.652 | 83,549,136 | 0.870 | 148,305,076 | |
| 7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7) | | | | | | | | | | | |
| 7.1 Issuer Obligations | 436,135,045 | 971,012,684 | 1,548,111,406 | 142,372,751 | 247,420,982 | 3,345,052,868 | 37.260 | 3,205,193,682 | 33.368 | 2,720,417,738 | 624,635,130 |
| 7.2 Single Class Mortgage-Backed/Asset-Backed Bonds | | 2,986,170 | 2,999,722 | | 95,216,038 | 101,201,930 | 1.127 | 4,479,251 | 0.047 | 98,274,289 | 2,927,641 |
| Multi-Class Residential Mortgage-backed Securities: | | | | | | | | | | | |
| 7.3 Defined | | 22,482,894 | 94,833,433 | 86,701,785 | 509,006,056 | 713,024,168 | 7.942 | 772,023,165 | 8.037 | 713,024,168 | |
| 7.4 Other | | | | 7,996,344 | 22,082,746 | 30,079,090 | 0.335 | 46,811,699 | 0.487 | 30,079,090 | |
| Multi-Class Commercial Mortgage-backed/Asset-backed Securities: | | | | | | | | | | | |
| 7.5 Defined | | | 19,675,001 | | 12,878,438 | 32,553,439 | 0.363 | 40,816,767 | 0.425 | 32,553,439 | |
| 7.6 Other | | 24,895,747 | 107,787,473 | 5,501,896 | 55,542,283 | 193,727,399 | 2.158 | 206,647,782 | 2.151 | 153,165,985 | 40,561,414 |
| 7.7 Totals | 436,135,045 | 1,021,377,495 | 1,773,407,035 | 242,572,776 | 942,146,543 | 4,415,638,894 | 49.185 | 4,275,972,346 | 44.515 | 3,747,514,709 | 668,124,185 |
| 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 | | | | 100,000,000 | | 100,000,000 | 1.114 | | | | 100,000,000 |
| 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 | | | | 100,000,000 | | 100,000,000 | 1.114 | | | | 100,000,000 |

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 | 595,636,212 | 1,686,735,471 | 2,219,697,262 | 1,254,852,406 | 347,477,899 | 6,104,399,250 | 67.996 | X X X | X X X | 5,368,146,880 | 736,252,370 |
| 10.2 Single Class Mortgage-Backed/Asset-Backed Bonds | 1,967,399 | 17,953,186 | 395,501,385 | 172,293,990 | 1,044,795,746 | 1,632,511,706 | 18.184 | X X X | X X X | 1,625,459,874 | 7,051,832 |
| Multi-Class Residential Mortgage-backed Securities: | | | | | | | | | | | |
| 10.3 Defined | | 37,297,576 | 164,686,044 | 178,113,654 | 604,194,267 | 984,291,541 | 10.964 | X X X | X X X | 984,291,541 | |
| 10.4 Other | | | | 7,996,344 | 22,082,746 | 30,079,090 | 0.335 | X X X | X X X | 30,079,090 | |
| Multi-Class Commercial Mortgage-backed/Asset-backed Securities: | | | | | | | | | | | |
| 10.5 Defined | | | 19,675,001 | | 12,878,438 | 32,553,439 | 0.363 | X X X | X X X | 32,553,439 | |
| 10.6 Other | | 24,895,747 | 107,787,473 | 5,501,896 | 55,542,283 | 193,727,399 | 2.158 | X X X | X X X | 153,165,985 | 40,561,414 |
| 10.7 Totals | 597,603,611 | 1,766,881,980 | 2,907,347,165 | 1,618,758,290 | 2,086,971,379 | 8,977,562,425 | 100.000 | X X X | X X X | 8,193,696,809 | 783,865,616 |
| 10.8 Line 10.7 as a % of Col. 7 | 6.657 | 19.681 | 32.385 | 18.031 | 23.247 | 100.000 | X X X | X X X | X X X | 91.269 | 8.731 |
| 11. Total Bonds Prior Year | | | | | | | | | | | |
| 11.1 Issuer Obligations | 505,424,872 | 1,722,726,561 | 2,491,481,521 | 1,655,410,577 | 313,775,884 | X X X | X X X | 6,688,819,415 | 69.634 | 6,215,462,234 | 473,357,181 |
| 11.2 Single Class Mortgage-Backed/Asset-Backed Bonds | 1,513,568 | 27,579,427 | 487,260,667 | 207,180,654 | 826,114,334 | X X X | X X X | 1,549,648,650 | 16.133 | 1,540,590,501 | 9,058,149 |
| Multi-Class Residential Mortgage-backed Securities: | | | | | | | | | | | |
| 11.3 Defined | 1,107,700 | 63,808,553 | 123,737,529 | 242,857,357 | 641,368,296 | X X X | X X X | 1,072,879,435 | 11.169 | 1,068,256,730 | 4,622,705 |
| 11.4 Other | | | 7,236,655 | 8,773,935 | 30,801,109 | X X X | X X X | 46,811,699 | 0.487 | 36,639,495 | 10,172,204 |
| Multi-Class Commercial Mortgage-backed/Asset-backed Securities: | | | | | | | | | | | |
| 11.5 Defined | | | 13,266,707 | | 27,550,060 | X X X | X X X | 40,816,767 | 0.425 | 40,816,767 | |
| 11.6 Other | | 17,005,453 | 119,020,494 | | 70,621,835 | X X X | X X X | 206,647,782 | 2.151 | 159,672,455 | 46,975,327 |
| 11.7 Totals | 508,046,140 | 1,831,119,994 | 3,242,003,573 | 2,114,222,523 | 1,910,231,518 | X X X | X X X | 9,605,623,748 | 100.000 | 9,061,438,182 | 544,185,566 |
| 11.8 Line 11.7 as a % of Col. 9 | 5.289 | 19.063 | 33.751 | 22.010 | 19.887 | X X X | X X X | 100.000 | X X X | 94.335 | 5.665 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | 368,055,212 | 1,588,233,085 | 2,040,525,176 | 1,138,944,906 | 232,388,501 | 5,368,146,880 | 59.795 | 6,215,462,234 | 64.706 | 5,368,146,880 | X X X |
| 12.2 Single Class Mortgage-Backed/Asset-Backed Bonds | 1,967,399 | 15,025,545 | 391,377,194 | 172,293,990 | 1,044,795,746 | 1,625,459,874 | 18.106 | 1,540,590,501 | 16.038 | 1,625,459,874 | X X X |
| Multi-Class Residential Mortgage-backed Securities: | | | | | | | | | | | |
| 12.3 Defined | | 37,297,576 | 164,686,044 | 178,113,654 | 604,194,267 | 984,291,541 | 10.964 | 1,068,256,730 | 11.121 | 984,291,541 | X X X |
| 12.4 Other | | | | 7,996,344 | 22,082,746 | 30,079,090 | 0.335 | 36,639,495 | 0.381 | 30,079,090 | X X X |
| Multi-Class Commercial Mortgage-backed/Asset-backed Securities: | | | | | | | | | | | |
| 12.5 Defined | | | 19,675,001 | | 12,878,438 | 32,553,439 | 0.363 | 40,816,767 | 0.425 | 32,553,439 | X X X |
| 12.6 Other | | 9,130,449 | 88,390,580 | 102,672 | 55,542,283 | 153,165,984 | 1.706 | 159,672,455 | 1.662 | 153,165,984 | X X X |
| 12.7 Totals | 370,022,611 | 1,649,686,655 | 2,704,653,995 | 1,497,451,566 | 1,971,881,981 | 8,193,696,808 | 91.269 | 9,061,438,182 | 94.335 | 8,193,696,808 | X X X |
| 12.8 Line 12.7 as a % of Col. 7 | 4.516 | 20.134 | 33.009 | 18.276 | 24.066 | 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 | 4.122 | 18.376 | 30.127 | 16.680 | 21.965 | 91.269 | X X X | X X X | X X X | 91.269 | X X X |
| 13. Total Privately Placed Bonds | | | | | | | | | | | |
| 13.1 Issuer Obligations | 227,581,000 | 98,502,386 | 179,172,086 | 115,907,500 | 115,089,398 | 736,252,370 | 8.201 | 473,357,181 | 4.928 | X X X | 736,252,370 |
| 13.2 Single Class Mortgage-Backed/Asset-Backed Bonds | | 2,927,641 | 4,124,191 | | | 7,051,832 | 0.079 | 9,058,149 | 0.094 | X X X | 7,051,832 |
| Multi-Class Residential Mortgage-backed Securities: | | | | | | | | | | | |
| 13.3 Defined | | | | | | | | 4,622,705 | 0.048 | X X X | |
| 13.4 Other | | | | | | | | 10,172,204 | 0.106 | X X X | |
| Multi-Class Commercial Mortgage-backed/Asset-backed Securities: | | | | | | | | | | | |
| 13.5 Defined | | | | | | | | | | X X X | |
| 13.6 Other | | 15,765,298 | 19,396,893 | 5,399,224 | | 40,561,415 | 0.452 | 46,975,327 | 0.489 | X X X | 40,561,415 |
| 13.7 Totals | 227,581,000 | 117,195,325 | 202,693,170 | 121,306,724 | 115,089,398 | 783,865,617 | 8.731 | 544,185,566 | 5.665 | X X X | 783,865,617 |
| 13.8 Line 13.7 as a % of Col. 7 | 29.033 | 14.951 | 25.858 | 15.475 | 14.682 | 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 | 2.535 | 1.305 | 2.258 | 1.351 | 1.282 | 8.731 | X X X | X X X | X X X | X X X | 8.731 |

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 | | | | |
| 9128275J7 9128275Q1 | U S TREASURY NOTES U S TREASURY NOTES | 12/2000 12/2000 | DIRECT DIRECT | 5.750 5.625 | JD MS | 2001 2001 | 06 09 | 998,548 1,496,405 | 108 155 | 1,000,000 1,500,000 | 0.999 0.998 | 998,548 1,496,405 | 998,440 1,496,250 | | 21,557 | 27,188 19,008 | 1 1 | 6.051 5.946 | |
| 0199999 | Subtotal - U.S. Governments - Issuer Obligations | | | | | | | 2,494,953 | 263 | 2,500,000 | X X X | 2,494,953 | 2,494,690 | 21,557 | | 46,196 | X X X | X X X | |
| 0399999 | Subtotal - U.S. Governments Bonds | | | | | | | 2,494,953 | 263 | 2,500,000 | X X X | 2,494,953 | 2,494,690 | 21,557 | | 46,196 | X X X | X X X | |
| 135027A38 135027BH6 135027BP8 135027BR4 | GOVERNMENT OF CANADA TREASUR GOVERNMENT OF CANADA TREASUR GOVERNMENT OF CANADA TREASUR GOVERNMENT OF CANADA TREASUR | 12/2000 09/2000 12/2000 10/2000 | RBC DOMINION RBC DOMINION VARIOUS NESBITT BURNS | VAR DISC DISC DISC | | 2001 2001 2001 2001 | 02 01 03 04 | 1,308,217 667,012 3,338,145 1,955,088 | 2,152 9,529 22,330 20,915 | 2,000,000 1,000,000 5,100,000 3,000,000 | 0.654 0.667 0.655 0.652 | 1,308,217 667,012 3,338,145 1,955,088 | 1,306,066 657,483 3,315,815 1,934,174 | | | | 1 1 1 1 | 5.492 5.569 5.578 5.720 | |
| 0499999 | Subtotal - All Other Governments - Issuer Obligations | | | | | | | 7,268,462 | 54,926 | 11,100,000 | X X X | 7,268,462 | 7,213,538 | | | | X X X | X X X | |
| 1099999 | Subtotal - All Other Governments Bonds | | | | | | | 7,268,462 | 54,926 | 11,100,000 | X X X | 7,268,462 | 7,213,538 | | | | X X X | X X X | |
| 593388R52 | MIAMI FLA RFDG BD | 07/2000 | DIRECT | 4.400 | JJ | 2001 | 07 | 124,993 | 25 | 125,000 | 0.999 | 124,993 | 124,969 | 2,750 | | 458 | 1 | 4.411 | |
| 1199999 | Subtotal - States, Territories and Possessions - Issuer Obligations | | | | | | | 124,993 | 25 | 125,000 | X X X | 124,993 | 124,969 | 2,750 | | | 458 | X X X | X X X |
| 1799999 | Subtotal - States, Territories and Possessions (Direct and Guaranteed) | | | | | | | 124,993 | 25 | 125,000 | X X X | 124,993 | 124,969 | 2,750 | | | 458 | X X X | X X X |
| 25085MBA3 882850BQ2 | DETROIT EDISON CO TEXAS UTILITIES ELECT | 03/2000 12/2000 | DIRECT DIRECT | 5.930 7.375 | FA FA | 2001 2001 | 02 08 | 599,440 376,140 | 5,440 (45) | 600,000 375,000 | 0.999 1.003 | 599,440 376,140 | 594,000 376,185 | 14,825 11,523 | 17,790 | 3,657 10,755 | 1 2 | 7.090 6.820 | |
| 3299999 | Subtotal - Public Utilities - Issuer Obligations | | | | | | | 975,580 | 5,395 | 975,000 | X X X | 975,580 | 970,185 | 26,348 | 17,790 | 14,412 | X X X | X X X | |
| 3899999 | Subtotal - Public Utilities (Unaffiliated) | | | | | | | 975,580 | 5,395 | 975,000 | X X X | 975,580 | 970,185 | 26,348 | 17,790 | 14,412 | X X X | X X X | |
| 37042RYB2 480081AA6 8124J2N92 8124J2QG3 0000000 0000000 0000000 0000000 0000000 0000000 0000000 0000000 | GENERAL MOTORS ACCEPT CORP JONES APPAREL GROUP SEARS ROEBUCK ACCEPTANCE CORP SEARS ROEBUCK ACCEPTANCE CORP MEDIUM TERM NOTE - FIXED TIME DEPOSIT TIME DEPOSIT MEDIUM TERM NOTE - FLOATING TIME DEPOSIT TIME DEPOSIT TIME DEPOSIT TIME DEPOSIT | 12/2000 12/2000 12/2000 12/2000 12/2000 09/2000 12/2000 12/2000 09/2000 12/2000 12/2000 10/2000 | DIRECT DIRECT DIRECT DIRECT ABBHEY NATIONAL TREASURY S BANK OF NOVA SCOTIA TORON BANQUE BRUXELLES LAMBERT BELLSOUTH CAPITAL BNP PARIBAS CAJA DE MADRID CAJA DE MADRID | 7.750 6.250 DISC DISC VAR VAR VAR VAR VAR VAR VAR | AO AO DISC DISC | 2001 2001 2001 2001 2001 2001 2001 2001 2001 2001 2001 | 03 10 01 03 01 01 01 03 01 01 01 02 | 2,004,422 492,372 9,983,666 9,684,204 10,860,129 4,642,234 4,642,234 3,156,719 4,642,234 5,292,147 8,730,649 | (598) 282 37,452 28,716 | 2,000,000 500,000 10,000,000 10,000,000 10,860,129 4,642,234 4,642,234 3,156,719 4,642,234 5,292,147 8,730,649 | 1.002 0.985 0.998 0.968 1.000 1.000 1.000 1.000 1.000 1.000 1.000 | 2,004,422 492,372 9,983,666 9,684,204 10,860,129 4,642,234 4,642,234 3,156,719 4,642,234 5,292,147 8,730,649 | 2,005,020 492,090 9,946,214 9,084,203 10,860,129 4,642,234 4,642,234 3,156,719 4,642,234 5,292,147 8,730,649 | 38,406 | | 34,444 6,944 | 1 2 2 2 1Z 1Z 1Z 1Z 1Z 1Z 1Z | VARIOUS VARIOUS 7.380 7.640 VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS | |

(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 | | | | |
| 0000000 | MEDIUM TERM NOTE - FLOATING | 12/2000 | CIT GROUP HOLDINGS | VAR | | 2001 | 01 | 1,949,267 | | 1,949,267 | 1.000 | 1,949,267 | 1,949,267 | | | | 1Z | VARIOUS | |
| 0000000 | COMMERCIAL PAPER | 11/2000 | FORRESTAL FUNDING TRUST | VAR | | 2001 | 02 | 1,277,544 | | 1,277,544 | 1.000 | 1,277,544 | 1,277,544 | | | | 1Z | VARIOUS | |
| 0000000 | MASTER NOTE - FIXED | 10/2000 | GOLDMAN SACHS GROUP LP | VAR | | 2001 | 02 | 2,698,995 | | 2,698,995 | 1.000 | 2,698,995 | 2,698,995 | | | | 1Z | VARIOUS | |
| 0000000 | TIME DEPOSIT | 11/2000 | HAMBURGISCHE LANDESBANK | VAR | | 2001 | 01 | 4,642,234 | | 4,642,234 | 1.000 | 4,642,234 | 4,642,234 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - U.S.AGENCY MORTGAGES | 12/2000 | LEHMAN BROTHERS INC | VAR | | 2001 | 01 | 3,713,787 | | 3,713,787 | 1.000 | 3,713,787 | 3,713,787 | | | | 1Z | VARIOUS | |
| 0000000 | MASTER NOTE - FLOATING | 12/2000 | MERRILL LYNCH MORTGAGE C | VAR | | 2001 | 01 | 2,135,428 | | 2,135,428 | 1.000 | 2,135,428 | 2,135,428 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - A1P1 MONEY MARKETS | 12/2000 | MORGAN STANLEY | VAR | | 2001 | 01 | 527,933 | | 527,933 | 1.000 | 527,933 | 527,933 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - GNMA | 12/2000 | NOMURA SECURITIES | VAR | | 2001 | 01 | 4,642,234 | | 4,642,234 | 1.000 | 4,642,234 | 4,642,234 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - TREASURY NOTES | 12/2000 | PAINE WEBBER INC | VAR | | 2001 | 01 | 8,278,008 | | 8,278,008 | 1.000 | 8,278,008 | 8,278,008 | | | | 1Z | VARIOUS | |
| 0000000 | REPO- TREASURY NOTES | 12/2000 | PAINE WEBBER INC | VAR | | 2001 | 01 | 2,885,947 | | 2,885,947 | 1.000 | 2,885,947 | 2,885,947 | | | | 1Z | VARIOUS | |
| 0000000 | COMMERCIAL PAPER | 11/2000 | PHILIP MORRIS COMPANIES IN | VAR | | 2001 | 01 | 4,590,628 | | 4,590,628 | 1.000 | 4,590,628 | 4,590,628 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - TREASURY NOTES | 12/2000 | SALOMON INTERNATIONAL | VAR | | 2001 | 01 | 4,642,234 | | 4,642,234 | 1.000 | 4,642,234 | 4,642,234 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - U.S. AGENCY MORTGAGES | 12/2000 | SALOMON SMITH BARNEY INC | VAR | | 2001 | 01 | 4,642,234 | | 4,642,234 | 1.000 | 4,642,234 | 4,642,234 | | | | 1Z | VARIOUS | |
| 0000000 | REPO - GNMA | 12/2000 | SALOMON SMITH BARNEY INC | VAR | | 2001 | 01 | 9,931,056 | | 9,931,056 | 1.000 | 9,931,056 | 9,931,056 | | | | 1Z | VARIOUS | |
| 0000000 | MEDIUM TERM NOTE - FLOATING | 12/2000 | UNILEVER CAPITAL CORP | VAR | | 2001 | 03 | 2,821,215 | | 2,821,215 | 1.000 | 2,821,215 | 2,821,215 | | | | 1Z | VARIOUS | |
| 0000000 | TIME DEPOSIT | 09/2000 | WELLS FARGO BK SF.NASSAU | VAR | | 2001 | 01 | 4,642,234 | | 4,642,234 | 1.000 | 4,642,234 | 4,642,234 | | | | 1Z | VARIOUS | |
| 3999999 | Subtotal - Industrial and Miscellaneous - Issuer Obligations | | | | | | | 128,151,988 | 65,852 | 128,487,324 | X X X | 128,151,988 | 127,514,851 | 38,406 | | 41,388 | X X X | X X X | |
| 4599999 | Subtotal - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 128,151,988 | 65,852 | 128,487,324 | X X X | 128,151,988 | 127,514,851 | 38,406 | | 41,388 | X X X | X X X | |
| 5499999 | Subtotal - Bonds - Issuer Obligations | | | | | | | 139,015,976 | 126,461 | 143,187,324 | X X X | 139,015,976 | 138,318,233 | 89,061 | 17,790 | 102,454 | X X X | X X X | |
| 6099999 | Subtotal - Bonds | | | | | | | 139,015,976 | 126,461 | 143,187,324 | X X X | 139,015,976 | 138,318,233 | 89,061 | 17,790 | 102,454 | X X X | X X X | |
| 928989466 | VISTA PRIME MONEY MARKET FUND | VARIOUS | DIRECT | VAR | | VAR | | 46,808,718 | | 46,808,718 | 1.000 | 46,808,718 | 46,808,718 | 589,380 | 2,068,044 | | 1 | VARIOUS | |
| 995312105 | LMIA P&C COMPANIES CASH EQUIV | VARIOUS | DIRECT | VAR | | VAR | | 197,663,964 | | 197,663,964 | 1.000 | 197,663,964 | 197,663,964 | 581,823 | 1,580,161 | | 1 | VARIOUS | |
| 7899999 | Subtotal - Class One Money Market Mutual Funds | | | | | | | 244,472,682 | | X X X | X X X | 244,472,682 | 244,472,682 | 1,171,203 | 3,648,205 | | X X X | X X X | |
| 8099999 | Grand Total Short-Term Investments | | | | | | | 383,488,658 | (a) | 126,461 | X X X | X X X | 383,488,658 | 382,790,915 | 1,260,264 | 3,665,995 | 102,454 | 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 | 377,189,363 | 317,660,480 | | 59,528,883 | |
| 2. Cost of short-term investments acquired | 6,546,965,656 | 2,196,122,517 | | 4,350,843,139 | |
| 3. Increase by adjustment in book value | 3,649,562 | 3,649,562 | | | |
| 4. Profit on disposal of short-term investments | 869,216 | 869,216 | | | |
| 5. Subtotals (Total of Lines 2 to 4) | 6,551,484,434 | 2,200,641,295 | | 4,350,843,139 | |
| 6. Consideration received on disposal of short-term investments | 6,544,728,337 | 2,378,828,997 | | 4,165,899,340 | |
| 7. Decrease by adjustment in book value | 18,534 | 18,534 | | | |
| 8. Loss on disposal of short-term investments | 27,915 | 27,915 | | | |
| 9. Subtotals (Total of Lines 6 to 8) | 6,544,774,786 | 2,378,875,446 | | 4,165,899,340 | |
| 10. Book value, current year | 383,488,659 | 139,015,977 | | 244,472,682 | |
| 11. Income collected during year | 12,904,721 | 4,051,332 | | 8,853,389 | |
| 12. Income earned during year | 11,951,989 | 4,140,392 | | 7,811,597 | |

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors Owned December 31 of Current Year

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|-------------|-------------|--|---|-----------------------------|---------------------|--------------------------|------|------------|-----------------|--------------|--|-------------------------------------|-------------------------|
| a | b | Number of Contracts or Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index | Date of Acquisition | Exchange or Counterparty | Cost | 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 |
| Type (a) | Description | | | | | | | | | | | | |
| NONE | | | | | | | | | | | | | |

4 6

Has a comprehensive description of the hedging program been made available to the domiciliary state?: YES [] NO [X] If not, attach a description with this statement.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps and Floors Acquired During Current Year

| a Type (a) | 1 b Description | 2 Number of Contracts or Notional Amount | 3 Date of Maturity, Expiry, or Settlement | 4 Strike Price, Rate or Index | 5 Date of Acquisition | 6 Exchange or Counterparty | 7 Cost |
|---------------|-----------------------|--|---|-------------------------------------|-----------------------------|----------------------------------|-----------|
| NONE | | | | | | | |

46.1

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

SCHEDULE DB - PART A - SECTION 3

Showing all Owned Options, Caps and Floors Terminated During Current Year

| a | b | 2 Number of Contracts or Notional Amount | 3 Date of Maturity, Expiry, or Settlement | 4 Strike Price, Rate or Index | 5 Date of Acqui- sition | 6 Exchange or Counterparty | 7 Cost | 8 Indicate Exercise, Expiration, Maturity or Sale | 9 Term- ination Date | 10 Book Value | 11 Consideration Received on Terminations | 12 Increase/ (Decrease) by Adjustment in Book Value During the Year | 13 Gain/(Loss) on Termination | | | 14 Other Investment Income |
|-------------|-------------|--|---|---|----------------------------------|----------------------------------|-----------|--|-------------------------------|---------------------|--|---|----------------------------------|--|---------------|-------------------------------------|
| | | | | | | | | | | | | | a Recognized | b Used to Adjust Basis of Hedged Item | c Deferred | |
| Type (a) | Description | | | | | | | | | | | | | | | |
| NONE | | | | | | | | | | | | | | | | |

4
7

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

SCHEDULE DB - PART A - SECTION 4

Verification Between Years of Aggregate Write-in Book Value on Options, Caps, and Floors Owned

| | | | |
|--|---|---|---|
| 1. Aggregate write-in book value, December 31, prior year (Sec. 4, Line 8, prior year) | 0 | 5. Consideration received on terminations (Section 3, Column 11) | 0 |
| 2. Cost (Section 2, Column 7) | 0 | 6. Used to Adjust Basis on Open Contracts (Sec. 1, Col. 12) | 0 |
| 3. Increase/(Decrease) by Adjustment in Book Value (Sec. 1, Col. 11) + (Sec. 3, Col. 12) | 0 | 7. Disposition of deferred amount on contracts terminated in prior year: | |
| 4. Gain /(Loss) on Termination: | | a. Recognized | 0 |
| a. Recognized (Sec. 3, Col. 13a) | 0 | b. Used to Adjust Basis of Hedged Item | 0 |
| b. Used to Adjust Basis of Hedged Item (Sec. 3, Col. 13b) | 0 | 8. Aggregate write-in book value, December 31, Current Year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7) | 0 |

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps and Floors Written and In-Force December 31 of Current Year

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|-------------|-------------|--|--|-----------------------------|------------------|--------------------------|------------------------|------------|-----------------|--------------|--|----------------------|-------------------------|
| a | b | Number of Contracts or Notional Amount | Date of Maturity Expiry, or Settlement | Strike Price, Rate or Index | Date of Issuance | Exchange or Counterparty | Consideration Received | Book Value | Statement Value | Market Value | Increase/ (Decrease) by Adjustment in Book Value During the Year | Used to Adjust Basis | Other Investment Income |
| Type (a) | Description | | | | | | | | | | | | |
| NONE | | | | | | | | | | | | | |

4 8

Has a comprehensive description of the hedging program been made available to the domiciliary state?: Yes [] No [X] If not, attach a description with this statement.

SCHEDULE DB - PART B - SECTION 2

Showing all Options, Caps and Floors Written During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | |
|---------------|------------------|---|--|--------------------------------|---------------------|-----------------------------|---------------------------|
| a Type (a) | b Description | Number of Contracts or Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index | Date of Issuance | Exchange or Counterparty | Consideration Received |
| | | | NONE | | | | |

48.1

(a) Indicate type of transaction: (H = Hedging, I = Income Generation or O = Other).

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps and Floors Terminated During Current Year

| a | 1 b | 2 Number of Contracts or Notional Amount | 3 Date of Maturity, Expiry, or Settlement | 4 Strike Price, Rate or Index | 5 Date of Issuance | 6 Exchange or Counterparty | 7 Consideration Received | 8 Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction | 9 Termination Date | 10 Book Value | 11 Consideration Paid on Terminations | 12 Increase/ (Decrease) by Adjustment in Book Value During the Year | 13 Gain/(Loss) on Termination | | | 14 Other Investment Income |
|--------|--------|---|--|----------------------------------|-----------------------|-------------------------------|-----------------------------|--|-----------------------|------------------|--|--|----------------------------------|---------------------------|---------------|-------------------------------|
| | | | | | | | | | | | | | a Recognized | b Used to Adjust Basis | c Deferred | |
| 4 9 | | | | | | | | | | | | | | | | |
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NONE

(a) Indicate type of transaction: (H = Hedging, I = Income Generation or O = Other) .

SCHEDULE DB - PART B - SECTION 4

Verification Between Years of Aggregate Write-in Book Value on Options, Caps and Floors Written

| | | | |
|--|---|---|---|
| 1. Aggregate write-in book value, December 31, prior year (Sec. 4, Line 8, prior year) | 0 | 5. Consideration paid on terminations (Section 3, Column 11) | 0 |
| 2. Consideration Received (Section 2, Column 7) | 0 | 6. Used to Adjust Basis on Open Contracts (Sec. 1, Col. 12) | 0 |
| 3. Increase / (Decrease) by Adjustment in Book Value (Sec. 1, Col. 11) + (Sec. 3, Col. 12) | 0 | 7. Disposition of deferred amount on contracts terminated in prior year: | |
| 4. Gain/(Loss) on Termination: | | 7.1 Recognized | 0 |
| 4.1 Recognized (Sec. 3, Col. 13a) | 0 | 7.2 Used to Adjust Basis | 0 |
| 4.2 Used to Adjust Basis (Sec. 3, Col. 13b) | 0 | 8. Aggregate write-in book value, December 31, Current Year (Lines 1 + 2 + 3 - 4 - 5 - 6 - 7) | 0 |

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 | 171,071,415 | 04/2017 | Rec S&P 500 (Pay 19 US Comm Stks) | 04/1997 | Salomon Swapco Inc. | | | (22,887,695) | (22,887,695) | | | | 3,448,055 |
| H | Equity Swap | 7,059,134 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (1,396,552) | (1,396,552) | | | | 142,625 |
| H | Equity Swap | 160,370 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | 93,200 | 93,200 | | | | 3,240 |
| H | Equity Swap | 675,448 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (58,268) | (58,268) | | | | 13,647 |
| H | Equity Swap | 2,495,258 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | 566,201 | 566,201 | | | | 50,415 |
| H | Equity Swap | 1,256,749 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (1,264,641) | (1,264,641) | | | | 106,913 |
| H | Equity Swap | 472,343 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (94,785) | (94,785) | | | | 9,543 |
| H | Equity Swap | 435,701 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (79,016) | (79,016) | | | | 8,803 |
| H | Equity Swap | 5,245,506 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (1,538,415) | (1,538,415) | | | | 105,982 |
| H | Equity Swap | 45,534 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | 14,031 | 14,031 | | | | 3,874 |
| H | Equity Swap | 1,173,775 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (464,308) | (464,308) | | | | 23,715 |
| H | Equity Swap | 1,143,071 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (261,139) | (261,139) | | | | 23,095 |
| H | Equity Swap | 41,623,940 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | 4,316,169 | 4,316,169 | | | | 840,982 |
| H | Equity Swap | 13,660,100 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (3,746,870) | (3,746,870) | | | | 275,993 |
| H | Equity Swap | 3,540,354 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (1,197,586) | (1,197,586) | | | | 71,530 |
| H | Equity Swap | 1,317,166 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | 543,313 | 543,313 | | | | 26,612 |
| H | Equity Swap | 36,452,695 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (6,570,999) | (6,570,999) | | | | 736,501 |
| H | Equity Swap | 29,376,884 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (5,377,885) | (5,377,885) | | | | 593,539 |
| H | Equity Swap | 20,530,839 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (5,604,306) | (5,604,306) | | | | 414,812 |
| H | Equity Swap | 4,406,549 | 04/2017 | Rec S&P 500 (Pay 1 US Comm Stk) | 04/1997 | Union Bk of Switz London | | | (727,408) | (727,408) | | | | 89,031 |
| 0999999 | Subtotal - Swaps - Hedging Transactions | | | | | | | | (45,736,959) | (45,736,959) | | | | 6,988,907 |
| 0899999 | TOTAL - SWAPS | | | | | | | | (45,736,959) | (45,736,959) | | | | 6,988,907 |
| 1799999 | SUBTOTAL - HEDGING TRANSACTIONS | | | | | | | | (45,736,959) | (45,736,959) | | | | 6,988,907 |
| 9999999 | TOTALS | | | | | | | | (45,736,959) | (45,736,959) | | | | 6,988,907 |

50

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 3

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

| a Type (a) | 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 or Agreement | 6 Exchange or Counterparty | 7 Cost or (Consideration Received) | 8 Indicate Exercise, Expiration, Maturity or Sale | 9 Termination Date | 10 Book Value | 11 Consideration Received or (Paid) on Terminations | 12 Increase/ (Decrease) by Adjustment in Book Value During the Year | 13 Gain/(Loss) on Termination | | | 14 Other Investment Income |
|---------------|------------------|----------------------|--|--|--|-------------------------------|---------------------------------------|--|-----------------------|------------------|--|--|----------------------------------|--|---------------|-------------------------------|
| | | | | | | | | | | | | | a Recognized | b Used to Adjust Basis of Hedged Item | c Deferred | |
| NONE | | | | | | | | | | | | | | | | |

5 1

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

SCHEDULE DB - PART C - SECTION 4

Verification Between Years of Aggregate Write-in Book Value on Swaps and Forwards

| | | | |
|--|---|---|---|
| 1. Aggregate write-in book value, December 31, prior year (Sec. 4, Line 8, prior year) | 0 | 5. Consideration received (or paid) on terminations (Section 3, Column 11) | 0 |
| 2. Cost or (Consideration Received) (Section 2, Column 7) | 0 | 6. Used to Adjust Basis of Hedged Item on Open Contracts (Sec. 1, Col. 12) | 0 |
| 3. Increase / (Decrease) by Adjustment in Book Value (Sec. 1, Col. 11) + (Sec. 3, Col. 12) | 0 | 7. Disposition of deferred amount on contracts terminated in prior year: | |
| 4. Gain / (Loss) on Termination: | | a. Recognized | 0 |
| a. Recognized (Sec. 3, Col. 13a) | 0 | b. Used to Adjust Basis of Hedged Item | 0 |
| b. Used to Adjust Basis of Hedged Item (Sec. 3, Col. 13b) | 0 | 8. Aggregate write-in book value, December 31, Current Year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7) | 0 |

SCHEDULE DB - PART D - SECTION 1
Showing all Futures Contracts Open December 31 of Current Year

| 1 | | 2 | 3 | 4 | | | 5 | 6 | 7 | 8 | | | 9 |
|-------------|-------------|---------------------|------------------|----------------|---------------|------------------|--------------------------|--------------------------|--------------|------------------------------|-------------------------------------|----------|--------------------|
| a | b | Number of Contracts | Date of Maturity | a | b | c | Date of Opening Position | Exchange or Counterparty | Cash Deposit | Variation Margin Information | | | Potential Exposure |
| Type (a) | Description | | | Original Value | Current Value | Variation Margin | | | | a | b | c | |
| | | | | | | | | | | Recognized | Used to Adjust Basis of Hedged Item | Deferred | |
| NONE | | | | | | | | | | | | | |

5 2

Has a comprehensive description of the hedging program been made available to the domiciliary state?: YES [] NO [X] If not, attach a description with this statement.

SCHEDULE DB - PART D - SECTION 2
Showing all Futures Contracts Opened During Current Year

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 |
|-------------|-------------|-----------|------------------|----------|------------------|--------------|------------------|
| a | b | Number of | Date of Maturity | Original | Date of | Exchange or | Net Additions to |
| Type (a) | Description | Contracts | | Value | Opening Position | Counterparty | Cash Deposits |
| NONE | | | | | | | |

5 2 . 1

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

SCHEDULE DB - PART D - SECTION 3
Showing all Futures Contracts Terminated During Current Year

| 1 | | 2 | 3 | 4 | | | 5 | 6 | 7 | 8 | 9 | | |
|----------|-------------|---------------------|------------------|----------------|-------------------|------------------|--------------------------|--------------------------|--------------------------------|------------------|------------------------------|---|----------------------|
| a | b | Number of Contracts | Date of Maturity | a | b | c | Date of Opening Position | Exchange or Counterparty | Net Reduction to Cash Deposits | Termination Date | Variation Margin Information | | |
| Type (a) | Description | | | Original Value | Termination Value | Variation Margin | | | | | a | b | c |
| | | | | | | | | | | | Gain/(Loss) Recognized | Gain/(Loss) Used to Adjust Basis of Hedged Item | Gain/(Loss) Deferred |
| | | | | | | NONE | | | | | | | |

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

SCHEDULE DB - PART D - SECTION 4

Verification Between Years of Aggregate Write-in Book Value on Futures Contracts

| | | | | | | |
|--|---|---|---|---|---|---|
| 1. Aggregate write-in book value, December 31, prior year (Sec. 4, Line 8, prior year) | 0 | | | 5. a. Net Additions to Cash Deposits (Sec. 2, Col. 7) | 0 | |
| 2. Change in total Variation Margin on Open Contracts (Difference between years - Sec. 1, Col. 4c) | 0 | | | b. Less: Net Reductions to Cash Deposits (Sec. 3, Col. 7) | 0 | 0 |
| 3. Change in Variation Margin on Open Contracts used to Adjust Basis of Hedged Item (Difference between years-Sec. 1, Col. 8b) | 0 | | | 6. Subtotal (Line 1 - Line 2 + Line 3 - Line 4c + Line 5) | 0 | 0 |
| 4. a. Variation Margin on Contracts Terminated During the Year (Sec. 3, Col. 4c) | 0 | | | 7. Disposition of Gain / (Loss) on Contracts Terminated in Prior Year: | | |
| b. Less: | | | | a. Recognized | 0 | |
| (i) Gain / (Loss) Recognized in Current Year (Sec. 3, Col. 9a) | 0 | | | b. Used to Adjust Basis of Hedged Item | 0 | 0 |
| (ii) Gain / (Loss) Used to Adjust Basis of Hedge (Sec. 3, Col. 9b) | 0 | 0 | | 8. Aggregate write-in book value, December 31, current year (Lines 6 + 7) | | 0 |
| c. Subtotal (Line 4a minus Line 4b) | | | 0 | | | |

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 | | | (22,887,695) | | | (22,887,695) | | 3,448,055 | 3,448,055 |
| Union Bank of Switzerland London Branch | N | | | (1,396,552) | | | (1,396,552) | | 142,625 | 142,625 |
| Union Bank of Switzerland London Branch | N | | 93,200 | | 93,200 | 93,200 | | 93,200 | 3,240 | 3,240 |
| Union Bank of Switzerland London Branch | N | | | (58,268) | | | (58,268) | | 13,647 | 13,647 |
| Union Bank of Switzerland London Branch | N | | 566,201 | | 566,201 | 566,201 | | 566,201 | 50,415 | 50,415 |
| Union Bank of Switzerland London Branch | N | | | (1,264,641) | | | (1,264,641) | | 106,913 | 106,913 |
| Union Bank of Switzerland London Branch | N | | | (94,785) | | | (94,785) | | 9,543 | 9,543 |
| Union Bank of Switzerland London Branch | N | | | (79,016) | | | (79,016) | | 8,803 | 8,803 |
| Union Bank of Switzerland London Branch | N | | | (1,538,415) | | | (1,538,415) | | 105,982 | 105,982 |
| Union Bank of Switzerland London Branch | N | | 14,031 | | 14,031 | 14,031 | | 14,031 | 3,874 | 3,874 |
| Union Bank of Switzerland London Branch | N | | | (464,308) | | | (464,308) | | 23,715 | 23,715 |
| Union Bank of Switzerland London Branch | N | | | (261,139) | | | (261,139) | | 23,095 | 23,095 |
| Union Bank of Switzerland London Branch | N | | 4,316,169 | | 4,316,169 | 4,316,169 | | 4,316,169 | 840,982 | 840,982 |
| Union Bank of Switzerland London Branch | N | | | (3,746,870) | | | (3,746,870) | | 275,993 | 275,993 |
| Union Bank of Switzerland London Branch | N | | | (1,197,586) | | | (1,197,586) | | 71,530 | 71,530 |
| Union Bank of Switzerland London Branch | N | | 543,313 | | 543,313 | 543,313 | | 543,313 | 26,612 | 26,612 |
| Union Bank of Switzerland London Branch | N | | | (6,570,999) | | | (6,570,999) | | 736,501 | 736,501 |
| Union Bank of Switzerland London Branch | N | | | (5,377,885) | | | (5,377,885) | | 593,539 | 593,539 |
| Union Bank of Switzerland London Branch | N | | | (5,604,306) | | | (5,604,306) | | 414,812 | 414,812 |
| Union Bank of Switzerland London Branch | N | | | (727,407) | | | (727,407) | | 89,031 | 89,031 |
| 9999999 TOTALS | | | 5,532,914 | (51,269,872) | 5,532,914 | 5,532,914 | (51,269,872) | 5,532,914 | 6,988,907 | 6,988,907 |

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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 | | 0 | |
| 2. | Part B, Section 1, Column 9 | 0 | | 0 | |
| 3. | Part C, Section 1, Column 9 | (45,736,958) | | (45,736,958) | |
| 4. | Part D, Section 1, Column 7 - 8c | 0 | | 0 | |
| 5. | Lines (1) - (2) + (3) + (4) | | (45,736,958) | | (45,736,958) |
| 6. | Part E, Section 1, Column 3a | 5,532,914 | | 5,532,914 | |
| 7. | Part E, Section 1, Column 3b | (51,269,872) | | (51,269,872) | |
| 8. | Lines (5) - (6) - (7) | | 0 | | 0 |
| 9. | Part A, Section 1, Column 10 | | | 0 | |
| 10. | Part B, Section 1, Column 10 | | | 0 | |
| 11. | Part C, Section 1, Column 10 | | | (45,736,958) | |
| 12. | Part D, Section 1, Column 7 | | | 0 | |
| 13. | Lines (9) - (10) + (11) + (12) | | | | (45,736,958) |
| 14. | Part E, Section 1, Column 4a | | | 5,532,914 | |
| 15. | Part E, Section 1, Column 4b | | | (51,269,872) | |
| 16. | Lines (13) - (14) - (15) | | | | 0 |

SCHEDULE DB - PART F - SECTION 1
 Summary of Replicated (Synthetic) Assets Open

| Replicated (Synthetic) Asset | | | | | Components of the Replicated (Synthetic) Asset | | | | | | |
|-------------------------------|-------------|---|-----------------|------------|--|-----------------|-------------------------|------------------|-----------------------|------------------|--|
| 1 | 2 | 3 | 4 | 5 | Derivative Instruments Open | | Cash Instrument(s) Held | | | | |
| Replication RSAT Number | Description | NAIC Designation or Other Description | Statement Value | Fair Value | 6 Description | 7 Fair Value | 8 CUSIP | 9 Description | 10 Statement Value | 11 Fair Value | 12 NAIC Designation or Other Description |
| NONE | | | | | | | | | | | |
| 9999999 | Totals | | | | X X X | | X X X | X X X | | | X X X |

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SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year-To-Date | |
|--|---------------------|---|---------------------|---|---------------------|---|---------------------|---|---------------------|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | Number of Positions | Total Replicated (Synthetic) Assets Statement Value | Number of Positions | Total Replicated (Synthetic) Assets Statement Value | Number of Positions | Total Replicated (Synthetic) Assets Statement Value | Number of Positions | Total Replicated (Synthetic) Assets Statement Value | Number of Positions | Total Replicated (Synthetic) Assets Statement Value |
| 1. Beginning Inventory | | | | | | | | | | |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | | |
| 3. Add: Increases in Replicated Asset Statement Value | X X X | | X X X | | X X X | | X X X | | X X X | |
| 4. Less: Closed or Disposed of Transactions | | | | | NONE | | | | | |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replicated (Synthetic) Asset Statement Value | X X X | | X X X | | X X X | | X X X | | X X X | |
| 7. Ending Inventory | | | | | | | | | | |

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 | 8,977,562,426 | 9,086,049,747 | 108,487,321 |
| 2. Preferred Stocks | 92,838,521 | 93,037,052 | 198,531 |
| 3. Totals | 9,070,400,947 | 9,179,086,799 | 108,685,852 |

(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 | 2 | 3 | 4 | 5 |
|--|------------------|---|--|-------------|
| Depository | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance |
| OPEN DEPOSITORIES | | | | |
| Bank of America San Francisco CA | | | | 13,189,563 |
| BankBoston Boston MA | | (321,814) | | |
| Bank of Montreal Toronto Ontario | | 141,818 | 1,061 | 20,381,144 |
| Canadian Imperial Bank of Commerce Toronto Ontario | | 672,299 | | 28,505,770 |
| Chase Manhattan Bank New York NY | | | | 9,282,693 |
| Chase Manhattan Bank Sydney Australia | | 367,185 | | 7,355,460 |
| Citibank Tokyo Japan | | | | 951,683 |
| First Union Bank Charlotte NC | | 179,339 | | |
| Fuji Bank Kamiyacho Branch Tokyo Japan | | (260) | | 5,699,367 |
| Maryland National Bank Rockville MD | | | | 933,246 |
| National Australia Bank Sydney Australia | | 108,635 | | 12,026,299 |
| Nomura Bank Tokyo Japan | | | | 2,162,519 |
| Royal Trust Toronto Ontario | | 299,948 | | 2,403,569 |
| Sanwa Bank Kamiyacho Japan | | | | 96,527 |
| Sumitomo Bank Tokyo Japan | | | | 2,799,587 |
| 0199998 Deposits in 23 depositories which do not exceed the allowable limit in any one depository (See Instructions) - open depositories | X X X | 2,975 | | 102,187 |
| 0199999 Totals-Open Depositories | X X X | 1,450,125 | 1,061 | 105,889,614 |
| SUSPENDED DEPOSITORIES | | | | |
| 0299998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories | X X X | | | |
| 0299999 Totals-Suspended Depositories | X X X | | | |
| 0399999 Total Cash on Deposit | X X X | 1,450,125 | 1,061 | 105,889,614 |
| 0499999 Cash in Company's Office | X X X | X X X | X X X | |
| 0599999 Total Cash | X X X | 1,450,125 | 1,061 | 105,889,614 |

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

| | | | | | | | |
|-------------|-------------|----------|-------------|--------------|-------------|--------------|-------------|
| 1. January | 140,570,509 | 4. April | 70,832,795 | 7. July | 151,308,514 | 10. October | 93,889,971 |
| 2. February | 145,867,555 | 5. May | 106,982,434 | 8. August | 98,887,640 | 11. November | 100,862,162 |
| 3. March | 66,220,080 | 6. June | 113,438,495 | 9. September | 115,876,273 | 12. December | 105,889,614 |

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 BONDS 7.625 2/15/2007 | AK DIRECTOR OF INSURANCE RSD FOR WC | 75,000 | 75,088 | 76,325 |
| AK99999 | | ALASKA | | 75,000 | 75,088 | 76,325 |
| AZ00001 | B | STATE OF ARIZONA 6.550 7/1/2007 | AZ INSURANCE DEPARTMENT RSD FOR WC | 3,850,000 | 3,850,000 | 3,955,760 |
| AZ00002 | B | SALT RIVER PROJECT 5.250 1/1/2011 | AZ INSURANCE DEPARTMENT RSD FOR WC | 1,920,000 | 1,912,564 | 1,948,070 |
| AZ00003 | B | U S TREASURY NOTES 6.875 5/15/2006 | AZ INSURANCE DEPARTMENT RSD FOR WC | 1,000,000 | 1,001,749 | 1,063,910 |
| AZ00004 | B | U S TREASURY NOTES 6.500 10/15/2006 | AZ INSURANCE DEPARTMENT RSD FOR WC | 30,600,000 | 30,771,200 | 32,082,264 |
| AZ00005 | B | ARIZONA BOARD OF REGENTS 6.000 6/1/2009 | AZ INSURANCE DEPARTMENT RSD FOR WC | 3,700,000 | 3,675,739 | 4,025,859 |
| AZ00006 | B | ARIZONA BD OF REGENTS 5.900 6/1/2006 | AZ INSURANCE DEPARTMENT RSD FOR WC | 1,300,000 | 1,300,000 | 1,376,700 |
| AZ00007 | B | ARIZONA BD OF REGENTS 5.950 6/1/2007 | AZ INSURANCE DEPARTMENT RSD FOR WC | 1,500,000 | 1,498,619 | 1,595,940 |
| AZ00008 | B | ARIZONA BD OF REGENTS 6.250 6/1/2011 | AZ INSURANCE DEPARTMENT RSD FOR WC | 1,000,000 | 998,673 | 1,073,580 |
| AZ00009 | B | ARIZONA BD OF REGENTS 6.350 6/1/2014 | AZ INSURANCE DEPARTMENT RSD FOR WC | 1,100,000 | 1,100,000 | 1,184,469 |
| AZ00010 | B | ARIZONA BD OF REGENTS 6.500 6/1/2008 | AZ INSURANCE DEPARTMENT RSD FOR WC | 3,700,000 | 3,682,263 | 3,871,717 |
| AZ00011 | B | ARIZONA BD OF REGENTS 6.625 6/1/2009 | AZ INSURANCE DEPARTMENT RSD FOR WC | 2,400,000 | 2,400,000 | 2,519,280 |
| AZ99999 | | ARIZONA | | 52,070,000 | 52,190,807 | 54,697,549 |
| AR00001 | B | SALT RIVER PROJECT 5.250 1/1/2011 | AR INSURANCE COMMISSIONER RSD FOR ALL LINES | 125,000 | 124,516 | 126,828 |
| AR99999 | | ARKANSAS | | 125,000 | 124,516 | 126,828 |
| CA00001 | B | ABN AMRO CHICAGO 7.000 4/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 18,000,000 | 17,397,857 | 17,849,520 |
| CA00002 | B | ABN AMRO BANK 7.125 6/18/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,500,000 | 7,382,936 | 7,520,325 |
| CA00003 | B | ALBERTSONS INC 7.450 8/1/2029 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,835,334 | 9,062,800 |
| CA00004 | B | ALBERTSONS INC 8.350 5/1/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 8,000,000 | 7,970,917 | 8,285,200 |
| CA00005 | B | STATE OF ARIZONA 6.600 7/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,250,000 | 6,250,000 | 6,423,438 |
| CA00006 | B | ARIZONA BOARD OF REGENTS 5.850 7/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 1,500,000 | 1,473,049 | 1,542,945 |
| CA00007 | B | ASSOCIATES CORP 6.770 4/10/2003 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,930,215 | 7,035,910 |
| CA00008 | B | ASSOCIATES CORP 7.000 4/23/2003 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,983,878 | 5,050,150 |
| CA00009 | B | ASSOCIATES CORP 7.180 6/4/2003 | CA INSURANCE DEPARTMENT RSD FOR WC | 4,500,000 | 4,500,000 | 4,450,950 |
| CA00010 | B | BANK OF NY INSTITUTIONAL 7.780 12/1/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,774,642 | 8,988,600 |
| CA00011 | B | BANK ONE CORP 7.000 7/15/2005 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,956,169 | 6,904,870 |
| CA00012 | B | BANK ONE CORP 7.750 7/15/2025 | CA INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 12,166,466 | 11,121,120 |
| CA00013 | B | BANK ONE CORP 8.000 4/29/2027 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,200,000 | 3,223,074 | 3,028,736 |
| CA00014 | B | BANKAMERICA CORP. 8.500 1/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 10,486,661 | 10,531,300 |
| CA00015 | B | BANK OF NY 7.300 12/1/2009 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,981,548 | 10,188,400 |
| CA00016 | B | BANKAMERICA CORP. 7.700 12/31/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 9,000,000 | 8,722,712 | 8,116,020 |
| CA00017 | B | BANKAMERICA CORP. 7.200 4/15/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,749,297 | 9,915,800 |
| CA00018 | B | BANKAMERICA CORP. 7.125 5/1/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 9,000,000 | 8,875,314 | 8,894,430 |
| CA00019 | B | BANKAMERICA CORP. 7.125 10/15/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 10,044,050 | 9,562,200 |
| CA00020 | B | BANKAMERICA CORP. 6.625 10/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,966,527 | 6,701,940 |
| CA00021 | B | BANKBOSTON CAPITAL TRUST II CAPITAL SEC 7.750 12/15/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,818,672 | 6,213,900 |
| CA00022 | B | BENEFICIAL CORP. 6.710 12/15/2003 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,935,362 | 6,969,620 |

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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 |
|-------------|------|--|--|---------------------------|-------------------------|----------------------|
| CA00023 | B | CIT GROUP INC. 5.500 2/15/2004 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,600,000 | 6,295,233 | 6,221,424 |
| CA00024 | B | CALIFORNIA WTR RES DEV SER J 4.100 8/1/2004 | CA INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 500,000 | 498,595 |
| CA00025 | B | CALIFORNIA WTR RES DEV SER J. 4.100 8/1/2005 | CA INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 500,000 | 498,000 |
| CA00026 | B | STATE OF CALIFORNIA 7.000 5/1/2004 | CA INSURANCE DEPARTMENT RSD FOR WC | 4,290,000 | 4,131,889 | 4,677,258 |
| CA00027 | B | STATE OF CALIFORNIA 7.000 5/1/2005 | CA INSURANCE DEPARTMENT RSD FOR WC | 4,500,000 | 4,245,463 | 4,999,365 |
| CA00028 | B | CALIFORNIA WTR RES DEV SER H 3.700 4/1/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 520,000 | 515,036 | 507,421 |
| CA00029 | B | CALIFORNIA WTR RES DEV SER J 4.100 8/1/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 500,000 | 495,985 |
| CA00030 | B | CALIFORNIA WTR RES DEV SER H 3.700 4/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 635,000 | 627,934 | 615,061 |
| CA00031 | B | CALIFORNIA WTR RES DEV SER J 4.100 8/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 500,000 | 493,660 |
| CA00032 | B | CALIFORNIA WTR RES DEV SER H 3.700 4/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 875,000 | 863,935 | 839,563 |
| CA00033 | B | CALIFORNIA WTR RES DEV SER A 3.625 9/1/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 525,000 | 509,258 | 491,006 |
| CA00034 | B | CALIFORNIA WTR RES DEV SER A 3.625 9/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 300,000 | 290,249 | 277,800 |
| CA00035 | B | CALIFORNIA WTR RES DEV SER G 4.100 12/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 200,000 | 200,746 | 192,110 |
| CA00036 | B | CALIFORNIA WTR RES DEV SER B 3.625 5/1/2012 | CA INSURANCE DEPARTMENT RSD FOR WC | 150,000 | 144,892 | 137,117 |
| CA00037 | B | CALIFORNIA WTR RES DEV SER B 3.625 5/1/2013 | CA INSURANCE DEPARTMENT RSD FOR WC | 200,000 | 192,716 | 180,116 |
| CA00038 | B | CALIFORNIA WTR RES DEV SER G 4.100 12/1/2014 | CA INSURANCE DEPARTMENT RSD FOR WC | 1,195,000 | 1,199,746 | 1,111,577 |
| CA00039 | B | ST OF CA DPT WTR RES CTL - REV B SER L 5.650 12/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 1,200,000 | 1,203,995 | 1,245,876 |
| CA00040 | B | STATE OF CA WTR SYS REV B SER L 5.700 12/1/2016 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,500,000 | 3,438,794 | 3,590,685 |
| CA00041 | B | CATERPILLAR INC 7.250 9/15/2009 | CA INSURANCE DEPARTMENT RSD FOR WC | 19,000,000 | 18,709,097 | 19,020,140 |
| CA00042 | B | CHASE CAPITAL I 7.670 12/1/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 5,993,441 | 6,320,440 |
| CA00043 | B | CHASE MANHATTAN CORP. 6.250 1/15/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 20,000,000 | 19,823,673 | 19,292,200 |
| CA00044 | B | CHASE MANHATTAN CORP. 6.750 8/15/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 11,758,089 | 11,503,320 |
| CA00045 | B | CHASE MANHATTAN CORP. 7.125 6/15/2009 | CA INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 11,907,276 | 11,726,640 |
| CA00046 | B | CHUBB INSURANCE 6.600 8/15/2018 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,000,000 | 2,616,140 | 2,656,170 |
| CA00047 | B | COUNTY OF CONTRA COSTA CA 6.850 6/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 20,000,000 | 19,210,757 | 19,649,800 |
| CA00048 | B | COUNTY OF CONTRA COSTA CA 6.700 6/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,861,601 | 5,965,740 |
| CA00049 | B | DEUTSCHE BANK FINANCIAL 7.500 4/25/2009 | CA INSURANCE DEPARTMENT RSD FOR WC | 32,000,000 | 32,135,137 | 32,379,520 |
| CA00050 | B | EAST BAY MUNI UTIL DIST 5.000 6/1/2015 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,760,799 | 6,033,540 |
| CA00051 | B | EXXON CAPITAL CORP. 6.625 8/15/2002 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,050,000 | 3,012,334 | 3,072,265 |
| CA00052 | B | FHR 1261 N 8.000 12/15/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 7,097,425 | 7,288,750 |
| CA00053 | B | FHR 1479 KC 7.250 11/15/2009 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,418,000 | 5,340,057 | 5,558,489 |
| CA00054 | B | FHR 1541 H 7.000 10/15/2022 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,887,560 | 6,181,860 |
| CA00055 | B | FHR 1578 H 6.650 7/15/2022 | CA INSURANCE DEPARTMENT RSD FOR WC | 32,800,000 | 32,257,145 | 33,271,336 |
| CA00056 | B | FHR 1609 GB 6.500 2/15/2022 | CA INSURANCE DEPARTMENT RSD FOR WC | 12,795,000 | 12,537,887 | 12,962,870 |
| CA00057 | B | FHR 1702 H 6.500 11/15/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,690,775 | 4,981,250 |
| CA00058 | B | FHR 1684 G 6.500 3/15/2023 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,571,846 | 7,078,750 |
| CA00059 | B | FHR 1720 PJ 7.250 1/15/2024 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 5,045,269 | 5,148,400 |
| CA00060 | B | FHR 1730 K 7.000 4/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 16,000,000 | 16,024,917 | 16,409,920 |
| CA00061 | B | FHR 1766 C 6.150 4/15/2022 | CA INSURANCE DEPARTMENT RSD FOR WC | 23,975,528 | 23,250,649 | 23,668,162 |
| CA00062 | B | FHR 1829 VA 6.500 7/15/2012 | CA INSURANCE DEPARTMENT RSD FOR WC | 24,715,000 | 23,902,637 | 24,606,748 |
| CA00063 | B | FHR 1837 G 6.500 7/15/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,287,000 | 5,056,581 | 5,263,843 |
| CA00064 | B | FHR 1808 VD 6.800 11/15/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 2,778,000 | 2,604,071 | 2,823,143 |
| CA00065 | B | FHG 51 VB 7.000 7/17/2012 | CA INSURANCE DEPARTMENT RSD FOR WC | 11,500,000 | 11,059,713 | 11,683,195 |
| CA00066 | B | FHR 1857 C 6.500 5/15/2023 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,308,212 | 6,708,240 | 7,079,830 |

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 |
|-------------|------|---|--|---------------------------|-------------------------|----------------------|
| CA00067 | B | FHR 1863 VC 6.500 9/15/2012 | CA INSURANCE DEPARTMENT RSD FOR WC | 11,000,000 | 10,221,626 | 10,986,250 |
| CA00068 | B | FHR 2121 PG 6.500 6/15/2027 | CA INSURANCE DEPARTMENT RSD FOR WC | 11,000,000 | 10,902,446 | 10,913,980 |
| CA00069 | B | FNR G94-13 J 7.000 6/17/2022 | CA INSURANCE DEPARTMENT RSD FOR WC | 16,500,000 | 16,019,836 | 16,804,095 |
| CA00070 | B | FLEET FINANCIAL GROUP 8.625 1/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 5,189,414 | 5,411,350 |
| CA00071 | B | ST OF FL FULL FAITH&CREDIT ST BRD OF EDU 5.000 6/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,920,000 | 7,699,485 | 7,984,390 |
| CA00072 | B | STATE OF FLORIDA 6.750 6/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 4,510,000 | 4,509,068 | 4,608,228 |
| CA00073 | B | STATE OF FLORIDA 6.500 6/1/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,080,000 | 6,065,004 | 6,204,944 |
| CA00074 | B | ST OF FL FULL FAITH&CREDIT BOARD OF ED 5.500 6/1/2017 | CA INSURANCE DEPARTMENT RSD FOR WC | 4,500,000 | 4,446,204 | 4,546,755 |
| CA00075 | B | FORD MOTOR CREDIT 6.700 7/16/2004 | CA INSURANCE DEPARTMENT RSD FOR WC | 11,000,000 | 10,738,592 | 10,898,470 |
| CA00076 | B | GOLDMAN SACHS GROUP 7.200 3/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,859,324 | 6,964,020 |
| CA00077 | B | GNR 1996-5 K 7.000 6/16/2014 | CA INSURANCE DEPARTMENT RSD FOR WC | 24,066,000 | 22,974,020 | 24,494,615 |
| CA00078 | B | GNR 1996-11 PE 7.000 6/20/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,747,937 | 5,054,650 |
| CA00079 | B | CITY OF HOUSTON TEXAS 6.375 12/1/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,918,536 | 10,346,100 |
| CA00080 | B | INTERMOUNTAIN PWR AGCY REV BONDS 6.150 7/1/2014 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,065,000 | 5,065,000 | 5,571,500 |
| CA00081 | B | INTERMOUNTAIN PWR AGCY REV BONDS 6.150 7/1/2014 | CA INSURANCE DEPARTMENT RSD FOR WC | 2,935,000 | 2,935,000 | 3,197,712 |
| CA00082 | B | LEGGETT & PLATT INC 6.070 3/19/2003 | CA INSURANCE DEPARTMENT RSD FOR WC | 11,500,000 | 11,500,000 | 11,100,145 |
| CA00083 | B | MAY DEPT STORES 8.750 5/15/2029 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,200,000 | 3,180,290 | 3,330,944 |
| CA00084 | B | MELLON FINANCIAL CORP. 6.700 3/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 30,700,000 | 29,315,500 | 29,414,898 |
| CA00085 | B | MELLON FINANCIAL CORP. 6.000 3/1/2004 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,000,000 | 2,979,412 | 2,930,880 |
| CA00086 | B | MELLON FINANCIAL CORP. 6.375 2/15/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,930,770 | 9,383,100 |
| CA00087 | B | METRO SO CAL WTR DIST 4.100 3/1/2017 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,000,000 | 3,000,000 | 2,714,250 |
| CA00088 | B | METRO SO CAL WTR DIST 4.900 3/1/2018 | CA INSURANCE DEPARTMENT RSD FOR WC | 2,000,000 | 1,987,559 | 1,963,760 |
| CA00089 | B | METRO SO CAL WTR DIST 5.250 3/1/2022 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,813,297 | 5,991,840 |
| CA00090 | B | THE METROPOLITAN WTR DIST OF S CA 5.500 7/1/2019 | CA INSURANCE DEPARTMENT RSD FOR WC | 2,000,000 | 1,965,749 | 2,018,640 |
| CA00091 | B | NATIONAL AUSTRALIA BANK 6.600 12/10/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 28,000,000 | 28,004,215 | 26,929,560 |
| CA00092 | B | NATIONSBANK CORP. 7.750 8/15/2004 | CA INSURANCE DEPARTMENT RSD FOR WC | 8,500,000 | 8,286,510 | 8,722,020 |
| CA00093 | B | NATIONSBANK CORP. 7.625 4/15/2005 | CA INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 11,970,347 | 12,217,680 |
| CA00094 | B | NATIONSBANK CORP 7.250 10/15/2025 | CA INSURANCE DEPARTMENT RSD FOR WC | 8,000,000 | 7,585,893 | 7,150,640 |
| CA00095 | B | NATIONSBANK CORP. 6.500 3/15/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,812,488 | 4,807,650 |
| CA00096 | B | NATIONSBANK CORP. 6.375 2/21/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,721,229 | 5,761,980 |
| CA00097 | B | NEW JERSEY ECONOMIC 7.425 2/15/2029 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,635,621 | 5,090,200 |
| CA00098 | B | NORWEST CORP 6.750 6/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,952,294 | 4,857,550 |
| CA00099 | B | OKLAHOMA CITY AIRPORT 6.500 7/1/2005 | CA INSURANCE DEPARTMENT RSD FOR WC | 105,000 | 105,000 | 104,541 |
| CA00100 | B | PENNSYLVANIA STATE UNIV 6.250 3/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 11,000,000 | 10,881,951 | 11,406,230 |
| CA00101 | B | PRAXAIR INC 6.900 11/1/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,500,000 | 5,610,185 | 5,390,110 |
| CA00102 | B | PRAXAIR INC 6.625 10/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 12,001,949 | 11,436,480 |
| CA00103 | B | ROYAL BANK OF SCOTLAND 6.375 2/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 8,000,000 | 7,923,033 | 7,180,400 |
| CA00104 | B | CITY OF SAN ANTONIO TEXAS MUNICIPAL 5.250 2/1/2014 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,817,051 | 6,025,560 |
| CA00105 | B | CITY OF SAN ANTONIO TEXAS MUNICIPAL 4.875 2/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,210,000 | 5,261,318 | 5,354,161 |
| CA00106 | B | CITY OF SAN ANTONIO TEXAS MUNICIPAL 4.875 2/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC | 3,290,000 | 3,277,018 | 3,320,465 |
| CA00107 | B | SANTA CLARA CAL FLOODCONT-WI 5.400 3/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 425,000 | 423,741 | 454,929 |
| CA00108 | B | SANTA CLARA CAL FLOODCONT-WI 5.000 3/1/2009 | CA INSURANCE DEPARTMENT RSD FOR WC | 450,000 | 435,239 | 470,070 |
| CA00109 | B | SANTA CLARA CAL FLOODCONT-WI 5.000 3/1/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 475,000 | 457,961 | 494,608 |
| CA00110 | B | SANTA CLARA CAL FLOODCONT-WI 5.000 3/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 480,611 | 519,900 |

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 |
|-------------|------|---|--|---------------------------|-------------------------|----------------------|
| CA00111 | B | SUFFOLK CO N Y WTR AUTH REV W 6.800 6/1/2012 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,536,867 | 5,698,250 |
| CA00112 | B | SWISS BANK GROUP 7.375 6/15/2017 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,916,668 | 4,867,050 |
| CA00113 | B | SWISS BANK GROUP 7.750 9/1/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,885,740 | 4,993,000 |
| CA00114 | B | TARGET CORP. 7.500 8/15/2010 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,931,310 | 7,377,300 |
| CA00115 | B | CITY OF TUCSON ARIZONA 6.700 7/1/2012 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 7,000,000 | 7,221,410 |
| CA00116 | B | UNION BANK OF SWITZERLAND 7.250 7/15/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,886,889 | 10,026,200 |
| CA00117 | B | U S TREASURY NOTES 6.500 8/15/2005 | CA INSURANCE DEPARTMENT RSD FOR WC | 15,000,000 | 15,027,722 | 15,611,700 |
| CA00118 | B | WAL MART STORES 8.000 9/15/2006 | CA INSURANCE DEPARTMENT RSD FOR WC | 9,000,000 | 9,303,444 | 9,611,370 |
| CA00119 | B | WAYZATA IND SCHOOL DISTRICT MINNESOTA 6.000 2/1/2016 | CA INSURANCE DEPARTMENT RSD FOR WC | 6,725,000 | 6,725,000 | 7,080,618 |
| CA00120 | B | WELLS FARGO CAPITAL 7.950 12/1/2026 | CA INSURANCE DEPARTMENT RSD FOR WC | 7,500,000 | 7,459,029 | 7,257,450 |
| CA00121 | B | W VA HOUSING DEVELOPMENT 5.950 11/1/2017 | CA INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,988,788 | 5,126,500 |
| CA00122 | B | WESTERN KENTUCKY UNIV REV 5.500 5/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC | 110,000 | 110,000 | 110,303 |
| CA99999 | | CALIFORNIA | | 934,032,740 | 916,486,862 | 928,568,515 |
| CT00001 | B | BD EDUC OF ALPINE SCHOOL UTAH 5.950 3/15/2009 | CT STATE TREASURER RSD FOR WC | 2,750,000 | 2,751,940 | 2,887,363 |
| CT00002 | B | AUSTIN TEX UTIL SYS REV 7.125 5/15/2006 | CT STATE TREASURER RSD FOR WC | 7,500,000 | 7,492,274 | 7,695,900 |
| CT00003 | B | VANCOUVER SCHOOL DISTRICT NO. 37 6.000 12/1/2011 | CT STATE TREASURER RSD FOR WC | 6,000,000 | 6,007,295 | 6,385,380 |
| CT00004 | B | CITY OF COL SPRINGS COLORADO 6.100 11/15/2024 | CT STATE TREASURER RSD FOR WC | 4,240,000 | 4,240,000 | 4,536,461 |
| CT00005 | B | CT ST HSG FIN AUTH HSG MTG FIN 6.100 5/15/2013 | CT STATE TREASURER RSD FOR WC | 3,055,000 | 3,055,000 | 3,096,640 |
| CT00006 | B | STATE OF CONN SP TX OBLIG REV 7.125 6/1/2007 | CT STATE TREASURER RSD FOR WC | 4,400,000 | 4,376,823 | 4,504,852 |
| CT00007 | B | STATE OF CONN 6.125 9/1/2012 | CT STATE TREASURER RSD FOR WC | 2,000,000 | 1,955,045 | 2,209,220 |
| CT00008 | B | STATE OF CONNECTICUT 6.200 10/1/2013 | CT STATE TREASURER RSD FOR WC | 5,300,000 | 5,190,388 | 5,670,099 |
| CT00009 | B | EXXON CAPITAL CORP. 6.625 8/15/2002 | CT STATE TREASURER RSD FOR WC | 10,000,000 | 9,878,995 | 10,073,000 |
| CT00010 | B | STATE OF FLORIDA FULL FAITH 6.625 6/1/2007 | CT STATE TREASURER RSD FOR WC | 2,575,000 | 2,569,989 | 2,719,664 |
| CT00011 | B | ST OF FL FULL FAITH&CREDIT ST BRD OF EDU 5.500 6/1/2016 | CT STATE TREASURER RSD FOR WC | 3,800,000 | 3,760,942 | 3,850,312 |
| CT00012 | B | MA BAY TRANSPORT AUTHORITY 5.875 3/1/2019 | CT STATE TREASURER RSD FOR WC | 4,500,000 | 4,465,198 | 4,771,260 |
| CT00013 | B | MELLON FINANCIAL CORP. 6.700 3/1/2008 | CT STATE TREASURER RSD FOR WC | 6,000,000 | 5,802,310 | 5,748,840 |
| CT00014 | B | NEW JERSEY ECONOMIC 7.425 2/15/2029 | CT STATE TREASURER RSD FOR WC | 10,000,000 | 9,777,388 | 10,180,400 |
| CT00015 | B | SALOMON INC. 7.200 2/1/2004 | CT STATE TREASURER RSD FOR WC | 6,000,000 | 5,944,839 | 6,082,740 |
| CT00016 | B | CITY OF SAN ANTONIO 6.000 2/1/2008 | CT STATE TREASURER RSD FOR WC | 7,000,000 | 6,981,975 | 7,168,140 |
| CT00017 | B | SOUTHWESTERN PUBLIC SERVICE 6.200 3/1/2009 | CT STATE TREASURER RSD FOR WC | 4,125,000 | 4,122,706 | 3,851,595 |
| CT00018 | B | BD OF TRUSTEES OF UNIV OF IL 5.500 10/1/2016 | CT STATE TREASURER RSD FOR WC | 3,000,000 | 3,000,000 | 3,028,260 |
| CT00019 | B | WACHOVIA CAPITAL TRUST 7.640 1/15/2027 | CT STATE TREASURER RSD FOR WC | 28,000,000 | 27,263,233 | 27,035,680 |
| CT00020 | B | WACHOVIA CORP 6.150 3/15/2009 | CT STATE TREASURER RSD FOR WC | 10,000,000 | 9,663,031 | 9,087,600 |
| CT99999 | | CONNECTICUT | | 130,245,000 | 128,299,371 | 130,583,406 |
| DE00001 | B | WILMINGTON DEL N H A 5.000 4/1/2009 | DE INSURANCE COMMISSIONER RSD FOR WC | 120,000 | 118,793 | 121,306 |
| DE99999 | | DELAWARE | | 120,000 | 118,793 | 121,306 |
| FL00001 | B | STATE OF FLORIDA FULL FAITH 7.250 6/1/2010 | FL INSURANCE DEPARTMENT RSD FOR GENERAL LAWS | 100,000 | 100,000 | 101,248 |

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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 |
|-------------|------|---|--|---------------------------|-------------------------|----------------------|
| FL99999 | | FLORIDA | | 100,000 | 100,000 | 101,248 |
| GA00001 | B | U S TREASURY BONDS 11.125 8/15/2003 | GA INSURANCE DEPARTMENT RSD FOR WC | 120,000 | 118,980 | 136,200 |
| GA99999 | | GEORGIA | | 120,000 | 118,980 | 136,200 |
| ID00001 | B | U S TREASURY BONDS 7.625 2/15/2007 | ID STATE TREASURER RSD FOR WC | 105,000 | 104,200 | 106,854 |
| ID99999 | | IDAHO | | 105,000 | 104,200 | 106,854 |
| IL00001 | B | AMERICAN GENERAL FINANCE 7.450 1/15/2005 | IL INSURANCE DEPARTMENT RSD FOR WC | 16,000,000 | 15,970,927 | 16,378,880 |
| IL00002 | B | AUBURN UNIVERSITY 5.250 6/1/2013 | IL INSURANCE DEPARTMENT RSD FOR WC | 5,860,000 | 5,772,282 | 5,883,264 |
| IL00003 | B | BANK ONE CORP 7.750 7/15/2025 | IL INSURANCE DEPARTMENT RSD FOR WC | 3,035,000 | 3,068,594 | 2,812,717 |
| IL00004 | B | BANK ONE CORP 7.600 5/1/2007 | IL INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,987,231 | 4,985,500 |
| IL00005 | B | BANK OF MONTREAL CHICAGO BRANCH 6.100 9/15/2005 | IL INSURANCE DEPARTMENT RSD FOR WC | 15,000,000 | 14,553,610 | 14,493,000 |
| IL00006 | B | BANK OF NY 6.625 6/15/2003 | IL INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 7,088,499 | 7,008,120 |
| IL00007 | B | BANK ONE CORP 6.000 2/17/2009 | IL INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,897,142 | 6,243,860 |
| IL00008 | B | CIT GROUP INC 6.625 6/15/2005 | IL INSURANCE DEPARTMENT RSD FOR WC | 16,000,000 | 15,550,181 | 15,411,200 |
| IL00009 | B | CIT GROUP INC 6.150 12/15/2002 | IL INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,971,807 | 9,794,600 |
| IL00010 | B | CENTRAL ILLINOIS PUB SERV CO 7.500 7/1/2007 | IL INSURANCE DEPARTMENT RSD FOR WC | 13,500,000 | 13,441,929 | 13,601,115 |
| IL00011 | B | CHASE MANHATTAN CORP. 6.750 8/15/2008 | IL INSURANCE DEPARTMENT RSD FOR WC | 19,000,000 | 18,806,787 | 18,213,590 |
| IL00012 | B | CHUBB INSURANCE 6.150 8/15/2005 | IL INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,812,827 | 4,870,600 |
| IL00013 | B | CHUBB INSURANCE 6.600 8/15/2018 | IL INSURANCE DEPARTMENT RSD FOR WC | 300,000 | 275,148 | 265,617 |
| IL00014 | B | DEUTSCHE BANK FINANCIAL 6.700 12/13/2006 | IL INSURANCE DEPARTMENT RSD FOR WC | 14,000,000 | 13,810,138 | 13,768,580 |
| IL00015 | B | FORD MOTOR CREDIT 6.750 5/15/2005 | IL INSURANCE DEPARTMENT RSD FOR WC | 3,100,000 | 3,016,378 | 3,046,990 |
| IL00016 | B | FORD MOTOR CREDIT 6.500 2/15/2006 | IL INSURANCE DEPARTMENT RSD FOR WC | 7,700,000 | 7,412,014 | 7,407,785 |
| IL00017 | B | FORD MOTOR CREDIT 6.700 7/16/2004 | IL INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,854,094 | 4,953,850 |
| IL00018 | B | STATE OF ILLINOIS 5.500 6/15/2018 | IL INSURANCE DEPARTMENT RSD FOR WC | 1,600,000 | 1,589,352 | 1,605,184 |
| IL00019 | B | STATE OF ILLINOIS SER V 6.125 6/15/2010 | IL INSURANCE DEPARTMENT RSD FOR WC | 3,125,000 | 3,092,228 | 3,343,813 |
| IL00020 | B | STATE OF ILLINOIS 6.200 6/15/2011 | IL INSURANCE DEPARTMENT RSD FOR WC | 2,975,000 | 2,947,399 | 3,177,181 |
| IL00021 | B | STATE OF ILLINOIS 6.250 6/15/2012 | IL INSURANCE DEPARTMENT RSD FOR WC | 3,325,000 | 3,292,411 | 3,557,684 |
| IL00022 | B | STATE OF ILLINOIS SER. V 6.300 6/15/2013 | IL INSURANCE DEPARTMENT RSD FOR WC | 2,165,000 | 2,142,727 | 2,320,858 |
| IL00023 | B | MASSACHUSETTS STATE COLLEGE 6.700 5/1/2016 | IL INSURANCE DEPARTMENT RSD FOR WC | 9,000,000 | 8,957,222 | 9,585,990 |
| IL00024 | B | MAY DEPT STORES 7.450 9/15/2011 | IL INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 5,214,834 | 4,856,050 |
| IL00025 | B | MELLON CAPITAL 7.720 12/1/2026 | IL INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,876,297 | 4,516,650 |
| IL00026 | B | OMAHA PUB PW DISTRICT 5.250 2/1/2013 | IL INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 11,582,561 | 12,066,000 |
| IL00027 | B | PRAXAIR INC 6.625 10/15/2007 | IL INSURANCE DEPARTMENT RSD FOR WC | 10,000,000 | 9,794,387 | 9,530,400 |
| IL00028 | B | TORONTO DOMINION BANK - NY 6.450 1/15/2009 | IL INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,912,341 | 5,671,740 |
| IL00029 | B | UNION BANK OF SWITZERLAND 7.250 7/15/2006 | IL INSURANCE DEPARTMENT RSD FOR WC | 1,700,000 | 1,721,741 | 1,704,454 |
| IL00030 | B | BD OF TRUSTEES OF ILL 5.875 10/1/2021 | IL INSURANCE DEPARTMENT RSD FOR WC | 8,500,000 | 8,263,738 | 8,589,930 |
| IL00031 | B | WACHOVIA CORP 6.800 6/1/2005 | IL INSURANCE DEPARTMENT RSD FOR WC | 16,000,000 | 16,157,054 | 15,788,000 |
| IL99999 | | ILLINOIS | | 238,885,000 | 235,833,880 | 235,453,202 |

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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 |
|-------------|------|---|--|---------------------------|-------------------------|----------------------|
| IN00001 | B | CARMEL HIGH SCHOOL BLDG CORP 5.150 7/15/2010 | IN INSURANCE COMMISSIONER RSD FOR WC | 1,000,000 | 988,753 | 1,014,070 |
| IN00002 | B | CARMEL HIGH SCHOOL BLDG CORP 5.200 1/15/2011 | IN INSURANCE COMMISSIONER RSD FOR WC | 1,820,000 | 1,798,763 | 1,840,748 |
| IN00003 | B | THE ILLINOIS STATE TOLL 6.375 1/1/2015 | IN INSURANCE COMMISSIONER RSD FOR WC | 2,500,000 | 2,432,649 | 2,636,775 |
| IN00004 | B | INDIANA UNV BLD FACIL FEE M80 9.500 7/1/2005 | IN INSURANCE COMMISSIONER RSD FOR WC | 1,230,000 | 1,230,000 | 1,478,817 |
| IN00005 | B | INDIANA UNV BLDG FACILS FEE 9.600 7/1/2006 | IN INSURANCE COMMISSIONER RSD FOR WC | 340,000 | 340,722 | 422,807 |
| IN00006 | B | INDIANA UNV BLD FACIL FEE M80 9.600 7/1/2008 | IN INSURANCE COMMISSIONER RSD FOR WC | 1,600,000 | 1,600,000 | 2,097,232 |
| IN00007 | B | IND UNIV STUDENT FEE BONDS 7.000 8/1/2004 | IN INSURANCE COMMISSIONER RSD FOR WC | 2,500,000 | 2,504,943 | 2,550,000 |
| IN00008 | B | IND UNIV STUDENT FEE BONDS 7.000 8/1/2010 | IN INSURANCE COMMISSIONER RSD FOR WC | 5,000,000 | 4,979,498 | 5,100,000 |
| IN00009 | B | THE TRUSTEES OF INDIANA 6.800 8/1/2004 | IN INSURANCE COMMISSIONER RSD FOR WC | 3,000,000 | 2,991,690 | 3,100,770 |
| IN00010 | B | THE TRUSTEES OF INDIANA 6.000 8/1/2017 | IN INSURANCE COMMISSIONER RSD FOR WC | 5,070,000 | 4,924,613 | 5,313,157 |
| IN00011 | B | THE TRUSTEES OF INDIANA UNIVERSITY 6.000 8/1/2016 | IN INSURANCE COMMISSIONER RSD FOR WC | 4,155,000 | 4,052,149 | 4,366,240 |
| IN00012 | B | THE TRUSTEES OF IN UNIVERSITY 5.000 8/1/2011 | IN INSURANCE COMMISSIONER RSD FOR WC | 2,120,000 | 2,120,000 | 2,111,181 |
| IN00013 | B | THE TRUSTEES OF IN 5.000 8/1/2012 | IN INSURANCE COMMISSIONER RSD FOR WC | 700,000 | 693,838 | 695,310 |
| IN00014 | B | THE TRUSTEES OF IN UNIVERSITY 5.000 8/1/2013 | IN INSURANCE COMMISSIONER RSD FOR WC | 2,200,000 | 2,169,369 | 2,161,390 |
| IN00015 | B | THE TRUSTEES OF PURDUE 6.750 7/1/2009 | IN INSURANCE COMMISSIONER RSD FOR WC | 3,600,000 | 3,594,414 | 3,980,556 |
| IN00016 | B | THE TRUSTEES OF PURDUE UNIV IN 6.100 7/1/2017 | IN INSURANCE COMMISSIONER RSD FOR WC | 2,000,000 | 2,005,264 | 2,161,720 |
| IN00017 | B | THE TRUSTEES OF PURDUE 6.500 7/1/2003 | IN INSURANCE COMMISSIONER RSD FOR WC | 3,000,000 | 2,996,483 | 3,088,920 |
| IN99999 | | INDIANA | | 41,835,000 | 41,423,148 | 44,119,693 |
| KS00001 | B | INTERMOUNTAIN POWER AGENCY 5.500 7/1/2013 | KS INSURANCE DEPARTMENT RSD FOR WC | 11,475,000 | 11,122,097 | 11,580,685 |
| KS00002 | B | WATER DIST #1 JOHNSON CO KS 6.600 12/1/2007 | KS INSURANCE DEPARTMENT RSD FOR GENERAL LAWS | 3,500,000 | 3,480,694 | 3,535,420 |
| KS00003 | B | KANSAS HWY REV 5.500 7/1/2002 | KS INSURANCE DEPARTMENT RSD FOR GENERAL LAWS | 630,000 | 628,588 | 640,767 |
| KS00004 | B | KENTUCKY HSG CORP 5.400 7/1/2014 | KS INSURANCE DEPARTMENT RSD FOR WC | 9,000,000 | 8,909,926 | 9,019,350 |
| KS00005 | B | ST MI ST TRUNK LINE REF B 5.500 10/1/2021 | KS INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,438,852 | 7,000,630 |
| KS00006 | B | ST OF MICHIGN 5.750 11/15/2020 | KS INSURANCE DEPARTMENT RSD FOR WC | 7,750,000 | 7,616,433 | 8,230,345 |
| KS00007 | B | PENN STATE UNIVERSITY 5.500 8/15/2016 | KS INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,989,643 | 5,036,200 |
| KS99999 | | KANSAS | | 44,355,000 | 43,186,233 | 45,043,397 |
| LA00001 | B | U S TREASURY BONDS 7.625 2/15/2007 | LA STATE TREASURER RSD FOR VARIOUS LINES | 100,000 | 100,040 | 101,766 |
| LA00002 | B | U S TREASURY BONDS 7.875 11/15/2007 | LA STATE TREASURER RSD FOR WC | 20,000 | 19,963 | 20,719 |
| LA99999 | | LOUISIANA | | 120,000 | 120,003 | 122,485 |
| MD00001 | B | DELAWARE RIV & BAY AUTH DEL RV 3.750 1/1/2004 | MD STATE TREASURER RSD FOR WC | 360,000 | 359,493 | 351,745 |
| MD00002 | B | DELAWARE TWP AUTH 5.000 7/1/2014 | MD STATE TREASURER RSD FOR WC | 4,000,000 | 3,810,366 | 3,934,040 |
| MD00003 | B | ST FL FULL FAITH & CREDIT 5.500 6/1/2019 | MD STATE TREASURER RSD FOR WC | 2,000,000 | 1,930,270 | 2,012,240 |
| MD00004 | B | ST FL FULL FAITH AND CREDIT ST 5.250 6/1/2014 | MD STATE TREASURER RSD FOR WC | 5,500,000 | 5,436,271 | 5,524,420 |
| MD00005 | B | COMMONWEALTH OF MASS G. O. 5.200 8/1/2008 | MD STATE TREASURER RSD FOR WC | 11,500,000 | 11,398,911 | 11,761,970 |
| MD00006 | B | COMMONWEALTH OF MASS MUNICIPAL 5.000 8/1/2017 | MD STATE TREASURER RSD FOR WC | 5,600,000 | 5,020,559 | 5,427,184 |
| MD00007 | B | ST R.I. & PROVIDENCE PLANTATIONS 5.750 8/1/2015 | MD STATE TREASURER RSD FOR WC | 1,800,000 | 1,765,096 | 1,866,762 |
| MD00008 | B | U S TREASURY NOTES 6.500 8/15/2005 | MD STATE TREASURER RSD FOR WC | 8,570,000 | 8,510,901 | 8,919,485 |
| MD00009 | B | U S TREASURY NOTES 5.875 11/15/2005 | MD STATE TREASURER RSD FOR WC | 2,500,000 | 2,422,966 | 2,541,800 |

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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 |
|-------------|------|--|--|---------------------------|-------------------------|----------------------|
| MD00010 | B | U S TREASURY NOTES 6.500 10/15/2006 | MD STATE TREASURER RSD FOR WC | 25,750,000 | 25,892,070 | 26,997,330 |
| MD00011 | B | UNIV OF MD SYST REV B 1995 SER A 5.000 4/1/2004 | MD STATE TREASURER RSD FOR WC | 2,245,000 | 2,245,671 | 2,286,241 |
| MD00012 | B | WASHINGTON SUB SAN DIST MD 5.200 3/1/2003 | MD STATE TREASURER RSD FOR WC | 315,000 | 315,000 | 319,130 |
| MD00013 | B | WASHINGTON SUB SAN DIST MD 5.000 3/1/2008 | MD STATE TREASURER RSD FOR WC | 340,000 | 334,440 | 349,761 |
| MD00014 | B | WASHINGTON SUB SAN DIST MD 5.000 3/1/2010 | MD STATE TREASURER RSD FOR WC | 1,310,000 | 1,284,002 | 1,347,047 |
| MD00015 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2009 | MD STATE TREASURER RSD FOR WC | 850,000 | 842,622 | 877,506 |
| MD00016 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2010 | MD STATE TREASURER RSD FOR WC | 1,050,000 | 1,040,193 | 1,083,978 |
| MD00017 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2010 | MD STATE TREASURER RSD FOR WC | 850,000 | 842,061 | 877,506 |
| MD00018 | B | WASHINGTON SUBURBAN SAN DIST 6.400 1/1/2010 | MD STATE TREASURER RSD FOR WC | 2,025,000 | 1,999,520 | 2,107,559 |
| MD00019 | B | WASHINGTON SUB SANITARY 6.400 1/1/2011 | MD STATE TREASURER RSD FOR WC | 1,770,000 | 1,715,610 | 1,835,826 |
| MD00020 | B | WASH SUB SAN DIST MARYLAND 6.700 6/1/2004 | MD STATE TREASURER RSD FOR WC | 900,000 | 897,805 | 928,233 |
| MD00021 | B | WASH SUB SAN DIST MARYLAND 6.750 6/1/2005 | MD STATE TREASURER RSD FOR WC | 1,050,000 | 1,046,298 | 1,083,201 |
| MD00022 | B | WASH SUB SAN DIST MARYLAND 6.875 6/1/2006 | MD STATE TREASURER RSD FOR WC | 1,050,000 | 1,046,880 | 1,083,842 |
| MD00023 | B | WASH SUB SAN DIST MARYLAND 6.875 6/1/2006 | MD STATE TREASURER RSD FOR WC | 900,000 | 897,326 | 929,007 |
| MD00024 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2007 | MD STATE TREASURER RSD FOR WC | 1,050,000 | 1,045,153 | 1,083,978 |
| MD00025 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2007 | MD STATE TREASURER RSD FOR WC | 900,000 | 895,846 | 929,124 |
| MD00026 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2008 | MD STATE TREASURER RSD FOR WC | 1,050,000 | 1,044,658 | 1,083,978 |
| MD00027 | B | WASH SUB SAN DIST MARYLAND 6.900 6/1/2008 | MD STATE TREASURER RSD FOR WC | 900,000 | 895,422 | 929,124 |
| MD00028 | B | WASHINGTON SUB SANITARY DIST 5.250 6/1/2012 | MD STATE TREASURER RSD FOR WC | 6,630,000 | 6,517,747 | 6,728,058 |
| MD00029 | B | WASHINGTON SUB SANITARY DIST 5.250 6/1/2013 | MD STATE TREASURER RSD FOR WC | 5,435,000 | 5,337,354 | 5,495,709 |
| MD00030 | B | WASHINGTON SUB SANITARY DIST 5.250 6/1/2012 | MD STATE TREASURER RSD FOR WC | 1,065,000 | 1,046,968 | 1,081,188 |
| MD00031 | B | WASHINGTON SUB SANITARY 6.600 6/1/2015 | MD STATE TREASURER RSD FOR WC | 2,050,000 | 2,024,988 | 2,191,491 |
| MD00032 | B | STATE OF WISCONSIN 5.200 11/1/2010 | MD STATE TREASURER RSD FOR WC | 4,000,000 | 3,939,013 | 4,028,880 |
| MD00033 | B | WISCONSIN G.O. BONDS OF 1995 SER 2 5.250 11/1/2008 | MD STATE TREASURER RSD FOR WC | 3,245,000 | 3,212,704 | 3,316,747 |
| MD00034 | B | WISCONSIN G.O. BONDS OF 1995 SER 2 5.500 11/1/2011 | MD STATE TREASURER RSD FOR WC | 3,895,000 | 3,852,863 | 3,992,492 |
| MD00035 | B | ST WI GEN. OBLIG BONDS 5.500 5/1/2011 | MD STATE TREASURER RSD FOR WC | 3,165,000 | 3,140,517 | 3,264,856 |
| MD99999 | | MARYLAND | | 115,620,000 | 114,007,564 | 118,571,438 |
| NH00001 | B | ASSOCIATES CORP 7.080 4/1/2004 | NH INSURANCE DEPARTMENT RSD FOR WC | 6,300,000 | 6,223,685 | 6,372,324 |
| NH00002 | B | BANK ONE CORP 7.000 7/15/2005 | NH INSURANCE DEPARTMENT RSD FOR WC | 30,000,000 | 29,693,774 | 29,592,300 |
| NH00003 | B | CHEVRON CAPITAL USA INC. 7.450 8/15/2004 | NH INSURANCE DEPARTMENT RSD FOR WC | 15,000,000 | 14,880,226 | 15,021,450 |
| NH00004 | B | U S TREASURY BONDS 7.625 2/15/2007 | NH INSURANCE DEPARTMENT RSD FOR WC | 550,000 | 542,095 | 559,713 |
| NH99999 | | NEW HAMPSHIRE | | 51,850,000 | 51,339,780 | 51,545,787 |
| NM00001 | B | U S TREASURY BONDS 7.625 2/15/2007 | NM INSURANCE DEPARTMENT RSD FOR GENERAL LAWS | 180,000 | 178,628 | 183,179 |
| NM00002 | B | U S TREASURY BONDS 11.125 8/15/2003 | NM INSURANCE DEPARTMENT RSD FOR GENERAL LAWS | 140,000 | 138,810 | 158,900 |
| NM99999 | | NEW MEXICO | | 320,000 | 317,438 | 342,079 |
| NY00001 | B | STATE OF NEW YORK 6.100 11/15/2008 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,305,000 | 2,258,502 | 2,403,285 |
| NY00002 | B | STATE OF NEW YORK 6.100 11/15/2009 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,455,000 | 1,413,361 | 1,517,871 |
| NY00003 | B | STATE OF NEW YORK 6.125 11/15/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,550,000 | 2,424,184 | 2,661,384 |

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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 |
|-------------|------|--|--|---------------------------|-------------------------|----------------------|
| NY00004 | B | DORMITORY AUTH OF ST NY 6.375 5/15/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,545,000 | 1,543,566 | 1,646,831 |
| NY00005 | B | NY ST DORMITORY AUTH 5.500 5/15/2007 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,250,000 | 1,216,950 | 1,307,238 |
| NY00006 | B | NY ST DORMITORY A ST. UNIV 5.500 5/15/2008 | NY INSURANCE DEPARTMENT RSD FOR WC | 375,000 | 364,955 | 392,243 |
| NY00007 | B | NY ST DORMITORY AUTH 5.875 5/15/2011 | NY INSURANCE DEPARTMENT RSD FOR WC | 17,000,000 | 16,768,393 | 18,350,650 |
| NY00008 | B | DORMITORY AUTH OF ST NY 5.250 5/15/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 8,125,000 | 7,616,058 | 8,248,419 |
| NY00009 | B | NEW YORK STATE UNIVERSITY 5.200 5/15/2003 | NY INSURANCE DEPARTMENT RSD FOR WC | 780,000 | 769,431 | 792,917 |
| NY00010 | B | NY STATE DORMITORY AUTH ST. UN SER B 5.700 5/15/2004 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,500,000 | 1,493,046 | 1,556,535 |
| NY00011 | B | NEW YORK ST. DORMITORY REV BD SER 1993 5.300 5/15/2009 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,500,000 | 1,432,220 | 1,531,995 |
| NY00012 | B | DORMITORY AUTH ST.NY SERIES 1994B 6.250 5/15/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 6,595,000 | 6,542,465 | 7,102,419 |
| NY00013 | B | DORMITORY AUTH OF ST OF NY 5.600 5/15/2007 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,300,000 | 1,301,254 | 1,366,703 |
| NY00014 | B | DORMITORY AUTH OF NY 6.790 4/1/2002 | NY INSURANCE DEPARTMENT RSD FOR WC | 24,500,000 | 24,498,076 | 24,521,560 |
| NY00015 | B | DORMITORY AUTH OF NY 6.840 10/1/2002 | NY INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,978,366 | 5,020,400 |
| NY00016 | B | U S SBA (GOVT GUAR) 9.050 7/1/2009 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,854,260 | 1,854,260 | 1,972,376 |
| NY00017 | B | U S SBA (GOVT GUAR) 8.800 8/1/2009 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,033,601 | 2,033,601 | 2,154,803 |
| NY00018 | B | U S SBA (GOVT GUAR) 8.950 6/1/2011 | NY INSURANCE DEPARTMENT RSD FOR WC | 3,232,739 | 3,232,739 | 3,477,199 |
| NY00019 | B | U S SBA (GOVT GUAR) 9.150 7/1/2011 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,378,075 | 2,378,075 | 2,560,806 |
| NY00020 | B | U S SBA (GOVT GUAR) 8.850 8/1/2011 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,924,158 | 1,924,158 | 2,060,330 |
| NY00021 | B | U S SBA (GOVT GUAR) 8.300 5/1/2012 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,357,230 | 2,357,230 | 2,506,513 |
| NY00022 | B | U S SBA (GOVT GUAR) 7.600 7/1/2012 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,740,183 | 2,740,183 | 2,856,997 |
| NY00023 | B | U S SBA (GOVT GUAR) 7.000 10/1/2012 | NY INSURANCE DEPARTMENT RSD FOR WC | 4,601,031 | 4,601,031 | 4,698,205 |
| NY00024 | B | U S SBA (GOVT GUAR) 7.450 12/1/2012 | NY INSURANCE DEPARTMENT RSD FOR WC | 7,118,894 | 7,118,894 | 7,392,331 |
| NY00025 | B | U S SBA (GOVT GUAR) 7.600 6/1/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 10,599,964 | 10,583,732 | 11,108,868 |
| NY00026 | B | U S SBA (GOVT GUAR) 8.000 7/1/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 7,040,755 | 7,040,755 | 7,453,836 |
| NY00027 | B | U S SBA (GOVT GUAR) 7.950 8/1/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 17,403,883 | 17,403,883 | 18,395,730 |
| NY00028 | B | U S SBA (GOVT GUAR) 7.850 9/1/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 13,580,759 | 13,549,326 | 14,331,774 |
| NY00029 | B | U S SBA (GOVT GUAR) 8.300 10/1/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 11,353,342 | 11,353,342 | 12,143,761 |
| NY00030 | B | U S SBA (GOVT GUAR) 7.750 4/1/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 15,064,319 | 15,053,983 | 15,847,362 |
| NY00031 | B | U S SBA (GOVT GUAR) 7.300 5/1/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 4,385,295 | 4,385,295 | 4,539,219 |
| NY00032 | B | U S SBA (GOVT GUAR) 6.800 6/1/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 8,562,389 | 8,453,646 | 8,664,025 |
| NY00033 | B | U S SBA (GOVT GUAR) 6.900 7/1/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 11,193,853 | 11,107,909 | 11,384,820 |
| NY00034 | B | U S SBA (GOVT GUAR) 7.150 8/1/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 20,313,555 | 20,235,826 | 20,931,493 |
| NY00035 | B | U S SBA (GOVT GUAR) 6.700 3/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 23,470,860 | 23,470,860 | 23,619,196 |
| NY00036 | B | U S SBA (GOVT GUAR) 7.350 4/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 25,420,016 | 25,420,016 | 26,399,957 |
| NY00037 | B | U S SBA (GOVT GUAR) 7.600 5/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 23,698,514 | 23,698,514 | 24,900,977 |
| NY00038 | B | U S SBA (GOVT GUAR) 7.550 6/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 19,271,676 | 19,271,676 | 20,207,123 |
| NY00039 | B | U S SBA (GOVT GUAR) 7.700 7/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 19,446,624 | 19,446,624 | 20,427,512 |
| NY00040 | B | U S SBA (GOVT GUAR) 7.250 8/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 17,095,470 | 17,095,470 | 17,658,595 |
| NY00041 | B | U S SBA (GOVT GUAR) 7.700 9/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 34,623,327 | 34,623,327 | 36,405,736 |
| NY00042 | B | U S SBA (GOVT GUAR) 7.200 10/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 17,196,919 | 17,196,919 | 17,726,412 |
| NY00043 | B | U S SBA (GOVT GUAR) 6.700 12/1/2016 | NY INSURANCE DEPARTMENT RSD FOR WC | 7,154,316 | 7,154,316 | 7,195,883 |
| NY00044 | B | U S SBA (GOVT GUAR) 7.100 2/1/2017 | NY INSURANCE DEPARTMENT RSD FOR WC | 8,144,309 | 8,144,309 | 8,376,910 |
| NY00045 | B | U S SBA (GOVT GUAR) 7.150 3/1/2017 | NY INSURANCE DEPARTMENT RSD FOR WC | 10,882,483 | 10,882,483 | 11,229,199 |
| NY00046 | B | U S SMALL BUSINESS ADMINISTRATION 6.350 3/1/2018 | NY INSURANCE DEPARTMENT RSD FOR WC | 27,449,019 | 27,408,146 | 27,026,853 |
| NY00047 | B | U S SBA (GOVT GUAR) SBA NADCO 6.800 6/1/2019 | NY INSURANCE DEPARTMENT RSD FOR WC | 5,568,532 | 5,550,639 | 5,628,282 |

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 |
|-------------|------|---|--|---------------------------|-------------------------|----------------------|
| NY00048 | B | U S SBA (GOVT GUAR) 9.080 6/1/2001 | NY INSURANCE DEPARTMENT RSD FOR WC | 9,325,055 | 9,325,055 | 9,392,848 |
| NY00049 | B | TRIBOROUGH BRIDGE & TUNNEL 5.200 1/1/2020 | NY INSURANCE DEPARTMENT RSD FOR WC | 1,900,000 | 1,779,860 | 1,843,551 |
| NY00050 | B | TRIBOROUGH BRIDGE & TUNNEL 6.750 1/1/2009 | NY INSURANCE DEPARTMENT RSD FOR WC | 3,075,000 | 3,113,119 | 3,433,115 |
| NY00051 | B | TRIBOROUGH BRIDGE & TUNNEL AUTH 6.625 1/1/2012 | NY INSURANCE DEPARTMENT RSD FOR WC | 7,570,000 | 7,432,339 | 8,690,360 |
| NY00052 | B | TRIBOROUGH BRIDGE REV 6.000 1/1/2014 | NY INSURANCE DEPARTMENT RSD FOR WC | 16,000,000 | 15,750,173 | 16,157,920 |
| NY00053 | B | TRIBOROUGH BRIDGE'S TUNNEL AUTHORITY 4.800 1/1/2006 | NY INSURANCE DEPARTMENT RSD FOR WC | 6,000,000 | 5,875,678 | 6,059,040 |
| NY00054 | B | TRIBOROUGH BRIDGE & TUNNEL 5.000 1/1/2012 | NY INSURANCE DEPARTMENT RSD FOR WC | 2,700,000 | 2,514,755 | 2,700,405 |
| NY00055 | B | TRIBOROUGH BRIDGE & TUNNEL 5.000 1/1/2015 | NY INSURANCE DEPARTMENT RSD FOR WC | 3,000,000 | 2,826,232 | 2,937,540 |
| NY00056 | B | U S TREASURY NOTES 7.250 5/15/2004 | NY INSURANCE DEPARTMENT RSD FOR WC | 14,000,000 | 14,117,409 | 14,728,420 |
| NY00057 | B | U S TREASURY NOTES 6.500 5/15/2005 | NY INSURANCE DEPARTMENT RSD FOR WC | 7,000,000 | 6,932,140 | 7,280,000 |
| NY00058 | B | U S TREASURY NOTES 6.500 8/15/2005 | NY INSURANCE DEPARTMENT RSD FOR WC | 22,000,000 | 21,855,256 | 22,897,160 |
| NY00059 | B | U S TREASURY NOTES 6.875 5/15/2006 | NY INSURANCE DEPARTMENT RSD FOR WC | 12,000,000 | 12,013,654 | 12,766,920 |
| NY99999 | | NEW YORK | | 567,510,405 | 564,927,664 | 588,590,812 |
| NC00001 | B | U S TREASURY BONDS 11.125 8/15/2003 | NC INSURANCE COMMISSIONER RSD FOR GENERAL LAWS | 90,000 | 89,235 | 102,150 |
| NC99999 | | NORTH CAROLINA | | 90,000 | 89,235 | 102,150 |
| OK00001 | B | OKLAHOMA CITY AIRPORT 6.500 7/1/2005 | OK INSURANCE COMMISSIONER RSD FOR SURETY | 325,000 | 325,000 | 323,580 |
| OK99999 | | OKLAHOMA | | 325,000 | 325,000 | 323,580 |
| OR00001 | B | COASTAL WTR AUTH OF TX 5.900 12/15/2013 | OR INSURANCE DEPARTMENT RSD FOR WC | 1,205,000 | 1,194,202 | 1,278,638 |
| OR00002 | B | COASTAL WATER AUTHORITY (TEXAS) 5.950 12/15/2016 | OR INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 497,444 | 531,670 |
| OR00003 | B | COASTAL WATER AUTH OF TEXAS 6.800 12/15/2011 | OR INSURANCE DEPARTMENT RSD FOR WC | 8,000,000 | 7,908,535 | 8,200,560 |
| OR00004 | B | COASTAL WATER AUTH OF TEXAS 6.125 12/15/2009 | OR INSURANCE DEPARTMENT RSD FOR WC | 8,000,000 | 7,969,289 | 8,146,160 |
| OR00005 | B | ST OF FL FULL FAITH&CREDIT ST BRD OF EDU 5.500 6/1/2016 | OR INSURANCE DEPARTMENT RSD FOR WC | 5,000,000 | 4,948,608 | 5,066,200 |
| OR00006 | B | GNMA MTG BACKED POOL 343543 6.500 2/15/2008 | OR INSURANCE DEPARTMENT RSD FOR WC | 124,511 | 124,355 | 125,367 |
| OR00007 | B | GNMA MTG BACKED POOL 343638 6.500 8/15/2008 | OR INSURANCE DEPARTMENT RSD FOR WC | 419,410 | 420,852 | 422,891 |
| OR00008 | B | GNMA MTG BACKED POOL 343625 6.500 7/15/2008 | OR INSURANCE DEPARTMENT RSD FOR WC | 1,628,140 | 1,629,134 | 1,641,654 |
| OR00009 | B | GNMA MTG BACKED POOL 344177 6.500 1/15/2008 | OR INSURANCE DEPARTMENT RSD FOR WC | 202,253 | 202,333 | 203,644 |
| OR00010 | B | GNMA MTG BACKED POOL 346522 6.500 4/15/2008 | OR INSURANCE DEPARTMENT RSD FOR WC | 133,441 | 133,441 | 134,549 |
| OR00011 | B | STATE OF ILLINOIS 6.375 6/15/2017 | OR INSURANCE DEPARTMENT RSD FOR WC | 2,000,000 | 2,010,704 | 2,123,940 |
| OR00012 | B | ST IL BUILD IL BONDS 5.600 6/15/2017 | OR INSURANCE DEPARTMENT RSD FOR WC | 4,020,000 | 3,931,825 | 4,092,481 |
| OR00013 | B | IOWA STATE UNIV BD REGENTS REV 4.300 7/1/2006 | OR INSURANCE DEPARTMENT RSD FOR WC | 395,000 | 393,064 | 392,006 |
| OR00014 | B | MA BAY TRANSPORT AUTHORITY 5.875 3/1/2019 | OR INSURANCE DEPARTMENT RSD FOR WC | 3,100,000 | 3,079,433 | 3,286,868 |
| OR00015 | B | ORLANDO UTIL COMM 5.400 10/1/2009 | OR INSURANCE DEPARTMENT RSD FOR WC | 4,090,000 | 4,047,904 | 4,210,491 |
| OR00016 | B | PORTLAND ORE N H A 5.500 2/1/2008 | OR INSURANCE DEPARTMENT RSD FOR WC | 305,000 | 305,245 | 308,376 |
| OR00017 | B | REGENTS OF THE UNIV OF MI 5.250 4/1/2014 | OR INSURANCE DEPARTMENT RSD FOR WC | 1,610,000 | 1,602,367 | 1,614,186 |
| OR00018 | B | WASH SUB SAN DIST MARYLAND 6.400 1/1/2009 | OR INSURANCE DEPARTMENT RSD FOR WC | 5,435,000 | 5,388,779 | 5,641,856 |
| OR00019 | B | WASHINGTON SUBURBAN SAN DIST 6.400 1/1/2010 | OR INSURANCE DEPARTMENT RSD FOR WC | 10,300,000 | 10,170,397 | 10,687,589 |
| OR99999 | | OREGON | | 56,467,755 | 55,957,911 | 58,109,126 |

9 . 6 9

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 |
|-------------|------|---|---|---------------------------|-------------------------|----------------------|
| OT00001 | B | BANKAMERICA CORP. 7.200 4/15/2006 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 22,250,000 | 22,005,043 | 22,062,655 |
| OT00002 | B | CHASE MANHATTAN CORP 7.000 11/15/2009 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 4,000,000 | 3,775,057 | 4,003,200 |
| OT00003 | B | JP MORGAN CHASE & CO 6.500 1/15/2009 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,500,000 | 1,385,477 | 1,453,650 |
| OT00004 | B | MELLON FINANCIAL CORP. 6.700 3/1/2008 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 825,000 | 801,706 | 790,466 |
| OT00005 | B | SWISS BANK GROUP 7.375 6/15/2017 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 550,000 | 550,000 | 535,376 |
| OT00006 | B | WELLS FARGO CAPITAL 7.950 12/1/2026 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,500,000 | 1,477,445 | 1,451,490 |
| OT00007 | B | BANK ONE CORP 7.750 7/15/2025 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,000,000 | 1,013,458 | 926,760 |
| OT00008 | B | MELLON FINANCIAL CORP. 6.700 3/1/2008 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 750,000 | 728,823 | 718,605 |
| OT00009 | B | SWISS BANK GROUP 7.375 6/15/2017 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,050,000 | 1,050,000 | 1,022,081 |
| OT00010 | B | WAL MART STORES 8.000 9/15/2006 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 600,000 | 619,538 | 640,758 |
| OT00011 | B | AMERICAN GENERAL FINANCE 7.250 5/15/2005 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 2,250,000 | 2,257,606 | 2,287,913 |
| OT00012 | B | BANKAMERICA CORP. 7.200 4/15/2006 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 4,500,000 | 4,435,942 | 4,462,110 |
| OT00013 | B | EXXON CAPITAL CORP. 6.625 8/15/2002 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 600,000 | 592,590 | 604,380 |
| OT00014 | B | STATE OF ILLINOIS 5.500 6/15/2018 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 250,000 | 248,336 | 250,810 |
| OT00015 | B | MELLON FINANCIAL CORP. 6.700 3/1/2008 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 2,150,000 | 2,085,627 | 2,060,001 |
| OT00016 | B | SWISS BANK GROUP 7.375 6/15/2017 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,725,000 | 1,725,000 | 1,679,132 |
| OT00017 | B | UNION BANK OF SWITZERLAND 7.250 7/15/2006 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 2,000,000 | 1,978,482 | 2,005,240 |
| OT00018 | B | U S TREASURY BONDS 7.875 11/15/2007 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,640,000 | 1,636,970 | 1,698,942 |
| OT00019 | B | WELLS FARGO CAPITAL 7.950 12/1/2026 | CHASE MANHATTAN BANK; U.S. AIRCRAFT INSURANCE GROUP FOR SECURITY FUND PROJECT | 1,000,000 | 984,963 | 967,660 |
| OT00020 | B | MELLON FINANCIAL CORP 6.700 3/1/2008 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 4,837,874 | 4,901,500 |
| OT00021 | B | MAYS DEPT STORE 8.375 8/1/2024 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 4,659,601 | 5,129,500 |
| OT00022 | B | BERGEN COUNTY AUTH 7.870 3/15/2017 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 11,000,000 | 11,000,000 | 11,948,860 |
| OT00023 | B | WACHOVIA CAPITAL TRUST 7.640 1/15/2027 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 6,000,000 | 5,702,369 | 6,000,000 |
| OT00024 | B | FIRST NATIONAL BANK 8.000 9/15/2004 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 18,000,000 | 18,056,786 | 19,067,400 |
| OT00025 | B | SAFECO CORP NOTES 6.875 7/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 7,500,000 | 7,403,676 | 7,280,250 |
| OT00026 | B | CYPRESS-FAIRBANKS TEXAS 5.000 2/15/2008 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 3,000,000 | 2,703,826 | 2,962,620 |
| OT00027 | B | STATE OF FLORIDA BRD OF EDUC 5.750 6/1/2019 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 4,000,000 | 3,919,174 | 3,910,160 |
| OT00028 | B | HOUSTON TEXAS WRT & SWR 6.300 12/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 4,992,984 | 5,321,200 |
| OT00029 | B | MASON CNT W VA POLLUTION CTL 5.450 12/1/2016 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,350,000 | 5,172,260 | 5,488,833 |
| OT00030 | B | MICHIGAN ST TRUNK LINE 5.500 10/1/2021 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 6,250,000 | 5,777,373 | 6,361,938 |
| OT00031 | B | MICHIGAN ST TRUNK LINE 5.500 10/1/2002 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 10,000,000 | 9,433,673 | 10,330,100 |
| OT00032 | B | JORDAN UTAH SCH DIST RFDG 6.100 6/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 4,550,000 | 4,545,697 | 4,538,625 |
| OT00033 | B | INTERMOUNTAIN POWER 5.250 7/1/2017 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 4,828,753 | 5,100,000 |
| OT00034 | B | NEW HAMPSHIRE MUNI BOND 5.500 1/15/2017 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 3,525,000 | 3,470,019 | 3,679,571 |
| OT00035 | B | SAN ANTONIO TEX ELEC & GAS 5.375 2/1/2018 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 3,000,000 | 2,878,617 | 3,071,070 |
| OT00036 | B | SEATTLE WASH MUN LT &PWR 5.750 8/1/2016 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 3,500,000 | 3,377,894 | 3,639,930 |
| OT00037 | B | ABN AMRO BANK 7.250 5/31/2005 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 4,890,751 | 5,179,500 |
| OT00038 | B | ABN AMRO BANK 7.125 6/18/2017 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 4,000,000 | 3,938,284 | 4,162,800 |
| OT00039 | B | AMERICAN GENERAL FINANCE 7.250 5/15/2005 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,250,000 | 5,267,460 | 5,420,100 |
| OT00040 | B | BANK MONTREAL CHICAGO 7.800 4/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 7,000,000 | 6,976,205 | 7,299,600 |
| OT00041 | B | BANK OF NEW YORK INC 7.300 12/1/2009 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 4,962,618 | 5,100,000 |
| OT00042 | B | AMERICAN GENERAL FINANCE 6.890 7/31/2002 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 7,000,000 | 6,994,493 | 7,034,720 |
| OT00043 | B | AMERICAN STORES 6.500 3/20/2008 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 8,000,000 | 8,000,000 | 7,934,880 |
| OT00044 | B | BANK OF MONTREAL CHICAGO BRANCH 6.100 9/15/2005 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 12,000,000 | 11,764,263 | 11,594,400 |

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SCHEDULE E - PART 2 - SPECIAL DEPOSITS

59.10

| Line Number | Type | Description of Deposit | Where Deposited and Purpose of Deposit | 1 Par or Book Value | 2 Statement Value | 3 Market Value |
|-------------|------|---|---|---------------------------|-------------------------|----------------------|
| OT00045 | B | BANK OF NY 8.500 12/15/2004 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 10,000,000 | 10,403,697 | 10,633,900 |
| OT00046 | B | CHUBB INSURANCE 6.600 8/15/2018 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,500,000 | 5,144,683 | 4,869,645 |
| OT00047 | B | DEUTSCHE BANK FINANCIAL 6.700 12/13/2006 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 10,000,000 | 10,111,654 | 9,834,700 |
| OT00048 | B | GENERAL MOTORS ACCEPT CORP 6.150 4/5/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 90,000 | 87,910 | 84,140 |
| OT00049 | B | GENERAL MOTORS ACCEPT CORP 6.850 6/17/2004 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 8,000,000 | 7,938,293 | 8,014,320 |
| OT00050 | B | GOLDMAN SACHS GROUP 7.200 3/1/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 3,000,000 | 2,981,892 | 2,984,580 |
| OT00051 | B | JP MORGAN & CO. 6.875 1/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 7,000,000 | 6,939,243 | 6,892,270 |
| OT00052 | B | NATIONAL AUSTRALIA BANK 6.600 12/10/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 12,000,000 | 11,990,060 | 11,541,240 |
| OT00053 | B | NORWEST CORP 6.750 6/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 7,000,000 | 6,934,688 | 6,800,570 |
| OT00054 | B | PRAXAIR INC 6.625 10/15/2007 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 5,000,000 | 5,039,712 | 4,765,200 |
| OT00055 | B | ROYAL BANK OF SCOTLAND 6.375 2/1/2011 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 12,500,000 | 11,951,242 | 11,219,375 |
| OT00056 | B | SALOMON INC. 7.200 2/1/2004 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 3,000,000 | 2,984,141 | 3,041,370 |
| OT00057 | B | SOUTHWESTERN PUBLIC SERVICE 6.200 3/1/2009 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 8,000,000 | 7,783,601 | 7,469,760 |
| OT00058 | B | TORONTO DOMINION BANK - NY 6.150 10/15/2008 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 8,000,000 | 7,376,716 | 7,430,800 |
| OT00059 | B | WACHOVIA CAPITAL TRUST 7.640 1/15/2027 | CA INSURANCE DEPARTMENT RSD FOR WC ON BEHALF OF SAN DIEGO INSURANCE COMPANY | 8,000,000 | 7,601,747 | 7,724,480 |
| OT99999 | | OTHER | | 316,155,000 | 310,175,992 | 315,385,136 |
| PR00001 | B | PUERTO RICO HIGHWAY AND TRANSPORT 7.750 7/1/2016 | PR INSURANCE DEPARTMENT RSD FOR WC | 500,000 | 542,796 | 510,000 |
| PR00002 | B | PUERTO RICO ELEC PWR AUTH SER MUNICIPAL 6.375 7/1/2024 | PR INSURANCE DEPARTMENT RSD FOR WC | 600,000 | 654,377 | 654,390 |
| PR99999 | | PUERTO RICO | | 1,100,000 | 1,197,173 | 1,164,390 |
| TX00001 | B | U S TREASURY NOTES 6.375 8/15/2002 | TX INSURANCE DEPARTMENT RSD FOR WC | 60,000 | 64,633 | 65,690 |
| TX99999 | | TEXAS | | 60,000 | 64,633 | 65,690 |
| VT00001 | B | U S TREASURY BONDS 11.125 8/15/2003 | VT STATE TREASURER RSD FOR WC | 50,000 | 49,574 | 56,750 |
| VT99999 | | VERMONT | | 50,000 | 49,574 | 56,750 |
| VA00001 | B | U S TREASURY BONDS 11.125 8/15/2003 | VA STATE TREASURER RSD FOR GENERAL LAWS | 60,000 | 59,490 | 68,100 |
| VA99999 | | VIRGINIA | | 60,000 | 59,490 | 68,100 |
| WI00001 | B | POTTER CTY (TX) 5.750 9/1/2016 | WI INSURANCE DEPARTMENT RSD FOR WC | 4,350,000 | 4,340,669 | 4,481,066 |
| WI00002 | B | CITY OF VANCOUVER WASHINGTON 5.500 6/1/2013 | WI INSURANCE DEPARTMENT RSD FOR WC | 4,000,000 | 3,894,347 | 4,135,360 |
| WI99999 | | WISCONSIN | | 8,350,000 | 8,235,016 | 8,616,426 |
| XX99999 | | Total - Special Deposits NOT held for the benefit of all Policyholders, Claimants, and Creditors of the Company | | 2,560,145,900 | 2,524,928,351 | 2,582,198,472 |
| ZZ00001 | B | MASS BAY TRANS AUTH 3.850 3/1/2003 | MA STATE TREASURER/RECEIVER | 1,200,000 | 1,200,040 | 1,182,648 |

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 |
|-------------|---|--------------------------------------|--|---------------------------|-------------------------|----------------------|
| ZZ00002 | B | COMM OF MASSACHUSETTS 6.000 6/1/2011 | MA STATE TREASURER/RECEIVER | 1,450,000 | 1,448,724 | 1,462,180 |
| ZZ00003 | B | U S TREASURY BONDS 7.625 2/15/2007 | MA STATE TREASURER/RECEIVER | 500,000 | 500,200 | 508,830 |
| ZZ00004 | B | U S TREASURY BONDS 7.875 11/15/2007 | MA STATE TREASURER/RECEIVER | 200,000 | 199,630 | 207,188 |
| ZZ00005 | B | U S TREASURY BONDS 11.125 8/15/2003 | MA STATE TREASURER/RECEIVER | 40,000 | 39,660 | 45,400 |
| ZZ00006 | B | VARIOUS CANADIAN BONDS VAR VAR | ROYAL TRUST COMPANY | 648,389,762 | 454,200,174 | 462,294,775 |
| ZZ99999 | Total - Special Deposits held for the benefit of all Policyholders, Claimants, and Creditors of the Company | | | 651,779,762 | 457,588,428 | 465,701,021 |
| 9999999 | Totals | | | 3,211,925,662 | 2,982,516,779 | 3,047,899,493 |

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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 | | | | | | |
| 39-0264050 | 21458 | EMPLOYERS INSURANCE OF WAUSAU | WISCONSIN | 579,179 | | 954,185 | 954,185 | | | 123,424 | | | |
| 33-0763205 | 10836 | GOLDEN EAGLE INSURANCE CORPOR | CALIFORNIA | 371,655 | | 345,048 | 345,048 | | | 148,087 | | | |
| 03-0316876 | 42404 | LIBERTY INSURANCE CORPORATION | VERMONT | 598,958 | | 872,100 | 872,100 | | | 179,795 | | | |
| 04-1924000 | 23035 | LIBERTY MUTUAL FIRE INSURANCE C | MASSACHUSETTS | 3,792,822 | | 3,963,106 | 3,963,106 | | | 1,402,759 | | | |
| 04-3058504 | 33600 | LM INSURANCE CORPORATION | IOWA | 112,753 | | 127,824 | 127,824 | | | 21,088 | | | |
| 23-0867770 | 14486 | MERCHANTS AND BUSINESS MEN'S M | PENNSYLVANIA | 33,601 | | 16,272 | 16,272 | 88 | | 18,246 | | | |
| 52-1315488 | 16900 | MONTGOMERY INDEMNITY COMPANY | MARYLAND | 2,476 | | 1,628 | 1,628 | | | 965 | | | |
| 52-0424870 | 14613 | MONTGOMERY MUTUAL INSURANCE | MARYLAND | 77,117 | | 33,779 | 33,779 | 1,611 | | 37,417 | | | |
| 04-3058503 | 33588 | THE FIRST LIBERTY INSURANCE COR | IOWA | 96,952 | | 53,947 | 53,947 | | | 37,671 | | | |
| 36-3522250 | 26069 | WAUSAU BUSINESS INSURANCE COM | WISCONSIN | 191,849 | | 231,794 | 231,794 | | | 18,442 | | | |
| 36-2753986 | 26425 | WAUSAU GENERAL INSURANCE COMP | WISCONSIN | 16,599 | | 17,071 | 17,071 | | | 479 | | | |
| 39-1341459 | 26042 | WAUSAU UNDERWRITERS INSURANC | WISCONSIN | 293,420 | | 363,106 | 363,106 | | | 32,286 | | | |
| 0199999 | | SUBTOTAL - AFFILIATES - U.S. INTERCOMPANY POOLING | | 6,167,381 | | 6,979,860 | 6,979,860 | 1,699 | | 2,020,659 | | | |
| 13-2919779 | 18333 | ATLAS ASSURANCE CO OF AMERICA | NEW YORK | 27,416 | | | | | | | | | |
| 59-3269531 | 10335 | BRIDGEFIELD CAS INS CO | FLORIDA | 31,274 | | 5,987 | 5,987 | | | 12,449 | | | |
| 59-1835212 | 10701 | BRIDGEFIELD EMPLOYERS INS CO | FLORIDA | 164,665 | | 86,417 | 86,417 | | | 30,901 | | | |
| 84-0856682 | 41785 | COLORADO CASUALTY INSURANCE C | COLORADO | 53,809 | | 14,198 | 14,198 | | | 28,670 | | | |
| 39-0264050 | 21458 | EMPLOYERS INSURANCE OF WAUSAU | WISCONSIN | 2,521 | 54 | 1,108 | 1,162 | | 3,310 | 273 | | | |
| 36-4027414 | 10337 | LIBERTY INS CO OF AMERICA | ILLINOIS | 38,346 | | 90,024 | 90,024 | | | 17,081 | | | |
| 13-4916020 | 19917 | LIBERTY INS UNDERWRITERS INC | NEW YORK | 49,771 | 203 | 13,733 | 13,936 | 600 | | 15,802 | | | |
| 04-6076039 | 65315 | LIBERTY LIFE ASSURANCE CO OF B | MASSACHUSETTS | 261,704 | | 529,505 | 529,505 | | | 1,131 | 447,981 | | |
| 74-2963323 | 11041 | LIBERTY LLOYDS OF TEXAS INS CO | MASSACHUSETTS | 16,337 | | 853 | 853 | | | 12,630 | | | |
| 93-0824674 | 41939 | LIBERTY NORTHWEST INS CORP | OREGON | | | 29,326 | 29,326 | | | | | | |
| 38-1742556 | 11746 | LIBERTY PERSONAL INS CO | MICHIGAN | | | 6,270 | 6,270 | | | | | | |
| 04-3390891 | 10725 | LIBERTY SURPLUS INS CORP | NEW HAMPSHIRE | 10,814 | | 2,044 | 2,044 | | 366 | 6,655 | | | |
| 02-0342937 | 24171 | NETHERLANDS INS CO (THE) | NEW HAMPSHIRE | (30) | | 13 | 13 | | | | | | |
| 02-0177030 | 24198 | PEERLESS INS CO | NEW HAMPSHIRE | 18,898 | | 3,454 | 3,454 | | 3,639 | | | | |
| 36-2753986 | 26425 | WAUSAU GENERAL INS. CO. | WISCONSIN | 17 | | | | | | 2 | | | |
| 0299999 | | SUBTOTAL - AFFILIATES - U.S. NON-POOL | | 675,542 | 257 | 782,932 | 783,189 | 600 | 7,315 | 125,594 | 447,981 | | |
| AA-0000000 | 00000 | LEXCO | BERMUDA | 4 | | | | | | | | | |
| AA-1120855 | 00000 | LIB. MUT. INS. CO. (UK) LTD | UNITED KINGDOM | 6,203 | 2,065 | 22,901 | 24,966 | | 1,321 | 2,892 | 10,373 | | |
| AA-5760024 | 00000 | LIBERTY CITYSTATE INSURANCE PTE | SINGAPORE | 510 | | | | | 471 | 468 | | | |
| AA-1560051 | 00000 | LIBERTY INSURANCE COMPANY OF C | CANADA | 1,211 | | 1,200 | 1,200 | | | | | | |
| AA-0000000 | 00000 | LIBERTY INTERNATIONAL INS CO LTD | IRELAND | 23,389 | | | | | | 13,651 | | | |
| AA-2330165 | 00000 | LIBERTY SEGUROS S.A. | COLOMBIA | 5 | | | | | | | | | |
| AA-3190330 | 00000 | STUART INSURANCE GROUP LIMITED | BERMUDA | | 1,031 | 7,222 | 8,253 | | 400 | | 185 | | |

(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.)

Annual Statement for the year 2000 of the Liberty Mutual Insurance Company
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 | | | | | | |
| 0399999 | | SUBTOTAL - AFFILIATES - OTHER (NON-U.S.) | | 31,322 | 3,096 | 31,323 | 34,419 | | 2,192 | 17,011 | 10,558 | | |
| 0499999 | | TOTAL - AFFILIATES | | 6,874,245 | 3,353 | 7,794,115 | 7,797,468 | 2,299 | 9,507 | 2,163,264 | 458,539 | | |
| 23-1740414 | 22705 | ACE AMERICAN REINSURANCE CO | PENNSYLVANIA | 2 | | 390 | 390 | | | | | | |
| 95-3187355 | 35300 | ALLIANZ INS CO | CALIFORNIA | 200 | | 131 | 131 | | 203 | 17 | | | |
| 95-3323939 | 36420 | ALLIANZ UNDERWRITERS INS. CO. | CALIFORNIA | 999 | | 1,346 | 1,346 | | | 124 | 248 | | |
| 13-5124990 | 19380 | AMERICAN HOME ASR CO | NEW YORK | 3,249 | (7) | 1,250 | 1,243 | | 389 | 1,051 | | | |
| 36-0727470 | 13358 | AMERICAN MUTUAL REINSURANCE C | ILLINOIS | 1 | 122 | 9,259 | 9,381 | | | | | | |
| 13-4924125 | 10227 | AMERICAN RE-INSURANCE CO | DELAWARE | 101 | (22) | 8,396 | 8,374 | | (5) | | 88 | | |
| 38-0829210 | 23396 | AMERISURE MUTUAL INS CO | MICHIGAN | | | 64 | 64 | | | | 1 | | |
| 06-1430254 | 10348 | ARCH REINSURANCE CO | NEBRASKA | 200 | | 373 | 373 | | | | | | |
| 13-4934590 | 19895 | ATLANTIC MUTUAL INS CO | NEW YORK | 558 | | 381 | 381 | | | | | | |
| 04-1590940 | 11835 | AXA RE AMERICA INS CO | MASSACHUSETTS | 270 | | 63 | 63 | | 85 | | | | |
| 56-1538956 | 23620 | BURLINGTON INSURANCE COMPANY | NORTH CAROLINA | 1,238 | 9 | 391 | 400 | | 176 | 499 | | | |
| 51-0097283 | 26743 | CALIBER ONE INDEMNITY COMPANY | DELAWARE | 1,425 | 50 | 140 | 190 | | 144 | 219 | | | |
| 23-1502700 | 21970 | CGU INS CO | PENNSYLVANIA | 163 | | 187 | 187 | | 4 | 13 | | | |
| 52-0266645 | 20532 | CLARENDON NATIONAL INS CO | NEW JERSEY | 517 | 100 | 214 | 314 | | 28 | 56 | | | |
| 95-2467198 | 20435 | CNA CASUALTY OF CALIFORNIA | CALIFORNIA | 17 | | 51 | 51 | | | 4 | | | |
| 43-0790393 | 40371 | COLUMBIA MUTUAL INS CO | MISSOURI | 125 | | 281 | 281 | | | | | | |
| 36-2114545 | 20443 | CONTINENTAL CASUALTY CO | ILLINOIS | 1,200 | | 909 | 909 | | | 90 | | | |
| 25-6038677 | 26271 | ERIE INS EXCHANGE | PENNSYLVANIA | 638 | | 2,357 | 2,357 | | | | | | |
| 22-2005057 | 26921 | EVEREST REINSURANCE CO | DELAWARE | | | 2,801 | 2,801 | | | | | | |
| 05-0316605 | 21482 | FACTORY MUTUAL INS CO | RHODE ISLAND | 1,673 | 35 | 3,034 | 3,069 | | 573 | 115 | 800 | | |
| 13-1963496 | 20281 | FEDERAL INS CO | INDIANA | 1,868 | 1 | 698 | 699 | | 237 | 126 | | | |
| 75-2304982 | 35009 | FINANCIAL CASUALTY & SURETY INC. | TEXAS | 1,486 | | 136 | 136 | | 247 | 107 | 76 | | |
| 04-2198460 | 21822 | FIRST STATE INS CO | CONNECTICUT | 725 | | 142 | 142 | | 51 | 118 | | | |
| 38-0558390 | 13994 | FREMONT MUTUAL INSURANCE COMP | MICHIGAN | 536 | | 62 | 62 | | | 46 | | | |
| 13-3309199 | 20559 | FULCRUM INSURANCE COMPANY | NEW YORK | 432 | | 438 | 438 | | 71 | 1 | | | |
| 75-1629914 | 36838 | GENERAL AGENTS INSURANCE CO OF | OKLAHOMA | 544 | 11 | 340 | 351 | | 19 | | | | |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORP | DELAWARE | 1,360 | 2 | 4,158 | 4,160 | | 186 | 38 | | | |
| 13-1958482 | 11967 | GENERAL STAR NATIONAL INS CO | OHIO | 230 | | 505 | 505 | | 66 | 49 | | | |
| 13-6107326 | 11266 | GERLING GLOBAL REI CORP OF US | NEW YORK | 139 | | 1,614 | 1,614 | | | 21 | 2,540 | | |
| 31-0501234 | 16691 | GREAT AMERICAN INS CO | OHIO | 460 | | 55 | 55 | | 6 | 44 | | | |
| 06-0383750 | 19682 | HARTFORD FIRE INS CO | CONNECTICUT | 1,376 | | 356 | 356 | | 45 | 48 | | | |
| 39-0491540 | 14184 | HERITAGE MUTUAL INS CO | WISCONSIN | 138 | | 63 | 63 | | 26 | 11 | | | |
| 74-1296673 | 22489 | HIGHLANDS INS CO | TEXAS | 650 | | 671 | 671 | | 14 | 34 | | | |
| 02-0308052 | 22527 | HOME INS CO | HEW HAMPSHIRE | | | 1,036 | 1,036 | | 182 | | | | |
| 23-0723970 | 22713 | INSURANCE CO OF NORTH AMERICA | PENNSYLVANIA | 344 | 517 | 3,483 | 4,000 | | 758 | 760 | | | |
| 95-2769232 | 27847 | INSURANCE COMPANY OF THE WEST | CALIFORNIA | 1,471 | | 299 | 299 | | 185 | 73 | | | |
| 23-1892289 | 24422 | LEGION INSURANCE COMPANY | PENNSYLVANIA | 5 | | 342 | 342 | | | | | | |
| 25-1149494 | 19437 | LEXINGTON INS CO | DELAWARE | 2,195 | (22) | 2,679 | 2,657 | | 6 | 783 | 296 | | |

(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 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 | | | | | | |
| 36-1410470 | 22977 | LUMBERMENS MUTUAL CAS CO | ILLINOIS | 1,438 | (19) | 1,325 | 1,306 | | 2 | 111 | | | |
| 13-2915260 | 34339 | METROPOLITAN GROUP PROP & CAS | RHODE ISLAND | | | 51 | 51 | | | | | | |
| 41-0944224 | 23655 | MODERN SERVICES INSURANCE | MINNESOTA | 117 | | 68 | 68 | | | 25 | | | |
| 38-0855585 | 22012 | MOTORS INS CORP | MICHIGAN | 7,693 | 361 | 6,154 | 6,515 | | 866 | 2,368 | | | |
| 13-2930109 | 22047 | NORTH STAR REINSURANCE CORPOR | DELAWARE | | | 2,479 | 2,479 | | | | | | |
| 41-6009967 | 24015 | NORTHLAND INSURANCE CO | MINNESOTA | 5,072 | | 497 | 497 | | | 1,326 | | | |
| 84-0513811 | 23248 | OCCIDENTAL FIRE & CAS CO OF NC | NORTH CAROLINA | | | 121 | 121 | | | | | | |
| 31-0396250 | 24074 | OHIO CASUALTY INS CO | OHIO | 852 | 40 | 187 | 227 | | 8 | 38 | | | |
| 25-0410420 | 24147 | OLD REPUBLIC INS CO | PENNSYLVANIA | | | 127 | 127 | | | | 50 | | |
| 23-2745904 | 10019 | OVERSEAS PARTNERS US REINSURA | DELAWARE | 296 | | 364 | 364 | | | 23 | | | |
| 23-2153760 | 39675 | P.M.A. REINSURANCE CORP | PENNSYLVANIA | 356 | | 103 | 103 | | | | | | |
| 23-0959220 | 14974 | PENNSYLVANIA LUMBERMENS MUTUA | PENNSYLVANIA | 84 | | 130 | 130 | | | | | | |
| 23-2423138 | 23850 | PHILADELPHIA INSURANCE COMPANI | PENNSYLVANIA | 1,308 | | 3,303 | 3,303 | | 194 | | | | |
| 74-1280541 | 24384 | RANGER INSURANCE COMPANY | DELAWARE | 393 | | 487 | 487 | | | 12 | | | |
| 37-0915434 | 13056 | RLI INS CO | ILLINOIS | 4,467 | 40 | 2,569 | 2,609 | | 246 | 365 | | | |
| 13-5358230 | 24678 | ROYAL INDEMNITY CO | DELAWARE | 402 | | 1,122 | 1,122 | | | 81 | | | |
| 36-2722478 | 26980 | ROYAL INS CO. OF AMERICA | ILLINOIS | 485 | | 139 | 139 | | | 78 | | | |
| 31-1024978 | 41297 | SCOTTSDALE INSURANCE CO | OHIO | 6,629 | | 8,726 | 8,726 | | 485 | 266 | | 5 | |
| 39-0333950 | 24988 | SENTRY INS A MUTUAL CO | WISCONSIN | 41 | | 127 | 127 | | | | | | |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INS CO | MINNESOTA | 713 | | 6,546 | 6,546 | | 3 | 4 | | 40 | |
| 23-1641984 | 10219 | SYDNEY REINSURANCE CORP | PENNSYLVANIA | 596 | | 129 | 129 | | | 92 | | | |
| 94-1517098 | 25534 | TIG INSURANCE COMPANY | CALIFORNIA | 688 | | 199 | 199 | | 19 | 53 | | | |
| 13-6108722 | 12904 | TOKIO MARINE & FIRE INS CO LTD | NEW YORK | 267 | | 283 | 283 | | 19 | 1 | | | |
| 13-5616275 | 19453 | TRANSATLANTIC REINSURANCE CO | NEW YORK | 61 | | 101 | 101 | | 17 | 3 | | | |
| 13-3545069 | 44520 | TRANSNATIONAL INSURANCE CO. | CONNECTICUT | 130 | | 87 | 87 | | | 4 | | | |
| 06-6033504 | 19038 | TRAVELERS CASUALTY AND SURETY | CONNECTICUT | 79 | | 129 | 129 | | | 63 | | | |
| 06-0566050 | 25658 | TRAVELERS INDEMNITY COMPANY | CONNECTICUT | 396 | | 598 | 598 | | | 4 | | | |
| 06-0566090 | 39357 | TRAVELERS INS CO (ACCIDENT DEP | CONNECTICUT | 1,534 | | 1,534 | 1,534 | | | 188 | | | |
| 16-0366830 | 22314 | UNDERWRITERS REINSURANCE CO | NEW HAMPSHIRE | (140) | 2 | 76 | 78 | | 3 | 25 | | | |
| 52-1504975 | 29599 | US SPECIALTY INS CO | TEXAS | 1,034 | | 266 | 266 | | (42) | 514 | | 130 | |
| 63-0598629 | 11762 | VESTA FIRE INSURANCE CO | ALABAMA | 322 | 13 | 361 | 374 | | 1 | 15 | | 33 | |
| 13-5481330 | 21121 | WESTCHESTER FIRE INSURANCE | GEORGIA | 1,020 | | 280 | 280 | | 43 | | | | |
| 36-2781080 | 27855 | ZURICH AMERICAN INS CO OF IL | ILLINOIS | 5,896 | 96 | 4,275 | 4,371 | | 1 | 1,050 | | | |
| 36-4233459 | 16535 | ZURICH AMERICAN INSURANCE COMP | NEW YORK | 1,091 | | 357 | 357 | | | 67 | | | |
| 06-1325038 | 39136 | ZURICH REINSURANCE (NORTH AMER | CONNECTICUT | 53 | 8 | 507 | 515 | | | | | | |
| 0599998 | | OTHER U.S. UNAFFILIATED INSURERS - LESS THAN \$50,000 | | 12,610 | (77) | 743 | 666 | | 1,652 | 1,237 | | | |
| 0599999 | | TOTAL - OTHER U.S. UNAFFILIATED INSURERS | | 82,518 | 1,260 | 93,645 | 94,905 | | 7,213 | 12,460 | 4,307 | | |
| AA-9992109 | 00000 | ARKANSAS STOCK POOL FOR ASSIGN | FLORIDA | | 2 | 112 | 114 | | | | | | |
| AA-9991105 | 00000 | CALIFORNIA COMMERCIAL AUTO INSU | RHODE ISLAND | 137 | | 267 | 267 | | | 84 | | | |

60 . 2

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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 | | | | | | |
| AA-9991161 | 00000 | COMMONWEALTH AUTOMOBILE REIN | MASSACHUSETTS | 42,763 | | 24,721 | 24,721 | | | 17,859 | | | |
| AA-9991108 | 00000 | CONNECTICUT COMMERCIAL AUTOM | RHODE ISLAND | 51 | | 155 | 155 | | | 18 | | | |
| AA-9994125 | 00000 | FACILITY ASSOCIATION | CANADA | 929 | | 4,535 | 4,535 | | | 215 | | | |
| AA-9991115 | 00000 | ILLINOIS COMMERCIAL AUTOMOBILE I | RHODE ISLAND | 53 | 22 | 117 | 139 | | 11 | 17 | | | |
| AA-9992110 | 00000 | ILLINOIS STOCK POOL FOR ASSIGNED | FLORIDA | | 18 | 460 | 478 | | (2) | | | | |
| AA-9992103 | 00000 | KENTUCKY WORKERS' COMPENSATIO | FLORIDA | | 157 | 9,454 | 9,611 | | (16) | | | | |
| AA-9991121 | 00000 | LOUISIANA COMMERCIAL AUTOMOBIL | RHODE ISLAND | 30 | | 162 | 162 | | | 10 | | | |
| AA-9991211 | 00000 | LOUISIANA FAIR PLAN | LOUISIANA | 435 | | 116 | 116 | | | 266 | | | |
| AA-9991421 | 00000 | MASSACHUSETTS WORKERS' COMPE | FLORIDA | 210 | 1,122 | 21,646 | 22,768 | | (95) | | | | |
| AA-9992114 | 00000 | MICHIGAN WORKERS' COMPENSATIO | FLORIDA | 642 | 370 | 9,286 | 9,656 | | 169 | 318 | | | |
| AA-9992121 | 00000 | MISSISSIPPI WC ASSIGNED RISK P | MISSISSIPPI | 170 | 173 | 777 | 950 | | 2,459 | 98 | | | |
| AA-9992118 | 00000 | NATIONAL WORKERS' COMPENSATIO | FLORIDA | 11,660 | 12,620 | 348,113 | 360,733 | | 6,326 | 4,922 | | | |
| AA-9991132 | 00000 | NEW HAMPSHIRE AUTO REINS FACIL | NEW HAMPSHIRE | 385 | | 119 | 119 | | | 184 | | | |
| AA-9991133 | 00000 | NEW HAMPSHIRE COMMERCIAL AUTO | RHODE ISLAND | 114 | 29 | 39 | 68 | | 33 | 65 | | | |
| AA-9991134 | 00000 | NEW JERSEY COMMERCIAL AUTOMOB | RHODE ISLAND | 3,028 | 1,474 | 2,774 | 4,248 | | 1,160 | 1,046 | | | |
| AA-9991218 | 00000 | NEW JERSEY FAIR PLAN | NEW JERSEY | 428 | | 218 | 218 | | | 224 | | | |
| AA-9992108 | 00000 | NEW MEXICO WORKERS' COMPENSAT | FLORIDA | 64 | 71 | 1,710 | 1,781 | | 17 | 44 | | | |
| AA-9991137 | 00000 | NEW YORK SPECIAL RISK DISTRIBUTI | RHODE ISLAND | 107 | 51 | 510 | 561 | | 8 | 15 | | | |
| AA-9991139 | 00000 | NORTH CAROLINA REINSURANCE FAC | NORTH CAROLINA | 4,027 | | 2,226 | 2,226 | | | 1,408 | | | |
| AA-9991144 | 00000 | PENNSYLVANIA COMMERCIAL AUTOM | RHODE ISLAND | 12 | 27 | 34 | 61 | | 10 | | | | |
| AA-9992111 | 00000 | PENNSYLVANIA WORKERS' COMPENS | FLORIDA | | 3 | 111 | 114 | | | | | | |
| AA-9991146 | 00000 | RHODE ISLAND COMMERCIAL AUTOM | RHODE ISLAND | 53 | 23 | 127 | 150 | | 11 | 30 | | | |
| AA-9991225 | 00000 | RHODE ISLAND FAIR PLAN | MASSACHUSETTS | 90 | | 77 | 77 | | | 47 | | | |
| AA-9991148 | 00000 | SOUTH CAROLINA REINSURANCE FAC | SOUTH CAROLINA | 446 | 109 | 495 | 604 | | 174 | 112 | | | |
| AA-9992105 | 00000 | TENNESSEE WORKERS' COMPENSATI | FLORIDA | | 6 | 505 | 511 | | | | | | |
| AA-9991153 | 00000 | VIRGINIA COMMERCIAL AUTOMOBILE I | RHODE ISLAND | 239 | 61 | 207 | 268 | | 55 | 96 | | | |
| AA-9992106 | 00000 | VIRGINIA WORKERS' COMPENSATION | FLORIDA | | 61 | 3,632 | 3,693 | | (1) | | | | |
| 0699998 | | POOLS AND ASSOCIATIONS - LESS THAN \$50,000 - MANDATORY POOLS | | (3,202) | (101) | 609 | 508 | | 89 | 392 | | | |
| 0699999 | | TOTAL - POOLS, ASSOCIATIONS - MANDATORY POOLS | | 62,871 | 16,298 | 433,314 | 449,612 | | 10,408 | 27,470 | | | |
| AA-9993101 | 00000 | AGORA SYNDICATE (ILL INS EXCHANG | ILLINOIS | 426 | | 409 | 409 | | | 12 | | | |
| AA-9995000 | 00000 | AMERICAN ACCIDENT REINSURANCE | NEW YORK | | | 58 | 58 | | | | | | |
| AA-9993203 | 00000 | BURT SYNDICATE INC | NEW YORK | 362 | 40 | 422 | 462 | | 51 | 50 | 960 | | |
| AA-9995068 | 00000 | CANADIAN AVIATION INSURANCE GR | NEW YORK | 3,501 | | 3,944 | 3,944 | | | 1,006 | | | |
| AA-9995022 | 00000 | EXCESS AND CASUALTY REINSURANC | NEW YORK | | | 11,634 | 11,634 | | | | 51 | | |
| AA-9995028 | 00000 | INDUSTRIAL RISK INSURERS | CONNECTICUT | 974 | | 953 | 953 | | 106 | | | | |
| AA-9995030 | 00000 | MARINE OFFICE OF AMERICA CORPO | NEW JERSEY | 1 | (2) | 167 | 165 | | | | 6 | | |
| AA-9995043 | 00000 | U.S. AIRCRAFT INSURANCE GROUP | NEW YORK | 25,966 | 791 | 29,258 | 30,049 | | 20,391 | 24,759 | 771 | | |
| AA-9995045 | 00000 | WOREXCO (WOR-FAC FACULTATIVE S | NEW YORK | | | 51 | 51 | | | | | | |

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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 | | | | | | |
| 0799998 | | POOLS AND ASSOCIATIONS - LESS THAN \$50,000 - VOLUNTARY POOLS | | 21 | (149) | 340 | 191 | | 526 | 5 | 3,274 | | |
| 0799999 | | TOTAL - POOLS, ASSOCIATIONS - VOLUNTARY POOLS | | 31,251 | 680 | 47,236 | 47,916 | | 21,074 | 25,832 | 5,062 | | |
| 0899999 | | TOTAL - POOLS AND ASSOCIATIONS | | 94,122 | 16,978 | 480,550 | 497,528 | | 31,482 | 53,302 | 5,062 | | |
| AA-1120010 | 00000 | AGF LONDON LTD | UNITED KINGDOM | 18 | | 103 | 103 | | 23 | | | | |
| AA-1120133 | 00000 | ALEXANDER HOWDEN GROUP AGENC | UNITED KINGDOM | | | 223 | 223 | | | | | | |
| AA-1120140 | 00000 | ALLIANZ CORNHILL INTERNATIONAL | UNITED KINGDOM | 1,775 | | 143 | 143 | | | 209 | | | |
| AA-1280012 | 00000 | ALM BRAND INTERNATIONAL A/S | DENMARK | 57 | | 533 | 533 | | | | | | |
| AA-1340055 | 00000 | AXA COLONIA VERSICHERUNG AG | GERMANY | 314 | | 106 | 106 | | | 10 | 75 | | |
| AA-1120895 | 00000 | AXA GLOBAL RISKS (UK) LTD | UNITED KINGDOM | 114 | | 511 | 511 | | | | | | |
| AA-1340045 | 00000 | BAYERISCHE RUCK (BAVARIAN RE) | GERMANY | 71 | 26 | 183 | 209 | | 8 | | | | |
| AA-1120355 | 00000 | C.N.A. REINSURANCE CO. LTD. | UNITED KINGDOM | 134 | | 248 | 248 | | | | | | |
| AA-1320052 | 00000 | CAISSE CENTRALE DE REASS. | FRANCE | 285 | | 696 | 696 | | 20 | 9 | | | |
| AA-9994107 | 00000 | CANADIAN ACCIDENT REINSURANCE | CANADA | 1,261 | 98 | 157 | 255 | | 96 | 409 | | | |
| AA-1580010 | 00000 | CHIYODA FIRE AND MARINE INSURA | JAPAN | 61 | | 172 | 172 | | | | | | |
| 98-0046314 | 37567 | COMMONWEALTH INSURANCE CO- US | BRITISH COLUMBIA | 218 | | 94 | 94 | | | | | | |
| AA-1280067 | 00000 | COPENHAGEN REINSURANCE CO. LTD | DENMARK | 336 | | 130 | 130 | | 71 | 46 | | | |
| AA-1320117 | 00000 | CORIFRANCE | FRANCE | 45 | | 357 | 357 | | 13 | 7 | | | |
| AA-1120515 | 00000 | EAGLE STAR INSURANCE CO. LTD. | UNITED KINGDOM | 191 | | 487 | 487 | | 90 | | | | |
| AA-1120366 | 00000 | EMPLOYERS LIABILITY ASS CORP L | UNITED KINGDOM | | | 2,791 | 2,791 | | | | | | |
| AA-3160013 | 00000 | ENERGY INSURANCE MUTUAL | BARBADOS | 117 | | 60 | 60 | | | | | | |
| AA-1120827 | 00000 | ERC FRANKONA REINSURANCE (II) LT | UNITED KINGDOM | 419 | | 303 | 303 | | 55 | | | | |
| AA-1340090 | 00000 | ERC FRANKONA RUCK-VERS AG | GERMANY | 104 | | 5,975 | 5,975 | | | | | | |
| AA-1120580 | 00000 | EXCESS INSURANCE CO. LTD. | UNITED KINGDOM | 2 | | 2,702 | 2,702 | | | | 2,675 | | |
| AA-1120610 | 00000 | F.M. INSURANCE CO. LTD. | UNITED KINGDOM | 233 | | 2,395 | 2,395 | | 205 | | | | |
| AA-5420020 | 00000 | FIRST FIRE & MARINE INS CO LTD | SOUTH KOREA | | | 83 | 83 | | | | | | |
| AA-5280005 | 00000 | FUBON INS CO | TAIWAN | 413 | | 223 | 223 | | 92 | 235 | | | |
| AA-1340101 | 00000 | GEBAUDEVERSICHERUNG BADEN-WU | GERMANY | 40 | | 201 | 201 | | | | | | |
| AA-1120680 | 00000 | GERLING GLOBAL GENERAL & REINS | UNITED KINGDOM | 411 | | 885 | 885 | | 346 | 140 | | | |
| AA-1340095 | 00000 | GERLING-KONZERN GLOBALE RUCKV | GERMANY | 570 | 37 | 503 | 540 | | 114 | 32 | | | |
| AA-1340125 | 00000 | HANNOVER RUCKVERSICHERUNGS A | GERMANY | 179 | | 978 | 978 | | 1 | 38 | | | |
| AA-3190463 | 00000 | IPC RE LTD | BERMUDA | 133 | | 52 | 52 | | | 16 | | | |
| AA-1240120 | 00000 | KEMPER EUROPE REASSURANCE S.A. | BELGIUM | 195 | | 278 | 278 | | 39 | 7 | | | |
| AA-5420050 | 00000 | KOREAN REINSURANCE CO. | SOUTH KOREA | 2,388 | | 1,521 | 1,521 | | 544 | 1,475 | | | |
| AA-2330118 | 00000 | LA PREVISORA | COLOMBIA | 117 | | 155 | 155 | | 15 | 67 | | | |
| AA-1122000 | 00000 | LLOYD'S UNDERWRITERS | UNITED KINGDOM | 15,126 | (164) | 26,790 | 26,626 | | 4,067 | 990 | 470 | | |
| AA-0000000 | 00000 | MACAU INS CO | TURKEY | 153 | | 206 | 206 | | 36 | 87 | | | |
| AA-1840617 | 00000 | MAPFRE RE CIA DE REASEGUROS SA | SPAIN | 132 | | 223 | 223 | | 47 | 24 | | | |
| AA-1340165 | 00000 | MUNCHENER RUCKVERSICHERUNGS- | GERMANY | 738 | | 1,272 | 1,272 | | 95 | 81 | 259 | | |
| AA-1320222 | 00000 | MUTUELLES DU MANS I.A.R.D. (LES) | FRANCE | 400 | | 1,227 | 1,227 | | | 78 | 203 | | |

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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 | | | | | | |
| AA-1380165 | 00000 | N.R.G. | NETHERLANDS | | | 300 | 300 | | | | 129 | | |
| AA-1930030 | 00000 | NEW CAP RE | AUSTRALIA | (212) | | 397 | 397 | | | | | | |
| AA-1960665 | 00000 | NEW ZEALAND INSURANCE CO. LTD. | NEW ZEALAND | | | 471 | 471 | | | | | | |
| AA-1440082 | 00000 | ODYSSEY RE (STOCKHOLM) INS CORP | SWEDEN | 494 | | 1,542 | 1,542 | | | 1 | | | |
| AA-9994114 | 00000 | ONTARIO RISK SHARING POOL | CANADA | 603 | 331 | 2,914 | 3,245 | | 260 | 222 | | | |
| AA-1121135 | 00000 | ORION INSURANCE CO. PLC. | UNITED KINGDOM | | | 109 | 109 | | 499 | | | | |
| AA-3190686 | 00000 | PARTNERRE LTD | BERMUDA | 449 | | 100 | 100 | | | | | | |
| AA-3191132 | 00000 | PENTAL INSURANCE COMPANY | BERMUDA | 1,379 | | 23,576 | 23,576 | | | | | | |
| AA-5660068 | 00000 | PNB GENERAL INSURERS CO | PHILIPPINES | | | 378 | 378 | | | | | | |
| AA-1120481 | 00000 | QBE INTERNATIONAL INS LTD | UNITED KINGDOM | 2,771 | 2,841 | 459 | 3,300 | | 615 | 201 | | | |
| AA-1930880 | 00000 | REINSURANCE AUSTRALIA CORP. LT | AUSTRALIA | 146 | | 354 | 354 | | | | | | |
| AA-1460115 | 00000 | RHEIN RUCKVERSICHERUNG AG | SWITZERLAND | 164 | | 316 | 316 | | | | | | |
| AA-1560745 | 00000 | SCOR CANADA REINSURANCE CO | CANADA | 100 | | 210 | 210 | | | 20 | | | |
| AA-1240175 | 00000 | SECURA SA/NV | BELGIUM | 121 | | 124 | 124 | | | 1 | | | |
| AA-1440076 | 00000 | SIRIUS INTERNATIONAL INS. CORP | SWEDEN | 103 | | 158 | 158 | | 4 | 12 | | | |
| AA-1320295 | 00000 | SOREMA | FRANCE | 310 | 55 | 357 | 412 | | 28 | 26 | | | |
| AA-1960940 | 00000 | STATE INS LTD | NEW ZEALAND | 149 | | 126 | 126 | | 8 | | | | |
| AA-1121390 | 00000 | STRONGHOLD INSURANCE CO. | UNITED KINGDOM | | | 1,380 | 1,380 | | 246 | | | | |
| AA-1460146 | 00000 | SWISS REINSURANCE CO. | SWITZERLAND | 121 | | 416 | 416 | | | | | | |
| AA-1580100 | 00000 | TOKIO MARINE AND FIRE INS (JP) | JAPAN | 1,689 | | 1,542 | 1,542 | | 764 | 399 | | | |
| AA-1320105 | 00000 | TRANSCONTINENTALE DE REASSURA | FRANCE | 62 | | 227 | 227 | | | 4 | | 15 | |
| AA-1120431 | 00000 | TUREGUM INSURANCE COMPANY (UK) | UNITED KINGDOM | | | 97 | 97 | | | | | | |
| AA-5280035 | 00000 | ZURICH INS (TAIWAN) LTD | TAIWAN | | | 206 | 206 | | | | | | |
| AA-1460190 | 00000 | ZURICH VERS.GES. AG | SWITZERLAND | 790 | | 271 | 271 | | 8 | 95 | | | |
| 0999998 | | OTHER NON-U.S. INSURERS - LESS THAN \$50,000 | | 25,573 | (21) | 516 | 495 | | 10,388 | 11,233 | 21 | | |
| 0999999 | | TOTAL - OTHER NON-U.S. INSURERS | | 61,562 | 3,203 | 89,512 | 92,715 | | 18,797 | 16,224 | 3,847 | | |
| 9999999 | | GRAND TOTAL - SCHEDULE F, PART 1 | | 7,112,447 | 24,794 | 8,457,822 | 8,482,616 | 2,299 | 66,999 | 2,245,250 | 471,755 | | |

60.5

(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 | | | | |
| 13-4916020 | 19917 | LIBERTY INSURANCE UNDERWRITERS INC. | 01012000 | 54,831,446 | 27,415,723 | |
| 0299999 | | Total Reinsurance Assumed by Portfolio | | | 54,831,446 | 27,415,723 |

Annual Statement for the year 2000 of the Liberty Mutual Insurance Company
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 | | | |
| 39-0264050 | 21458 | EMPLOYERS INSURANCE OF WAUS | WISCONSIN | | 1,225,233 | | | 1,394,072 | 12,491 | 581,774 | 305,275 | 409,430 | 1,038 | 2,704,080 | | | 2,704,080 | 638 | |
| 33-0763205 | 10836 | GOLDEN EAGLE INSURANCE CORP | CALIFORNIA | | 183,676 | | | 217,824 | 1,952 | 90,902 | 47,699 | 63,973 | 162 | 422,512 | | | 422,512 | 6,543 | |
| 03-0316876 | 42404 | LIBERTY INSURANCE CORPORATIO | VERMONT | | 440,822 | | | 522,777 | 4,684 | 218,165 | 114,478 | 153,536 | 389 | 1,014,029 | | | 1,014,029 | | |
| 04-1924000 | 23035 | LIBERTY MUTUAL FIRE INSURANCE | MASSACHUSETTS | | 734,703 | | | 871,295 | 7,807 | 363,609 | 190,797 | 255,894 | 648 | 1,690,050 | | | 1,690,050 | 29,518 | |
| 04-3058504 | 33600 | LM INSURANCE CORPORATION | IOWA | | 14,694 | | | 17,426 | 156 | 7,272 | 3,816 | 5,118 | 13 | 33,801 | | | 33,801 | 12,937 | |
| 23-0867770 | 14486 | MERCHANTS AND BUSINESS MEN' | PENNSYLVANIA | | 13,866 | | | 17,426 | 156 | 7,272 | 3,816 | 5,118 | 13 | 33,801 | | | 33,801 | | |
| 52-1315488 | 16900 | MONTGOMERY INDEMNITY COMPA | MARYLAND | | 7,347 | | | 8,713 | 78 | 3,636 | 1,908 | 2,559 | 6 | 16,900 | | | 16,900 | 3 | |
| 52-0424870 | 14613 | MONTGOMERY MUTUAL INSURANC | MARYLAND | | 51,429 | | | 60,991 | 546 | 25,453 | 13,356 | 17,913 | 45 | 118,304 | | | 118,304 | | |
| 04-3058503 | 33588 | THE FIRST LIBERTY INSURANCE C | IOWA | | 7,347 | | | 8,713 | 78 | 3,636 | 1,908 | 2,559 | 6 | 16,900 | | | 16,900 | | |
| 36-3522250 | 26069 | WAUSAU BUSINESS INSURANCE C | WISCONSIN | | 29,388 | | | 34,852 | 312 | 14,544 | 7,632 | 10,236 | 26 | 67,602 | | | 67,602 | | |
| 36-2753986 | 26425 | WAUSAU GENERAL INSURANCE C | WISCONSIN | | 29,388 | | | 34,852 | 312 | 14,544 | 7,632 | 10,236 | 26 | 67,602 | | | 67,602 | 9,288 | |
| 39-1341459 | 26042 | WAUSAU UNDERWRITERS INSURA | WISCONSIN | | 29,388 | | | 34,852 | 312 | 14,544 | 7,632 | 10,236 | 26 | 67,602 | | | 67,602 | | |
| 0199999 | | TOTAL AUTHORIZED AFFILIATES U.S. INTERCOMPANY POOLING | | | 2,767,281 | | | 3,223,793 | 28,884 | 1,345,351 | 705,949 | 946,808 | 2,398 | 6,253,183 | | | 6,253,183 | 58,927 | |
| 13-2919779 | 18333 | ATLAS ASSURANCE CO OF AMERIC | NEW YORK | | | | | | | 1 | 1 | | | 2 | | | 2 | | |
| 39-0264050 | 21458 | EMPLOYERS INSURANCE OF WAUS | WISCONSIN | | | | | | | 6 | 5 | | | 11 | | | 11 | | |
| 04-6076039 | 65315 | LIBERTY LIFE ASSURANCE CO OF | MASSACHUSETTS | | 275 | 60 | | | | 3,945 | | | | 4,005 | 26 | | 3,979 | | |
| 93-0824674 | 41939 | LIBERTY NORTHWEST INS CORP | OREGON | | 4,056 | | 6,299 | | 354 | 4,185 | | | | 11,510 | | | 11,510 | | |
| 02-0177030 | 24198 | PEERLESS INS CO | NEW HAMPSHIRE | | 3,714 | | | | | 1,267 | | | | 1,894 | | | 1,894 | | |
| 0299999 | | TOTAL AUTHORIZED AFFILIATES U.S. NON-POOL | | | 8,045 | 60 | | 6,299 | 354 | 9,404 | 6 | 1,299 | | 17,422 | 26 | | 17,396 | | |
| 0499999 | | TOTAL AUTHORIZED AFFILIATES | | | 2,775,326 | 60 | | 3,230,092 | 29,238 | 1,354,755 | 705,955 | 948,107 | 2,398 | 6,270,605 | 26 | | 6,270,579 | 58,927 | |
| 95-2371728 | 22667 | ACE AMERICAN INS CO | PENNSYLVANIA | | 336 | | | 444 | 429 | 11 | | 114 | | 998 | 78 | | 920 | | |
| 23-1740414 | 22705 | ACE AMERICAN REINSURANCE CO | PENNSYLVANIA | | 165 | 501 | 85 | 682 | 334 | 375 | 32 | | | 2,009 | (2) | | 2,011 | | |
| 13-5303710 | 19399 | AIU INS CO | NEW YORK | | | | | | | | | 3 | | 3 | 1 | | 2 | | |
| 95-3187355 | 35300 | ALLIANZ INS CO | CALIFORNIA | | | | | | | 2 | 2 | | | 4 | | | 4 | | |
| 36-0719665 | 19232 | ALLSTATE INS CO | ILLINOIS | | | 817 | 3,314 | 2,524 | 2,674 | | | | | 9,329 | 4 | | 9,325 | | |
| 36-2661954 | 10103 | AMERICAN AGRICULTURAL INS CO | INDIANA | | 587 | | | 7 | | 79 | 16 | | | 102 | (43) | | 145 | | |
| 51-0110580 | 10391 | AMERICAN CENTENNIAL INS CO | DELAWARE | | | | | 113 | 29 | | | | | 142 | | | 142 | | |
| 13-5124990 | 19380 | AMERICAN HOME ASR CO | NEW YORK | | 305 | 1 | | | | 2 | | 241 | | 244 | 271 | | (27) | | |
| 74-0484030 | 60739 | AMERICAN NATIONAL INSURANCE | TEXAS | | 5,477 | | | 3,171 | 23 | 8,699 | | 34 | | 11,927 | (180) | | 12,107 | | |
| 13-4924125 | 10227 | AMERICAN RE-INSURANCE CO | DELAWARE | | 37,871 | 6,646 | 3,455 | 67,857 | 4,038 | 100,258 | 8,226 | 3,438 | | 193,918 | 4,702 | | 189,216 | | |
| 35-0145825 | 60895 | AMERICAN UNITED LIFE INSURANC | INDIANA | | 516 | | | 549 | 4 | 91 | 2 | 90 | | 736 | (3) | | 739 | | |
| 38-0829210 | 23396 | AMERISURE MUTUAL INS CO | MICHIGAN | | | | | 1 | 2 | 29 | 8 | | | 40 | | | 40 | | |
| 35-0293730 | 21296 | ASSOCIATES INSURANCE COMPAN | INDIANA | | | | | | | (1) | | | | (1) | | | (1) | | |

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:

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

| 1 | 2 | 3 |
|-------------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium |
| 4) NOT APPLICABLE | | |
| 5) NOT APPLICABLE | | |

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 | | | |
| 13-4934590 | 19895 | ATLANTIC MUTUAL INS CO | NEW YORK | | 8 | | | | | 9 | 9 | 2 | | 20 | 3 | | 17 | | |
| 36-2994662 | 36552 | AXA CORPORATE SOLUTIONS REIN | DELAWARE | | 1,860 | 5 | | 173 | 2 | 1,779 | 211 | 190 | | 2,360 | (30) | | 2,390 | | |
| 04-1590940 | 11835 | AXA RE AMERICA INS CO | MASSACHUSETTS | | 13 | | | | | | | | | | | | | | |
| 04-2482364 | 16187 | AXA RE PROP AND CAS INS CO | DELAWARE | | | 19 | 1 | 5 | 10 | 18 | 18 | | | 71 | | | 71 | | |
| 47-0574325 | 32603 | BERKLEY INS CO | DELAWARE | | 1,400 | 647 | 1 | 1,086 | 11 | 1,414 | 128 | 493 | | 3,780 | 112 | | 3,668 | | |
| 38-0397420 | 80659 | CANADA LIFE ASSURANCE COMPA | MICHIGAN | | 905 | | | | | 1,667 | | | | 1,667 | (104) | | 1,771 | | |
| 41-1353943 | 36870 | CHARTWELL INSURANCE CO | MINNESOTA | | 343 | 104 | 4 | 1,187 | 16 | 361 | 161 | 1 | | 1,834 | 66 | | 1,768 | | |
| 31-0542366 | 10677 | CINCINNATI INS CO | OHIO | | | | | 76 | 3 | 37 | 37 | | | 153 | | | 153 | | |
| 45-0208990 | 70491 | CLARICA LIFE INS CO - US | NORTH DAKOTA | | 200 | | | | | 400 | | | | 400 | (25) | | 425 | | |
| 06-0949141 | 33197 | COLOGNE REINSURANCE CO OF A | CONNECTICUT | | 116 | 1 | | 87 | 43 | 9 | 3 | 8 | | 151 | 3 | | 148 | | |
| 04-2475442 | 20621 | COMMERCIAL UNION INS CO | MASSACHUSETTS | | | 209 | 361 | 627 | 20 | 109 | | | | 1,326 | | | 1,326 | | |
| 06-0303370 | 62308 | CONNECTICUT GENERAL LIFE INS | CONNECTICUT | | | | | | | | | | | | (7) | | 7 | | |
| 13-2798872 | 32190 | CONSTITUTION INS CO | NEW YORK | | 591 | 59 | 3 | 140 | 169 | 71 | 52 | 97 | | 591 | 23 | | 568 | | |
| 36-0947200 | 62413 | CONTINENTAL ASSURANCE COMP | ILLINOIS | | 97 | | | | | 2 | | | | 2 | (3) | | 5 | | |
| 36-2114545 | 20443 | CONTINENTAL CASUALTY CO | ILLINOIS | | 4,891 | 521 | 27 | 7,566 | 232 | 6,335 | 479 | 1,645 | | 16,805 | (929) | | 17,734 | | |
| 13-5010440 | 35289 | CONTINENTAL INS CO | NEW HAMPSHIRE | | | | | 5 | 18 | 9 | 9 | | | 41 | | | 41 | | |
| 13-1941984 | 20923 | CONTINENTAL REINSURANCE COR | CALIFORNIA | | 286 | 27 | | 637 | | 117 | 38 | 4 | | 823 | 54 | | 769 | | |
| 37-0807507 | 20990 | COUNTRY MUTUAL INS CO | ILLINOIS | | 97 | 19 | | 78 | 1 | 73 | | 12 | | 183 | | | 183 | 41 | |
| 39-0972608 | 10847 | CUMIS INSURANCE SOCIETY INC. | WISCONSIN | | 20,404 | 3,484 | 67 | 3,874 | | 2,271 | 1,064 | 10,705 | | 21,465 | 13,694 | | 7,771 | | |
| 04-2680300 | 37907 | DEERBROOK INSURANCE COMPAN | ILLINOIS | | | | | 9 | | 14 | 14 | | | 37 | | | 37 | | |
| 42-6052413 | 37184 | DEERFIELD INS CO | ILLINOIS | | | | | | | 5 | 5 | | | 10 | | | 10 | | |
| 95-3014772 | 34495 | DOCTORS CO (THE) | CALIFORNIA | | | | | | | 3 | 1 | 1 | | 5 | 2 | | 3 | | |
| 42-0234980 | 21415 | EMPLOYERS MUTUAL CAS CO | IOWA | | 411 | (10) | | 146 | | 362 | 122 | 36 | | 656 | 50 | | 606 | 54 | |
| 48-0921045 | 39845 | EMPLOYERS REINSURANCE CORP | MISSOURI | | 22,483 | 2,049 | | 26,934 | 746 | 21,646 | 1,098 | 8,284 | | 60,757 | 2,348 | | 58,409 | | |
| 22-2005057 | 26921 | EVEREST REINSURANCE CO (PRU | DELAWARE | | 10,102 | 3,412 | 374 | 12,508 | 1,122 | 19,131 | 2,521 | 5,483 | | 44,551 | 3,691 | | 40,860 | | |
| 05-0316605 | 21482 | FACTORY MUTUAL INS CO | RHODE ISLAND | | 3,190 | 13,173 | 1,342 | 14,451 | 845 | 2,208 | 761 | 277 | | 33,057 | (1) | | 33,058 | | |
| 42-0245840 | 13897 | FARMERS MUTUAL HAIL INS CO OF | IOWA | | 50 | | | | | 16 | | | | 16 | (15) | | 31 | | |
| 13-1963496 | 20281 | FEDERAL INS CO | INDIANA | | (726) | | | 587 | 6 | 218 | 32 | | | 843 | (1,160) | | 2,003 | | |
| 13-3046577 | 39306 | FIDELITY & DEPOSIT CO OF MARYL | MARYLAND | | | | | | | 1 | | | | 1 | | | 1 | | |
| 04-1867050 | 69140 | FIRST ALLMERICA FINANCIAL LIFE | MASSACHUSETTS | | | | | | | | | | | | (9) | | 9 | | |
| 13-2997499 | 38776 | FOLKSAMERICA REINSURANCE CO | NEW YORK | | 498 | 157 | 1 | 234 | 5 | 724 | 245 | 31 | | 1,397 | 190 | | 1,207 | | |
| 95-2100437 | 11207 | FREMONT INDEMNITY CO | CALIFORNIA | | | | | 15 | 41 | 23 | 23 | | | 102 | | | 102 | | |
| 36-2667627 | 22969 | GE REINS CORP | ILLINOIS | | 10,580 | 1,624 | 22 | 9,419 | 679 | 9,327 | 2,258 | 6,509 | | 29,838 | 2,795 | | 27,043 | | |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORP | DELAWARE | | 20,927 | 1,067 | 8 | 13,316 | 383 | 33,063 | 1,509 | 4,593 | | 53,939 | 1,188 | | 52,751 | | |
| 13-5460208 | 25909 | GENERAL SECURITY PROP AND CA | NEW YORK | | | | | | | 14 | 1 | | | 15 | | | 15 | | |
| 13-5617450 | 11231 | GENERALI - US BRANCH | NEW YORK | | | | | | | 35 | 35 | | | 70 | | | 70 | | |
| 06-1024360 | 38962 | GENESIS INS CO | CONNECTICUT | | | | | | | 2 | 2 | | | 4 | | | 4 | | |
| 13-6107326 | 11266 | GERLING GLOBAL REI CORP OF US | NEW YORK | | 643 | 854 | 629 | 26 | | | | | | 1,509 | (44) | | 1,553 | | |
| 13-5009848 | 21032 | GERLING GLOBAL REINSURANCE C | NEW YORK | | 2,201 | | | 440 | 19 | 955 | 61 | 503 | | 1,978 | 882 | | 1,096 | | |

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:

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | 3) NOT APPLICABLE | | | | | |

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 | | | |
| 31-0501234 | 16691 | GREAT AMERICAN INS CO | OHIO | | 6 | 6 | | 140 | 4 | 4 | | | | | 154 | 3 | 151 | | |
| 13-5129825 | 22292 | HANOVER INS CO | NEW HAMPSHIRE | | | | 162 | | 5 | 48 | 48 | | | | 263 | | 263 | | |
| 06-0294398 | 29424 | HARTFORD CAS INS CO | INDIANA | | 385 | | | | | | | 249 | | | 249 | 113 | 136 | | |
| 06-0383750 | 19682 | HARTFORD FIRE INS CO | CONNECTICUT | | 6,774 | 1,872 | 41 | 7,218 | 125 | 4,414 | 698 | 2,483 | | 16,851 | 1,817 | 15,034 | | | |
| 06-0384680 | 11452 | HARTFORD SM BOIL INSPECTION & | CONNECTICUT | | 6,855 | 97 | 24 | 391 | 11 | 1,211 | 12 | 3,428 | | 5,174 | | 5,174 | 22 | | |
| 74-1296673 | 22489 | HIGHLANDS INS CO | TEXAS | | | 1 | 18 | (1) | 20 | | | | | 38 | | 38 | | | |
| 13-5540698 | 19429 | INSURANCE CO OF THE STATE OF | PENNSYLVANIA | | 883 | 1,943 | | | | 14 | | 600 | | 2,557 | | 2,557 | | | |
| 13-5339725 | 18341 | INSURANCE CORP OF NY (THE) | NEW YORK | | | 512 | 579 | 1,192 | 818 | 7 | 5 | | | 3,113 | | 3,113 | | | |
| 36-3030511 | 37257 | INSURANCE CORPORATION OF HA | ILLINOIS | | | | | 8 | 3 | 34 | 34 | | | 79 | | 79 | | | |
| 23-1892289 | 24422 | LEGION INSURANCE COMPANY | PENNSYLVANIA | | 1,152 | | | 581 | 6 | 2,006 | | | | 2,593 | (73) | 2,666 | | | |
| 25-1149494 | 19437 | LEXINGTON INS CO | DELAWARE | | | 100 | 3 | 17 | 6 | 18 | | | | 144 | | 144 | | | |
| 35-0472300 | 65676 | LINCOLN NATIONAL LIFE INSURAN | INDIANA | | | | | | | | | 267 | | | (6) | 6 | | | |
| 23-2044256 | 76694 | LONDON LIFE REINSURANCE COM | PENNSYLVANIA | | 133 | | | | | | | | | 267 | (17) | 284 | | | |
| 36-1410470 | 22977 | LUMBERMENS MUTUAL CAS CO | ILLINOIS | | 336 | | | 2 | | | | | | 2 | | 2 | | | |
| 36-3347420 | 23876 | MAPFRE REINSURANCE CORP | CALIFORNIA | | 8 | | | 2 | | 3 | | | | 5 | (2) | 7 | | | |
| 52-0403120 | 19356 | MARYLAND CASUALTY CO | MARYLAND | | | | | | 2 | 2 | | | | 4 | | 4 | | | |
| 13-2915260 | 34339 | METROPOLITAN GROUP PROP & C | RHODE ISLAND | | | 2 | 48 | 100 | 158 | 200 | 181 | | | 689 | | 689 | | | |
| 13-3467153 | 22551 | mitsui MARINE & FIRE INSURANCE | NEW YORK | | 14 | | | | | 41 | | 14 | | 55 | 72 | (17) | | | |
| 38-0855585 | 22012 | MOTORS INS CORP | MICHIGAN | | 9,827 | 118 | 60 | 5,295 | 181 | 3,933 | 21 | 2,670 | | 12,278 | 929 | 11,349 | | | |
| 13-1290712 | 20583 | NAC REINSURANCE CORP | NEW YORK | | 5,250 | 446 | | 3,676 | 167 | 4,591 | 1,247 | 1,493 | | 11,620 | 1,494 | 10,126 | | | |
| 38-0865250 | 11991 | NATIONAL CASUALTY CO | WISCONSIN | | | 281 | 37 | 54 | 42 | | | | | 414 | | 414 | | | |
| 13-1988169 | 34835 | NATIONAL REINSURANCE CORP | DELAWARE | | | 132 | 26 | 881 | 164 | 1,971 | 599 | | | 3,773 | | 3,773 | | | |
| 25-0687550 | 19445 | NATIONAL UNION FIRE INS CO OF | PENNSYLVANIA | | | 3 | 32 | (2) | 34 | 3 | 3 | | | 73 | | 73 | | | |
| 31-4177100 | 23787 | NATIONWIDE MUTUAL INS CO | OHIO | | 100 | 624 | 277 | 1,598 | 598 | 673 | | | | 3,770 | (8) | 3,778 | | | |
| 06-1053492 | 41629 | NEW ENGLAND REINSURANCE CO | CONNECTICUT | | | 581 | 226 | 3,988 | 3,523 | 175 | 46 | | | 8,539 | | 8,539 | | | |
| 02-0172170 | 23841 | NEW HAMPSHIRE INS CO | PENNSYLVANIA | | | | | | | 28 | | | | 28 | | 28 | | | |
| 22-2187459 | 35432 | NEW JERSEY RE-INSURANCE CO | NEW JERSEY | | 258 | | | 7 | | 140 | 121 | 4 | | 272 | 4 | 268 | | | |
| 13-5277930 | 35106 | NIAGARA FIRE INSURANCE COMPA | DELAWARE | | 1,845 | (43) | | 119 | | 1,247 | 312 | 1,121 | | 2,756 | 131 | 2,625 | | | |
| 98-0032627 | 27073 | NIPPON FIRE & MAR INS CO LTD U | NEW YORK | | 571 | 2 | | 988 | 44 | 1,225 | 12 | | | 2,271 | 39 | 2,232 | 50 | | |
| 13-3440360 | 29700 | NORTH AMERICAN ELITE INS CO | NEW HAMPSHIRE | | | 24 | | 542 | | 862 | 283 | | | 1,711 | | 1,711 | | | |
| 22-1964135 | 21105 | NORTH RIVER INS CO | NEW JERSEY | | | | | | | 9 | | | | 9 | | 9 | | | |
| 13-2930109 | 22047 | NORTH STAR REINSURANCE CORP | DELAWARE | | | | | | | 92 | 92 | 4 | | 188 | | 188 | | | |
| 47-0698507 | 23680 | ODYSSEY AMERICA REINS CORP | CONNECTICUT | | 351 | 17 | 1 | 1,430 | 9 | 1,717 | 23 | 88 | | 3,285 | (4) | 3,289 | | | |
| 13-2781282 | 25070 | ODYSSEY REINSURANCE CORP. | DELAWARE | | 2,471 | 659 | 388 | 464 | 66 | 2,552 | 523 | 884 | | 5,536 | 548 | 4,988 | | | |
| 25-0410420 | 24147 | OLD REPUBLIC INS CO | PENNSYLVANIA | | 300 | 942 | 12 | 1,057 | 74 | 812 | 97 | | | 2,994 | 101 | 2,893 | | | |
| 23-2745904 | 10019 | OVERSEAS PARTNERS US REINSU | DELAWARE | | | | | | | 27 | 27 | | | 54 | | 54 | | | |
| 23-2153760 | 39675 | P.M.A. REINSURANCE CORP | PENNSYLVANIA | | 848 | 180 | | 1,116 | 32 | 1,090 | 240 | 288 | | 2,946 | 94 | 2,852 | | | |
| 13-3531373 | 10006 | PARTNER RE INS CO OF NY | NEW YORK | | 1,089 | 773 | | 4,328 | 284 | 1,803 | 120 | 228 | | 7,536 | | 7,536 | | | |
| 13-3031176 | 38636 | PARTNER REINSURANCE CO OF T | NEW YORK | | 6,669 | 572 | 2 | 4,483 | 160 | 1,631 | 43 | 1,934 | | 8,825 | 928 | 7,897 | | | |

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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | | | | | | | | | |
| 2) NOT APPLICABLE | | | | | | | | | | | | | | | | | |
| 3) NOT APPLICABLE | | | | | | | | | | | | | | | | | |

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 | | | |
| 23-1642962 | 12262 | PENNSYLVANIA MANUFACTURERS | PENNSYLVANIA | | | 19 | 5 | 1,108 | 43 | 979 | 195 | | | 2,349 | | | 2,349 | | |
| 23-1620930 | 12319 | PHILADELPHIA REINSURANCE COR | PENNSYLVANIA | | | 255 | | | | | | | | 255 | | | 255 | | |
| 13-5316370 | 35262 | PHOENIX ASR CO OF NEW YORK | NEW HAMPSHIRE | | | | 1 | 3 | 2 | 2 | | | 8 | | | 8 | | | |
| 06-0493340 | 67814 | PHOENIX HOME LIFE MUTUAL INS. | NEW YORK | | | | | | | | | | | | (3) | 3 | | | |
| 22-2053189 | 32352 | PRUDENTIAL PROPERTY & CAS INS | INDIANA | | | | | | | 3 | | | | 3 | | 3 | | | |
| 06-1206728 | 29807 | PXRE REINSURANCE COMP | CONNECTICUT | | 154 | 4 | | | | | | 22 | | 26 | 32 | (6) | 4 | | |
| 23-0580680 | 24457 | RELIANCE INS CO | PENNSYLVANIA | | 242 | 353 | 122 | 336 | 134 | 1,899 | 104 | 4 | | 2,952 | 48 | 2,904 | | | |
| 04-2739160 | 40592 | RELIANCE NATIONAL INS CO. | DELAWARE | | | | | 1,000 | | 6 | 1 | 2 | | 1,009 | | 1,009 | | | |
| 41-0451140 | 67105 | RELIASTAR LIFE INSURANCE COM | MINNESOTA | | 1,671 | 8 | | 1,512 | 27 | 2,229 | 1 | 16 | | 3,793 | 112 | 3,681 | | | |
| 86-0274508 | 31089 | REPUBLIC WESTERN INS CO | ARIZONA | | 443 | 101 | | 311 | 1 | 472 | | 49 | | 934 | (11) | 945 | 107 | | |
| 13-5358230 | 24678 | ROYAL INDEMNITY CO | DELAWARE | | | 123 | | 55 | 18 | 5 | 5 | | | 206 | | 206 | | | |
| 94-6078058 | 21911 | SAN FRANCISCO REINSURANCE C | CALIFORNIA | | (4) | | | | | 36 | 19 | 4 | | 59 | 183 | (124) | | | |
| 75-1444207 | 30058 | SCOR REINSURANCE CO | NEW YORK | | 3,134 | 792 | 8 | 9,146 | 219 | 4,359 | 268 | 102 | | 14,894 | 674 | 14,220 | | | |
| 31-1024978 | 41297 | SCOTTSDALE INSURANCE CO | OHIO | | | | | | | | | | | | | | 5 | | |
| 13-5379820 | 22535 | SEABOARD SURETY COMPANY | NEW YORK | | | | | | | 32 | | | | 32 | 2 | 30 | | | |
| 06-0529570 | 24902 | SECURITY INS CO OF HARTFORD | CONNECTICUT | | | | | | | 50 | 2 | | | 52 | | 52 | | | |
| 84-0499703 | 68713 | SECURITY LIFE OF DENVER INS CO | COLORADO | | | | | | | | | | | | (3) | 3 | | | |
| 13-3029255 | 39322 | SOREMA NORTH AMERICA REINSU | NEW YORK | | 3,011 | 1,460 | 36 | 3,567 | 85 | 3,716 | 382 | 795 | | 10,041 | 328 | 9,713 | | | |
| 52-0261905 | 20524 | SPECIALTY NATIONAL INS CO | PENNSYLVANIA | | | 46 | 28 | | | | | | | 74 | | 74 | | | |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INS CO | MINNESOTA | | 1,570 | 196 | 25 | 11,124 | 254 | 13,658 | 1,181 | 243 | | 26,681 | (79) | 26,760 | | | |
| 41-0881659 | 24791 | ST PAUL MERCURY INS CO | MINNESOTA | | | | | | | 3 | | | | 3 | | 3 | | | |
| 13-3031274 | 39187 | SUECIA INS CO | NEW YORK | | | | | | | 3 | | | | 3 | | 3 | | | |
| 13-2758523 | 20362 | SUMITOMO MAR & FIRE INS CO LT | NEW YORK | | 1,074 | 257 | 5 | 277 | 21 | 37 | 7 | 45 | | 649 | | 649 | | | |
| 13-1562932 | 67016 | SWISS RE LIFE AND HEALTH AMER | NEW YORK | | 18 | | | 5,314 | 164 | 761 | 21 | | | 6,260 | | 6,260 | | | |
| 13-1675535 | 25364 | SWISS REINSURANCE AMERICA C | NEW YORK | | 38,009 | 2,167 | 75 | 10,463 | 211 | 30,904 | 1,073 | 13,010 | | 57,903 | 5,062 | 52,841 | | | |
| 23-1641984 | 10219 | SYDNEY REINSURANCE CORP | PENNSYLVANIA | | 2,533 | 673 | 35 | 3,193 | 92 | 2,414 | 133 | 680 | | 7,220 | 146 | 7,074 | | | |
| 94-1517098 | 25534 | TIG INSURANCE COMPANY | CONNECTICUT | | | | | | | 8 | 8 | | | 16 | | 16 | | | |
| 13-2918573 | 42439 | TOA-RE INS CO OF AMERICA | DELAWARE | | 3,102 | (35) | | 2,075 | 174 | 2,174 | 321 | 1,784 | | 6,493 | 350 | 6,143 | | | |
| 13-6108722 | 12904 | TOKIO MARINE & FIRE INS CO LTD | NEW YORK | | 2,134 | 105 | 10 | 1,360 | 20 | 3,110 | 71 | 238 | | 4,914 | 162 | 4,752 | 334 | | |
| 13-5616275 | 19453 | TRANSATLANTIC REINSURANCE C | NEW YORK | | 11,264 | 1,253 | 1 | 11,559 | 66 | 6,928 | 1,559 | 5,469 | | 26,835 | 2,980 | 23,855 | | | |
| 06-0566050 | 25658 | TRAVELERS INDEMNITY COMPANY | CONNECTICUT | | | 188 | 17 | 161 | 110 | 102 | 60 | | | 638 | | 638 | | | |
| 06-1117063 | 34894 | TRENWICK AMERICA REINSURANC | CONNECTICUT | | 1,676 | 87 | 33 | 6,556 | 112 | 2,956 | 130 | 238 | | 10,112 | 122 | 9,990 | | | |
| 52-0515280 | 25887 | U.S. FIDELITY & GUARANTY | MARYLAND | | 444 | 70 | 8 | 4,487 | 33 | 588 | 205 | | | 5,391 | 169 | 5,222 | | | |
| 16-0366830 | 22314 | UNDERWRITERS REINSURANCE C | NEW HAMPSHIRE | | (266) | | | 46 | 6 | 254 | 182 | | | 488 | (811) | 1,299 | | | |
| 23-1581485 | 13064 | UNITED NATIONAL INS CO | PENNSYLVANIA | | | | | | | | | | | | 6 | (6) | | | |
| 01-0278678 | 62235 | UNUM LIFE INS CO OF AMERICA | MAINE | | 15 | | | | | 1 | | 3 | | 4 | 4 | 1 | | | |
| 63-0598629 | 11762 | VESTA FIRE INSURANCE CO | ALABAMA | | (1) | | | | | | | | | (1) | | | | | |
| 75-6017952 | 24554 | WINTERHUR INTERNATL AMER IN | WISCONSIN | | | 15 | 1 | | | 1 | | | | 17 | (1) | 18 | | | |
| 13-3787296 | 40193 | X.L. INSURANCE CO OF NY | NEW YORK | | | (24) | | 6 | | 51 | 9 | | | 42 | (1) | 43 | | | |

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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | | | | | | | | | |
| 2) NOT APPLICABLE | | | | | | | | | | | | | | | | | |
| 3) NOT APPLICABLE | | | | | | | | | | | | | | | | | |

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 | | | |
| 13-2554270 06-1182357 95-1651549 36-4233459 06-1325038 | 11126 22730 13269 16535 39136 | YASUDA FIRE & MARINE INS CO OF ZC INSURANCE COMPANY ZENITH INS CO ZURICH AMERICAN INSURANCE C ZURICH REINSURANCE (NORTH A | NEW YORK NEW JERSEY CALIFORNIA NEW YORK CONNECTICUT | | | | 3 | 2 | 23 | 23 | | | | 51 | | | 51 | | |
| | | | | | 310 | | 6 | 12 | 74 | 63 | | | 200 | | 200 | 91 | 109 | | |
| | | | | | 6,983 | 174 | | 2,770 | 17 | 4,707 | 1,112 | 3,549 | | 12,329 | 1,879 | | 10,450 | | |
| 0599999 | | TOTAL AUTHORIZED OTHER U.S. UNAFFILIATED INSURERS | | | 270,468 | 53,517 | 11,877 | 285,246 | 20,262 | 327,371 | 31,112 | 84,735 | | 814,120 | 45,205 | | 768,915 | 617 | |
| AA-9991100 | 00000 | ALABAMA COMMERCIAL AUTO INS | RHODE ISLAND | | 63 | 50 | 5 | 38 | 4 | 166 | | 21 | | 284 | 4 | | 280 | | |
| AA-9991103 | 00000 | ARKANSAS COMMERCIAL AUTO IN | RHODE ISLAND | | 100 | 630 | | 665 | 65 | 409 | | 57 | | 1,826 | 99 | | 1,727 | | |
| AA-9991105 | 00000 | CALIFORNIA COMMERCIAL AUTO I | RHODE ISLAND | | 5,141 | 367 | 7 | 1,213 | | 1,662 | | 2,568 | | 5,817 | 3,529 | | 2,288 | | |
| AA-9991161 | 00000 | COMMONWEALTH AUTOMOBILE RE | MASSACHUSETTS | | 36,017 | | | 23,432 | 10,452 | 19,209 | | 18,453 | | 71,546 | | | 71,546 | | |
| 74-1194354 | 10818 | FACILITY INSURANCE CORPORATI | TEXAS | | 17 | 1,046 | 26 | 26,767 | 199 | 18,962 | | | | 47,000 | (121) | | 47,121 | | |
| AA-9991310 | 00000 | FLORIDA HURRICANE CAT POOL F | FLORIDA | | 8,682 | | | | | | | | | | | | | | |
| AA-9991112 | 00000 | GEORGIA COMMERCIAL AUTOMOBIL | RHODE ISLAND | | 433 | 17 | | 233 | 8 | 335 | | 304 | | 897 | 373 | | 524 | | |
| AA-9991115 | 00000 | ILLINOIS COMMERCIAL AUTOMOBIL | RHODE ISLAND | | 3,145 | 466 | | 624 | 59 | 2,288 | | 228 | | 3,665 | 2,142 | | 1,523 | | |
| AA-9991500 | 00000 | ILLINOIS MINE SUBSIDENCE FUND | ILLINOIS | | 53 | | | | | | | 21 | | 21 | | | 21 | | |
| AA-9991501 | 00000 | INDIANA MINE SUBSIDENCE FUND | INDIANA | | 4 | | | | | | | 1 | | 1 | | | 1 | | |
| AA-9991120 | 00000 | KENTUCKY COMMERCIAL AUTOMO | RHODE ISLAND | | 282 | 76 | 2 | 65 | 6 | 1,802 | | 92 | | 2,043 | 135 | | 1,908 | | |
| AA-9991502 | 00000 | KENTUCKY MINE SUBSIDENCE FU | KENTUCKY | | 3 | | | | | | | 1 | | 1 | | | 1 | | |
| AA-9991121 | 00000 | LOUISIANA COMMERCIAL AUTOMO | RHODE ISLAND | | 241 | 190 | 28 | 2,027 | 136 | 260 | | 107 | | 2,748 | 189 | | 2,559 | | |
| AA-9992122 | 00000 | MASSACHUSETTS WC ASSIGNED R | MASSACHUSETTS | | | 60 | | 1,223 | | | | | | 1,283 | | | 1,283 | | |
| AA-9991421 | 00000 | MASSACHUSETTS WORKERS' COM | FLORIDA | | 10,099 | 4,946 | | 47,959 | | 59,506 | | 3,791 | | 116,202 | 5,562 | | 110,640 | | |
| AA-9992114 | 00000 | MICHIGAN WORKERS' COMPENSAT | FLORIDA | | 11,044 | 2,286 | 3 | 23,373 | | 20,539 | | 2,024 | | 48,225 | 3,553 | | 44,672 | | |
| AA-9991423 | 00000 | MINNESOTA WORKERS' COMPENS | MINNESOTA | | 983 | 2,352 | | 45,431 | | 5,409 | | | | 53,192 | | | 53,192 | | |
| AA-9991127 | 00000 | MISSISSIPPI COMMERCIAL AUTOM | RHODE ISLAND | | | 20 | | | | 195 | | | | 215 | | | 215 | | |
| AA-9992121 | 00000 | MISSISSIPPI WC ASSIGNED RISK P | MISSISSIPPI | | 2,424 | 138 | 2 | 3,676 | | 4,275 | | 1,032 | | 9,123 | 937 | | 8,186 | | |
| AA-9992201 | 00000 | NATIONAL FLOOD INSURANCE PRO | WASHINGTON DC | | 13,724 | | | 692 | | | | 4,529 | | 5,221 | (382) | | 5,603 | 1,520 | |
| AA-9992118 | 00000 | NATIONAL WORKERS' COMPENSAT | FLORIDA | | 94,534 | 56,514 | 57 | 552,697 | | 294,095 | | 32,172 | | 935,535 | 60,125 | | 875,410 | | |
| AA-9991132 | 00000 | NEW HAMPSHIRE AUTO REINS FAC | NEW HAMPSHIRE | | 376 | 98 | | 49 | | 256 | | 212 | | 615 | 80 | | 535 | | |
| AA-9991133 | 00000 | NEW HAMPSHIRE COMMERCIAL AU | RHODE ISLAND | | | | | | | 1 | | | | 1 | | | 1 | | |
| AA-9991162 | 00000 | NEW JERSEY AUTOMOBILE INS RIS | NEW JERSEY | | 7,107 | | | | | | | 3,707 | | 3,707 | 634 | | 3,073 | | |
| AA-9991134 | 00000 | NEW JERSEY COMMERCIAL AUTO | RHODE ISLAND | | 10,284 | 4,331 | 339 | 12,831 | | 10,452 | | 3,557 | | 31,510 | 2,655 | | 28,855 | | |
| AA-9991160 | 00000 | NEW JERSEY UCJF | NEW JERSEY | | 13,002 | 15,662 | | 89,974 | | 2,000 | | | | 107,636 | | | 107,636 | | |
| AA-9991137 | 00000 | NEW YORK SPECIAL RISK DISTRIB | RHODE ISLAND | | 2,346 | 816 | 64 | 2,413 | 198 | 1,342 | | 419 | | 5,252 | 2,806 | | 2,446 | | |
| AA-9991139 | 00000 | NORTH CAROLINA REINSURANCE | NORTH CAROLINA | | 1,360 | 178 | 38 | 683 | | 290 | | 804 | | 1,993 | 46 | | 1,947 | | |
| AA-9991140 | 00000 | NORTH DAKOTA COMMERCIAL AUT | RHODE ISLAND | | | | | | | | | | | | (1) | | 1 | | |
| AA-9991141 | 00000 | OHIO COMMERCIAL AUTOMOBILE I | RHODE ISLAND | | 81 | 25 | | | | 83 | | 49 | | 157 | 72 | | 85 | | |
| AA-9991503 | 00000 | OHIO MINE SUBSIDENCE FUND | OHIO | | 9 | | | | | | | 3 | | 3 | | | 3 | | |

62.4

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:

| 1 Name of Company | 2 Commission Rate | 3 Ceded Premium | 1 Name of Company | 2 Commission Rate | 3 Ceded Premium |
|----------------------|----------------------|--------------------|----------------------|----------------------|--------------------|
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | |
| 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | |
| 3) NOT APPLICABLE | | | | | |

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 | | | |
| AA-9991142 | 00000 | OKLAHOMA COMMERCIAL AUTOMO | RHODE ISLAND | | 212 | 148 | | 72 | | 401 | | 118 | | 739 | 156 | | 583 | | |
| AA-9991144 | 00000 | PENNSYLVANIA COMMERCIAL AUT | RHODE ISLAND | | | | 15 | | 111 | | | | | 126 | | | 126 | | |
| AA-9991164 | 00000 | PENNSYLVANIA POOLED COMMER | RHODE ISLAND | | 717 | 94 | 20 | 949 | 92 | 538 | | | 293 | 1,986 | 578 | | 1,408 | | |
| AA-9992111 | 00000 | PENNSYLVANIA WORKERS' COMPE | FLORIDA | | | 7 | | 152 | | | | | | 159 | | | 159 | | |
| AA-9991148 | 00000 | SOUTH CAROLINA REINSURANCE | RHODE ISLAND | | (4) | (2) | | 54 | | 174 | | | | 226 | | | 226 | | |
| AA-9991150 | 00000 | TENNESSEE COMMERCIAL AUTOM | RHODE ISLAND | | 233 | 1 | 6 | 853 | 84 | 963 | | | 127 | 2,034 | 50 | | 1,984 | | |
| AA-9991443 | 00000 | TENNESSEE WORKERS COMPENS | TENNESSEE | | 16,069 | 253 | 9 | 7,041 | | 2,600 | | | 4,553 | 14,456 | 4,385 | | 10,071 | | |
| AA-9991152 | 00000 | VERMONT COMMERCIAL AUTOMO | RHODE ISLAND | | 403 | 45 | | 29 | 1 | 1,691 | | | 170 | 1,936 | 194 | | 1,742 | | |
| AA-9991153 | 00000 | VIRGINIA COMMERCIAL AUTOMOB | RHODE ISLAND | | 3,312 | 1,146 | 38 | 3,061 | 254 | 5,924 | | | 1,725 | 12,148 | 2,247 | | 9,901 | | |
| AA-9991156 | 00000 | WEST VIRGINIA COMMERCIAL AUT | RHODE ISLAND | | 211 | 7 | 1 | 325 | 33 | 1,556 | | | 115 | 2,037 | 95 | | 1,942 | | |
| AA-9991506 | 00000 | WEST VIRGINIA MINE SUBSIDENCE | WEST VIRGINIA | | 5 | | | | | | | | 2 | 2 | | | 2 | | |
| AA-9991450 | 00000 | WISCONSIN WORKERS COMPENSA | WISCONSIN | | 3,811 | 2,154 | | 9,574 | | 5,896 | | | 1,232 | 18,856 | 1,682 | | 17,174 | | |
| 0699999 | | TOTAL AUTHORIZED POOLS - MANDATORY | | | 246,523 | 94,121 | 645 | 858,190 | 11,591 | 463,390 | | | 82,487 | 1,510,424 | 91,824 | | 1,418,600 | 1,520 | |
| AA-9995000 | 00000 | AMERICAN ACCIDENT REINSURAN | NEW YORK | | 280 | | | 182 | 1 | 270 | 3 | | 19 | 475 | (10) | | 485 | | |
| AA-9995068 | 00000 | CANADIAN AVIATION INSURANCE | NEW YORK | | 790 | | | 996 | 176 | 356 | 57 | | 188 | 1,773 | | | 1,773 | | |
| AA-9995022 | 00000 | EXCESS AND CASUALTY REINSUR | NEW YORK | | | 1,067 | 1,128 | 2,733 | 1,570 | 1,010 | | | | 7,508 | | | 7,508 | | |
| AA-9995034 | 00000 | MAERP REINSURANCE ASSOCIATI | ILLINOIS | | (446) | (140) | | | | | | | | (140) | | | (140) | | |
| AA-9995035 | 00000 | MUTUAL REINSURANCE BUREAU | ILLINOIS | | 264 | | | | | 85 | 1 | | | 86 | (82) | | 168 | | |
| AA-9995043 | 00000 | U.S. AIRCRAFT INSURANCE GROU | NEW YORK | | 26,724 | 960 | 1,033 | 12,779 | 1,317 | 13,064 | 94 | | 11,349 | 40,596 | 1,886 | | 38,710 | | |
| AA-9995045 | 00000 | WOREXCO (WOR-FAC FACULTATIV | NEW YORK | | | | | 30 | 3 | 9 | 9 | | | 51 | | | 51 | 1 | |
| 0799999 | | TOTAL AUTHORIZED POOLS - VOLUNTARY | | | 27,612 | 1,887 | 2,161 | 16,720 | 3,067 | 14,794 | 164 | | 11,556 | 50,349 | 1,794 | | 48,555 | 1 | |
| AA-1122000 | 00000 | LLOYD'S UNDERWRITERS | UNITED KINGDOM | | 5,848 | 8,735 | 18,042 | 15,395 | 9,330 | 5,528 | 1,592 | | 3,224 | 61,846 | 2,108 | | 59,738 | | |
| AA-1126002 | 00000 | LLOYDS SYNDICATE 0002 | UNITED KINGDOM | | | 11 | | 17 | 1 | | | | | 29 | | | 29 | | |
| AA-1126033 | 00000 | LLOYDS SYNDICATE 0033 | UNITED KINGDOM | | 1,678 | 6 | | 147 | 1 | 290 | 3 | | 180 | 627 | (99) | | 726 | | |
| AA-1126040 | 00000 | LLOYDS SYNDICATE 0040 | UNITED KINGDOM | | 227 | | | 38 | | 72 | 1 | | 3 | 114 | (6) | | 120 | | |
| AA-1126047 | 00000 | LLOYDS SYNDICATE 0047 | UNITED KINGDOM | | 5 | 16 | | 27 | 1 | 7 | 6 | | 2 | 59 | 5 | | 54 | | |
| AA-1126051 | 00000 | LLOYDS SYNDICATE 0051 | UNITED KINGDOM | | 18 | 128 | 2 | 255 | 6 | 23 | 22 | | 9 | 445 | 3 | | 442 | | |
| AA-1126055 | 00000 | LLOYDS SYNDICATE 0055 | UNITED KINGDOM | | 203 | 70 | 2 | 129 | 2 | | | | 33 | 236 | 2 | | 234 | | |
| AA-1126079 | 00000 | LLOYDS SYNDICATE 0079 | UNITED KINGDOM | | 203 | 98 | 2 | 211 | 1 | 26 | 26 | | 58 | 422 | 6 | | 416 | | |
| AA-1126102 | 00000 | LLOYDS SYNDICATE 0102 | UNITED KINGDOM | | 3 | | | | | | | | 2 | 2 | 1 | | 1 | | |
| AA-1126122 | 00000 | LLOYDS SYNDICATE 0122 | UNITED KINGDOM | | | 2 | | 21 | | 3 | 3 | | | 29 | 3 | | 26 | | |
| AA-1126138 | 00000 | LLOYDS SYNDICATE 0138 | UNITED KINGDOM | | 340 | 113 | 1 | 275 | 7 | 49 | 6 | | 34 | 485 | 23 | | 462 | | |
| AA-1126183 | 00000 | LLOYDS SYNDICATE 0183 | UNITED KINGDOM | | 67 | | | | | 43 | 40 | | 5 | 88 | 5 | | 83 | | |
| AA-1126190 | 00000 | LLOYDS SYNDICATE 0190 | UNITED KINGDOM | | 1 | | | | | | | | 1 | 1 | | | 1 | | |
| AA-1126204 | 00000 | LLOYDS SYNDICATE 0204 | UNITED KINGDOM | | 1 | 67 | 2 | 23 | 1 | | | | | 93 | | | 93 | | |

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:

| 1 | 2 | 3 | 1 | 2 | 3 |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | |
| 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | |
| 3) NOT APPLICABLE | | | | | |

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 | | | |
| AA-1126205 | 00000 | LLOYDS SYNDICATE 0205 | UNITED KINGDOM | | 917 | 93 | 3 | 178 | 3 | 211 | 108 | 59 | | 655 | (36) | 691 | | | |
| AA-1126219 | 00000 | LLOYDS SYNDICATE 0219 | UNITED KINGDOM | | 353 | 27 | | 239 | 2 | 141 | 129 | 57 | | 595 | 13 | 582 | | | |
| AA-1126227 | 00000 | LLOYDS SYNDICATE 0227 | UNITED KINGDOM | | 41 | 8 | | 23 | 1 | 35 | 27 | 4 | | 98 | 5 | 93 | | | |
| AA-1126250 | 00000 | LLOYDS SYNDICATE 0250 | UNITED KINGDOM | | 409 | | | 12 | | 70 | 21 | 23 | | 126 | (9) | 135 | | | |
| AA-1126314 | 00000 | LLOYDS SYNDICATE 0314 | UNITED KINGDOM | | 30 | 32 | | 51 | 2 | 18 | 18 | 9 | | 130 | 6 | 124 | | | |
| AA-1126318 | 00000 | LLOYDS SYNDICATE 0318 | UNITED KINGDOM | | 59 | 188 | 4 | 28 | 2 | 5 | | 16 | | 243 | | 243 | | | |
| AA-1126322 | 00000 | LLOYDS SYNDICATE 0322 | UNITED KINGDOM | | 2 | 2 | | 21 | | | | | | 23 | 2 | 21 | | | |
| AA-1126360 | 00000 | LLOYDS SYNDICATE 0360 | UNITED KINGDOM | | 4 | | | | | | | 2 | | 2 | | 2 | | | |
| AA-1126362 | 00000 | LLOYDS SYNDICATE 0362 | UNITED KINGDOM | | 1,266 | 291 | 2 | 809 | 19 | 291 | 103 | 175 | | 1,690 | (5) | 1,695 | | | |
| AA-1126376 | 00000 | LLOYDS SYNDICATE 0376 | UNITED KINGDOM | | 1,966 | 168 | 7 | 362 | 6 | 207 | 60 | 118 | | 928 | (18) | 946 | | | |
| AA-1126382 | 00000 | LLOYDS SYNDICATE 0382 | UNITED KINGDOM | | 21 | | | | | | | | | | | | | | |
| AA-1126435 | 00000 | LLOYDS SYNDICATE 0435 | UNITED KINGDOM | | 1,625 | 175 | 3 | 156 | 7 | 306 | 254 | 20 | | 921 | 7 | 914 | | | |
| AA-1126484 | 00000 | LLOYDS SYNDICATE 0484 | UNITED KINGDOM | | 1 | | (1) | | | | | | | (1) | | (1) | | | |
| AA-1126490 | 00000 | LLOYDS SYNDICATE 0490 | UNITED KINGDOM | | 7 | 84 | 2 | 15 | 5 | 18 | | 1 | | 125 | 3 | 122 | | | |
| AA-1126506 | 00000 | LLOYDS SYNDICATE 0506 | UNITED KINGDOM | | 318 | 14 | | 166 | 1 | 3 | | 81 | | 265 | 1 | 264 | | | |
| AA-1126510 | 00000 | LLOYDS SYNDICATE 0510 | UNITED KINGDOM | | 1,142 | 44 | 1 | 192 | 4 | 60 | 2 | 82 | | 385 | (11) | 396 | | | |
| AA-1126529 | 00000 | LLOYDS SYNDICATE 0529 | UNITED KINGDOM | | 14 | 11 | | 17 | 1 | 18 | 12 | | | 59 | 7 | 52 | | | |
| AA-1126536 | 00000 | LLOYDS SYNDICATE 0536 | UNITED KINGDOM | | 7 | | | | | 6 | | | | 6 | 15 | (9) | | | |
| AA-1126557 | 00000 | LLOYDS SYNDICATE 0557 | UNITED KINGDOM | | 275 | | | 12 | | 12 | | 3 | | 27 | (1) | 28 | | | |
| AA-1126566 | 00000 | LLOYDS SYNDICATE 0566 | UNITED KINGDOM | | 34 | | | | | 3 | | | | 3 | (2) | 5 | | | |
| AA-1126570 | 00000 | LLOYDS SYNDICATE 0570 | UNITED KINGDOM | | 103 | 24 | | 95 | 1 | 44 | 36 | 10 | | 210 | 13 | 197 | | | |
| AA-1126582 | 00000 | LLOYDS SYNDICATE 0582 | UNITED KINGDOM | | 20 | | | 33 | | | | 8 | | 41 | 1 | 40 | | | |
| AA-1126588 | 00000 | LLOYDS SYNDICATE 0588 | UNITED KINGDOM | | 104 | | | 157 | | 34 | 15 | 16 | | 222 | (12) | 234 | | | |
| AA-1126590 | 00000 | LLOYDS SYNDICATE 0590 | UNITED KINGDOM | | | 8 | | | | | | | | 8 | | 8 | | | |
| AA-1126609 | 00000 | LLOYDS SYNDICATE 0609 | UNITED KINGDOM | | 42 | | | | | 13 | 11 | | | 24 | 4 | 20 | | | |
| AA-1126623 | 00000 | LLOYDS SYNDICATE 0623 | UNITED KINGDOM | | 270 | 32 | | 106 | 2 | 117 | 67 | 4 | | 328 | (29) | 357 | | | |
| AA-1126626 | 00000 | LLOYDS SYNDICATE 0626 | UNITED KINGDOM | | 12 | | | | | | | | | | | | | | |
| AA-1126672 | 00000 | LLOYDS SYNDICATE 0672 | UNITED KINGDOM | | | 116 | 2 | 267 | 7 | 91 | 90 | | | 573 | | 573 | | | |
| AA-1126683 | 00000 | LLOYDS SYNDICATE 0683 | UNITED KINGDOM | | 17 | | | | | | | | | | | | | | |
| AA-1126702 | 00000 | LLOYDS SYNDICATE 0702 | UNITED KINGDOM | | 89 | | | 65 | | | | 24 | | 89 | | 89 | | | |
| AA-1126724 | 00000 | LLOYDS SYNDICATE 0724 | UNITED KINGDOM | | | | | | | 3 | 3 | | | 6 | | 6 | | | |
| AA-1126727 | 00000 | LLOYDS SYNDICATE 0727 | UNITED KINGDOM | | 178 | 29 | | 74 | 2 | 57 | 36 | 17 | | 215 | (4) | 219 | | | |
| AA-1126735 | 00000 | LLOYDS SYNDICATE 0735 | UNITED KINGDOM | | | 11 | | 17 | 1 | | | | | 29 | | 29 | | | |
| AA-1126780 | 00000 | LLOYDS SYNDICATE 0780 | UNITED KINGDOM | | 655 | 40 | 1 | 144 | 2 | 110 | 47 | 30 | | 374 | (22) | 396 | | | |
| AA-1126807 | 00000 | LLOYDS SYNDICATE 0807 | UNITED KINGDOM | | 9 | | | 12 | | 2 | | | | 14 | (1) | 15 | | | |
| AA-1126823 | 00000 | LLOYDS SYNDICATE 0823 | UNITED KINGDOM | | 25 | | | | | | | 15 | | 15 | | 15 | | | |
| AA-1126861 | 00000 | LLOYDS SYNDICATE 0861 | UNITED KINGDOM | | 375 | | | 232 | | | | 86 | | 318 | 2 | 316 | | | |
| AA-1126923 | 00000 | LLOYDS SYNDICATE 0923 | UNITED KINGDOM | | | | | 3 | | 3 | 3 | | | 9 | | 9 | | | |
| AA-1126947 | 00000 | LLOYDS SYNDICATE 0947 | UNITED KINGDOM | | 12 | | | 6 | | 22 | 17 | | | 45 | 6 | 39 | | | |

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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 2) NOT APPLICABLE | | | 3) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | | | |

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 | | | |
| AA-1126957 | 00000 | LLOYDS SYNDICATE 0957 | UNITED KINGDOM | | 7 | | | | | | | | | | | | 1 | (1) | |
| AA-1126958 | 00000 | LLOYDS SYNDICATE 0958 | UNITED KINGDOM | | 63 | | | | | 23 | 4 | | | | 27 | (16) | | 43 | |
| AA-1126960 | 00000 | LLOYDS SYNDICATE 0960 | UNITED KINGDOM | | 13 | | | | | | | | | | | | | | |
| AA-1126990 | 00000 | LLOYDS SYNDICATE 0990 | UNITED KINGDOM | | 96 | 13 | | 55 | 1 | 21 | 15 | 16 | | 121 | 6 | | 115 | | |
| AA-1126991 | 00000 | LLOYDS SYNDICATE 0991 | UNITED KINGDOM | | 118 | 21 | | 56 | 2 | 58 | 35 | 5 | | 177 | 21 | | 156 | | |
| AA-1126994 | 00000 | LLOYDS SYNDICATE 0994 | UNITED KINGDOM | | 157 | | | | | 15 | 8 | | | 23 | 3 | | 20 | | |
| AA-1127003 | 00000 | LLOYDS SYNDICATE 1003 | UNITED KINGDOM | | 103 | | | | | 10 | 10 | 18 | | 38 | 2 | | 36 | | |
| AA-1127007 | 00000 | LLOYDS SYNDICATE 1007 | UNITED KINGDOM | | 516 | 28 | | 70 | 2 | 244 | 162 | 14 | | 520 | (10) | | 530 | | |
| AA-1127009 | 00000 | LLOYDS SYNDICATE 1009 | UNITED KINGDOM | | 625 | | | 488 | | | | 165 | | 653 | | | 653 | | |
| AA-1127027 | 00000 | LLOYDS SYNDICATE 1027 | UNITED KINGDOM | | | 196 | 7 | 64 | 2 | 20 | 20 | | | 309 | | | 309 | | |
| AA-1127028 | 00000 | LLOYDS SYNDICATE 1028 | UNITED KINGDOM | | | | | | | 1 | | | | 1 | 12 | | (11) | | |
| AA-1127051 | 00000 | LLOYDS SYNDICATE 1051 | UNITED KINGDOM | | 1 | | | | | | | | | | | | | | |
| AA-1127069 | 00000 | LLOYDS SYNDICATE 1069 | UNITED KINGDOM | | 171 | | | 2 | | 38 | | 17 | | 57 | (34) | | 91 | | |
| AA-1127093 | 00000 | LLOYDS SYNDICATE 1093 | UNITED KINGDOM | | 7 | | | | | 4 | | | | 4 | 5 | | (1) | | |
| AA-1127096 | 00000 | LLOYDS SYNDICATE 1096 | UNITED KINGDOM | | 330 | (1) | | 275 | 2 | 41 | 19 | 62 | | 398 | 4 | | 394 | | |
| AA-1127101 | 00000 | LLOYDS SYNDICATE 1101 | UNITED KINGDOM | | 18 | | | | | | | | | | | | | | |
| AA-1127141 | 00000 | LLOYDS SYNDICATE 1141 | UNITED KINGDOM | | 288 | 16 | | 98 | 2 | 93 | 27 | 3 | | 239 | (7) | | 246 | | |
| AA-1127173 | 00000 | LLOYDS SYNDICATE 1173 | UNITED KINGDOM | | 27 | 43 | 1 | 68 | 2 | 3 | | 9 | | 126 | 4 | | 122 | | |
| AA-1127206 | 00000 | LLOYDS SYNDICATE 1206 | UNITED KINGDOM | | 137 | | | | | 7 | | 1 | | 8 | | | 8 | | |
| AA-1127207 | 00000 | LLOYDS SYNDICATE 1207 | UNITED KINGDOM | | 42 | 10 | | 25 | 1 | | | | | 36 | (1) | | 37 | | |
| AA-1127209 | 00000 | LLOYDS SYNDICATE 1209 | UNITED KINGDOM | | 404 | | | 256 | | 15 | 3 | 76 | | 350 | (9) | | 359 | | |
| AA-1127212 | 00000 | LLOYDS SYNDICATE 1212 | UNITED KINGDOM | | 139 | 16 | | 21 | 2 | 172 | 158 | | | 369 | | | 369 | | |
| AA-1127215 | 00000 | LLOYDS SYNDICATE 1215 | UNITED KINGDOM | | | | | | | 4 | 4 | | | 8 | | | 8 | | |
| AA-1127221 | 00000 | LLOYDS SYNDICATE 1221 | UNITED KINGDOM | | 7 | | | | | 16 | 13 | | | 29 | 9 | | 20 | | |
| AA-1127223 | 00000 | LLOYDS SYNDICATE 1223 | UNITED KINGDOM | | 28 | | | | | 99 | 99 | | | 198 | | | 198 | | |
| AA-1127224 | 00000 | LLOYDS SYNDICATE 1224 | UNITED KINGDOM | | 49 | | | | | | | 4 | | 4 | 3 | | 1 | | |
| AA-1127227 | 00000 | LLOYDS SYNDICATE 1227 | UNITED KINGDOM | | 1 | | | | | | | 1 | | 1 | | | 1 | | |
| AA-1127229 | 00000 | LLOYDS SYNDICATE 1229 | UNITED KINGDOM | | 66 | 26 | | 75 | 1 | | | 20 | | 122 | | | 122 | | |
| AA-1127234 | 00000 | LLOYDS SYNDICATE 1234 | UNITED KINGDOM | | 3 | | | | | | | 2 | | 2 | 1 | | 1 | | |
| AA-1127236 | 00000 | LLOYDS SYNDICATE 1236 | UNITED KINGDOM | | 54 | | | 2 | | | | 11 | | 13 | 2 | | 11 | | |
| AA-1127239 | 00000 | LLOYDS SYNDICATE 1239 | UNITED KINGDOM | | 51 | | | 73 | | | | 15 | | 88 | | | 88 | | |
| AA-1127241 | 00000 | LLOYDS SYNDICATE 1241 | UNITED KINGDOM | | 173 | | | 2 | | 66 | 65 | 21 | | 154 | 24 | | 130 | | |
| AA-1127243 | 00000 | LLOYDS SYNDICATE 1243 | UNITED KINGDOM | | 161 | 3 | | 104 | 2 | 7 | | 45 | | 161 | 4 | | 157 | | |
| AA-1127245 | 00000 | LLOYDS SYNDICATE 1245 | UNITED KINGDOM | | 2 | | | | | | | 1 | | 1 | | | 1 | | |
| AA-1127308 | 00000 | LLOYDS SYNDICATE 1308 | UNITED KINGDOM | | 111 | | | | | 24 | 24 | 29 | | 77 | | | 77 | | |
| AA-1127400 | 00000 | LLOYDS SYNDICATE 1400 | UNITED KINGDOM | | 421 | | | | | | | | | | | | | | |
| AA-1127415 | 00000 | LLOYDS SYNDICATE 1415 | UNITED KINGDOM | | 39 | | | | | 12 | 12 | | | 24 | | | 24 | | |
| AA-1127511 | 00000 | LLOYDS SYNDICATE 1511 | UNITED KINGDOM | | 7 | | | | | | | 4 | | 4 | 4 | | | | |
| AA-1127688 | 00000 | LLOYDS SYNDICATE 1688 | UNITED KINGDOM | | 1,027 | | | 31 | | 211 | 31 | 19 | | 292 | (100) | | 392 | | |

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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | | | | | | | | | |
| 2) NOT APPLICABLE | | | | | | | | | | | | | | | | | |
| 3) NOT APPLICABLE | | | | | | | | | | | | | | | | | |

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 | | | |
| AA-1127900 | 00000 | LLOYDS SYNDICATE 1900 | UNITED KINGDOM | | 45 | | | | | 14 | 14 | | | | 28 | | 28 | | |
| AA-1128000 | 00000 | LLOYDS SYNDICATE 2000 | UNITED KINGDOM | | 302 | | | | | 95 | 95 | | | | 190 | | 190 | | |
| AA-1128003 | 00000 | LLOYDS SYNDICATE 2003 | UNITED KINGDOM | | 15 | | | | | 6 | 6 | | | 8 | | 20 | | 16 | |
| AA-1128020 | 00000 | LLOYDS SYNDICATE 2020 | UNITED KINGDOM | | 3,314 | 5 | | 307 | 3 | 429 | 148 | | 603 | | 1,495 | 178 | 1,317 | | |
| AA-1128027 | 00000 | LLOYDS SYNDICATE 2027 | UNITED KINGDOM | | 562 | | | 492 | | 20 | 20 | | 147 | | 679 | | 679 | | |
| AA-1128227 | 00000 | LLOYDS SYNDICATE 2227 | UNITED KINGDOM | | 1 | 3 | | 8 | | 5 | 3 | | | | 19 | | 19 | | |
| AA-1128322 | 00000 | LLOYDS SYNDICATE 2322 | UNITED KINGDOM | | 1 | | | 2 | | | | | | | 2 | | 2 | | |
| AA-1128345 | 00000 | LLOYDS SYNDICATE 2345 | UNITED KINGDOM | | 27 | | | | | 8 | | | | | 11 | (5) | 16 | | |
| AA-1128376 | 00000 | LLOYDS SYNDICATE 2376 | UNITED KINGDOM | | | 38 | 6 | 92 | 5 | 30 | 17 | | 4 | | 192 | | 192 | | |
| AA-1128488 | 00000 | LLOYDS SYNDICATE 2488 | UNITED KINGDOM | | 1,237 | | | 130 | | 102 | 61 | | 210 | | 503 | 16 | 487 | | |
| AA-1128490 | 00000 | LLOYDS SYNDICATE 2490 | UNITED KINGDOM | | | 11 | | | | | | | | | 11 | | 11 | | |
| AA-1128506 | 00000 | LLOYDS SYNDICATE 2506 | UNITED KINGDOM | | | 5 | | | | | | | | | 5 | | 5 | | |
| AA-1128591 | 00000 | LLOYDS SYNDICATE 2591 | UNITED KINGDOM | | | 5 | | | | | | | | | 5 | | 5 | | |
| AA-1128724 | 00000 | LLOYDS SYNDICATE 2724 | UNITED KINGDOM | | | | | | | 3 | 3 | | | | 6 | | 6 | | |
| AA-1128923 | 00000 | LLOYDS SYNDICATE 2923 | UNITED KINGDOM | | | | | 1 | | 1 | 1 | | | | 3 | | 3 | | |
| AA-1128947 | 00000 | LLOYDS SYNDICATE 2947 | UNITED KINGDOM | | | | | 2 | | 1 | 1 | | | | 4 | | 4 | | |
| AA-9994114 | 00000 | ONTARIO RISK SHARING POOL | CANADA | | 378 | 457 | 19 | 8,673 | | 1 | 1 | | 126 | | 9,275 | 105 | 9,170 | | |
| 0899999 | | TOTAL AUTHORIZED OTHER NON-U.S. INSURERS | | | 30,340 | 11,538 | 18,108 | 31,502 | 9,445 | 9,859 | 3,836 | | 6,070 | | 90,358 | 2,212 | 88,146 | | |
| 0999999 | | TOTAL AUTHORIZED | | | 3,350,269 | 161,123 | 32,791 | 4,421,750 | 73,603 | 2,170,169 | 741,067 | | 1,132,955 | 2,398 | 8,735,856 | 141,061 | 8,594,795 | 61,065 | |
| AA-0000000 | 00000 | LEXCO | BERMUDA | | 147,591 | | | 304,063 | | 34,567 | | | | | 338,630 | | 338,630 | 368,966 | |
| AA-3190194 | 00000 | LIBERTY MUTUAL (BERMUDA) LTD. | BERMUDA | | (7,640) | | | 27,398 | 410 | 42,254 | | | | | 70,062 | 831 | 69,231 | 3,577 | |
| AA-3190330 | 00000 | STUART INSURANCE GROUP LIMIT | BERMUDA | | 30,242 | 21 | | 21,670 | 1,350 | 19,817 | | 6,750 | | | 49,608 | 7,593 | 42,015 | 2,305 | |
| 1299999 | | TOTAL UNAUTHORIZED AFFILIATES OTHER (NON-U.S.) | | | 170,193 | 21 | | 353,131 | 1,760 | 96,638 | | 6,750 | | | 458,300 | 8,424 | 449,876 | 374,848 | |
| 1399999 | | TOTAL UNAUTHORIZED AFFILIATES | | | 170,193 | 21 | | 353,131 | 1,760 | 96,638 | | 6,750 | | | 458,300 | 8,424 | 449,876 | 374,848 | |
| 21-0581060 | 00000 | AAACWJ INSURANCE COMPANY | VERMONT | | 610 | | | 136 | | 128 | 24 | | | | 288 | | 288 | | |
| 00-0000000 | 00000 | AEGIS INSURANCE SERVICES | NEW JERSEY | | | | | | | 5 | 1 | | 1 | | 7 | | 7 | | |
| 36-0727470 | 13358 | AMERICAN MUTUAL REINSURANCE | ILLINOIS | | | | | | | | | | | | | (1) | 1 | | |
| 06-1430254 | 10348 | ARCH REINSURANCE CO | NEBRASKA | | 80 | 47 | | 371 | | 93 | | | | | 511 | | 511 | | |
| 61-1181100 | 10438 | ASHMONT INSURANCE COMPANY | VERMONT | | 5,693 | | | | | 2,034 | | | 2,163 | | 4,197 | | 4,197 | | |
| 38-0315280 | 18988 | AUTO-OWNERS INS CO | MICHIGAN | | | | | 1 | | | | | | | 1 | | 1 | | |
| 03-0344897 | 00000 | BULFINCH INDEMNITY COMPANY L | VERMONT | | (2,052) | 16 | | 1,676 | 141 | 2,508 | | | | | 4,341 | | 4,341 | 245 | |
| 00-0000000 | 00000 | BUTLER HOLT | NEW YORK | | 16 | | | | | 7 | 2 | | 5 | | 14 | | 14 | | |
| 36-3536176 | 16284 | CLASSIC FIRE & MARINE INSURAN | INDIANA | | | | | | | 12 | 12 | | | | 24 | | 24 | | |

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 | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | |
| 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | |
| 3) NOT APPLICABLE | | | | | |

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 | | | |
| AA-9993219 | 00000 | NRG AMERICA SYNDICATE INC | NEW YORK | | | | | | | 4 | 4 | | | 8 | | | 8 | | |
| AA-9995050 | 00000 | PINEHURST ACCIDENT REINSURA | NEW JERSEY | | 56 | | | | | | | | | | | | | | |
| AA-9995043 | 00000 | U.S. AIRCRAFT INSURANCE GROU | NEW YORK | | 14,952 | | | 9,690 | 1,393 | 943 | 182 | 6,045 | | 18,253 | 2,288 | | 15,965 | | |
| 1699999 | | TOTAL UNAUTHORIZED POOLS - VOLUNTARY | | | 16,609 | | | 11,823 | 1,472 | 1,107 | 212 | 6,444 | | 21,058 | 2,288 | | 18,770 | | |
| AA-1320005 | 00000 | ABEILLE ASSURANCES I.A.R.D. | FRANCE | | | | 2 | | | | | | | 2 | | | 2 | | |
| AA-1320010 | 00000 | ABEILLE REASSURANCES | FRANCE | | | 39 | | 19 | 12 | 58 | 47 | 8 | | 183 | 40 | | 143 | | |
| AA-3191151 | 00000 | ACCORD RE LTD | BERMUDA | | | 2,518 | 124 | 2,632 | 157 | | | | | 5,431 | | | 5,431 | 5,736 | |
| AA-1560515 | 00000 | ACE INA INS CO | CANADA | | | | | | | 20 | 3 | 4 | | 27 | | | 27 | | |
| AA-1320013 | 00000 | AGF IART | FRANCE | | 1 | | | | | | | 1 | | 1 | 1 | | | | |
| AA-1780005 | 00000 | AIG EUROPE (IRELAND) LTD | IRELAND | | 213 | | | | | 255 | 58 | 66 | | 379 | 143 | | 236 | | |
| AA-4430010 | 00000 | AL AHLEIA INSURANCE CO. S.A.K. | KUWAIT | | | 60 | | 15 | | | | | | 75 | | | 75 | | |
| AA-1460005 | 00000 | ALBA ALLGEMEINE VERS. GES. AG | SWITZERLAND | | | 243 | 26 | 81 | 90 | | | | | 440 | | | 440 | | |
| AA-1120140 | 00000 | ALLIANZ CORNHILL INTERNATIONA | UNITED KINGDOM | | | | | 19 | 2 | 1 | 1 | | | 23 | | | 23 | | |
| AA-1340030 | 00000 | ALLIANZ VERSICHERUNGS-AG | GERMANY | | 61 | | | | | | | | | | | | | | |
| AA-1320310 | 00000 | ALLIANZ VIA IARDT | FRANCE | | | | 1 | | | | | | | 1 | | | 1 | | |
| AA-3190005 | 00000 | AMERICAN INTERNATIONAL REINS | BERMUDA | | 6 | | | | | | | | | | | | | | |
| AA-1120170 | 00000 | ANDREW WEIR INSURANCE CO. LT | UNITED KINGDOM | | | 303 | 103 | 141 | 40 | | | | | 587 | | | 587 | | |
| AA-1120150 | 00000 | ANGLO AMERICAN INS. CO. LTD. | UNITED KINGDOM | | | 35 | | 4 | | 19 | 19 | | | 77 | | | 77 | 1 | |
| AA-4190040 | 00000 | ARAB INTERNATIONAL INS CO EC | BAHRAIN | | 12 | | | | | 1 | | 2 | | 3 | 3 | | | | |
| AA-4190035 | 00000 | ARIG REINSURANCE CO | BAHRAIN | | 16 | | | | | 1 | | 5 | | 6 | | | 6 | | |
| AA-3190522 | 00000 | ASHMONT INSURANCE COMPANY L | BERMUDA | | 25 | 77 | 102 | 595 | 103 | 621 | | | | 1,498 | 64 | | 1,434 | 315 | |
| AA-1360015 | 00000 | ASSICURAZIONI GENERALI S.P.A. | ITALY | | 17 | 107 | 174 | 48 | 126 | | | 6 | | 461 | 17 | | 444 | | |
| AA-1360020 | 00000 | ASSITALIA - LE ASSICURAZIONI D'IT | ITALY | | 163 | | | 3 | | 8 | | | | 11 | (2) | | 13 | | |
| AA-1240112 | 00000 | ASSURANCES GROUPE JOSI | BELGIUM | | | 40 | | | | | | | | 40 | | | 40 | | |
| AA-1440020 | 00000 | ATLANTICA FORSAKRINGSAKTIEBO | SWEDEN | | | | | 3 | | | | | | 3 | | | 3 | | |
| AA-1120215 | 00000 | AVIATION AND GENERAL INSURAN | UNITED KINGDOM | | | 1 | | | | | | | | 1 | | | 1 | | |
| AA-1320229 | 00000 | AXA ASSURANCES I.A.R.D. | FRANCE | | 11,929 | 1,011 | 38 | 2,156 | 75 | | | 6,548 | | 9,828 | 1,516 | | 8,312 | | |
| AA-1120895 | 00000 | AXA GLOBAL RISKS (UK) LTD | UNITED KINGDOM | | | | | 8 | | | | | | 8 | | | 8 | | |
| AA-1320035 | 00000 | AXA REASSURANCES | FRANCE | | 4,746 | 1,109 | 3 | 1,232 | 8 | 1,045 | 259 | 2,227 | | 5,883 | 1,936 | | 3,947 | | |
| AA-1122027 | 00000 | AXA REINSURANCE U.K. PLC | UNITED KINGDOM | | 38 | 11 | | | | 68 | 56 | | | 135 | 38 | | 97 | | |
| AA-1240170 | 00000 | AXA ROYAL BELGE SA | BELGIUM | | | 69 | 76 | 119 | 178 | 39 | 39 | | | 520 | | | 520 | | |
| AA-1460025 | 00000 | BALOISE INS. CO. LTD. (BASLER | SWITZERLAND | | 57 | (16) | | | | 68 | 16 | 53 | | 121 | (4) | | 125 | | |
| AA-1340045 | 00000 | BAYERISCHE RUCK (BAVARIAN RE) | GERMANY | | 589 | | | 1 | | 34 | 4 | 27 | | 66 | 51 | | 15 | | |
| AA-0000000 | 00000 | BELLEFONTE INS. CO. | UNITED KINGDOM | | | 120 | | | | | | | | 120 | | | 120 | | |
| AA-3190035 | 00000 | BERMUDA FIRE AND MARINE INSU | BERMUDA | | | 84 | 19 | 48 | 8 | | | | | 159 | | | 159 | | |
| AA-1460030 | 00000 | BERNER ALLGEMEINE VERS. GES. | SWITZERLAND | | 131 | | | 13 | | 31 | | | | 44 | (6) | | 50 | | |
| AA-1280006 | 00000 | BG GARANTI FORSIKIRINGSSELSK | DENMARK | | 8 | | | | | 17 | | | | 19 | | | 19 | | |

62.10

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:

| 1 | 2 | 3 | 1 | 2 | 3 |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | |
| 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | |
| 3) NOT APPLICABLE | | | | | |

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 | | | |
| AA-0000000 | 00000 | BLUEWELL BERMUDA | BERMUDA | | 434 | 7 | | 2 | | 18 | | | 110 | | | 137 | 96 | 41 | |
| AA-1120361 | 00000 | BRITISH & EUROPEAN REINSURAN | UNITED KINGDOM | | | 60 | 6 | 46 | 12 | | | | | | | 124 | | 124 | |
| AA-1120290 | 00000 | BRITISH AVIATION INSURANCE CO. | UNITED KINGDOM | | | 29 | 1 | | | | | | | | 30 | | 30 | | |
| AA-0000000 | 00000 | BRITISH MERCHANT INS. CO. LTD. | UNITED KINGDOM | | | 4 | | 2 | 11 | | | | | | 17 | | 17 | | |
| AA-1120305 | 00000 | BRYANSTON INSURANCE CO. | UNITED KINGDOM | | | 18 | 3 | 27 | 4 | 1 | 1 | | | | 54 | | 54 | | |
| AA-2990115 | 00000 | C.A. VENEZOLANA SEGUROS CARA | VENEZUELA | | 9 | | | | | 1 | | | 1 | | 2 | 4 | (2) | | |
| AA-1240052 | 00000 | C.E.A.I. CIE EUROPEENE D'ASS IND | BELGIUM | | | 3 | | 8 | 2 | | | | | | 13 | | 13 | | |
| AA-1120355 | 00000 | C.N.A. REINSURANCE CO. LTD. | UNITED KINGDOM | | 3,049 | 432 | 23 | 1,002 | 88 | 1,842 | 783 | | 2,244 | | 6,414 | 2,027 | 4,387 | | |
| AA-1320066 | 00000 | CAMAT IARD | FRANCE | | | | | | | 14 | 2 | | 4 | | 20 | | 20 | | |
| AA-9994107 | 00000 | CANADIAN ACCIDENT REINSURAN | CANADA | | 820 | 70 | 1 | 271 | | | | | 304 | | 646 | 79 | 567 | | |
| AA-1560110 | 00000 | CANADIAN GENERAL INSURANCE | CANADA | | 179 | | | | | 448 | | | 108 | | 556 | 35 | 521 | | |
| AA-5280012 | 00000 | CENTRAL REINSURANCE CORPOR | TAIWAN | | | | | 1 | | | | | | | 1 | | 1 | 2 | |
| AA-1560390 | 00000 | CGU INSURANCE CO OF CANADA A | CANADA | | 1,134 | | | | | 246 | | | 93 | | 339 | (34) | 373 | | |
| AA-1120328 | 00000 | CHARTER REINSURANCE COMPAN | UNITED KINGDOM | | | 142 | | | | | | | | | 142 | | 142 | | |
| AA-5320030 | 00000 | CHINA INT REINS CO LTD | HONG KONG | | | | | 2 | | | | | | | 2 | | 2 | 3 | |
| AA-9240125 | 00000 | CHINA PACIFIC INS CO LTD | CHINA | | 1 | | | | | | | | | | | | | | |
| AA-1120330 | 00000 | CHIYODA FIRE & MARINE INS CO (E | UNITED KINGDOM | | | | | | | 1 | | | | | 1 | | 1 | | |
| AA-1580010 | 00000 | CHIYODA FIRE AND MARINE INSUR | JAPAN | | 23 | (1) | | 156 | | 2 | | | | | 157 | 3 | 154 | | |
| AA-3190541 | 00000 | CHUBB ATLANTIC INDEMNITY | BERMUDA | | | | | | | 27 | 7 | | 39 | | 73 | 3 | 70 | | |
| AA-1560196 | 00000 | CHUBB INS CO OF CANADA | CANADA | | | | | | | 24 | 4 | | 4 | | 32 | | 32 | | |
| AA-1120795 | 00000 | CIGNA RE CO (UK) LTD | UNITED KINGDOM | | 1,547 | | | 195 | | 1,092 | 268 | | 963 | | 2,518 | 123 | 2,395 | | |
| AA-1560197 | 00000 | CITADEL GENERAL ASSURANCE C | CANADA | | 198 | | | | | 132 | 16 | | 82 | | 230 | | 230 | | |
| AA-1120345 | 00000 | CITY INTERNATIONAL INS CO LTD | UNITED KINGDOM | | | 2 | 1 | 21 | 1 | | | | | | 25 | | 25 | | |
| AA-0000000 | 00000 | CITYSTATE INS PTE LTD | JAPAN | | 3 | | | | | | | | | | | 20 | (20) | | |
| AA-1120355 | 00000 | CNA REINS CO | UNITED KINGDOM | | 1,424 | | | | | 23 | | | 812 | | 835 | 447 | 388 | | |
| AA-2280009 | 00000 | COMPANIA DE SEGUROS GENERAL | CHILE | | 8 | | | | | | | | 3 | | 3 | | 3 | | |
| AA-3190390 | 00000 | COMPUTER INSURANCE COMPANY | BERMUDA | | | | | | | 397 | 13 | | | | 410 | | 410 | | |
| AA-0000000 | 00000 | CONTRACTORS CASUALTY LTD | BERMUDA | | (52) | | | | 1 | 49 | | | | | 50 | | 50 | 1 | |
| AA-0000000 | 00000 | CONTRACTORS' CASUALTY & SUR | LUXEMBURG | | 5,823 | | | 166 | 19 | 4,445 | | | | | 4,630 | | 4,630 | 120 | |
| AA-1120440 | 00000 | COPENHAGEN REINSURANCE CO. (| UNITED KINGDOM | | 988 | 18 | | 100 | 2 | | | | 80 | | 205 | 37 | 168 | | |
| AA-1280067 | 00000 | COPENHAGEN REINSURANCE CO. | DENMARK | | 337 | | | | | | | | | | | | | | |
| AA-1320117 | 00000 | CORIFRANCE | FRANCE | | 98 | | | | | | | | | | | 4 | (4) | | |
| AA-1120445 | 00000 | CORNHILL INSURANCE PLC. | UNITED KINGDOM | | 13 | 22 | | 5 | | | | | | | 27 | 15 | 12 | | |
| AA-0000000 | 00000 | COVENANT INTERNATIONAL INS C | BARBADOS | | 980 | 16 | 4 | 116 | 13 | 309 | | | 82 | | 540 | | 540 | 37 | |
| AA-1580015 | 00000 | DAI-TOKYO FIRE AND MARINE INSU | JAPAN | | | | | 3 | | | | | | | 3 | | 3 | 3 | |
| AA-1280044 | 00000 | DET KONGELIGE OCTROIERED E AL | DENMARK | | 6 | | | | | 2 | | | 1 | | 3 | 2 | 1 | | |
| AA-1120495 | 00000 | DOMINION INSURANCE CO. LTD. | UNITED KINGDOM | | | | 1,749 | 1,076 | 1,019 | 1 | 1 | | | | 3,846 | | 3,846 | | |
| AA-1120510 | 00000 | DRAKE INSURANCE CO. LTD. | UNITED KINGDOM | | | 73 | | 6 | 13 | | | | | | 157 | | 157 | | |
| AA-1340085 | 00000 | E & S RUCKVERSICHERUNGS - AKT | GERMANY | | | 17 | | 10 | 17 | 67 | 67 | | | | 178 | (1) | 179 | | |

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:

| 1 | 2 | 3 | 1 | 2 | 3 |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | |
| 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | |
| 3) NOT APPLICABLE | | | | | |

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 | | | |
| AA-1120515 | 00000 | EAGLE STAR INSURANCE CO. LTD. | UNITED KINGDOM | | (11) | 178 | | 138 | 9 | 7 | 1 | 1 | | | 334 | (35) | 369 | | |
| AA-1120521 | 00000 | EAGLE STAR REINSURANCE CO. LT | UNITED KINGDOM | | 538 | 47 | | 106 | | 30 | | 331 | | | 514 | 150 | 364 | | |
| AA-1120536 | 00000 | EL PASO INSURANCE CO. LTD. | UNITED KINGDOM | | | 71 | 25 | 33 | 6 | | | | | | 135 | | 135 | | |
| AA-1460082 | 00000 | ELVIA VERSICHERUNGES | SWITZERLAND | | | 1 | | | | | | | | | 1 | | 1 | | |
| AA-1120894 | 00000 | ENGLISH & SCOTTISH MARITIME & | UNITED KINGDOM | | | | | 1 | | | | | | | 1 | | 1 | | |
| AA-1120545 | 00000 | ENGLISH AND AMERICAN INSURAN | UNITED KINGDOM | | | 1,657 | 1,028 | 69 | 157 | 43 | 43 | | | 2,997 | | 2,997 | 2 | | |
| AA-0000000 | 00000 | EQUINOX INDEMNITY CO LTD | BERMUDA | | | | | | | 10 | 2 | | | 12 | (6) | 18 | | | |
| AA-1120020 | 00000 | ERC FRANKONA REASSURANCE LT | UNITED KINGDOM | | 103 | 38 | | | | 38 | 7 | 70 | | 153 | 87 | 66 | | | |
| AA-1120827 | 00000 | ERC FRANKONA REINSURANCE (II) | UNITED KINGDOM | | 3 | 7 | 37 | 114 | (2) | 120 | 68 | 36 | | 380 | (463) | 843 | | | |
| AA-1120643 | 00000 | ERC FRANKONA REINSURANCE LT | UNITED KINGDOM | | 394 | 179 | | 17 | | 65 | 25 | 135 | | 421 | 283 | 138 | | | |
| AA-1340090 | 00000 | ERC FRANKONA RUECK-VERS AG | GERMANY | | 3,536 | | | | | 711 | 177 | 2,396 | | 3,284 | 1,298 | 1,986 | | | |
| AA-1340003 | 00000 | EUROPA RUCKVERSICHERUNGS A | GERMANY | | 112 | 12 | | 19 | 1 | 274 | 91 | 94 | | 491 | 33 | 458 | | | |
| AA-1120580 | 00000 | EXCESS INSURANCE CO. LTD. | UNITED KINGDOM | | | 470 | 953 | 1,063 | 720 | 36 | 36 | | | 3,278 | | 3,278 | | | |
| AA-9994100 | 00000 | EXKO INTER-POOL 1990 | GERMANY | | | | | 1 | | | | | | 1 | | 1 | | | |
| AA-9994109 | 00000 | EXKO XL AGREEMENT 70 | GERMANY | | | | | 1 | | | | | | 1 | | 1 | | | |
| AA-1930251 | 00000 | F.A.I. LTD. | AUSTRALIA | | | 11 | | | | 26 | 6 | 12 | | 55 | 11 | 44 | | | |
| AA-0000000 | 00000 | FIANZAS MEXICO BITAL SA | MEXICO | | | | | | | | | | | | 1 | (1) | | | |
| AA-1821000 | 00000 | FIDELIDADE GRUPO SEGURADOR. | PORTGUAL | | | | | | 1 | | | | | 1 | | 1 | | | |
| AA-1120605 | 00000 | FINNISH | UNITED KINGDOM | | | | | 2 | | | | | | 2 | | 2 | | | |
| AA-1440035 | 00000 | FOLKSAM INTERNATIONAL INS (SW | SWEDEN | | 12 | | | 3 | | 3 | 1 | | | 7 | 2 | 5 | 3 | | |
| AA-1120620 | 00000 | FOLKSAM INTERNATIONAL INS. (UK | UNITED KINGDOM | | 59 | 17 | 3 | 19 | 5 | 19 | | | | 63 | (18) | 81 | | | |
| AA-1120255 | 00000 | FORTIS INS LTD | UNITED KINGDOM | | | 1 | 13 | | | | | | | 14 | | 14 | | | |
| AA-1120645 | 00000 | FREMONT INSURANCE CO. (UK) LT | UNITED KINGDOM | | | 61 | | 5 | | | | | | 66 | | 66 | | | |
| AA-1580035 | 00000 | FUJI FIRE AND MARINE INSURANC | JAPAN | | | 2 | 4 | 5 | 3 | | | | | 14 | | 14 | | | |
| AA-1320137 | 00000 | G.M.F. | FRANCE | | | | | 2 | | | | | | 2 | | 2 | | | |
| AA-3190072 | 00000 | G.T.E. REINSURANCE CO. LTD. | BERMUDA | | | | | | | 19 | 19 | | | 38 | | 38 | | | |
| AA-1320135 | 00000 | GAN INCENDIE ACCIDENTS | FRANCE | | | | | 1 | | | | | | 1 | | 1 | | | |
| AA-1930008 | 00000 | GENERAL & COLOGNE RE AUSTRA | AUSTRALIA | | 120 | | | 8 | 1 | | | 78 | | 87 | 35 | 52 | 8 | | |
| AA-1930285 | 00000 | GENERAL & COLOGNE REINSURAN | AUSTRALIA | | 283 | | | | | 51 | 13 | 13 | | 77 | 100 | (23) | | | |
| AA-1120668 | 00000 | GENERAL RE EUROPE LTD | UNITED KINGDOM | | | 396 | 231 | 214 | 11 | | | | | 852 | | 852 | | | |
| AA-1320110 | 00000 | GENERALI FRANCE ASSURANCES I | FRANCE | | 6 | | | | | | | 2 | | 2 | 1 | 1 | | | |
| AA-1220030 | 00000 | GENERALVERSICHERUNG AG | AUSTRIA | | | | | 3 | | | | | | 3 | | 3 | | | |
| AA-1561014 | 00000 | GERLING CANADA INS CO | CANADA | | 1,420 | 452 | | 233 | | 570 | 89 | 745 | | 2,089 | 685 | 1,404 | | | |
| AA-1120680 | 00000 | GERLING GLOBAL GENERAL & REI | UNITED KINGDOM | | | 1 | 8 | 1 | 5 | | | | | 15 | | 15 | | | |
| AA-3160072 | 00000 | GERLING GLOBAL REINS COM | BARBADOS | | 56,615 | | | | | 93,094 | | | | 93,094 | | 93,094 | 55,248 | | |
| AA-1340093 | 00000 | GERLING-KONZERN ALLGEMEINE V | GERMANY | | 759 | 23 | | 238 | | | | 396 | | 657 | 166 | 491 | | | |
| AA-1340095 | 00000 | GERLING-KONZERN GLOBALE RUC | GERMANY | | 4 | | | | | | | 1 | | 1 | | 1 | | | |
| AA-1120655 | 00000 | GIO (UK) LTD. | UNITED KINGDOM | | | | | 16 | | 112 | 111 | | | 239 | | 239 | | | |
| AA-1930320 | 00000 | GIO AUSTRALIA HOLDINGS LTD | AUSTRALIA | | 40 | 528 | | 204 | | 184 | 137 | | | 1,053 | | 1,053 | | | |

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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | | | | | | | | | |
| 2) NOT APPLICABLE | | | | | | | | | | | | | | | | | |
| 3) NOT APPLICABLE | | | | | | | | | | | | | | | | | |

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 | | | |
| AA-1121075 | 00000 | NIPPON INS. CO. OF EUROPE LTD. | UNITED KINGDOM | | | 2 | 3 | 8 | 3 | | | | | | 16 | | 16 | | |
| AA-1580065 | 00000 | NISSAN FIRE AND MARINE INSURA | JAPAN | | 233 | 48 | | | 6 | | | | | 28 | 82 | 42 | 40 | | |
| AA-3160282 | 00000 | NOVALTA INSURANCE LTD | BARBADOS | | 990 | (57) | (3) | | 2,491 | 403 | 361 | | | 3,195 | 161 | 3,034 | | | |
| AA-0000000 | 00000 | NPK INS LTD | BARBADOS | | 2,401 | | | | 2,102 | 202 | 598 | | | 2,902 | 1,001 | 1,901 | | | |
| AA-1121110 | 00000 | NW RE CORP LTD | UNITED KINGDOM | | | | | 210 | | | | | | 210 | | 210 | | | |
| AA-3190746 | 00000 | ODYSSEY RE (BERMUDA) LTD | BERMUDA | | 301 | 54 | 5 | | 118 | 41 | 44 | | | 262 | 45 | 217 | | | |
| AA-1560001 | 00000 | OPTIMUM REASSURANCE INC | CANADA | | 523 | 50 | | | 13 | | | | | 63 | 5 | 58 | | | |
| AA-1121135 | 00000 | ORION INSURANCE CO. PLC. | UNITED KINGDOM | | | 1,437 | 281 | 298 | 114 | | | | | 2,130 | | 2,130 | | | |
| AA-1121380 | 00000 | OSLO REINSURANCE CO (UK) LTD | UNITED KINGDOM | | | 9 | | 13 | 1 | 4 | 4 | | | 31 | | 31 | | | |
| AA-3190224 | 00000 | OVERSEAS PARTNERS LTD. | BERMUDA | | 59,897 | | | 47,242 | 3,261 | 56,436 | 5,796 | | | 112,735 | (510) | 113,245 | 9,241 | | |
| AA-5760040 | 00000 | OVERSEAS UNION INSURANCE | SINGAPORE | | | 2 | | | | | | | | 2 | | 2 | | | |
| AA-3190686 | 00000 | PARTNERRE LTD | BERMUDA | | 3,462 | 377 | | 2,922 | | 178 | 1 | 10 | | 3,488 | 166 | 3,322 | | | |
| AA-3190129 | 00000 | PAUMANOCK INS CO LTD | BERMUDA | | | 3 | | | | | | | | 3 | 1 | 2 | 65 | | |
| AA-0000000 | 00000 | PEERLESS INS CO | BERMUDA | | 5,042 | | | 539 | | 6,219 | 696 | 980 | | 8,434 | 1,616 | 6,818 | | | |
| AA-0060125 | 00000 | PEMBROKE INSURANCE COMPANY | ISLE OF MAN | | 7,014 | 965 | | 10,635 | 310 | 7,401 | | 719 | | 20,030 | 416 | 19,614 | | | |
| AA-1460004 | 00000 | PENMORE SA | SWITZERLAND | | | 28 | | | | | | | | 28 | | 28 | | | |
| AA-0000000 | 00000 | PHENCORP | BARBADOS | | | 219 | | 438 | | 1,526 | 228 | | | 2,411 | 86 | 2,325 | 1,085 | | |
| AA-3191083 | 00000 | PICO LTD. | BERMUDA | | | | | | 2 | 95 | | | | 97 | | 97 | 24 | | |
| AA-1122002 | 00000 | PINE TOP INS. CO. LTD. | UNITED KINGDOM | | | 108 | 132 | 168 | 43 | 130 | | | | 581 | | 581 | | | |
| AA-1320230 | 00000 | PRESERVATRICE FONCIERE T.I.A.R | FRANCE | | | | 2 | | | | | | | 2 | | 2 | | | |
| AA-3190776 | 00000 | PROFESSIONAL SERVICES INS CO | BERMUDA | | 1,980 | | | | | 101 | | 1,296 | | 1,397 | 1 | 1,396 | | | |
| AA-1930031 | 00000 | QBE INSURANCE LTD | AUSTRALIA | | 100 | | | | | 32 | | | | 32 | (31) | 63 | | | |
| AA-1120481 | 00000 | QBE INTERNATIONAL INS LTD | UNITED KINGDOM | | 1,238 | 10,309 | | (774) | | 243 | 14 | 1,950 | | 11,742 | (125) | 11,867 | | | |
| AA-1340004 | 00000 | R + V VERSICHERUNG AG RUCKUE | GERMANY | | 21 | | | | | | | | | | | | | | |
| AA-5760045 | 00000 | R.M.C.A. REINSURANCE LTD. | SINGAPORE | | | 3 | 6 | | | | | | | 9 | | 9 | | | |
| AA-1340195 | 00000 | R&V VERSICHERUNG AG | GERMANY | | 33 | | | | | | | 11 | | 11 | 32 | (21) | | | |
| AA-1121060 | 00000 | REINS. CORP. OF NEW YORK (U.K. | UNITED KINGDOM | | | | | 1 | | | | | | 1 | | 1 | | | |
| AA-1930880 | 00000 | REINSURANCE AUSTRALIA CORP. | AUSTRALIA | | 105 | 35 | | 41 | 1 | 226 | 223 | 2 | | 528 | 3 | 525 | | | |
| AA-1121244 | 00000 | RELIANCE | UNITED KINGDOM | | | 1 | | | | | | | | 1 | | 1 | | | |
| AA-0000000 | 00000 | RELIANCE NATIONAL ASIA RE PTE | JAPAN | | 21 | | | | | 1 | | 4 | | 5 | 6 | (1) | | | |
| AA-1121246 | 00000 | RELIANCE NATL INS CO (EUROPE) | UNITED KINGDOM | | 171 | | | | | | | 110 | | 110 | 50 | 60 | | | |
| AA-3190339 | 00000 | RENAISSANCE REINSURANCE LTD. | BERMUDA | | 104 | | | | | | | 5 | | 5 | (48) | 53 | | | |
| AA-1460115 | 00000 | RHEIN RUCKVERSICHERUNG AG | SWITZERLAND | | 3,552 | 267 | | 208 | | 932 | 211 | 2,272 | | 3,890 | 1,228 | 2,662 | | | |
| AA-1121270 | 00000 | RIVER THAMES INSURANCE CO. LT | UNITED KINGDOM | | | 202 | | 152 | 23 | 22 | 21 | | | 420 | (5) | 425 | | | |
| AA-1120465 | 00000 | RIVERSTONE INS (UK) LTD | UNITED KINGDOM | | | | | 14 | | 2 | 2 | | | 18 | | 18 | | | |
| AA-1121999 | 00000 | ROYAL & SUN ALLIANCE INS PLC | UNITED KINGDOM | | 1,362 | 79 | | 364 | | 166 | 3 | 665 | | 1,277 | 376 | 901 | | | |
| AA-1560735 | 00000 | ROYAL & SUN ALLIANCE INS. CO O | CANADA | | | | | | | 46 | 6 | | | 52 | 12 | 40 | | | |
| AA-1121277 | 00000 | ROYAL & SUN ALLIANCE REINSURA | UNITED KINGDOM | | 147 | 27 | | 113 | | 14 | 14 | 22 | | 190 | 141 | 49 | | | |
| AA-1120013 | 00000 | ROYAL INSURANCE (UK) LIMITED | UNITED KINGDOM | | | 1 | | 2 | | 4 | 4 | | | 11 | | 11 | | | |

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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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 2) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | 3) NOT APPLICABLE | | | | | |

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 | | | |
| AA-1380175 | 00000 | ROYAL NEDERLAND SCHADEVERZ | NETHERLANDS | | | | | | | 1,959 | | | | | 1,959 | | 1,959 | | |
| AA-1120379 | 00000 | ROYAL SCOTTISH INS CO LTD | UNITED KINGDOM | | 28 | 8 | | 12 | 7 | | | | | | 27 | | 27 | | |
| AA-1320265 | 00000 | S.A.F.R. SOCIT ANONYME FRANAIS | FRANCE | | 16 | 20 | | 104 | | 20 | | | | | 144 | | 144 | | |
| AA-1320275 | 00000 | S.C.O.R. | FRANCE | | | | | | | 47 | | 2 | | | 49 | | 49 | | |
| AA-1121290 | 00000 | SAN FRANCISCO INSURANCE CO. (| UNITED KINGDOM | | | 3 | | 9 | 1 | | | | | | 13 | | 13 | | |
| AA-1121295 | 00000 | SCAN RE INSURANCE CO. LTD. | UNITED KINGDOM | | | 187 | 122 | 165 | 29 | 37 | 1 | | | | 541 | | 541 | | |
| AA-1460130 | 00000 | SCHWEIZERISCHE NATL. VERS. GE | SWITZERLAND | | | 11 | | | | | | | | | 11 | | 11 | | |
| AA-1121300 | 00000 | SCOR (UK) CO LTD | UNITED KINGDOM | | | 5 | 20 | | | | | | | | 25 | | 25 | | |
| AA-1560745 | 00000 | SCOR CANADA REINSURANCE CO | CANADA | | 475 | (30) | | 55 | | 518 | 90 | 242 | | | 875 | (37) | 912 | | |
| AA-1121310 | 00000 | SCOTTISH LION INSURANCE CO. L | UNITED KINGDOM | | | 2 | | | | | | | | | 2 | | 2 | | |
| AA-1240175 | 00000 | SECURA SA/NV | BELGIUM | | 27 | | | | | | | 5 | | | 5 | 8 | (3) | | |
| AA-0000000 | 00000 | SEESAM INTERNATIONAL | ESTONIA | | 1 | | | | | | | 1 | | | 1 | 1 | | | |
| AA-1440076 | 00000 | SIRIUS INTERNATIONAL INS. CORP | SWEDEN | | 176 | | | 2 | | 3 | | 14 | | | 19 | 45 | (26) | | |
| AA-1440080 | 00000 | SKANDIA FORSAKRINGSAKTIEBOL | SWEDEN | | 1,855 | 32 | 23 | 94 | 14 | 41 | 4 | 273 | | | 481 | 3,216 | (2,735) | | |
| AA-1122004 | 00000 | SLATER WALKER INS. CO. LTD. | UNITED KINGDOM | | | 130 | 156 | 23 | 79 | | | | | | 388 | | 388 | | |
| AA-1320284 | 00000 | SOCIETE PARISIENNE DE SOUSCRI | FRANCE | | 731 | | | | | 30 | | | | | 30 | (16) | 46 | | |
| AA-0000000 | 00000 | SOLENS VERSICHERUNGEN AG | SWITZERLAND | | | | | | | 152 | 13 | | | | 165 | 6 | 159 | | |
| AA-1320295 | 00000 | SOREMA | FRANCE | | 58 | 81 | | (75) | | 49 | 4 | 16 | | | 75 | 70 | 5 | 8 | |
| AA-1121360 | 00000 | SOVEREIGN | UNITED KINGDOM | | | 143 | 195 | 20 | 22 | 1 | 1 | | | | 382 | | 382 | | |
| AA-1120485 | 00000 | SOVEREIGN INSURANCE (UK) LTD. | UNITED KINGDOM | | | | | | | 1 | 1 | | | | 2 | | 2 | | |
| AA-1121366 | 00000 | SPHERE DRAKE INSURANCE CO LT | UNITED KINGDOM | | 238 | 57 | | 476 | | 1,064 | 379 | 376 | | | 2,352 | 73 | 2,279 | | |
| AA-1121365 | 00000 | SPHERE INSURANCE CO. LTD. | UNITED KINGDOM | | | 96 | 60 | 6 | 14 | | | | | | 176 | | 176 | | |
| AA-1121405 | 00000 | SR INTERNATIONAL BUSINESS INS | UNITED KINGDOM | | | 8 | | | | | | | | | 8 | | 8 | | |
| AA-1122005 | 00000 | ST HELEN'S INS. CO. LTD | UNITED KINGDOM | | | 270 | 420 | 32 | 66 | | | | | | 788 | | 788 | | |
| AA-1121375 | 00000 | ST. PAUL INTERNATIONAL INS. CO | UNITED KINGDOM | | | | | 35 | 4 | | | | | | 39 | | 39 | | |
| AA-1120962 | 00000 | ST. PAUL REINSURANCE COMPANY | UNITED KINGDOM | | 9,296 | 1,137 | 2 | 5,956 | 10 | 1,982 | 631 | 1,974 | | | 11,692 | 891 | 10,801 | | |
| AA-3190253 | 00000 | STANLEY WORKS (BERMUDA) LTD | BERMUDA | | 3,781 | 63 | 44 | 1,043 | 98 | 2,182 | | | | | 3,430 | 6 | 3,424 | 331 | |
| AA-1321008 | 00000 | STE TECHNIQUE D'ACCEPTATIONS | FRANCE | | | 56 | | | | | | | | | 56 | | 56 | | |
| AA-1440090 | 00000 | STOCKHOLM ATERFORSKRINGS | SWEDEN | | | | | | | | | | | | | | | 8 | |
| AA-3190125 | 00000 | STOCKHOLM RE (BERMUDA) LIMIT | BERMUDA | | | 207 | | 2 | | | | | | | 209 | | 209 | | |
| AA-1121390 | 00000 | STRONGHOLD INSURANCE CO. | UNITED KINGDOM | | | 555 | | 346 | 35 | | | | | | 936 | | 936 | | |
| AA-1580075 | 00000 | SUMITOMO MARINE & FIRE INS CO | JAPAN | | 20 | | | | | | | | | | | 5 | (5) | | |
| AA-0000000 | 00000 | SWAN INSURANCE CO. LTD. | UNITED KINGDOM | | | 26 | | 15 | | | | | | | 41 | | 41 | | |
| AA-1360240 | 00000 | SWISS RE ITALIA SPA | ITALY | | | 21 | | 4 | | | | | | | 25 | (1) | 26 | | |
| AA-1121400 | 00000 | SWISS REINSURANCE CO (UK) LTD | UNITED KINGDOM | | 890 | | | | | | | 576 | | | 576 | 260 | 316 | | |
| AA-1560160 | 00000 | SWISS REINSURANCE CO CANADA | CANADA | | 3,808 | 896 | | 590 | | 2,152 | 446 | 1,784 | | | 5,868 | 1,248 | 4,620 | | |
| AA-1460146 | 00000 | SWISS REINSURANCE CO. | SWITZERLAND | | 727 | 6 | | 14 | | 418 | 45 | 444 | | | 927 | 412 | 515 | | |
| AA-3370101 | 00000 | T.A.C. INSURANCE COMPANY | CAYMAN ISLANDS | | | 156 | 27 | 621 | 46 | 562 | | | | | 1,412 | (18) | 1,430 | | |
| AA-3190485 | 00000 | TCPL INSURANCE SERVICES LTD | BERMUDA | | | | | | | 51 | 7 | 13 | | | 71 | | 71 | | |

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.

| 1 | | | 2 | | | 3 | | | 1 | | | 2 | | | 3 | | |
|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-------------------|-----------------|---------------|-----------------|-----------------|---------------|
| Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium | Name of Company | Commission Rate | Ceded Premium |
| 1) NOT APPLICABLE | | | 2) NOT APPLICABLE | | | 3) NOT APPLICABLE | | | 4) NOT APPLICABLE | | | 5) NOT APPLICABLE | | | | | |

Annual Statement for the year 2000 of the Liberty Mutual Insurance Company
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 | | | |
| AA-1340015 | 00000 | ZURICH RUCKVERSICHERUNG (KO | GERMANY | | 2,140 | 171 | 36 | | | 434 | 109 | 1,555 | | 2,305 | 727 | | 1,578 | | |
| AA-1120001 | 00000 | ZURICH SPECIALTIES LONDON LTD | UNITED KINGDOM | | 2,401 | (9) | 807 | | 2,316 | 1,178 | 1,548 | | 5,840 | 398 | | 5,442 | | | |
| AA-1460190 | 00000 | ZURICH VERS.GES. AG | SWITZERLAND | | 771 | | | | 37 | 2 | 56 | | 95 | 260 | | (165) | | | |
| 1799999 | | TOTAL UNAUTHORIZED OTHER NON-U.S. INSURERS | | | 572,200 | 55,614 | 10,604 | 358,919 | 19,594 | 460,822 | 66,393 | 43,771 | | 1,015,717 | 45,889 | | 969,828 | 89,999 | |
| 1899999 | | TOTAL UNAUTHORIZED | | | 778,120 | 56,999 | 11,778 | 733,770 | 23,817 | 573,776 | 66,946 | 60,518 | | 1,527,604 | 56,581 | | 1,471,023 | 466,365 | |
| 9999999 | | TOTALS | | | 4,128,389 | 218,122 | 44,569 | 5,155,520 | 97,420 | 2,743,945 | 808,013 | 1,193,473 | 2,398 | 10,263,460 | 197,642 | | 10,065,818 | 527,430 | |

6 2 . 1 8

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 | Commission Rate | Ceded Premium |
|-------------------|-----------------|---------------|
| 1) NOT APPLICABLE | | |
| 2) NOT APPLICABLE | | |
| 3) NOT APPLICABLE | | |

| Name of Company | Commission Rate | Ceded Premium |
|-------------------|-----------------|---------------|
| 4) NOT APPLICABLE | | |
| 5) NOT APPLICABLE | | |

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|---|--------------------------|--|-------------------|-------------------|--------------------|--------------------|---|-------------------------------|--|---|
| | | | | 1 Current | Overdue | | | | | 7 Total Due Cols. 1 + 6 | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | | |
| 04-6076039 | 65315 | LIBERTY LIFE ASSURANCE CO OF B | MASSACHUSETTS | 60 | | | | | | 60 | | |
| 0299999 | | TOTAL AUTHORIZED-AFFILIATES U.S.-NON-POOL | | 60 | | | | | | 60 | | |
| 0499999 | | TOTAL AUTHORIZED AFFILIATES | | 60 | | | | | | 60 | | |
| 23-1740414 | 22705 | ACE AMERICAN REINSURANCE CO | PENNSYLVANIA | 146 | | | 19 | 421 | 440 | 586 | 75.09 | 71.84 |
| 36-0719665 | 19232 | ALLSTATE INS CO | ILLINOIS | 2,507 | | | 89 | 1,535 | 1,624 | 4,131 | 39.31 | 37.16 |
| 13-5124990 | 19380 | AMERICAN HOME ASR CO | NEW YORK | | | | | 1 | 1 | 1 | 100.00 | 100.00 |
| 13-4924125 | 10227 | AMERICAN RE-INSURANCE CO | DELAWARE | 6,669 | | | 146 | 3,286 | 3,432 | 10,101 | 33.98 | 32.53 |
| 36-2994662 | 36552 | AXA CORPORATE SOLUTIONS REINS C | DELAWARE | 5 | | | | | | 5 | | |
| 04-2482364 | 16187 | AXA RE PROP AND CAS INS CO | DELAWARE | | | | | 19 | 19 | 19 | 100.00 | 100.00 |
| 47-0574325 | 32603 | BERKLEY INS CO | DELAWARE | 648 | | | | | | 648 | | |
| 41-1353943 | 36870 | CHARTWELL INSURANCE CO | MINNESOTA | 108 | | | | | | 108 | | |
| 06-0949141 | 33197 | COLOGNE REINSURANCE CO OF AMER | CONNECTICUT | 1 | | | | | | 1 | | |
| 04-2475442 | 20621 | COMMERCIAL UNION INS CO | MASSACHUSETTS | 219 | | | 45 | 307 | 352 | 571 | 61.65 | 53.77 |
| 13-2798872 | 32190 | CONSTITUTION INS CO | NEW YORK | 62 | | | | | | 62 | | |
| 36-2114545 | 20443 | CONTINENTAL CASUALTY CO | ILLINOIS | 289 | | 180 | | 79 | 259 | 548 | 47.26 | 14.42 |
| 13-1941984 | 20923 | CONTINENTAL REINSURANCE CORP | CALIFORNIA | 27 | | | | | | 27 | | |
| 37-0807507 | 20990 | COUNTRY MUTUAL INS CO | ILLINOIS | 20 | | | | | | 20 | | |
| 39-0972608 | 10847 | CUMIS INSURANCE SOCIETY INC. | WISCONSIN | 3,551 | | | | | | 3,551 | | |
| 42-0234980 | 21415 | EMPLOYERS MUTUAL CAS CO | IOWA | (10) | | | | | | (10) | | |
| 48-0921045 | 39845 | EMPLOYERS REINSURANCE CORP | MISSOURI | 1,346 | 300 | 360 | | 43 | 703 | 2,049 | 34.31 | 2.10 |
| 22-2005057 | 26921 | EVEREST REINSURANCE CO (PRUDENT | DELAWARE | 3,062 | | 349 | 374 | | 723 | 3,785 | 19.10 | |
| 05-0316605 | 21482 | FACTORY MUTUAL INS CO | RHODE ISLAND | 10,557 | | 3,877 | | 80 | 3,957 | 14,514 | 27.26 | 0.55 |
| 13-2997499 | 38776 | FOLKSAMERICA REINSURANCE CO | NEW YORK | 158 | | | | | | 158 | | |
| 36-2667627 | 22969 | GE REINS CORP | ILLINOIS | 1,463 | | | | 182 | 182 | 1,645 | 11.06 | 11.06 |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORP | DELAWARE | 302 | | 600 | | 173 | 773 | 1,075 | 71.91 | 16.09 |
| 13-6107326 | 11266 | GERLING GLOBAL REI CORP OF US | NEW YORK | 6 | | | | 1,478 | 1,478 | 1,484 | 99.60 | 99.60 |
| 31-0501234 | 16691 | GREAT AMERICAN INS CO | OHIO | | | | | 6 | 6 | 6 | 100.00 | 100.00 |
| 06-0383750 | 19682 | HARTFORD FIRE INS CO | CONNECTICUT | 1,080 | | 423 | 409 | | 832 | 1,912 | 43.51 | |
| 06-0384680 | 11452 | HARTFORD SM BOIL INSPECTION & INS | CONNECTICUT | 121 | | | | | | 121 | | |
| 74-1296673 | 22489 | HIGHLANDS INS CO | TEXAS | 19 | | | | | | 19 | | |
| 13-5540698 | 19429 | INSURANCE CO OF THE STATE OF P | PENNSYLVANIA | | | | | 1,943 | 1,943 | 1,943 | 100.00 | 100.00 |
| 13-5339725 | 18341 | INSURANCE CORP OF NY (THE) | NEW YORK | 763 | | | 84 | 244 | 328 | 1,091 | 30.06 | 22.36 |
| 25-1149494 | 19437 | LEXINGTON INS CO | DELAWARE | 103 | | | | | | 103 | | |
| 13-2915260 | 34339 | METROPOLITAN GROUP PROP & CAS | RHODE ISLAND | 51 | | | | | | 51 | | |
| 38-0855585 | 22012 | MOTORS INS CORP | MICHIGAN | 133 | | | | 45 | 45 | 178 | 25.28 | 25.28 |
| 13-1290712 | 20583 | NAC REINSURANCE CORP | NEW YORK | 301 | | | | 146 | 146 | 447 | 32.66 | 32.66 |
| 38-0865250 | 11991 | NATIONAL CASUALTY CO | WISCONSIN | 171 | | | | 146 | 146 | 317 | 46.06 | 46.06 |
| 13-1988169 | 34835 | NATIONAL REINSURANCE CORP | DELAWARE | 158 | | | | | | 158 | | |
| 25-0687550 | 19445 | NATIONAL UNION FIRE INS CO OF | PENNSYLVANIA | 35 | | | | | | 35 | | |
| 31-4177100 | 23787 | NATIONWIDE MUTUAL INS CO | OHIO | 446 | | | 56 | 399 | 455 | 901 | 50.50 | 44.28 |

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|---|--------------------------|--|-------------------|-------------------|--------------------|--------------------|---|-------------------------------|--|---|
| | | | | 1 Current | Overdue | | | | | 7 Total Due Cols. 1 + 6 | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | | |
| 06-1053492 | 41629 | NEW ENGLAND REINSURANCE CORP | CONNECTICUT | 645 | | | 36 | 126 | 162 | 807 | 20.07 | 15.61 |
| 13-5277930 | 35106 | NIAGARA FIRE INSURANCE COMPANY | DELAWARE | (43) | | | | | | (43) | | |
| 98-0032627 | 27073 | NIPPON FIRE & MAR INS CO LTD U | NEW YORK | 2 | | | | 1 | 1 | 3 | 33.33 | 33.33 |
| 13-3440360 | 29700 | NORTH AMERICAN ELITE INS CO | NEW HAMPSHIRE | 24 | | | | | | 24 | | |
| 47-0698507 | 23680 | ODYSSEY AMERICA REINS CORP | CONNECTICUT | 18 | | | | | | 18 | | |
| 13-2781282 | 25070 | ODYSSEY REINSURANCE CORP. | DELAWARE | 347 | | | | 700 | 700 | 1,047 | 66.86 | 66.86 |
| 25-0410420 | 24147 | OLD REPUBLIC INS CO | PENNSYLVANIA | 703 | | | | 250 | 250 | 953 | 26.23 | 26.23 |
| 23-2153760 | 39675 | P.M.A. REINSURANCE CORP | PENNSYLVANIA | 180 | | | | | | 180 | | |
| 13-3531373 | 10006 | PARTNER RE INS CO OF NY | NEW YORK | 581 | | | | 191 | 191 | 772 | 24.74 | 24.74 |
| 13-3031176 | 38636 | PARTNER REINSURANCE CO OF THE U | NEW YORK | 574 | | | | | | 574 | | |
| 23-1642962 | 12262 | PENNSYLVANIA MANUFACTURERS ASN | PENNSYLVANIA | 24 | | | | | | 24 | | |
| 23-1620930 | 12319 | PHILADELPHIA REINSURANCE CORP | PENNSYLVANIA | | | | | 255 | 255 | 255 | 100.00 | 100.00 |
| 06-1206728 | 29807 | PXRE REINSURANCE COMP | CONNECTICUT | 4 | | | | | | 4 | | |
| 23-0580680 | 24457 | RELIANCE INS CO | PENNSYLVANIA | 191 | | 283 | | | 283 | 474 | 59.70 | |
| 41-0451140 | 67105 | RELIASTAR LIFE INSURANCE COMPANY | MINNESOTA | 8 | | | | | | 8 | | |
| 86-0274508 | 31089 | REPUBLIC WESTERN INS CO | ARIZONA | 101 | | | | | | 101 | | |
| 13-5358230 | 24678 | ROYAL INDEMNITY CO | DELAWARE | 123 | | | | | | 123 | | |
| 75-1444207 | 30058 | SCOR REINSURANCE CO | NEW YORK | 500 | 300 | | | | 300 | 800 | 37.50 | |
| 13-3029255 | 39322 | SOREMA NORTH AMERICA REINSURAN | NEW YORK | 1,496 | | | | | | 1,496 | | |
| 52-0261905 | 20524 | SPECIALTY NATIONAL INS CO | PENNSYLVANIA | | | | | 74 | 74 | 74 | 100.00 | 100.00 |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INS CO | MINNESOTA | 169 | | | | 52 | 52 | 221 | 23.53 | 23.53 |
| 13-2758523 | 20362 | SUMITOMO MAR & FIRE INS CO LTD | NEW YORK | 263 | | | | | | 263 | | |
| 13-1675535 | 25364 | SWISS REINSURANCE AMERICA CORPO | NEW YORK | 2,118 | | | | 124 | 124 | 2,242 | 5.53 | 5.53 |
| 23-1641984 | 10219 | SYDNEY REINSURANCE CORP | PENNSYLVANIA | 708 | | | | | | 708 | | |
| 13-2918573 | 42439 | TOA-RE INS CO OF AMERICA | DELAWARE | (34) | | | | | | (34) | | |
| 13-6108722 | 12904 | TOKIO MARINE & FIRE INS CO LTD | NEW YORK | 115 | | | | | | 115 | | |
| 13-5616275 | 19453 | TRANSATLANTIC REINSURANCE CO | NEW YORK | 831 | | 110 | 313 | | 423 | 1,254 | 33.73 | |
| 06-0566050 | 25658 | TRAVELERS INDEMNITY COMPANY | CONNECTICUT | | | | 29 | 176 | 205 | 205 | 100.00 | 85.85 |
| 06-1117063 | 34894 | TRENWICK AMERICA REINSURANCE C | CONNECTICUT | | | 120 | | | 120 | 120 | 100.00 | |
| 52-0515280 | 25887 | U.S. FIDELITY & GUARANTY | MARYLAND | 78 | | | | | | 78 | | |
| 75-6017952 | 24554 | WINTERTHUR INTERNATL AMER INS CO | WISCONSIN | | | | | 16 | 16 | 16 | 100.00 | 100.00 |
| 13-3787296 | 40193 | X.L. INSURANCE CO OF NY | NEW YORK | (24) | | | | | | (24) | | |
| 06-1325038 | 39136 | ZURICH REINSURANCE (NORTH AMER) | CONNECTICUT | 175 | | | | | | 175 | | |
| 0599999 | | TOTAL AUTHORIZED-OTHER U.S. UNAFFILIATED INSURERS | | 44,394 | 600 | 6,302 | 1,600 | 12,498 | 21,000 | 65,394 | 32.11 | 19.11 |
| AA-9991100 | 00000 | ALABAMA COMMERCIAL AUTO INS PR | RHODE ISLAND | 55 | | | | | | 55 | | |
| AA-9991103 | 00000 | ARKANSAS COMMERCIAL AUTO INS P | RHODE ISLAND | 631 | | | | | | 631 | | |
| AA-9991105 | 00000 | CALIFORNIA COMMERCIAL AUTO INSUR | RHODE ISLAND | 374 | | | | | | 374 | | |
| 74-1194354 | 10818 | FACILITY INSURANCE CORPORATION | TEXAS | 1,072 | | | | | | 1,072 | | |
| AA-9991112 | 00000 | GEORGIA COMMERCIAL AUTOMOBILE I | RHODE ISLAND | 17 | | | | | | 17 | | |
| AA-9991115 | 00000 | ILLINOIS COMMERCIAL AUTOMOBILE IN | RHODE ISLAND | 466 | | | | | | 466 | | |
| AA-9991120 | 00000 | KENTUCKY COMMERCIAL AUTOMOBILE | RHODE ISLAND | 78 | | | | | | 78 | | |

SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|------------------------------------|--------------------------|--|-------------------|-------------------|--------------------|--------------------|---|-------------------------------|--|---|
| | | | | 1 Current | Overdue | | | | | 7 Total Due Cols. 1 + 6 | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | | |
| AA-9991121 | 00000 | LOUISIANA COMMERCIAL AUTOMOBILE | RHODE ISLAND | 218 | | | | | | 218 | | |
| AA-9992122 | 00000 | MASSACHUSETTS WC ASSIGNED RISK | MASSACHUSETTS | 60 | | | | | | 60 | | |
| AA-9991421 | 00000 | MASSACHUSETTS WORKERS' COMPEN | FLORIDA | 4,946 | | | | | | 4,946 | | |
| AA-9992114 | 00000 | MICHIGAN WORKERS' COMPENSATION I | FLORIDA | 2,289 | | | | | | 2,289 | | |
| AA-9991423 | 00000 | MINNESOTA WORKERS' COMPENSATIO | MINNESOTA | 2,352 | | | | | | 2,352 | | |
| AA-9991127 | 00000 | MISSISSIPPI COMMERCIAL AUTOMOBIL | RHODE ISLAND | 20 | | | | | | 20 | | |
| AA-9992121 | 00000 | MISSISSIPPI WC ASSIGNED RISK P | MISSISSIPPI | 140 | | | | | | 140 | | |
| AA-9992118 | 00000 | NATIONAL WORKERS' COMPENSATION | FLORIDA | 56,571 | | | | | | 56,571 | | |
| AA-9991132 | 00000 | NEW HAMPSHIRE AUTO REINS FACIL | NEW HAMPSHIRE | 98 | | | | | | 98 | | |
| AA-9991134 | 00000 | NEW JERSEY COMMERCIAL AUTOMOBI | RHODE ISLAND | 4,670 | | | | | | 4,670 | | |
| AA-9991160 | 00000 | NEW JERSEY UCJF | NEW JERSEY | 15,662 | | | | | | 15,662 | | |
| AA-9991137 | 00000 | NEW YORK SPECIAL RISK DISTRIBUTIO | RHODE ISLAND | 879 | | | | | | 879 | | |
| AA-9991139 | 00000 | NORTH CAROLINA REINSURANCE FACIL | NORTH CAROLINA | 216 | | | | | | 216 | | |
| AA-9991141 | 00000 | OHIO COMMERCIAL AUTOMOBILE INSU | RHODE ISLAND | 25 | | | | | | 25 | | |
| AA-9991142 | 00000 | OKLAHOMA COMMERCIAL AUTOMOBILE | RHODE ISLAND | 148 | | | | | | 148 | | |
| AA-9991164 | 00000 | PENNSYLVANIA POOLED COMMERCIAL | RHODE ISLAND | 114 | | | | | | 114 | | |
| AA-9992111 | 00000 | PENNSYLVANIA WORKERS' COMPENSA | FLORIDA | 7 | | | | | | 7 | | |
| AA-9991148 | 00000 | SOUTH CAROLINA REINSURANCE FACIL | SOUTH CAROLINA | (2) | | | | | | (2) | | |
| AA-9991150 | 00000 | TENNESSEE COMMERCIAL AUTOMOBIL | RHODE ISLAND | 7 | | | | | | 7 | | |
| AA-9991443 | 00000 | TENNESSEE WORKERS COMPENSATIO | TENNESSEE | 262 | | | | | | 262 | | |
| AA-9991152 | 00000 | VERMONT COMMERCIAL AUTOMOBILE I | RHODE ISLAND | 45 | | | | | | 45 | | |
| AA-9991153 | 00000 | VIRGINIA COMMERCIAL AUTOMOBILE IN | RHODE ISLAND | 1,184 | | | | | | 1,184 | | |
| AA-9991156 | 00000 | WEST VIRGINIA COMMERCIAL AUTOMO | RHODE ISLAND | 8 | | | | | | 8 | | |
| AA-9991450 | 00000 | WISCONSIN WORKERS COMPENSATION | WISCONSIN | 2,154 | | | | | | 2,154 | | |
| 0699999 | | TOTAL AUTHORIZED-POOLS - MANDATORY | | 94,766 | | | | | | 94,766 | | |
| AA-9995022 | 00000 | EXCESS AND CASUALTY REINSURANCE | NEW YORK | 838 | | | 80 | 1,277 | 1,357 | 2,195 | 61.82 | 58.18 |
| AA-9995034 | 00000 | MAERP REINSURANCE ASSOCIATION | ILLINOIS | (140) | | | | | | (140) | | |
| AA-9995043 | 00000 | U.S. AIRCRAFT INSURANCE GROUP | NEW YORK | 1,992 | | | | | | 1,992 | | |
| 0799999 | | TOTAL AUTHORIZED-POOLS - VOLUNTARY | | 2,690 | | | 80 | 1,277 | 1,357 | 4,047 | 33.53 | 31.55 |
| AA-1122000 | 00000 | LLOYD'S UNDERWRITERS | UNITED KINGDOM | 7,019 | | | | 19,758 | 19,758 | 26,777 | 73.79 | 73.79 |
| AA-1126002 | 00000 | LLOYDS SYNDICATE 0002 | UNITED KINGDOM | 11 | | | | | | 11 | | |
| AA-1126033 | 00000 | LLOYDS SYNDICATE 0033 | UNITED KINGDOM | 6 | | | | | | 6 | | |
| AA-1126047 | 00000 | LLOYDS SYNDICATE 0047 | UNITED KINGDOM | 16 | | | | | | 16 | | |
| AA-1126051 | 00000 | LLOYDS SYNDICATE 0051 | UNITED KINGDOM | 130 | | | | | | 130 | | |
| AA-1126055 | 00000 | LLOYDS SYNDICATE 0055 | UNITED KINGDOM | 65 | | | | 6 | 6 | 71 | 8.45 | 8.45 |
| AA-1126079 | 00000 | LLOYDS SYNDICATE 0079 | UNITED KINGDOM | 89 | | | | 11 | 11 | 100 | 11.00 | 11.00 |
| AA-1126122 | 00000 | LLOYDS SYNDICATE 0122 | UNITED KINGDOM | 2 | | | | | | 2 | | |
| AA-1126138 | 00000 | LLOYDS SYNDICATE 0138 | UNITED KINGDOM | 114 | | | | | | 114 | | |
| AA-1126204 | 00000 | LLOYDS SYNDICATE 0204 | UNITED KINGDOM | 67 | | | | 2 | 2 | 69 | 2.90 | 2.90 |

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SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|--|--------------------------|--|-------------------|-------------------|--------------------|--------------------|-------------------------------|---|--|---|
| | | | | 1 Current | Overdue | | | | 7 Total Due Cols. 1 + 6 | | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | |
| AA-1126205 | 00000 | LLOYDS SYNDICATE 0205 | UNITED KINGDOM | 90 | | | | 6 | 6 | 96 | 6.25 | 6.25 |
| AA-1126219 | 00000 | LLOYDS SYNDICATE 0219 | UNITED KINGDOM | 27 | | | | | | 27 | | |
| AA-1126227 | 00000 | LLOYDS SYNDICATE 0227 | UNITED KINGDOM | 8 | | | | | | 8 | | |
| AA-1126314 | 00000 | LLOYDS SYNDICATE 0314 | UNITED KINGDOM | 32 | | | | | | 32 | | |
| AA-1126318 | 00000 | LLOYDS SYNDICATE 0318 | UNITED KINGDOM | 162 | | | | 31 | 31 | 193 | 16.06 | 16.06 |
| AA-1126322 | 00000 | LLOYDS SYNDICATE 0322 | UNITED KINGDOM | 2 | | | | | | 2 | | |
| AA-1126362 | 00000 | LLOYDS SYNDICATE 0362 | UNITED KINGDOM | 293 | | | | | | 293 | | |
| AA-1126376 | 00000 | LLOYDS SYNDICATE 0376 | UNITED KINGDOM | 161 | | | | 13 | 13 | 174 | 7.47 | 7.47 |
| AA-1126435 | 00000 | LLOYDS SYNDICATE 0435 | UNITED KINGDOM | 178 | | | | | | 178 | | |
| AA-1126484 | 00000 | LLOYDS SYNDICATE 0484 | UNITED KINGDOM | (1) | | | | | | (1) | | |
| AA-1126490 | 00000 | LLOYDS SYNDICATE 0490 | UNITED KINGDOM | 86 | | | | | | 86 | | |
| AA-1126506 | 00000 | LLOYDS SYNDICATE 0506 | UNITED KINGDOM | 14 | | | | | | 14 | | |
| AA-1126510 | 00000 | LLOYDS SYNDICATE 0510 | UNITED KINGDOM | 45 | | | | | | 45 | | |
| AA-1126529 | 00000 | LLOYDS SYNDICATE 0529 | UNITED KINGDOM | 11 | | | | | | 11 | | |
| AA-1126570 | 00000 | LLOYDS SYNDICATE 0570 | UNITED KINGDOM | 24 | | | | | | 24 | | |
| AA-1126590 | 00000 | LLOYDS SYNDICATE 0590 | UNITED KINGDOM | 8 | | | | | | 8 | | |
| AA-1126623 | 00000 | LLOYDS SYNDICATE 0623 | UNITED KINGDOM | 32 | | | | | | 32 | | |
| AA-1126672 | 00000 | LLOYDS SYNDICATE 0672 | UNITED KINGDOM | 118 | | | | | | 118 | | |
| AA-1126727 | 00000 | LLOYDS SYNDICATE 0727 | UNITED KINGDOM | 30 | | | | | | 30 | | |
| AA-1126735 | 00000 | LLOYDS SYNDICATE 0735 | UNITED KINGDOM | 11 | | | | | | 11 | | |
| AA-1126780 | 00000 | LLOYDS SYNDICATE 0780 | UNITED KINGDOM | 41 | | | | | | 41 | | |
| AA-1126990 | 00000 | LLOYDS SYNDICATE 0990 | UNITED KINGDOM | 13 | | | | | | 13 | | |
| AA-1126991 | 00000 | LLOYDS SYNDICATE 0991 | UNITED KINGDOM | 22 | | | | | | 22 | | |
| AA-1127007 | 00000 | LLOYDS SYNDICATE 1007 | UNITED KINGDOM | 28 | | | | | | 28 | | |
| AA-1127027 | 00000 | LLOYDS SYNDICATE 1027 | UNITED KINGDOM | 197 | | | | 6 | 6 | 203 | 2.96 | 2.96 |
| AA-1127096 | 00000 | LLOYDS SYNDICATE 1096 | UNITED KINGDOM | (1) | | | | | | (1) | | |
| AA-1127141 | 00000 | LLOYDS SYNDICATE 1141 | UNITED KINGDOM | 16 | | | | | | 16 | | |
| AA-1127173 | 00000 | LLOYDS SYNDICATE 1173 | UNITED KINGDOM | 43 | | | | | | 43 | | |
| AA-1127207 | 00000 | LLOYDS SYNDICATE 1207 | UNITED KINGDOM | 10 | | | | | | 10 | | |
| AA-1127212 | 00000 | LLOYDS SYNDICATE 1212 | UNITED KINGDOM | 16 | | | | | | 16 | | |
| AA-1127229 | 00000 | LLOYDS SYNDICATE 1229 | UNITED KINGDOM | 26 | | | | | | 26 | | |
| AA-1127243 | 00000 | LLOYDS SYNDICATE 1243 | UNITED KINGDOM | 3 | | | | | | 3 | | |
| AA-1128020 | 00000 | LLOYDS SYNDICATE 2020 | UNITED KINGDOM | 5 | | | | | | 5 | | |
| AA-1128227 | 00000 | LLOYDS SYNDICATE 2227 | UNITED KINGDOM | 3 | | | | | | 3 | | |
| AA-1128376 | 00000 | LLOYDS SYNDICATE 2376 | UNITED KINGDOM | 44 | | | | | | 44 | | |
| AA-1128490 | 00000 | LLOYDS SYNDICATE 2490 | UNITED KINGDOM | 11 | | | | | | 11 | | |
| AA-1128506 | 00000 | LLOYDS SYNDICATE 2506 | UNITED KINGDOM | 5 | | | | | | 5 | | |
| AA-1128591 | 00000 | LLOYDS SYNDICATE 2591 | UNITED KINGDOM | 5 | | | | | | 5 | | |
| AA-9994114 | 00000 | ONTARIO RISK SHARING POOL | CANADA | 476 | | | | | | 476 | | |
| 0899999 | | TOTAL AUTHORIZED-OTHER NON-U.S. INSURERS | | 9,813 | | | | 19,833 | 19,833 | 29,646 | 66.90 | 66.90 |
| 0999999 | | TOTAL AUTHORIZED | | 151,723 | 600 | 6,302 | 1,680 | 33,608 | 42,190 | 193,913 | 21.76 | 17.33 |

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Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|---|--------------------------|--|-------------------|-------------------|--------------------|--------------------|-------------------------------|---|--|---|
| | | | | 1 Current | Overdue | | | | 7 Total Due Cols. 1 + 6 | | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | |
| AA-3190330 | 00000 | STUART INSURANCE GROUP LIMITED | BERMUDA | 21 | | | | | | 21 | | |
| 1299999 | | TOTAL UNAUTHORIZED-AFFILIATES-OTHER (NON-U.S.) | | 21 | | | | | | 21 | | |
| 1399999 | | TOTAL UNAUTHORIZED AFFILIATES | | 21 | | | | | | 21 | | |
| 06-1430254 | 10348 | ARCH REINSURANCE CO | NEBRASKA | 47 | | | | | | 47 | | |
| 03-0344897 | 00000 | BULFINCH INDEMNITY COMPANY LTD | VERMONT | 16 | | | | | | 16 | | |
| 75-0203470 | 20605 | COMMERCIAL STANDARD INS CO | TEXAS | | | | | 10 | 10 | 10 | 100.00 | 100.00 |
| 00-0000000 | 20737 | CONSOLIDATED MUTUAL INS CO | NEW YORK | | | | | 8 | 8 | 8 | 100.00 | 100.00 |
| 31-0908652 | 22144 | CONSTELLATION REINSURANCE CO | NEW YORK | 54 | | | 39 | 859 | 898 | 952 | 94.33 | 90.23 |
| 13-2901685 | 35165 | CORPA REINSURANCE CO | NEW YORK | | | | | 4 | 4 | 4 | 100.00 | 100.00 |
| 13-2725603 | 28541 | DOMINION INS CO OF AMERICA | NEW YORK | | | | | 192 | 192 | 192 | 100.00 | 100.00 |
| 38-2145898 | 33499 | DORINCO REINSURANCE CO | MICHIGAN | (5) | | | | | | (5) | | |
| 25-6038677 | 26271 | ERIE INS EXCHANGE | PENNSYLVANIA | (17) | | | | | | (17) | | |
| 42-0331872 | 13773 | FARM BUREAU MUTUAL INS CO | IOWA | 39 | | | | | | 39 | | |
| 00-0000000 | 10601 | GATEWAY RIVERS INSURANCE CO | VERMONT | 2 | 2 | 6 | | | 8 | 10 | 80.00 | |
| 74-1502504 | 22497 | HIGHLANDS UNDERWRITERS INS CO | TEXAS | | | | | 5 | 5 | 5 | 100.00 | 100.00 |
| 06-1206659 | 10069 | HOUSING AUTHORITY PROPERTY INSU | VERMONT | 1 | | | | | | 1 | | |
| 00-0000000 | 10627 | INTERSTATE INDEMNITY COMPANY | VERMONT | 26 | 19 | 74 | 22 | 210 | 325 | 351 | 92.59 | 59.83 |
| 13-1916653 | 23493 | MIDLAND INS CO | NEW YORK | | | | | 11 | 11 | 11 | 100.00 | 100.00 |
| 95-1728812 | 23604 | MISSION INS CO | CALIFORNIA | 46 | | | | 13 | 13 | 59 | 22.03 | 22.03 |
| 31-1291374 | 41920 | NORTH AMERICAN BUILDERS INDEM | COLORADO | 3 | | | | | | 3 | | |
| 86-0271410 | 26751 | PINE TOP INS CO | ILLINOIS | 1 | | | 5 | 198 | 203 | 204 | 99.51 | 97.06 |
| 75-1670124 | 38318 | REPUBLIC INS CO | TEXAS | 131 | | | 16 | 408 | 424 | 555 | 76.40 | 73.51 |
| 62-0363335 | 12602 | SOUTHERN AMERICAN INS CO | UTAH | | | | | 6 | 6 | 6 | 100.00 | 100.00 |
| 00-0000000 | 00000 | THE CHURCH INSURANCE CO OF VERM | VERMONT | 45 | 42 | | | | 42 | 87 | 48.28 | |
| 1499999 | | TOTAL UNAUTHORIZED-OTHER U.S. UNAFFILIATED INSURERS | | 389 | 63 | 80 | 82 | 1,924 | 2,149 | 2,538 | 84.67 | 75.81 |
| AA-1320005 | 00000 | ABEILLE ASSURANCES I.A.R.D. | FRANCE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1320010 | 00000 | ABEILLE REASSURANCES | FRANCE | 39 | | | | | | 39 | | |
| AA-3191151 | 00000 | ACCORD RE LTD | BERMUDA | 2,642 | | | | | | 2,642 | | |
| AA-4430010 | 00000 | AL AHLEIA INSURANCE CO. S.A.K. | KUWAIT | | | | | 60 | 60 | 60 | 100.00 | 100.00 |
| AA-1460005 | 00000 | ALBA ALLGEMEINE VERS. GES. AG | SWITZERLAND | | | | | 270 | 270 | 270 | 100.00 | 100.00 |
| AA-1320310 | 00000 | ALLIANZ VIA IARDT | FRANCE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1120170 | 00000 | ANDREW WEIR INSURANCE CO. LTD. | UNITED KINGDOM | | | | | 406 | 406 | 406 | 100.00 | 100.00 |
| AA-1120150 | 00000 | ANGLO AMERICAN INS. CO. LTD. | UNITED KINGDOM | 35 | | | | | | 35 | | |
| AA-3190522 | 00000 | ASHMONT INSURANCE COMPANY LTD. | BERMUDA | 58 | 101 | 21 | | | 122 | 180 | 67.78 | |
| AA-1360015 | 00000 | ASSICURAZIONI GENERALI S.P.A. | ITALY | | | | | 206 | 206 | 280 | 73.57 | 73.57 |
| AA-1240112 | 00000 | ASSURANCES GROUPE JOSI | BELGIUM | 40 | | | | | | 40 | | |
| AA-1120215 | 00000 | AVIATION AND GENERAL INSURANCE | UNITED KINGDOM | | | | | 1 | 1 | 1 | 100.00 | 100.00 |
| AA-1320229 | 00000 | AXA ASSURANCES I.A.R.D. | FRANCE | 1,047 | | | | 2 | 2 | 1,049 | 0.19 | 0.19 |

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|-------------------------------------|--------------------------|--|-------------------|-------------------|--------------------|--------------------|---|-------------------------------|--|---|
| | | | | 1 Current | Overdue | | | | | 7 Total Due Cols. 1 + 6 | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | | |
| AA-1320035 | 00000 | AXA REASSURANCES | FRANCE | 1,111 | | | | 1 | 1 | 1,112 | 0.09 | 0.09 |
| AA-1122027 | 00000 | AXA REINSURANCE U.K. PLC | UNITED KINGDOM | | | | | 11 | 11 | 11 | 100.00 | 100.00 |
| AA-1240170 | 00000 | AXA ROYAL BELGE SA | BELGIUM | 63 | | 18 | | 64 | 82 | 145 | 56.55 | 44.14 |
| AA-1460025 | 00000 | BALOISE INS. CO. LTD. (BASLER | SWITZERLAND | (16) | | | | | | (16) | | |
| AA-0000000 | 00000 | BELLEFONTE INS. CO. | UNITED KINGDOM | 120 | | | | | | 120 | | |
| AA-3190035 | 00000 | BERMUDA FIRE AND MARINE INSURA | BERMUDA | | | 1 | | 102 | 103 | 103 | 100.00 | 99.03 |
| AA-0000000 | 00000 | BLUEWELL BERMUDA | BERMUDA | 7 | | | | | | 7 | | |
| AA-1120361 | 00000 | BRITISH & EUROPEAN REINSURANCE | UNITED KINGDOM | | | | | 66 | 66 | 66 | 100.00 | 100.00 |
| AA-1120290 | 00000 | BRITISH AVIATION INSURANCE CO. | UNITED KINGDOM | | | | | 30 | 30 | 30 | 100.00 | 100.00 |
| AA-0000000 | 00000 | BRITISH MERCHANT INS. CO. LTD | UNITED KINGDOM | | | | | 5 | 5 | 5 | 100.00 | 100.00 |
| AA-1120305 | 00000 | BRYANSTON INSURANCE CO. | UNITED KINGDOM | | | | | 20 | 20 | 20 | 100.00 | 100.00 |
| AA-1240052 | 00000 | C.E.A.I. CIE EUROPEENE D'ASS INDUST | BELGIUM | 1 | | | | 2 | 2 | 3 | 66.67 | 66.67 |
| AA-1120355 | 00000 | C.N.A. REINSURANCE CO. LTD. | UNITED KINGDOM | 426 | | 2 | | 27 | 29 | 455 | 6.37 | 5.93 |
| AA-9994107 | 00000 | CANADIAN ACCIDENT REINSURANCE F | CANADA | 71 | | | | | | 71 | | |
| AA-1120328 | 00000 | CHARTER REINSURANCE COMPANY | UNITED KINGDOM | | | | | 142 | 142 | 142 | 100.00 | 100.00 |
| AA-1580010 | 00000 | CHIYODA FIRE AND MARINE INSURA | JAPAN | (1) | | | | | | (1) | | |
| AA-1120345 | 00000 | CITY INTERNATIONAL INS CO LTD | UNITED KINGDOM | | | 1 | | 2 | 3 | 3 | 100.00 | 66.67 |
| AA-1120440 | 00000 | COPENHAGEN REINSURANCE CO. (UK | UNITED KINGDOM | 11 | | | | 8 | 8 | 19 | 42.11 | 42.11 |
| AA-1120445 | 00000 | CORNHILL INSURANCE PLC. | UNITED KINGDOM | 22 | | | | | | 22 | | |
| AA-0000000 | 00000 | COVENANT INTERNATIONAL INS CO | BARBADOS | 20 | | | | | | 20 | | |
| AA-1120495 | 00000 | DOMINION INSURANCE CO. LTD. | UNITED KINGDOM | 342 | | 2 | | 1,405 | 1,407 | 1,749 | 80.45 | 80.33 |
| AA-1120510 | 00000 | DRAKE INSURANCE CO. LTD. | UNITED KINGDOM | | | | | 137 | 137 | 137 | 100.00 | 100.00 |
| AA-1340085 | 00000 | E & S RUCKVERSICHERUNGS - AKT | GERMANY | 17 | | | | | | 17 | | |
| AA-1120515 | 00000 | EAGLE STAR INSURANCE CO. LTD. | UNITED KINGDOM | | | | | 178 | 178 | 178 | 100.00 | 100.00 |
| AA-1120521 | 00000 | EAGLE STAR REINSURANCE CO. LTD. | UNITED KINGDOM | 47 | | | | | | 47 | | |
| AA-1120536 | 00000 | EL PASO INSURANCE CO. LTD. | UNITED KINGDOM | | | 1 | | 95 | 96 | 96 | 100.00 | 98.96 |
| AA-1460082 | 00000 | ELVIA VERSICHERUNGEN | SWITZERLAND | | | | | 1 | 1 | 1 | 100.00 | 100.00 |
| AA-1120545 | 00000 | ENGLISH AND AMERICAN INSURANCE | UNITED KINGDOM | 251 | | | 1 | 2,432 | 2,433 | 2,684 | 90.65 | 90.61 |
| AA-1120020 | 00000 | ERC FRANKONA REASSURANCE LTD | UNITED KINGDOM | 38 | | | | | | 38 | | |
| AA-1120827 | 00000 | ERC FRANKONA REINSURANCE (II) LTD | UNITED KINGDOM | 13 | | | 3 | 27 | 30 | 43 | 69.77 | 62.79 |
| AA-1120643 | 00000 | ERC FRANKONA REINSURANCE LTD | UNITED KINGDOM | 179 | | | | | | 179 | | |
| AA-1340003 | 00000 | EUROPA RUCKVERSICHERUNGS AG | GERMANY | 12 | | | | | | 12 | | |
| AA-1120580 | 00000 | EXCESS INSURANCE CO. LTD. | UNITED KINGDOM | 299 | | | 3 | 1,121 | 1,124 | 1,423 | 78.99 | 78.78 |
| AA-1930251 | 00000 | F.A.I. INSURANCES LTD. | AUSTRALIA | 11 | | | | | | 11 | | |
| AA-1120620 | 00000 | FOLKSAM INTERNATIONAL INS. (UK | UNITED KINGDOM | | | | | 21 | 21 | 21 | 100.00 | 100.00 |
| AA-1120255 | 00000 | FORTIS INS LTD | UNITED KINGDOM | | | | | 13 | 13 | 13 | 100.00 | 100.00 |
| AA-1120645 | 00000 | FREMONT INSURANCE CO. (UK) LTD | UNITED KINGDOM | | | | | 61 | 61 | 61 | 100.00 | 100.00 |
| AA-1580035 | 00000 | FUJI FIRE AND MARINE INSURANCE | JAPAN | 3 | | | 1 | 1 | 2 | 5 | 40.00 | 20.00 |
| AA-1120668 | 00000 | GENERAL RE EUROPE LTD | UNITED KINGDOM | | | | | 627 | 627 | 627 | 100.00 | 100.00 |
| AA-1561014 | 00000 | GERLING CANADA INS CO | CANADA | 452 | | | | | | 452 | | |
| AA-1120680 | 00000 | GERLING GLOBAL GENERAL & REINS | UNITED KINGDOM | | | | | 9 | 9 | 9 | 100.00 | 100.00 |
| AA-1340093 | 00000 | GERLING-KONZERN ALLGEMEINE VER | GERMANY | 23 | | | | | | 23 | | |
| AA-1930320 | 00000 | GIO AUSTRALIA HOLDINGS LTD | AUSTRALIA | 137 | | 65 | 36 | 290 | 391 | 528 | 74.05 | 54.92 |

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|-----------------------------------|--------------------------|--|-------------------|-------------------|--------------------|--------------------|---|-------------------------------|--|---|
| | | | | 1 Current | Overdue | | | | | 7 Total Due Cols. 1 + 6 | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | | |
| AA-1930321 | 00000 | GIO INSURANCE LTD | AUSTRALIA | 8 | | | | | | 8 | | |
| AA-1340105 | 00000 | GOTHAER VERSICHERUNGSBANK VVAG | GERMANY | 2 | | | | | | 2 | | |
| AA-1120980 | 00000 | GROUPAMA INS CO LTD | UNITED KINGDOM | 5 | | | | 152 | 152 | 157 | 96.82 | 96.82 |
| AA-1340125 | 00000 | HANNOVER RUCKVERSICHERUNGS AG. | GERMANY | 792 | | | | | | 792 | | |
| AA-1122024 | 00000 | HAWK INS CO LTD | UNITED KINGDOM | | | | | 17 | 17 | 17 | 100.00 | 100.00 |
| AA-1120757 | 00000 | HEDDINGTON INSURANCE (UK) LTD. | UNITED KINGDOM | | | | | 3 | 3 | 3 | 100.00 | 100.00 |
| AA-1460080 | 00000 | HELVETIA SCHWEIZERISCHE VERSIC | SWITZERLAND | | | | | 107 | 107 | 107 | 100.00 | 100.00 |
| AA-0000000 | 00000 | HITACHI CREDIT INS | JAPAN | 3 | | | | | | 3 | | |
| AA-1120518 | 00000 | HOME AND OVERSEAS INSURANCE CO | UNITED KINGDOM | | | | | 46 | 46 | 46 | 100.00 | 100.00 |
| AA-5320095 | 00000 | HSBC INS (INTERNATIONAL) LTD | HONG KONG | 2 | | | 1 | 1 | 2 | 4 | 50.00 | 25.00 |
| AA-5760025 | 00000 | INSURANCE CORPORATION OF SINGA | SINGAPORE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1120812 | 00000 | INSURANCE CORPORATION OF SINGAP | UNITED KINGDOM | | | | 1 | | 1 | 1 | 100.00 | |
| AA-3160060 | 00000 | IPL INSURANCE (BARBADOS) LTD | BARBADOS | 127 | | | | | | 127 | | |
| AA-2230425 | 00000 | IRB - BRASIL RESSEGUROS SA | BRAZIL | 100 | | | | | | 100 | | |
| AA-1120825 | 00000 | IRON TRADES INS CO LTD | UNITED KINGDOM | | | | | 1 | 1 | 1 | 100.00 | 100.00 |
| AA-9990000 | 00000 | JAPAN CALI POOL (DEPT OF TRANSPOR | JAPAN | 21 | | | | | | 21 | | |
| AA-3190327 | 00000 | KETTLBROOK INSURANCE COMPANY | BERMUDA | 2 | 2 | 2 | | | 4 | 6 | 66.67 | |
| AA-1120475 | 00000 | KINGSCROFT INSURANCE LIMITED | UNITED KINGDOM | 1 | | | 1 | 186 | 187 | 188 | 99.47 | 98.94 |
| AA-0000000 | 00000 | L'URBAINE & LA SEINE S.A. | FRANCE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1560610 | 00000 | LA NATIONALE CIE DE REASSURANCE | CANADA | | | | | 4 | 4 | 4 | 100.00 | 100.00 |
| AA-1320255 | 00000 | LA REUNION FRANCAISE S.A. | FRANCE | (3) | | | | | | (3) | | |
| AA-1320280 | 00000 | LE SECOURS CIE D'ASSURANCES | FRANCE | | | | | 1 | 1 | 1 | 100.00 | 100.00 |
| AA-0000000 | 00000 | LE UNION CIE D'ASSURANCE | FRANCE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1320222 | 00000 | LES MUTUELLES DU MANS IARD | FRANCE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1120920 | 00000 | LIME STREET INSURANCE CO. LTD. | UNITED KINGDOM | | | | | 79 | 79 | 79 | 100.00 | 100.00 |
| AA-1121134 | 00000 | LONDON & OVERSEAS INS. CO. PLC | UNITED KINGDOM | 15 | | | | 195 | 195 | 210 | 92.86 | 92.86 |
| AA-1120887 | 00000 | LONDON AND EDINBURGH INSURANCE | UNITED KINGDOM | 133 | | | | 244 | 244 | 377 | 64.72 | 64.72 |
| AA-1120925 | 00000 | LUDGATE INSURANCE CO. LTD. | UNITED KINGDOM | | | | | 4 | 4 | 4 | 100.00 | 100.00 |
| AA-0000000 | 00000 | MANOR INSURANCE (AUSTRALIA) LT | AUSTRALIA | | | | | 19 | 19 | 19 | 100.00 | 100.00 |
| AA-1360157 | 00000 | MINERVA ASSICURAZIONI SPA | ITALY | | | | | 8 | 8 | 8 | 100.00 | 100.00 |
| AA-0000000 | 00000 | MINISTRY OF TRANSPORTATION | JAPAN | 30 | | | | | | 30 | | |
| AA-1121200 | 00000 | MOORGATE INS CO LTD | UNITED KINGDOM | 3 | | | 1 | 1 | 2 | 5 | 40.00 | 20.00 |
| AA-1560600 | 00000 | MUNICH REINSURANCE CO. OF CANAD | CANADA | 1,676 | | | | | | 1,676 | | |
| AA-1120011 | 00000 | MUNICH REINSURANCE COMPANY-U.K | UNITED KINGDOM | 326 | | | | 418 | 418 | 744 | 56.18 | 56.18 |
| AA-1120995 | 00000 | MUNICIPAL GENERAL INSURANCE LT | UNITED KINGDOM | | | | | 51 | 51 | 51 | 100.00 | 100.00 |
| AA-3190120 | 00000 | MUTUAL REINSURANCE CO. LTD. | BERMUDA | 55 | | | 1 | 97 | 98 | 153 | 64.05 | 63.40 |
| AA-1121115 | 00000 | N.R.G. LONDON REINSURANCE CO. | UNITED KINGDOM | | | | | 29 | 29 | 29 | 100.00 | 100.00 |
| AA-1580060 | 00000 | NIPPON FIRE AND MARINE INSURAN | JAPAN | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1121075 | 00000 | NIPPON INS. CO. OF EUROPE LTD. | UNITED KINGDOM | 3 | | | 2 | | 2 | 5 | 40.00 | |
| AA-1580065 | 00000 | NISSAN FIRE AND MARINE INSURAN | JAPAN | 48 | | | | | | 48 | | |
| AA-3160282 | 00000 | NOVALTA INSURANCE LTD | BARBADOS | (57) | | | | | | (57) | | |
| AA-3190746 | 00000 | ODYSSEY RE (BERMUDA) LTD | BERMUDA | 54 | | | | | | 54 | | |
| AA-1560001 | 00000 | OPTIMUM REASSURANCE INC | CANADA | 50 | | | | | | 50 | | |

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Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|------------------------------------|--------------------------|--|-------------------|-------------------|--------------------|--------------------|---|-------------------------------|--|---|
| | | | | 1 Current | Overdue | | | | | 7 Total Due Cols. 1 + 6 | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | | |
| AA-1121135 | 00000 | ORION INSURANCE CO. PLC. | UNITED KINGDOM | 368 | | | | 1,350 | 1,350 | 1,718 | 78.58 | 78.58 |
| AA-1121380 | 00000 | OSLO REINSURANCE CO (UK) LTD | UNITED KINGDOM | | | | | 9 | 9 | 9 | 100.00 | 100.00 |
| AA-5760040 | 00000 | OVERSEAS UNION INSURANCE | SINGAPORE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-3190686 | 00000 | PARTNERRE LTD | BERMUDA | 83 | | 294 | | | 294 | 377 | 77.98 | |
| AA-3190129 | 00000 | PAUMANOCK INS CO LTD | BERMUDA | | | | | 3 | 3 | 3 | 100.00 | 100.00 |
| AA-0060125 | 00000 | PEMBROKE INSURANCE COMPANY LTD | ISLE OF MAN | 361 | | 9 | 596 | | 605 | 966 | 62.63 | |
| AA-1460004 | 00000 | PENMORE SA | SWITZERLAND | 28 | | | | | | 28 | | |
| AA-0000000 | 00000 | PHENCORP | BARBADOS | 219 | | | | | | 219 | | |
| AA-1122002 | 00000 | PINE TOP INS. CO. LTD. | UNITED KINGDOM | 62 | | | 10 | 168 | 178 | 240 | 74.17 | 70.00 |
| AA-1320230 | 00000 | PRESERVATRICE FONCIERE T.I.A.R | FRANCE | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1120481 | 00000 | QBE INTERNATIONAL INS LTD | UNITED KINGDOM | 10,291 | | 19 | | | 19 | 10,310 | 0.18 | |
| AA-5760045 | 00000 | R.M.C.A. REINSURANCE LTD. | SINGAPORE | | | | | 9 | 9 | 9 | 100.00 | 100.00 |
| AA-1930880 | 00000 | REINSURANCE AUSTRALIA CORP. LT | AUSTRALIA | 35 | | | | | | 35 | | |
| AA-1121244 | 00000 | RELIANCE | UNITED KINGDOM | | | | | 1 | 1 | 1 | 100.00 | 100.00 |
| AA-1460115 | 00000 | RHEIN RUCKVERSICHERUNG AG | SWITZERLAND | 267 | | | | | | 267 | | |
| AA-1121270 | 00000 | RIVER THAMES INSURANCE CO. LTD | UNITED KINGDOM | | | | | 202 | 202 | 202 | 100.00 | 100.00 |
| AA-1121999 | 00000 | ROYAL & SUN ALLIANCE INS PLC | UNITED KINGDOM | 79 | | | | | | 79 | | |
| AA-1121277 | 00000 | ROYAL & SUN ALLIANCE REINSURANCE | UNITED KINGDOM | 44 | | | | (17) | (17) | 27 | | |
| AA-1120013 | 00000 | ROYAL INSURANCE (UK) LIMITED | UNITED KINGDOM | 1 | | | | | | 1 | | |
| AA-1120379 | 00000 | ROYAL SCOTTISH INS CO LTD | UNITED KINGDOM | | | | | 9 | 9 | 9 | 100.00 | 100.00 |
| AA-1320265 | 00000 | S.A.F.R. SOCIT ANONYME FRANAISE DE | FRANCE | 20 | | | | | | 20 | | |
| AA-1121290 | 00000 | SAN FRANCISCO INSURANCE CO. (U | UNITED KINGDOM | | | | 3 | | 3 | 3 | 100.00 | |
| AA-1121295 | 00000 | SCAN RE INSURANCE CO. LTD. | UNITED KINGDOM | 12 | | | 10 | 287 | 297 | 309 | 96.12 | 92.88 |
| AA-1460130 | 00000 | SCHWEIZERISCHE NATL. VERS. GES | SWITZERLAND | | | | | 11 | 11 | 11 | 100.00 | 100.00 |
| AA-1121300 | 00000 | SCOR (UK) CO LTD | UNITED KINGDOM | | | | | 24 | 24 | 24 | 100.00 | 100.00 |
| AA-1560745 | 00000 | SCOR CANADA REINSURANCE CO | CANADA | (30) | | | | | | (30) | | |
| AA-1121310 | 00000 | SCOTTISH LION INSURANCE CO. LT | UNITED KINGDOM | | | | | 2 | 2 | 2 | 100.00 | 100.00 |
| AA-1440080 | 00000 | SKANDIA FORSAKRINGSAKTIEBOLAGET | SWEDEN | 54 | | | | | | 54 | | |
| AA-1122004 | 00000 | SLATER WALKER INS. CO. LTD. | UNITED KINGDOM | 59 | | | | 226 | 226 | 285 | 79.30 | 79.30 |
| AA-1320295 | 00000 | SOREMA | FRANCE | 81 | | | | | | 81 | | |
| AA-1121360 | 00000 | SOVEREIGN | UNITED KINGDOM | | | | | 338 | 338 | 338 | 100.00 | 100.00 |
| AA-1121366 | 00000 | SPHERE DRAKE INSURANCE CO LTD | UNITED KINGDOM | 55 | | | | 2 | 2 | 57 | 3.51 | 3.51 |
| AA-1121365 | 00000 | SPHERE INSURANCE CO. LTD. | UNITED KINGDOM | 16 | | | | 141 | 141 | 157 | 89.81 | 89.81 |
| AA-1121405 | 00000 | SR INTERNATIONAL BUSINESS INS CO L | UNITED KINGDOM | | | | | 8 | 8 | 8 | 100.00 | 100.00 |
| AA-1122005 | 00000 | ST HELEN'S INS. CO. LTD | UNITED KINGDOM | 11 | | | | 679 | 679 | 690 | 98.41 | 98.41 |
| AA-1120962 | 00000 | ST. PAUL REINSURANCE COMPANY L | UNITED KINGDOM | 1,136 | | | 3 | | 3 | 1,139 | 0.26 | |
| AA-3190253 | 00000 | STANLEY WORKS (BERMUDA) LTD THE | BERMUDA | 107 | | | | | | 107 | | |
| AA-1321008 | 00000 | STE TECHNIQUE D'ACCEPTATIONS | FRANCE | 56 | | | | | | 56 | | |
| AA-3190125 | 00000 | STOCKHOLM RE (BERMUDA) LIMITED | BERMUDA | | | | | 207 | 207 | 207 | 100.00 | 100.00 |
| AA-1121390 | 00000 | STRONGHOLD INSURANCE CO. | UNITED KINGDOM | | | | | 555 | 555 | 555 | 100.00 | 100.00 |
| AA-0000000 | 00000 | SWAN INSURANCE CO. LTD. | UNITED KINGDOM | | | | | 26 | 26 | 26 | 100.00 | 100.00 |
| AA-1360240 | 00000 | SWISS RE ITALIA SPA | ITALY | 21 | | | | | | 21 | | |
| AA-1560160 | 00000 | SWISS REINSURANCE CO CANADA | CANADA | 896 | | | | | | 896 | | |

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 4
Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 8 Percentage Overdue Col. 6 / Col. 7 | 9 Percentage more Than 120 Days Overdue Col. 5 / Col. 7 |
|-------------------|-------------------|--|--------------------------|--|-------------------|-------------------|--------------------|--------------------|-------------------------------|---|--|---|
| | | | | 1 Current | Overdue | | | | 7 Total Due Cols. 1 + 6 | | | |
| | | | | | 2 1 to 29 Days | 3 30 - 90 Days | 4 91 - 120 Days | 5 Over 120 Days | | 6 Total Overdue Cols. 2 + 3 + 4 + 5 | | |
| AA-1460146 | 00000 | SWISS REINSURANCE CO. | SWITZERLAND | 6 | | | | | | 6 | | |
| AA-3370101 | 00000 | T.A.C. INSURANCE COMPANY | CAYMAN ISLANDS | 28 | 77 | 79 | | | 156 | 184 | 84.78 | |
| AA-3191272 | 00000 | TERRA NOVA (BERMUDA) INS CO | BERMUDA | 5 | | | | | | 5 | | |
| AA-1121425 | 00000 | TERRA NOVA INSURANCE CO. LTD. | UNITED KINGDOM | 84 | | | 3 | 221 | 224 | 308 | 72.73 | 71.75 |
| AA-1120512 | 00000 | THREADNEEDLE INSURANCE CO. LTD | UNITED KINGDOM | 2 | | | | | | 2 | | |
| AA-1580095 | 00000 | TOA REINSURANCE CO | JAPAN | 5 | | | | | | 5 | | |
| AA-1121430 | 00000 | TOA-RE INSURANCE CO. (UK) LTD. | UNITED KINGDOM | (34) | | | | | | (34) | | |
| AA-1560810 | 00000 | TORONTO GENERAL INSURANCE CO. | CANADA | 1 | | | | | | 1 | | |
| AA-3191065 | 00000 | TRENT INS. CO. | BERMUDA | | | | | 4 | 4 | 4 | 100.00 | 100.00 |
| AA-1121468 | 00000 | TRIDENT GENERAL INSURANCE | UNITED KINGDOM | | | | | 3 | 3 | 3 | 100.00 | 100.00 |
| AA-1120431 | 00000 | TUREGUM INSURANCE COMPANY (UK) | UNITED KINGDOM | 532 | | | | 865 | 865 | 1,397 | 61.92 | 61.92 |
| AA-1121480 | 00000 | UNIONAMERICA INSURANCE CO. LTD | UNITED KINGDOM | 71 | | | 2 | 85 | 87 | 158 | 55.06 | 53.80 |
| AA-1121491 | 00000 | UNIONE ITALIANA (UK) REINSURAN | UNITED KINGDOM | | | | | 67 | 67 | 67 | 100.00 | 100.00 |
| AA-1120590 | 00000 | UNITED FRIENDLY GENERAL INS LTD | UNITED KINGDOM | 15 | | | | 72 | 72 | 87 | 82.76 | 82.76 |
| AA-1121503 | 00000 | UNITED STANDARD INSURANCE CO. | UNITED KINGDOM | | | | | 268 | 268 | 268 | 100.00 | 100.00 |
| 66-0515824 | 00000 | UPINSCO | VIRGIN ISLAND | 22,707 | | | | | | 22,707 | | |
| AA-0000000 | 00000 | VEHICLE & GENERAL INS CO LTD | UNITED KINGDOM | | | | | 45 | 45 | 45 | 100.00 | 100.00 |
| AA-1121525 | 00000 | WALBROOK INSURANCE CO. LTD. | UNITED KINGDOM | 1 | | | 1 | 353 | 354 | 355 | 99.72 | 99.44 |
| AA-1440100 | 00000 | WASA INTERNATIONAL INS. CO. LT | SWEDEN | | | | | 5 | 5 | 5 | 100.00 | 100.00 |
| AA-1460185 | 00000 | WINTERTHUR SCHWEIZERISCHE VERS | SWITZERLAND | | | | | 11 | 11 | 11 | 100.00 | 100.00 |
| AA-1120386 | 00000 | WORLD AUXILIARY INSURANCE CORP | UNITED KINGDOM | | | | | 71 | 71 | 71 | 100.00 | 100.00 |
| AA-1121560 | 00000 | WORLD MARINE AND GENERAL INSUR | UNITED KINGDOM | | | | | 13 | 13 | 13 | 100.00 | 100.00 |
| AA-3191278 | 00000 | X.L. MID OCEAN RE CO LTD | BERMUDA | 57 | | | | | | 57 | | |
| AA-1340015 | 00000 | ZURICH RUCKVERSICHERUNG (KOLN) A | GERMANY | 159 | | | | 48 | 48 | 207 | 23.19 | 23.19 |
| AA-1120001 | 00000 | ZURICH SPECIALTIES LONDON LTD | UNITED KINGDOM | (10) | | | | | | (10) | | |
| 1799999 | | TOTAL UNAUTHORIZED-OTHER NON-U.S. INSURERS | | 48,951 | 180 | 489 | 704 | 15,895 | 17,268 | 66,219 | 26.08 | 24.00 |
| 1899999 | | TOTAL UNAUTHORIZED | | 49,361 | 243 | 569 | 786 | 17,819 | 19,417 | 68,778 | 28.23 | 25.91 |
| 9999999 | | TOTALS | | 201,084 | 843 | 6,871 | 2,466 | 51,427 | 61,607 | 262,691 | 23.45 | 19.58 |

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Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|-----------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-0000000 | 00000 | LEXCO | BERMUDA | 338,630 | 368,966 | | | | | 338,630 | | | | | | |
| AA-3190194 | 00000 | LIBERTY MUTUAL (BERMUDA) LTD. | BERMUDA | 64,441 | 3,577 | 77,082 | 831 | | | 64,441 | | | | | | |
| AA-3190330 | 00000 | STUART INSURANCE GROUP LIMITE | BERMUDA | 49,608 | 2,305 | 43,000 | 7,593 | | | 49,608 | | | | | | |
| 0399999 | | TOTAL AFFILIATES OTHER (NON-U.S.) | | 452,679 | 374,848 | 120,082 | 8,424 | | | 452,679 | | | | | | |
| 0499999 | | TOTAL AFFILIATES | | 452,679 | 374,848 | 120,082 | 8,424 | | | 452,679 | | | | | | |
| 21-0581060 | 00000 | AAACWJ INSURANCE COMPANY | VERMONT | 288 | | | | | | | 288 | | | | | 288 |
| 00-0000000 | 00000 | AEGIS INSURANCE SERVICES | NEW JERSEY | 7 | | | | | | | 7 | | | | | 7 |
| 36-0727470 | 13358 | AMERICAN MUTUAL REINSURANCE | ILLINOIS | | | | (1) | | | (1) | 1 | | | (1) | | |
| 06-1430254 | 10348 | ARCH REINSURANCE CO | NEBRASKA | 511 | | | | | | | 511 | | | | | 511 |
| 61-1181100 | 10438 | ASHMONT INSURANCE COMPANY | VERMONT | 4,197 | | 871 | | | | 871 | 3,326 | | | | | 3,326 |
| 38-0315280 | 18988 | AUTO-OWNERS INS CO | MICHIGAN | 1 | | | | | | | 1 | | | | | 1 |
| 03-0344897 | 00000 | BULFINCH INDEMNITY COMPANY LT | VERMONT | 4,341 | 245 | 7,895 | | | | 4,341 | | | | | | |
| 00-0000000 | 00000 | BUTLER HOLT | NEW YORK | 14 | | | | | | | 14 | | | | | 14 |
| 36-3536176 | 16284 | CLASSIC FIRE & MARINE INSURANC | INDIANA | 24 | | | | | | | 24 | | | | | 24 |
| 74-2498708 | 36390 | COMMERCIAL GENERAL INS CO | WYOMING | 33 | | | | | | | 33 | | | | | 33 |
| 75-0203470 | 20605 | COMMERCIAL STANDARD INS CO | TEXAS | 10 | | | | | | | 10 | 10 | 2 | | | 10 |
| 00-0000000 | 20737 | CONSOLIDATED MUTUAL INS CO | NEW YORK | 8 | | | | | | | 8 | 8 | 2 | | | 8 |
| 31-0908652 | 22144 | CONSTELLATION REINSURANCE CO | NEW YORK | 1,667 | | | | | | | 1,667 | 10 | 2 | | | 1,667 |
| 13-2901685 | 35165 | CORPA REINSURANCE CO | NEW YORK | 4 | | | | | | | 4 | 4 | 1 | | | 4 |
| 13-2725603 | 28541 | DOMINION INS CO OF AMERICA | NEW YORK | 192 | | | | | | | 192 | 192 | 38 | | | 192 |
| 38-2145898 | 33499 | DORINCO REINSURANCE CO | MICHIGAN | 965 | 94 | 506 | (6) | | | 594 | 371 | | | | | 371 |
| 25-6038677 | 26271 | ERIE INS EXCHANGE | PENNSYLVANIA | 1,986 | 669 | 3,487 | (65) | | | 1,986 | | | | | | |
| 42-0331872 | 13773 | FARM BUREAU MUTUAL INS CO | IOWA | 362 | 56 | 37 | | | | 93 | 269 | | | | | 269 |
| 00-0000000 | 10601 | GATEWAY RIVERS INSURANCE CO | VERMONT | 1,369 | 29 | 924 | | | | 953 | 416 | | | | | 416 |
| 74-1502504 | 22497 | HIGHLANDS UNDERWRITERS INS C | TEXAS | 5 | | | | | | | 5 | 5 | 1 | | | 5 |
| 06-1206659 | 10069 | HOUSING AUTHORITY PROPERTY IN | VERMONT | 9,616 | 289 | 8,250 | 3 | | | 8,542 | 1,074 | | | | | 1,074 |
| 51-1739109 | 10048 | HYUNDAI MARINE & FIRE INS CO LT | CALIFORNIA | 50 | | | | | | | 50 | | | | | 50 |
| 13-3077651 | 40223 | ICM INS CO | NEW YORK | 2 | 3 | | | | | 2 | | | | | | |
| 95-2769232 | 27847 | INSURANCE COMPANY OF THE WES | CALIFORNIA | 55 | | | | | | | 55 | | | | | 55 |
| 00-0000000 | 10627 | INTERSTATE INDEMNITY COMPANY | VERMONT | 465 | | | | | | | 465 | 232 | 46 | | | 465 |
| 13-1916653 | 23493 | MIDLAND INS CO | NEW YORK | 11 | | | | | | | 11 | 11 | 2 | | | 11 |
| 95-1728812 | 23604 | MISSION INS CO | CALIFORNIA | 75 | | | | | | | 75 | 13 | 3 | | | 75 |
| 31-1291374 | 41920 | NORTH AMERICAN BUILDERS INDEM | COLORADO | 955 | 68 | 315 | | | | 383 | 572 | | | | | 572 |
| 06-1008792 | 37818 | ORION INS CO | CONNECTICUT | 10 | | | | | | | 10 | | | | | 10 |
| 86-0271410 | 26751 | PINE TOP INS CO | ILLINOIS | 311 | | | | | | | 311 | 203 | 41 | | | 311 |
| 13-3333610 | 35157 | PUTNAM REINSURANCE CO | NEW YORK | 213 | | | | | | | 213 | | | | | 213 |
| 75-1670124 | 38318 | REPUBLIC INS CO | TEXAS | 1,309 | | | | | | | 1,309 | 423 | 85 | | | 1,309 |

64

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|--|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| 43-1424791 | 26557 | SHELTER REINSURANCE COMPANY | MISSOURI | 13 | 11 | | (2) | | | 9 | 4 | | | | | 4 |
| 62-0363335 | 12602 | SOUTHERN AMERICAN INS CO | UTAH | 6 | | | | | | | 6 | 6 | 1 | | | 6 |
| 31-4316080 | 25135 | STATE AUTOMOBILE MUTUAL INS C | OHIO | 19 | | | (18) | | | (18) | 37 | | | | (18) | 19 |
| 00-0000000 | 00000 | THE CHURCH INSURANCE CO OF VE | VERMONT | 1,769 | 54 | 2,500 | | | | 1,769 | | | | | | |
| 00-0000000 | 10487 | TIARA INSURANCE COMPANY | VERMONT | 125 | | 1,000 | | | | 125 | | | | | | |
| 48-0928222 | 40584 | TRAVEL AIR INSURANCE COMPANY | KANSAS | 542 | | 596 | 69 | | | 542 | | | | | | |
| 06-1286274 | 36161 | TRAVELER'S PROP CAS INS CO | CONNECTICUT | 142 | | | | | | | 142 | | | | | 142 |
| 13-2953213 | 36048 | UNIONE ITALIANA REINS CO OF AM | NEW YORK | 49 | | 5 | | | | 5 | 44 | | | | | 44 |
| 42-0644327 | 13021 | UNITED FIRE & CAS CO | IOWA | 95 | | 3 | | | | 3 | 92 | | | | | 92 |
| 0599999 | | TOTAL OTHER U.S. UNAFFILIATED INSURERS | | 31,816 | 1,518 | 26,389 | (20) | | | 20,199 | 11,617 | 1,117 | 223 | | (19) | 11,598 |
| AA-9995013 | 00000 | ASSOCIATED AVIATION UNDERWRIT | NEW YORK | 938 | | | | | | | 938 | | | | | 938 |
| AA-9995068 | 00000 | CANADIAN AVIATION INSURANCE G | NEW YORK | 1,858 | | 964 | | | | 964 | 894 | | | | | 894 |
| AA-9995057 | 00000 | FESTER | NEW YORK | 1 | | | | | | | 1 | | | | | 1 |
| AA-9993219 | 00000 | NRG AMERICA SYNDICATE INC | NEW YORK | 8 | | | | | | | 8 | | | | | 8 |
| AA-9995043 | 00000 | U.S. AIRCRAFT INSURANCE GROUP | NEW YORK | 18,253 | | 12,583 | 2,288 | | | 14,871 | 3,382 | | | | | 3,382 |
| 0799999 | | TOTAL POOLS - VOLUNTARY | | 21,058 | | 13,547 | 2,288 | | | 15,835 | 5,223 | | | | | 5,223 |
| AA-1320005 | 00000 | ABEILLE ASSURANCES I.A.R.D. | FRANCE | 2 | | | | | | | 2 | 2 | | | | 2 |
| AA-1320010 | 00000 | ABEILLE REASSURANCES | FRANCE | 181 | | 68 | 40 | | | 108 | 73 | | | | | 73 |
| AA-3191151 | 00000 | ACCORD RE LTD | BERMUDA | 5,431 | 5,736 | 369 | | | | 5,431 | | | | | | |
| AA-1560515 | 00000 | ACE INA INS CO | CANADA | 27 | | | | | | | 27 | | | | | 27 |
| AA-1320013 | 00000 | AGF IART | FRANCE | 1 | | | 1 | | | 1 | | | | | | |
| AA-1780005 | 00000 | AIG EUROPE (IRELAND) LTD | IRELAND | 379 | | | 143 | | | 143 | 236 | | | | | 236 |
| AA-4430010 | 00000 | AL AHLEIA INSURANCE CO. S.A.K. | KUWAIT | 75 | | | | | | | 75 | 60 | 12 | | | 75 |
| AA-1460005 | 00000 | ALBA ALLGEMEINE VERS. GES. AG | SWITZERLAND | 440 | | | | | | | 440 | 270 | 54 | | | 440 |
| AA-1120140 | 00000 | ALLIANZ CORNHILL INTERNATIONAL | UNITED KINGDOM | 23 | | | | | | | 23 | | | | | 23 |
| AA-1320310 | 00000 | ALLIANZ VIA IARDT | FRANCE | 1 | | 1 | | | | 1 | | 2 | | | | |
| AA-1120170 | 00000 | ANDREW WEIR INSURANCE CO. LTD | UNITED KINGDOM | 587 | | | | | | | 587 | 406 | 81 | | | 587 |
| AA-1120150 | 00000 | ANGLO AMERICAN INS. CO. LTD. | UNITED KINGDOM | 77 | 1 | 8 | | | | 9 | 68 | | | | | 68 |
| AA-4190040 | 00000 | ARAB INTERNATIONAL INS CO EC | BAHRAIN | 3 | | | 3 | | | 3 | | | | | | |
| AA-4190035 | 00000 | ARIG REINSURANCE CO | BAHRAIN | 6 | | | | | | | 6 | | | | | 6 |
| AA-3190522 | 00000 | ASHMONT INSURANCE COMPANY LT | BERMUDA | 1,498 | 315 | 1,890 | 64 | | | 1,498 | | | | | | |
| AA-1360015 | 00000 | ASSICURAZIONI GENERALI S.P.A. | ITALY | 461 | | 418 | 17 | | | 435 | 26 | 195 | 39 | 39 | 2 | 67 |
| AA-1360020 | 00000 | ASSITALIA - LE ASSICURAZIONI D'IT | ITALY | 11 | | | (2) | | | (2) | 13 | | | | (2) | 11 |
| AA-1240112 | 00000 | ASSURANCES GROUPE JOSI | BELGIUM | 40 | | | | | | | 40 | | | | | 40 |
| AA-1440020 | 00000 | ATLANTICA FORSAKRINGSAKTIEBOL | SWEDEN | 3 | | 2 | | | | 2 | 1 | | | | | 1 |
| AA-1120215 | 00000 | AVIATION AND GENERAL INSURANC | UNITED KINGDOM | 1 | | | | | | | 1 | 1 | | | | 1 |

6 4 . 1

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|-----------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-1320229 | 00000 | AXA ASSURANCES I.A.R.D. | FRANCE | 9,828 | | 8,780 | 1,516 | | | 9,828 | | 2 | | | | |
| AA-1120895 | 00000 | AXA GLOBAL RISKS (UK) LTD | UNITED KINGDOM | 8 | | 10 | | | | 8 | | | | | | |
| AA-1320035 | 00000 | AXA REASSURANCES | FRANCE | 5,883 | | 85 | 1,936 | | | 2,021 | 3,862 | 1 | | | | 3,862 |
| AA-1122027 | 00000 | AXA REINSURANCE U.K. PLC | UNITED KINGDOM | 135 | | | 38 | | | 38 | 97 | | | | 2 | 99 |
| AA-1240170 | 00000 | AXA ROYAL BELGE SA | BELGIUM | 516 | | 477 | | | | 477 | 39 | 81 | 16 | 16 | | 55 |
| AA-1460025 | 00000 | BALOISE INS. CO. LTD. (BASLER | SWITZERLAND | 121 | | | (4) | | | (4) | 125 | | | | (4) | 121 |
| AA-1340045 | 00000 | BAYERISCHE RUCK (BAVARIAN RE) | GERMANY | 66 | | | 51 | | | 51 | 15 | | | | | 15 |
| AA-0000000 | 00000 | BELLEFONTE INS. CO. | UNITED KINGDOM | 120 | | | | | | | 120 | | | | | 120 |
| AA-3190035 | 00000 | BERMUDA FIRE AND MARINE INSUR | BERMUDA | 159 | | | | | | | 159 | 103 | 21 | | | 159 |
| AA-1460030 | 00000 | BERNER ALLGEMEINE VERS. GES. A | SWITZERLAND | 44 | | 100 | (6) | | | 44 | | | | | | |
| AA-1280006 | 00000 | BG GARANTI FORSIKIRINGSSELSKA | DENMARK | 19 | | | | | | | 19 | | | | | 19 |
| AA-0000000 | 00000 | BLUEWELL BERMUDA | BERMUDA | 137 | | | 96 | | | 96 | 41 | | | | | 41 |
| AA-1120361 | 00000 | BRITISH & EUROPEAN REINSURANC | UNITED KINGDOM | 124 | | 27 | | | | 27 | 97 | 66 | 13 | 13 | | 110 |
| AA-1120290 | 00000 | BRITISH AVIATION INSURANCE CO. | UNITED KINGDOM | 30 | | | | | | | 30 | 30 | 6 | | | 30 |
| AA-0000000 | 00000 | BRITISH MERCHANT INS. CO. LTD | UNITED KINGDOM | 17 | | | | | | | 17 | 5 | 1 | | | 17 |
| AA-1120305 | 00000 | BRYANSTON INSURANCE CO. | UNITED KINGDOM | 54 | | | | | | | 54 | 21 | 4 | | | 54 |
| AA-2990115 | 00000 | C.A. VENEZOLANA SEGUROS CARAC | VENEZUELA | 2 | | | 4 | | | 2 | | | | | | |
| AA-1240052 | 00000 | C.E.A.I. CIE EUROPEENE D'ASS INDU | BELGIUM | 13 | | | | | | | 13 | 2 | | | | 13 |
| AA-1120355 | 00000 | C.N.A. REINSURANCE CO. LTD. | UNITED KINGDOM | 6,413 | | 1,827 | 2,027 | | | 3,854 | 2,559 | 24 | 5 | 5 | 1 | 2,565 |
| AA-1320066 | 00000 | CAMAT IARD | FRANCE | 20 | | | | | | | 20 | | | | | 20 |
| AA-9994107 | 00000 | CANADIAN ACCIDENT REINSURANC | CANADA | 646 | | | 79 | | | 79 | 567 | | | | | 567 |
| AA-1560110 | 00000 | CANADIAN GENERAL INSURANCE C | CANADA | 556 | | | 35 | | | 35 | 521 | | | | | 521 |
| AA-5280012 | 00000 | CENTRAL REINSURANCE CORPORA | TAIWAN | 1 | 2 | | | | | 1 | | | | | | |
| AA-1560390 | 00000 | CGU INSURANCE CO OF CANADA A | CANADA | 339 | | | (34) | | | (34) | 373 | | | | (34) | 339 |
| AA-1120328 | 00000 | CHARTER REINSURANCE COMPANY | UNITED KINGDOM | 142 | | | | | | | 142 | 142 | 28 | | | 142 |
| AA-5320030 | 00000 | CHINA INT REINS CO LTD | HONG KONG | 2 | 3 | | | | | 2 | | | | | | |
| AA-9240125 | 00000 | CHINA PACIFIC INS CO LTD | CHINA | 1 | | | | | | | 1 | | | | | 1 |
| AA-1120330 | 00000 | CHIYODA FIRE & MARINE INS CO (E | UNITED KINGDOM | 1 | | 172 | | | | 1 | | | | | | |
| AA-1580010 | 00000 | CHIYODA FIRE AND MARINE INSURA | JAPAN | 157 | | | 3 | | | 3 | 154 | | | | | 154 |
| AA-3190541 | 00000 | CHUBB ATLANTIC INDEMNITY | BERMUDA | 73 | | | 3 | | | 3 | 70 | | | | | 70 |
| AA-1560196 | 00000 | CHUBB INS CO OF CANADA | CANADA | 32 | | | | | | | 32 | | | | | 32 |
| AA-1120795 | 00000 | CIGNA RE CO (UK) LTD | UNITED KINGDOM | 2,518 | | 113 | 123 | | | 236 | 2,282 | | | | | 2,282 |
| AA-1560197 | 00000 | CITADEL GENERAL ASSURANCE CO | CANADA | 230 | | | | | | | 230 | | | | | 230 |
| AA-1120345 | 00000 | CITY INTERNATIONAL INS CO LTD | UNITED KINGDOM | 25 | | | | | | | 25 | 2 | | | | 25 |
| AA-0000000 | 00000 | CITYSTATE INS PTE LTD | JAPAN | | | | 20 | | | | | | | | | |
| AA-1120355 | 00000 | CNA REINS CO | UNITED KINGDOM | 835 | | | 447 | | | 447 | 388 | | | | | 388 |
| AA-2280009 | 00000 | COMPANIA DE SEGUROS GENERALE | CHILE | 3 | | | | | | | 3 | | | | | 3 |
| AA-3190390 | 00000 | COMPUTER INSURANCE COMPANY | BERMUDA | 410 | | | | | | | 410 | | | | | 410 |
| AA-0000000 | 00000 | CONTRACTORS CASUALTY LTD | BERMUDA | 50 | 1 | | | | | 1 | 49 | | | | | 49 |
| AA-0000000 | 00000 | CONTRACTORS' CASUALTY & SURE | LUXEMBURG | 4,630 | 120 | 4,307 | | | | 4,427 | 203 | | | | | 203 |

6 4 . 2

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|---------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-1120440 | 00000 | COPENHAGEN REINSURANCE CO. (| UNITED KINGDOM | 205 | | 91 | 37 | | | 128 | 77 | | | | 2 | 79 |
| AA-1320117 | 00000 | CORIFRANCE | FRANCE | | | | 4 | | | | | | | | | |
| AA-1120445 | 00000 | CORNHILL INSURANCE PLC. | UNITED KINGDOM | 27 | | | 15 | | | 15 | 12 | | | | | 12 |
| AA-0000000 | 00000 | COVENANT INTERNATIONAL INS CO | BARBADOS | 540 | 37 | 750 | | | | 540 | | | | | | |
| AA-1580015 | 00000 | DAI-TOKYO FIRE AND MARINE INSU | JAPAN | 3 | 3 | | | | | 3 | | | | | | |
| AA-1280044 | 00000 | DET KONGELIGE OCTROIEREDE AL | DENMARK | 3 | | | 2 | | | 2 | 1 | | | | | 1 |
| AA-1120495 | 00000 | DOMINION INSURANCE CO. LTD. | UNITED KINGDOM | 3,844 | | 467 | | | | 467 | 3,377 | 1,406 | 281 | 281 | | 3,658 |
| AA-1120510 | 00000 | DRAKE INSURANCE CO. LTD. | UNITED KINGDOM | 157 | | | | | | 157 | 157 | 137 | 27 | | | 157 |
| AA-1340085 | 00000 | E & S RUCKVERSICHERUNGS - AKT | GERMANY | 177 | | 53 | (1) | | | 52 | 125 | | | | | 125 |
| AA-1120515 | 00000 | EAGLE STAR INSURANCE CO. LTD. | UNITED KINGDOM | 334 | | | (35) | | | (35) | 369 | 178 | 36 | | (35) | 334 |
| AA-1120521 | 00000 | EAGLE STAR REINSURANCE CO. LT | UNITED KINGDOM | 514 | | 153 | 150 | | | 303 | 211 | | | | | 211 |
| AA-1120536 | 00000 | EL PASO INSURANCE CO. LTD. | UNITED KINGDOM | 135 | | | | | | | 135 | 96 | 19 | | | 135 |
| AA-1460082 | 00000 | ELVIA VERSICHERUNGEN | SWITZERLAND | 1 | | | | | | 1 | 1 | 1 | | | | 1 |
| AA-1120894 | 00000 | ENGLISH & SCOTTISH MARITIME & | UNITED KINGDOM | 1 | | | | | | 1 | 1 | | | | | 1 |
| AA-1120545 | 00000 | ENGLISH AND AMERICAN INSURANC | UNITED KINGDOM | 2,996 | 2 | 338 | | | | 340 | 2,656 | 2,434 | 487 | 340 | | 2,996 |
| AA-0000000 | 00000 | EQUINOX INDEMNITY CO LTD | BERMUDA | 12 | | | (6) | | | (6) | 18 | | | | (6) | 12 |
| AA-1120020 | 00000 | ERC FRANKONA REASSURANCE LT | UNITED KINGDOM | 153 | | | 87 | | | 87 | 66 | | | | | 66 |
| AA-1120827 | 00000 | ERC FRANKONA REINSURANCE (II) L | UNITED KINGDOM | 380 | | 83 | (463) | | | (380) | 760 | 31 | 6 | | (380) | 380 |
| AA-1120643 | 00000 | ERC FRANKONA REINSURANCE LTD | UNITED KINGDOM | 421 | | | 283 | | | 283 | 138 | | | | | 138 |
| AA-1340090 | 00000 | ERC FRANKONA RUCK-VERS AG | GERMANY | 3,284 | | | 1,298 | | | 1,298 | 1,986 | | | | | 1,986 |
| AA-1340003 | 00000 | EUROPA RUCKVERSICHERUNGS AG | GERMANY | 491 | | 33 | 33 | | | 66 | 425 | | | | | 425 |
| AA-1120580 | 00000 | EXCESS INSURANCE CO. LTD. | UNITED KINGDOM | 3,271 | | 1,379 | | | | 1,379 | 1,892 | 1,124 | 225 | 225 | | 2,117 |
| AA-9994100 | 00000 | EXKO INTER-POOL 1990 | GERMANY | 1 | | | | | | 1 | 1 | | | | | 1 |
| AA-9994109 | 00000 | EXKO XL AGREEMENT 70 | GERMANY | 1 | | | | | | 1 | 1 | | | | | 1 |
| AA-1930251 | 00000 | F.A.I. INSURANCES LTD. | AUSTRALIA | 55 | | | 11 | | | 11 | 44 | | | | | 44 |
| AA-0000000 | 00000 | FIANZAS MEXICO BITAL SA | MEXICO | | | | 1 | | | | | | | | | |
| AA-1821000 | 00000 | FIDELIDADE GRUPO SEGURADOR. | PORTUGAL | 1 | | | | | | | 1 | | | | | 1 |
| AA-1120605 | 00000 | FINNISH | UNITED KINGDOM | 2 | | 2 | | | | 2 | | | | | | |
| AA-1440035 | 00000 | FOLKSAM INTERNATIONAL INS (SW) | SWEDEN | 7 | 3 | | 2 | | | 5 | 2 | | | | | 2 |
| AA-1120620 | 00000 | FOLKSAM INTERNATIONAL INS. (UK | UNITED KINGDOM | 63 | | | (18) | | | (18) | 81 | 21 | 4 | | (18) | 63 |
| AA-1120255 | 00000 | FORTIS INS LTD | UNITED KINGDOM | 14 | | 10 | | | | 10 | 4 | 13 | 3 | 3 | | 7 |
| AA-1120645 | 00000 | FREMONT INSURANCE CO. (UK) LTD | UNITED KINGDOM | 66 | | | | | | 66 | 61 | | 12 | | | 66 |
| AA-1580035 | 00000 | FUJI FIRE AND MARINE INSURANCE | JAPAN | 14 | | | | | | | 14 | 2 | | | | 14 |
| AA-1320137 | 00000 | G.M.F. | FRANCE | 2 | | 2 | | | | 2 | | | | | | |
| AA-3190072 | 00000 | G.T.E. REINSURANCE CO. LTD. | BERMUDA | 38 | | | | | | | 38 | | | | | 38 |
| AA-1320135 | 00000 | GAN INCENDIE ACCIDENTS | FRANCE | 1 | | | | | | | 1 | | | | | 1 |
| AA-1930008 | 00000 | GENERAL & COLOGNE RE AUSTRAL | AUSTRALIA | 87 | 8 | | | | | 43 | 44 | | | | | 44 |
| AA-1930285 | 00000 | GENERAL & COLOGNE REINSURANC | AUSTRALIA | 77 | | | 100 | | | 77 | | | | | | |
| AA-1120668 | 00000 | GENERAL RE EUROPE LTD | UNITED KINGDOM | 852 | | 103 | | | | 103 | 749 | 627 | 125 | 103 | | 852 |
| AA-1320110 | 00000 | GENERALI FRANCE ASSURANCES IA | FRANCE | 2 | | | 1 | | | 1 | 1 | | | | | 1 |

6 4 . 3

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
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SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|--------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-1220030 | 00000 | GENERALI LLOYD VERSICHERUNG A | AUSTRIA | 3 | | 2 | | | | 2 | 1 | | | | | 1 |
| AA-1561014 | 00000 | GERLING CANADA INS CO | CANADA | 2,089 | | 109 | 685 | | | 794 | 1,295 | | | | | 1,295 |
| AA-1120680 | 00000 | GERLING GLOBAL GENERAL & REIN | UNITED KINGDOM | 15 | | 5 | | | | 5 | 10 | 9 | 2 | 2 | | 12 |
| AA-3160072 | 00000 | GERLING GLOBAL REINS COM | BARBADOS | 93,094 | 55,248 | 36,770 | | | | 92,018 | 1,076 | | | | | 1,076 |
| AA-1340093 | 00000 | GERLING-KONZERN ALLGEMEINE VE | GERMANY | 657 | | | 166 | | | 166 | 491 | | | | | 491 |
| AA-1340095 | 00000 | GERLING-KONZERN GLOBALE RUCK | GERMANY | 1 | | | | | | | 1 | | | | | 1 |
| AA-1120655 | 00000 | GIO (UK) LTD. | UNITED KINGDOM | 239 | | | | | | | 239 | | | | | 239 |
| AA-1930320 | 00000 | GIO AUSTRALIA HOLDINGS LTD | AUSTRALIA | 1,053 | | 674 | | | | 674 | 379 | 326 | 65 | 65 | | 444 |
| AA-1930321 | 00000 | GIO INSURANCE LTD | AUSTRALIA | 1,751 | | | 88 | | | 88 | 1,663 | | | | | 1,663 |
| AA-3191152 | 00000 | GLOBAL CAPITAL REINSURANCE LIM | BERMUDA | 110 | | | | | | | 110 | | | | | 110 |
| AA-1340105 | 00000 | GOTHAER VERSICHERUNGSBANK V | GERMANY | 17 | | | 7 | | | 7 | 10 | | | | | 10 |
| AA-1220040 | 00000 | GRAZER WECHSELSEITIGE VERSIC | AUSTRIA | 2 | | 2 | | | | 2 | | | | | | |
| AA-1120980 | 00000 | GROUPAMA INS CO LTD | UNITED KINGDOM | 384 | | 13 | 91 | | | 104 | 280 | 152 | 30 | 30 | | 310 |
| AA-2730790 | 00000 | GRUPO NACIONAL PROVINCIAL SA | MEXICO | 1 | | | 3 | | | 1 | | | | | | |
| AA-1121340 | 00000 | HANNOVER LIFE REASSURANCE (UK | UNITED KINGDOM | 2 | | 3 | | | | 2 | | | | | | |
| AA-1340125 | 00000 | HANNOVER RUCKVERSICHERUNGS | GERMANY | 9,541 | | 6,522 | 1,659 | | | 8,181 | 1,360 | | | | | 1,360 |
| AA-1560483 | 00000 | HANNOVER RUCKVERSICHERUNGS- | CANADA | 8 | | | (5) | | | (5) | 13 | | | | (5) | 8 |
| AA-1122024 | 00000 | HAWK INS CO LTD | UNITED KINGDOM | 39 | | | | | | | 39 | 17 | 3 | | | 39 |
| AA-1340106 | 00000 | HDI HAFTPELITCH | GERMANY | 74 | | | 63 | | | 63 | 11 | | | | | 11 |
| AA-1120757 | 00000 | HEDDINGTON INSURANCE (UK) LTD. | UNITED KINGDOM | 6 | | | 4 | | | 4 | 2 | 3 | 1 | 1 | | 3 |
| AA-1460080 | 00000 | HELVETIA SCHWEIZERISCHE VERSI | SWITZERLAND | 124 | | | | | | | 124 | 107 | 21 | | | 124 |
| AA-1341001 | 00000 | HERMES KREDITVERS A.G. | GERMANY | 57 | | | 9 | | | 9 | 48 | | | | | 48 |
| AA-1930380 | 00000 | HIH CASUALTY & GEN INS LTD | AUSTRALIA | 8 | | | (14) | | | (14) | 22 | | | | (14) | 8 |
| AA-0000000 | 00000 | HITACHI CREDIT INS | JAPAN | 22 | | | 16 | | | 16 | 6 | | | | | 6 |
| AA-1120518 | 00000 | HOME AND OVERSEAS INSURANCE | UNITED KINGDOM | 72 | | 49 | | | | 49 | 23 | 46 | 9 | 9 | | 32 |
| AA-5320095 | 00000 | HSBC INS (INTERNATIONAL) LTD | HONG KONG | 10 | | | | | | | 10 | 2 | | | | 10 |
| AA-2130420 | 00000 | I.N.D.E.R. | ARGENTINA | 30 | | | | | | | 30 | | | | | 30 |
| AA-1720095 | 00000 | INDUSTRIAL INS CO LTD | FINLAND | 117 | | | 81 | | | 81 | 36 | | | | | 36 |
| AA-5760025 | 00000 | INSURANCE CORPORATION OF SIN | SINGAPORE | 2 | | | | | | | 2 | 2 | | | | 2 |
| AA-1120812 | 00000 | INSURANCE CORPORATION OF SIN | UNITED KINGDOM | 3 | | | | | | | 3 | 1 | | | | 3 |
| AA-9994103 | 00000 | INTERNATIONAL OIL INSURERS | UNITED KINGDOM | 8 | | | (1) | | | (1) | 9 | | | | (1) | 8 |
| AA-3160060 | 00000 | IPL INSURANCE (BARBADOS) LTD | BARBADOS | 2,507 | 92 | 1,500 | 49 | | | 1,641 | 866 | | | | | 866 |
| AA-2230425 | 00000 | IRB - BRASIL RESSEGUROS SA | BRAZIL | 100 | | | | | | | 100 | | | | | 100 |
| AA-1120825 | 00000 | IRON TRADES INS CO LTD | UNITED KINGDOM | 1 | | | | | | | 1 | 1 | | | | 1 |
| AA-9990000 | 00000 | JAPAN ATOMIC ENERGY INS POOL | JAPAN | 2 | | | 7 | | | 2 | | | | | | |
| AA-9990000 | 00000 | JAPAN AUTOMOBILE INS POOL | JAPAN | 11 | | | 3 | | | 3 | 8 | | | | | 8 |
| AA-9990000 | 00000 | JAPAN CALI POOL (DEPT OF TRANS | JAPAN | 96 | | | 45 | | | 45 | 51 | | | | | 51 |
| AA-9990000 | 00000 | JAPAN EARTHQUAKE INS POOL | JAPAN | 212 | | | 47 | | | 47 | 165 | | | | | 165 |
| AA-3190327 | 00000 | KETTLEBROOK INSURANCE COMPA | BERMUDA | 1,694 | 237 | 1,500 | (4) | | | 1,694 | | | | | | |
| AA-1120475 | 00000 | KINGSCROFT INSURANCE LIMITED | UNITED KINGDOM | 273 | | | | | | | 273 | 187 | 37 | | | 273 |

6 4 . 4

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|----------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-3190666 | 00000 | KODA INSURANCE GROUP LTD. | BERMUDA | 64 | 5 | 96 | | | | 64 | | | | | | |
| AA-1220070 | 00000 | KOELNISCHE RUECK WIEN RUCK - A | AUSTRIA | 2 | 3 | | | | | 2 | | | | | | |
| AA-5420050 | 00000 | KOREAN REINSURANCE CO. | SOUTH KOREA | 15 | | | 14 | | | 14 | 1 | | | | | 1 |
| AA-1580050 | 00000 | KYOEI MUTUAL FIRE AND MARINE I | JAPAN | 1 | | 1 | | | | 1 | | | | | | |
| AA-0000000 | 00000 | L'URBAINE & LA SEINE S.A. | FRANCE | 2 | | | | | | | 2 | 2 | | | | 2 |
| AA-1560610 | 00000 | LA NATIONALE CIE DE REASSURAN | CANADA | 4 | | | | | | | 4 | 4 | 1 | | | 4 |
| AA-1320255 | 00000 | LA REUNION FRANCAISE S.A. | FRANCE | 25 | | 45 | (18) | | | 25 | | | | | | |
| AA-5480055 | 00000 | LABUAN REINSURANCE LIMITED | MALAYSIA | 8 | | | 8 | | | 8 | | | | | | |
| AA-1121285 | 00000 | LAKEWOOD INS CO LTD | UNITED KINGDOM | 226 | | 1 | | | | 1 | 225 | | | | | 225 |
| AA-1340150 | 00000 | LANDSCHAFTLICHE BRANDKASSE H | GERMANY | 3 | 4 | | | | | 3 | | | | | | |
| AA-3190654 | 00000 | LASALLE RE HOLDINGS LTD | BERMUDA | 91 | | | 4 | | | 4 | 87 | | | | | 87 |
| AA-1320280 | 00000 | LE SECOURS CIE D'ASSURANCES | FRANCE | 1 | | | | | | 1 | | 1 | | | | 1 |
| AA-0000000 | 00000 | LE UNION CIE D'ASSURANCE | FRANCE | 2 | | | | | | 2 | | 2 | | | | 2 |
| AA-1320222 | 00000 | LES MUTUELLES DU MANS IARD | FRANCE | 1 | | | | | | 1 | | 2 | | | | 1 |
| AA-1120920 | 00000 | LIME STREET INSURANCE CO. LTD. | UNITED KINGDOM | 120 | | | | | | | 120 | 79 | 16 | | | 120 |
| AA-1123000 | 00000 | LLOYDS SYNDICATE 0298 | UNITED KINGDOM | 324 | | | 13 | | | 13 | 311 | | | | | 311 |
| AA-1121134 | 00000 | LONDON & OVERSEAS INS. CO. PLC | UNITED KINGDOM | 367 | | 6 | | | | 6 | 361 | 195 | 39 | 6 | | 367 |
| AA-1120887 | 00000 | LONDON AND EDINBURGH INSURAN | UNITED KINGDOM | 488 | | | 4 | | | 4 | 484 | 244 | 49 | 4 | | 488 |
| AA-1120925 | 00000 | LUDGATE INSURANCE CO. LTD. | UNITED KINGDOM | 8 | | | | | | | 8 | 4 | 1 | | | 8 |
| AA-0000000 | 00000 | MANOR INSURANCE (AUSTRALIA) LT | AUSTRALIA | 42 | | | | | | | 42 | 19 | 4 | | | 42 |
| AA-0000000 | 00000 | MAPLE INSURANCE COMPANY LTD | BERMUDA | 2,046 | | | (263) | | | (263) | 2,309 | | | | (263) | 2,046 |
| AA-1120945 | 00000 | MENTOR INSURANCE CO. (UK) LTD | BERMUDA | (4) | | | | | | (4) | | | | | (4) | |
| AA-1560570 | 00000 | MERCANTILE & GENERAL RE (CANA | CANADA | 2 | | | 2 | | | 2 | | | | | | |
| AA-3190277 | 00000 | MI INSURANCE CO LTD | BERMUDA | 1,392 | | | | | | | 1,392 | | | | | 1,392 |
| AA-1810100 | 00000 | MIDDLE SEA INS CO | MALTA | 3 | | | 5 | | | 3 | | | | | | |
| AA-1360157 | 00000 | MINERVA ASSICURAZIONI SPA | ITALY | 8 | | | | | | | 8 | 8 | 2 | | | 8 |
| AA-0000000 | 00000 | MINISTRY OF TRANSPORTATION | JAPAN | 141 | | | 55 | | | 55 | 86 | | | | | 86 |
| AA-1121410 | 00000 | MITSUI MARINE & FIRE INS CO (EUR | UNITED KINGDOM | 112 | | | 44 | | | 44 | 68 | | | | | 68 |
| AA-1121200 | 00000 | MOORGATE INS CO LTD | UNITED KINGDOM | 14 | | | | | | | 14 | 2 | | | | 14 |
| AA-1340165 | 00000 | MUNICH RE CO AG | GERMANY | 283 | | | 143 | | | 143 | 140 | | | | | 140 |
| AA-1560600 | 00000 | MUNICH REINSURANCE CO. OF CAN | CANADA | 8,875 | | 450 | 2,831 | | | 3,281 | 5,594 | | | | | 5,594 |
| AA-1120011 | 00000 | MUNICH REINSURANCE COMPANY- | UNITED KINGDOM | 1,223 | | 941 | | | | 941 | 282 | 418 | 84 | 84 | | 366 |
| AA-1120995 | 00000 | MUNICIPAL GENERAL INSURANCE L | UNITED KINGDOM | 121 | | | | | | | 121 | 51 | 10 | | | 121 |
| AA-3190120 | 00000 | MUTUAL REINSURANCE CO. LTD. | BERMUDA | 212 | | | | | | | 212 | 97 | 19 | | | 212 |
| AA-1320205 | 00000 | MUTUELLE CENTRALE DE REASSUR | FRANCE | 22 | | | | | | | 22 | | | | | 22 |
| AA-1121115 | 00000 | N.R.G. LONDON REINSURANCE CO. | UNITED KINGDOM | 103 | | | | | | | 103 | 29 | 6 | | | 103 |
| AA-1380115 | 00000 | NATIONALE BORG | NETHERLANDS | 4 | | | 13 | | | 4 | | | | | | |
| AA-1460094 | 00000 | NEUE RUCKVERSICHERUNGS-GESE | SWITZERLAND | 5 | | | 5 | | | 5 | | | | | | |
| AA-1460100 | 00000 | NEW REINSURANCE COMPANY | SWITZERLAND | 216 | | | 98 | | | 98 | 118 | | | | | 118 |
| AA-0000000 | 00000 | NIL INSURANCE COMPANY | BARBADOS | | | | (74) | | | (74) | 74 | | | | (74) | |

6 4 . 5

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|---------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-1580060 | 00000 | NIPPON FIRE AND MARINE INSURAN | JAPAN | 2 | | | | | | | 2 | 1 | | | | 2 |
| AA-1121075 | 00000 | NIPPON INS. CO. OF EUROPE LTD. | UNITED KINGDOM | 15 | | | | | | | 15 | 2 | | | | 15 |
| AA-1580065 | 00000 | NISSAN FIRE AND MARINE INSURAN | JAPAN | 82 | | | 42 | | | 42 | 40 | | | | | 40 |
| AA-3160282 | 00000 | NOVALTA INSURANCE LTD | BARBADOS | 3,195 | | | 161 | | | 161 | 3,034 | | | | | 3,034 |
| AA-0000000 | 00000 | NPK INS LTD | BARBADOS | 2,902 | | 1,000 | 1,001 | | | 2,001 | 901 | | | | | 901 |
| AA-1121110 | 00000 | NW RE CORP LTD | UNITED KINGDOM | 210 | | 246 | | | | 210 | | | | | | |
| AA-3190746 | 00000 | ODYSSEY RE (BERMUDA) LTD | BERMUDA | 262 | | | 45 | | | 45 | 217 | | | | | 217 |
| AA-1560001 | 00000 | OPTIMUM REASSURANCE INC | CANADA | 63 | | | 5 | | | 5 | 58 | | | | | 58 |
| AA-1121135 | 00000 | ORION INSURANCE CO. PLC. | UNITED KINGDOM | 2,130 | | 147 | | | | 147 | 1,983 | 1,350 | 270 | 147 | | 2,130 |
| AA-1121380 | 00000 | OSLO REINSURANCE CO (UK) LTD | UNITED KINGDOM | 31 | | 1 | | | | 1 | 30 | | | | 1 | 31 |
| AA-3190224 | 00000 | OVERSEAS PARTNERS LTD. | BERMUDA | 112,735 | 9,241 | 103,860 | (510) | | | 112,591 | 144 | | | | | 144 |
| AA-5760040 | 00000 | OVERSEAS UNION INSURANCE | SINGAPORE | 2 | | | | | | | 2 | 2 | | | | 2 |
| AA-3190686 | 00000 | PARTNERRE LTD | BERMUDA | 3,488 | | 206 | 166 | | | 372 | 3,116 | | | | | 3,116 |
| AA-3190129 | 00000 | PAUMANOCK INS CO LTD | BERMUDA | 3 | 65 | | 1 | | | 3 | | 3 | 1 | 1 | | 1 |
| AA-0000000 | 00000 | PEERLESS INS CO | BERMUDA | 8,434 | | | 1,616 | | | 1,616 | 6,818 | | | | | 6,818 |
| AA-0060125 | 00000 | PEMBROKE INSURANCE COMPANY L | ISLE OF MAN | 20,030 | | 27,790 | 416 | | | 20,030 | | | | | 121 | 121 |
| AA-1460004 | 00000 | PENMORE SA | SWITZERLAND | 28 | | | | | | | 28 | | | | | 28 |
| AA-0000000 | 00000 | PHENCORP | BARBADOS | 2,411 | 1,085 | | 86 | | | 1,171 | 1,240 | | | | | 1,240 |
| AA-3191083 | 00000 | PICO LTD. | BERMUDA | 97 | 24 | 65 | | | | 89 | 8 | | | | | 8 |
| AA-1122002 | 00000 | PINE TOP INS. CO. LTD. | UNITED KINGDOM | 451 | | | | | | | 451 | 178 | 36 | | | 451 |
| AA-1320230 | 00000 | PRESERVATRICE FONCIERE T.I.A.R | FRANCE | 2 | | | | | | | 2 | 2 | | | | 2 |
| AA-3190776 | 00000 | PROFESSIONAL SERVICES INS CO L | BERMUDA | 1,397 | | | 1 | | | 1 | 1,396 | | | | | 1,396 |
| AA-1930031 | 00000 | QBE INSURANCE LTD | AUSTRALIA | 32 | | | (31) | | | (31) | 63 | | | | (31) | 32 |
| AA-1120481 | 00000 | QBE INTERNATIONAL INS LTD | UNITED KINGDOM | | | 23 | | | | | | | | | | |
| AA-1120481 | 00000 | QBE INTERNATIONAL INS LTD | UNITED KINGDOM | 11,742 | | 23 | (125) | | | (102) | 11,844 | | | | (102) | 11,742 |
| AA-5760045 | 00000 | R.M.C.A. REINSURANCE LTD. | SINGAPORE | 9 | | | | | | | 9 | 9 | 2 | | | 9 |
| AA-1340195 | 00000 | R&V VERSICHERUNG AG | GERMANY | 11 | | | 32 | | | 11 | | | | | | |
| AA-1121060 | 00000 | REINS. CORP. OF NEW YORK (U.K. | UNITED KINGDOM | 1 | | | | | | | 1 | | | | | 1 |
| AA-1930880 | 00000 | REINSURANCE AUSTRALIA CORP. L | AUSTRALIA | 528 | | 134 | 3 | | | 137 | 391 | | | | | 391 |
| AA-1121244 | 00000 | RELIANCE | UNITED KINGDOM | 1 | | | | | | | 1 | 1 | | | | 1 |
| AA-0000000 | 00000 | RELIANCE NATIONAL ASIA RE PTE L | JAPAN | 5 | | | 6 | | | 5 | | | | | | |
| AA-1121246 | 00000 | RELIANCE NATL INS CO (EUROPE) L | UNITED KINGDOM | 110 | | | 50 | | | 50 | 60 | | | | | 60 |
| AA-3190339 | 00000 | RENAISSANCE REINSURANCE LTD. | BERMUDA | 5 | | | (48) | | | (48) | 53 | | | | (48) | 5 |
| AA-1460115 | 00000 | RHEIN RUCKVERSICHERUNG AG | SWITZERLAND | 3,890 | | | 1,228 | | | 1,228 | 2,662 | | | | | 2,662 |
| AA-1121270 | 00000 | RIVER THAMES INSURANCE CO. LTD | UNITED KINGDOM | 420 | | 111 | (5) | | | 106 | 314 | 191 | 38 | 38 | 2 | 354 |
| AA-1120465 | 00000 | RIVERSTONE INS (UK) LTD | UNITED KINGDOM | 18 | | | | | | | 18 | | | | | 18 |
| AA-1121999 | 00000 | ROYAL & SUN ALLIANCE INS PLC | UNITED KINGDOM | 1,277 | | | 376 | | | 376 | 901 | | | | | 901 |
| AA-1560735 | 00000 | ROYAL & SUN ALLIANCE INS. CO O | CANADA | 52 | | | 12 | | | 12 | 40 | | | | | 40 |
| AA-1121277 | 00000 | ROYAL & SUN ALLIANCE REINSURA | UNITED KINGDOM | 190 | | 156 | 141 | | | 190 | | (17) | (3) | | | |
| AA-1120013 | 00000 | ROYAL INSURANCE (UK) LIMITED | UNITED KINGDOM | 11 | | 189 | | | | 11 | | | | | | |

6 4 . 6

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
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 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|---------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-1380175 | 00000 | ROYAL NEDERLAND SCHADEVERZE | NETHERLANDS | 1,959 | | | | | | | 1,959 | | | | | 1,959 |
| AA-1120379 | 00000 | ROYAL SCOTTISH INS CO LTD | UNITED KINGDOM | 27 | | | | | | | 27 | 9 | 2 | | | 27 |
| AA-1320265 | 00000 | S.A.F.R. SOCIT ANONYME FRANAISE | FRANCE | 144 | | 32 | | | | 32 | 112 | | | | | 112 |
| AA-1320275 | 00000 | S.C.O.R. | FRANCE | 49 | | | | | | | 49 | | | | | 49 |
| AA-1121290 | 00000 | SAN FRANCISCO INSURANCE CO. (U | UNITED KINGDOM | 12 | | | | | | | 12 | 3 | 1 | | | 12 |
| AA-1121295 | 00000 | SCAN RE INSURANCE CO. LTD. | UNITED KINGDOM | 503 | | | | | | | 503 | 296 | 59 | | | 503 |
| AA-1460130 | 00000 | SCHWEIZERISCHE NATL. VERS. GES | SWITZERLAND | 11 | | | | | | | 11 | 11 | 2 | | | 11 |
| AA-1121300 | 00000 | SCOR (UK) CO LTD | UNITED KINGDOM | 25 | | | | | | | 25 | 24 | 5 | | | 25 |
| AA-1560745 | 00000 | SCOR CANADA REINSURANCE CO | CANADA | 875 | | 144 | (37) | | | 107 | 768 | | | | | 768 |
| AA-1121310 | 00000 | SCOTTISH LION INSURANCE CO. LT | UNITED KINGDOM | 2 | | 6 | | | | 2 | | | | | | |
| AA-1240175 | 00000 | SECURA SA/NV | BELGIUM | 5 | | | 8 | | | 5 | | | | | | |
| AA-0000000 | 00000 | SEESAM INTERNATIONAL | ESTONIA | 1 | | | 1 | | | 1 | | | | | | |
| AA-1440076 | 00000 | SIRIUS INTERNATIONAL INS. CORP | SWEDEN | 19 | | | 45 | | | 19 | | | | | | |
| AA-1440080 | 00000 | SKANDIA FORSAKRINGSAKTIEBOLA | SWEDEN | 481 | | | 3,216 | | | 481 | | | | | | |
| AA-1122004 | 00000 | SLATER WALKER INS. CO. LTD. | UNITED KINGDOM | 388 | | | | | | | 388 | 226 | 45 | | | 388 |
| AA-1320284 | 00000 | SOCIETE PARISIENNE DE SOUSCRIP | FRANCE | 30 | | | (16) | | | (16) | 46 | | | | (16) | 30 |
| AA-0000000 | 00000 | SOLENS VERSICHERUNGEN AG | SWITZERLAND | 165 | | | 6 | | | 6 | 159 | | | | | 159 |
| AA-1320295 | 00000 | SOREMA | FRANCE | 75 | 8 | | 70 | | | 75 | | | | | | |
| AA-1121360 | 00000 | SOVEREIGN | UNITED KINGDOM | 382 | | 77 | | | | 77 | 305 | 338 | 68 | 68 | | 373 |
| AA-1120485 | 00000 | SOVEREIGN INSURANCE (UK) LTD. | UNITED KINGDOM | 1 | | | | | | 1 | | | | | | 1 |
| AA-1121366 | 00000 | SPHERE DRAKE INSURANCE CO LTD | UNITED KINGDOM | 2,352 | | 152 | 73 | | | 225 | 2,127 | | | | | 2,127 |
| AA-1121365 | 00000 | SPHERE INSURANCE CO. LTD. | UNITED KINGDOM | 176 | | 6 | | | | 6 | 170 | 141 | 28 | 6 | | 176 |
| AA-1121405 | 00000 | SR INTERNATIONAL BUSINESS INS | UNITED KINGDOM | 8 | | | | | | 8 | 8 | 8 | 2 | | | 8 |
| AA-1122005 | 00000 | ST HELEN'S INS. CO. LTD | UNITED KINGDOM | 788 | | | | | | | 788 | 679 | 136 | | | 788 |
| AA-1121375 | 00000 | ST. PAUL INTERNATIONAL INS. CO | UNITED KINGDOM | 39 | | | | | | 39 | | | | | | 39 |
| AA-1120962 | 00000 | ST. PAUL REINSURANCE COMPANY | UNITED KINGDOM | 11,691 | | 173 | 891 | | | 1,064 | 10,627 | 3 | 1 | 1 | | 10,628 |
| AA-3190253 | 00000 | STANLEY WORKS (BERMUDA) LTD T | BERMUDA | 3,430 | 331 | 2,599 | 6 | | | 2,936 | 494 | | | | | 494 |
| AA-1321008 | 00000 | STE TECHNIQUE D'ACCEPTATIONS | FRANCE | 56 | | | | | | | 56 | | | | | 56 |
| AA-1440090 | 00000 | STOCKHOLM ATERFORSKRINGS A/ | SWEDEN | | 8 | | | | | | | | | | | |
| AA-3190125 | 00000 | STOCKHOLM RE (BERMUDA) LIMITE | BERMUDA | 209 | | 7 | | | | 7 | 202 | 207 | 41 | 7 | | 209 |
| AA-1121390 | 00000 | STRONGHOLD INSURANCE CO. | UNITED KINGDOM | 936 | | | | | | | 936 | 555 | 111 | | | 936 |
| AA-1580075 | 00000 | SUMITOMO MARINE & FIRE INS CO L | JAPAN | | | | 5 | | | | | | | | | |
| AA-0000000 | 00000 | SWAN INSURANCE CO. LTD. | UNITED KINGDOM | 41 | | | | | | | 41 | 26 | 5 | | | 41 |
| AA-1360240 | 00000 | SWISS RE ITALIA SPA | ITALY | 25 | | 25 | (1) | | | 24 | 1 | | | | | 1 |
| AA-1121400 | 00000 | SWISS REINSURANCE CO (UK) LTD | UNITED KINGDOM | 576 | | | 260 | | | 260 | 316 | | | | | 316 |
| AA-1560160 | 00000 | SWISS REINSURANCE CO CANADA | CANADA | 5,868 | | | 1,248 | | | 1,248 | 4,620 | | | | | 4,620 |
| AA-1460146 | 00000 | SWISS REINSURANCE CO. | SWITZERLAND | 927 | | | 412 | | | 412 | 515 | | | | | 515 |
| AA-3370101 | 00000 | T.A.C. INSURANCE COMPANY | CAYMAN ISLANDS | 1,412 | | 1,985 | (18) | | | 1,412 | | | | | | |
| AA-3190485 | 00000 | TCPL INSURANCE SERVICES LTD | BERMUDA | 71 | | | | | | | 71 | | | | | 71 |
| AA-1340218 | 00000 | TELA VERSICHERUNG | GERMANY | 76 | | | 23 | | | 23 | 53 | | | | | 53 |

6 4 . 7

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|--------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| AA-3190770 | 00000 | TEMPEST REINS CO LTD | BERMUDA | 282 | | | 333 | | | 282 | | | | | | |
| AA-3191272 | 00000 | TERRA NOVA (BERMUDA) INS CO | BERMUDA | 119 | | 46 | | | | 46 | 73 | | | | | 73 |
| AA-1121425 | 00000 | TERRA NOVA INSURANCE CO. LTD. | UNITED KINGDOM | 2,036 | | 603 | (118) | | | 485 | 1,551 | 224 | 45 | 45 | | 1,596 |
| AA-1120512 | 00000 | THREADNEEDLE INSURANCE CO. LT | UNITED KINGDOM | 6 | | | 5 | | | 5 | 1 | | | | | 1 |
| AA-1580095 | 00000 | TOA REINSURANCE CO | JAPAN | 38 | | | 12 | | | 12 | 26 | | | | | 26 |
| AA-1121430 | 00000 | TOA-RE INSURANCE CO. (UK) LTD. | UNITED KINGDOM | 1,447 | | 1 | 399 | | | 400 | 1,047 | | | | | 1,047 |
| AA-1121445 | 00000 | TOKIO MARINE AND FIRE INS (UK) | UNITED KINGDOM | 4 | | | | | | | 4 | | | | | 4 |
| AA-1560810 | 00000 | TORONTO GENERAL INSURANCE C | CANADA | 3 | | | 6 | | | 3 | | | | | | |
| AA-1460075 | 00000 | TRANS RE ZURICH | SWITZERLAND | 16 | | 16 | | | | 16 | | | | | | |
| AA-1561040 | 00000 | TRANSAMERICA LIFE INSURANCE C | CANADA | | | | (8) | | | (8) | 8 | | | | (8) | |
| AA-1320105 | 00000 | TRANSCONTINENTALE DE REASSUR | FRANCE | 4 | 4 | 1 | | | | 4 | | | | | | |
| AA-3191065 | 00000 | TRENT INS. CO. | BERMUDA | 7 | | | | | | 7 | 4 | | 1 | | | 7 |
| AA-1121468 | 00000 | TRIDENT GENERAL INSURANCE | UNITED KINGDOM | 3 | | | | | | 3 | 3 | | 1 | | | 3 |
| AA-3190525 | 00000 | TRIMARK INSURANCE COMPANY LI | BERMUDA | 621 | 27 | 100 | | | | 127 | 494 | | | | | 494 |
| AA-1120431 | 00000 | TUREGUM INSURANCE COMPANY (U | UNITED KINGDOM | 3,088 | | 1,866 | | | | 1,866 | 1,222 | 865 | 173 | 173 | | 1,395 |
| AA-1422000 | 00000 | UNI STOREBRAND GEN INS CO | NORWAY | 12 | | 1 | | | | 1 | 11 | | | | | 11 |
| AA-1121480 | 00000 | UNIONAMERICA INSURANCE CO. LT | UNITED KINGDOM | 500 | | 479 | | | | 479 | 21 | 58 | 12 | 12 | 7 | 40 |
| AA-1121491 | 00000 | UNIONE ITALIANA (UK) REINSURAN | UNITED KINGDOM | 67 | | | | | | 67 | 67 | | 13 | | | 67 |
| AA-1120590 | 00000 | UNITED FRIENDLY GENERAL INS LT | UNITED KINGDOM | 136 | | 32 | | | | 32 | 104 | 72 | 14 | 14 | | 118 |
| AA-1121503 | 00000 | UNITED STANDARD INSURANCE CO. | UNITED KINGDOM | 303 | | 44 | | | | 44 | 259 | 268 | 54 | 44 | | 303 |
| 66-0515824 | 00000 | UPINSCO | VIRGIN ISLAND | 594,206 | 17,386 | 634,880 | 18,919 | | | 594,206 | | | | | | |
| AA-0000000 | 00000 | VEHICLE & GENERAL INS CO LTD | UNITED KINGDOM | 45 | | | | | | | 45 | 45 | 9 | | | 45 |
| AA-1340235 | 00000 | VICTORIA VERSICHERUNGS A | GERMANY | 6 | | | | | | 6 | | | | | | 6 |
| AA-1121525 | 00000 | WALBROOK INSURANCE CO. LTD. | UNITED KINGDOM | 496 | | | | | | 496 | 496 | 355 | 71 | | | 496 |
| AA-1440100 | 00000 | WASA INTERNATIONAL INS. CO. LT | SWEDEN | 4 | | | | | | 4 | 5 | | 1 | | | 4 |
| AA-3190786 | 00000 | WESTBRIDGE INS LTD | BERMUDA | 99 | | | 47 | | | 47 | 52 | | | | | 52 |
| AA-0000000 | 00000 | WILLS CORROON CHINA | CHINA | 3 | | | | | | 3 | | | | | | 3 |
| AA-1460185 | 00000 | WINTERTHUR SCHWEIZERISCHE VE | SWITZERLAND | 154 | | | | | | | 154 | 9 | 2 | | | 154 |
| AA-1120386 | 00000 | WORLD AUXILIARY INSURANCE COR | UNITED KINGDOM | 72 | | 119 | | | | 72 | | 71 | 14 | 14 | | 14 |
| AA-1121560 | 00000 | WORLD MARINE AND GENERAL INS | UNITED KINGDOM | 24 | | | | | | | 24 | 13 | 3 | | | 24 |
| AA-1340255 | 00000 | WURTTENBERGISCHE AG | GERMANY | 67 | | | 31 | | | 31 | 36 | | | | | 36 |
| AA-1340265 | 00000 | WUSTERNOT & WURTTENBERGISC | GERMANY | 1 | | | | | | 1 | | | | | | 1 |
| AA-3191278 | 00000 | X.L. MID OCEAN RE CO LTD | BERMUDA | 190 | | 195 | (2) | | | 190 | | | | | | |
| AA-1780080 | 00000 | XL EUROPE INS | IRELAND | 133 | | | | | | | 133 | | | | | 133 |
| AA-1580110 | 00000 | YASUDA FIRE AND MARINE INSURA | JAPAN | 117 | | | | | | | 117 | | | | | 117 |
| AA-3190185 | 00000 | ZURICH INTERNATIONAL (BERMUDA | BERMUDA | 10 | | | | | | | 10 | | | | | 10 |
| AA-1340015 | 00000 | ZURICH RUCKVERSICHERUNG (KOL | GERMANY | 2,305 | | | 727 | | | 727 | 1,578 | 48 | 10 | 10 | | 1,588 |
| AA-1120001 | 00000 | ZURICH SPECIALTIES LONDON LTD | UNITED KINGDOM | 5,840 | | 68 | 398 | | | 466 | 5,374 | (3) | (1) | | 1 | 5,375 |
| AA-1460190 | 00000 | ZURICH VERS.GES. AG | SWITZERLAND | 93 | | | 260 | | | 93 | | | | | | |

6 4 . 8

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| Federal ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | 1 Reinsurance Recoverable all Items Schedule F Part 3, Col. 10 | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in excess of Col. 1 | 8 Subtotal Col. 1 minus Col. 7 | 9 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute | 10 20 % of Amount in Col. 9 | 11 Smaller of Col. 7 or Col. 10 | 12 Smaller of Col. 7 or 20 % of Amount in Dispute Included in Col. 1 | 13 Total Provision for Unauthorized Reinsurance Smaller of Col. 1 or Cols. 8 + 11 + 12 |
|-------------------|-------------------|-------------------------------|--------------------------|---|---|------------------------|-----------------------------|-----------------------------|---------------------------------|--|-----------------------------------|--|--------------------------------|------------------------------------|---|---|
| 0899999 | | TOTAL OTHER NON-U.S. INSURERS | | 1,015,510 | 89,999 | 848,415 | 45,889 | | | 892,570 | 122,940 | 15,908 | 3,182 | 1,805 | (906) | 123,843 |
| 9999999 | | TOTALS | | 1,521,063 | 466,365 | 1,008,433 | 56,581 | | | 1,381,283 | 139,780 | 17,025 | 3,405 | 1,805 | (925) | 140,664 |

6 4 . 9

1. Amounts in dispute totaling \$ 1,598 are included in Column 1.
 2. Amounts in dispute totaling \$ 1,580 are excluded from Column 9.
 3. Column 1 excludes \$ 6,541 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 6

Provisions for Overdue Authorized Reinsurance as of December 31, Current Year

| Federal ID Number | NAIC Company Code | Name of Reinsurer | 1 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a) | 2 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b) | 3 Amounts Received Prior 90 Days | 4 Col. 1 divided by (Cols. 2 + 3) | 5 Amounts in Col. 1 for Companies Reporting less than 20% in Col. 4 | 6 Amounts in Dispute Excluded from Col. 1 for Companies Reporting less than 20% in Col. 4 | 7 20 % of Amount in Col. 6 | 8 Amount Reported in Col. 5 x 20% + Col. 7 |
|-------------------|-------------------|-----------------------------------|---|--|-------------------------------------|--------------------------------------|--|--|-------------------------------|---|
| 23-1740414 | 22705 | ACE AMERICAN REINSURANCE CO | 1,337 | 147,807 | | 0.9 | 1,337 | 439,000 | 87,800 | 88,067 |
| 36-0719665 | 19232 | ALLSTATE INS CO | 2 | 2,507,281 | 89,557 | | 2 | 1,624,143 | 324,829 | 324,829 |
| 13-5124990 | 19380 | AMERICAN HOME ASR CO | 924 | 924 | | 100.0 | | | | |
| 13-4924125 | 10227 | AMERICAN RE-INSURANCE CO | 36,471 | 6,705,601 | 4,275,045 | 0.3 | 36,471 | 3,395,094 | 679,019 | 686,313 |
| 04-2482364 | 16187 | AXA RE PROP AND CAS INS CO | 19,449 | 19,449 | | 100.0 | | | | |
| 04-2475442 | 20621 | COMMERCIAL UNION INS CO | 206,464 | 424,997 | | 48.6 | | | | |
| 36-2114545 | 20443 | CONTINENTAL CASUALTY CO | 78,706 | 547,507 | 176,455 | 10.9 | 78,706 | | | 15,741 |
| 48-0921045 | 39845 | EMPLOYERS REINSURANCE CORP | 43,370 | 2,048,755 | 983,174 | 1.4 | 43,370 | | | 8,674 |
| 22-2005057 | 26921 | EVEREST REINSURANCE CO (PRUDENTIA | 374,404 | 3,785,861 | 2,100,732 | 6.4 | 374,404 | | | 74,881 |
| AA-9995022 | 00000 | EXCESS AND CASUALTY REINSURANCE A | 1,356,445 | 2,194,143 | 67,858 | 60.0 | | | | |
| 05-0316605 | 21482 | FACTORY MUTUAL INS CO | 79,860 | 14,514,318 | 237,884 | 0.5 | 79,860 | | | 15,972 |
| 36-2667627 | 22969 | GE REINS CORP | 182,247 | 1,645,474 | 1,971,047 | 5.0 | 182,247 | 247 | 49 | 36,499 |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORP | 172,510 | 1,074,870 | 117,934 | 14.5 | 172,510 | | | 34,502 |
| 13-6107326 | 11266 | GERLING GLOBAL REI CORP OF US | | 6,324 | | | | 1,477,520 | 295,504 | 295,504 |
| 31-0501234 | 16691 | GREAT AMERICAN INS CO | 5,907 | 5,907 | | 100.0 | | | | |
| 06-0383750 | 19682 | HARTFORD FIRE INS CO | 408,502 | 1,912,202 | 1,247,252 | 12.9 | 408,502 | | | 81,700 |
| 02-0308052 | 22527 | HOME INS CO | 94 | 94 | | 100.0 | | | | |
| 13-5540698 | 19429 | INSURANCE CO OF THE STATE OF P | | | | | | 1,943,081 | 388,616 | 388,616 |
| 13-5339725 | 18341 | INSURANCE CORP OF NY (THE) | 328,040 | 1,091,069 | | 30.1 | | | | |
| AA-1122000 | 00000 | LLOYD'S UNDERWRITERS | 59,058 | 7,078,037 | 6,449,177 | 0.4 | 59,058 | 19,698,473 | 3,939,695 | 3,951,506 |
| AA-1126055 | 00000 | LLOYDS SYNDICATE 0055 | | 65,343 | 12,896 | | | 5,744 | 1,149 | 1,149 |
| AA-1126079 | 00000 | LLOYDS SYNDICATE 0079 | | 88,721 | 4,758 | | | 11,185 | 2,237 | 2,237 |
| AA-1126204 | 00000 | LLOYDS SYNDICATE 0204 | | 67,340 | | | | 2,423 | 485 | 485 |
| AA-1126205 | 00000 | LLOYDS SYNDICATE 0205 | | 89,787 | 28,300 | | | 5,855 | 1,171 | 1,171 |
| AA-1126318 | 00000 | LLOYDS SYNDICATE 0318 | | 161,594 | 29,801 | | | 30,668 | 6,134 | 6,134 |
| AA-1126376 | 00000 | LLOYDS SYNDICATE 0376 | | 161,259 | 16,734 | | | 13,466 | 2,693 | 2,693 |
| AA-1127027 | 00000 | LLOYDS SYNDICATE 1027 | | 196,936 | | | | 6,057 | 1,211 | 1,211 |
| 38-0855585 | 22012 | MOTORS INS CORP | 44,517 | 177,818 | 410,000 | 7.6 | 44,517 | | | 8,903 |
| 13-1290712 | 20583 | NAC REINSURANCE CORP | | 301,391 | 3,014 | | | 145,523 | 29,105 | 29,105 |
| 38-0865250 | 11991 | NATIONAL CASUALTY CO | 146,365 | 317,798 | | 46.1 | | | | |
| 31-4177100 | 23787 | NATIONWIDE MUTUAL INS CO | 454,980 | 901,316 | 1,763 | 50.4 | | | | |
| 06-1053492 | 41629 | NEW ENGLAND REINSURANCE CORP | 51,124 | 695,861 | | 7.3 | 51,124 | 111,052 | 22,210 | 32,435 |
| 98-0032627 | 27073 | NIPPON FIRE & MAR INS CO LTD U | 593 | 2,276 | 5,490 | 7.6 | 593 | | | 119 |
| 13-2781282 | 25070 | ODYSSEY REINSURANCE CORP | | 346,744 | 25,408 | | | 700,196 | 140,039 | 140,039 |
| 25-0410420 | 24147 | OLD REPUBLIC INS CO | 250,436 | 953,911 | | 26.3 | | | | |
| 13-3531373 | 10006 | PARTNER RE INS CO OF NY | 191,406 | 772,550 | 664,417 | 13.3 | 191,406 | | | 38,281 |
| 23-1620930 | 12319 | PHILADELPHIA REINSURANCE CORP | 255,000 | 255,000 | | 100.0 | | | | |
| 52-0261905 | 20524 | SPECIALTY NATIONAL INS CO | 74,293 | 74,289 | | 100.0 | | | | |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INS CO | 51,590 | 220,779 | 464,306 | 7.5 | 51,590 | | | 10,318 |
| 13-1675535 | 25364 | SWISS REINSURANCE AMERICA CORP | 124,451 | 2,242,199 | 3,918 | 5.5 | 124,451 | | | 24,890 |
| 13-5616275 | 19453 | TRANSATLANTIC REINSURANCE CO | 312,500 | 1,253,981 | 1,962,410 | 9.7 | 312,500 | | | 62,500 |
| 06-0566050 | 25658 | TRAVELERS INDEMNITY COMPANY | 67,433 | 67,433 | 13,699 | 83.1 | | | | |

(a) From Schedule F - Part 4 Columns 4 + 5, total authorized, less \$ 29,893,334 in dispute.

(b) From Schedule F - Part 3 Columns 2 + 3, total authorized, less \$ 29,892,680 in dispute.

SCHEDULE F - PART 6

Provisions for Overdue Authorized Reinsurance as of December 31, Current Year

| Federal ID Number | NAIC Company Code | Name of Reinsurer | 1 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a) | 2 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b) | 3 Amounts Received Prior 90 Days | 4 Col. 1 divided by (Cols. 2 + 3) | 5 Amounts in Col. 1 for Companies Reporting less than 20% in Col. 4 | 6 Amounts in Dispute Excluded from Col. 1 for Companies Reporting less than 20% in Col. 4 | 7 20 % of Amount in Col. 6 | 8 Amount Reported in Col. 5 x 20% + Col. 7 |
|--------------------------|-------------------|--|---|--|-------------------------------------|--------------------------------------|--|--|-------------------------------|---|
| 52-0515280 75-6017952 | 25887 24554 | U.S. FIDELITY & GUARANTY WINTERTHUR INTERNATL AMER INS CO | 2 15,665 | 78,190 15,665 | 5,019,119 | 100.0 | 2 | | | |
| 9999999 TOTALS | | | 5,394,145 | 55,218,801 | 26,382,148 | 6.6 | 2,212,650 | 29,609,727 | 5,921,945 | 6,364,475 |

65.1

(a) From Schedule F - Part 4 Columns 4 + 5, total authorized, less \$ 29,893,334 in dispute.

(b) From Schedule F - Part 3 Columns 2 + 3, total authorized, less \$ 29,892,680 in dispute.

Annual Statement for the year 2000 of the **Liberty Mutual Insurance Company**
SCHEDULE F - PART 7
Provisions for Overdue Reinsurance as of December 31, Current Year

| Federal ID Number | NAIC Company Code | Name of Reinsurer | 1 Reinsurance Recoverable All Items | 2 Funds Held By Company Under Reinsurance Treaties | 3 Letters of Credit | 4 Ceded Balances Payable | 5 Other Miscellaneous Balances | 6 Other Allowed Offset Items | 7 Sum of Cols. 2 thru 6 but not in Excess of Col. 1 | 8 Col. 1 minus Col. 7 | 9 Greater of Col. 8 or Schedule F - Part 4 Cols. 4 + 5 |
|-------------------|-------------------|----------------------------------|--|---|------------------------|-----------------------------|-----------------------------------|---------------------------------|--|--------------------------|---|
| 13-5124990 | 19380 | AMERICAN HOME ASR CO | 244,086 | | | 271,028 | | | 244,086 | | 924 |
| 04-2482364 | 16187 | AXA RE PROP AND CAS INS CO | 71,145 | | | | | | | 71,145 | 71,145 |
| 04-2475442 | 20621 | COMMERCIAL UNION INS CO | 1,326,484 | | | | | | | 1,326,484 | 1,326,484 |
| AA-9995022 | 00000 | EXCESS AND CASUALTY REINSURANCE | 7,506,482 | | | 334 | | | 334 | 7,506,148 | 7,506,148 |
| 31-0501234 | 16691 | GREAT AMERICAN INS CO | 153,673 | | | 2,704 | | | 2,704 | 150,969 | 150,969 |
| 02-0308052 | 22527 | HOME INS CO | 95 | | | | | | | 95 | 95 |
| 13-5339725 | 18341 | INSURANCE CORP OF NY (THE) | 3,113,083 | | | 334 | | | 334 | 3,112,749 | 3,112,749 |
| 38-0865250 | 11991 | NATIONAL CASUALTY CO | 414,437 | | | | | | | 414,437 | 414,437 |
| 31-4177100 | 23787 | NATIONWIDE MUTUAL INS CO | 3,770,342 | | | (8,421) | | | (8,421) | 3,778,763 | 3,778,763 |
| 25-0410420 | 24147 | OLD REPUBLIC INS CO | 2,993,619 | | | 100,599 | | | 100,599 | 2,893,020 | 2,893,020 |
| 23-1620930 | 12319 | PHILADELPHIA REINSURANCE CORP | 255,000 | | | 334 | | | 334 | 254,666 | 255,000 |
| 52-0261905 | 20524 | SPECIALTY NATIONAL INS CO | 74,290 | | | | | | | 74,290 | 74,294 |
| 06-0566050 | 25658 | TRAVELERS INDEMNITY COMPANY | 637,656 | | | | | | | 637,656 | 637,656 |
| 75-6017952 | 24554 | WINTERTHUR INTERNATL AMER INS CO | 17,189 | | | (586) | | | (586) | 17,775 | 17,775 |
| 9999999 | | GRAND TOTAL | 20,577,581 | | | 366,326 | | | 339,384 | 20,238,197 | 20,239,459 |

99

| | |
|--|-------------|
| 1. Total | 20,239,459 |
| 2. Line 1 x .20 | 4,047,892 |
| 3. Schedule F - Part 6 Col. 8 | 6,364,475 |
| 4. Provision for Overdue Authorized Reinsurance (Lines 2 + 3) | 10,412,367 |
| 5. Provision for Unauthorized Reinsurance (Schedule F - Part 5, Col.13 x 1000) | 140,664,000 |
| 6. Provision for Reinsurance (sum Lines 4 + 5)(Enter this amount on Page 3, Line 14) | 151,076,367 |

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) |
|---|------------------------------------|---------------------------------|-----------------------------------|
| ASSETS (Page 2, Col. 4) | | | |
| 1. Cash and invested assets (Line 9) | 16,311,703,486 | | 16,311,703,486 |
| 2. Agents' balances or uncollected premiums (Line 10) | 1,436,811,683 | 105,818,000 | 1,542,629,683 |
| 3. Funds held by or deposited with reinsured companies (Line 11) | 471,755,112 | | 471,755,112 |
| 4. Reinsurance recoverable on loss and loss adjustment expense payments (Line 13) | 262,691,451 | (167,925,000) | 94,766,451 |
| 5. Other assets (Lines 12 and 14 through 21) | 678,397,864 | | 678,397,864 |
| 6. Net amount recoverable from reinsurers | | 7,970,231,633 | 7,970,231,633 |
| 7. Totals (Line 22) | 19,161,359,596 | 7,908,124,633 | 27,069,484,229 |
| LIABILITIES (Page 3) | | | |
| 8. Losses and loss adjustment expenses (Lines 1 through 2) | 9,430,849,985 | 7,471,727,000 | 16,902,576,985 |
| 9. Taxes, expenses, and other obligations (Lines 3 through 8) | 1,023,949,941 | 2,398,000 | 1,026,347,941 |
| 10. Unearned premiums (Line 9) | 1,612,130,587 | 1,110,986,000 | 2,723,116,587 |
| 11. Dividends declared and unpaid (Line 10) | 19,584,096 | | 19,584,096 |
| 12. Funds held by company under reinsurance treaties (Line 11) | 527,429,534 | (525,910,000) | 1,519,534 |
| 13. Amounts withheld or retained by company for account of others (Line 12) | 117,953,049 | | 117,953,049 |
| 14. Provision for reinsurance (Line 14) | 151,076,367 | (151,076,367) | |
| 15. Other liabilities (Lines 13 and 15 through 22) | 760,677,008 | | 760,677,008 |
| 16. Total liabilities (Line 23) | 13,643,650,567 | 7,908,124,633 | 21,551,775,200 |
| 17. Surplus as regards policyholders (Line 27) | 5,517,709,029 | X X X | 5,517,709,029 |
| 18. Totals (Line 28) | 19,161,359,596 | 7,908,124,633 | 27,069,484,229 |

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

If yes, give full explanation: _____

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

| | 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 | 316,240,997 | | 276,712,389 | | | | | | 525,518 | | 4,342 | | | | | | | 38,998,748 | |
| 2. Premiums earned | 316,038,251 | | 276,644,429 | | | | | | 525,615 | | 4,693 | | | | | | | 38,863,514 | |
| 3. Incurred claims | 291,723,966 | 92.3 | 267,923,478 | 96.8 | | | (143,640) | | 1,387,903 | 264.1 | 931,876 | 19,856.7 | | | | | | 21,624,349 | 55.6 |
| 4. Increase in policy reserves | | | | | | | | | | | | | | | | | | | |
| 5. Commissions (a) | 7,466,697 | 2.4 | 4,795,212 | 1.7 | | | 1,373,988 | | | | | | | | | | | 1,297,497 | 3.3 |
| 6. General insurance expenses | 37,389,122 | 11.8 | 25,736,575 | 9.3 | | | 6,819,548 | | 241,821 | 46.0 | 23,929 | 509.9 | | | | | | 4,567,249 | 11.8 |
| 7. Taxes, licenses and fees | 2,389,044 | 0.8 | 1,629,244 | 0.6 | | | | | 65 | | 224 | 4.8 | | | | | | 759,511 | 2.0 |
| 8. Total expenses incurred | 47,244,863 | 14.9 | 32,161,031 | 11.6 | | | 8,193,536 | | 241,886 | 46.0 | 24,153 | 514.7 | | | | | | 6,624,257 | 17.0 |
| 8A. Aggregate write-ins for deductions | | | | | | | | | | | | | | | | | | | |
| 9. Gain from underwriting before dividends to policyholders | (22,930,578) | (7.3) | (23,440,080) | (8.5) | | | (8,049,896) | | (1,104,174) | (210.1) | (951,336) | (20,271.4) | | | | | | 10,614,908 | 27.3 |
| 10. Dividends to policyholders | | | | | | | | | | | | | | | | | | | |
| 11. Gain from underwriting after dividends to policyholders | (22,930,578) | (7.3) | (23,440,080) | (8.5) | | | (8,049,896) | | (1,104,174) | (210.1) | (951,336) | (20,271.4) | | | | | | 10,614,908 | 27.3 |

| 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 | 12,073,680 | 4,056,181 | | | 90 | 1,301 | | | 8,016,108 |
| 2. Advance premiums | 406 | | | | 98 | 308 | | | |
| 3. Reserve for rate credits | 346,467 | 346,467 | | | | | | | |
| 4. Total premium reserves, current year | 12,420,553 | 4,402,648 | | | 188 | 1,609 | | | 8,016,108 |
| 5. Total premium reserves, prior year | 12,767,490 | 4,454,665 | | | 284 | 1,960 | | | 8,310,581 |
| 6. Increase in total premium reserves | (346,937) | (52,017) | | | (96) | (351) | | | (294,473) |
| 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 | 373,660,530 | 365,933,016 | | 147,420 | 25,200 | 962,015 | | | 6,592,879 |
| 2. Total prior year | 326,547,384 | 318,645,520 | | 308,646 | 27,699 | 63,312 | | | 7,502,207 |
| 3. Increase | 47,113,146 | 47,287,496 | | (161,226) | (2,499) | 898,703 | | | (909,328) |
| 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 | 99,872,253 | 94,280,697 | | 17,582 | 1,387,603 | 18,887 | | | 4,167,484 |
| b. On claims incurred during current year | 144,204,157 | 126,038,773 | | | 2,799 | 14,285 | | | 18,148,300 |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| a. On claims incurred prior to current year | 219,725,425 | 219,568,964 | | 147,420 | | 9,041 | | | |
| b. On claims incurred during current year | 153,935,100 | 146,364,051 | | | 25,200 | 952,970 | | | 6,592,879 |
| 3. Test: | | | | | | | | | |
| a. Line 1a and 2a | 319,597,678 | 313,849,661 | | 165,002 | 1,387,603 | 27,928 | | | 4,167,484 |
| b. Claim reserves and liabilities, December 31 prior year | 326,547,384 | 318,645,520 | | 308,646 | 27,699 | 63,312 | | | 7,502,207 |
| c. Line a minus Line b | (6,949,706) | (4,795,859) | | (143,644) | 1,359,904 | (35,384) | | | (3,334,723) |
| PART 4 - REINSURANCE | | | | | | | | | |
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 313,605,611 | 313,119,137 | | | | | | | 486,474 |
| 2. Premiums earned | 312,647,758 | 312,258,227 | | | | | | | 389,531 |
| 3. Incurred claims | 320,722,295 | 319,040,070 | | | | 1,435,000 | | | 247,225 |
| 4. Commissions | | | | | | | | | |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 190,680,405 | 163,522,335 | | | 308,658 | 2,689 | | | 26,846,723 |
| 2. Premiums earned | 189,444,409 | 163,166,506 | | | 308,694 | 2,756 | | | 25,966,453 |
| 3. Incurred claims | 171,424,943 | 157,149,842 | | 84,360 | 815,118 | 547,292 | | | 12,828,331 |
| 4. Commissions | | | | | | | | | |

SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1 | 2 | 3 | 4 |
|-----------------------------|------------|------------|-------------|-------------|
| | Medical | Dental | Other | Total |
| A. Direct: | | | | |
| 1. Claims Incurred | 87,013,417 | 51,103,118 | 4,141,360 | 142,257,895 |
| 2. Beginning Claim Reserve | 7,929,430 | 4,097,137 | 7,703,527 | 19,730,094 |
| 3. Ending Claim Reserve | 15,418,295 | 3,546,397 | 6,850,692 | 25,815,384 |
| 4. Claims Paid | 79,089,327 | 51,421,113 | 4,795,808 | 135,306,248 |
| B. Assumed Reinsurance: | | | | |
| 5. Claims Incurred | 41,310,086 | 1,624,243 | 277,787,966 | 320,722,295 |
| 6. Beginning Claim Reserve | 35,536,561 | 600,000 | 444,452,039 | 480,588,600 |
| 7. Ending Claim Reserve | 26,396,603 | 40,000 | 545,196,238 | 571,632,841 |
| 8. Claims Paid | 50,450,044 | 2,184,243 | 177,040,910 | 229,675,197 |
| C. Ceded Reinsurance: | | | | |
| 9. Claims Incurred | 47,520,160 | 19,509,124 | 104,226,940 | 171,256,224 |
| 10. Beginning Claim Reserve | 14,827,533 | 1,599,375 | 157,344,402 | 173,771,310 |
| 11. Ending Claim Reserve | 15,479,918 | 1,326,967 | 206,980,811 | 223,787,696 |
| 12. Claims Paid | 46,706,353 | 19,695,416 | 54,503,265 | 120,905,034 |
| D. Net: | | | | |
| 13. Claims Incurred | 80,803,343 | 33,218,237 | 177,702,386 | 291,723,966 |
| 14. Beginning Claim Reserve | 28,638,458 | 3,097,762 | 294,811,164 | 326,547,384 |
| 15. Ending Claim Reserve | 26,334,980 | 2,259,430 | 345,066,119 | 373,660,529 |
| 16. Claims Paid | 82,833,018 | 33,909,940 | 127,333,453 | 244,076,411 |

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 | 383,362 | 149,132 | 71,338 | 22,693 | 16,420 | 2,221 | 2,962 | 297,075 | X X X |
| 2. 1991 | 6,252,484 | 1,523,239 | 4,729,246 | 4,425,223 | 1,217,065 | 267,531 | 43,236 | 305,890 | 1,840 | 91,874 | 3,736,504 | X X X |
| 3. 1992 | 5,985,446 | 1,296,204 | 4,689,242 | 3,836,672 | 1,078,258 | 237,317 | 20,417 | 302,302 | 3,583 | 91,980 | 3,274,033 | X X X |
| 4. 1993 | 5,862,195 | 1,423,622 | 4,438,573 | 3,380,077 | 880,024 | 231,505 | 25,134 | 316,760 | 2,414 | 98,940 | 3,020,770 | X X X |
| 5. 1994 | 5,180,289 | 1,313,851 | 3,866,438 | 3,242,329 | 728,306 | 239,636 | 35,502 | 328,801 | 1,793 | 104,290 | 3,045,165 | X X X |
| 6. 1995 | 4,982,874 | 1,041,913 | 3,940,961 | 3,087,765 | 590,980 | 218,937 | 21,310 | 342,298 | 941 | 106,643 | 3,035,768 | X X X |
| 7. 1996 | 4,750,417 | 875,010 | 3,875,407 | 3,084,317 | 531,352 | 233,190 | 21,503 | 329,527 | 1,189 | 116,561 | 3,092,991 | X X X |
| 8. 1997 | 4,780,826 | 737,867 | 4,042,959 | 3,049,441 | 495,399 | 238,762 | 24,172 | 338,210 | 1,894 | 117,084 | 3,104,947 | X X X |
| 9. 1998 | 5,231,550 | 721,782 | 4,509,768 | 3,154,642 | 402,399 | 191,175 | 13,983 | 364,051 | 3,255 | 122,704 | 3,290,230 | X X X |
| 10. 1999 | 5,191,077 | 841,303 | 4,349,774 | 2,568,363 | 327,814 | 113,124 | 10,942 | 342,908 | 5,913 | 109,671 | 2,679,727 | X X X |
| 11. 2000 | 5,475,055 | 976,078 | 4,498,977 | 1,583,072 | 152,900 | 44,530 | 2,974 | 269,867 | 2,661 | 56,233 | 1,738,934 | X X X |
| 12. Totals | X X X | X X X | X X X | 31,795,263 | 6,553,628 | 2,087,046 | 241,866 | 3,257,035 | 27,704 | 1,018,942 | 30,316,146 | 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 | 2,252,512 | 834,843 | 809,414 | 438,309 | 109,291 | 118,431 | 510,787 | 129,899 | 94,816 | 7,244 | 2,558 | 2,248,094 | X X X |
| 2. 1991 | 218,512 | 71,065 | 83,929 | 61,782 | 1,637 | 62 | 14,955 | 750 | 7,897 | 196 | 1,191 | 193,075 | X X X |
| 3. 1992 | 206,340 | 81,870 | 98,544 | 26,599 | 1,872 | 191 | 12,133 | 2,486 | 9,804 | 2,897 | 1,454 | 214,650 | X X X |
| 4. 1993 | 194,089 | 65,306 | 104,575 | 61,194 | 2,990 | 488 | 23,378 | 1,494 | 8,352 | 245 | 2,367 | 204,657 | X X X |
| 5. 1994 | 223,707 | 63,426 | 109,973 | 54,412 | 10,938 | 5,325 | 31,767 | 6,385 | 10,185 | 389 | 3,742 | 256,633 | X X X |
| 6. 1995 | 256,970 | 59,536 | 152,066 | 62,375 | 4,801 | 1,362 | 36,912 | 4,440 | 14,331 | 524 | 5,952 | 336,844 | X X X |
| 7. 1996 | 362,340 | 72,849 | 148,151 | 54,988 | 6,357 | 1,778 | 68,849 | 5,794 | 18,019 | 635 | 10,385 | 467,673 | X X X |
| 8. 1997 | 549,114 | 92,232 | 193,683 | 62,737 | 20,397 | 2,894 | 95,357 | 9,131 | 26,295 | 992 | 18,331 | 716,860 | X X X |
| 9. 1998 | 844,362 | 138,147 | 282,735 | 90,546 | 17,439 | 5,305 | 142,475 | 13,334 | 42,522 | 5,075 | 35,983 | 1,077,125 | X X X |
| 10. 1999 | 1,043,067 | 187,260 | 533,785 | 137,139 | 16,415 | 7,477 | 208,679 | 13,981 | 62,330 | 4,002 | 43,989 | 1,514,417 | X X X |
| 11. 2000 | 1,190,106 | 185,430 | 1,184,171 | 360,211 | 11,719 | 6,953 | 262,473 | 22,463 | 105,450 | 2,841 | 90,654 | 2,176,023 | X X X |
| 12. Totals | 7,341,119 | 1,851,964 | 3,701,025 | 1,410,291 | 203,857 | 150,266 | 1,407,766 | 210,157 | 400,001 | 25,039 | 216,605 | 9,406,051 | 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 | 1,788,775 | 459,319 |
| 2. 1991 | 5,325,575 | 1,395,996 | 3,929,580 | 85.175 | 91.647 | 83.091 | | | 63.000 | 169,594 | 23,481 |
| 3. 1992 | 4,704,984 | 1,216,302 | 3,488,682 | 78.607 | 93.836 | 74.398 | | | 63.000 | 196,414 | 18,235 |
| 4. 1993 | 4,261,726 | 1,036,298 | 3,225,427 | 72.698 | 72.793 | 72.668 | | | 63.000 | 172,164 | 32,494 |
| 5. 1994 | 4,197,336 | 895,537 | 3,301,799 | 81.025 | 68.161 | 85.396 | | | 63.000 | 215,842 | 40,791 |
| 6. 1995 | 4,114,081 | 741,468 | 3,372,612 | 82.564 | 71.164 | 85.578 | | | 63.000 | 287,125 | 49,719 |
| 7. 1996 | 4,250,752 | 690,088 | 3,560,664 | 89.482 | 78.866 | 91.878 | | | 63.000 | 382,655 | 85,018 |
| 8. 1997 | 4,511,259 | 689,451 | 3,821,807 | 94.361 | 93.438 | 94.530 | | | 63.000 | 587,828 | 129,032 |
| 9. 1998 | 5,039,400 | 672,044 | 4,367,356 | 96.327 | 93.109 | 96.842 | | | 63.000 | 898,403 | 178,722 |
| 10. 1999 | 4,888,670 | 694,526 | 4,194,144 | 94.174 | 82.554 | 96.422 | | | 63.000 | 1,252,453 | 261,964 |
| 11. 2000 | 4,651,389 | 736,432 | 3,914,957 | 84.956 | 75.448 | 87.019 | | | 63.000 | 1,828,636 | 347,386 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 7,779,890 | 1,626,162 |

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 | 7,397,544 | 7,719,067 | 8,088,333 | 8,265,570 | 8,507,146 | 8,713,725 | 8,971,741 | 9,018,143 | 8,908,931 | 8,505,848 | (403,083) | (512,295) |
| 2. 1991 | 3,916,404 | 3,997,552 | 3,863,329 | 3,812,907 | 3,793,059 | 3,779,177 | 3,749,795 | 3,718,397 | 3,668,918 | 3,617,829 | (51,089) | (100,569) |
| 3. 1992 | X X X | 3,941,804 | 3,913,607 | 3,567,005 | 3,475,974 | 3,323,166 | 3,320,905 | 3,282,676 | 3,232,514 | 3,183,057 | (49,457) | (99,619) |
| 4. 1993 | X X X | X X X | 3,630,991 | 3,513,461 | 3,313,819 | 3,126,422 | 3,088,706 | 3,038,219 | 2,973,289 | 2,902,974 | (70,316) | (135,245) |
| 5. 1994 | X X X | X X X | X X X | 3,406,295 | 3,308,070 | 3,202,677 | 3,169,521 | 3,090,969 | 3,037,040 | 2,964,995 | (72,045) | (125,974) |
| 6. 1995 | X X X | X X X | X X X | X X X | 3,256,985 | 3,186,645 | 3,105,043 | 3,084,336 | 3,053,011 | 3,017,449 | (35,562) | (66,887) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,259,170 | 3,148,162 | 3,182,466 | 3,205,448 | 3,214,942 | 9,494 | 32,475 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 3,231,589 | 3,309,259 | 3,443,728 | 3,460,188 | 16,460 | 150,929 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 3,776,910 | 3,920,581 | 3,969,113 | 48,533 | 192,203 |
| 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 | 3,712,075 | 3,798,820 | 86,745 | 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 | 3,545,141 | X X X | X X X |
| 12. Totals | | | | | | | | | | | (520,320) | (664,981) |

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 | 1,871,050 | 3,198,008 | 4,033,973 | 4,581,202 | 5,040,335 | 5,441,735 | 5,850,449 | 6,062,450 | 6,345,326 | X X X | X X X |
| 2. 1991 | 1,122,963 | 2,048,654 | 2,615,357 | 2,933,074 | 3,118,009 | 3,240,743 | 3,330,236 | 3,397,279 | 3,433,176 | 3,432,454 | X X X | X X X |
| 3. 1992 | X X X | 1,002,843 | 1,822,251 | 2,209,241 | 2,502,412 | 2,682,792 | 2,802,133 | 2,884,589 | 2,936,200 | 2,975,314 | X X X | X X X |
| 4. 1993 | X X X | X X X | 984,244 | 1,654,761 | 2,050,743 | 2,310,456 | 2,482,126 | 2,586,627 | 2,659,276 | 2,706,423 | X X X | X X X |
| 5. 1994 | X X X | X X X | X X X | 1,079,711 | 1,733,915 | 2,105,493 | 2,385,136 | 2,542,922 | 2,657,171 | 2,718,158 | X X X | X X X |
| 6. 1995 | X X X | X X X | X X X | X X X | 1,148,685 | 1,804,204 | 2,166,818 | 2,404,803 | 2,579,378 | 2,694,412 | X X X | X X X |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,264,719 | 1,906,811 | 2,277,940 | 2,565,907 | 2,764,653 | 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 | 1,233,361 | 1,937,173 | 2,417,490 | 2,768,631 | 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 | 1,415,191 | 2,360,136 | 2,929,435 | 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 | 1,429,570 | 2,342,731 | 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 | 1,471,728 | 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 | 2,532,327 | 1,716,625 | 1,354,977 | 1,436,262 | 1,336,282 | 1,263,743 | 1,229,616 | 1,057,231 | 823,069 | 751,993 |
| 2. 1991 | 1,454,617 | 919,136 | 504,118 | 387,454 | 326,824 | 257,237 | 186,791 | 119,468 | 56,428 | 36,352 |
| 3. 1992 | X X X | 1,723,064 | 1,193,963 | 750,426 | 553,876 | 333,140 | 281,162 | 207,252 | 112,403 | 81,592 |
| 4. 1993 | X X X | X X X | 1,652,126 | 1,060,912 | 698,700 | 414,379 | 313,542 | 228,790 | 121,155 | 65,265 |
| 5. 1994 | X X X | X X X | X X X | 1,412,313 | 862,563 | 553,822 | 396,361 | 256,005 | 142,965 | 80,943 |
| 6. 1995 | X X X | X X X | X X X | X X X | 1,272,448 | 730,299 | 461,140 | 297,317 | 181,633 | 122,164 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,151,867 | 631,172 | 374,711 | 228,265 | 156,219 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,106,455 | 590,854 | 349,652 | 217,172 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 1,287,535 | 580,946 | 321,330 |
| 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 | 1,252,667 | 591,343 |
| 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 | 1,063,970 |

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 | 209 | 1 | 61 | | 13 | | 19 | 281 | X X X |
| 2. 1991 | 176,543 | 5,350 | 171,193 | 129,907 | 815 | 6,604 | 57 | 14,140 | | 1,775 | 149,779 | 88,790 |
| 3. 1992 | 186,430 | 7,718 | 178,711 | 255,750 | 72,352 | 7,712 | 83 | 17,294 | | 1,893 | 208,322 | 97,249 |
| 4. 1993 | 201,706 | 8,826 | 192,880 | 133,649 | 3,282 | 5,817 | 54 | 15,062 | | 1,603 | 151,192 | 82,420 |
| 5. 1994 | 220,119 | 17,852 | 202,268 | 166,919 | 4,985 | 7,215 | 115 | 18,165 | | 1,933 | 187,198 | 99,982 |
| 6. 1995 | 239,249 | 16,926 | 222,324 | 150,649 | 2,528 | 8,045 | 66 | 13,018 | 1 | 2,715 | 169,117 | 85,868 |
| 7. 1996 | 253,593 | 16,965 | 236,629 | 220,310 | 13,029 | 11,263 | 250 | 17,360 | | 3,065 | 235,655 | 116,049 |
| 8. 1997 | 285,352 | 17,748 | 267,604 | 158,093 | 479 | 6,362 | 37 | 18,403 | | 3,229 | 182,342 | 80,815 |
| 9. 1998 | 328,113 | 20,038 | 308,076 | 217,690 | 2,861 | 8,451 | 67 | 22,892 | 11 | 3,129 | 246,094 | 95,822 |
| 10. 1999 | 346,608 | 22,968 | 323,640 | 197,210 | 3,403 | 6,001 | 92 | 25,535 | 27 | 2,191 | 225,223 | 76,371 |
| 11. 2000 | 366,054 | 28,061 | 337,993 | 179,616 | 3,113 | 4,815 | 77 | 24,109 | 21 | 702 | 205,328 | 74,228 |
| 12. Totals | X X X | X X X | X X X | 1,810,000 | 106,849 | 72,346 | 900 | 185,992 | 59 | 22,253 | 1,960,530 | 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 | 1,268 | 1 | 19 | | 1 | | | | 143 | | 18 | 1,429 | 65 |
| 2. 1991 | 297 | | | | | | 32 | | 33 | | | 362 | 14 |
| 3. 1992 | 621 | 8 | | | | 1 | 64 | | 70 | | 1 | 747 | 31 |
| 4. 1993 | 618 | | | | | | 191 | | 69 | | 16 | 878 | 35 |
| 5. 1994 | 1,147 | 109 | | | | | 255 | 9 | 129 | | 43 | 1,414 | 78 |
| 6. 1995 | 2,364 | | 1 | | | | 512 | | 268 | | 102 | 3,144 | 146 |
| 7. 1996 | 3,578 | (3) | 95 | 36 | 1 | | 963 | | 410 | | 186 | 5,015 | 305 |
| 8. 1997 | 4,967 | 238 | 135 | 58 | 9 | | 1,613 | 19 | 567 | | 392 | 6,976 | 507 |
| 9. 1998 | 7,881 | 132 | 608 | 37 | 18 | 17 | 2,686 | 28 | 972 | | 1,178 | 11,950 | 1,183 |
| 10. 1999 | 14,782 | 358 | (67) | 129 | 30 | 21 | 3,709 | 37 | 1,602 | | 1,920 | 19,512 | 3,081 |
| 11. 2000 | 56,597 | 1,101 | 3,710 | 229 | 43 | 9 | 5,720 | 100 | 7,087 | | 3,042 | 71,718 | 15,340 |
| 12. Totals | 94,119 | 1,943 | 4,501 | 489 | 101 | 57 | 15,744 | 183 | 11,351 | | 6,899 | 123,145 | 20,785 |

| | 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 | 1,286 | 144 |
| 2. 1991 | 151,014 | 873 | 150,141 | 85.539 | 16.309 | 87.703 | | | 63.000 | 297 | 66 |
| 3. 1992 | 281,511 | 72,442 | 209,069 | 151.001 | 938.601 | 116.987 | | | 63.000 | 614 | 133 |
| 4. 1993 | 155,406 | 3,336 | 152,070 | 77.046 | 37.794 | 78.842 | | | 63.000 | 618 | 260 |
| 5. 1994 | 193,830 | 5,218 | 188,612 | 88.057 | 29.231 | 93.249 | | | 63.000 | 1,038 | 375 |
| 6. 1995 | 174,857 | 2,595 | 172,262 | 73.085 | 15.332 | 77.482 | | | 63.000 | 2,365 | 779 |
| 7. 1996 | 253,981 | 13,312 | 240,669 | 100.153 | 78.469 | 101.708 | | | 63.000 | 3,641 | 1,374 |
| 8. 1997 | 190,148 | 831 | 189,318 | 66.637 | 4.682 | 70.745 | | | 63.000 | 4,806 | 2,170 |
| 9. 1998 | 261,197 | 3,153 | 258,045 | 79.606 | 15.733 | 83.760 | | | 63.000 | 8,320 | 3,631 |
| 10. 1999 | 248,801 | 4,067 | 244,735 | 71.782 | 17.706 | 75.620 | | | 63.000 | 14,228 | 5,284 |
| 11. 2000 | 281,697 | 4,651 | 277,046 | 76.955 | 16.576 | 81.968 | | | 63.000 | 58,977 | 12,740 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 96,189 | 26,956 |

**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 | 1,264 | 1,663 | 276 | 3 | 65 | 119 | 71 | (180) | X X X |
| 2. 1991 | 709,424 | 64,179 | 645,245 | 562,768 | 59,388 | 34,254 | 1,869 | 39,134 | 20 | 7,546 | 574,880 | 209,117 |
| 3. 1992 | 792,904 | 46,108 | 746,796 | 541,166 | 41,608 | 31,255 | 1,544 | 36,343 | 23 | 8,982 | 565,589 | 219,135 |
| 4. 1993 | 835,154 | 44,708 | 790,446 | 537,614 | 35,299 | 32,614 | 752 | 36,817 | 15 | 10,736 | 570,978 | 227,407 |
| 5. 1994 | 747,181 | 77,665 | 669,516 | 561,515 | 56,910 | 39,063 | 2,321 | 43,830 | 141 | 10,680 | 585,036 | 220,780 |
| 6. 1995 | 851,457 | 81,342 | 770,115 | 557,618 | 58,107 | 42,474 | 3,008 | 51,404 | 286 | 10,145 | 590,095 | 194,191 |
| 7. 1996 | 852,852 | 95,079 | 757,773 | 568,847 | 65,813 | 45,781 | 3,732 | 51,284 | 617 | 9,767 | 595,749 | 209,052 |
| 8. 1997 | 882,706 | 84,132 | 798,574 | 552,489 | 58,345 | 44,465 | 3,621 | 63,149 | 937 | 9,451 | 597,199 | 215,213 |
| 9. 1998 | 883,021 | 84,710 | 798,311 | 491,183 | 51,268 | 32,616 | 3,067 | 64,284 | 1,904 | 8,728 | 531,843 | 225,508 |
| 10. 1999 | 872,247 | 83,782 | 788,465 | 429,240 | 49,112 | 17,970 | 2,029 | 66,356 | 3,154 | 5,536 | 459,271 | 238,729 |
| 11. 2000 | 901,745 | 94,267 | 807,478 | 254,920 | 26,369 | 9,396 | 619 | 54,575 | 1,892 | 962 | 290,012 | 228,436 |
| 12. Totals | X X X | X X X | X X X | 5,058,623 | 503,882 | 330,165 | 22,565 | 507,241 | 9,109 | 82,604 | 5,360,472 | 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 | 78,160 | 45,722 | 8,379 | | 9 | 11 | | | 3,599 | 357 | 61 | 44,057 | 556 |
| 2. 1991 | 7,006 | 3,859 | (4) | | | | 185 | | 282 | 30 | 30 | 3,579 | 190 |
| 3. 1992 | 4,643 | 449 | (1) | | | | 307 | | 181 | 4 | 86 | 4,679 | 280 |
| 4. 1993 | 6,631 | 788 | 15 | | | | 922 | | 260 | 6 | 199 | 7,033 | 433 |
| 5. 1994 | 13,863 | 1,856 | 26 | (13) | | | 1,848 | 131 | 513 | 14 | 353 | 14,262 | 800 |
| 6. 1995 | 22,122 | 2,286 | 358 | (157) | | | 3,723 | 160 | 890 | 15 | 561 | 24,790 | 1,402 |
| 7. 1996 | 42,889 | 5,375 | 3,695 | (511) | | | 6,241 | 125 | 1,927 | 34 | 879 | 49,729 | 2,958 |
| 8. 1997 | 81,405 | 9,075 | 9,375 | 481 | | | 10,621 | 285 | 3,893 | 78 | 1,558 | 95,376 | 6,342 |
| 9. 1998 | 130,066 | 12,834 | 23,036 | (527) | | 1,342 | 18,834 | 1,679 | 6,919 | 92 | 3,531 | 163,436 | 12,318 |
| 10. 1999 | 177,504 | 19,499 | 70,557 | 3,024 | | 2,092 | 28,208 | 2,176 | 12,573 | 199 | 7,439 | 261,852 | 23,879 |
| 11. 2000 | 279,818 | 30,932 | 175,005 | 15,675 | | 2,729 | 38,746 | 3,308 | 24,813 | 486 | 10,925 | 465,253 | 70,108 |
| 12. Totals | 844,107 | 132,674 | 290,441 | 17,973 | 9 | 6,174 | 109,636 | 7,863 | 55,852 | 1,315 | 25,621 | 1,134,046 | 119,265 |

| | 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 | 40,817 | 3,240 |
| 2. 1991 | 643,625 | 65,166 | 578,459 | 90.725 | 101.538 | 89.649 | | | 63.000 | 3,142 | 437 |
| 3. 1992 | 613,895 | 43,627 | 570,268 | 77.424 | 94.619 | 76.362 | | | 63.000 | 4,194 | 485 |
| 4. 1993 | 614,872 | 36,861 | 578,012 | 73.624 | 82.448 | 73.125 | | | 63.000 | 5,858 | 1,176 |
| 5. 1994 | 660,659 | 61,361 | 599,298 | 88.420 | 79.008 | 89.512 | | | 63.000 | 12,046 | 2,216 |
| 6. 1995 | 678,589 | 63,705 | 614,884 | 79.697 | 78.318 | 79.843 | | | 63.000 | 20,352 | 4,438 |
| 7. 1996 | 720,664 | 75,185 | 645,478 | 84.500 | 79.077 | 85.181 | | | 63.000 | 41,720 | 8,009 |
| 8. 1997 | 765,397 | 72,822 | 692,575 | 86.710 | 86.557 | 86.726 | | | 63.000 | 81,224 | 14,152 |
| 9. 1998 | 766,938 | 71,659 | 695,279 | 86.854 | 84.593 | 87.094 | | | 63.000 | 140,795 | 22,641 |
| 10. 1999 | 802,408 | 81,285 | 721,123 | 91.993 | 97.020 | 91.459 | | | 63.000 | 225,537 | 36,314 |
| 11. 2000 | 837,274 | 82,010 | 755,265 | 92.850 | 86.997 | 93.534 | | | 63.000 | 408,216 | 57,037 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 983,901 | 150,145 |

**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 | 826 | 1,805 | 212 | 42 | 16 | 14 | 9 | (807) | X X X |
| 2. 1991 | 401,314 | 74,409 | 326,906 | 282,829 | 58,327 | 30,891 | 7,404 | 21,384 | 63 | 1,072 | 269,310 | 77,895 |
| 3. 1992 | 366,172 | 44,845 | 321,328 | 254,145 | 36,318 | 24,365 | 3,272 | 22,550 | 108 | 675 | 261,360 | 64,186 |
| 4. 1993 | 353,891 | 40,958 | 312,933 | 245,658 | 33,160 | 24,598 | 3,553 | 22,601 | 120 | 919 | 256,024 | 59,576 |
| 5. 1994 | 293,298 | 59,748 | 233,550 | 266,106 | 44,397 | 25,268 | 5,206 | 25,235 | 69 | 532 | 266,937 | 65,595 |
| 6. 1995 | 270,794 | 66,456 | 204,338 | 264,101 | 49,461 | 23,988 | 4,926 | 24,053 | 57 | 587 | 257,698 | 67,746 |
| 7. 1996 | 332,958 | 71,913 | 261,045 | 281,270 | 51,513 | 26,459 | 4,237 | 27,057 | 113 | 491 | 278,924 | 72,688 |
| 8. 1997 | 384,154 | 80,447 | 303,708 | 317,672 | 56,222 | 25,556 | 3,308 | 28,293 | 142 | 821 | 311,849 | 79,757 |
| 9. 1998 | 454,409 | 85,596 | 368,813 | 280,321 | 42,197 | 18,686 | 2,447 | 30,512 | 210 | 1,029 | 284,666 | 84,642 |
| 10. 1999 | 408,433 | 111,707 | 296,726 | 219,758 | 64,937 | 11,479 | 3,207 | 27,356 | 440 | 2,107 | 190,009 | 86,793 |
| 11. 2000 | 396,949 | 114,606 | 282,343 | 75,255 | 17,444 | 4,260 | 369 | 19,350 | 139 | 335 | 80,914 | 69,263 |
| 12. Totals | X X X | X X X | X X X | 2,487,940 | 455,780 | 215,762 | 37,971 | 248,408 | 1,475 | 8,577 | 2,456,884 | 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 | 13,847 | 864 | 1,314 | 4,075 | 100 | 47 | 3,248 | 2,095 | 432 | 4 | 12 | 11,855 | 128 |
| 2. 1991 | 1,993 | 662 | 81 | 3,957 | 60 | 4 | 913 | 427 | 54 | 4 | 28 | (1,953) | 52 |
| 3. 1992 | 1,969 | 243 | (6,685) | (2,393) | 16 | 11 | 1,961 | 2,056 | (363) | (2) | 54 | (3,015) | 58 |
| 4. 1993 | 2,649 | 296 | 780 | 1,151 | 38 | 1 | 2,141 | 387 | 108 | 1 | 93 | 3,880 | 100 |
| 5. 1994 | 6,925 | 756 | 1,381 | 2,980 | 76 | 47 | 3,422 | 1,135 | 253 | 3 | 89 | 7,135 | 162 |
| 6. 1995 | 13,993 | 2,434 | 7,643 | 3,923 | 260 | 295 | 6,636 | 854 | 885 | 5 | 64 | 21,905 | 466 |
| 7. 1996 | 26,934 | 5,808 | 5,371 | 6,223 | 352 | 487 | 4,952 | 1,298 | 1,108 | 8 | 123 | 24,893 | 777 |
| 8. 1997 | 58,059 | 13,762 | 10,143 | 7,058 | 873 | 803 | 7,472 | 2,730 | 2,322 | 13 | 225 | 54,501 | 1,635 |
| 9. 1998 | 102,090 | 24,266 | 22,114 | 18,420 | 1,772 | 1,223 | 13,632 | 3,167 | 4,312 | 28 | 366 | 96,816 | 3,163 |
| 10. 1999 | 154,339 | 40,646 | 48,564 | 26,868 | 3,377 | 1,613 | 25,083 | 4,779 | 7,225 | 44 | 2,761 | 164,639 | 9,771 |
| 11. 2000 | 132,329 | 34,484 | 130,147 | 54,242 | 1,345 | 1,462 | 28,293 | 7,773 | 11,623 | 66 | 1,091 | 205,709 | 17,736 |
| 12. Totals | 515,128 | 124,221 | 220,853 | 126,505 | 8,267 | 5,993 | 97,752 | 26,699 | 27,958 | 176 | 4,906 | 586,366 | 34,047 |

| | 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 | 10,222 | 1,634 |
| 2. 1991 | 338,204 | 70,847 | 267,357 | 84.274 | 95.214 | 81.784 | | | 63.000 | (2,545) | 592 |
| 3. 1992 | 297,958 | 39,613 | 258,345 | 81.371 | 88.334 | 80.399 | | | 63.000 | (2,565) | (450) |
| 4. 1993 | 298,573 | 38,670 | 259,903 | 84.369 | 94.413 | 83.054 | | | 63.000 | 1,982 | 1,898 |
| 5. 1994 | 328,665 | 54,593 | 274,073 | 112.058 | 91.372 | 117.351 | | | 63.000 | 4,570 | 2,565 |
| 6. 1995 | 341,558 | 61,955 | 279,603 | 126.132 | 93.227 | 136.834 | | | 63.000 | 15,279 | 6,626 |
| 7. 1996 | 373,504 | 69,687 | 303,817 | 112.177 | 96.904 | 116.385 | | | 63.000 | 20,274 | 4,619 |
| 8. 1997 | 450,389 | 84,038 | 366,351 | 117.242 | 104.465 | 120.626 | | | 63.000 | 47,382 | 7,120 |
| 9. 1998 | 473,439 | 91,958 | 381,481 | 104.188 | 107.432 | 103.435 | | | 63.000 | 81,518 | 15,298 |
| 10. 1999 | 497,181 | 142,533 | 354,648 | 121.729 | 127.595 | 119.520 | | | 63.000 | 135,390 | 29,249 |
| 11. 2000 | 402,602 | 115,979 | 286,624 | 101.424 | 101.198 | 101.516 | | | 63.000 | 173,750 | 31,959 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 485,255 | 101,111 |

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 | 201,435 | 75,759 | 9,929 | 2,457 | 7,195 | 44 | 1,610 | 140,298 | X X X |
| 2. 1991 | 3,797,774 | 1,189,691 | 2,608,083 | 2,650,259 | 888,238 | 95,216 | 17,138 | 144,048 | 442 | 18,700 | 1,983,704 | 632,923 |
| 3. 1992 | 3,516,725 | 1,059,789 | 2,456,936 | 1,949,875 | 685,584 | 70,903 | 6,328 | 136,711 | 429 | 12,863 | 1,465,148 | 577,153 |
| 4. 1993 | 3,278,259 | 1,156,551 | 2,121,708 | 1,670,206 | 600,457 | 71,564 | 6,919 | 148,919 | 369 | 12,885 | 1,282,944 | 530,245 |
| 5. 1994 | 2,743,475 | 977,747 | 1,765,728 | 1,430,383 | 464,273 | 69,877 | 7,681 | 145,856 | 146 | 10,626 | 1,174,016 | 441,648 |
| 6. 1995 | 2,151,574 | 671,999 | 1,479,575 | 1,188,035 | 310,022 | 66,348 | 7,144 | 129,405 | 55 | 10,748 | 1,066,567 | 400,170 |
| 7. 1996 | 1,841,050 | 452,288 | 1,388,761 | 1,060,281 | 216,882 | 71,567 | 6,482 | 117,143 | 83 | 11,953 | 1,025,544 | 394,944 |
| 8. 1997 | 1,638,532 | 291,689 | 1,346,844 | 1,038,312 | 175,625 | 85,156 | 10,316 | 121,253 | 107 | 10,404 | 1,058,673 | 423,438 |
| 9. 1998 | 1,753,912 | 261,999 | 1,491,913 | 1,031,120 | 120,939 | 78,735 | 5,071 | 121,279 | 172 | 9,245 | 1,104,952 | 452,433 |
| 10. 1999 | 1,638,666 | 354,505 | 1,284,161 | 714,916 | 86,645 | 52,568 | 3,677 | 104,194 | 40 | 2,408 | 781,317 | 413,293 |
| 11. 2000 | 1,753,491 | 433,203 | 1,320,288 | 298,769 | 30,990 | 18,175 | 1,321 | 61,911 | 18 | 319 | 346,526 | 376,427 |
| 12. Totals | X X X | X X X | X X X | 13,233,590 | 3,655,414 | 690,039 | 74,534 | 1,237,914 | 1,904 | 101,761 | 11,429,690 | 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 | 1,533,586 | 542,268 | 232,728 | 102,722 | 7,829 | 599 | 28,432 | 660 | 38,291 | 357 | 1,961 | 1,194,261 | 20,554 |
| 2. 1991 | 189,750 | 65,391 | 78,002 | 55,181 | 1,071 | 32 | 9,925 | 119 | 6,524 | 84 | 1,021 | 164,465 | 2,582 |
| 3. 1992 | 175,878 | 74,520 | 121,328 | 33,602 | 887 | 108 | 7,140 | (2,489) | 7,972 | 67 | 1,169 | 207,397 | 2,981 |
| 4. 1993 | 162,166 | 62,941 | 94,343 | 53,670 | 1,138 | 228 | 11,901 | 691 | 6,549 | 81 | 1,567 | 158,486 | 2,626 |
| 5. 1994 | 156,119 | 50,167 | 92,281 | 43,496 | 1,321 | 289 | 12,699 | 530 | 6,522 | 66 | 2,645 | 174,395 | 2,959 |
| 6. 1995 | 165,449 | 49,299 | 108,146 | 41,172 | 1,648 | 534 | 13,301 | 66 | 7,823 | 63 | 4,096 | 205,233 | 3,643 |
| 7. 1996 | 179,462 | 37,919 | 107,625 | 34,671 | 2,024 | 752 | 21,670 | 2,027 | 8,499 | 51 | 7,276 | 243,860 | 5,009 |
| 8. 1997 | 238,940 | 48,304 | 114,256 | 27,079 | 2,880 | 1,237 | 31,870 | 1,922 | 10,433 | 49 | 11,821 | 319,789 | 8,620 |
| 9. 1998 | 381,875 | 68,379 | 165,853 | 39,389 | 5,075 | 1,620 | 51,761 | 3,500 | 16,030 | 71 | 23,110 | 507,635 | 16,161 |
| 10. 1999 | 422,012 | 83,198 | 305,329 | 79,572 | 6,975 | 2,658 | 75,959 | 5,421 | 23,291 | 116 | 19,379 | 662,600 | 27,290 |
| 11. 2000 | 389,276 | 70,251 | 602,364 | 230,957 | 6,176 | 1,841 | 92,764 | 6,747 | 35,655 | 255 | 17,448 | 816,185 | 52,439 |
| 12. Totals | 3,994,514 | 1,152,637 | 2,022,254 | 741,512 | 37,024 | 9,897 | 357,422 | 19,194 | 167,589 | 1,259 | 91,491 | 4,654,304 | 144,865 |

| | 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 | 1,121,325 | 72,936 |
| 2. 1991 | 3,174,794 | 1,026,625 | 2,148,169 | 83.596 | 86.293 | 82.366 | | | 63.000 | 147,179 | 17,285 |
| 3. 1992 | 2,470,694 | 798,150 | 1,672,544 | 70.256 | 75.312 | 68.074 | | | 63.000 | 189,084 | 18,312 |
| 4. 1993 | 2,166,787 | 725,357 | 1,441,430 | 66.096 | 62.717 | 67.937 | | | 63.000 | 139,898 | 18,588 |
| 5. 1994 | 1,915,059 | 566,647 | 1,348,412 | 69.804 | 57.954 | 76.366 | | | 63.000 | 154,737 | 19,658 |
| 6. 1995 | 1,680,154 | 408,355 | 1,271,799 | 78.090 | 60.767 | 85.957 | | | 63.000 | 183,123 | 22,109 |
| 7. 1996 | 1,568,271 | 298,867 | 1,269,404 | 85.184 | 66.079 | 91.405 | | | 63.000 | 214,497 | 29,363 |
| 8. 1997 | 1,643,100 | 264,638 | 1,378,461 | 100.279 | 90.726 | 102.348 | | | 63.000 | 277,813 | 41,976 |
| 9. 1998 | 1,851,728 | 239,140 | 1,612,587 | 105.577 | 91.275 | 108.089 | | | 63.000 | 439,959 | 67,676 |
| 10. 1999 | 1,705,244 | 261,327 | 1,443,917 | 104.063 | 73.716 | 112.441 | | | 63.000 | 564,570 | 98,030 |
| 11. 2000 | 1,505,091 | 342,380 | 1,162,711 | 85.834 | 79.034 | 88.065 | | | 63.000 | 690,432 | 125,752 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 4,122,619 | 531,685 |

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 | 2,779 | 246 | 1,351 | 561 | 142 | 8 | 30 | 3,457 | X X X |
| 2. 1991 | 148,013 | 22,739 | 125,274 | 95,778 | 14,539 | 19,828 | 3,127 | 7,699 | 490 | 1,828 | 105,150 | 12,403 |
| 3. 1992 | 138,024 | 23,093 | 114,932 | 180,596 | 62,224 | 23,808 | 4,409 | 10,870 | 899 | 4,123 | 147,742 | 12,493 |
| 4. 1993 | 189,118 | 37,272 | 151,846 | 177,694 | 54,597 | 29,341 | 7,927 | 15,021 | 959 | 3,951 | 158,572 | 12,642 |
| 5. 1994 | 185,738 | 38,574 | 147,164 | 116,646 | 8,736 | 20,828 | 3,259 | 12,368 | 572 | 3,759 | 137,274 | 13,562 |
| 6. 1995 | 181,179 | 32,953 | 148,226 | 120,776 | 11,853 | 16,531 | 680 | 11,075 | 209 | 2,887 | 135,640 | 17,091 |
| 7. 1996 | 172,411 | 35,654 | 136,757 | 131,213 | 15,684 | 15,526 | 438 | 11,780 | 14 | 3,534 | 142,383 | 22,038 |
| 8. 1997 | 205,833 | 39,618 | 166,215 | 150,697 | 28,407 | 16,738 | 514 | 11,147 | 123 | 4,459 | 149,536 | 22,638 |
| 9. 1998 | 222,845 | 39,557 | 183,288 | 137,295 | 28,792 | 13,937 | 717 | 10,825 | 392 | 2,104 | 132,157 | 24,181 |
| 10. 1999 | 218,470 | 43,471 | 174,999 | 111,543 | 31,967 | 6,403 | 503 | 12,368 | 844 | 1,052 | 96,999 | 23,880 |
| 11. 2000 | 259,036 | 47,627 | 211,410 | 60,653 | 4,855 | 2,174 | 140 | 8,534 | 156 | 164 | 66,210 | 21,546 |
| 12. Totals | X X X | X X X | X X X | 1,285,669 | 261,899 | 166,465 | 22,277 | 111,829 | 4,666 | 27,891 | 1,275,121 | 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 | 19,441 | 2,441 | 7,481 | 7,586 | 3,743 | 3,715 | 4,512 | 4,731 | 2,126 | 658 | 33 | 18,172 | 28,633 |
| 2. 1991 | 999 | 1 | 149 | 49 | | | 577 | 49 | 67 | 4 | 8 | 1,690 | 30 |
| 3. 1992 | 1,183 | 3 | 319 | 1,444 | 5 | | 820 | 56 | 97 | 108 | 36 | 813 | 45 |
| 4. 1993 | 2,454 | 96 | 350 | 153 | 18 | | 4,484 | 45 | 181 | 15 | 72 | 7,177 | 62 |
| 5. 1994 | 6,523 | 49 | 581 | 394 | 690 | | 1,901 | 93 | 452 | 32 | 144 | 9,580 | 216 |
| 6. 1995 | 10,969 | 307 | 1,084 | 389 | 442 | 1 | 2,567 | 78 | 776 | 40 | 196 | 15,022 | 334 |
| 7. 1996 | 16,702 | 87 | 1,537 | 357 | 453 | 4 | 5,426 | 137 | 1,201 | 30 | 563 | 24,703 | 585 |
| 8. 1997 | 26,861 | 3,348 | 3,067 | 1,175 | 1,407 | 54 | 8,085 | 121 | 1,930 | 213 | 1,924 | 36,440 | 911 |
| 9. 1998 | 30,574 | 3,389 | 7,158 | 1,009 | 1,227 | 74 | 12,327 | 82 | 2,365 | 202 | 1,481 | 48,894 | 1,377 |
| 10. 1999 | 29,393 | 6,611 | 24,702 | 3,153 | 679 | 140 | 15,666 | 95 | 3,750 | 483 | 1,185 | 63,709 | 2,276 |
| 11. 2000 | 66,228 | 11,999 | 40,162 | 9,226 | 725 | 112 | 21,571 | 1,847 | 8,503 | 1,138 | 949 | 112,868 | 5,868 |
| 12. Totals | 211,325 | 28,331 | 86,591 | 24,935 | 9,388 | 4,099 | 77,937 | 7,333 | 21,449 | 2,923 | 6,589 | 339,069 | 40,338 |

| | 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 | 16,895 | 1,276 |
| 2. 1991 | 125,098 | 18,258 | 106,840 | 84.518 | 80.293 | 85.285 | | | 63.000 | 1,099 | 592 |
| 3. 1992 | 217,698 | 69,143 | 148,555 | 157.724 | 299.416 | 129.255 | | | 63.000 | 55 | 758 |
| 4. 1993 | 229,542 | 63,793 | 165,749 | 121.375 | 171.155 | 109.156 | | | 63.000 | 2,554 | 4,623 |
| 5. 1994 | 159,989 | 13,134 | 146,855 | 86.137 | 34.050 | 99.790 | | | 63.000 | 6,661 | 2,919 |
| 6. 1995 | 164,220 | 13,558 | 150,662 | 90.639 | 41.143 | 101.643 | | | 63.000 | 11,356 | 3,666 |
| 7. 1996 | 183,838 | 16,752 | 167,086 | 106.627 | 46.984 | 122.177 | | | 63.000 | 17,795 | 6,908 |
| 8. 1997 | 219,932 | 33,956 | 185,977 | 106.850 | 85.709 | 111.889 | | | 63.000 | 25,405 | 11,036 |
| 9. 1998 | 215,709 | 34,658 | 181,051 | 96.798 | 87.614 | 98.780 | | | 63.000 | 33,333 | 15,561 |
| 10. 1999 | 204,502 | 43,794 | 160,708 | 93.607 | 100.745 | 91.834 | | | 63.000 | 44,331 | 19,378 |
| 11. 2000 | 208,550 | 29,471 | 179,079 | 80.510 | 61.880 | 84.707 | | | 63.000 | 85,165 | 27,703 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 244,650 | 94,419 |

**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 | 1,493 | 1,461 | 140 | 135 | | 1 | 3 | 37 | X X X | |
| 2. 1991 | | | | 10 | | | | | | | 10 | 1 | |
| 3. 1992 | 13 | | 13 | 1 | | | | | | | 1 | 3 | |
| 4. 1993 | 8 | | 8 | 2 | | | | | | | 2 | 7 | |
| 5. 1994 | 10 | | 10 | 2 | | | | | | | 2 | 20 | |
| 6. 1995 | 19 | (1) | 20 | 18 | | | | | | | 18 | 9 | |
| 7. 1996 | 49 | | 49 | | | | | 8 | | | 8 | 13 | |
| 8. 1997 | 33 | | 33 | | | | | 81 | | | 81 | 310 | |
| 9. 1998 | 82 | | 82 | | | | | | | | | 327 | |
| 10. 1999 | | | | | | | | | | | | 3 | |
| 11. 2000 | 31 | | 31 | | | | | | 186 | | 186 | 4 | |
| 12. Totals | X X X | X X X | X X X | 1,525 | 1,461 | 140 | 135 | | 276 | 1 | 3 | 345 | 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 | 5,169 | 5,022 | 4,988 | 4,988 | (20) | (20) | 4,358 | 4,358 | 3 | | | 150 | 25 |
| 2. 1991 | | | | | | | | | | | | | |
| 3. 1992 | | | | | | | | | | | | | |
| 4. 1993 | 4 | | | | | | | | | | | 4 | |
| 5. 1994 | 1 | | | | | | | | | | | 1 | |
| 6. 1995 | | | | | | | | | | | | | |
| 7. 1996 | | | | | | | | | | | | | |
| 8. 1997 | | | | | | | | | | | | | |
| 9. 1998 | | | | | | | | | | | | | |
| 10. 1999 | | | 12 | | | | 3 | | | | | 14 | 1 |
| 11. 2000 | 6 | | | | | | | | | | | 6 | 1 |
| 12. Totals | 5,179 | 5,022 | 5,000 | 4,988 | (20) | (20) | 4,361 | 4,358 | 3 | | | 175 | 27 |

| | 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 | 147 | 3 |
| 2. 1991 | 10 | | 10 | | | | | | 63.000 | | |
| 3. 1992 | 1 | | 1 | 5.000 | | 5.000 | | | 63.000 | | |
| 4. 1993 | 6 | | 6 | 75.000 | | 75.000 | | | 63.000 | 4 | |
| 5. 1994 | 3 | | 3 | 25.000 | | 25.000 | | | 63.000 | 1 | |
| 6. 1995 | 18 | | 18 | 93.333 | | 93.333 | | | 63.000 | | |
| 7. 1996 | 8 | | 8 | 16.883 | | 16.883 | | | 63.000 | | |
| 8. 1997 | 81 | | 81 | 243.396 | | 243.396 | | | 63.000 | | |
| 9. 1998 | | | | | | | | | 63.000 | | |
| 10. 1999 | 14 | | 14 | | | | | | 63.000 | 12 | 3 |
| 11. 2000 | 193 | | 193 | 624.490 | | 624.490 | | | 63.000 | 6 | |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 169 | 6 |

**SCHEDULE P-PART 1F-SECTION 2
MEDICAL MALPRACTICE-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 | | | | | | | | | | | | |
| 3. 1992 | | | | | | | | | | | | 1 |
| 4. 1993 | | | | | | | | | | | | |
| 5. 1994 | | | | | | | | | | | | |
| 6. 1995 | | | | | | | | | | | | 2 |
| 7. 1996 | | | | | | | | | | | | |
| 8. 1997 | | | | | | | | | | | | |
| 9. 1998 | | | | | | | | | | | | 3 |
| 10. 1999 | | | | | | | | | | | | |
| 11. 2000 | | | | | | | | | | | | |
| 12. Totals | X X X | X X X | X X X | | | | | | | | | X X X |

NONE

| | 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. 1991 | | | | | | | | | | | | | |
| 3. 1992 | | | | | | | | | | | | | |
| 4. 1993 | | | | | | | | | | | | | |
| 5. 1994 | | | | | | | | | | | | | |
| 6. 1995 | | | | | | | | | | | | | |
| 7. 1996 | | | | | | | | | | | | | |
| 8. 1997 | | | | | | | | | | | | | |
| 9. 1998 | | | | | | | | | | | | | |
| 10. 1999 | | | | | | | | | | | | | |
| 11. 2000 | | | | | | | | | | | | | |
| 12. Totals | | | | | | | | | | | | | |

NONE

| | 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. 1991 | | | | | | | | | 63.000 | | |
| 3. 1992 | | | | | | | | | 63.000 | | |
| 4. 1993 | | | | | | | | | 63.000 | | |
| 5. 1994 | | | | | | | | | 63.000 | | |
| 6. 1995 | | | | | | | | | 63.000 | | |
| 7. 1996 | | | | | | | | | 63.000 | | |
| 8. 1997 | | | | | | | | | 63.000 | | |
| 9. 1998 | | | | | | | | | 63.000 | | |
| 10. 1999 | | | | | | | | | 63.000 | | |
| 11. 2000 | | | | | | | | | 63.000 | | |
| 12. Totals | 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 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 | 105 | (4) | 13 | 8 | | | | 114 | X X X |
| 2. 1991 | 7,541 | 3,035 | 4,506 | 7,202 | 2,003 | 341 | 144 | 431 | | 32 | 5,826 | X X X |
| 3. 1992 | 9,131 | 3,141 | 5,989 | 5,085 | 1,502 | 412 | 127 | 257 | | 83 | 4,125 | X X X |
| 4. 1993 | 8,577 | 4,707 | 3,870 | 5,031 | 1,965 | 419 | 173 | 171 | 1 | 16 | 3,483 | X X X |
| 5. 1994 | 10,563 | 5,199 | 5,364 | 9,168 | 3,403 | 713 | 288 | 287 | 23 | 18 | 6,454 | X X X |
| 6. 1995 | 13,389 | 7,583 | 5,805 | 14,474 | 5,179 | 1,469 | 504 | 162 | 1 | 16 | 10,420 | X X X |
| 7. 1996 | 36,747 | 15,523 | 21,224 | 16,529 | 7,007 | 1,841 | 806 | 62 | 24 | 8 | 10,596 | X X X |
| 8. 1997 | 33,810 | 21,665 | 12,145 | 21,566 | 8,308 | 1,523 | 641 | 152 | 40 | 15 | 14,251 | X X X |
| 9. 1998 | 36,943 | 22,136 | 14,806 | 25,048 | 11,134 | 1,297 | 591 | 1,077 | 127 | 21 | 15,570 | X X X |
| 10. 1999 | 37,239 | 21,796 | 15,443 | 20,216 | 6,529 | 770 | 318 | 629 | 61 | 69 | 14,707 | X X X |
| 11. 2000 | 65,474 | 23,159 | 42,315 | 14,484 | 2,956 | 424 | 147 | 371 | 2 | | 12,175 | X X X |
| 12. Totals | X X X | X X X | X X X | 138,908 | 49,983 | 9,223 | 3,748 | 3,599 | 278 | 277 | 97,721 | 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 | 775 | 464 | 646 | 347 | 25 | 10 | | | 11 | | | 635 | 1 |
| 2. 1991 | 63 | 11 | 33 | | 4 | 2 | 1 | | | | | 88 | |
| 3. 1992 | 42 | 6 | 41 | | 6 | 1 | 1 | | | | | 82 | |
| 4. 1993 | 70 | 19 | 37 | | (1) | 3 | (1) | | 1 | | | 84 | |
| 5. 1994 | 1,742 | 231 | (35) | 3 | (1) | 43 | (9) | | 3 | | | 1,422 | |
| 6. 1995 | 738 | 123 | 48 | 21 | 18 | 17 | (1) | 1 | 2 | | | 643 | 3 |
| 7. 1996 | 2,304 | 226 | 122 | 21 | 8 | 45 | (10) | 3 | 4 | | | 2,133 | |
| 8. 1997 | 3,544 | 1,105 | 231 | 30 | 71 | 78 | (7) | 4 | 6 | | 1 | 2,628 | 1 |
| 9. 1998 | 7,113 | 1,085 | (46) | 115 | (13) | 158 | (16) | 19 | 17 | | 4 | 5,679 | 7 |
| 10. 1999 | 8,494 | 1,478 | 593 | 341 | 93 | 172 | 29 | 38 | 21 | | 37 | 7,202 | 31 |
| 11. 2000 | 12,372 | 3,880 | 2,088 | 966 | 767 | 343 | (776) | (1,537) | 84 | | 33 | 10,885 | 72 |
| 12. Totals | 37,256 | 8,628 | 3,758 | 1,843 | 976 | 872 | (789) | (1,472) | 149 | | 76 | 31,478 | 113 |

| | 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 | 610 | 25 |
| 2. 1991 | 8,074 | 2,160 | 5,914 | 107.068 | 71.171 | 131.250 | | | 63.000 | 85 | 3 |
| 3. 1992 | 5,843 | 1,636 | 4,207 | 63.990 | 52.086 | 70.232 | | | 63.000 | 77 | 5 |
| 4. 1993 | 5,727 | 2,160 | 3,566 | 66.770 | 45.897 | 92.154 | | | 63.000 | 88 | (4) |
| 5. 1994 | 11,868 | 3,992 | 7,876 | 112.352 | 76.772 | 146.840 | | | 63.000 | 1,473 | (51) |
| 6. 1995 | 16,909 | 5,846 | 11,063 | 126.294 | 77.096 | 190.559 | | | 63.000 | 641 | 1 |
| 7. 1996 | 20,861 | 8,132 | 12,729 | 56.768 | 52.386 | 59.972 | | | 63.000 | 2,179 | (46) |
| 8. 1997 | 27,086 | 10,207 | 16,879 | 80.113 | 47.114 | 138.977 | | | 63.000 | 2,640 | (13) |
| 9. 1998 | 34,477 | 13,228 | 21,249 | 93.325 | 59.758 | 143.511 | | | 63.000 | 5,867 | (188) |
| 10. 1999 | 30,846 | 8,937 | 21,909 | 82.833 | 41.004 | 141.873 | | | 63.000 | 7,268 | (67) |
| 11. 2000 | 29,815 | 6,756 | 23,059 | 45.538 | 29.172 | 54.495 | | | 63.000 | 9,614 | 1,270 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 30,542 | 936 |

**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 | 129,641 | 34,152 | 43,611 | 9,882 | 8,129 | 1,639 | 988 | 135,708 | X X X |
| 2. 1991 | 322,653 | 71,763 | 250,891 | 168,817 | 29,838 | 42,785 | 6,470 | 31,079 | 424 | 1,680 | 205,948 | 53,916 |
| 3. 1992 | 279,281 | 24,140 | 255,141 | 158,645 | 16,121 | 41,698 | 1,487 | 28,786 | 1,506 | 616 | 210,015 | 49,299 |
| 4. 1993 | 236,300 | 28,693 | 207,606 | 141,063 | 13,663 | 36,491 | 2,537 | 31,501 | 583 | 2,640 | 192,270 | 50,802 |
| 5. 1994 | 205,838 | 35,660 | 170,178 | 152,197 | 16,747 | 47,500 | 13,084 | 30,918 | 467 | 260 | 200,317 | 50,614 |
| 6. 1995 | 246,123 | 39,968 | 206,154 | 111,083 | 8,634 | 32,575 | 2,261 | 26,028 | 207 | 1,085 | 158,583 | 54,680 |
| 7. 1996 | 237,805 | 41,363 | 196,442 | 130,191 | 9,266 | 32,259 | 2,367 | 26,960 | 285 | 524 | 177,492 | 56,001 |
| 8. 1997 | 274,825 | 43,922 | 230,903 | 148,434 | 14,332 | 28,462 | 1,550 | 27,186 | 437 | 149 | 187,762 | 61,947 |
| 9. 1998 | 318,184 | 60,068 | 258,116 | 129,925 | 5,285 | 20,428 | 506 | 27,690 | 209 | 100 | 172,043 | 69,308 |
| 10. 1999 | 333,681 | 51,966 | 281,715 | 68,744 | 7,130 | 7,568 | 590 | 21,642 | 337 | 49 | 89,896 | 69,008 |
| 11. 2000 | 300,865 | 62,321 | 238,543 | 12,362 | 830 | 977 | 76 | 18,910 | 40 | 8 | 31,303 | 58,807 |
| 12. Totals | X X X | X X X | X X X | 1,351,104 | 155,999 | 334,351 | 40,811 | 278,828 | 6,134 | 8,099 | 1,761,338 | 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 | 293,331 | 89,141 | 374,912 | 186,394 | 68,947 | 74,041 | 350,008 | 109,420 | 39,970 | 4,745 | 282 | 663,427 | 125,299 |
| 2. 1991 | 6,829 | 1,099 | 3,535 | 1,986 | 236 | 1 | 2,034 | 152 | 514 | 52 | 79 | 9,856 | 91 |
| 3. 1992 | 7,696 | 650 | (18,753) | (6,180) | 338 | 69 | 934 | 2,840 | (1,264) | (120) | 28 | (8,307) | 118 |
| 4. 1993 | 7,981 | 1,065 | 7,714 | 6,076 | 832 | 253 | 2,297 | 369 | 826 | 136 | 223 | 11,752 | 184 |
| 5. 1994 | 18,261 | 6,381 | 12,672 | 7,146 | 8,339 | 4,906 | 10,518 | 4,390 | 1,619 | 212 | 56 | 28,373 | 376 |
| 6. 1995 | 25,690 | 4,702 | 30,455 | 16,636 | 2,160 | 476 | 8,735 | 3,074 | 3,348 | 390 | 230 | 45,110 | 665 |
| 7. 1996 | 48,973 | 14,807 | 20,105 | 11,474 | 932 | 418 | 19,575 | 1,638 | 3,519 | 388 | 299 | 64,379 | 885 |
| 8. 1997 | 69,392 | 3,496 | 28,955 | 14,464 | 1,983 | 578 | 19,272 | 1,765 | 4,687 | 333 | 354 | 103,654 | 1,953 |
| 9. 1998 | 94,718 | 9,934 | 38,654 | 26,997 | 3,040 | 599 | 24,118 | 3,878 | 5,610 | 656 | 462 | 124,074 | 4,210 |
| 10. 1999 | 95,276 | 13,418 | 40,855 | 13,419 | 3,523 | 660 | 36,652 | (241) | 4,695 | 413 | 627 | 153,331 | 5,809 |
| 11. 2000 | 53,173 | 2,676 | 150,329 | 24,296 | 1,451 | 295 | 50,603 | | 9,364 | 527 | 835 | 237,128 | 14,348 |
| 12. Totals | 721,319 | 147,368 | 689,434 | 302,707 | 91,780 | 82,296 | 524,747 | 127,285 | 72,888 | 7,733 | 3,476 | 1,432,778 | 153,937 |

| | 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 | 392,709 | 270,719 |
| 2. 1991 | 255,827 | 40,023 | 215,805 | 79.289 | 55.771 | 86.015 | | | 63.000 | 7,278 | 2,579 |
| 3. 1992 | 218,081 | 16,372 | 201,708 | 78.087 | 67.824 | 79.058 | | | 63.000 | (5,526) | (2,781) |
| 4. 1993 | 228,704 | 24,682 | 204,022 | 96.785 | 86.018 | 98.274 | | | 63.000 | 8,554 | 3,198 |
| 5. 1994 | 282,025 | 53,335 | 228,691 | 137.013 | 149.565 | 134.383 | | | 63.000 | 17,406 | 10,968 |
| 6. 1995 | 240,073 | 36,380 | 203,693 | 97.542 | 91.022 | 98.806 | | | 63.000 | 34,808 | 10,302 |
| 7. 1996 | 282,514 | 40,643 | 241,871 | 118.801 | 98.259 | 123.126 | | | 63.000 | 42,797 | 21,582 |
| 8. 1997 | 328,371 | 36,955 | 291,416 | 119.484 | 84.139 | 126.207 | | | 63.000 | 80,387 | 23,267 |
| 9. 1998 | 344,182 | 48,065 | 296,117 | 108.171 | 80.018 | 114.722 | | | 63.000 | 96,440 | 27,634 |
| 10. 1999 | 278,955 | 35,727 | 243,227 | 83.599 | 68.752 | 86.338 | | | 63.000 | 109,294 | 44,038 |
| 11. 2000 | 297,170 | 28,739 | 268,431 | 98.772 | 46.114 | 112.529 | | | 63.000 | 176,531 | 60,597 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 960,678 | 472,101 |

**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 | 4,060 | 3,963 | 786 | 760 | 113 | 190 | | 45 | X X X |
| 2. 1991 | 4,587 | | 4,587 | 2,822 | | 852 | 24 | 805 | 28 | | 4,426 | 103 |
| 3. 1992 | 4,303 | | 4,303 | 2,511 | | 1,469 | | 619 | 188 | | 4,412 | 74 |
| 4. 1993 | 8,656 | 703 | 7,953 | 506 | | 1,419 | | 54 | 43 | | 1,935 | 45 |
| 5. 1994 | 6,421 | 322 | 6,099 | 1,251 | | 148 | | 279 | 4 | | 1,674 | 41 |
| 6. 1995 | 5,740 | 178 | 5,562 | 641 | | 461 | | 252 | | | 1,355 | 35 |
| 7. 1996 | 18,861 | 3,887 | 14,974 | 1,371 | 83 | 147 | 52 | 390 | 4 | | 1,770 | 437 |
| 8. 1997 | 21,275 | 5,342 | 15,933 | 4,646 | 886 | 1,657 | 170 | 283 | 36 | | 5,494 | 77 |
| 9. 1998 | 19,296 | 6,984 | 12,311 | 6,185 | 6 | 340 | 48 | 781 | | | 7,253 | 207 |
| 10. 1999 | 20,748 | 10,046 | 10,702 | 3,629 | 180 | 1,284 | 34 | 956 | 9 | | 5,645 | 701 |
| 11. 2000 | 32,855 | 19,643 | 13,211 | 18 | | 97 | | 422 | | | 537 | 1,098 |
| 12. Totals | X X X | X X X | X X X | 27,640 | 5,117 | 8,659 | 1,088 | 4,954 | 503 | | 34,545 | 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 | 23,042 | 19,409 | 239 | (4) | 7,135 | 7,135 | 1,060 | 3 | 926 | 200 | | 5,661 | 1,392 |
| 2. 1991 | 1,607 | | | | 23 | 23 | 471 | | 64 | | | 2,143 | 3 |
| 3. 1992 | 483 | | (8) | | | | 142 | | 20 | | | 637 | 3 |
| 4. 1993 | 2,746 | | | | | | 805 | | 110 | | | 3,660 | 2 |
| 5. 1994 | 257 | | (2) | | | | 76 | | 11 | | | 341 | 3 |
| 6. 1995 | 155 | | (50) | (38) | | | 42 | (14) | 10 | 1 | | 209 | 2 |
| 7. 1996 | 10,447 | 7,559 | 2,265 | 81 | 1,575 | | 663 | 10 | 599 | 79 | | 7,819 | 7 |
| 8. 1997 | 2,335 | 9,367 | 13,038 | 6,488 | 12,268 | | 2,417 | 1,726 | 1,130 | 229 | | 13,377 | 9 |
| 9. 1998 | 2,814 | 2,213 | 2,553 | 590 | 5,142 | 29 | 776 | 159 | 315 | 35 | | 8,574 | 16 |
| 10. 1999 | 7,790 | 1,790 | 1,821 | 934 | 84 | | 1,687 | 471 | 454 | 38 | | 8,603 | 23 |
| 11. 2000 | 4,929 | 9 | 11,764 | 8,545 | 33 | | 2,966 | 2,099 | 971 | 176 | | 9,835 | 59 |
| 12. Totals | 56,604 | 40,347 | 31,620 | 16,594 | 26,262 | 7,188 | 11,104 | 4,453 | 4,609 | 757 | | 60,860 | 1,519 |

| | 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 | 3,876 | 1,784 |
| 2. 1991 | 6,644 | 76 | 6,568 | 144.843 | | 143.195 | | | 63.000 | 1,607 | 536 |
| 3. 1992 | 5,237 | 188 | 5,049 | 121.698 | | 117.335 | | | 63.000 | 475 | 162 |
| 4. 1993 | 5,639 | 43 | 5,596 | 65.146 | 6.183 | 70.358 | | | 63.000 | 2,746 | 915 |
| 5. 1994 | 2,020 | 4 | 2,015 | 31.456 | 1.370 | 33.044 | | | 63.000 | 255 | 86 |
| 6. 1995 | 1,511 | (52) | 1,564 | 26.331 | (29.329) | 28.115 | | | 63.000 | 143 | 66 |
| 7. 1996 | 17,455 | 7,867 | 9,589 | 92.548 | 202.382 | 64.036 | | | 63.000 | 5,072 | 2,747 |
| 8. 1997 | 37,774 | 18,903 | 18,872 | 177.551 | 353.862 | 118.441 | | | 63.000 | (482) | 13,859 |
| 9. 1998 | 18,906 | 3,079 | 15,827 | 97.979 | 44.083 | 128.554 | | | 63.000 | 2,565 | 6,010 |
| 10. 1999 | 17,704 | 3,456 | 14,249 | 85.331 | 34.397 | 133.143 | | | 63.000 | 6,887 | 1,717 |
| 11. 2000 | 21,200 | 10,828 | 10,372 | 64.527 | 55.125 | 78.507 | | | 63.000 | 8,140 | 1,695 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 31,283 | 29,577 |

**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 | 29,476 | 16,966 | 1,438 | 331 | 576 | 12 | 995 | 14,181 | X X X |
| 2. 1999 | 176,312 | 60,178 | 116,134 | 94,033 | 15,693 | 1,940 | 272 | 4,820 | 77 | 1,577 | 84,751 | X X X |
| 3. 2000 | 196,858 | 64,392 | 132,466 | 60,512 | 25,116 | 1,228 | 96 | 2,877 | 17 | 143 | 39,387 | X X X |
| 4. Totals | X X X | X X X | X X X | 184,021 | 57,775 | 4,605 | 699 | 8,272 | 106 | 2,715 | 138,318 | 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 | 21,295 | 10,573 | 9,105 | 3,731 | 812 | 230 | 1,767 | 185 | 881 | (13) | 1,092 | 19,155 | 546 |
| 2. 1999 | 16,258 | 4,928 | 7,294 | 3,804 | 324 | 20 | 805 | 152 | 694 | (9) | 1,033 | 16,481 | 638 |
| 3. 2000 | 40,901 | 8,363 | 16,854 | 10,452 | 968 | 83 | 1,069 | 607 | 1,816 | (21) | 1,290 | 42,125 | 1,610 |
| 4. Totals | 78,454 | 23,864 | 33,253 | 17,987 | 2,105 | 333 | 3,641 | 945 | 3,392 | (43) | 3,415 | 77,761 | 2,795 |

| | 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 | 16,097 | 3,059 |
| 2. 1999 | 126,169 | 24,937 | 101,232 | 71.560 | 41.439 | 87.168 | | | 63.000 | 14,821 | 1,660 |
| 3. 2000 | 126,224 | 44,712 | 81,512 | 64.119 | 69.438 | 61.534 | | | 63.000 | 38,940 | 3,185 |
| 4. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 69,857 | 7,904 |

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 | (5,399) | (437) | 569 | 56 | 433 | 4 | 8,152 | (4,020) | X X X |
| 2. 1999 | 645,952 | 46,752 | 599,201 | 438,498 | 32,947 | 2,649 | 159 | 69,386 | 846 | 94,696 | 476,581 | 420,337 |
| 3. 2000 | 692,237 | 52,565 | 639,672 | 463,841 | 36,136 | 1,804 | 119 | 70,689 | 341 | 53,410 | 499,737 | 445,865 |
| 4. Totals | X X X | X X X | X X X | 896,939 | 68,646 | 5,022 | 334 | 140,508 | 1,191 | 156,257 | 972,298 | 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 | 738 | 1,939 | (2,701) | 1,164 | 37 | 58 | 5,510 | 262 | 1,107 | 45 | 5,788 | 1,222 | 10,445 |
| 2. 1999 | 920 | 337 | (6,694) | 505 | 28 | 2 | 5,094 | 50 | 2,773 | 14 | 9,470 | 1,211 | 13,511 |
| 3. 2000 | 6,160 | 487 | (7,653) | 811 | 18 | 29 | 8,210 | 195 | 2,371 | 22 | 53,379 | 7,561 | 89,069 |
| 4. Totals | 7,818 | 2,763 | (17,049) | 2,480 | 82 | 89 | 18,813 | 507 | 6,251 | 82 | 68,637 | 9,994 | 113,025 |

| | 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 | (5,066) | 6,288 |
| 2. 1999 | 512,652 | 34,860 | 477,791 | 79,364 | 74,565 | 79,738 | | | 63,000 | (6,617) | 7,828 |
| 3. 2000 | 545,440 | 38,141 | 507,299 | 78,794 | 72,560 | 79,306 | | | 63,000 | (2,791) | 10,352 |
| 4. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | (14,474) | 24,468 |

**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 | 7,002 | 5,819 | 580 | 16 | 673 | 41 | 3,245 | 2,378 | X X X |
| 2. 1999 | 77,448 | 15,630 | 61,818 | 18,121 | 15,838 | 1,715 | 3 | 2,659 | 69 | (20) | 6,585 | X X X |
| 3. 2000 | 84,086 | 22,531 | 61,555 | 12,003 | 4,938 | 813 | 1 | 1,768 | 34 | 189 | 9,611 | X X X |
| 4. Totals | X X X | X X X | X X X | 37,127 | 26,595 | 3,107 | 20 | 5,099 | 144 | 3,414 | 18,574 | 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 | 5,146 | 1,848 | 24,711 | 3,636 | (38) | 5 | 2,134 | 168 | 287 | 3,330 | 26,583 | 98 | |
| 2. 1999 | 6,246 | 4,539 | 3,781 | 3,555 | 275 | | 941 | 142 | 78 | 84 | 3,087 | 33 | |
| 3. 2000 | 21,786 | 19,367 | 3,626 | 760 | 52 | | 1,335 | 183 | 218 | 1,443 | 6,708 | 79 | |
| 4. Totals | 33,179 | 25,753 | 32,119 | 7,951 | 290 | 5 | 4,410 | 493 | 583 | 4,857 | 36,379 | 210 | |

| | 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 | 24,373 | 2,210 |
| 2. 1999 | 33,817 | 24,145 | 9,672 | 43.664 | 154.478 | 15.646 | | | 63.000 | 1,934 | 1,153 |
| 3. 2000 | 41,601 | 25,282 | 16,320 | 49.475 | 112.208 | 26.512 | | | 63.000 | 5,286 | 1,423 |
| 4. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 31,593 | 4,785 |

**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 | 38,971 | 77 | 7 | | | 467 | | 39,367 | X X X |
| 2. 1999 | 290,751 | 7,541 | 283,210 | 194,060 | 2,461 | 135 | | | 4,663 | | 196,397 | X X X |
| 3. 2000 | 319,160 | 3,066 | 316,094 | 147,012 | 93 | 42 | | | 4,422 | | 151,383 | X X X |
| 4. Totals | X X X | X X X | X X X | 380,043 | 2,631 | 184 | | | 9,552 | | 387,148 | 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 | 151,298 | 1,588 | 4,021 | 1,729 | | | 44 | | 140 | | 152,185 | 13 | |
| 2. 1999 | 85,465 | 3,978 | 4,785 | 241 | | | | | 205 | | 86,236 | 4 | |
| 3. 2000 | 112,745 | 1,307 | 25,804 | 1,614 | | | | (100) | 883 | | 136,611 | 5 | |
| 4. Totals | 349,508 | 6,874 | 34,610 | 3,583 | | | 44 | (100) | 1,229 | | 375,033 | 22 | |

| | 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 | 152,001 | 184 |
| 2. 1999 | 289,314 | 6,680 | 282,634 | 99.506 | 88.580 | 99.796 | | | 63.000 | 86,031 | 205 |
| 3. 2000 | 290,909 | 2,914 | 287,994 | 91.148 | 95.068 | 91.110 | | | 63.000 | 135,628 | 983 |
| 4. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 373,661 | 1,372 |

NONE **Schedule P - Part 1M International**

SCHEDULE P-PART 1M-INTERNATIONAL

(\$000 omitted)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | 12 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 | | | | | | | | | | | | X X X |
| 3. 1992 | | | | | | | | | | | | X X X |
| 4. 1993 | | | | | | | | | | | | X X X |
| 5. 1994 | | | | | | | | | | | | X X X |
| 6. 1995 | | | | | | | | | | | | X X X |
| 7. 1996 | | | | | | | | | | | | X X X |
| 8. 1997 | | | | | | | | | | | | X X X |
| 9. 1998 | | | | | | | | | | | | X X X |
| 10. 1999 | | | | | | | | | | | | X X X |
| 11. 2000 | | | | | | | | | | | | X X X |
| 12. Totals | X X X | X X X | X X X | | | | | | | | | 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. 1991 | | | | | | | | | | | | | |
| 3. 1992 | | | | | | | | | | | | | |
| 4. 1993 | | | | | | | | | | | | | |
| 5. 1994 | | | | | | | | | | | | | |
| 6. 1995 | | | | | | | | | | | | | |
| 7. 1996 | | | | | | | | | | | | | |
| 8. 1997 | | | | | | | | | | | | | |
| 9. 1998 | | | | | | | | | | | | | |
| 10. 1999 | | | | | | | | | | | | | |
| 11. 2000 | | | | | | | | | | | | | |
| 12. Totals | | | | | | | | | | | | | |

| | 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. 1991 | | | | | | | | | 63.000 | | |
| 3. 1992 | | | | | | | | | 63.000 | | |
| 4. 1993 | | | | | | | | | 63.000 | | |
| 5. 1994 | | | | | | | | | 63.000 | | |
| 6. 1995 | | | | | | | | | 63.000 | | |
| 7. 1996 | | | | | | | | | 63.000 | | |
| 8. 1997 | | | | | | | | | 63.000 | | |
| 9. 1998 | | | | | | | | | 63.000 | | |
| 10. 1999 | | | | | | | | | 63.000 | | |
| 11. 2000 | | | | | | | | | 63.000 | | |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | | |

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 | 851 | 816 | 37 | 1,283 | | | | (1,212) | X X X |
| 2. 1991 | 5,720 | 611 | 5,109 | 4,813 | 18 | 18 | | 559 | | | 5,372 | X X X |
| 3. 1992 | 7,259 | 471 | 6,788 | 19,040 | 12,972 | 50 | | | | | 6,118 | X X X |
| 4. 1993 | 8,576 | 3,038 | 5,538 | 940 | 221 | 46 | 13 | | | | 752 | X X X |
| 5. 1994 | 7,685 | 1,115 | 6,570 | 3,767 | 340 | 77 | | | | | 3,504 | X X X |
| 6. 1995 | 8,724 | 1,769 | 6,955 | 3,316 | | 21 | | | | | 3,338 | X X X |
| 7. 1996 | 20,907 | 2,855 | 18,053 | 6,422 | | 19 | | | | | 6,441 | X X X |
| 8. 1997 | 32,162 | 4,484 | 27,678 | 22,174 | 6,301 | 40 | | | | | 15,914 | X X X |
| 9. 1998 | 45,736 | 7,791 | 37,945 | 47,690 | 11,218 | 255 | | | | | 36,727 | X X X |
| 10. 1999 | 53,694 | 6,884 | 46,810 | 52,266 | 10,798 | 1,270 | | | | | 42,738 | X X X |
| 11. 2000 | 28,933 | 3,786 | 25,147 | 1,888 | | 166 | | | | | 2,054 | X X X |
| 12. Totals | X X X | X X X | X X X | 163,169 | 42,684 | 1,998 | 1,297 | 559 | | | 121,745 | 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 | 15,008 | | 179 | | 1 | | | | | | | 15,188 | X X X |
| 2. 1991 | 16 | 3 | (296) | | | | | | 1 | 1 | | (284) | X X X |
| 3. 1992 | 6,255 | 5,901 | 39 | | | | | | 2,835 | 2,835 | | 394 | X X X |
| 4. 1993 | 27 | | 51 | | | | | | | | | 78 | X X X |
| 5. 1994 | 117 | 120 | (79) | | | | | | 57 | 57 | | (81) | X X X |
| 6. 1995 | 54 | | | | | | | | | | | 54 | X X X |
| 7. 1996 | 128 | | 21 | | | | | | | | | 149 | X X X |
| 8. 1997 | 942 | | 401 | | | | | | | | | 1,343 | X X X |
| 9. 1998 | 5,293 | 8,155 | 953 | 3 | 1 | | | | 3,920 | 3,920 | | (1,911) | X X X |
| 10. 1999 | 11,002 | 5,476 | 1,074 | | 4 | | | | 2,631 | 2,631 | | 6,604 | X X X |
| 11. 2000 | 4,422 | 214 | 1,708 | | 3 | | | | 103 | 103 | | 5,918 | X X X |
| 12. Totals | 43,263 | 19,869 | 4,051 | 3 | 8 | | | | 9,548 | 9,548 | | 27,451 | 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 | 15,187 | 1 |
| 2. 1991 | 5,111 | 22 | 5,089 | 89.349 | 3.608 | 99.605 | | | 63.000 | (284) | |
| 3. 1992 | 28,219 | 21,707 | 6,512 | 388.752 | 4,606.417 | 95.935 | | | 63.000 | 394 | |
| 4. 1993 | 1,064 | 234 | 830 | 12.408 | 7.715 | 14.983 | | | 63.000 | 78 | |
| 5. 1994 | 3,940 | 517 | 3,423 | 51.271 | 46.384 | 52.100 | | | 63.000 | (81) | |
| 6. 1995 | 3,391 | | 3,391 | 38.875 | | 48.763 | | | 63.000 | 54 | |
| 7. 1996 | 6,590 | | 6,590 | 31.519 | | 36.503 | | | 63.000 | 149 | |
| 8. 1997 | 23,558 | 6,301 | 17,257 | 73.246 | 140.523 | 62.348 | | | 63.000 | 1,343 | |
| 9. 1998 | 58,112 | 23,296 | 34,816 | 127.059 | 299.005 | 91.753 | | | 63.000 | (1,912) | 1 |
| 10. 1999 | 68,247 | 18,905 | 49,342 | 127.102 | 274.622 | 105.408 | | | 63.000 | 6,600 | 4 |
| 11. 2000 | 8,289 | 317 | 7,972 | 28.649 | 8.371 | 31.702 | | | 63.000 | 5,916 | 3 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 27,443 | 8 |

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 | 25,944 | 23,040 | | | | | | 2,904 | X X X |
| 2. 1991 | 1,768 | 1 | 1,767 | 1,611 | | 1 | | | | | 1,612 | X X X |
| 3. 1992 | 2,898 | | 2,898 | 694 | (4) | 1 | | | | | 699 | X X X |
| 4. 1993 | 1,971 | 5,688 | (3,717) | 294 | | 9 | | | | | 304 | X X X |
| 5. 1994 | 1,894 | (30) | 1,923 | 352 | | 1 | | | | | 353 | X X X |
| 6. 1995 | 2,323 | | 2,323 | 623 | | | | | | | 623 | X X X |
| 7. 1996 | 1,512 | 1 | 1,511 | 812 | | | | | | | 812 | X X X |
| 8. 1997 | 2,727 | | 2,727 | 2,876 | | | | | | | 2,876 | X X X |
| 9. 1998 | 5,527 | | 5,527 | 2,122 | | | | | | | 2,122 | X X X |
| 10. 1999 | 11,989 | (3) | 11,992 | 3,459 | | | | | | | 3,459 | X X X |
| 11. 2000 | 23,541 | 49 | 23,491 | 675 | | | | | | | 675 | X X X |
| 12. Totals | X X X | X X X | X X X | 39,461 | 23,036 | 13 | | | | | 16,438 | 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 | 104,297 | 88,419 | 128,429 | 125,066 | 3,525 | 3,423 | 1,215 | 1,215 | | | | 19,343 | X X X |
| 2. 1991 | 1,550 | | 101 | | 10 | | | | | | | 1,662 | X X X |
| 3. 1992 | 469 | | 157 | | 3 | | | | | | | 629 | X X X |
| 4. 1993 | 1 | | 58 | | 1 | | | | | | | 59 | X X X |
| 5. 1994 | 127 | | 74 | | 1 | | | | | | | 202 | X X X |
| 6. 1995 | 173 | | 39 | | 5 | | | | | | | 217 | X X X |
| 7. 1996 | 384 | | 137 | | | | | | | | | 521 | X X X |
| 8. 1997 | 7,370 | | 3,107 | | 3 | | | | | | | 10,480 | X X X |
| 9. 1998 | 572 | | 1,563 | | 3 | | | | | | | 2,138 | X X X |
| 10. 1999 | 4,368 | | 4,170 | | 13 | | | | | | | 8,551 | X X X |
| 11. 2000 | 3,634 | | 4,838 | | 10 | | | | | | | 8,483 | X X X |
| 12. Totals | 122,946 | 88,419 | 142,674 | 125,066 | 3,573 | 3,423 | 1,215 | 1,215 | | | | 52,285 | 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 | 19,241 | 102 |
| 2. 1991 | 3,273 | | 3,273 | 185.175 | | 185.241 | | | 63.000 | 1,652 | 10 |
| 3. 1992 | 1,324 | (4) | 1,327 | 45.674 | | 45.804 | | | 63.000 | 626 | 3 |
| 4. 1993 | 363 | | 363 | 18.408 | | (9.763) | | | 63.000 | 59 | 1 |
| 5. 1994 | 554 | | 554 | 29.275 | | 28.824 | | | 63.000 | 201 | 1 |
| 6. 1995 | 840 | | 840 | 36.171 | | 36.171 | | | 63.000 | 212 | 5 |
| 7. 1996 | 1,333 | | 1,333 | 88.167 | | 88.240 | | | 63.000 | 521 | |
| 8. 1997 | 13,356 | | 13,356 | 489.720 | | 489.720 | | | 63.000 | 10,478 | 3 |
| 9. 1998 | 4,260 | | 4,260 | 77.077 | | 77.077 | | | 63.000 | 2,135 | 3 |
| 10. 1999 | 12,010 | | 12,010 | 100.179 | | 100.152 | | | 63.000 | 8,538 | 13 |
| 11. 2000 | 9,158 | | 9,158 | 38.902 | | 38.983 | | | 63.000 | 8,473 | 10 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 52,136 | 149 |

SCHEDULE P-PART 1P-REINSURANCE C

Nonproportional Assumed Financial Lines

(\$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 | | | | | | | | | | | | X X X |
| 3. 1992 | | | | | | | | | | | | X X X |
| 4. 1993 | | | | | | | | | | | | X X X |
| 5. 1994 | | | | | | | | | | | | X X X |
| 6. 1995 | | | | | | | | | | | | X X X |
| 7. 1996 | | | | | | | | | | | | X X X |
| 8. 1997 | 6 | | 6 | | | | | | | | | X X X |
| 9. 1998 | | | | | | | | | | | | X X X |
| 10. 1999 | | | | | | | | | | | | X X X |
| 11. 2000 | | | | | | | | | | | | X X X |
| 12. Totals | X X X | X X X | X X X | | | | | | | | | X X X |

NONE

| | 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 | | | | | | | | | | | | | X X X |
| 2. 1991 | | | | | | | | | | | | | X X X |
| 3. 1992 | | | | | | | | | | | | | X X X |
| 4. 1993 | | | | | | | | | | | | | X X X |
| 5. 1994 | | | | | | | | | | | | | X X X |
| 6. 1995 | | | | | | | | | | | | | X X X |
| 7. 1996 | | | | | | | | | | | | | X X X |
| 8. 1997 | | | | | | | | | | | | | X X X |
| 9. 1998 | | | | | | | | | | | | | X X X |
| 10. 1999 | | | | | | | | | | | | | X X X |
| 11. 2000 | | | | | | | | | | | | | X X X |
| 12. Totals | | | | | | | | | | | | | X X X |

NONE

| | 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. 1991 | | | | | | | | | 63.000 | | |
| 3. 1992 | | | | | | | | | 63.000 | | |
| 4. 1993 | | | | | | | | | 63.000 | | |
| 5. 1994 | | | | | | | | | 63.000 | | |
| 6. 1995 | | | | | | | | | 63.000 | | |
| 7. 1996 | | | | | | | | | 63.000 | | |
| 8. 1997 | | | | | | | | | 63.000 | | |
| 9. 1998 | | | | | | | | | 63.000 | | |
| 10. 1999 | | | | | | | | | 63.000 | | |
| 11. 2000 | | | | | | | | | 63.000 | | |
| 12. Totals | 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 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 | 11,388 | 6,265 | 14,897 | 7,556 | 735 | 206 | 1 | 12,993 | X X X |
| 2. 1991 | 88,255 | 3,351 | 84,904 | 43,345 | 13,575 | 25,501 | 5,997 | 8,659 | 374 | 188 | 57,559 | 15,576 |
| 3. 1992 | 82,093 | 2,347 | 79,745 | 41,114 | 6,019 | 25,371 | 1,945 | 8,356 | 428 | 132 | 66,449 | 6,655 |
| 4. 1993 | 82,849 | 3,723 | 79,126 | 30,054 | 1,318 | 18,208 | 1,620 | 7,879 | 321 | 38 | 52,883 | 5,954 |
| 5. 1994 | 42,639 | 1,964 | 40,675 | 21,788 | 987 | 16,285 | 886 | 7,536 | 358 | 23 | 43,378 | 21,359 |
| 6. 1995 | 72,997 | 2,510 | 70,487 | 20,490 | 1,877 | 11,240 | 568 | 7,651 | 107 | 43 | 36,830 | 5,761 |
| 7. 1996 | 78,654 | 3,082 | 75,572 | 23,429 | 2,109 | 11,957 | 584 | 12,809 | 41 | 18 | 45,461 | 6,934 |
| 8. 1997 | 71,050 | 3,137 | 67,912 | 15,496 | 1,108 | 9,549 | 1,072 | 3,571 | 28 | 67 | 26,409 | 7,240 |
| 9. 1998 | 55,464 | 4,692 | 50,772 | 9,067 | 915 | 4,689 | 225 | 2,402 | 20 | 7 | 14,998 | 5,373 |
| 10. 1999 | 58,421 | 4,544 | 53,878 | 2,664 | 171 | 1,339 | 57 | 2,276 | 5 | 2 | 6,045 | 5,052 |
| 11. 2000 | 53,389 | 6,754 | 46,635 | 1,065 | 60 | 159 | 11 | 1,733 | 2 | 1 | 2,884 | 4,925 |
| 12. Totals | X X X | X X X | X X X | 219,900 | 34,403 | 139,195 | 20,519 | 63,607 | 1,890 | 521 | 365,890 | 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 | 146,402 | 38,414 | 49,967 | 7,070 | 17,926 | 29,357 | 117,952 | 7,403 | 9,252 | 908 | 8 | 258,346 | 320,450 |
| 2. 1991 | 4,980 | 2 | 2,134 | 605 | 226 | 1 | 818 | 2 | 348 | 21 | 18 | 7,875 | 778 |
| 3. 1992 | 2,754 | 6 | 2,030 | 123 | 617 | 1 | 765 | 21 | 256 | 4 | 9 | 6,269 | 358 |
| 4. 1993 | 3,440 | 8 | 1,182 | 97 | 958 | 1 | 633 | 1 | 218 | 4 | 34 | 6,320 | 432 |
| 5. 1994 | 7,012 | 27 | 1,963 | 103 | 185 | 5 | 839 | 89 | 409 | 4 | 9 | 10,179 | 513 |
| 6. 1995 | 4,902 | 91 | 890 | 203 | 259 | 39 | 1,033 | 192 | 247 | 9 | 158 | 6,796 | 473 |
| 7. 1996 | 11,116 | 539 | 1,443 | 898 | 954 | 73 | 8,131 | 432 | 507 | 40 | 7 | 20,169 | 1,108 |
| 8. 1997 | 16,910 | 2,058 | 2,188 | 953 | 781 | 126 | 11,601 | 387 | 782 | 69 | 23 | 28,669 | 662 |
| 9. 1998 | 11,840 | 745 | 4,675 | 1,529 | 968 | 109 | 13,069 | 561 | 757 | 66 | 100 | 28,300 | 920 |
| 10. 1999 | 8,763 | 1,003 | 27,008 | 1,578 | 1,011 | 100 | 14,829 | 853 | 2,320 | 72 | 54 | 50,325 | 684 |
| 11. 2000 | 5,060 | 359 | 23,418 | 2,391 | 127 | 50 | 11,950 | 1,217 | 1,932 | 89 | 220 | 38,383 | 1,837 |
| 12. Totals | 223,179 | 43,251 | 116,899 | 15,551 | 24,011 | 29,862 | 181,619 | 11,157 | 17,029 | 1,285 | 639 | 461,631 | 328,214 |

| | 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 | 150,884 | 107,462 |
| 2. 1991 | 86,011 | 20,576 | 65,434 | 97.457 | 614.044 | 77.068 | | | 63.000 | 6,507 | 1,368 |
| 3. 1992 | 81,264 | 8,547 | 72,717 | 98.990 | 364.090 | 91.187 | | | 63.000 | 4,656 | 1,612 |
| 4. 1993 | 62,572 | 3,369 | 59,202 | 75.525 | 90.506 | 74.820 | | | 63.000 | 4,516 | 1,803 |
| 5. 1994 | 56,016 | 2,459 | 53,557 | 131.372 | 125.217 | 131.669 | | | 63.000 | 8,845 | 1,334 |
| 6. 1995 | 46,711 | 3,085 | 43,626 | 63.991 | 122.917 | 61.893 | | | 63.000 | 5,498 | 1,298 |
| 7. 1996 | 70,347 | 4,716 | 65,631 | 89.438 | 153.025 | 86.845 | | | 63.000 | 11,122 | 9,047 |
| 8. 1997 | 60,879 | 5,800 | 55,078 | 85.685 | 184.880 | 81.102 | | | 63.000 | 16,087 | 12,582 |
| 9. 1998 | 47,466 | 4,169 | 43,297 | 85.580 | 88.855 | 85.278 | | | 63.000 | 14,241 | 14,058 |
| 10. 1999 | 60,209 | 3,839 | 56,371 | 103.060 | 84.484 | 104.627 | | | 63.000 | 33,190 | 17,135 |
| 11. 2000 | 45,445 | 4,178 | 41,268 | 85.121 | 61.856 | 88.490 | | | 63.000 | 25,729 | 12,655 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 281,276 | 180,355 |

**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 | 1,713 | | 1,713 | 292 | | 109 | | 454 | | | 855 | 504 |
| 3. 1992 | 460 | | 460 | 503 | | 131 | | 484 | | | 1,119 | 355 |
| 4. 1993 | 794 | 10 | 784 | 608 | | 57 | | (232) | | | 433 | 229 |
| 5. 1994 | 1,488 | | 1,488 | 43 | | 14 | | 30 | | | 86 | 150 |
| 6. 1995 | 1,188 | 51 | 1,137 | 2,313 | | 317 | | 386 | | | 3,016 | 77 |
| 7. 1996 | 831 | 68 | 763 | 6 | | 9 | | 169 | | | 185 | 232 |
| 8. 1997 | 626 | 11 | 614 | 369 | | 3,975 | | 40 | | | 4,384 | 35 |
| 9. 1998 | 188 | 8 | 180 | 168 | | 139 | | 82 | | | 389 | 120 |
| 10. 1999 | 419 | (462) | 881 | 9 | | 33 | | 70 | | | 112 | 32 |
| 11. 2000 | 353 | 49 | 304 | | | 1 | | 9 | | | 11 | 100 |
| 12. Totals | X X X | X X X | X X X | 4,311 | | 4,786 | | 1,492 | | | 10,590 | 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 | 1 | | 11 | 52 | | | 1 | 6 | 1 | 2 | | (46) | 9,297 |
| 2. 1991 | | | | | | | | | | | | | 3 |
| 3. 1992 | | | | | | | | | | | | | 1 |
| 4. 1993 | | | | | | | | | | | | | 3 |
| 5. 1994 | | | | | | | | | | | | | 3 |
| 6. 1995 | | | | | | | | | | | | | 8 |
| 7. 1996 | | | | 1 | | | | 1 | | | | (2) | 5 |
| 8. 1997 | 2,089 | | | 3 | | | 71 | 1 | 79 | | | 2,235 | 2 |
| 9. 1998 | 6 | | | 3 | | | | 1 | | | | 3 | 3 |
| 10. 1999 | 455 | | | 16 | | | 15 | 9 | 17 | 1 | | 461 | 8 |
| 11. 2000 | 667 | | 4 | 48 | | | 23 | 25 | 26 | 2 | | 646 | 81 |
| 12. Totals | 3,219 | | 16 | 123 | | | 109 | 42 | 122 | 4 | | 3,296 | 9,413 |

| | 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 | (40) | (6) |
| 2. 1991 | 855 | | 855 | 49.908 | | 49.908 | | | 63.000 | | |
| 3. 1992 | 1,119 | | 1,119 | 243.288 | | 243.288 | | | 63.000 | | |
| 4. 1993 | 433 | | 433 | 54.481 | | 55.181 | | | 63.000 | | |
| 5. 1994 | 86 | | 86 | 5.800 | | 5.800 | | | 63.000 | | |
| 6. 1995 | 3,016 | | 3,016 | 253.952 | | 265.355 | | | 63.000 | | |
| 7. 1996 | 185 | 2 | 183 | 22.290 | 2.778 | 24.030 | | | 63.000 | (1) | (1) |
| 8. 1997 | 6,622 | 4 | 6,618 | 1,058.510 | 33.333 | 1,077.436 | | | 63.000 | 2,087 | 148 |
| 9. 1998 | 396 | 3 | 392 | 210.738 | 38.462 | 218.596 | | | 63.000 | 4 | (1) |
| 10. 1999 | 599 | 26 | 573 | 143.008 | (5.730) | 65.021 | | | 63.000 | 438 | 22 |
| 11. 2000 | 731 | 74 | 656 | 207.143 | 153.247 | 215.735 | | | 63.000 | 624 | 22 |
| 12. Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | 3,112 | 185 |

SCHEDULE P-PART 1S FINANCIAL GUARANTY / MORTGAGE GUARANTY

(\$000 omitted)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | 12 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. 1999 | | | | | | | | | | | | X X X |
| 3. 2000 | | | | | | | | | | | | X X X |
| 4. Totals | X X X | X X X | X X X | | | | | | | | | X X X |

NONE

| | 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. 1999 | | | | | | | | | | | | | |
| 3. 2000 | | | | | | | | | | | | | |
| 4. Totals | | | | | | | | | | | | | |

NONE

| | 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. 1999 | | | | | | | | | 63.000 | | |
| 3. 2000 | | | | | | | | | 63.000 | | |
| 4. Totals | 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 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 | 31,485 | 34,356 | 35,014 | 33,975 | 33,119 | 33,348 | 32,758 | 31,957 | 31,589 | 31,538 | (50) | (419) |
| 2. 1991 | 142,413 | 135,509 | 137,033 | 137,310 | 137,617 | 136,908 | 136,430 | 136,074 | 136,035 | 135,967 | (68) | (106) |
| 3. 1992 | X X X | 194,284 | 191,039 | 192,503 | 193,545 | 193,333 | 192,849 | 192,728 | 191,962 | 191,705 | (257) | (1,023) |
| 4. 1993 | X X X | X X X | 143,424 | 138,704 | 139,250 | 138,869 | 138,676 | 137,959 | 136,965 | 136,939 | (26) | (1,021) |
| 5. 1994 | X X X | X X X | X X X | 180,811 | 171,540 | 173,372 | 172,874 | 171,882 | 171,147 | 170,318 | (829) | (1,564) |
| 6. 1995 | X X X | X X X | X X X | X X X | 167,165 | 160,433 | 160,644 | 159,519 | 159,494 | 158,976 | (518) | (543) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 214,233 | 222,498 | 222,618 | 223,253 | 222,899 | (354) | 281 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 162,663 | 167,645 | 170,455 | 170,348 | (108) | 2,703 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 222,724 | 231,388 | 234,191 | 2,804 | 11,467 |
| 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 | 209,370 | 217,625 | 8,254 | 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 | 245,871 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 8,848 | 9,775 |

**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 | 539,178 | 450,866 | 485,653 | 495,361 | 489,051 | 477,078 | 474,732 | 472,586 | 474,841 | 475,521 | 680 | 2,935 |
| 2. 1991 | 554,571 | 588,225 | 569,103 | 556,333 | 550,464 | 545,722 | 540,699 | 541,053 | 540,231 | 539,092 | (1,139) | (1,961) |
| 3. 1992 | X X X | 694,016 | 659,992 | 584,409 | 557,884 | 537,051 | 535,361 | 533,519 | 533,151 | 533,771 | 619 | 252 |
| 4. 1993 | X X X | X X X | 706,399 | 650,231 | 612,165 | 566,413 | 545,857 | 542,814 | 541,299 | 540,956 | (343) | (1,858) |
| 5. 1994 | X X X | X X X | X X X | 648,857 | 642,870 | 594,098 | 564,237 | 555,217 | 555,575 | 555,109 | (466) | (108) |
| 6. 1995 | X X X | X X X | X X X | X X X | 674,910 | 627,457 | 597,890 | 569,628 | 564,701 | 562,892 | (1,808) | (6,735) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 647,486 | 637,872 | 617,466 | 598,760 | 592,919 | (5,841) | (24,547) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 673,113 | 639,035 | 627,824 | 626,548 | (1,276) | (12,487) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 653,248 | 622,337 | 626,072 | 3,735 | (27,176) |
| 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 | 654,896 | 645,547 | (9,349) | 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 | 678,254 | X X X | X X X |
| 12. Totals | | | | | | | | | | | (15,187) | (71,686) |

**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 | 619,568 | 564,550 | 580,881 | 551,450 | 548,736 | 528,048 | 532,492 | 524,607 | 513,017 | 510,808 | (2,209) | (13,798) |
| 2. 1991 | 315,354 | 314,761 | 268,356 | 264,142 | 261,129 | 257,650 | 256,374 | 254,118 | 247,203 | 245,986 | (1,217) | (8,132) |
| 3. 1992 | X X X | 297,302 | 285,993 | 252,641 | 253,364 | 247,203 | 245,754 | 242,889 | 242,899 | 236,264 | (6,635) | (6,624) |
| 4. 1993 | X X X | X X X | 279,101 | 258,687 | 249,026 | 243,268 | 242,653 | 237,722 | 238,901 | 237,316 | (1,585) | (406) |
| 5. 1994 | X X X | X X X | X X X | 239,597 | 250,109 | 243,349 | 245,589 | 245,015 | 252,062 | 248,657 | (3,405) | 3,642 |
| 6. 1995 | X X X | X X X | X X X | X X X | 219,380 | 217,049 | 222,163 | 238,186 | 240,906 | 254,727 | 13,820 | 16,541 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 221,049 | 221,311 | 255,881 | 271,382 | 275,772 | 4,390 | 19,891 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 239,632 | 294,582 | 317,538 | 335,891 | 18,353 | 41,309 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 303,119 | 322,142 | 346,896 | 24,754 | 43,777 |
| 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 | 288,125 | 320,550 | 32,425 | 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 | 255,855 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 78,693 | 96,199 |

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 | 4,230,662 | 4,451,146 | 4,594,044 | 4,668,204 | 4,696,759 | 4,752,367 | 4,846,149 | 4,843,354 | 4,745,348 | 4,213,271 | (532,078) | (630,083) |
| 2. 1991 | 2,162,074 | 2,256,525 | 2,168,993 | 2,130,951 | 2,130,758 | 2,130,222 | 2,104,638 | 2,069,324 | 2,029,966 | 1,998,123 | (31,843) | (71,201) |
| 3. 1992 | X X X | 1,980,839 | 1,990,321 | 1,768,821 | 1,710,689 | 1,589,120 | 1,605,420 | 1,573,834 | 1,526,704 | 1,528,358 | 1,654 | (45,476) |
| 4. 1993 | X X X | X X X | 1,717,279 | 1,702,629 | 1,559,036 | 1,430,234 | 1,430,048 | 1,396,518 | 1,335,482 | 1,286,411 | (49,070) | (110,106) |
| 5. 1994 | X X X | X X X | X X X | 1,468,181 | 1,385,328 | 1,333,756 | 1,331,867 | 1,283,353 | 1,234,620 | 1,196,245 | (38,376) | (87,109) |
| 6. 1995 | X X X | X X X | X X X | X X X | 1,223,642 | 1,213,857 | 1,173,792 | 1,168,813 | 1,152,743 | 1,134,690 | (18,053) | (34,123) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,209,280 | 1,123,314 | 1,125,988 | 1,150,953 | 1,143,896 | (7,057) | 17,908 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,183,538 | 1,187,656 | 1,240,221 | 1,246,932 | 6,711 | 59,276 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 1,378,898 | 1,448,017 | 1,475,520 | 27,503 | 96,622 |
| 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 | 1,308,562 | 1,316,587 | 8,025 | 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 | 1,065,418 | X X X | X X X |
| 12. Totals | | | | | | | | | | | (632,583) | (804,292) |

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 | 196,790 | 223,454 | 223,332 | 219,965 | 214,665 | 219,189 | 217,354 | 209,270 | 211,936 | 213,599 | 1,663 | 4,329 |
| 2. 1991 | 103,508 | 101,734 | 98,174 | 102,832 | 102,326 | 99,301 | 103,611 | 102,438 | 99,762 | 99,566 | (195) | (2,872) |
| 3. 1992 | X X X | 136,969 | 146,591 | 147,431 | 146,118 | 146,568 | 146,089 | 145,781 | 143,893 | 138,594 | (5,299) | (7,186) |
| 4. 1993 | X X X | X X X | 150,891 | 145,302 | 152,207 | 153,274 | 153,150 | 151,192 | 149,442 | 151,522 | 2,080 | 330 |
| 5. 1994 | X X X | X X X | X X X | 144,421 | 144,201 | 144,628 | 145,921 | 136,129 | 134,050 | 134,639 | 589 | (1,490) |
| 6. 1995 | X X X | X X X | X X X | X X X | 139,053 | 140,186 | 139,965 | 139,878 | 139,545 | 139,060 | (485) | (818) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 146,514 | 152,989 | 154,363 | 151,036 | 154,150 | 3,113 | (214) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 155,732 | 162,642 | 176,048 | 173,236 | (2,812) | 10,594 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 157,077 | 165,216 | 168,455 | 3,239 | 11,378 |
| 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 | 136,047 | 145,916 | 9,869 | 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 | 163,335 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 11,762 | 14,052 |

**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 | 223 | 192 | 169 | 178 | 237 | 410 | 457 | 353 | 364 | 445 | 82 | 93 |
| 2. 1991 | | | | 10 | 10 | 10 | 10 | 10 | 10 | 10 | | |
| 3. 1992 | X X X | | | | | | | 1 | 1 | 1 | | |
| 4. 1993 | X X X | X X X | | | | | | | | 6 | 6 | 6 |
| 5. 1994 | X X X | X X X | X X X | | | | | | | 3 | 3 | 3 |
| 6. 1995 | X X X | X X X | X X X | X X X | 4 | 4 | 1 | 18 | 18 | 18 | | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | | | 31 | | | | (31) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | | 24 | | | | (24) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 49 | 83 | | (83) | (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 | | 14 | 14 | 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 | 6 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 22 | (3) |

**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 | | | | | | | 1 | | | | | |
| 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 |
| 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 | 1,888 | 2,344 | 2,550 | 2,472 | 2,540 | 3,318 | 3,691 | 3,548 | 3,233 | 3,978 | 745 | 430 |
| 2. 1991 | 4,409 | 5,016 | 5,222 | 5,218 | 5,211 | 5,524 | 5,599 | 5,505 | 5,441 | 5,483 | 42 | (22) |
| 3. 1992 | X X X | 2,563 | 3,432 | 3,503 | 3,492 | 3,943 | 3,960 | 3,944 | 3,922 | 3,949 | 27 | 6 |
| 4. 1993 | X X X | X X X | 2,618 | 3,598 | 3,006 | 3,612 | 3,542 | 3,382 | 3,411 | 3,395 | (16) | 13 |
| 5. 1994 | X X X | X X X | X X X | 2,949 | 3,979 | 9,087 | 8,365 | 8,233 | 6,979 | 7,610 | 631 | (623) |
| 6. 1995 | X X X | X X X | X X X | X X X | 3,004 | 12,817 | 13,004 | 11,987 | 10,996 | 10,900 | (96) | (1,087) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 6,185 | 11,487 | 12,419 | 12,550 | 12,686 | 135 | 266 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 7,089 | 23,604 | 17,195 | 16,761 | (433) | (6,843) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 6,689 | 20,120 | 20,282 | 161 | 13,593 |
| 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 | 11,659 | 21,319 | 9,660 | 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 | 22,606 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 10,856 | 5,732 |

**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 | 1,216,083 | 1,401,376 | 1,527,632 | 1,636,600 | 1,828,261 | 1,941,418 | 2,073,843 | 2,142,553 | 2,158,023 | 2,247,606 | 89,583 | 105,053 |
| 2. 1991 | 200,903 | 185,633 | 188,496 | 194,819 | 187,521 | 182,951 | 180,866 | 184,329 | 185,957 | 184,688 | (1,269) | 360 |
| 3. 1992 | X X X | 220,559 | 220,046 | 208,437 | 202,499 | 207,799 | 201,973 | 202,337 | 204,372 | 175,572 | (28,800) | (26,766) |
| 4. 1993 | X X X | X X X | 207,986 | 203,974 | 196,471 | 191,291 | 182,017 | 175,859 | 181,500 | 172,415 | (9,085) | (3,444) |
| 5. 1994 | X X X | X X X | X X X | 218,526 | 208,778 | 208,810 | 213,980 | 209,246 | 207,151 | 196,833 | (10,318) | (12,414) |
| 6. 1995 | X X X | X X X | X X X | X X X | 182,214 | 174,071 | 181,076 | 183,387 | 191,093 | 174,914 | (16,178) | (8,473) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 193,834 | 184,421 | 204,171 | 206,391 | 212,065 | 5,674 | 7,894 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 195,958 | 196,510 | 248,614 | 260,313 | 11,700 | 63,803 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 229,317 | 242,398 | 263,683 | 21,285 | 34,365 |
| 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 | 222,946 | 217,641 | (5,305) | 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 | 240,723 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 57,287 | 160,379 |

**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 | 8,577 | 12,688 | 26,494 | 39,711 | 42,529 | 54,768 | 56,284 | 58,574 | 51,162 | 56,798 | 5,636 | (1,777) |
| 2. 1991 | 1,261 | 1,177 | 5,790 | 5,044 | 5,312 | 5,910 | 6,585 | 6,593 | 6,479 | 5,728 | (751) | (865) |
| 3. 1992 | X X X | 1,778 | 2,260 | 2,376 | 3,979 | 5,383 | 4,928 | 4,785 | 4,751 | 4,597 | (154) | (188) |
| 4. 1993 | X X X | X X X | 192 | 239 | 654 | 4,511 | 5,499 | 6,784 | 6,539 | 5,475 | (1,064) | (1,309) |
| 5. 1994 | X X X | X X X | X X X | 1,004 | 1,586 | 3,605 | 3,352 | 2,073 | 1,831 | 1,730 | (101) | (343) |
| 6. 1995 | X X X | X X X | X X X | X X X | 610 | 2,224 | 2,121 | 1,760 | 1,298 | 1,302 | 4 | (457) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,427 | 4,686 | 4,498 | 7,854 | 8,683 | 830 | 4,186 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 8,718 | 7,045 | 28,479 | 17,724 | (10,754) | 10,679 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 17,473 | 15,217 | 14,765 | (452) | (2,708) |
| 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 | 11,287 | 12,885 | 1,598 | 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 | 9,155 | X X X | X X X |
| 12. Totals | | | | | | | | | | | (5,209) | 7,219 |

**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 | 78,562 | 83,915 | 71,021 | (12,894) | (7,541) |
| 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 | 68,703 | 95,786 | 27,083 | 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 | 76,815 | X X X | X X X |
| 4. Totals | | | | | | | | | | | 14,189 | (7,541) |

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 | 18,623 | 13,118 | 1,624 | (11,495) | (16,999) |
| 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 | 404,702 | 406,493 | 1,791 | 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 | 434,602 | X X X | X X X |
| 4. Totals | | | | | | | | | | | (9,704) | (16,999) |

**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 | 35,518 | 48,764 | 49,620 | 856 | 14,102 |
| 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 | 9,295 | 7,004 | (2,291) | 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 | 14,368 | X X X | X X X |
| 4. Totals | | | | | | | | | | | (1,435) | 14,102 |

**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 | 317,176 | 299,024 | 257,051 | (41,973) | (60,125) |
| 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 | 290,034 | 277,765 | (12,269) | 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 | 282,689 | X X X | X X X |
| 4. Totals | | | | | | | | | | | (54,242) | (60,125) |

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 | 3,073 | 2,643 | 2,776 | 2,986 | 2,880 | 3,072 | 3,605 | 4,921 | 17,690 | 17,518 | (171) | 12,597 |
| 2. 1991 | 3,278 | 4,828 | 4,770 | 4,681 | 4,682 | 4,845 | 4,789 | 4,784 | 4,608 | 4,530 | (78) | (254) |
| 3. 1992 | X X X | 10,169 | 4,295 | 9,177 | 10,272 | 10,887 | 10,825 | 6,335 | 6,465 | 6,512 | 47 | 176 |
| 4. 1993 | X X X | X X X | 1,804 | 1,174 | 2,007 | 908 | 871 | 840 | 865 | 830 | (35) | (11) |
| 5. 1994 | X X X | X X X | X X X | 2,336 | 4,587 | 3,243 | 5,060 | 3,546 | 3,391 | 3,423 | 32 | (123) |
| 6. 1995 | X X X | X X X | X X X | X X X | 2,626 | 6,175 | 4,234 | 3,573 | 3,463 | 3,391 | (72) | (182) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 13,299 | 8,888 | 6,703 | 6,454 | 6,590 | 136 | (113) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 20,202 | 17,190 | 17,463 | 17,257 | (206) | 67 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 23,786 | 36,329 | 34,816 | (1,513) | 11,030 |
| 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 | 40,190 | 49,342 | 9,152 | 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 | 7,972 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 7,290 | 23,188 |

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 | 66,636 | 70,357 | 80,536 | 87,975 | 94,404 | 105,165 | 111,904 | 104,920 | 92,349 | 79,355 | (12,994) | (25,565) |
| 2. 1991 | 812 | 2,426 | 2,264 | 2,196 | 2,511 | 2,588 | 3,091 | 3,136 | 3,232 | 3,273 | 42 | 137 |
| 3. 1992 | X X X | 1,613 | 602 | 861 | 1,261 | 1,318 | 1,383 | 1,368 | 1,368 | 1,327 | (41) | (40) |
| 4. 1993 | X X X | X X X | 125 | 212 | 613 | 311 | 557 | 442 | 404 | 363 | (41) | (79) |
| 5. 1994 | X X X | X X X | X X X | 112 | 581 | 180 | 498 | 653 | 554 | 554 | 1 | (98) |
| 6. 1995 | X X X | X X X | X X X | X X X | 687 | 410 | 713 | 861 | 859 | 840 | (18) | (20) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 603 | 1,106 | 1,087 | 1,704 | 1,333 | (371) | 246 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,161 | 1,295 | 1,855 | 13,356 | 11,501 | 12,061 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 2,003 | 4,100 | 4,260 | 160 | 2,257 |
| 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 | 5,012 | 12,010 | 6,999 | 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 | 9,158 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 5,237 | (11,102) |

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 | 471,627 | 480,295 | 483,032 | 478,966 | 511,566 | 542,694 | 569,533 | 559,667 | 550,850 | 600,644 | 49,794 | 40,977 |
| 2. 1991 | 95,620 | 69,766 | 72,905 | 71,614 | 69,149 | 68,936 | 72,243 | 71,908 | 70,992 | 56,822 | (14,169) | (15,086) |
| 3. 1992 | X X X | 103,425 | 101,713 | 92,769 | 84,634 | 78,153 | 75,245 | 76,326 | 74,525 | 64,537 | (9,988) | (11,789) |
| 4. 1993 | X X X | X X X | 106,410 | 89,210 | 80,109 | 73,709 | 70,899 | 67,263 | 60,268 | 51,429 | (8,839) | (15,834) |
| 5. 1994 | X X X | X X X | X X X | 72,092 | 70,838 | 71,737 | 69,784 | 64,481 | 59,953 | 45,974 | (13,978) | (18,507) |
| 6. 1995 | X X X | X X X | X X X | X X X | 74,659 | 71,228 | 69,427 | 61,217 | 46,823 | 35,844 | (10,978) | (25,373) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 63,942 | 48,496 | 40,701 | 46,604 | 52,396 | 5,792 | 11,695 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 50,122 | 37,026 | 44,112 | 50,821 | 6,709 | 13,794 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 42,816 | 40,380 | 40,224 | (156) | (2,592) |
| 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 | 50,828 | 51,852 | 1,024 | 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 | 37,693 | X X X | X X X |
| 12. Totals | | | | | | | | | | | 5,210 | (22,713) |

**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 | 6,549 | 7,148 | 6,693 | 7,990 | 7,164 | 8,783 | 7,685 | 7,579 | 7,564 | 7,452 | (113) | (127) |
| 2. 1991 | 507 | 476 | 443 | 429 | 427 | 777 | 413 | 403 | 401 | 401 | | (3) |
| 3. 1992 | X X X | 984 | 983 | 1,268 | 1,273 | 1,083 | 634 | 634 | 635 | 634 | (1) | 1 |
| 4. 1993 | X X X | X X X | 335 | 484 | 773 | 896 | 409 | 665 | 665 | 665 | | 1 |
| 5. 1994 | X X X | X X X | X X X | 81 | 828 | 728 | 59 | 57 | 57 | 57 | | (1) |
| 6. 1995 | X X X | X X X | X X X | X X X | 1,200 | 3,917 | 2,187 | 2,092 | 2,612 | 2,630 | 18 | 537 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,467 | 1,335 | 1,394 | 15 | 14 | (1) | (1,380) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 6,197 | 6,976 | 7,937 | 6,500 | (1,438) | (476) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 29 | 202 | 311 | 108 | 282 |
| 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 | 413 | 486 | 73 | 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 | 623 | X X X | X X X |
| 12. Totals | | | | | | | | | | | (1,353) | (1,166) |

**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 | 10,742 | 18,360 | 22,683 | 25,167 | 23,822 | 28,910 | 29,470 | 29,984 | 30,252 | | |
| 2. 1991 | 88,152 | 121,358 | 126,917 | 130,254 | 132,384 | 130,090 | 134,613 | 135,082 | 135,381 | 135,638 | 59,641 | 29,135 |
| 3. 1992 | X X X | 128,786 | 176,343 | 181,758 | 184,538 | 186,517 | 188,860 | 190,279 | 190,740 | 191,028 | 68,238 | 28,980 |
| 4. 1993 | X X X | X X X | 96,179 | 122,701 | 127,736 | 126,044 | 133,576 | 135,291 | 135,625 | 136,130 | 56,590 | 25,795 |
| 5. 1994 | X X X | X X X | X X X | 131,484 | 156,047 | 161,543 | 165,488 | 167,193 | 168,380 | 169,033 | 67,601 | 32,303 |
| 6. 1995 | X X X | X X X | X X X | X X X | 110,743 | 143,281 | 149,111 | 152,354 | 154,605 | 156,100 | 59,209 | 26,513 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 168,039 | 205,078 | 211,182 | 216,361 | 218,294 | 81,208 | 34,535 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 114,916 | 151,933 | 159,859 | 163,939 | 53,989 | 26,319 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 164,317 | 213,024 | 223,213 | 58,429 | 36,211 |
| 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 | 153,917 | 199,715 | 51,874 | 21,416 |
| 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 | 181,240 | 41,501 | 17,388 |

**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 | 187,657 | 315,512 | 366,598 | 396,106 | 409,706 | 423,644 | 431,367 | 434,832 | 434,706 | 35,543 | |
| 2. 1991 | 157,363 | 326,487 | 430,906 | 479,821 | 507,180 | 521,708 | 528,508 | 532,077 | 534,679 | 535,765 | 125,899 | 83,028 |
| 3. 1992 | X X X | 174,924 | 366,989 | 416,506 | 465,015 | 493,178 | 512,104 | 521,020 | 526,574 | 529,269 | 119,223 | 99,633 |
| 4. 1993 | X X X | X X X | 174,538 | 336,067 | 421,652 | 466,257 | 501,670 | 518,365 | 528,509 | 534,176 | 116,519 | 110,455 |
| 5. 1994 | X X X | X X X | X X X | 179,398 | 342,910 | 423,127 | 479,423 | 512,808 | 531,584 | 541,346 | 119,275 | 100,706 |
| 6. 1995 | X X X | X X X | X X X | X X X | 181,426 | 336,973 | 425,637 | 481,470 | 518,613 | 538,977 | 118,687 | 74,102 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 187,467 | 352,989 | 443,875 | 506,217 | 545,083 | 126,745 | 79,350 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 204,498 | 368,958 | 464,512 | 534,988 | 126,527 | 82,344 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 213,057 | 371,664 | 469,463 | 124,582 | 88,608 |
| 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 | 214,758 | 396,069 | 116,702 | 98,148 |
| 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 | 237,329 | 77,648 | 80,680 |

**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 | 208,236 | 348,377 | 430,511 | 466,758 | 471,774 | 485,215 | 493,075 | 500,189 | 499,380 | 14,023 | |
| 2. 1991 | 46,711 | 111,136 | 172,042 | 212,149 | 234,213 | 240,991 | 249,173 | 251,956 | 249,268 | 247,989 | 44,935 | 32,909 |
| 3. 1992 | X X X | 40,849 | 106,020 | 159,788 | 198,092 | 218,151 | 228,680 | 234,786 | 237,706 | 238,919 | 35,332 | 28,797 |
| 4. 1993 | X X X | X X X | 43,631 | 103,123 | 157,601 | 196,533 | 215,989 | 225,031 | 230,196 | 233,544 | 32,761 | 26,715 |
| 5. 1994 | X X X | X X X | X X X | 44,445 | 102,200 | 153,783 | 197,664 | 221,813 | 237,009 | 241,771 | 37,559 | 27,874 |
| 6. 1995 | X X X | X X X | X X X | X X X | 44,320 | 98,625 | 158,320 | 191,972 | 214,504 | 233,702 | 39,200 | 28,081 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 59,999 | 117,461 | 177,146 | 222,436 | 251,979 | 43,232 | 28,679 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 64,264 | 142,658 | 218,221 | 283,698 | 47,297 | 30,825 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 72,040 | 165,757 | 254,364 | 49,059 | 32,421 |
| 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 | 69,133 | 163,093 | 43,770 | 33,252 |
| 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 | 61,702 | 26,931 | 24,596 |

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 | 963,862 | 1,544,371 | 1,934,309 | 2,231,801 | 2,460,305 | 2,660,830 | 2,836,327 | 2,923,795 | 3,056,943 | 1,452 | |
| 2. 1991 | 527,857 | 1,070,677 | 1,393,180 | 1,555,692 | 1,650,250 | 1,720,476 | 1,769,612 | 1,810,443 | 1,836,983 | 1,840,098 | 417,925 | 212,416 |
| 3. 1992 | X X X | 369,530 | 749,397 | 962,947 | 1,097,681 | 1,180,153 | 1,236,592 | 1,276,566 | 1,305,340 | 1,328,866 | 379,346 | 194,826 |
| 4. 1993 | X X X | X X X | 317,831 | 650,784 | 844,778 | 960,871 | 1,027,438 | 1,074,427 | 1,107,608 | 1,134,394 | 370,263 | 157,355 |
| 5. 1994 | X X X | X X X | X X X | 290,601 | 609,079 | 783,365 | 887,218 | 954,905 | 1,001,563 | 1,028,306 | 325,054 | 113,635 |
| 6. 1995 | X X X | X X X | X X X | X X X | 278,347 | 581,187 | 731,126 | 831,239 | 893,725 | 937,217 | 304,047 | 92,480 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 324,390 | 582,045 | 744,630 | 844,965 | 908,484 | 296,094 | 93,840 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 299,443 | 634,522 | 819,728 | 937,527 | 297,601 | 117,217 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 345,840 | 752,284 | 983,845 | 308,183 | 128,088 |
| 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 | 319,212 | 677,162 | 265,417 | 120,586 |
| 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 | 284,633 | 187,277 | 136,711 |

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 | 57,381 | 99,147 | 125,197 | 146,406 | 163,770 | 172,557 | 188,563 | 193,571 | 196,895 | 79 | |
| 2. 1991 | 30,682 | 44,531 | 61,458 | 74,029 | 81,715 | 88,712 | 95,296 | 96,582 | 97,019 | 97,940 | 6,554 | 5,819 |
| 3. 1992 | X X X | 33,105 | 85,141 | 102,771 | 115,636 | 124,624 | 131,387 | 134,608 | 136,682 | 137,771 | 6,696 | 5,752 |
| 4. 1993 | X X X | X X X | 60,707 | 99,740 | 109,394 | 120,232 | 129,752 | 138,150 | 142,786 | 144,511 | 6,994 | 5,586 |
| 5. 1994 | X X X | X X X | X X X | 51,312 | 78,925 | 91,753 | 104,373 | 113,354 | 120,637 | 125,479 | 7,394 | 5,952 |
| 6. 1995 | X X X | X X X | X X X | X X X | 46,583 | 78,996 | 92,694 | 105,788 | 116,264 | 124,773 | 8,330 | 8,428 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 50,949 | 88,388 | 104,096 | 120,180 | 130,617 | 9,258 | 12,196 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 56,991 | 96,056 | 119,864 | 138,513 | 8,846 | 12,881 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 50,647 | 95,316 | 121,724 | 10,118 | 12,686 |
| 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 | 50,840 | 85,475 | 9,187 | 12,417 |
| 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 | 57,832 | 6,039 | 9,639 |

**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 | 76 | 94 | 103 | 109 | 129 | 229 | 233 | 261 | 298 | 18 | |
| 2. 1991 | | | | 10 | 10 | 10 | 10 | 10 | 10 | 10 | | 1 |
| 3. 1992 | X X X | | | | | | | 1 | 1 | 1 | | 3 |
| 4. 1993 | X X X | X X X | | | | | | | | 2 | | 7 |
| 5. 1994 | X X X | X X X | X X X | | | | | | | 2 | | 20 |
| 6. 1995 | X X X | X X X | X X X | X X X | | | 1 | 18 | 18 | 18 | | 9 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | | | | | | | 13 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | | | | | | 310 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | | | | | 327 |
| 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 |
| 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 |

**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 | | | | | | | | | | | | 1 |
| 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 | | | | | | | | 2 |
| 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 | | | | | 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. 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 | 835 | 1,345 | 1,599 | 1,759 | 2,367 | 2,910 | 3,069 | 3,239 | 3,353 | X X X | X X X |
| 2. 1991 | 3,356 | 4,476 | 4,811 | 4,950 | 5,063 | 5,201 | 5,298 | 5,358 | 5,388 | 5,395 | X X X | X X X |
| 3. 1992 | X X X | 2,154 | 3,004 | 3,156 | 3,287 | 3,730 | 3,760 | 3,818 | 3,856 | 3,868 | X X X | X X X |
| 4. 1993 | X X X | X X X | 1,689 | 2,461 | 2,614 | 2,919 | 3,120 | 3,202 | 3,268 | 3,312 | X X X | X X X |
| 5. 1994 | X X X | X X X | X X X | 2,190 | 2,797 | 3,594 | 4,739 | 5,097 | 6,047 | 6,190 | X X X | X X X |
| 6. 1995 | X X X | X X X | X X X | X X X | 2,439 | 6,367 | 7,755 | 8,518 | 9,749 | 10,260 | X X X | X X X |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 2,767 | 5,933 | 6,527 | 9,147 | 10,558 | 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 | 3,661 | 7,357 | 10,809 | 14,140 | 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 | 4,813 | 12,647 | 14,620 | 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 | 5,883 | 14,139 | 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 | 11,806 | 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 | 317,020 | 633,354 | 833,603 | 951,933 | 1,091,161 | 1,215,354 | 1,382,066 | 1,490,185 | 1,619,403 | 1,796 | |
| 2. 1991 | 11,821 | 34,117 | 68,934 | 105,502 | 128,524 | 143,622 | 152,107 | 168,665 | 173,519 | 175,294 | 22,870 | 30,956 |
| 3. 1992 | X X X | 8,516 | 29,991 | 67,183 | 102,905 | 127,005 | 146,547 | 166,823 | 173,952 | 182,735 | 20,044 | 29,136 |
| 4. 1993 | X X X | X X X | 8,541 | 26,317 | 62,974 | 93,842 | 124,484 | 141,977 | 156,205 | 161,353 | 20,962 | 29,656 |
| 5. 1994 | X X X | X X X | X X X | 14,408 | 42,134 | 78,906 | 122,338 | 139,212 | 158,022 | 169,866 | 20,110 | 30,127 |
| 6. 1995 | X X X | X X X | X X X | X X X | 9,889 | 32,331 | 64,031 | 92,798 | 118,102 | 132,762 | 20,936 | 33,079 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 9,652 | 35,266 | 74,255 | 116,567 | 150,817 | 20,652 | 34,464 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 18,998 | 51,404 | 107,943 | 161,014 | 21,675 | 38,319 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 20,381 | 75,855 | 144,562 | 23,193 | 41,904 |
| 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 | 17,185 | 68,591 | 22,134 | 41,066 |
| 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 | 12,433 | 13,480 | 30,980 |

**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 | 2,367 | 7,837 | 16,005 | 20,986 | 29,255 | 36,401 | 51,673 | 51,741 | 51,863 | 47 | |
| 2. 1991 | 243 | 392 | 1,280 | 1,809 | 2,626 | 3,016 | 3,548 | 3,595 | 3,607 | 3,650 | 28 | 71 |
| 3. 1992 | X X X | 1,327 | 1,468 | 1,561 | 3,086 | 3,757 | 3,866 | 3,935 | 3,946 | 3,980 | 18 | 53 |
| 4. 1993 | X X X | X X X | 34 | 152 | 448 | 617 | 670 | 1,915 | 1,906 | 1,925 | 8 | 35 |
| 5. 1994 | X X X | X X X | X X X | 1 | 245 | 380 | 1,610 | 1,630 | 1,399 | 1,399 | 6 | 32 |
| 6. 1995 | X X X | X X X | X X X | X X X | 255 | 494 | 587 | 651 | 1,046 | 1,103 | 13 | 20 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | X X X | 503 | 686 | 1,136 | 1,383 | 4 | 426 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 387 | 1,329 | 5,034 | 5,247 | 14 | 55 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 3,333 | 5,614 | 6,471 | 10 | 181 |
| 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 | 93 | 4,699 | 6 | 672 |
| 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 | 115 | 3 | 1,036 |

**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 | 39,144 | 52,761 | 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 | 45,390 | 80,008 | 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 | 36,527 | 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 | 5,912 | 1,463 | 2,032,288 | 763,066 |
| 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 | 393,700 | 408,040 | 297,420 | 109,406 |
| 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 | 429,390 | 263,621 | 93,175 |

**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 | 21,578 | 23,324 | 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 | 1,721 | 3,995 | 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 | 7,878 | 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 | 66,105 | 105,005 | 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 | 148,071 | 191,734 | 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 | 146,961 | 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 | 1,540 | 1,986 | 2,340 | 2,507 | 2,581 | 2,702 | 3,451 | 3,542 | 2,330 | X X X | X X X |
| 2. 1991 | 1,725 | 4,363 | 4,344 | 4,464 | 4,603 | 4,728 | 4,751 | 4,755 | 4,793 | 4,813 | X X X | X X X |
| 3. 1992 | X X X | 6,656 | 6,206 | 4,549 | 4,922 | 5,814 | 5,878 | 6,061 | 6,074 | 6,118 | X X X | X X X |
| 4. 1993 | X X X | X X X | 38 | 241 | 421 | 469 | 511 | 660 | 726 | 752 | X X X | X X X |
| 5. 1994 | X X X | X X X | X X X | 427 | 2,117 | 3,014 | 3,131 | 3,430 | 3,422 | 3,504 | X X X | X X X |
| 6. 1995 | X X X | X X X | X X X | X X X | 702 | 2,172 | 3,205 | 3,362 | 3,399 | 3,338 | X X X | X X X |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,640 | 5,378 | 6,009 | 6,277 | 6,441 | 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 | 6,924 | 14,004 | 15,373 | 15,914 | 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 | 12,628 | 29,178 | 36,727 | 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 | 7,946 | 42,738 | 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 | 2,054 | 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 | 11,079 | 19,665 | 28,648 | 40,081 | 47,860 | 54,947 | 60,747 | 57,108 | 60,013 | X X X | X X X |
| 2. 1991 | 101 | 1,149 | 1,292 | 1,283 | 1,348 | 1,424 | 1,474 | 1,547 | 1,612 | 1,612 | X X X | X X X |
| 3. 1992 | X X X | 127 | 411 | 417 | 555 | 692 | 701 | 699 | 699 | 699 | X X X | X X X |
| 4. 1993 | X X X | X X X | 91 | 13 | 154 | 165 | 191 | 232 | 241 | 304 | X X X | X X X |
| 5. 1994 | X X X | X X X | X X X | (18) | 34 | 49 | 156 | 231 | 307 | 353 | X X X | X X X |
| 6. 1995 | X X X | X X X | X X X | X X X | 66 | 79 | 193 | 364 | 495 | 623 | X X X | X X X |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 26 | 81 | 151 | 753 | 812 | 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 | 23 | 75 | 667 | 2,876 | 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 | 68 | 854 | 2,122 | 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 | 354 | 3,459 | 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 | 675 | 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 | 89,405 | 175,858 | 237,123 | 261,715 | 287,829 | 314,396 | 338,318 | 338,178 | 350,642 | 1,477 | |
| 2. 1991 | 2,356 | 5,557 | 14,688 | 26,517 | 33,389 | 40,854 | 48,947 | 53,447 | 56,480 | 49,275 | 3,330 | 11,468 |
| 3. 1992 | X X X | 1,641 | 5,952 | 15,679 | 31,971 | 41,450 | 47,729 | 53,448 | 57,859 | 58,521 | 2,388 | 3,909 |
| 4. 1993 | X X X | X X X | 2,950 | 6,824 | 13,376 | 22,747 | 32,591 | 38,945 | 42,713 | 45,324 | 2,090 | 3,432 |
| 5. 1994 | X X X | X X X | X X X | 572 | 5,403 | 11,934 | 20,199 | 29,009 | 33,806 | 36,200 | 7,443 | 13,403 |
| 6. 1995 | X X X | X X X | X X X | X X X | 931 | 4,742 | 9,341 | 18,048 | 25,598 | 29,286 | 2,112 | 3,176 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 994 | 2,918 | 9,722 | 19,146 | 32,693 | 1,957 | 3,869 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,303 | 6,864 | 16,762 | 22,865 | 1,814 | 4,764 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 1,320 | 6,195 | 12,616 | 1,535 | 2,918 |
| 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 | 1,336 | 3,775 | 1,365 | 3,004 |
| 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 | 1,153 | 1,114 | 1,974 |

**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 | 2,774 | 5,043 | 7,170 | 6,904 | 7,391 | 7,474 | 7,500 | 7,496 | 7,496 | 329 | |
| 2. 1991 | 26 | 290 | 426 | 427 | 427 | 427 | 413 | 403 | 401 | 401 | 195 | 307 |
| 3. 1992 | X X X | 8 | 14 | 23 | 627 | 623 | 634 | 634 | 634 | 634 | 123 | 232 |
| 4. 1993 | X X X | X X X | 6 | 35 | 37 | 207 | 207 | 665 | 665 | 665 | 84 | 142 |
| 5. 1994 | X X X | X X X | X X X | 10 | 14 | 14 | 57 | 57 | 57 | 57 | 67 | 79 |
| 6. 1995 | X X X | X X X | X X X | X X X | 859 | 812 | 1,195 | 1,196 | 2,612 | 2,630 | 14 | 55 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 10 | 16 | 16 | 16 | 16 | 9 | 218 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,014 | 2,763 | 3,790 | 4,344 | 10 | 23 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | | 130 | 307 | 10 | 106 |
| 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 | 42 | 14 |
| 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 | 4 | 15 |

**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 | 1,137 | 719 | 571 | 787 | 1,069 | 792 | 483 | 295 | 80 | 19 |
| 2. 1991 | 14,656 | 410 | 372 | 555 | 1,099 | 766 | 411 | 369 | 125 | 32 |
| 3. 1992 | XXX | 14,976 | 547 | 1,196 | 1,502 | 1,061 | 536 | 433 | 251 | 64 |
| 4. 1993 | XXX | XXX | 13,259 | 3,256 | 2,356 | 1,818 | 1,012 | 612 | 312 | 191 |
| 5. 1994 | XXX | XXX | XXX | 10,931 | 3,230 | 2,641 | 1,547 | 965 | 510 | 255 |
| 6. 1995 | XXX | XXX | XXX | XXX | 10,156 | 3,650 | 2,446 | 1,605 | 966 | 513 |
| 7. 1996 | XXX | XXX | XXX | XXX | XXX | 6,944 | 3,762 | 2,495 | 1,727 | 1,022 |
| 8. 1997 | XXX | XXX | XXX | XXX | XXX | XXX | 9,363 | 4,135 | 3,049 | 1,671 |
| 9. 1998 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10,263 | 3,664 | 3,229 |
| 10. 1999 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,915 | 3,476 |
| 11. 2000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,101 |

**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 | 153,525 | 32,608 | 13,733 | 12,803 | 13,606 | 7,697 | 6,594 | 6,549 | 8,340 | 8,379 |
| 2. 1991 | 215,706 | 95,833 | 27,170 | 11,013 | 5,866 | 2,782 | 1,155 | 1,021 | 547 | 180 |
| 3. 1992 | XXX | 271,506 | 107,634 | 58,166 | 25,000 | 4,900 | 2,595 | 1,664 | 915 | 307 |
| 4. 1993 | XXX | XXX | 281,879 | 150,484 | 85,546 | 34,191 | 11,226 | 3,578 | 1,869 | 937 |
| 5. 1994 | XXX | XXX | XXX | 235,508 | 141,795 | 69,022 | 22,271 | 6,154 | 3,148 | 1,756 |
| 6. 1995 | XXX | XXX | XXX | XXX | 241,297 | 133,683 | 71,589 | 23,869 | 12,289 | 4,079 |
| 7. 1996 | XXX | XXX | XXX | XXX | XXX | 217,448 | 130,806 | 70,871 | 27,105 | 10,322 |
| 8. 1997 | XXX | XXX | XXX | XXX | XXX | XXX | 223,387 | 119,745 | 55,944 | 19,230 |
| 9. 1998 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 211,996 | 105,158 | 40,718 |
| 10. 1999 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 218,862 | 93,565 |
| 11. 2000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 194,769 |

**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 | 189,352 | 77,621 | 69,146 | 35,243 | 27,453 | 14,892 | 14,145 | 3,440 | 2,266 | (1,608) |
| 2. 1991 | 157,085 | 86,038 | 26,589 | 17,576 | 11,905 | 4,542 | 1,832 | (1,537) | (2,565) | (3,390) |
| 3. 1992 | XXX | 156,658 | 99,666 | 36,364 | 24,077 | 12,106 | 6,486 | 2,775 | 2,053 | (4,387) |
| 4. 1993 | XXX | XXX | 151,962 | 66,753 | 34,431 | 16,439 | 8,462 | 4,328 | 3,811 | 1,383 |
| 5. 1994 | XXX | XXX | XXX | 111,906 | 64,324 | 31,316 | 12,873 | 6,781 | 3,323 | 688 |
| 6. 1995 | XXX | XXX | XXX | XXX | 104,276 | 46,027 | 17,357 | 6,490 | 3,931 | 9,502 |
| 7. 1996 | XXX | XXX | XXX | XXX | XXX | 86,910 | 33,123 | 17,719 | 6,847 | 2,802 |
| 8. 1997 | XXX | XXX | XXX | XXX | XXX | XXX | 75,984 | 52,694 | 17,956 | 7,827 |
| 9. 1998 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 114,325 | 39,903 | 14,159 |
| 10. 1999 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 106,805 | 42,001 |
| 11. 2000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 96,425 |

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 | 1,246,168 | 880,138 | 696,502 | 638,581 | 544,208 | 492,047 | 462,670 | 354,699 | 227,661 | 157,779 |
| 2. 1991 | 725,717 | 579,270 | 358,546 | 282,156 | 256,022 | 214,921 | 155,246 | 97,398 | 42,843 | 32,626 |
| 3. 1992 | XXX | 935,767 | 742,466 | 475,210 | 374,461 | 217,823 | 203,966 | 159,666 | 75,005 | 97,354 |
| 4. 1993 | XXX | XXX | 882,409 | 616,446 | 423,051 | 250,915 | 223,167 | 174,304 | 81,959 | 51,882 |
| 5. 1994 | XXX | XXX | XXX | 736,181 | 434,266 | 296,659 | 244,367 | 166,908 | 87,811 | 60,954 |
| 6. 1995 | XXX | XXX | XXX | XXX | 593,799 | 333,970 | 216,324 | 157,806 | 98,819 | 80,208 |
| 7. 1996 | XXX | XXX | XXX | XXX | XXX | 547,144 | 276,622 | 166,622 | 120,572 | 92,597 |
| 8. 1997 | XXX | XXX | XXX | XXX | XXX | XXX | 517,175 | 251,817 | 159,818 | 117,125 |
| 9. 1998 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 625,131 | 280,569 | 174,725 |
| 10. 1999 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 581,793 | 296,295 |
| 11. 2000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 457,424 |

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 | 49,674 | 41,785 | 41,232 | 31,418 | 25,594 | 22,703 | 17,701 | 2,427 | 844 | (324) |
| 2. 1991 | 40,999 | 24,159 | 6,663 | 6,828 | 5,356 | 2,159 | 4,762 | 2,703 | 987 | 628 |
| 3. 1992 | XXX | 33,551 | 20,824 | 13,542 | 12,124 | 9,788 | 8,288 | 6,412 | 4,409 | (361) |
| 4. 1993 | XXX | XXX | 41,681 | 19,313 | 14,711 | 11,590 | 8,582 | 4,921 | 2,421 | 4,636 |
| 5. 1994 | XXX | XXX | XXX | 61,183 | 41,699 | 31,471 | 21,695 | 10,323 | 3,042 | 1,995 |
| 6. 1995 | XXX | XXX | XXX | XXX | 48,239 | 33,827 | 21,242 | 12,643 | 5,953 | 3,184 |
| 7. 1996 | XXX | XXX | XXX | XXX | XXX | 53,050 | 37,875 | 25,605 | 10,704 | 6,468 |
| 8. 1997 | XXX | XXX | XXX | XXX | XXX | XXX | 48,723 | 33,530 | 19,311 | 9,857 |
| 9. 1998 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 55,030 | 27,789 | 18,394 |
| 10. 1999 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 42,589 | 37,120 |
| 11. 2000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50,661 |

**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 | 42 | 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 | | | | | | | |
| 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 | 14 |

**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 | 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 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 | 3,454 | 3,146 | 1,051 | 1,080 | 1,041 | 708 | 667 | 25 | (393) | 299 |
| 2. 1991 | 59 | 195 | 134 | 69 | 38 | 49 | 52 | 10 | 11 | 33 |
| 3. 1992 | X X X | 111 | 152 | 165 | 100 | 84 | 62 | 6 | 14 | 42 |
| 4. 1993 | X X X | X X X | 140 | 219 | 176 | 193 | 93 | 30 | 20 | 36 |
| 5. 1994 | X X X | X X X | X X X | 146 | 267 | 362 | 241 | 114 | 28 | (47) |
| 6. 1995 | X X X | X X X | X X X | X X X | 288 | 1,897 | 232 | 151 | 4 | 25 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 117 | 936 | 142 | 152 | 88 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | (805) | 695 | 284 | 190 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 669 | 1,029 | (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 | (751) | 243 |
| 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 | 1,884 |

**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 | 603,739 | 521,808 | 400,394 | 526,109 | 540,391 | 551,351 | 538,329 | 524,289 | 441,944 | 429,106 |
| 2. 1991 | 144,694 | 82,413 | 47,226 | 39,824 | 25,678 | 15,395 | 9,680 | 6,383 | 4,643 | 3,430 |
| 3. 1992 | X X X | 171,935 | 133,300 | 94,457 | 61,048 | 48,455 | 31,165 | 18,869 | 14,736 | (14,478) |
| 4. 1993 | X X X | X X X | 165,512 | 128,720 | 79,762 | 53,900 | 28,091 | 17,522 | 14,155 | 3,566 |
| 5. 1994 | X X X | X X X | X X X | 157,912 | 106,656 | 68,671 | 54,181 | 40,493 | 26,083 | 11,654 |
| 6. 1995 | X X X | X X X | X X X | X X X | 140,873 | 92,097 | 74,508 | 54,320 | 41,010 | 19,481 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 123,700 | 92,677 | 62,728 | 40,220 | 26,568 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 129,823 | 78,169 | 54,842 | 31,998 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 157,612 | 69,093 | 31,897 |
| 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 | 168,311 | 64,329 |
| 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 | 176,636 |

**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 | (98) | 371 | 371 | 1,336 | 941 | 2,853 | 3,944 | 5,208 | 2,867 | 1,301 |
| 2. 1991 | | | 13 | 48 | 24 | 811 | 1,293 | 1,261 | 1,148 | 471 |
| 3. 1992 | X X X | | 8 | 26 | | 871 | 452 | 357 | 322 | 134 |
| 4. 1993 | X X X | X X X | 16 | 18 | | 1,084 | 2,039 | 2,039 | 1,853 | 805 |
| 5. 1994 | X X X | X X X | X X X | 8 | | 1,011 | 759 | 187 | 176 | 74 |
| 6. 1995 | X X X | X X X | X X X | X X X | | 1,455 | 578 | 466 | 97 | 45 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 2,925 | 3,708 | 1,586 | 4,853 | 2,837 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 5,669 | 4,125 | 8,605 | 7,242 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 5,823 | 3,591 | 2,580 |
| 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 | 6,187 | 2,103 |
| 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 | 4,086 |

**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 | 27,942 | 16,200 | 6,956 |
| 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 | 7,454 | 4,143 |
| 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 | 6,864 |

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 | 17,219 | 8,560 | 1,382 |
| 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 | 8,043 | (2,156) |
| 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 | (450) |

**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 | 24,206 | 18,158 | 23,040 |
| 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 | 7,207 | 1,026 |
| 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 | 4,019 |

**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 | 31,134 | 3,782 | 2,336 |
| 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 | 24,275 | 4,544 |
| 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 | 24,290 |

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 | 122 | 117 | 26 | 101 | 102 | 64 | 83 | 789 | 77 | 179 |
| 2. 1991 | | | 132 | | | 32 | | 10 | (207) | (296) |
| 3. 1992 | X X X | | | | 86 | 270 | 38 | 86 | 123 | 39 |
| 4. 1993 | X X X | X X X | | | 581 | 23 | 73 | 75 | 101 | 51 |
| 5. 1994 | X X X | X X X | X X X | 207 | 829 | | 1,784 | (140) | (82) | (79) |
| 6. 1995 | X X X | X X X | X X X | X X X | 874 | 3,230 | 788 | 19 | 8 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 8,630 | 2,601 | 96 | 16 | 21 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 11,648 | 1,302 | 549 | 401 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 5,494 | 3,248 | 950 |
| 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 | 22,717 | 1,074 |
| 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 | 1,708 |

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 | 17,939 | 15,183 | 18,548 | 15,638 | 18,817 | 18,783 | 21,753 | 14,554 | 19,817 | 3,363 |
| 2. 1991 | 408 | 610 | 84 | 83 | 166 | 137 | 132 | 137 | 155 | 101 |
| 3. 1992 | X X X | 23 | 72 | 176 | 155 | 37 | 158 | 144 | 147 | 157 |
| 4. 1993 | X X X | X X X | 32 | 161 | 369 | 103 | 180 | 83 | 101 | 58 |
| 5. 1994 | X X X | X X X | X X X | 119 | 452 | | 241 | 222 | 101 | 74 |
| 6. 1995 | X X X | X X X | X X X | X X X | 484 | 272 | 359 | 195 | 214 | 39 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 518 | 762 | 639 | 593 | 137 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,126 | 1,072 | 905 | 3,107 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 1,863 | 1,961 | 1,563 |
| 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 | 3,951 | 4,170 |
| 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 | 4,838 |

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 | 271,776 | 190,092 | 112,949 | 167,985 | 162,541 | 142,941 | 159,009 | 139,038 | 116,314 | 153,445 |
| 2. 1991 | 85,487 | 47,256 | 33,703 | 29,973 | 22,007 | 14,278 | 14,450 | 11,792 | 8,487 | 2,345 |
| 3. 1992 | X X X | 91,314 | 82,408 | 64,416 | 44,540 | 32,386 | 26,001 | 16,568 | 13,826 | 2,652 |
| 4. 1993 | X X X | X X X | 94,850 | 69,938 | 52,281 | 36,920 | 28,559 | 21,049 | 13,430 | 1,717 |
| 5. 1994 | X X X | X X X | X X X | 66,001 | 52,443 | 42,801 | 32,697 | 22,630 | 16,020 | 2,609 |
| 6. 1995 | X X X | X X X | X X X | X X X | 69,997 | 54,955 | 45,783 | 32,543 | 14,166 | 1,527 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 61,351 | 38,555 | 22,044 | 13,229 | 8,245 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 43,168 | 21,323 | 16,025 | 12,449 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 36,572 | 22,926 | 15,654 |
| 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 | 45,123 | 39,406 |
| 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 | 31,761 |

**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 | 10 | 6 | 26 | 50 | 9 | 1,047 | 105 | 81 | 67 | (46) |
| 2. 1991 | | | | | | 357 | | | | |
| 3. 1992 | X X X | | | | | 460 | | | | |
| 4. 1993 | X X X | X X X | 137 | | | 592 | 103 | | | |
| 5. 1994 | X X X | X X X | X X X | | | 623 | | | | |
| 6. 1995 | X X X | X X X | X X X | X X X | | 762 | 523 | 487 | | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 357 | 692 | 748 | (1) | (2) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 2,709 | 2,289 | 2,062 | 67 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 16 | 34 | (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 | 176 | (11) |
| 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) |

**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 | 11,140 | 1,205 | 474 | 190 | 40 | 62 | 35 | 23 | 2,371 | |
| 2. 1991 | 47,805 | 58,199 | 59,171 | 59,479 | 59,504 | 59,592 | 59,628 | 59,643 | 59,643 | 59,641 |
| 3. 1992 | X X X | 49,637 | 66,267 | 67,316 | 67,663 | 67,825 | 67,908 | 68,238 | 68,238 | 68,238 |
| 4. 1993 | X X X | X X X | 45,368 | 54,768 | 55,744 | 56,051 | 56,193 | 56,592 | 56,592 | 56,590 |
| 5. 1994 | X X X | X X X | X X X | 54,026 | 65,250 | 66,231 | 66,694 | 67,600 | 67,600 | 67,601 |
| 6. 1995 | X X X | X X X | X X X | X X X | 45,789 | 57,274 | 58,483 | 59,210 | 59,210 | 59,209 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 66,798 | 79,419 | 81,210 | 81,210 | 81,208 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 42,883 | 53,990 | 53,990 | 53,989 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 54,804 | 56,797 | 58,429 |
| 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 | 40,414 | 51,874 |
| 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 | 41,501 |

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 | 3,221 | 1,513 | 876 | 581 | 393 | 294 | 252 | 280 | 77 | 65 |
| 2. 1991 | 13,628 | 2,150 | 806 | 476 | 301 | 187 | 143 | 114 | 23 | 14 |
| 3. 1992 | X X X | 19,143 | 1,965 | 895 | 523 | 336 | 245 | 182 | 46 | 31 |
| 4. 1993 | X X X | X X X | 10,975 | 1,618 | 820 | 504 | 330 | 230 | 62 | 35 |
| 5. 1994 | X X X | X X X | X X X | 13,770 | 2,089 | 1,101 | 610 | 386 | 120 | 78 |
| 6. 1995 | X X X | X X X | X X X | X X X | 12,940 | 2,312 | 1,114 | 641 | 225 | 146 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 14,868 | 3,042 | 1,429 | 481 | 305 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 12,797 | 2,853 | 896 | 507 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 17,105 | 2,427 | 1,183 |
| 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 | 13,250 | 3,081 |
| 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 | 15,340 |

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 | 5,092 | 355 | 123 | 37 | 293 | 6 | (239) | 1 | | 65 |
| 2. 1991 | 84,349 | 88,417 | 88,647 | 88,736 | 88,747 | 88,759 | 88,790 | 88,790 | 88,790 | 88,790 |
| 3. 1992 | X X X | 90,470 | 96,385 | 96,646 | 96,797 | 96,823 | 96,789 | 97,247 | 97,248 | 97,249 |
| 4. 1993 | X X X | X X X | 77,695 | 81,529 | 81,918 | 82,014 | 81,923 | 82,422 | 82,420 | 82,420 |
| 5. 1994 | X X X | X X X | X X X | 94,661 | 98,570 | 98,850 | 98,942 | 99,983 | 99,982 | 99,982 |
| 6. 1995 | X X X | X X X | X X X | X X X | 80,159 | 85,039 | 85,332 | 85,868 | 85,868 | 85,868 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 110,053 | 115,335 | 116,047 | 116,049 | 116,049 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 76,074 | 80,816 | 80,815 | 80,815 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 95,821 | 95,821 | 95,822 |
| 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 | 71,868 | 76,371 |
| 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 | 74,228 |

**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 | 69,232 | 17,592 | 6,618 | 1,985 | 13,930 | 607 | 426 | 457 | 4,023 | 35,543 |
| 2. 1991 | 67,979 | 106,809 | 116,302 | 119,363 | 124,348 | 125,194 | 125,616 | 125,899 | 125,899 | 125,899 |
| 3. 1992 | X X X | 65,079 | 102,633 | 109,889 | 115,999 | 117,882 | 118,781 | 119,221 | 119,221 | 119,223 |
| 4. 1993 | X X X | X X X | 64,618 | 97,857 | 109,801 | 113,729 | 115,650 | 116,520 | 116,520 | 116,519 |
| 5. 1994 | X X X | X X X | X X X | 64,029 | 102,856 | 113,032 | 117,248 | 119,272 | 119,272 | 119,275 |
| 6. 1995 | X X X | X X X | X X X | X X X | 66,951 | 105,180 | 114,640 | 118,687 | 118,687 | 118,687 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 72,007 | 112,517 | 122,112 | 124,320 | 126,745 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 74,070 | 113,329 | 122,103 | 126,527 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 75,999 | 116,192 | 124,582 |
| 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 | 75,769 | 116,702 |
| 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 | 77,648 |

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 | 42,660 | 13,035 | 6,640 | 3,319 | 2,027 | 1,185 | 761 | 808 | 680 | 556 |
| 2. 1991 | 42,822 | 15,994 | 7,542 | 3,621 | 2,119 | 1,159 | 729 | 497 | 275 | 190 |
| 3. 1992 | X X X | 46,074 | 16,350 | 7,710 | 4,491 | 2,426 | 1,428 | 983 | 461 | 280 |
| 4. 1993 | X X X | X X X | 47,287 | 16,606 | 8,806 | 4,666 | 2,478 | 1,478 | 791 | 433 |
| 5. 1994 | X X X | X X X | X X X | 52,485 | 19,710 | 9,671 | 5,261 | 2,989 | 1,453 | 800 |
| 6. 1995 | X X X | X X X | X X X | X X X | 54,391 | 19,195 | 9,978 | 5,548 | 2,615 | 1,402 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 58,451 | 20,820 | 11,334 | 5,761 | 2,958 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 61,621 | 22,517 | 11,254 | 6,342 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 60,224 | 21,116 | 12,318 |
| 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 | 64,817 | 23,879 |
| 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 | 70,108 |

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 | 55,861 | 4,712 | 14,364 | 12,449 | 16,790 | 102 | (4,544) | (7,742) | (1) | 36,098 |
| 2. 1991 | 156,973 | 181,587 | 196,236 | 208,058 | 214,438 | 214,539 | 213,352 | 209,117 | 209,117 | 209,117 |
| 3. 1992 | X X X | 162,841 | 195,558 | 216,846 | 223,669 | 224,049 | 223,473 | 219,137 | 219,135 | 219,135 |
| 4. 1993 | X X X | X X X | 166,801 | 221,102 | 231,733 | 233,142 | 231,671 | 227,407 | 227,407 | 227,407 |
| 5. 1994 | X X X | X X X | X X X | 198,040 | 222,680 | 225,665 | 226,268 | 220,779 | 220,780 | 220,780 |
| 6. 1995 | X X X | X X X | X X X | X X X | 177,147 | 195,707 | 197,163 | 194,190 | 194,191 | 194,191 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 192,020 | 208,898 | 209,054 | 209,053 | 209,052 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 202,810 | 215,213 | 215,212 | 215,213 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 210,431 | 224,744 | 225,508 |
| 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 | 222,981 | 238,729 |
| 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 | 228,436 |

**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 | 21,681 | 4,938 | 2,317 | 910 | 2,621 | 298 | 166 | 124 | 8,784 | 14,023 |
| 2. 1991 | 28,439 | 39,701 | 45,859 | 43,134 | 44,282 | 44,602 | 44,772 | 44,869 | 44,913 | 44,935 |
| 3. 1992 | X X X | 20,859 | 30,493 | 32,456 | 34,175 | 34,758 | 35,049 | 35,238 | 35,317 | 35,332 |
| 4. 1993 | X X X | X X X | 20,207 | 26,838 | 30,440 | 31,621 | 32,246 | 32,594 | 32,759 | 32,761 |
| 5. 1994 | X X X | X X X | X X X | 21,857 | 32,291 | 35,078 | 36,413 | 37,197 | 37,558 | 37,559 |
| 6. 1995 | X X X | X X X | X X X | X X X | 24,118 | 34,092 | 36,959 | 38,354 | 39,006 | 39,200 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 26,618 | 37,816 | 41,025 | 42,577 | 43,232 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 29,224 | 42,473 | 45,861 | 47,297 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 31,028 | 45,271 | 49,059 |
| 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 | 28,540 | 43,770 |
| 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 | 26,931 |

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 | 15,794 | 6,664 | 3,483 | 1,805 | 1,048 | 589 | 336 | 278 | 179 | 128 |
| 2. 1991 | 12,250 | 5,428 | 2,815 | 1,547 | 844 | 439 | 241 | 132 | 75 | 52 |
| 3. 1992 | X X X | 10,504 | 4,617 | 2,457 | 1,487 | 785 | 382 | 191 | 105 | 58 |
| 4. 1993 | X X X | X X X | 9,735 | 4,198 | 2,698 | 1,440 | 711 | 348 | 175 | 100 |
| 5. 1994 | X X X | X X X | X X X | 12,460 | 5,509 | 3,042 | 1,535 | 725 | 328 | 162 |
| 6. 1995 | X X X | X X X | X X X | X X X | 12,670 | 5,369 | 2,771 | 1,436 | 791 | 466 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 15,370 | 5,776 | 3,101 | 1,638 | 777 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 17,039 | 5,778 | 3,154 | 1,635 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 18,590 | 5,971 | 3,163 |
| 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 | 24,191 | 9,771 |
| 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 | 17,736 |

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 | 19,261 | 1,440 | 12,082 | 5,472 | 3,332 | 197 | 229 | (3) | | 14,151 |
| 2. 1991 | 58,884 | 67,430 | 72,661 | 76,229 | 77,271 | 77,728 | 77,892 | 77,897 | 77,897 | 77,895 |
| 3. 1992 | X X X | 45,670 | 56,864 | 61,570 | 63,282 | 64,015 | 64,206 | 64,188 | 64,188 | 64,186 |
| 4. 1993 | X X X | X X X | 44,006 | 53,307 | 57,541 | 59,360 | 59,612 | 59,577 | 59,576 | 59,576 |
| 5. 1994 | X X X | X X X | X X X | 51,509 | 61,643 | 65,354 | 65,782 | 65,594 | 65,593 | 65,595 |
| 6. 1995 | X X X | X X X | X X X | X X X | 53,529 | 66,788 | 67,954 | 67,748 | 67,746 | 67,746 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 65,196 | 72,863 | 72,689 | 72,688 | 72,688 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 69,560 | 78,181 | 79,757 | 79,757 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 74,621 | 83,149 | 84,642 |
| 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 | 77,838 | 86,793 |
| 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 | 69,263 |

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 | 90,404 | 18,436 | 10,065 | 6,637 | 3,458 | 4,510 | 9,092 | 1,209 | 3,151 | 1,452 |
| 2. 1991 | 302,115 | 367,547 | 385,917 | 390,875 | 396,252 | 400,095 | 409,347 | 410,478 | 417,280 | 417,925 |
| 3. 1992 | X X X | 251,540 | 307,931 | 316,659 | 325,349 | 331,284 | 340,791 | 341,287 | 378,659 | 379,346 |
| 4. 1993 | X X X | X X X | 234,489 | 294,003 | 306,284 | 315,228 | 324,543 | 326,153 | 369,525 | 370,263 |
| 5. 1994 | X X X | X X X | X X X | 198,310 | 252,462 | 261,198 | 273,331 | 275,910 | 324,027 | 325,054 |
| 6. 1995 | X X X | X X X | X X X | X X X | 169,162 | 224,222 | 238,583 | 242,718 | 302,530 | 304,047 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 160,622 | 203,566 | 211,930 | 289,227 | 296,094 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 151,499 | 195,935 | 291,865 | 297,601 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 160,513 | 294,749 | 308,183 |
| 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 | 203,000 | 265,417 |
| 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 | 187,277 |

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 | 66,729 | 47,076 | 34,724 | 26,984 | 22,607 | 18,295 | 8,588 | 18,062 | 22,505 | 20,554 |
| 2. 1991 | 59,601 | 38,945 | 28,012 | 22,937 | 17,682 | 13,544 | 4,409 | 3,450 | 3,098 | 2,582 |
| 3. 1992 | X X X | 52,943 | 35,131 | 26,510 | 17,285 | 11,515 | 4,251 | 3,677 | 3,534 | 2,981 |
| 4. 1993 | X X X | X X X | 48,198 | 31,898 | 22,719 | 13,449 | 5,371 | 3,742 | 3,151 | 2,626 |
| 5. 1994 | X X X | X X X | X X X | 49,296 | 30,403 | 21,397 | 7,563 | 4,946 | 3,707 | 2,959 |
| 6. 1995 | X X X | X X X | X X X | X X X | 44,799 | 26,039 | 11,174 | 6,746 | 4,673 | 3,643 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 45,457 | 19,859 | 11,034 | 6,863 | 5,009 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 47,982 | 22,650 | 12,702 | 8,620 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 53,876 | 25,470 | 16,161 |
| 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 | 50,993 | 27,290 |
| 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 | 52,439 |

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 | 66,672 | 12,259 | 19,839 | 11,351 | 2,713 | 2,891 | 1,092 | 118 | (1) | 22,006 |
| 2. 1991 | 515,222 | 568,590 | 615,795 | 628,087 | 630,494 | 631,630 | 632,753 | 632,923 | 632,924 | 632,923 |
| 3. 1992 | X X X | 466,124 | 549,022 | 572,215 | 574,793 | 576,730 | 577,125 | 577,152 | 577,152 | 577,153 |
| 4. 1993 | X X X | X X X | 448,944 | 517,329 | 525,631 | 527,946 | 530,078 | 530,245 | 530,245 | 530,245 |
| 5. 1994 | X X X | X X X | X X X | 403,330 | 436,715 | 440,063 | 441,388 | 441,649 | 441,649 | 441,648 |
| 6. 1995 | X X X | X X X | X X X | X X X | 363,865 | 396,305 | 399,729 | 400,171 | 400,170 | 400,170 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 366,159 | 388,123 | 389,117 | 389,118 | 394,944 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 392,611 | 416,793 | 421,276 | 423,438 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 423,245 | 446,891 | 452,433 |
| 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 | 350,347 | 413,293 |
| 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 | 376,427 |

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 | 3,634 | 274 | 439 | 233 | 86 | 77 | 46 | 42 | 17 | 79 |
| 2. 1991 | 4,749 | 6,326 | 6,671 | 6,897 | 6,964 | 7,052 | 7,105 | 7,136 | 6,554 | 6,554 |
| 3. 1992 | X X X | 4,149 | 6,020 | 6,319 | 6,519 | 6,677 | 6,715 | 7,135 | 6,698 | 6,696 |
| 4. 1993 | X X X | X X X | 4,208 | 5,778 | 6,248 | 6,525 | 6,669 | 7,271 | 6,993 | 6,994 |
| 5. 1994 | X X X | X X X | X X X | 4,543 | 6,044 | 6,567 | 6,836 | 7,435 | 7,394 | 7,394 |
| 6. 1995 | X X X | X X X | X X X | X X X | 4,835 | 6,493 | 7,225 | 8,290 | 8,330 | 8,330 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 5,798 | 7,793 | 9,017 | 9,258 | 9,258 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 5,684 | 8,342 | 8,845 | 8,846 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 5,876 | 8,782 | 10,118 |
| 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 | 5,285 | 9,187 |
| 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 | 6,039 |

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 | 2,639 | 2,017 | 1,264 | 943 | 575 | 374 | 281 | 19,247 | 24,448 | 28,633 |
| 2. 1991 | 2,174 | 1,076 | 813 | 532 | 348 | 213 | 122 | 57 | 42 | 30 |
| 3. 1992 | X X X | 2,601 | 1,116 | 791 | 518 | 306 | 275 | 111 | 57 | 45 |
| 4. 1993 | X X X | X X X | 2,506 | 1,449 | 914 | 606 | 398 | 214 | 99 | 62 |
| 5. 1994 | X X X | X X X | X X X | 2,774 | 1,600 | 1,113 | 758 | 485 | 685 | 216 |
| 6. 1995 | X X X | X X X | X X X | X X X | 3,239 | 2,152 | 1,302 | 871 | 481 | 334 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,989 | 2,286 | 1,284 | 684 | 585 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 3,588 | 2,433 | 990 | 911 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 4,586 | 1,544 | 1,377 |
| 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 | 4,486 | 2,276 |
| 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 | 5,868 |

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 | 2,359 | 467 | 131 | 121 | (8) | 105 | 77 | 64 | | 28,712 |
| 2. 1991 | 10,386 | 11,777 | 12,164 | 12,368 | 12,343 | 12,346 | 12,414 | 12,403 | 12,403 | 12,403 |
| 3. 1992 | X X X | 10,019 | 11,538 | 11,801 | 11,819 | 11,848 | 11,984 | 12,494 | 12,494 | 12,493 |
| 4. 1993 | X X X | X X X | 9,929 | 11,491 | 11,765 | 11,863 | 11,897 | 12,642 | 12,642 | 12,642 |
| 5. 1994 | X X X | X X X | X X X | 10,655 | 12,321 | 12,697 | 12,912 | 13,562 | 13,563 | 13,562 |
| 6. 1995 | X X X | X X X | X X X | X X X | 13,415 | 15,581 | 15,837 | 17,092 | 17,093 | 17,091 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 18,399 | 21,015 | 22,040 | 22,039 | 22,038 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 18,392 | 22,637 | 22,638 | 22,638 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 19,619 | 22,306 | 24,181 |
| 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 | 18,673 | 23,880 |
| 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 | 21,546 |

**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 | 1 | | | | | | | | 22 | 18 |
| 2. 1991 | | | | 1 | 1 | 1 | 1 | 1 | | |
| 3. 1992 | X X X | | | 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 | 1 | 1 | 4 | 4 | | |
| 6. 1995 | X X X | X X X | X X X | X X X | 1 | 1 | 1 | 1 | | |
| 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 | 10 | 26 | | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 37 | | |
| 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 | 2 | 1 | 1 | 1 | | | | 4 | 47 | 25 |
| 2. 1991 | | 1 | 1 | | | | | | | |
| 3. 1992 | X X X | 1 | 1 | 1 | | | | | | |
| 4. 1993 | X X X | X X X | | 1 | 1 | | 1 | 1 | | |
| 5. 1994 | X X X | X X X | X X X | 1 | 4 | 4 | 3 | 1 | | |
| 6. 1995 | X X X | X X X | X X X | X X X | 1 | 1 | 1 | 1 | | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | | 1 | 6 | | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 91 | 49 | | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 67 | | |
| 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 | 1 |

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 | | 4 | | | (4) | | | 1 | 1 | 43 |
| 2. 1991 | | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
| 3. 1992 | X X X | 1 | 1 | 4 | 4 | 4 | 1 | 3 | 3 | 3 |
| 4. 1993 | X X X | X X X | 1 | 1 | 4 | 4 | 6 | 6 | 6 | 7 |
| 5. 1994 | X X X | X X X | X X X | 6 | 10 | 19 | 19 | 19 | 19 | 20 |
| 6. 1995 | X X X | X X X | X X X | X X X | 1 | 8 | 8 | 8 | 8 | 9 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | | 1 | 10 | 13 | 13 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 277 | 307 | 309 | 310 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 329 | 327 | 327 |
| 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 |
| 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 |

**SCHEDULE P-PART 5F
MEDICAL MALPRACTICE-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 | | | | | | | | | | |
| 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 | NONE | | | | | | |
| 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 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 | | | | | | | | | 1 | |
| 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 | NONE | | | | | | |
| 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 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 | | | | | | | | | 1 | |
| 2. 1991 | | | | | | | | | | |
| 3. 1992 | X X X | | | | | | | | 1 | 1 |
| 4. 1993 | X X X | X X X | | | | | | | | |
| 5. 1994 | X X X | X X X | X X X | NONE | | | | | | |
| 6. 1995 | X X X | X X X | X X X | X X X | | | | | 1 | 2 |
| 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 | 3 | 3 |
| 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 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 | 5,184 | 3,491 | 3,570 | 996 | 532 | 321 | 182 | 118 | 2,945 | 1,796 |
| 2. 1991 | 9,883 | 15,963 | 19,228 | 19,970 | 20,435 | 20,667 | 20,839 | 20,948 | 22,846 | 22,870 |
| 3. 1992 | X X X | 10,187 | 15,808 | 16,999 | 17,605 | 17,924 | 18,162 | 18,342 | 20,019 | 20,044 |
| 4. 1993 | X X X | X X X | 11,455 | 16,503 | 17,723 | 18,240 | 18,683 | 18,952 | 20,903 | 20,962 |
| 5. 1994 | X X X | X X X | X X X | 10,015 | 15,083 | 16,214 | 17,007 | 17,503 | 19,991 | 20,110 |
| 6. 1995 | X X X | X X X | X X X | X X X | 11,326 | 16,032 | 17,276 | 18,047 | 20,654 | 20,936 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 10,658 | 15,777 | 17,227 | 20,114 | 20,652 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 10,592 | 16,577 | 20,612 | 21,675 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 11,793 | 20,892 | 23,193 |
| 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 | 13,829 | 22,134 |
| 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 | 13,480 |

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 | 9,088 | 6,154 | 4,192 | 2,623 | 1,850 | 1,423 | 1,299 | 135,577 | 167,912 | 125,299 |
| 2. 1991 | 7,161 | 3,549 | 2,415 | 1,775 | 1,261 | 843 | 518 | 311 | 152 | 91 |
| 3. 1992 | X X X | 7,326 | 3,163 | 2,309 | 1,731 | 1,133 | 716 | 403 | 219 | 118 |
| 4. 1993 | X X X | X X X | 8,409 | 4,736 | 2,591 | 1,709 | 1,017 | 572 | 311 | 184 |
| 5. 1994 | X X X | X X X | X X X | 8,990 | 4,587 | 2,649 | 1,599 | 831 | 673 | 376 |
| 6. 1995 | X X X | X X X | X X X | X X X | 8,609 | 4,339 | 2,376 | 1,429 | 1,027 | 665 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 9,280 | 4,283 | 2,327 | 1,593 | 885 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 10,434 | 4,201 | 3,043 | 1,953 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 12,948 | 5,630 | 4,210 |
| 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 | 15,970 | 5,809 |
| 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 | 14,348 |

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 | 14,045 | 8,826 | 16,628 | 4,276 | 437 | 391 | 189 | (181) | (3) | 127,094 |
| 2. 1991 | 29,837 | 39,911 | 50,448 | 53,246 | 53,662 | 53,974 | 53,990 | 53,915 | 53,917 | 53,916 |
| 3. 1992 | X X X | 32,393 | 44,113 | 48,051 | 48,739 | 49,330 | 49,372 | 49,299 | 49,299 | 49,299 |
| 4. 1993 | X X X | X X X | 38,800 | 49,234 | 49,614 | 50,686 | 50,904 | 50,803 | 50,803 | 50,802 |
| 5. 1994 | X X X | X X X | X X X | 40,627 | 48,662 | 50,339 | 50,759 | 50,612 | 50,612 | 50,614 |
| 6. 1995 | X X X | X X X | X X X | X X X | 44,836 | 54,377 | 54,712 | 54,682 | 54,680 | 54,680 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 48,849 | 56,393 | 56,001 | 56,002 | 56,001 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 50,602 | 59,214 | 61,308 | 61,947 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 57,047 | 67,052 | 69,308 |
| 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 | 61,750 | 69,008 |
| 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 | 58,807 |

**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 | 20 | 21 | 4 | 6 | 1 | | | (29) | 55 | 47 |
| 2. 1991 | 6 | 6 | 19 | 23 | 23 | 23 | 24 | 23 | 28 | 28 |
| 3. 1992 | X X X | 1 | 10 | 10 | 13 | 18 | 18 | 14 | 18 | 18 |
| 4. 1993 | X X X | X X X | 1 | 4 | 6 | 6 | 6 | 6 | 8 | 8 |
| 5. 1994 | X X X | X X X | X X X | 1 | 4 | 6 | 4 | 6 | 6 | 6 |
| 6. 1995 | X X X | X X X | X X X | X X X | 6 | 6 | 8 | 10 | 13 | 13 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1 | 1 | 1 | 3 | 4 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1 | 1 | 8 | 14 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 19 | 9 | 10 |
| 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 |
| 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 |

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 | 91 | 62 | 41 | 30 | 23 | 9 | 11 | 9 | 897 | 1,392 |
| 2. 1991 | 50 | 26 | 13 | 8 | 6 | 4 | 4 | 3 | 6 | 3 |
| 3. 1992 | X X X | 28 | 18 | 13 | 10 | 6 | 4 | 3 | 3 | 3 |
| 4. 1993 | X X X | X X X | 13 | 10 | 8 | 8 | 6 | 4 | 3 | 2 |
| 5. 1994 | X X X | X X X | X X X | 19 | 10 | 8 | 6 | 4 | 3 | 3 |
| 6. 1995 | X X X | X X X | X X X | X X X | 19 | 10 | 6 | 4 | 4 | 2 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 417 | 6 | 4 | 10 | 7 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 13 | 8 | 20 | 9 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 53 | 33 | 16 |
| 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 | 69 | 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 | 59 |

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 | 46 | 8 | 3 | 25 | (1) | 2 | (1) | 1 | 1 | 1,439 |
| 2. 1991 | 70 | 83 | 84 | 98 | 98 | 101 | 101 | 101 | 102 | 103 |
| 3. 1992 | X X X | 43 | 63 | 70 | 69 | 72 | 72 | 72 | 73 | 74 |
| 4. 1993 | X X X | X X X | 38 | 43 | 43 | 43 | 43 | 43 | 43 | 45 |
| 5. 1994 | X X X | X X X | X X X | 33 | 38 | 39 | 39 | 42 | 40 | 41 |
| 6. 1995 | X X X | X X X | X X X | X X X | 32 | 31 | 32 | 32 | 33 | 35 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 430 | 431 | 430 | 437 | 437 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 38 | 38 | 74 | 77 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 206 | 207 | 207 |
| 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 | 688 | 701 |
| 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 | 1,098 |

**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 | 1,760 | 193 | (89) | 224 | 184 | 118 | 146 | 207 | 1,503 | 1,477 |
| 2. 1991 | 1,480 | 1,954 | 2,218 | 2,403 | 2,490 | 2,572 | 2,697 | 2,870 | 3,108 | 3,330 |
| 3. 1992 | X X X | 1,073 | 1,619 | 1,792 | 1,787 | 1,887 | 1,989 | 2,102 | 2,281 | 2,388 |
| 4. 1993 | X X X | X X X | 932 | 1,431 | 1,369 | 1,525 | 1,672 | 1,807 | 1,986 | 2,090 |
| 5. 1994 | X X X | X X X | X X X | 621 | 6,616 | 6,806 | 6,972 | 7,138 | 7,341 | 7,443 |
| 6. 1995 | X X X | X X X | X X X | X X X | 772 | 1,324 | 1,526 | 1,727 | 1,989 | 2,112 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 736 | 1,264 | 1,504 | 1,808 | 1,957 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 680 | 1,271 | 1,632 | 1,814 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 621 | 1,319 | 1,535 |
| 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 | 749 | 1,365 |
| 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 | 1,114 |

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 | 4,137 | 13,987 | 16,608 | 7,801 | 9,878 | 15,621 | 20,606 | 206,479 | 262,565 | 320,450 |
| 2. 1991 | 978 | 3,190 | 4,469 | 4,387 | 3,212 | 741 | 663 | 403 | 750 | 778 |
| 3. 1992 | X X X | 868 | 755 | 841 | 831 | 843 | 747 | 619 | 466 | 358 |
| 4. 1993 | X X X | X X X | 951 | 832 | 925 | 759 | 730 | 509 | 358 | 432 |
| 5. 1994 | X X X | X X X | X X X | 16,114 | 1,154 | 776 | 757 | 523 | 429 | 513 |
| 6. 1995 | X X X | X X X | X X X | X X X | 964 | 999 | 1,177 | 893 | 802 | 473 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,379 | 1,872 | 1,782 | 1,184 | 1,108 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,034 | 1,318 | 1,658 | 662 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 1,106 | 704 | 920 |
| 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 | 1,637 | 684 |
| 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 | 1,837 |

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 | 2,457 | 1,980 | 3,090 | 3,373 | 1,031 | 4,853 | 4,713 | 5,926 | (3) | 321,927 |
| 2. 1991 | 3,783 | 7,551 | 10,273 | 14,648 | 15,045 | 15,270 | 15,555 | 15,578 | 15,575 | 15,576 |
| 3. 1992 | X X X | 2,843 | 4,640 | 5,516 | 5,795 | 6,424 | 6,703 | 6,653 | 6,654 | 6,655 |
| 4. 1993 | X X X | X X X | 3,101 | 4,556 | 4,831 | 5,603 | 5,987 | 5,954 | 5,954 | 5,954 |
| 5. 1994 | X X X | X X X | X X X | 18,141 | 20,198 | 20,988 | 21,348 | 21,337 | 21,337 | 21,359 |
| 6. 1995 | X X X | X X X | X X X | X X X | 2,994 | 4,955 | 5,678 | 5,675 | 5,674 | 5,761 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,629 | 6,041 | 6,589 | 6,746 | 6,934 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 3,627 | 5,606 | 6,446 | 7,240 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 3,655 | 4,716 | 5,373 |
| 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 | 4,183 | 5,052 |
| 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 | 4,925 |

**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 | 34 | 82 | 30 | 8 | 9 | 6 | 1 | (487) | 226 | 329 |
| 2. 1991 | 73 | 118 | 180 | 187 | 189 | 190 | 190 | 3 | 195 | 195 |
| 3. 1992 | X X X | 93 | 93 | 100 | 117 | 118 | 120 | 1 | 122 | 123 |
| 4. 1993 | X X X | X X X | 54 | 72 | 73 | 81 | 81 | 6 | 84 | 84 |
| 5. 1994 | X X X | X X X | X X X | 37 | 54 | 57 | 62 | 6 | 65 | 67 |
| 6. 1995 | X X X | X X X | X X X | X X X | 6 | 10 | 13 | 16 | 13 | 14 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1 | 3 | 114 | 8 | 9 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1 | 6 | 10 | 10 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 8 | 1 | 10 |
| 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 | 9 |
| 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 |

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 | 1,196 | 951 | 208 | 125 | 39 | 30 | 26 | 427 | 2 | 9,297 |
| 2. 1991 | 158 | 68 | 51 | 20 | 18 | 4 | 3 | 146 | 4 | 3 |
| 3. 1992 | X X X | 121 | 106 | 43 | 18 | 10 | 1 | 56 | 1 | 1 |
| 4. 1993 | X X X | X X X | 72 | 39 | 29 | 10 | 6 | 73 | 6 | 3 |
| 5. 1994 | X X X | X X X | X X X | 57 | 28 | 19 | 10 | 48 | 6 | 3 |
| 6. 1995 | X X X | X X X | X X X | X X X | 43 | 38 | 23 | 26 | 10 | 8 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 220 | 184 | 42 | 8 | 5 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 18 | 18 | 3 | 2 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 97 | 6 | 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 | 8 |
| 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 | 81 |

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 | 91 | 51 | 4 | 152 | 29 | 23 | 1 | (1) | | 9,626 |
| 2. 1991 | 408 | 413 | 454 | 498 | 498 | 505 | 503 | 505 | 505 | 504 |
| 3. 1992 | X X X | 222 | 273 | 358 | 353 | 357 | 356 | 357 | 355 | 355 |
| 4. 1993 | X X X | X X X | 181 | 215 | 214 | 229 | 226 | 227 | 228 | 229 |
| 5. 1994 | X X X | X X X | X X X | 136 | 136 | 149 | 147 | 149 | 150 | 150 |
| 6. 1995 | X X X | X X X | X X X | X X X | 69 | 72 | 75 | 74 | 75 | 77 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 231 | 231 | 231 | 231 | 232 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 32 | 32 | 33 | 35 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 106 | 107 | 120 |
| 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 | 19 | 32 |
| 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 | 100 |

**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 | | | | | | 3,670 | 2,165 | 1,491 | 3,900 | 78 | 78 |
| 2. 1991 | | | | | | (3,016) | 1,356 | 6,355 | 7,028 | 7,481 | 453 |
| 3. 1992 | X X X | | | | | (1,680) | (2,067) | (2,849) | 811 | 8,684 | 7,873 |
| 4. 1993 | X X X | X X X | | | | 269,305 | 269,648 | 268,959 | 277,606 | 281,970 | 4,363 |
| 5. 1994 | X X X | X X X | X X X | 322,719 | 323,410 | 323,209 | 323,990 | 324,992 | 323,196 | 321,999 | (1,197) |
| 6. 1995 | X X X | X X X | X X X | X X X | 351,127 | 351,519 | 352,006 | 358,382 | 354,903 | 353,878 | (1,025) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 341,039 | 338,907 | 356,772 | 354,213 | 352,700 | (1,513) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 377,932 | 388,833 | 382,804 | 381,185 | (1,618) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 413,385 | 411,315 | 408,853 | (2,462) |
| 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 | 407,492 | 414,740 | 7,248 |
| 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 | 384,749 | 384,749 |
| 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 | 396,949 |
| 13. Earned Premiums (Sc P-Pt 1) | 401,314 | 366,173 | 353,891 | 293,297 | 270,794 | 332,957 | 384,154 | 454,409 | 408,438 | 396,949 | 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 | | | | | | 251 | 368 | 788 | 282 | (50) | (50) |
| 2. 1991 | | | | | | 66 | 686 | 631 | 656 | 653 | (3) |
| 3. 1992 | X X X | | | | | 39 | 284 | 232 | 248 | 246 | (3) |
| 4. 1993 | X X X | X X X | | | | 41,924 | 42,157 | 42,229 | 42,239 | 42,239 | |
| 5. 1994 | X X X | X X X | X X X | 58,615 | 58,948 | 59,088 | 59,611 | 59,546 | 59,484 | 59,480 | (4) |
| 6. 1995 | X X X | X X X | X X X | X X X | 55,103 | 55,449 | 55,914 | 55,852 | 55,771 | 55,821 | 50 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 71,254 | 74,012 | 74,057 | 73,873 | 73,890 | 17 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 75,226 | 76,820 | 77,138 | 77,033 | (106) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 84,107 | 85,851 | 86,190 | 339 |
| 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 | 109,640 | 111,762 | 2,122 |
| 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 | 112,245 | 112,245 |
| 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 | 114,606 |
| 13. Earned Premiums (Sc P-Pt 1) | 74,409 | 44,845 | 40,958 | 59,749 | 66,456 | 71,914 | 80,443 | 85,596 | 111,707 | 114,606 | 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 | | | | | | (88,147) | (14,069) | (14,302) | 22,549 | 7,403 | 7,403 |
| 2. 1991 | | | | | | (18,794) | (22,581) | (26,107) | (25,092) | (15,879) | 9,214 |
| 3. 1992 | X X X | | | | | (49,556) | (52,962) | (65,250) | (64,880) | (57,652) | 7,228 |
| 4. 1993 | X X X | X X X | | | | 2,203,332 | 2,175,256 | 2,169,122 | 2,167,065 | 2,177,512 | 10,447 |
| 5. 1994 | X X X | X X X | X X X | 2,816,224 | 2,792,646 | 2,814,293 | 2,764,893 | 2,769,195 | 2,763,567 | 2,772,163 | 8,596 |
| 6. 1995 | X X X | X X X | X X X | X X X | 2,192,788 | 2,223,788 | 2,197,238 | 2,203,914 | 2,187,756 | 2,193,271 | 5,516 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,908,659 | 1,908,448 | 1,915,286 | 1,905,793 | 1,918,268 | 12,475 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,736,048 | 1,769,641 | 1,785,471 | 1,811,688 | 26,217 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 1,728,829 | 1,759,331 | 1,787,271 | 27,940 |
| 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 | 1,601,736 | 1,654,821 | 53,085 |
| 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 | 1,585,370 | 1,585,370 |
| 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 | 1,753,490 |
| 13. Earned Premiums (Sc P-Pt 1) | 3,797,774 | 3,516,725 | 3,278,259 | 2,743,475 | 2,151,574 | 1,841,050 | 1,638,532 | 1,753,912 | 1,638,666 | 1,753,490 | 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 | | | | | | (195) | (11,585) | (6,653) | 88,071 | 82,711 | 82,711 |
| 2. 1991 | | | | | | (127) | (3,762) | (2,949) | (2,939) | 2,575 | 5,514 |
| 3. 1992 | X X X | | | | | (117) | (10,146) | (9,616) | (9,786) | (6,291) | 3,495 |
| 4. 1993 | X X X | X X X | | | | 731,217 | 726,258 | 723,940 | 724,094 | 723,867 | (226) |
| 5. 1994 | X X X | X X X | X X X | 965,141 | 957,751 | 951,916 | 951,097 | 948,087 | 947,403 | 947,274 | (129) |
| 6. 1995 | X X X | X X X | X X X | X X X | 638,301 | 635,853 | 631,806 | 630,504 | 630,140 | 630,379 | 239 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 463,786 | 482,188 | 483,527 | 483,909 | 485,548 | 1,639 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 308,477 | 314,744 | 311,136 | 314,378 | 3,242 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 258,000 | 259,082 | 261,984 | 2,902 |
| 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 | 269,632 | 292,995 | 23,364 |
| 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 | 310,451 | 310,451 |
| 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 | 433,202 |
| 13. Earned Premiums (Sc P-Pt 1) | 1,189,691 | 1,059,789 | 1,156,551 | 977,747 | 671,999 | 452,288 | 291,689 | 261,999 | 354,505 | 433,202 | 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 | | | | | | 23 | 17 | 28 | 1 | 9 | 9 |
| 2. 1991 | | | | | | 4 | | 6 | 9 | 9 | 1 |
| 3. 1992 | X X X | | | | | 26 | 127 | 168 | 168 | 169 | 1 |
| 4. 1993 | X X X | X X X | | | | 133,147 | 133,816 | 133,915 | 133,912 | 133,908 | (3) |
| 5. 1994 | X X X | X X X | X X X | 169,799 | 175,160 | 175,446 | 175,460 | 175,600 | 175,602 | 175,606 | 4 |
| 6. 1995 | X X X | X X X | X X X | X X X | 176,088 | 182,239 | 182,757 | 182,967 | 182,971 | 182,983 | 12 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 166,481 | 171,189 | 171,778 | 171,701 | 171,947 | 245 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 199,822 | 203,265 | 203,171 | 203,343 | 171 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 218,309 | 225,859 | 226,083 | 224 |
| 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 | 211,084 | 218,166 | 7,082 |
| 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 | 251,291 | 251,291 |
| 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 | 259,037 |
| 13. Earned Premiums (Sc P-Pt 1) | 148,013 | 138,024 | 189,119 | 185,737 | 181,179 | 172,412 | 205,833 | 222,845 | 218,470 | 259,037 | 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 | | | | | | 1 | 1 | 1 | 1 | 1 | |
| 2. 1991 | | | | | | | | | | | |
| 3. 1992 | X X X | | | | | | (1) | (1) | (1) | (1) | |
| 4. 1993 | X X X | X X X | | | | 37,414 | 37,446 | 37,446 | 37,446 | 37,446 | |
| 5. 1994 | X X X | X X X | X X X | 27,472 | 31,007 | 32,196 | 32,293 | 32,291 | 32,290 | 32,290 | |
| 6. 1995 | X X X | X X X | X X X | X X X | 23,039 | 24,646 | 27,542 | 27,443 | 27,439 | 27,439 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 33,139 | 34,922 | 35,490 | 35,551 | 35,551 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 34,809 | 36,845 | 39,279 | 39,638 | 360 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 37,052 | 40,508 | 43,680 | 3,171 |
| 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 | 37,523 | 40,847 | 3,324 |
| 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 | 40,772 | 40,772 |
| 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 | 47,627 |
| 13. Earned Premiums (Sc P-Pt 1) | 22,737 | 23,095 | 37,271 | 38,574 | 32,953 | 35,654 | 39,615 | 39,556 | 43,468 | 47,627 | 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 | | | | | | (391) | 2,487 | 5,320 | 2,931 | 1,886 | 1,886 |
| 2. 1991 | | | | | | 1,508 | 2,722 | 3,712 | 5,781 | 6,609 | 828 |
| 3. 1992 | X X X | | | | | 1,094 | 3,298 | 5,312 | 7,260 | 7,231 | (30) |
| 4. 1993 | X X X | X X X | | | | 162,674 | 165,360 | 167,934 | 171,327 | 171,075 | (251) |
| 5. 1994 | X X X | X X X | X X X | 295,577 | 251,463 | 244,495 | 245,086 | 244,964 | 253,581 | 253,494 | (88) |
| 6. 1995 | X X X | X X X | X X X | X X X | 263,423 | 254,349 | 238,174 | 230,627 | 244,499 | 246,918 | 2,419 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 246,360 | 252,777 | 249,116 | 247,513 | 248,177 | 665 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 276,305 | 277,685 | 267,194 | 264,059 | (3,135) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 318,982 | 323,118 | 324,354 | 1,236 |
| 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 | 308,805 | 313,840 | 5,036 |
| 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 | 292,300 | 292,300 |
| 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 | 300,865 |
| 13. Earned Premiums (Sc P-Pt 1) | 322,653 | 279,282 | 236,299 | 205,835 | 246,123 | 237,805 | 274,824 | 318,188 | 333,675 | 300,865 | 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 | | | | | | (439) | (579) | (335) | 76 | (153) | (153) |
| 2. 1991 | | | | | | (326) | (1,806) | (1,046) | (1,046) | (1,057) | (10) |
| 3. 1992 | X X X | | | | | (113) | (114) | 356 | 356 | 254 | (102) |
| 4. 1993 | X X X | X X X | | | | 21,474 | 21,490 | 21,443 | 21,443 | 21,307 | (135) |
| 5. 1994 | X X X | X X X | X X X | 34,125 | 35,102 | 34,699 | 34,726 | 34,835 | 34,867 | 34,336 | (530) |
| 6. 1995 | X X X | X X X | X X X | X X X | 37,289 | 38,148 | 40,574 | 41,319 | 41,380 | 40,526 | (854) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 42,431 | 44,710 | 47,849 | 48,078 | 47,821 | (257) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 41,189 | 44,300 | 45,067 | 45,436 | 369 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 51,617 | 53,622 | 55,552 | 1,929 |
| 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 | 48,792 | 51,452 | 2,660 |
| 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 | 59,405 | 59,405 |
| 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 | 62,321 |
| 13. Earned Premiums (Sc P-Pt 1) | 71,764 | 24,139 | 28,691 | 35,661 | 39,970 | 41,363 | 43,920 | 60,068 | 51,962 | 62,321 | 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 |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------|
| | 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 | | | | 4,051 | 4,051 | 4,051 | 4,051 | 4,051 | |
| 5. 1994 | X X X | X X X | X X X | 5,817 | 5,521 | 5,521 | 5,521 | 5,521 | 5,521 | 5,521 | |
| 6. 1995 | X X X | X X X | X X X | X X X | 4,957 | 4,957 | 4,957 | 4,957 | 4,957 | 4,957 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 18,858 | 18,858 | 18,858 | 18,858 | 18,858 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 21,276 | 21,276 | 21,276 | 21,276 | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 19,292 | 19,292 | 19,292 | |
| 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 | 20,748 | 20,748 | |
| 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 | 32,855 | 32,855 |
| 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 | 32,855 |
| 13. Earned Premiums (Sc P-Pt 1) | 4,588 | 4,302 | 8,656 | 6,421 | 5,741 | 18,858 | 21,276 | 19,292 | 20,748 | 32,855 | 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 | 322 | 322 | 322 | 322 | 322 | 322 | 322 | |
| 6. 1995 | X X X | X X X | X X X | X X X | 178 | 178 | 178 | 178 | 178 | 178 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,888 | 3,888 | 3,888 | 3,888 | 3,888 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 5,345 | 5,345 | 5,345 | 5,345 | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 6,985 | 6,985 | 6,985 | |
| 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 | 10,046 | 10,046 | |
| 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 | 19,643 | 19,643 |
| 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 | 19,643 |
| 13. Earned Premiums (Sc P-Pt 1) | | | 703 | 322 | 178 | 3,888 | 5,345 | 6,985 | 10,046 | 19,643 | 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 |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------|
| | 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 | | | | | | | |
| 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 | 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. 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 | 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 |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------|
| | 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 | | | | | | 10 | 3 | 13 | 1 | 4 | 4 |
| 2. 1991 | | | | | | 1 | 9 | 11 | 13 | 13 | |
| 3. 1992 | X X X | | | | | (1) | 1 | 8 | 29 | 30 | 1 |
| 4. 1993 | X X X | X X X | | | | 8,161 | 8,199 | 8,213 | 8,223 | 8,232 | 9 |
| 5. 1994 | X X X | X X X | X X X | 7,157 | 7,206 | 7,302 | 7,360 | 7,400 | 7,409 | 7,413 | 4 |
| 6. 1995 | X X X | X X X | X X X | X X X | 9,284 | 9,344 | 9,473 | 9,511 | 9,521 | 9,512 | (9) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 20,738 | 25,130 | 25,359 | 25,452 | 25,428 | (24) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 27,532 | 28,458 | 30,232 | 30,235 | 3 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 44,465 | 47,014 | 48,218 | 1,204 |
| 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 | 49,238 | 51,099 | 1,861 |
| 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 | 25,880 | 25,880 |
| 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 | 28,933 |
| 13. Earned Premiums (Sc P-Pt 1) | 5,720 | 7,258 | 8,575 | 7,685 | 8,723 | 20,908 | 32,162 | 45,736 | 53,692 | 28,933 | 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 | | | | | | | 12 | | | | |
| 2. 1991 | | | | | | | 6 | 6 | 6 | 6 | |
| 3. 1992 | X X X | | | | | | | | | | |
| 4. 1993 | X X X | X X X | | | | 2,979 | 2,979 | 2,979 | 2,979 | 2,979 | |
| 5. 1994 | X X X | X X X | X X X | 1,079 | 1,079 | 1,089 | 1,114 | 1,148 | 1,119 | 1,178 | 59 |
| 6. 1995 | X X X | X X X | X X X | X X X | 1,759 | 1,765 | 1,803 | 1,824 | 1,811 | 1,850 | 40 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 2,829 | 4,050 | 4,050 | 4,054 | 4,054 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 3,184 | 3,326 | 3,704 | 3,704 | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 7,598 | 7,745 | 7,853 | 108 |
| 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 | 6,398 | 6,545 | 147 |
| 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 | 3,433 | 3,433 |
| 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 | 3,786 |
| 13. Earned Premiums (Sc P-Pt 1) | 612 | 471 | 3,038 | 1,115 | 1,769 | 2,854 | 4,485 | 7,791 | 6,884 | 3,786 | 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 |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------|
| | 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 | | | | | | (25) | 9 | 51 | (11) | 20 | 20 |
| 2. 1991 | | | | | | 1 | 4 | 6 | 6 | 7 | 1 |
| 3. 1992 | X X X | | | | | 1 | 6 | 6 | 7 | 8 | 1 |
| 4. 1993 | X X X | X X X | | | | 2,821 | 2,821 | 2,828 | 2,829 | 2,829 | |
| 5. 1994 | X X X | X X X | X X X | 1,722 | 1,722 | 1,699 | 1,767 | 1,775 | 1,775 | 1,777 | 2 |
| 6. 1995 | X X X | X X X | X X X | X X X | 1,429 | 1,414 | 1,433 | 1,446 | 1,446 | 1,446 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 1,580 | 2,615 | 2,675 | 2,679 | 2,674 | (6) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 1,580 | 1,758 | 1,792 | 1,790 | (1) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 5,208 | 5,543 | 6,507 | 963 |
| 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 | 11,621 | 13,182 | 1,561 |
| 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 | 20,999 | 20,999 |
| 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 | 23,540 |
| 13. Earned Premiums (Sc P-Pt 1) | 1,768 | 2,898 | 1,973 | 1,894 | 2,323 | 1,513 | 2,732 | 5,526 | 11,986 | 23,540 | 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 | | | | 5,688 | 5,688 | 5,688 | 5,688 | 5,688 | |
| 5. 1994 | X X X | X X X | X X X | (31) | (31) | (31) | (31) | (31) | (31) | (31) | |
| 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 | 1 | 1 | 1 | |
| 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 | (3) | 1 | 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 | 45 | 45 |
| 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 | 49 |
| 13. Earned Premiums (Sc P-Pt 1) | 1 | | 5,688 | (31) | | 1 | | | (3) | 49 | X X X |

**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 | | | | | | | 10 | (18) | 76 | 37 | 37 |
| 2. 1991 | | | | | | | (4) | (3) | 120 | 327 | 207 |
| 3. 1992 | X X X | | | | | 166 | (86) | (84) | (11) | 95 | 106 |
| 4. 1993 | X X X | X X X | | | | 60,351 | 58,963 | 58,828 | 58,901 | 58,931 | 31 |
| 5. 1994 | X X X | X X X | X X X | 92,539 | 68,973 | 80,740 | 76,979 | 75,394 | 76,640 | 76,635 | (4) |
| 6. 1995 | X X X | X X X | X X X | X X X | 67,353 | 73,370 | 75,119 | 71,147 | 74,662 | 74,557 | (105) |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 60,985 | 66,525 | 68,899 | 65,836 | 65,808 | (28) |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 69,156 | 68,660 | 69,007 | 68,708 | (299) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 59,295 | 58,118 | 58,437 | 319 |
| 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 | 57,208 | 57,547 | 340 |
| 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 | 52,786 | 52,786 |
| 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 | 53,389 |
| 13. Earned Premiums (Sc P-Pt 1) | 88,254 | 82,095 | 82,849 | 42,640 | 72,998 | 78,654 | 71,050 | 55,464 | 58,419 | 53,389 | 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 | | | | 1,420 | 1,420 | 1,420 | 1,420 | 1,420 | |
| 5. 1994 | X X X | X X X | X X X | 1,480 | 1,397 | 1,397 | 1,397 | 1,397 | 1,397 | 1,397 | |
| 6. 1995 | X X X | X X X | X X X | X X X | 984 | 984 | 984 | 984 | 984 | 984 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 831 | 831 | 831 | 831 | 831 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 626 | 626 | 626 | 626 | (1) |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 188 | 188 | 195 | 7 |
| 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 | 419 | 522 | 103 |
| 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 | 6,644 | 6,644 |
| 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 | 6,754 |
| 13. Earned Premiums (Sc P-Pt 1) | 1,713 | 459 | 794 | 1,489 | 1,188 | 831 | 626 | 188 | 419 | 6,754 | 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 | | | | | | | | | (105) | | |
| 2. 1991 | | | | | | | | | | | |
| 3. 1992 | X X X | | | | | | | | | | |
| 4. 1993 | X X X | X X X | | | | 1,054 | 1,054 | 1,054 | 1,054 | 1,054 | |
| 5. 1994 | X X X | X X X | X X X | 2,057 | 2,162 | 2,162 | 2,162 | 2,162 | 2,162 | 2,162 | |
| 6. 1995 | X X X | X X X | X X X | X X X | 2,626 | 2,704 | 2,704 | 2,704 | 2,704 | 2,704 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 3,120 | 3,120 | 3,121 | 3,145 | 3,145 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 3,137 | 3,158 | 3,181 | 3,181 | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 4,667 | 4,711 | 4,711 | |
| 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 | 4,558 | 4,558 | |
| 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 | 353 | 353 |
| 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 | 353 |
| 13. Earned Premiums (Sc P-Pt 1) | 3,351 | 2,347 | 3,723 | 1,964 | 2,510 | 3,082 | 3,137 | 4,691 | 4,544 | 353 | 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 | 52 | 52 | 52 | 52 | 52 | 52 | |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 69 | 69 | 69 | 69 | 69 | |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 11 | 11 | 11 | 11 | |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 8 | 8 | 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 | (462) | (462) | |
| 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 | 49 |
| 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 | 49 |
| 13. Earned Premiums (Sc P-Pt 1) | | | | 10 | 52 | 69 | 11 | 8 | (462) | 49 | X X X |

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

| Schedule P - Part 1 | 1 | 2 | 3 | 4 | 5 | 6 |
|---|--------------------------------------|--|---------------------------------------|----------------------------|--|---------------------------------------|
| | Total Net Losses and Expenses Unpaid | Net Losses and Expenses Unpaid on Loss Sensitive Contracts | Loss Sensitive as Percentage of Total | Total Net Premiums Written | Net Premiums Written on Loss Sensitive Contracts | Loss Sensitive as Percentage of Total |
| 1. Homeowners/Farmowners | 123,144 | | | 349,940 | | |
| 2. Private Passenger Auto Liab./Medical | 1,134,047 | | | 840,567 | | |
| 3. Commercial Auto/Truck Liab./Medical | 586,366 | 151,982 | 25.919 | 294,371 | 76,577 | 26.014 |
| 4. Workers' Compensation | 4,654,305 | 1,800,613 | 38.687 | 1,291,814 | 587,844 | 45.505 |
| 5. Commercial Multiple Peril | 339,069 | | | 238,732 | | |
| 6. Medical Malpractice - Occurrence | 175 | | | 49 | | |
| 7. Medical Malpractice - Claims-made | | | | | | |
| 8. Special Liability | 31,479 | | | 51,737 | | |
| 9. Other Liability - Occurrence | 1,432,776 | 327,208 | 22.837 | 254,702 | 36,185 | 14.207 |
| 10. Other Liabilities - Claims-made | 60,861 | | | 13,643 | | |
| 11. Special Property | 77,756 | | | 135,241 | | |
| 12. Auto Physical Damage | 9,996 | 542 | 5.427 | 670,370 | 1,550 | 0.231 |
| 13. Fidelity/Surety | 36,380 | | | 66,268 | | |
| 14. Other | 375,033 | | | 316,811 | | |
| 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 | 461,636 | 128,591 | 27.855 | 52,769 | 6,692 | 12.683 |
| 20. Products Liability - Claims-made | 3,297 | | | 114 | | |
| 21. Financial Guaranty/Mortgage Guaranty | | | | | | |
| 22. Totals | 9,326,318 | 2,408,936 | 25.829 | 4,577,128 | 708,848 | 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 | | | 1,246,947 | 1,215,375 | 1,200,406 | 1,189,127 | 1,172,063 | 1,168,790 | 1,178,570 | 2,448,305 |
| 2. 1991 | | | 1,098,363 | 1,009,944 | 996,344 | 962,521 | 945,537 | 941,959 | 944,430 | 947,408 |
| 3. 1992 | X X X | | 919,781 | 786,024 | 740,552 | 682,660 | 668,334 | 653,987 | 645,640 | 649,754 |
| 4. 1993 | X X X | X X X | 490,042 | 754,938 | 723,768 | 675,480 | 662,514 | 648,712 | 635,778 | 638,313 |
| 5. 1994 | X X X | X X X | X X X | 403,432 | 682,739 | 664,847 | 648,119 | 645,143 | 645,592 | 644,847 |
| 6. 1995 | X X X | X X X | X X X | X X X | 335,583 | 561,640 | 523,282 | 532,509 | 533,765 | 534,383 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 372,337 | 547,449 | 535,330 | 531,584 | 555,681 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 368,387 | 603,658 | 596,201 | 615,359 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 391,954 | 577,117 | 597,573 |
| 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 | 398,212 | 662,390 |
| 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 | 394,032 |

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 | | | 156,229 | 112,588 | 91,330 | 70,337 | 40,219 | 31,246 | 36,807 | 77,794 |
| 2. 1991 | | | 284,894 | 170,502 | 144,954 | 91,119 | 58,751 | 44,853 | 44,957 | 40,099 |
| 3. 1992 | X X X | | 446,252 | 256,476 | 187,555 | 107,533 | 79,405 | 59,433 | 46,735 | 41,230 |
| 4. 1993 | X X X | X X X | 286,126 | 316,957 | 216,728 | 131,070 | 94,191 | 66,038 | 54,430 | 47,108 |
| 5. 1994 | X X X | X X X | X X X | 200,598 | 252,363 | 156,763 | 100,641 | 66,884 | 68,114 | 53,860 |
| 6. 1995 | X X X | X X X | X X X | X X X | 169,662 | 211,053 | 104,373 | 65,938 | 54,232 | 36,287 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 164,586 | 173,217 | 84,618 | 48,320 | 43,141 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 148,385 | 188,771 | 79,398 | 42,432 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 184,872 | 206,316 | 70,019 |
| 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 | 193,132 | 225,139 |
| 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 | 186,365 |

**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 1991 | 2 1992 | 3 1993 | 4 1994 | 5 1995 | 6 1996 | 7 1997 | 8 1998 | 9 1999 | 10 2000 |
| 1. Prior | | | 1,471,133 | 1,447,753 | 1,425,967 | 1,430,025 | 1,426,889 | 1,434,049 | 1,434,137 | 2,978,271 |
| 2. 1991 | | | 1,210,055 | 1,198,835 | 1,196,094 | 1,197,202 | 1,192,788 | 1,186,168 | 1,187,953 | 1,191,298 |
| 3. 1992 | X X X | | 1,023,825 | 848,170 | 858,114 | 832,462 | 834,049 | 824,152 | 832,714 | 849,348 |
| 4. 1993 | X X X | X X X | 526,976 | 945,061 | 777,544 | 820,530 | 792,628 | 786,939 | 788,468 | 795,178 |
| 5. 1994 | X X X | X X X | X X X | 458,318 | 874,245 | 889,658 | 828,920 | 828,280 | 826,134 | 829,742 |
| 6. 1995 | X X X | X X X | X X X | X X X | 409,727 | 684,050 | 685,642 | 700,259 | 693,403 | 697,482 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | 384,577 | 661,315 | 685,321 | 679,172 | 689,429 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | 417,336 | 579,555 | 580,700 | 595,256 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | 404,626 | 652,567 | 674,006 |
| 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 | 452,508 | 597,776 |
| 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 | 459,521 |

SECTION 5

| Years in Which Policies Were Issued | Net Reserve For Premium Adjustments and Accrued Retrospective Premiums 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 | | | 91,703 | 48,238 | 24,552 | 25,885 | 12,093 | 4,928 | 4,477 | 1,826 |
| 2. 1991 | | | 103,399 | 56,231 | 40,595 | 28,015 | 15,395 | 6,796 | 5,221 | 3,848 |
| 3. 1992 | X X X | | 100,748 | 95,034 | 77,491 | 27,726 | 15,951 | 7,487 | 3,105 | 6,322 |
| 4. 1993 | X X X | X X X | 98,492 | 66,661 | 72,393 | 67,574 | 21,682 | 12,170 | 5,954 | 9,145 |
| 5. 1994 | X X X | X X X | X X X | 26,364 | 6,539 | 148,370 | 47,380 | 23,208 | 17,803 | 16,543 |
| 6. 1995 | X X X | X X X | X X X | X X X | 39,219 | (8,005) | 88,000 | 61,812 | 45,604 | 34,446 |
| 7. 1996 | X X X | X X X | X X X | X X X | X X X | (48,915) | 1,392 | 87,172 | 59,781 | 38,226 |
| 8. 1997 | X X X | X X X | X X X | X X X | X X X | X X X | (6,486) | 52,161 | 92,708 | 69,755 |
| 9. 1998 | X X X | X X X | X X X | X X X | X X X | X X X | X X X | (318) | 59,790 | 107,561 |
| 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 | 58,539 | 45,337 |
| 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 | 37,872 |

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

| Schedule P - Part 1 | 1 | 2 | 3 | 4 | 5 | 6 |
|---|--------------------------------------|--|---------------------------------------|----------------------------|--|---------------------------------------|
| | Total Net Losses and Expenses Unpaid | Net Losses and Expenses Unpaid on Loss Sensitive Contracts | Loss Sensitive as Percentage of Total | Total Net Premiums Written | Net Premiums Written on Loss Sensitive Contracts | Loss Sensitive as Percentage of Total |
| 1. Homeowners/Farmowners | 123,144 | | | 349,940 | | |
| 2. Private Passenger Auto Liab./Medical | 1,134,047 | | | 840,567 | | |
| 3. Commercial Auto/Truck Liab./Medical | 586,366 | 151,982 | 25.919 | 294,371 | 76,577 | 26.014 |
| 4. Workers' Compensation | 4,654,305 | 1,800,613 | 38.687 | 1,291,814 | 587,844 | 45.505 |
| 5. Commercial Multiple Peril | 339,069 | | | 238,732 | | |
| 6. Medical Malpractice - Occurrence | 175 | | | 49 | | |
| 7. Medical Malpractice - Claims-made | | | | | | |
| 8. Special Liability | 31,479 | | | 51,737 | | |
| 9. Other Liability - Occurrence | 1,432,776 | 327,208 | 22.837 | 254,702 | 36,185 | 14.207 |
| 10. Other Liabilities - Claims-made | 60,861 | | | 13,643 | | |
| 11. Special Property | 77,756 | | | 135,241 | | |
| 12. Auto Physical Damage | 9,996 | 542 | 5.427 | 670,370 | 1,550 | 0.231 |
| 13. Fidelity/Surety | 36,380 | | | 66,268 | | |
| 14. Other | 375,033 | | | 316,811 | | |
| 15. International | | | | | | |
| 16. Reinsurance A-Nonproportional Assumed Property | 27,452 | | | 24,989 | | |
| 17. Reinsurance B-Nonproportional Assumed Liability | 52,284 | | | 26,514 | | |
| 18. Reinsurance C-Nonproportional Assumed Financial Lines | 1 | | | | | |
| 19. Products Liability - Occurrence | 461,636 | 128,591 | 27.855 | 52,769 | 6,692 | 12.683 |
| 20. Products Liability - Claims-made | 3,297 | | | 114 | | |
| 21. Financial Guaranty/Mortgage Guaranty | | | | | | |
| 22. Totals | 9,406,055 | 2,408,936 | 25.610 | 4,628,631 | 708,848 | 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-PART 7B
REINSURANCE LOSS SENSITIVE CONTRACTS (continued)
SECTION 4**

| Years in Which Policies Were Issued | Net Earned Premiums Reported At Year End (\$000 OMITTED) | | | | | | | | | |
|-------------------------------------|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|
| | 1 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 | |

SECTION 5

| Years in Which Policies Were Issued | Net Reserve For Premium Adjustments and Accrued Retrospective Premiums 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 | |

SECTION 6

| Years in Which Policies Were Issued | Incurred Adjustable Commissions 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 | |

SECTION 7

| Years in Which Policies Were Issued | Reserves For Commission Adjustments 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 INTERROGATORIES

1. Computation of excess statutory reserves over statement reserves.

| | | | |
|--|----------------------------|----------------------------|-------------------|
| a. Auto Liability (private passenger and commercial) | 2000 \$ <u>0 (75.0 %)</u> | 1999 \$ <u>0 (75.0 %)</u> | Total \$ _____ |
| | 1998 \$ <u>0 (75.0 %)</u> | | |
| b. Other Liability and Products Liability | 2000 \$ <u>0 (75.0 %)</u> | 1999 \$ <u>0 (75.0 %)</u> | Total \$ _____ |
| | 1998 \$ <u>0 (75.0 %)</u> | | |
| c. Medical Malpractice | 2000 \$ <u>0 (60.0 %)</u> | 1999 \$ <u>0 (60.0 %)</u> | Total \$ _____ |
| | 1998 \$ <u>0 (60.0 %)</u> | | |
| d. Workers' Compensation | 2000 \$ <u>0 (67.9 %)</u> | 1999 \$ <u>0 (67.9 %)</u> | Total \$ _____ |
| | 1998 \$ <u>0 (67.9 %)</u> | | |
| 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: \$ 912
 (in thousands of dollars) a. Fidelity
b. Surety \$ 83,349

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

| | | | | | |
|------|----------------------|-------|-------------|------------|--|
| 0111 | LIBERTY MUTUAL GROUP | 23043 | MA | 04-1543470 | LIBERTY MUTUAL INSURANCE COMPANY |
| 0111 | | 41785 | CO | 84-0856682 | COLORADO CASUALTY INSURANCE COMPANY |
| 0111 | | 10725 | NH | 04-3390891 | LIBERTY SURPLUS INSURANCE CORPORATION |
| 0111 | | | MA | 04-3128156 | LIBERTY ENERGY CORPORATION |
| 0111 | | 33600 | IA | 04-3058504 | LM INSURANCE CORPORATION |
| 0111 | | 10337 | IL | 36-4027414 | LIBERTY INSURANCE COMPANY OF AMERICA |
| 0111 | | 33588 | IA | 04-3058503 | THE FIRST LIBERTY INSURANCE CORPORATION |
| 0111 | | 11746 | MI | 38-1742556 | LIBERTY PERSONAL INSURANCE COMPANY |
| 0111 | | | CANADA | | LIBERTY INSURANCE COMPANY OF CANADA |
| 0111 | | | MA | 04-2791584 | HELMSMAN MANAGEMENT SERVICES INC. |
| 0111 | | | MA | 04-2433707 | HELMSMAN INSURANCE AGENCY INC. |
| 0111 | | | IL | 36-4090511 | HELMSMAN INSURANCE AGENCY OF ILLINOIS INC. |
| 0111 | | | NH | 04-3381928 | RISKTRAC INC. |
| 0111 | | | DE | 04-3025735 | LIBERTY MUTUAL PROPERTY-CASUALTY HOLDING CORPORATION |
| 0111 | | 41939 | OR | 93-0824674 | LIBERTY NORTHWEST INSURANCE CORPORATION |
| 0111 | | | OR | 93-0962676 | LIBERTY MANAGEMENT SERVICES INC. |
| 0111 | | 42404 | VT | 03-0316876 | LIBERTY INSURANCE CORPORATION |
| 0111 | | 65315 | MA | 04-6076039 | LIBERTY LIFE ASSURANCE COMPANY OF BOSTON |
| 0111 | | | FL | 04-3435394 | SUMMIT HOLDING SOUTHEAST INC. |
| 0111 | | 10701 | FL | 59-1835212 | BRIDGEFIELD EMPLOYERS INSURANCE COMPANY |
| 0111 | | 10335 | FL | 59-3269531 | BRIDGEFIELD CASUALTY INSURANCE COMPANY |
| 0111 | | | CAYMAN ISL. | | U.S. EMPLOYERS INSURANCE COMPANY INC. |
| 0111 | | | FL | 59-3107347 | SUMMIT HOLDING CORPORATION |
| 0111 | | | FL | 59-3369850 | SUMMIT HEALTHCARE HOLDINGS INC. |
| 0111 | | | FL | 59-3385208 | HERITAGE SUMMIT HEALTHCARE OF FLORIDA INC. |
| 0111 | | | FL | 59-1683711 | SUMMIT CONSULTING INC. |
| 0111 | | | FL | 59-1979237 | SUMMIT LOSS CONTROL SERVICES INC. |
| 0111 | | | FL | 59-2923618 | SUMMIT CLAIMS MANAGEMENT INC. |
| 0111 | | | FL | 59-1838330 | COMMERCIAL INSURANCE OF CENTRAL FLORIDA INC |
| 0111 | | | FL | 59-3426970 | TURNKEY RESOURCES INC. |
| 0111 | | | FL | 59-3447183 | TURNKEY INSURANCE SERVICES INC. |
| 0111 | | | WI | 39-6074346 | WAUSAU SERVICE CORPORATION |
| 0111 | | 26069 | WI | 36-3522250 | WAUSAU BUSINESS INSURANCE COMPANY |
| 0111 | | 26042 | WI | 39-1341459 | WAUSAU UNDERWRITERS INSURANCE COMPANY |
| 0111 | | 26425 | WI | 36-2753986 | WAUSAU GENERAL INSURANCE COMPANY |
| 0111 | | | UK | | WAUSAU INSURANCE COMPANY (U.K.) LTD. |

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

| | | | | |
|------|-------|-----------|------------|---|
| 0111 | | BERMUDA | 98-0336015 | WAUSAU (BERMUDA) LTD. (BERMUDA) |
| 0111 | 95587 | WI | 39-1865651 | PREVEA HEALTH INSURANCE PLAN INC. |
| 0111 | | MA | 04-3217691 | LIBERTY MUTUAL MANAGED CARE INC. |
| 0111 | | DE | 04-2926860 | LIBERTY MUTUAL CAPITAL CORPORATION (BOSTON) |
| 0111 | 10836 | CA | 33-0763205 | GOLDEN EAGLE INSURANCE CORPORATION |
| 0111 | 10837 | CA | 33-0763208 | SAN DIEGO INSURANCE COMPANY |
| 0111 | | MA | 04-3119508 | LIBERTY MUTUAL EQUITY CORPORATION |
| 0111 | | DE | 04-3116408 | ATLANTIC REAL ESTATE LIMITED PARTNERSHIP |
| 0111 | | MA | 04-3119501 | LFC HOLDINGS INC. |
| 0111 | | MA | 04-3401639 | LIBERTY CORPORATE HOLDINGS INC. |
| 0111 | | MA | 04-3441689 | LFC MANAGEMENT CORPORATION |
| 0111 | | MA | 04-3260640 | LIBERTY FINANCIAL COMPANIES INC. |
| 0111 | | MA | 04-2880152 | LIBERTY FINANCIAL SERVICES INC. |
| 0111 | | DE | | LIBERTY FUNDS GROUP LLC |
| 0111 | | MA | 04-2271697 | COLONIAL MANAGEMENT ASSOCIATES INC. |
| 0111 | | DE | 04-3119940 | LIBERTY SECURITIES CORPORATION |
| 0111 | | MA | 04-3432184 | CRABBE HUSON GROUP INC. |
| 0111 | | MA | 04-3156901 | LIBERTY FUNDS DISTRIBUTOR INC. |
| 0111 | 65234 | RI | 05-0302931 | KEYPORT LIFE INSURANCE COMPANY |
| 0111 | | DE | 04-3534424 | STEIN ROE HOLDINGS LIMITED |
| 0111 | 64602 | RI | 61-0403075 | INDEPENDENCE LIFE AND ANNUITY COMPANY |
| 0111 | 75230 | NY | 14-1697459 | KEYPORT BENEFIT LIFE INSURANCE COMPANY |
| 0111 | | MA | 04-3300603 | LIBERTY MASSACHUSETTS TRUST |
| 0111 | | DE | 04-3209289 | LIBERTY INTERNATIONAL HOLDINGS INC. |
| 0111 | | BERMUDA | | LIBERTY MUTUAL (BERMUDA) LTD. |
| 0111 | | BERMUDA | | LIBERTY MUTUAL MANAGEMENT (BERMUDA) LTD. |
| 0111 | | BERMUDA | | THE STUART INSURANCE GROUP LTD. |
| 0111 | | DE | 51-0365934 | LIBERTY INTERNATIONAL LATIN AMERICA HOLDINGS INC. |
| 0111 | | VENEZUELA | | SEGUROS CARACAS DE LIBERTY MUTUAL S.A. |
| 0111 | | COLOMBIA | | LIBERTY SEGUROS S.A. |
| 0111 | | BERMUDA | | LI (COLOMBIA) HOLDINGS LTD. |
| 0111 | | BERMUDA | | LILA (COLOMBIA) HOLDINGS LTD. |
| 0111 | | BRAZIL | | LIBERTY INTERNATIONAL BRASIL LTDA |
| 0111 | | ARGENTINA | 22-2195982 | LIBERTY ART S.A. |
| 0111 | | BRAZIL | | LIBERTY PAULISTA SEGUROS |
| 0111 | | BERMUDA | 98-0158209 | LEXCO LIMITED |
| 0111 | | ENGLAND | 98-0132979 | LIBERTY EUROPE (HOLDINGS) LTD. |

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

| | | | | |
|------|-------|-----------|------------|---|
| 0111 | | UK | | LIBERTY CORPORATE CAPITAL LTD |
| 0111 | | ENGLAND | | LIBERTY RE LIMITED |
| 0111 | | BERMUDA | 98-0336014 | LIBERTY RE (BERMUDA) LTD. |
| 0111 | | ENGLAND | | LIBERTY MUTUAL INSURANCE COMPANY (U.K.) LTD. |
| 0111 | 23035 | MA | 04-1924000 | LIBERTY MUTUAL FIRE INSURANCE COMPANY |
| 0111 | 14613 | MD | 52-0424870 | MONTGOMERY MUTUAL INSURANCE COMPANY |
| 0111 | | MD | 52-1312518 | HAREWOOD CORPORATION |
| 0111 | 16900 | MD | 52-1315488 | MONTGOMERY INDEMNITY COMPANY |
| 0111 | 14486 | PA | 23-0867770 | MERCHANTS AND BUSINESS MEN'S MUTUAL INSURANCE COMPANY |
| 0111 | 21458 | WI | 39-0264050 | EMPLOYERS INSURANCE OF WAUSAU A MUTUAL COMPANY |
| 0111 | | DE | 52-2107018 | LIBERTY INSURANCE HOLDING INC |
| 0111 | | DE | 22-2195982 | LIBERTY-USA CORPORATION |
| 0111 | 27944 | IN | 35-1287317 | NATIONAL INSURANCE ASSOCIATION |
| 0111 | 18333 | NY | 13-2919779 | ATLAS ASSURANCE COMPANY OF AMERICA |
| 0111 | | DE | 22-2424043 | LIH-RE OF AMERICA CORPORATION |
| 0111 | | DE | 35-1283740 | THE NATIONAL CORPORATION |
| 0111 | 11312 | OH | 31-4386540 | GLOBE AMERICAN CASUALTY COMPANY |
| 0111 | 10073 | IL | 36-2678778 | AMERICAN AMBASSADOR CASUALTY COMPANY |
| 0111 | 23515 | OH | 31-0978280 | MIDWESTERN IDEMNITY COMPANY |
| 0111 | 23507 | OH | 31-0978279 | MID-AMERICAN FIRE & CASUALTY COMPANY |
| 0111 | 19917 | NY | 13-4916020 | LIBERTY INSURANCE UNDERWRITERS INC |
| 0111 | 36919 | WI | 39-1321384 | TOWER INSURANCE COMPANY |
| 0111 | | DE | 51-0290450 | LIH US P&C CORPORATION |
| 0111 | 24198 | NH | 02-0177030 | PEERLESS INSURANCE COMPANY |
| 0111 | 24171 | NH | 02-0342937 | THE NETHERLANDS INSURANCE COMPANY |
| 0111 | 22659 | IN | 35-0410010 | INDIANA INSURANCE COMPANY |
| 0111 | 22640 | IN | 35-6018566 | CONSOLIDATED INSURANCE COMPANY |
| 0111 | 11045 | NH | 15-0302550 | EXCELSIOR INSURANCE COMPANY |
| 0111 | | IN | 35-0246520 | COOLING GRUMME MUMFORD COMPANY INC. |
| 0111 | | NH | 02-0424648 | DIVERSIFIED SETTLEMENTS INC. |
| 0111 | 12696 | NH | 58-0953149 | AMERICA FIRST INSURANCE COMPANY |
| 0111 | | DE | | LIBERTY INTERNATIONAL ASIA PACIFIC HOLDINGS INC. |
| 0111 | | HONG KONG | | LIBERTY INTERNATIONAL (H.K.) LTD. |
| 0111 | | THAILAND | | KRITIYA TUN CO. LTD. |
| 0111 | | THAILAND | | TUN KAOKLAI CO. LTD. |
| 0111 | | THAILAND | | NARAI INTERNATIONAL INSURANCE COMPANY LTD |
| 0111 | | SINGAPORE | | LIBERTY CITYSTATE HOLDINGS PTE LTD. |

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

| | | | |
|------|------------------|------------|---|
| 0111 | PHILIPPINES | | CITYSTATE INSURANCE CORPORATION |
| 0111 | SINGAPORE | | LIBERTY CITYSTATE INSURANCE PTE LTD. |
| 0111 | HONG KONG | | LIBERTY INTERNATIONAL INSURANCE LTD. |
| 0111 | SINGAPORE | | MARINE INSURANCE SERVICES LTD. |
| 0111 | WA | 91-1358276 | CASCADE DISABILITY MANAGEMENT INC. |
| 0111 | NORTHERN IRELAND | | LIBERTY INFORMATION TECHNOLOGY LTD. |
| 0111 | IRELAND | | LIBERTY INTERNATIONAL IRELAND HOLDINGS LTD. |
| 0111 | IRELAND | | LIBERTY INTERNATIONAL INSURANCE COMPANY LTD. |
| 0111 | ARGENTINA | | LIBERTY SEGUROS ARGENTINA S.A. |
| 0111 | BERMUDA | | LIBERTY INTERNATIONAL MANAGEMENT (BERMUDA) LTD. |
| 0111 | TEXAS | 74-2646138 | BERKELEY MANAGEMENT CORPORATION |
| 0111 | TEXAS | 74-2963323 | LIBERTY LLOYDS OF TEXAS INSURANCE COMPANY |
| 0111 | DE | 52-2272555 | WAUSAU HOLDINGS INC. |

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) | |
| 41785 | 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) |

1 3 1

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) | |

131.1

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) |
| | 04-3119940 | LIBERTY SECURITIES CORPORATION | | | | | 12,749,253 | | | 12,749,253 | |
| | | LIBERTY SEGUROS | | | | | | (4,734) | | (4,734) | |
| 10725 | 04-3390891 | LIBERTY SURPLUS INSURANCE COMPANY | | | | | | 4,362,361 | | 4,362,361 | 11,692,187 |
| | 51-0290450 | LIH US P&C CORPORATION | 843,600 | | | | (126,855) | | | 716,745 | |
| 33600 | 04-3058504 | LM INSURANCE CORPORATION | | | | | (37,108) | 906,263 | | 869,155 | 3,585,652 |
| 14486 | 23-0867770 | MERCHANTS AND BUSINESS MEN'S MUTUAL INSURANCE COMPANY | | | | | (173,358) | (50,812) | | (224,170) | |
| 16900 | 52-1315488 | MONTGOMERY INDEMNITY INSURANCE COMPANY | | | | | 1,887,511 | (2,428,280) | (341,000) | (881,769) | 2,139,350 |
| 14613 | 52-0424870 | MONTGOMERY MUTUAL INSURANCE COMPANY | | | | | (4,073,494) | | | (4,073,494) | |
| 27944 | 35-1287317 | NATIONAL INSURANCE ASSOCIATION | | | | | 18,994,241 | (34,519,858) | | (20,525,617) | (25,248,839) |
| 24198 | 02-0177030 | PEERLESS INSURANCE COMPANY | | | (5,000,000) | | (488,938) | | | (488,938) | |
| | 39-1944042 | REISWIG & COMPANY INC. | | | | | (1,155) | | | (1,155) | |
| | 04-3381928 | RISKTRAC INC. | | | | 10,000,000 | | | | 10,000,000 | |
| 10837 | 33-0763208 | SAN DIEGO INSURANCE COMPANY | | (1,400,000) | | | | | | (1,400,000) | |
| | | ST. JAMES HOLDING | | | | | | | | | |
| | 36-3447638 | STEIN ROE & FARNHAM INCORPORATED | | | | | 3,709,211 | | | 3,709,211 | |
| | 59-2923618 | SUMMIT CLAIMS MANAGEMENT INC. | | | | | 8,420,904 | | | 8,420,904 | |
| | 59-1683711 | SUMMIT CONSULTING INC. | | | | | 13,856,168 | | | 13,856,168 | |
| | 04-3435394 | SUMMIT HOLDING SOUTHEAST INC. | (11,000,000) | | | | 2,861,762 | | | (8,138,238) | |
| | 59-1979237 | SUMMIT LOSS CONTROL SERVICES INC. | | | | | 4,504,733 | | | 4,504,733 | |
| 33588 | 04-3058503 | THE FIRST LIBERTY INSURANCE CORPORATION | | | | | | | | | |
| 23507 | 31-0978279 | THE MID-AMERICAN FIRE & CASUALTY COMPANY | | | | | (136,879) | 6,723 | | (130,156) | 21,829,518 |
| 23515 | 31-0978280 | THE MIDWESTERN INDEMNITY COMPANY | | | | | (166,965) | (20,507,275) | | (20,674,240) | 135,221,013 |
| | 35-1283740 | THE NATIONAL CORPORATION INC. | | | | | 1,130,526 | | | 1,130,526 | |
| 24171 | 02-0342937 | THE NETHERLANDS INSURANCE COMPANY | | | | | (2,014,068) | 105,827 | | (1,908,241) | 13,915 |
| | | THE STUART INSURANCE GROUP LTD | | | | | | 6,699,492 | | 6,699,492 | (41,368,650) |
| 36919 | 39-1321384 | TOWER INSURANCE COMPANY | | | | | (537,273) | (5,350,971) | | (5,888,244) | 41,038,597 |
| | 59-3447183 | TURNKEY INSURANCE SERVICES INC. | | | | | (8,741) | | | (8,741) | |
| | | U.S. EMPLOYERS INSURANCE COMPANY INC. | (6,000,000) | | | | | | | (6,000,000) | |
| 26069 | 36-3522250 | WAUSAU BUSINESS INSURANCE COMPANY | | | | | | | | | |
| 26425 | 36-2753986 | WAUSAU GENERAL INSURANCE COMPANY | | | | | | | | | |
| | 52-2272555 | WAUSAU HOLDINGS INC. | | 5,094,361 | | | | | | 5,094,361 | |
| | 39-6074346 | WAUSAU SERVICE CORPORATION | | | | | (141,621) | | | (141,621) | |
| 26042 | 39-1341459 | WAUSAU UNDERWRITERS INSURANCE COMPANY | | | | | | | | | |
| | 9999999 | Control Totals | | | | | | | | | |

131.2

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 | 8,656,274 | 9,095,766 | 16,901 | 8,347,589 | 1,444,582 | 48,326,009 | 4,477 |
| 2. Alaska | AK | YES | 677,970 | 782,825 | | 126,763 | (477,243) | 900,227 | |
| 3. Arizona | AZ | YES | 5,259,466 | 5,417,598 | 2,559 | 4,048,670 | 2,917,786 | 15,146,559 | 3,112 |
| 4. Arkansas | AR | YES | 5,015,797 | 5,158,264 | 425 | 3,127,707 | 616,745 | 25,503,797 | 631 |
| 5. California | CA | YES | 57,170,977 | 52,812,976 | (47,483) | 66,434,551 | 79,575,586 | 123,709,889 | 17,236 |
| 6. Colorado | CO | YES | 11,265,369 | 10,513,224 | 2,105 | 8,133,060 | 364,699 | 21,734,465 | 1,914 |
| 7. Connecticut | CT | YES | 13,433,303 | 13,740,759 | 9,451 | 36,763,879 | 53,761,667 | 109,280,045 | 28,477 |
| 8. Delaware | DE | YES | 6,517,625 | 5,704,959 | (7,433) | 4,458,723 | 1,583,687 | 22,341,392 | 3,393 |
| 9. Dist. of Columbia | DC | YES | 5,187,087 | 4,765,603 | 13,020 | 7,528,157 | 6,984,797 | 23,496,696 | 1,042 |
| 10. Florida | FL | YES | 56,285,834 | 51,824,099 | 19,753 | 79,062,194 | 72,179,451 | 328,307,076 | 34,753 |
| 11. Georgia | GA | YES | 14,780,778 | 16,493,597 | 7,726 | 17,075,901 | 1,572,868 | 70,398,730 | 11,736 |
| 12. Hawaii | HI | YES | 1,996,062 | 2,558,990 | 2,835 | 1,092,300 | 3,553,318 | 9,624,214 | 4,353 |
| 13. Idaho | ID | YES | 1,926,426 | 2,104,915 | 39 | 535,505 | 1,041,872 | 1,141,477 | 252 |
| 14. Illinois | IL | YES | 62,384,974 | 57,612,026 | 10,864 | 35,783,730 | 54,393,323 | 165,111,376 | 6,410 |
| 15. Indiana | IN | YES | 21,704,799 | 19,239,051 | 13,810 | 11,185,451 | 7,326,475 | 39,090,806 | 1,868 |
| 16. Iowa | IA | YES | 2,213,161 | 665,225 | (291) | 6,195,762 | 3,129,877 | 17,078,140 | 674 |
| 17. Kansas | KS | YES | 3,490,338 | 3,293,877 | (1,040) | 5,152,806 | 1,714,082 | 4,234,796 | 480 |
| 18. Kentucky | KY | YES | 5,150,539 | 5,427,112 | 64 | 14,252,637 | (2,356,904) | 86,388,495 | 6,163 |
| 19. Louisiana | LA | YES | 7,589,793 | 9,801,021 | 5,006 | 6,989,520 | 955,500 | 47,093,869 | 2,317 |
| 20. Maine | ME | YES | 2,647,328 | 4,341,847 | 94 | 4,261,987 | 1,380,132 | 20,886,605 | 2,748 |
| 21. Maryland | MD | YES | 1,811,733 | 1,987,786 | 32,205 | 5,714,630 | (5,436,795) | 45,216,381 | 16,471 |
| 22. Massachusetts | MA | YES | 309,282,070 | 293,724,017 | (80,058) | 241,184,214 | 157,394,171 | 522,328,579 | 3,191,735 |
| 23. Michigan | MI | YES | 25,746,476 | 23,624,004 | 5,557 | 11,962,341 | 1,926,734 | 82,617,660 | 2,744 |
| 24. Minnesota | MN | YES | 9,341,586 | 9,358,138 | 7,835 | 7,221,463 | 759,584 | 34,517,452 | 2,442 |
| 25. Mississippi | MS | YES | 7,055,376 | 6,385,057 | (20,975) | 5,596,871 | (707,589) | 50,856,722 | 2,217 |
| 26. Missouri | MO | YES | 9,668,312 | 9,595,428 | 7,470 | 5,264,469 | (6,864,612) | 46,747,253 | 3,042 |
| 27. Montana | MT | YES | 855,457 | 562,661 | (2) | 107,023 | 52,247 | 1,062,339 | 111 |
| 28. Nebraska | NE | YES | 1,087,645 | 2,365,332 | (408) | 5,809,041 | (633,663) | 17,037,532 | 1,570 |
| 29. Nevada | NV | YES | 3,909,788 | 4,435,605 | | 401,119 | 1,636,838 | 2,340,637 | 1,195 |
| 30. New Hampshire | NH | YES | 18,009,897 | 19,249,666 | 23,916 | 42,395,421 | 30,062,980 | 69,691,061 | 22,131 |
| 31. New Jersey | NJ | YES | 58,478,264 | 54,683,365 | 17,508 | 74,447,904 | 34,260,153 | 265,405,743 | 249,864 |
| 32. New Mexico | NM | YES | 1,873,330 | 1,737,756 | | 2,320,627 | (25,378) | 5,841,582 | 559 |
| 33. New York | NY | YES | 105,399,794 | 91,296,774 | 28,498 | 101,516,482 | 79,467,868 | 420,544,735 | 225,908 |
| 34. No. Carolina | NC | YES | 58,407,200 | 55,428,403 | 27,940 | 47,241,559 | 37,488,959 | 93,312,497 | 417,960 |
| 35. No. Dakota | ND | YES | 728,910 | 569,100 | | 180,841 | 84,797 | 626,044 | |
| 36. Ohio | OH | YES | 13,429,347 | 13,799,593 | 4,312 | 21,068,271 | 7,156,469 | 94,297,902 | 7,911 |
| 37. Oklahoma | OK | YES | 4,005,785 | 3,272,145 | 231 | 10,285,815 | 2,332,317 | 7,585,833 | 1,272 |
| 38. Oregon | OR | YES | 7,466,070 | 7,551,381 | 1,516 | 2,228,565 | 3,698,617 | 11,740,026 | 2,292 |
| 39. Pennsylvania | PA | YES | 34,033,277 | 25,638,858 | 50,969 | 37,187,149 | 10,516,099 | 286,224,696 | 47,195 |
| 40. Rhode Island | RI | YES | 2,751,736 | 4,177,553 | | 4,813,946 | (3,206,872) | 38,529,136 | 4,149 |
| 41. So. Carolina | SC | YES | 8,280,549 | 7,878,890 | (14,802) | 9,030,217 | (2,058,791) | 48,169,981 | 4,665 |
| 42. So. Dakota | SD | YES | 240,926 | 456,246 | (45) | 118,697 | 23,183 | 497,300 | 30 |
| 43. Tennessee | TN | YES | 23,066,298 | 23,300,690 | 351 | 22,864,016 | 13,761,242 | 96,734,696 | 20,631 |
| 44. Texas | TX | YES | 71,587,580 | 73,383,473 | 733,297 | 65,483,126 | 2,299,099 | 205,589,344 | 734,168 |
| 45. Utah | UT | YES | 10,791,293 | 9,636,223 | (8) | 3,341,831 | 7,279,938 | 8,845,544 | 576 |
| 46. Vermont | VT | YES | 3,265,038 | 2,527,089 | (1) | 4,103,860 | 1,402,850 | 22,597,443 | 153 |
| 47. Virginia | VA | YES | 30,573,769 | 27,575,626 | 99,597 | 47,720,852 | 57,202,718 | 132,293,405 | 18,515 |
| 48. Washington | WA | YES | 3,714,284 | 4,161,066 | (1) | 4,311,181 | 2,918,102 | 4,522,250 | 2,142 |
| 49. West Virginia | WV | YES | 1,520,540 | 1,878,271 | 70 | (68,687) | (4,484,837) | 19,195,007 | 575 |
| 50. Wisconsin | WI | YES | 8,494,682 | 7,972,726 | 26,133 | 16,118,910 | 18,843,511 | 36,435,968 | 2,148 |
| 51. Wyoming | WY | YES | 594,345 | 639,502 | | 729,089 | 671,535 | 260,174 | 12 |
| 52. American Samoa | AS | NO | | | | | | | |
| 53. Guam | GU | NO | 400 | 2,402 | | | (404) | 278 | |
| 54. Puerto Rico | PR | YES | 1,219,511 | 3,483,678 | (4) | 1,157,497 | 962,227 | 2,865,962 | |
| 55. U.S. Virgin Islands | VI | YES | (125,485) | (124,152) | | 6,700 | (243,656) | 378,949 | |
| 56. Canada | CN | YES | 388,596,026 | 368,486,860 | (4,506) | 263,421,726 | 307,042,754 | 269,922,234 | 1,474,333 |
| 57. Aggregate other alien | OT | X X X | 77,179,647 | 57,284,726 | (91) | 8,660,827 | (4,238,512) | 15,887,965 | |
| 58. Totals | (a) 53 | | 1,595,695,356 | 1,499,339,672 | 994,909 | 1,394,504,485 | 1,043,006,183 | 4,140,514,973 | 6,590,752 |

| DETAILS OF WRITE-INS | | | | | | | | | |
|---|-------|--|------------|------------|------|-----------|-------------|------------|--|
| 5701. All Others | X X X | | 77,179,647 | 57,284,726 | (91) | 8,660,827 | (4,238,512) | 15,887,965 | |
| 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 | | 77,179,647 | 57,284,726 | (91) | 8,660,827 | (4,238,512) | 15,887,965 | |

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:



000023043200042000000

- 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:



000023043200024000000

- 4. a. Does your company write Medicare Supplement Insurance? YES [X] NO []
b. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC 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 360) here:

- 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:



00002304320004900000

- 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:



00002304320004600000

- 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:



00002304320004000000

- 12. The Insurance Expense 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:



000023043200023000000

- 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:



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- 16. a. Does your company write accident and health insurance (other than credit)? YES [X] NO []
b. Will the Accident and Health Policy Experience Exhibit be filed by May 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 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 | 458,343,865 | 147,813,787 |
| 2205. Retroactive Reinsurance Reserve - Ceded | (445,570,637) | |
| 2206. Collateral Held for Securities Loaned | 115,269,629 | 215,625,688 |
| 2207. Deposit Liability | 210,000,000 | 200,000,000 |
| 2208. | | |
| 2209. | | |
| 2210. | | |
| 2211. | | |
| 2212. | | |
| 2213. | | |
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| 2217. | | |
| 2218. | | |
| 2219. | | |
| 2220. | | |
| 2221. | | |
| 2222. | | |
| 2223. | | |
| 2224. | | |
| 2225. | | |
| 2297. Totals (Lines 2204 through 2225) (Page 3, Line 2298) | 338,042,857 | 563,439,475 |
| REMAINING WRITE-INS AGGREGATED AT LINE 24 FOR SPECIAL SURPLUS FUNDS | | |
| 2404. | | |
| 2405. | | |
| 2406. | | |
| 2407. | | |
| 2408. | | |
| 2409. | | |
| 2410. | | |
| 2411. | | |
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| 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) | | |

