

SURPLUS NOTES (NAIC2-NAIC6 OR NOT RATED)

1/31/2012

CUSIP	ISSUER_NAME	FILING_YEAR	STATEMENT_FACTOR
00687#AA	ADIRONDACK INS EXCHANGE	2011	0.73
02000#AB	ALLSTATE CNTY MUT INS CO	2011	0.584
02003@AF	ALLSTATE LIFE INS CO	2011	1
02004@AA	ALLSTATE TEX LLOYDS INC	2011	0.635
02010#AA	ALLSTATE NEW JERSEY INS CO	2011	1
023731A*	AMERICAN AGRIC INS CO	2011	1
036734AA	ANTHEM INS COS INC	2009	1
12578#AA	CMG MTG REINS CO	2011	1
23108#AA	CUNA MUT INS SOC	2011	1
23422#AA	DAKOTA FIRE INS CO	2011	1
29082#AA	EMCASCO INS CO	2011	1
295242A*	ERIE FAMILY LIFE INS CO	2010	1
309588AC	FARMERS EXCHANGE CAP	2011	1
309588AE	FARMERS EXCHANGE CAP	2011	1
309601A*	FARMERS INS EXCHANGE	2010	1
309601A@	FARMERS INS EXCHANGE	2010	1
309601AA	FARMERS INS EXCHANGE	2011	1
309601AC	FARMERS INS EXCHANGE	2011	1
30960@AA	FARMERS INS CO OR	2010	1
31811#AA	FIRE INS EXCHANGE	2010	1
40423@AA	HMO NORTHEASTERN PENNSYLVANIA INC	2009	1
40423@AB	HMO NORTHEASTERN PENNSYLVANIA INC	2010	1
40764#AA	HAMILTON MUT INS CO CINCINNATIOHIO	2011	1
42976#AA	HIGH POINT PFD INS CO	2010	1
43112@AA	HIGHMARK CAS INS CO	2011	1
43114#AA	HIGHMARK LIFE INS CO PA	2011	1
45200@AA	ILLINOIS EMCASCO INS CO	2011	1
53079QAB	LIBERTY MUT INS CO	2011	1
53079QAC	LIBERTY MUT INS CO	2011	1
58504@AA	MEDPRO RRG RISK RETENTIONGROUP	2011	0
628312AA	MUTUAL OMAHA INS CO	2011	1
638671AC	NATIONWIDE MUT INS CO	2011	1
638671AJ	NATIONWIDE MUT INS CO	2011	1
65720#AA	NORTH AMERN CO FOR LIFE &HEALTH INS UTAH	2011	1
67886*AA	OKLAHOMA FARM BUREAU MUTUALINS CO	2009	1
67886*AB	OKLAHOMA FARM BUREAU MUTUALINS CO	2011	1
68025@AA	OLD REP SEC ASSURN CO	2011	0.846
71909VAA	PHOENIX LIFE INS CO	2011	0.066
743917AH	PRUDENTIAL INS CO AMER	2011	1
743917AL	PRUDENTIAL INS CO AMER	2011	1
75951#AK	RELIANCE STANDARD LIFE INS COILL	2010	1
814120AA	SECURITY BENEFIT LIFE INS CO	2011	1
814120AC	SECURITY BENEFIT LIFE INS CO	2011	1
85685@AA	STATE FARM LLOYDS INC	2011	1
85687#AA	STATE FARM FLA INS CO	2011	0.319
85688*AA	STATE FARM CNTY MUT INS CO TEX	2011	1
89778@AA	TRUCK INS EXCHANGE	2010	1