



# QUARTERLY STATEMENT

As of March 31, 2015  
of the Condition and Affairs of the

## JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494 (Current Period) (Prior Period)	NAIC Company Code..... 12203	Employer's ID Number..... 22-2824607
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... June 30, 1987	Commenced Business..... September 11, 1987	
Statutory Home Office	52 EAST GAY STREET ..... COLUMBUS ..... OH ..... US ..... 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300..... RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Mail Address	P.O. BOX 27648..... RICHMOND ..... VA ..... US ..... 23261 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300..... RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	BRUCE EDWARD SHORT <i>(Name)</i> Bruce.Short@jamesriverins.com <i>(E-Mail Address)</i>	(804) 289-2150 <i>(Area Code) (Telephone Number) (Extension)</i> (804) 420-1059 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. DEBORAH PACE THORSVIK	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	

**OTHER**

GREGG THOMAS DAVIS	Chairman of the Board	BRUCE EDWARD SHORT	Senior Vice President, Chief Financial Officer
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### DIRECTORS OR TRUSTEES

BRUCE EDWARD SHORT	RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	GREGG THOMAS DAVIS
RICHARD HAMILTON SEWARD			

State of..... VIRGINIA  
County of..... HENRICO

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

_____ (Signature) RICHARD JOHN SCHMITZER _____ 1. (Printed Name) _____ President _____ (Title)	_____ (Signature) DEBORAH PACE THORSVIK _____ 2. (Printed Name) _____ Treasurer & Controller _____ (Title)	_____ (Signature) PAMELA LLULL KNOWLES _____ 3. (Printed Name) _____ Secretary _____ (Title)
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Subscribed and sworn to before me This _____ day of _____	a. Is this an original filing? _____ b. If no: 1. State the amendment number _____ 2. Date filed _____ 3. Number of pages attached _____	Yes [ X ] No [ ] _____ _____ _____
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**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	205,980,355	0	205,980,355	225,130,701
2. Stocks:				
2.1 Preferred stocks.....	49,511,200	0	49,511,200	44,188,024
2.2 Common stocks.....	23,972,182	0	23,972,182	23,386,806
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(2,802,644)), cash equivalents (\$.....8,732,500) and short-term investments (\$.....20,921,730).....	26,851,586	0	26,851,586	13,882,580
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	7,426,542	0	7,426,542	68,726
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	313,741,865	0	313,741,865	306,656,837
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	2,283,387	0	2,283,387	2,190,164
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	35,613,634	2,113,191	33,500,443	35,196,857
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	18,836,691	0	18,836,691	15,074,189
16.2 Funds held by or deposited with reinsured companies.....	138,583,135	0	138,583,135	133,898,023
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	10,245,682	2,299,201	7,946,481	7,604,529
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	97,785	0	97,785	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	519,402,179	4,412,392	514,989,787	500,620,599
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	519,402,179	4,412,392	514,989,787	500,620,599

**DETAILS OF WRITE-INS**

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. HNOA claims deposit.....	97,785	0	97,785	0
2502.....	0	0	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	97,785	0	97,785	0

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....6,634,867).....	69,838,414	67,537,071
2. Reinsurance payable on paid losses and loss adjustment expenses.....	10,803,623	8,616,960
3. Loss adjustment expenses.....	45,622,920	44,321,030
4. Commissions payable, contingent commissions and other similar charges.....	167,193	246,766
5. Other expenses (excluding taxes, licenses and fees).....	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	0	0
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	3,204,558	2,551,428
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....102,831,687 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	23,112,272	22,030,392
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	28,263,901	30,089,868
13. Funds held by company under reinsurance treaties.....	160,457,007	155,098,125
14. Amounts withheld or retained by company for account of others.....	0	0
15. Remittances and items not allocated.....	0	0
16. Provision for reinsurance (including \$.....0 certified).....	8,000	8,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	1,801,528	2,757,748
20. Derivatives.....	0	0
21. Payable for securities.....	0	595,610
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	10,236,078	8,510,403
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	353,515,494	342,363,400
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	353,515,494	342,363,400
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,547,500	3,547,500
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	134,601,871	134,601,871
35. Unassigned funds (surplus).....	23,324,922	20,107,828
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	161,474,293	158,257,199
38. Totals (Page 2, Line 28, Col. 3).....	514,989,787	500,620,599

### DETAILS OF WRITE-INS

2501. Deferred service fees.....	1,958,888	1,240,637
2502. Deferred ceding commission.....	7,727,091	6,907,080
2503. Excise tax payable.....	430,483	243,667
2598. Summary of remaining write-ins for Line 25 from overflow page.....	119,616	119,019
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	10,236,078	8,510,403
2901. ....	0	0
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....75,065,745).....	69,816,730	50,719,744	236,078,557
1.2 Assumed..... (written \$.....16,617,140).....	15,535,260	10,828,002	50,754,007
1.3 Ceded..... (written \$.....75,064,503).....	69,815,488	50,719,727	236,132,859
1.4 Net..... (written \$.....16,618,382).....	15,536,502	10,828,019	50,699,705
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....12,578,160):			
2.1 Direct.....	23,017,685	17,053,298	72,047,994
2.2 Assumed.....	6,058,905	2,863,094	13,095,337
2.3 Ceded.....	23,015,436	17,063,254	72,225,082
2.4 Net.....	6,061,154	2,853,138	12,918,249
3. Loss adjustment expenses incurred.....	4,742,470	3,705,542	15,684,960
4. Other underwriting expenses incurred.....	4,968,898	4,872,102	17,847,696
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	15,772,522	11,430,782	46,450,905
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(236,020)	(602,763)	4,248,800
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	3,292,776	3,432,337	13,806,692
10. Net realized capital gains (losses) less capital gains tax of \$.....(681,728).....	(1,266,066)	(348,706)	(1,283,134)
11. Net investment gain (loss) (Lines 9 + 10).....	2,026,710	3,083,631	12,523,558
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....152,466).....	(152,466)	(67,080)	(305,785)
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	212,946	(5,427)	822,964
15. Total other income (Lines 12 through 14).....	60,480	(72,507)	517,179
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	1,851,170	2,408,361	17,289,537
17. Dividends to policyholders.....	0	0	0
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	1,851,170	2,408,361	17,289,537
19. Federal and foreign income taxes incurred.....	1,334,858	616,179	5,047,558
20. Net income (Line 18 minus Line 19) (to Line 22).....	516,312	1,792,182	12,241,979
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	158,257,199	160,627,827	160,627,827
22. Net income (from Line 20).....	516,312	1,792,182	12,241,979
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....712,414.....	1,539,190	1,481,932	(443,887)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	559,676	(156,954)	234,368
27. Change in nonadmitted assets.....	601,916	1,228,772	(656,088)
28. Change in provision for reinsurance.....	0	0	1,253,000
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(15,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	3,217,094	4,345,932	(2,370,628)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	161,474,293	164,973,759	158,257,199
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Service fee income.....	217,179	(5,427)	882,404
1402. Miscellaneous.....	(4,233)	0	(59,440)
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	212,946	(5,427)	822,964
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	16,596,055	12,856,230	54,401,800
2. Net investment income.....	3,022,608	2,948,733	13,092,998
3. Miscellaneous income.....	60,480	(72,507)	517,179
4. Total (Lines 1 through 3).....	19,679,143	15,732,456	68,011,977
5. Benefit and loss related payments.....	10,020,762	4,592,980	21,817,004
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	8,489,051	7,678,146	30,482,417
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	0	1	4,019,034
10. Total (Lines 5 through 9).....	18,509,813	12,271,127	56,318,455
11. Net cash from operations (Line 4 minus Line 10).....	1,169,331	3,461,329	11,693,522
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	32,363,744	37,549,599	118,120,449
12.2 Stocks.....	0	5,166,173	5,166,173
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	6
12.7 Miscellaneous proceeds.....	0	905	595,464
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	32,363,744	42,716,677	123,882,092
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	13,641,970	30,123,287	138,696,122
13.2 Stocks.....	4,999,443	4,906,064	7,057,264
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	7,953,426	6,416	68,726
13.7 Total investments acquired (Lines 13.1 to 13.6).....	26,594,839	35,035,767	145,822,112
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	5,768,905	7,680,910	(21,940,020)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	15,000,000
16.6 Other cash provided (applied).....	6,030,770	6,239,482	13,584,598
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	6,030,770	6,239,482	(1,415,402)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	12,969,006	17,381,721	(11,661,900)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	13,882,580	25,544,481	25,544,481
19.2 End of period (Line 18 plus Line 19.1).....	26,851,586	42,926,202	13,882,580
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 .....	0	0	0

**NOTES TO FINANCIAL STATEMENTS****NOTE 1 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES****A. Accounting Practices**

The financial statements of James River Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the state of Ohio.

The accompanying financial statements contain no differences as a result of practices prescribed or permitted by Ohio that differ from the NAIC's *Accounting Practices and Procedures Manual* as noted in the table below.

	State of Domicile	2015	2014
<b>NET INCOME</b>			
(1) JAMES RIVER INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 2)	OH	516,312	12,241,978
(2) State Prescribed Practices that increase/decrease NAIC SAP		0	0
(3) State Permitted Practices that increase/decrease NAIC SAP		0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	OH	516,312	12,241,978
<b>SURPLUS</b>			
(5) JAMES RIVER INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	OH	161,474,293	158,257,199
(6) State Prescribed Practices that increase/decrease NAIC SAP		0	0
(7) State Permitted Practices that increase/decrease NAIC SAP		0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	OH	161,474,293	158,257,199

**NOTE 2 – ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS**

Not applicable.

**NOTE 3 – BUSINESS COMBINATIONS AND GOODWILL**

Not applicable.

**NOTE 4 – DISCONTINUED OPERATIONS**

Not applicable.

**NOTE 5 – INVESTMENTS****D. Loan-Backed Securities**

(1) Prepayment assumptions for mortgage-backed securities, collateralized mortgage obligations and other structured securities were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning). On an ongoing basis, the rate of prepayment is monitored and the model is calibrated to reflect actual experience, market factors and viewpoint.

(2-3) At March 31, 2015, the Company held no securities with a recognized other-than-temporary impairment.

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

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	7,719
		2.	12 Months or Longer	22,052
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	5,734,527
		2.	12 Months or Longer	4,736,123

**E. Repurchase Agreements and/or Securities Lending Transactions**

(3) Not applicable as the Company has no open repurchase agreements or securities lending transactions as of March 31, 2015.

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## **NOTES TO FINANCIAL STATEMENTS**

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I. Working Capital Finance Investments - None

### **NOTE 6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES**

Not applicable.

### **NOTE 7 – INVESTMENT INCOME**

No significant change.

### **NOTE 8 – DERIVATIVE INSTRUMENTS**

Not applicable.

### **NOTE 9 – INCOME TAXES**

No significant change.

### **NOTE 10 – INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES**

No significant change.

### **NOTE 11 – DEBT**

Not applicable.

### **NOTE 12 – RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS**

Not applicable.

### **NOTE 13 – CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS**

No significant change.

### **NOTE 14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS**

No significant change.

### **NOTE 15 – LEASES**

Not applicable.

### **NOTE 16 – INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK**

Not applicable.

### **NOTE 17 – SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES**

Not applicable.

### **NOTE 18 – GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE PORTION OF PARTIALLY INSURED PLANS**

Not applicable.

### **NOTE 19 – DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS**

Not applicable.

### **NOTE 20 – FAIR VALUE MEASUREMENTS**

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

(1) Fair Value Measurements at Reporting Date

For statutory accounting, certain investments are carried at fair value, while others may periodically be carried at fair value based on certain factors such as the NAIC's lower of cost or market rule or an impairment. Assets recorded at fair value are categorized based on an evaluation of the various inputs used to measure the fair value.

**NOTES TO FINANCIAL STATEMENTS**

Three levels of inputs are used to measure fair value:

- (a) Level 1: Quoted prices in active markets for identical assets,
- (b) Level 2: Indirect observable inputs, including prices for similar assets and market corroborated inputs, and
- (c) Level 3: Unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

Supporting documentation received from pricing vendors detailing the inputs, models and processes used in the vendor's evaluation process is used to determine the appropriate fair value hierarchy. Documentation from each pricing vendor is reviewed and monitored periodically to ensure they are consistent with pricing policy procedures. Market information obtained from brokers with respect to security valuations is also considered in the pricing hierarchy.

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds - Industrial & Misc.	0	37,790,213	3,618,236	41,408,449
Bonds - Special Revenue	0	2,711,882	0	2,711,882
Preferred Stocks - Industrial & Misc.	0	29,991,001	0	29,991,001
Common Stocks - Industrial & Misc.	7,160,146	734,100	0	7,894,246
<b>Total</b>	<b>7,160,146</b>	<b>71,227,196</b>	<b>3,618,236</b>	<b>82,005,578</b>

The Company held no liabilities measured at fair value as of March 31, 2015. There were no transfers between Level 1 and Level 2 for assets held at March 31, 2015.

## (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

a. Assets	Beginning Balance at 2015	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 2015
Bonds - Industrial & Misc.	4,437,800	0	(588,990)	40,689	0	0	0	(271,263)	0	3,618,236
<b>Total</b>	<b>4,437,800</b>	<b>0</b>	<b>(588,990)</b>	<b>40,689</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>(271,263)</b>	<b>0</b>	<b>3,618,236</b>

## (3) Policy on Transfers Into and Out of Level 3

The Company recognizes transfers in and out of Level 3 at the beginning of the reporting period.

- (4) Fair value measurements for fixed income and equity securities are based on values either published by the NAIC's Securities Valuation Office (SVO) or from an external pricing source. Under certain circumstances, if neither an SVO price nor vendor price is available, a price may be obtained from a broker. Short-term securities and cash equivalents are valued at amortized cost.

When published prices from the SVO are not available, the Company relies predominately on external pricing sources that have been evaluated and approved by the investment manager's pricing policy committee. Generally, external pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. At March 31, 2015, there were no investments for which external sources were unavailable to determine fair value.

## (5) Derivative Fair Values - Not applicable.

B. Other Fair Value Disclosures - Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2, and 3

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	214,280,553	205,980,355	8,797,587	198,209,194	7,274,772	0
Preferred Stocks	51,326,598	49,511,200	0	51,326,598	0	0
Common Stocks	7,894,246	7,894,246	7,160,146	734,100	0	0
Short-Term and Cash Equivalent Bonds	29,655,301	29,654,230	13,927,263	15,728,038	0	0

D. Not Practicable to Estimate Fair Value - Not applicable.

**NOTE 21 – OTHER ITEMS**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**


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**NOTE 22 – EVENTS SUBSEQUENT**

No significant change.

**NOTE 23 – REINSURANCE**

No significant change.

**NOTE 24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDTERMINATION**

Not applicable.

**NOTE 25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES**

The following table provides an analysis of the change in loss and loss adjustment expense (LAE) reserves net of reinsurance recoverables for the indicated periods (in thousands):

	March 31, 2015	December 31, 2014
	<u>                    </u>	<u>                    </u>
Balance at beginning of period	\$ 111,858	\$108,013
Loss and loss adjustment expense incurred:		
Current accident year	12,578	42,448
Prior accident years	(1,775)	(13,845)
	<u>10,804</u>	<u>28,603</u>
Loss and loss adjustment expense payments made for:		
Current accident year	1,467	5,370
Prior accident years	5,733	19,388
	<u>7,200</u>	<u>24,758</u>
Balance at end of period	<u>\$ 115,462</u>	<u>\$111,858</u>

Reserves for incurred losses and LAE attributable to insured events of prior years, decreased by approximately \$1.8 million in 2015, resulting primarily from other liability lines of business. This change is the result of an ongoing analysis of recent development trends and additional information regarding individual claims.

**NOTE 26 – INTERCOMPANY POOLING ARRANGEMENTS**

No significant change.

**NOTE 27 – STRUCTURED SETTLEMENTS**

Not applicable.

**NOTE 28 – HEALTH CARE RECEIVABLES**

Not applicable.

**NOTE 29 – PARTICIPATING POLICIES**

Not applicable.

**NOTE 30 – PREMIUM DEFICIENCY RESERVES**

No significant change.

**NOTE 31 – HIGH DEDUCTIBLES**

Not applicable.

**NOTE 32 – DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES**

Not applicable.

**NOTE 33 – ASBESTOS/ENVIRONMENTAL RESERVES**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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**NOTE 34 – SUBSCRIBER SAVINGS ACCOUNTS**

Not applicable.

**NOTE 35 – MULTIPLE PERIL CROP INSURANCE**

Not applicable.

**NOTE 36 – FINANCIAL GUARANTY INSURANCE**

Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [  ] No [  ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [  ] No [  ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [  ] No [  ]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [  ] No [  ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [  ] No [  ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [  ] No [  ]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [  ] No [  ] N/A [  ]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009
- 6.3 State as of what date the latest financial examination report because available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/06/2010
- 6.4 By what department or departments?  
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes [  ] No [  ] N/A [  ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [  ] No [  ] N/A [  ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [  ] No [  ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [  ] No [  ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [  ] No [  ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [  ] No [  ]
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [  ] No [  ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [  ] No [  ]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$0
13. Amount of real estate and mortgages held in short-term investments: \$0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	0	0
14.23 Common Stock	15,861,801	16,077,936
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$15,861,801	\$16,077,936
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$0
- 16.3 Total payable for securities lending reported on the liability page: \$0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

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

1 Name of Custodian(s)	2 Custodian Address
Suntrust Bank	P.O. Box 465 Atlanta, GA 30302
U. S. Bank, N.A.	One Federal St., Third Floor, Boston, MA 02110

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	General Re - New England Asset Management	76 Batterson Park Road, Farmington, CT 06032
N/A	Angelo, Gordon & Co.	245 Park Ave., New York, NY 10167

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
- If yes, attach an explanation.

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto:

- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....E.....	899,978	608,707	0	2,722	2,678,665	3,781,471
2. Alaska.....	AK.....E.....	29,731	181,593	0	0	777,125	488,028
3. Arizona.....	AZ.....E.....	1,128,279	1,456,970	571,830	37,820	4,719,376	7,493,996
4. Arkansas.....	AR.....E.....	568,833	545,068	158,000	250	1,284,275	1,501,669
5. California.....	CA.....E.....	36,634,911	24,159,317	7,208,393	2,342,000	101,765,291	87,355,251
6. Colorado.....	CO.....E.....	535,009	571,860	585,069	(2,500)	3,591,048	3,094,674
7. Connecticut.....	CT.....E.....	548,277	523,573	45,751	1,685	2,039,112	2,474,762
8. Delaware.....	DE.....E.....	125,211	154,244	0	10,000	250,870	350,920
9. District of Columbia.....	DC.....E.....	96,666	35,013	69,479	0	957,163	528,142
10. Florida.....	FL.....E.....	5,867,152	4,254,860	365,185	36,292	24,476,272	19,048,063
11. Georgia.....	GA.....E.....	784,678	941,443	8,762	185,957	3,795,019	3,182,259
12. Hawaii.....	HI.....E.....	101,124	118,137	0	100	505,464	469,731
13. Idaho.....	ID.....E.....	179,546	221,318	0	150,000	721,523	665,237
14. Illinois.....	IL.....E.....	1,308,237	1,811,893	73,507	0	9,698,759	9,912,885
15. Indiana.....	IN.....E.....	748,018	687,229	15,422	20,000	4,167,259	2,479,566
16. Iowa.....	IA.....E.....	281,619	311,985	0	0	697,344	646,027
17. Kansas.....	KS.....E.....	154,545	146,107	0	0	790,860	877,103
18. Kentucky.....	KY.....E.....	546,863	333,172	(427)	(351)	2,222,352	1,458,413
19. Louisiana.....	LA.....E.....	1,377,903	1,477,105	572,638	34,200	8,640,959	7,079,858
20. Maine.....	ME.....E.....	13,559	25,650	25,000	0	158,987	141,574
21. Maryland.....	MD.....E.....	882,422	899,289	86,603	0	3,903,953	2,772,539
22. Massachusetts.....	MA.....E.....	823,468	506,218	52,328	0	4,302,417	4,001,489
23. Michigan.....	MI.....E.....	816,035	302,816	32,656	0	3,913,846	2,915,702
24. Minnesota.....	MN.....E.....	371,404	308,841	14,560	375,000	1,625,084	1,672,609
25. Mississippi.....	MS.....E.....	257,387	325,836	16,500	297,296	852,928	834,618
26. Missouri.....	MO.....E.....	505,755	440,308	32,330	380,000	2,849,236	5,101,809
27. Montana.....	MT.....E.....	136,356	147,358	55,693	0	1,707,728	815,858
28. Nebraska.....	NE.....E.....	54,568	48,209	35,000	0	1,280,687	1,068,929
29. Nevada.....	NV.....E.....	929,240	860,931	75,539	169,856	4,814,573	4,055,700
30. New Hampshire.....	NH.....E.....	55,385	105,377	2,894	0	336,627	644,842
31. New Jersey.....	NJ.....E.....	1,217,508	1,302,940	49,400	3,754	8,462,757	7,184,389
32. New Mexico.....	NM.....E.....	117,705	58,407	0	0	1,521,840	674,583
33. New York.....	NY.....E.....	4,863,676	5,094,646	306,297	453,213	30,990,036	28,232,082
34. North Carolina.....	NC.....E.....	1,369,576	625,785	6,466	250,000	6,351,795	5,383,483
35. North Dakota.....	ND.....E.....	252,062	99,609	0	0	929,106	1,041,686
36. Ohio.....	OH.....L.....	0	0	0	0	0	0
37. Oklahoma.....	OK.....E.....	541,856	524,710	5,303	2,691	3,147,204	2,926,813
38. Oregon.....	OR.....E.....	350,095	411,501	0	72,727	1,776,134	587,429
39. Pennsylvania.....	PA.....E.....	1,026,102	1,197,859	176,965	650,371	8,147,461	5,387,274
40. Rhode Island.....	RI.....E.....	37,470	118,147	55,933	0	419,248	585,526
41. South Carolina.....	SC.....E.....	517,919	249,457	3,469	625,000	1,115,187	1,392,718
42. South Dakota.....	SD.....E.....	(1,424)	34,149	0	0	55,417	154,315
43. Tennessee.....	TN.....E.....	610,777	768,625	790,056	4,400	5,512,458	4,042,642
44. Texas.....	TX.....E.....	4,176,112	4,667,106	720,833	615,877	24,518,754	22,945,808
45. Utah.....	UT.....E.....	211,418	369,955	0	0	1,643,485	1,407,021
46. Vermont.....	VT.....E.....	27,930	30,292	0	0	52,271	64,757
47. Virginia.....	VA.....E.....	546,214	449,590	25,750	0	2,647,863	3,366,119
48. Washington.....	WA.....E.....	1,542,506	1,360,159	23,443	201,669	10,911,306	9,773,489
49. West Virginia.....	WV.....E.....	454,651	459,338	0	25,000	1,705,939	1,586,264
50. Wisconsin.....	WI.....E.....	216,043	219,400	14,095	150,000	1,376,126	1,292,867
51. Wyoming.....	WY.....E.....	225,390	545,979	0	2,662	667,456	1,128,003
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....N.....	0	0	0	0	0	0
54. Puerto Rico.....	PR.....E.....	0	0	0	0	0	0
55. US Virgin Islands.....	VI.....E.....	0	0	0	0	4,531	4,802
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59. Totals.....	(a).....1.....	75,065,745	61,098,081	12,280,722	7,097,691	311,481,176	276,075,794

**DETAILS OF WRITE-INS**

58001.....	XXX.....	0	0	0	0	0	0
58002.....	XXX.....	0	0	0	0	0	0
58003.....	XXX.....	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

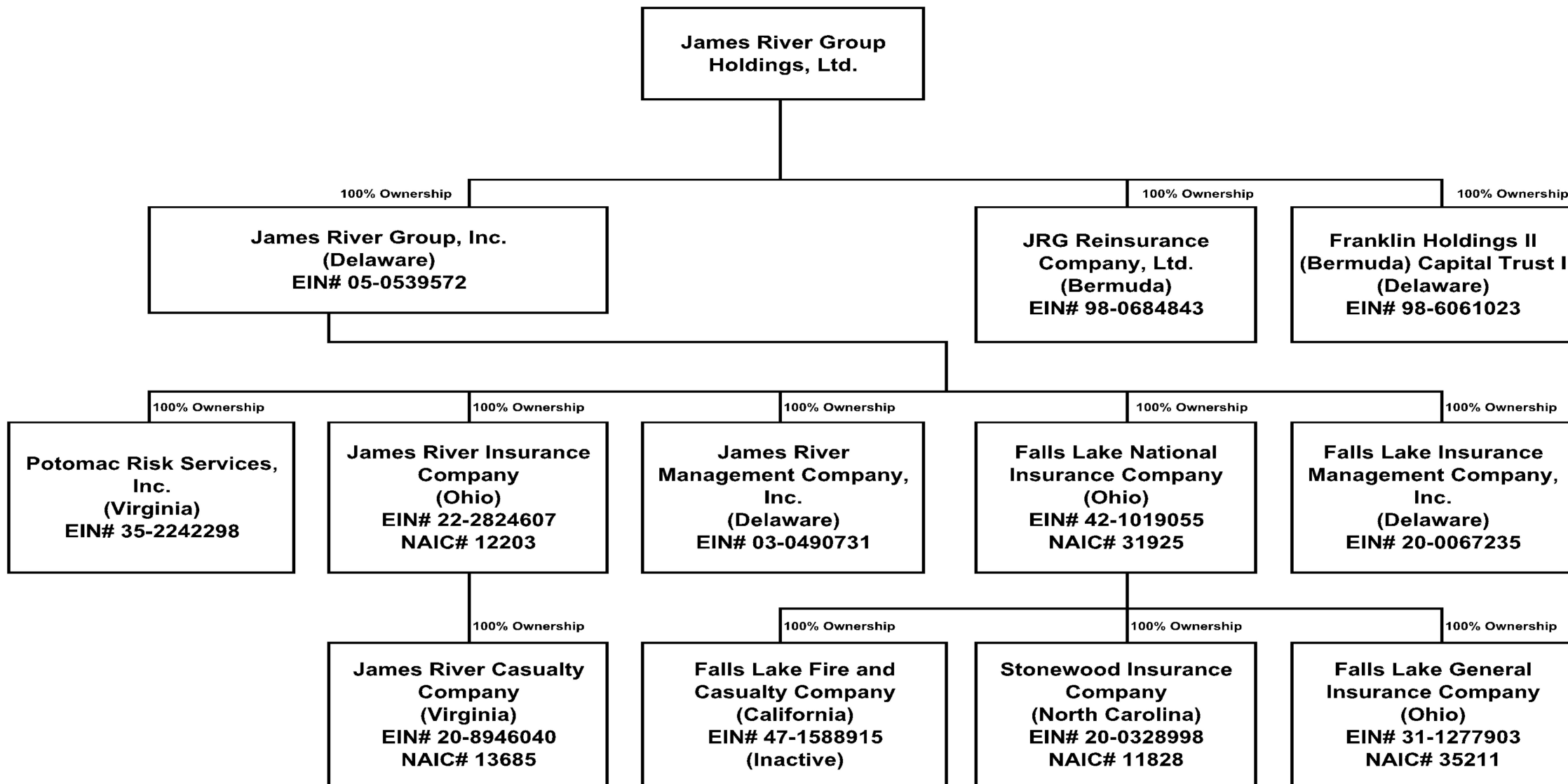
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

PART 1 – ORGANIZATIONAL CHART



Q11

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
<b>Members</b>														
0.....		00000..	98-0585280..	0.....	0001620459	NASDAQ.....	James River Group Holdings, Ltd.....	BMU.....	UIP.....			.....0.000		0.....
0.....		00000..	05-0539572..	0.....			James River Group, Inc.....	DE.....	UDP.....	James River Group Holdings, Ltd.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
0.....		00000..	98-6061023..	0.....			Franklin Holdings II Capital Trust I.....	DE.....	NIA.....	James River Group Holdings, Ltd.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
0.....		00000..	98-0684843..	0.....			JRG Reinsurance Company, Ltd.....	BMU.....	IA.....	James River Group Holdings, Ltd.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
0.....		00000..	35-2242298..	0.....			Potomac Risk Services, Inc.....	VA.....	NIA.....	James River Group, Inc.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
3494.....	James River Insurance Group.....	12203..	22-2824607..	0.....			James River Insurance Company.....	OH.....	RE.....	James River Group, Inc.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
0.....		00000..	03-0490731..	0.....			James River Management Company.....	DE.....	NIA.....	James River Group, Inc.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
3494.....	James River Insurance Group.....	13685..	20-8946040..	0.....			James River Casualty Company.....	VA.....	DS.....	James River Insurance Company.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
3494.....	James River Insurance Group.....	31925..	42-1019055..	0.....			Falls Lake National Insurance Company.....	OH.....	IA.....	James River Group, Inc.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
0.....		00000..	20-0067235..	0.....			Falls Lake Insurance Management Co., Inc.....	DE.....	NIA.....	James River Group, Inc.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
3494.....	James River Insurance Group.....	11828..	20-0328998..	0.....			Stonewood Insurance Company.....	NC.....	IA.....	Falls Lake National Insurance Co.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
3494.....	James River Insurance Group.....	35211..	31-1277903..	0.....			Falls Lake General Insurance Company.....	OH.....	IA.....	Falls Lake National Insurance Co.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....
3494.....	James River Insurance Group.....	00000..	47-1588915..	0.....			Falls Lake Fire and Casualty Company.....	CA.....	IA.....	Falls Lake National Insurance Co.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	0.....

**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	292,567	(153,209)	(52.4)	(33.5)
2. Allied lines.....	2,233,245	363,386	16.3	(32.3)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	0	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	12,801	8,348	65.2	(136.7)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	47,496	(23,664)	(49.8)	45.5
11.2. Medical professional liability - claims-made.....	1,945,573	1,063,049	54.6	(1.1)
12. Earthquake.....	403,208	140,149	34.8	(35.2)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	0	0	0.0	0.0
17.1 Other liability-occurrence.....	29,626,543	8,738,998	29.5	54.4
17.2 Other liability-claims made.....	5,297,498	(1,135,205)	(21.4)	(24.2)
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	10,695,862	6,616,145	61.9	40.9
18.2 Products liability-claims made.....	2,378,569	526,299	22.1	(15.8)
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	16,883,369	6,873,388	40.7	45.5
21. Auto physical damage.....	0	0	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	0	0	0.0	0.0
24. Surety.....	0	0	0.0	0.0
26. Burglary and theft.....	0	0	0.0	0.0
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	69,816,731	23,017,684	33.0	33.6
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	348,169	348,169	310,413
2. Allied lines.....	2,336,239	2,336,239	2,267,166
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	55,458	55,458	(12,366)
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	30,818	30,818	32,774
11.2 Medical professional liability - claims made.....	3,112,687	3,112,687	1,854,704
12. Earthquake.....	532,254	532,254	605,538
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	0	0
17.1 Other liability-occurrence.....	32,263,362	32,263,362	31,105,260
17.2 Other liability-claims made.....	6,827,239	6,827,239	4,970,027
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	10,970,672	10,970,672	13,131,035
18.2 Products liability-claims made.....	1,933,928	1,933,928	2,065,788
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	16,654,919	16,654,919	4,767,742
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	0	0	0
24. Surety.....	0	0	0
26. Burglary and theft.....	0	0	0
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	75,065,745	75,065,745	61,098,081
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	14,464	37,155	51,619	2,206	220	2,426	14,571	109	33,851	48,531	2,313	(2,975)	(662)
2. 2013.....	4,007	19,154	23,161	874	118	992	3,859	135	17,572	21,566	726	(1,329)	(603)
3. Subtotals 2013 + Prior.....	18,471	56,309	74,780	3,080	338	3,418	18,430	244	51,423	70,097	3,039	(4,304)	(1,265)
4. 2014.....	5,468	31,610	37,078	1,554	761	2,315	4,815	440	28,999	34,254	901	(1,410)	(509)
5. Subtotals 2014 + Prior.....	23,939	87,919	111,858	4,634	1,099	5,733	23,245	684	80,422	104,351	3,940	(5,714)	(1,774)
6. 2015.....	XXX	XXX	XXX	XXX	1,467	1,467	XXX	1,346	9,765	11,111	XXX	XXX	XXX
7. Totals.....	23,939	87,919	111,858	4,634	2,566	7,200	23,245	2,030	90,187	115,462	3,940	(5,714)	(1,774)
8. Prior Year-End's Surplus As Regards Policyholders	158,257										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....16.5 %	2. ....(6.5)%	3. ....(1.6)%
													Col. 13, Line 7 Line 8
													4. ....(1.1)%

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your 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 of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

**Explanation:**

- 1.
- 2.
- 3.
- 4.

**Bar Code:**



## Overflow Page for Write-Ins

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities.....	119,616	119,019
2597. Summary of remaining write-ins for Line 25.....	119,616	119,019

Statement for March 31, 2015 of the **JAMES RIVER INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Current year change in encumbrances.....	.0	.0
4. Total gain (loss) on disposals.....	.0	.0
5. Deduct amounts received on disposals.....	.0	.0
6. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
7. Deduct current year's other than temporary impairment recognized.....	.0	.0
8. Deduct current year's depreciation.....	.0	.0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	.0	.0
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	.0	.0

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	.0	.0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.0	.0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.0	.0
10. Deduct current year's other than temporary impairment recognized.....	.0	.0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.0	.0
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	.0	.0
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	.0	.0

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	.0	.0
8. Deduct amortization of premium and depreciation.....	.0	.0
9. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
10. Deduct current year's other than temporary impairment recognized.....	.0	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.0	.0
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	.0	.0

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	292,705,528	272,470,825
2. Cost of bonds and stocks acquired.....	18,641,409	145,753,386
3. Accrual of discount.....	263,430	938,697
4. Unrealized valuation increase (decrease).....	2,251,605	(840,717)
5. Total gain (loss) on disposals.....	(1,244,442)	379,293
6. Deduct consideration for bonds and stocks disposed of.....	32,363,737	123,286,622
7. Deduct amortization of premium.....	86,485	355,984
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	703,571	2,353,350
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	279,463,737	292,705,528
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	279,463,737	292,705,528

## SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	104,624,072	727,609,217	714,569,617	28,696	117,692,367	0	0	104,624,072
2. NAIC 2 (a).....	28,815,566	0	535,288	(11,229)	28,269,049	0	0	28,815,566
3. NAIC 3 (a).....	13,209,247	1,349,173	8,196,345	(2,932,785)	3,429,291	0	0	13,209,247
4. NAIC 4 (a).....	85,565,313	10,495,483	22,512,595	4,079,672	77,627,873	0	0	85,565,313
5. NAIC 5 (a).....	8,590,146	1,797,310	1,423,977	(347,473)	8,616,006	0	0	8,590,146
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds.....	240,804,344	741,251,183	747,237,822	816,881	235,634,586	0	0	240,804,344
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	27,071,240	4,354,928	0	329,232	31,755,401	0	0	27,071,240
10. NAIC 3.....	17,116,784	644,515	0	(5,500)	17,755,799	0	0	17,116,784
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	44,188,024	4,999,443	0	323,732	49,511,200	0	0	44,188,024
15. Total Bonds and Preferred Stock.....	284,992,368	746,250,626	747,237,822	1,140,613	285,145,786	0	0	284,992,368

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....8,732,500; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## SCHEDULE DA - PART 1

### Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	20,921,730	XXX.....	20,921,059	105	673

## SCHEDULE DA - VERIFICATION

### Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	13,056,144	20,986,715
2. Cost of short-term investments acquired.....	34,416,717	150,336,773
3. Accrual of discount.....	1,034	315
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	220	6
6. Deduct consideration received on disposals.....	26,552,363	158,265,883
7. Deduct amortization of premium.....	22	1,782
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	20,921,730	13,056,144
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	20,921,730	13,056,144

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**

## SCHEDULE E- VERIFICATION

### Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,617,500	8,717,500
2. Cost of cash equivalents acquired.....	693,192,500	2,682,172,500
3. Accrual of discount.....	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	687,077,500	2,688,272,500
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/ adjusted carrying value.....	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	8,732,500	2,617,500
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	8,732,500	2,617,500

**Sch. A-Pt 2**  
**NONE**

**Sch. A-Pt 3**  
**NONE**

**Sch. B-Pt 2**  
**NONE**

**Sch. B-Pt 3**  
**NONE**

**Sch. BA-Pt 2**  
**NONE**

**Sch. BA-Pt 3**  
**NONE**

## SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2			3	4	5	6	7	8	9	10
Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - Industrial and Miscellaneous</b>											
00190N	AB	5	PODS LLC TL B.....		01/28/2015	MORGAN STANLEY & CO.....		327,256	328,900	0	4FE.....
01950E	AT	4	ALLIED SECURITY HLDS TL 2ND LIEN.....		11/12/2014	CITIGROUP GLOBAL MARKETS.....		344,000	344,000	0	5FE.....
04317M	AB	7	ARUBA INVESTMENTS TL B.....		01/28/2015	JP MORGAN SECURITIES INC.....		269,645	271,000	0	4FE.....
05543Y	AB	4	BBB INDUSTRIES LLC.....		11/17/2014	JP MORGAN SECURITIES INC.....		209,575	210,100	0	4FE.....
14076C	AE	3	CARAUSTAR INDUSTRIES TL B.....		02/23/2015	CREDIT SUISSE FIRST BOSTON.....		814,599	840,400	0	4FE.....
16125A	AB	9	CHARTER NEX FILMS TL B.....		01/30/2015	MORGAN STANLEY & CO.....		268,331	271,042	0	4FE.....
24228H	AE	8	DEALER TIRE TL B.....		12/17/2014	JP MORGAN SECURITIES INC.....		846,549	855,100	0	4FE.....
29089C	AG	1	EMERALD PERFORMANC TL 2ND LIEN.....		03/13/2015	CREDIT SUISSE FIRST BOSTON.....		614,260	623,614	0	5FE.....
31659H	AD	3	FIELDWOOD ENERGY TL B.....		11/06/2014	VARIOUS.....		808,789	840,300	0	3FE.....
47117F	AG	2	JASON INC TL.....		02/23/2015	DEUTSCHE BANK.....		224,191	225,318	0	4FE.....
49387T	AJ	5	KIK CUSTOM PRODUCTS TL.....		01/07/2015	CREDIT SUISSE FIRST BOSTON.....		133,325	135,700	0	4FE.....
57722V	AK	4	MATTRESS HOLDING CORP TL B.....		10/17/2014	BARCLAYS CAPITAL.....		211,886	213,487	0	4FE.....
72108P	AB	0	PIKE CORP TL.....		10/03/2014	JP MORGAN SECURITIES INC.....		960,300	970,000	0	4FE.....
76970M	AG	2	ROAD INFRASTRUCTURE TL B.....		03/05/2015	VARIOUS.....		469,648	483,219	0	4FE.....
76970M	AK	3	ROAD INFRASTRUCTURE TL C.....		02/25/2015	CREDIT SUISSE FIRST BOSTON.....		330,908	368,700	0	5FE.....
77927L	AM	3	ROUNDYS SUPERMARKETS TL B.....		02/23/2015	CREDIT SUISSE FIRST BOSTON.....		207,591	227,931	0	4FE.....
82379W	AM	2	SHERIDAN INVEST SIP TL B2.....		12/30/2014	BANK OF AMERICA.....		168,101	193,220	0	4FE.....
82382F	AH	5	SHERIDAN PROD SPP 1-A TL B2.....		12/30/2014	BANK OF AMERICA.....		22,275	25,603	0	4FE.....
82382G	AH	3	SHERIDAN PROD SPP 1-M TL B2.....		12/30/2014	BANK OF AMERICA.....		13,606	15,639	0	4FE.....
83547U	AG	4	SONNEBORN US TL.....		12/09/2014	MIHI LLC.....		214,045	214,581	0	4FE.....
83547U	AH	2	SONNEBORN BV TL.....	R	12/09/2014	MIHI LLC.....		37,773	37,867	0	4FE.....
85527P	AB	5	HANSON BUILDING PROD(STARDUST) TL B.....		03/11/2015	CREDIT SUISSE FIRST BOSTON.....		1,801,123	1,810,067	0	4FE.....
86880N	AP	8	SURGERY CENTER HOLDINGS TL.....		03/04/2015	JEFFERIES & COMPANY INC.....		199,412	199,412	0	4FE.....
86880N	AR	4	SURGERY CENTER HLDS 2ND LIEN.....		03/04/2015	JEFFERIES & COMPANY INC.....		266,406	275,000	0	5FE.....
87309L	AM	0	TWCC HOLDING CORP TL.....		11/19/2014	RBC CAPITAL MARKETS.....		241,736	247,300	0	5FE.....
87583H	AC	8	TANK HOLDING CORP TL.....		03/12/2015	GENERAL ELECTRIC CAPITAL.....		278,700	280,100	0	4FE.....
87978G	AD	1	TEMPLAR ENERGY TL B.....		01/30/2015	VARIOUS.....		81,298	133,057	0	4FE.....
91759U	AM	7	UTEX INDUSTRIES INC TL B.....		01/07/2015	BANK OF AMERICA.....		80,520	88,000	0	4FE.....
BL1591	93	4	VARSITY BRANDS (HERCULES) TL B.....		12/10/2014	GOLDMAN SACHS.....		949,311	958,900	0	4FE.....
BL1621	75	6	PETSMART INC TL B.....		02/18/2015	CITIGROUP GLOBAL MARKETS.....		540,385	543,100	0	3FE.....
88156L	AC	4	TERVITA CORP.....	A	01/29/2015	VARIOUS.....		959,900	1,087,000	18,606	4FE.....
C8843Q	AB	9	TERVITA CORP TL B.....	A	01/15/2015	VARIOUS.....		746,526	789,600	0	4FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								13,641,970	14,107,257	18,606	XXX
8399997. Total Bonds - Part 3.....								13,641,970	14,107,257	18,606	XXX
8399999. Total Bonds.....								13,641,970	14,107,257	18,606	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>											
020002	87	9	ALLSTATE CORP 6.625000%.....		03/18/2015	JANNEY MONTGOMERY SCOTT.....	4,338,000	117,473	0.00	0	P2LFE.....
054937	20	6	BB&T CORPORATION 5.85%.....		03/19/2015	JANNEY MONTGOMERY SCOTT.....	23,000,000	584,920	0.00	0	P2LFE.....
064058	20	9	BANK OF NEW YORK MELLON 5.2%.....		03/06/2015	JANNEY MONTGOMERY SCOTT.....	23,500,000	576,220	0.00	0	P2LFE.....
172967	33	3	CITIGROUP INC 6.875000%.....		03/11/2015	JANNEY MONTGOMERY SCOTT.....	11,000,000	288,420	0.00	0	P3LFE.....

QE04

### SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1			2	3	4	5		6	7	8	9	10
Identification			Description	Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
481246	70	0	JPMORGAN CHASE & CO.....		..03/20/2015	JANNEY MONTGOMERY SCOTT.....		3,500.000	90,195	0.00	0	P3LFE.....
61761J	40	6	MORGAN STANLEY 6.375000000% .....		..03/24/2015	JANNEY MONTGOMERY SCOTT.....		10,000.000	265,900	0.00	0	P3LFE.....
665859	87	2	NORTHERN TRUST CORP 5.850000000% .....		..03/25/2015	JANNEY MONTGOMERY SCOTT.....		29,000.000	737,790	0.00	0	P2LFE.....
693475	83	2	PNC FINANCIAL SERVICES 5.375% .....		..03/13/2015	JANNEY MONTGOMERY SCOTT.....		23,200.000	568,168	0.00	0	P2LFE.....
78406T	20	1	SCE TRUST I 5.625% .....		..03/19/2015	JANNEY MONTGOMERY SCOTT.....		6,500.000	164,710	0.00	0	P2LFE.....
78407R	20	4	SCE TRUST II 5.10% .....		..03/02/2015	JANNEY MONTGOMERY SCOTT.....		17,500.000	429,625	0.00	0	P2LFE.....
808513	20	4	CHARLES SCHWAB CORP 6%.....		..03/20/2015	JANNEY MONTGOMERY SCOTT.....		10,000.000	264,400	0.00	0	P2LFE.....
857477	88	9	STATE STREET CORP 6.000000000% .....		..03/24/2015	JANNEY MONTGOMERY SCOTT.....		30,000.000	763,705	0.00	0	P2LFE.....
902973	79	1	US BANCORP 5.1500000%.....		..03/25/2015	JANNEY MONTGOMERY SCOTT.....		5,950.000	147,917	0.00	0	P2LFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....									4,999,443	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3.....									4,999,443	XXX	0	XXX
8999999. Total Preferred Stocks.....									4,999,443	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....									4,999,443	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....									18,641,413	XXX	18,606	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE04.1

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
38374C	ZR 5		01/01/2015	PAYDOWN		.892	.892	.897	.892	0	0	0	0	0	.892	0	0	0	.4	07/20/2032	1FE
0599999 Total Bonds - U.S. Government						.892	.892	.897	.892	0	0	0	0	0	.892	0	0	0	.4	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
31294K	ZF 5		03/01/2015	PAYDOWN		12,411	12,411	12,351	12,410	0	1	0	1	0	12,411	0	0	0	107	05/01/2019	1FE
31294K	ZT 5		03/01/2015	PAYDOWN		5,661	5,661	5,634	5,660	0	1	0	1	0	5,661	0	0	0	47	06/01/2019	1FE
3135G0	HG 1		03/16/2015	MATURITY		500,000	500,000	498,828	499,921	0	79	0	79	0	500,000	0	0	0	938	03/16/2015	1FE
3136AD	DN 6		03/01/2015	PAYDOWN		46,555	46,555	43,761	46,494	0	61	0	61	0	46,555	0	0	0	174	08/25/2042	1FE
3136AG	MS 8		03/01/2015	PAYDOWN		32,353	32,353	33,162	32,369	0	(16)	0	(16)	0	32,353	0	0	0	164	03/25/2037	1FE
3137B8	PP 6		03/01/2015	PAYDOWN		33,812	33,812	35,693	33,837	0	(24)	0	(24)	0	33,812	0	0	0	225	03/15/2044	1FE
3138MK	5J 1		03/01/2015	PAYDOWN		21,632	21,632	22,775	21,644	0	(12)	0	(12)	0	21,632	0	0	0	138	11/01/2042	1FE
31393A	PQ 4		03/01/2015	PAYDOWN		11,259	11,259	10,621	11,231	0	28	0	28	0	11,259	0	0	0	86	12/25/2032	1FE
31394X	YW 0		03/01/2015	PAYDOWN		106,189	106,189	98,872	106,043	0	145	0	145	0	106,189	0	0	0	796	05/15/2019	1FE
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						769,872	769,872	761,697	769,609	0	263	0	263	0	769,872	0	0	0	2,675	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00828C	AF 0		01/08/2015	VARIOUS		444,243	445,356	443,129	440,070	3,166	38	0	3,204	0	443,274	0	969	969	1,196	04/27/2020	4FE
01862L	AM 0		01/08/2015	VARIOUS		458,161	464,549	456,419	456,718	0	134	0	134	0	456,852	0	1,310	1,310	2,861	12/10/2018	4FE
02563G	AB 5		03/18/2015	CITIGROUP GLOBAL MARKETS		686,375	807,500	806,939	705,214	101,844	151	0	101,995	0	807,208	0	(120,833)	(120,833)	10,834	08/04/2020	4FE
03021B	AB 0		03/31/2015	SINK FUND PAYMENT		1,593	1,593	1,593	1,589	4	0	0	4	0	1,593	0	0	0	29	06/01/2018	4FE
03759D	AB 4		03/31/2015	SINK FUND PAYMENT		4,388	4,388	4,324	4,311	73	4	0	77	0	4,388	0	0	0	51	01/31/2020	4FE
03976G	AB 4		03/31/2015	SINK FUND PAYMENT		3,838	3,838	3,799	3,836	0	2	0	2	0	3,838	0	0	0	50	02/19/2020	4Z
04765B	AD 4		03/31/2015	SINK FUND PAYMENT		1,785	1,785	1,778	1,754	31	0	0	31	0	1,785	0	0	0	20	04/09/2021	4FE
04930B	AF 9		02/27/2015	SECURITY CALLED BY ISSUER at 101.000		569,166	563,530	557,895	546,624	11,271	181	0	11,452	0	558,076	0	11,090	11,090	5,901	07/31/2019	4FE
05543C	AC 0		03/31/2015	SINK FUND PAYMENT		4,465	4,465	4,376	4,394	68	3	0	71	0	4,465	0	0	0	59	02/12/2021	4FE
05604X	AK 2		03/31/2015	SINK FUND PAYMENT		4,433	4,433	4,388	4,431	0	1	0	1	0	4,433	0	0	0	60	08/14/2020	4FE
10524M	AK 3		10/01/2014	VARIOUS		1,773,002	1,775,862	1,766,983	1,705,946	62,330	45	0	62,375	0	1,768,321	0	4,681	4,681	(2,929)	11/26/2020	4FE
11221M	AB 7		02/20/2015	SINK FUND PAYMENT		25,661	25,661	25,404	23,779	1,879	3	0	1,882	0	25,661	0	0	0	328	08/15/2020	4FE
12670N	AB 9		03/31/2015	SINK FUND PAYMENT		20,194	20,194	19,992	20,211	14	(31)	0	(17)	0	20,194	0	0	0	293	02/20/2020	4FE
12768Q	AB 5		03/31/2015	SINK FUND PAYMENT		4,937	4,937	4,964	4,472	464	0	0	464	0	4,937	0	0	0	80	05/08/2021	4FE
14076C	AB 9		03/31/2015	SINK FUND PAYMENT		1,894	1,894	1,898	1,869	18	7	0	25	0	1,894	0	0	0	56	05/01/2019	4FE
14076C	AE 3		03/31/2015	SINK FUND PAYMENT		2,101	2,101	2,036	0	0	1	0	1	0	2,101	0	0	0	18	05/01/2019	4FE
14173V	AE 3		03/31/2015	SINK FUND PAYMENT		23,339	23,339	22,989	23,310	0	29	0	29	0	23,339	0	0	0	208	06/07/2019	4FE
16282F	AC 5		12/03/2014	VARIOUS		634,493	657,198	647,340	623,930	23,522	56	0	23,578	0	647,508	0	(13,016)	(13,016)	(1,471)	04/09/2021	4FE
24228H	AE 8		03/31/2015	SINK FUND PAYMENT		2,138	2,138	2,116	2,137	0	1	0	1	0	2,138	0	0	0	25	12/22/2021	4FE
25253A	AL 2		01/08/2015	VARIOUS		574,385	577,271	577,616	571,498	5,805	(42)	0	5,763	0	577,262	0	(2,877)	(2,877)	6,158	04/23/2021	4FE
26869E	AB 0		03/12/2015	DIRECT		229,428	240,553	239,351	238,148	1,299	69	0	1,368	0	239,516	0	(10,088)	(10,088)	2,888	03/27/2020	4FE

QE05

### SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26908B AD 5	ESH HOSPITALITY TL B.....		03/23/2015	SINK FUND PAYMENT.....		6,124	6,124	6,094	6,104	0	21	0	21	0	6,124	0	0	0	77	06/24/2019	4FE.....
28501K AK 6	ELECTRICAL COMPONENTS TL B.....		03/31/2015	SINK FUND PAYMENT.....		395	395	394	395	0	0	0	0	0	395	0	0	0	6	05/28/2021	4FE.....
29410B AB 4	ENVISION PHARMACEUTICAL TL.....		03/31/2015	SINK FUND PAYMENT.....		1,718	1,718	1,700	1,717	0	1	0	1	0	1,718	0	0	0	25	11/04/2020	4FE.....
30068H AF 5	EXCELITAS TECH TL.....		03/31/2015	SINK FUND PAYMENT.....		1,703	1,703	1,686	1,698	5	1	0	6	0	1,703	0	0	0	26	11/02/2020	4FE.....
31659H AD 3	FIELDWOOD ENERGY TL B.....		03/31/2015	VARIOUS.....		189,011	200,347	192,834	189,559	3,660	622	0	4,282	0	193,841	0	(4,830)	(4,830)	1,191	09/28/2018	3FE.....
31659H AF 8	FIELDWOOD ENERGY 2 LIEN.....		03/18/2015	CITIGROUP GLOBAL MARKETS.....		286,380	387,000	375,825	281,059	96,475	351	0	96,826	0	377,885	0	(91,505)	(91,505)	8,103	09/30/2020	4FE.....
32007U BG 3	FIRST DATA CORP TL B.....		01/08/2015	VARIOUS.....		229,564	232,470	229,274	228,692	887	41	0	928	0	229,620	0	(56)	(56)	648	03/24/2017	4FE.....
32007U BJ 7	FIRST DATA CORP TL C1.....		01/08/2015	VARIOUS.....		905,833	925,500	901,206	902,402	0	672	0	672	0	903,074	0	2,759	2,759	2,644	03/23/2018	3FE.....
42804V AN 1	HERTZ CORP TL B2.....		01/23/2015	VARIOUS.....		943,396	955,338	933,843	927,872	7,111	(438)	0	6,673	0	934,544	0	8,852	8,852	7,129	03/11/2018	3FE.....
43455J AJ 7	HOFFMASTER GROUP INC TL.....		03/31/2015	SINK FUND PAYMENT.....		2,218	2,218	2,199	2,206	11	1	0	12	0	2,218	0	0	0	29	05/09/2020	4FE.....
45579D AB 3	INDRA HOLDINGS (TOTES) TL.....		03/16/2015	VARIOUS.....		999,488	1,019,833	1,009,635	1,004,536	5,978	197	0	6,175	0	1,010,711	0	(11,223)	(11,223)	22,435	05/01/2021	4FE.....
45672U AB 1	GEMINI HDPE TL.....		01/30/2015	SINK FUND PAYMENT.....		1,449	1,449	1,442	1,398	51	0	0	51	0	1,449	0	0	0	17	08/06/2021	4Z.....
45840X AG 1	INTERACTIVE DATA CORP TL B.....		01/02/2015	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	209	05/02/2021	4FE.....
47117F AG 2	JASON INC TL.....		03/31/2015	VARIOUS.....		194,612	195,093	193,147	192,361	371	5	0	376	0	193,302	0	1,310	1,310	(130)	06/30/2021	4FE.....
47579S AP 5	JELD-WEN INC TL B.....		03/31/2015	SINK FUND PAYMENT.....		4,155	4,155	4,113	4,147	7	2	0	9	0	4,155	0	0	0	55	10/15/2021	4FE.....
49387T AJ 5	KIK CUSTOM PRODUCTS TL.....		03/31/2015	SINK FUND PAYMENT.....		2,362	2,362	2,321	1,998	17	2	0	19	0	2,362	0	0	0	50	04/29/2019	4FE.....
50209R AC 8	LANDMARK AVIATION TL B.....		03/31/2015	SINK FUND PAYMENT.....		1,668	1,668	1,668	1,651	17	0	0	17	0	1,668	0	0	0	20	10/25/2019	4FE.....
50209R AF 1	LANDMARK AVIATION CAN TL.....		03/31/2015	SINK FUND PAYMENT.....		67	67	67	66	1	0	0	1	0	67	0	0	0	1	10/25/2019	4FE.....
52108R AE 2	LB-UBS COMM MTG TR 06 C4 A4.....		03/11/2015	PAYDOWN.....		5,591	5,591	4,765	5,564	0	27	0	27	0	5,591	0	0	0	56	06/15/2038	1FM.....
55328H AB 7	MPH ACQUISITION HOLDINGS TL B.....		01/08/2015	VARIOUS.....		765,570	788,231	771,481	764,978	6,724	160	0	6,884	0	771,863	0	(6,293)	(6,293)	1,649	03/31/2021	4FE.....
57722V AK 4	MATTRESS HOLDING CORP TL B.....		02/06/2015	SINK FUND PAYMENT.....		2,611	2,611	2,586	2,611	0	0	0	0	0	2,611	0	0	0	16	10/20/2021	4FE.....
60001P AB 3	CSM BAKERY SUPPLIES TL B.....		01/06/2015	SINK FUND PAYMENT.....		2,934	2,934	2,904	2,887	46	0	0	46	0	2,934	0	0	0	12	07/03/2020	4FE.....
62871N AD 7	NAB HOLDINGS TL B.....		01/23/2015	VARIOUS.....		396,802	398,796	395,805	395,886	0	46	0	46	0	395,931	0	871	871	1,789	05/21/2021	4FE.....
62910F AH 8	NFR ENERGY (SABINE) 2ND LIEN.....		03/24/2015	DIRECT.....		696,933	1,414,869	1,415,399	1,075,301	338,813	246	0	339,059	0	1,414,360	0	(717,427)	(717,427)	30,950	12/31/2018	5FE.....
64887R AB 0	TRIDENT USA HEALTH TLL B.....		03/31/2015	VARIOUS.....		892,068	919,632	910,446	899,860	11,513	662	0	12,175	0	912,035	0	(19,967)	(19,967)	14,944	07/31/2019	4FE.....
65441C AB 9	NINE WEST (JASPER) TL B.....		10/09/2014	VARIOUS.....		303,031	312,025	305,004	291,353	13,912	25	0	13,937	0	305,290	0	(2,258)	(2,258)	2,008	10/08/2019	4FE.....
65441C AE 3	NINE WEST (JASPER MERGER) TL.....		01/08/2015	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	5,606	01/08/2020	4FE.....
65556H AF 0	NORCRAFT COS.....		03/31/2015	SINK FUND PAYMENT.....		2,243	2,243	2,236	2,232	11	1	0	12	0	2,243	0	0	0	29	12/13/2020	4FE.....
66439X AB 5	NORTHEAST WIND CAPITAL II TL B.....		01/29/2015	SINK FUND PAYMENT.....		4,627,562	4,627,562	4,581,286	4,585,534	0	42,027	0	42,027	0	4,627,562	0	0	0	18,639	11/13/2020	3FE.....
67448R AB 5	OBSDIAN NATURAL GAS TRUST.....		03/31/2015	VARIOUS.....		211,621	211,235	209,123	208,066	2,728	288	0	3,016	0	211,082	0	539	539	4,316	11/02/2015	3FE.....
68347R AC 3	OPAL ACQ ONE CALL MED TL 1LIEN.....		03/31/2015	SINK FUND PAYMENT.....		4,956	4,956	4,909	4,935	19	2	0	21	0	4,956	0	0	0	62	11/27/2020	4FE.....
69866V AB 5	PHILLIPS-MEDISIZE CORP TL.....		01/29/2015	VARIOUS.....		665,401	672,123	668,762	660,360	8,581	91	0	8,672	0	669,032	0	(3,631)	(3,631)	2,573	06/16/2021	4FE.....
71715D AJ 7	PHARMEDIUM TL.....		03/31/2015	SINK FUND PAYMENT.....		998	998	993	969	29	0	0	29	0	998	0	0	0	11	01/28/2021	4FE.....
72108P AB 0	PIKE CORP TL.....		03/31/2015	SINK FUND PAYMENT.....		2,425	2,425	2,401	2,424	0	1	0	1	0	2,425	0	0	0	43	12/22/2021	4FE.....
74044T AB 5	PREGIS HOLDING I CORP.....		01/21/2015	VARIOUS.....		441,958	445,860	441,401	440,286	1,264	82	0	1,346	0	441,632	0	326	326	1,885	05/20/2021	4FE.....
74756E AM 2	GENERATION BRANDS (QUALITY HOME) TL B.....		03/31/2015	SINK FUND PAYMENT.....		4,880	4,880	4,834	4,839	38	3	0	41	0	4,880	0	0	0	95	12/17/2018	5FE.....

QE05.1

### SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76110H	DB 2		03/01/2015	PAYDOWN.....		1,721	1,721	1,685	1,720	0	1	0	1	0	1,721	0	0	0	12	05/25/2033	1FM.....
76970M	AG 2		03/31/2015	SINK FUND PAYMENT.....		1,827	1,827	1,771	601	8	1	0	9	0	1,827	0	0	0	9	03/31/2021	4FE.....
77927L	AM 3		02/03/2015	SINK FUND PAYMENT.....		1,380	1,380	1,299	1,380	0	0	0	0	0	1,380	0	0	0	12	03/03/2021	4FE.....
78004N	AC 5		03/31/2015	SINK FUND PAYMENT.....		3,482	3,482	3,447	3,480	0	2	0	2	0	3,482	0	0	0	48	07/31/2018	4FE.....
78481H	AE 6		03/31/2015	SINK FUND PAYMENT.....		1,189	1,189	1,183	1,170	18	0	0	18	0	1,189	0	0	0	14	02/12/2021	4FE.....
81732L	AL 2		03/31/2015	SINK FUND PAYMENT.....		6,845	6,845	6,749	6,714	124	6	0	130	0	6,845	0	0	0	92	06/19/2017	4FE.....
82087U	AB 3		01/08/2015	VARIOUS.....		340,547	343,987	343,127	339,473	3,725	20	0	3,745	0	343,218	0	(2,671)	(2,671)	865	06/30/2021	4FE.....
82379W	AM 2		03/06/2015	SINK FUND PAYMENT.....		1,977	1,977	1,720	1,971	0	6	0	6	0	1,977	0	0	0	13	10/01/2019	4FE.....
82382F	AH 5		03/06/2015	SINK FUND PAYMENT.....		262	262	228	261	0	1	0	1	0	262	0	0	0	2	10/01/2019	4FE.....
82382G	AH 3		03/06/2015	SINK FUND PAYMENT.....		160	160	139	160	0	0	0	0	0	160	0	0	0	1	10/01/2019	4FE.....
83547U	AG 4		03/31/2015	SINK FUND PAYMENT.....		536	536	535	536	0	0	0	0	0	536	0	0	0	6	12/10/2020	4FE.....
83547U	AH 2	R.	03/31/2015	SINK FUND PAYMENT.....		95	95	94	95	0	0	0	0	0	95	0	0	0	1	12/10/2020	4FE.....
84130D	AD 0		03/31/2015	SINK FUND PAYMENT.....		821	821	817	759	62	0	0	62	0	821	0	0	0	11	08/04/2021	4FE.....
84130E	AC 0		03/31/2015	VARIOUS.....		943,317	995,447	991,714	880,970	110,876	145	0	111,021	0	991,991	0	(48,674)	(48,674)	14,937	08/04/2021	4FE.....
85208B	AB 2		03/31/2015	SINK FUND PAYMENT.....		1,652	1,652	1,635	1,576	76	1	0	77	0	1,652	0	0	0	29	05/14/2019	4FE.....
86880N	AP 8		03/31/2015	SINK FUND PAYMENT.....		3,781	3,781	3,764	3,207	74	1	0	75	0	3,781	0	0	0	43	11/03/2020	4FE.....
87258W	AB 1		03/31/2015	SINK FUND PAYMENT.....		2,323	2,323	2,311	2,315	7	1	0	8	0	2,323	0	0	0	30	10/01/2021	4FE.....
87309L	AK 4		03/31/2015	SINK FUND PAYMENT.....		41,281	41,281	40,021	40,998	188	95	0	283	0	41,281	0	0	0	634	02/13/2017	4FE.....
88065V	AC 2		03/31/2015	SINK FUND PAYMENT.....		2,150	2,150	2,129	1,946	204	0	0	204	0	2,150	0	0	0	31	07/09/2021	4FE.....
88354V	AB 4		03/31/2015	SINK FUND PAYMENT.....		10,206	10,206	10,156	10,031	175	0	0	175	0	10,206	0	0	0	136	05/03/2019	4FE.....
89365N	AB 7		03/31/2015	SINK FUND PAYMENT.....		998	998	990	996	1	0	0	1	0	998	0	0	0	14	11/12/2021	4FE.....
91759U	AM 7		03/31/2015	SINK FUND PAYMENT.....		1,341	1,341	1,317	1,030	90	1	0	91	0	1,341	0	0	0	16	05/21/2021	4FE.....
92553J	AL 0		01/30/2015	SINK FUND PAYMENT.....		1,485,213	1,485,213	1,481,708	1,478,302	4,137	2,773	0	6,910	0	1,485,213	0	0	0	6,498	09/08/2017	4FE.....
92850Q	AB 6		02/27/2015	SINK FUND PAYMENT.....		2,262	2,262	2,240	2,232	30	0	0	30	0	2,262	0	0	0	30	02/22/2021	4FE.....
92939E	AC 6		03/31/2015	SINK FUND PAYMENT.....		2,634	2,634	2,608	2,626	8	0	0	8	0	2,634	0	0	0	36	05/29/2021	4FE.....
93710E	AE 5		03/31/2015	SINK FUND PAYMENT.....		369	369	368	360	8	0	0	8	0	369	0	0	0	6	02/21/2019	4FE.....
97181#	MU 4		01/15/2015	SINK FUND PAYMENT.....		161,900	161,900	148,948	161,653	0	247	0	247	0	161,900	0	0	0	1,718	07/15/2017	1Z.....
BL1022	96 3		03/31/2015	SINK FUND PAYMENT.....		4,738	4,738	4,656	4,625	105	8	0	113	0	4,738	0	0	0	74	12/19/2017	5Z.....
BL1159	44 3		03/31/2015	SINK FUND PAYMENT.....		2,697	2,697	2,648	2,692	4	2	0	6	0	2,697	0	0	0	40	11/26/2019	4FE.....
BL1591	93 4		03/31/2015	SINK FUND PAYMENT.....		2,397	2,397	2,373	2,397	0	1	0	1	0	2,397	0	0	0	0	12/10/2021	4FE.....
L7300K	AB 0		03/27/2015	VARIOUS.....		483,518	491,437	486,520	482,729	4,018	34	0	4,052	0	486,781	0	(3,263)	(3,263)	30	06/30/2021	4FE.....
C0787C	AB 5	A..	01/08/2015	VARIOUS.....		604,708	613,917	610,847	604,327	6,520	0	0	6,520	0	610,847	0	(6,139)	(6,139)	3,624	04/15/2021	4FE.....
C5186F	AF 5	A..	01/26/2015	VARIOUS.....		140,218	145,304	143,851	139,491	4,593	27	0	4,620	0	144,112	0	(3,894)	(3,894)	706	04/18/2019	4FE.....
C7030J	AB 0	A..	03/31/2015	SINK FUND PAYMENT.....		2,289	2,289	2,257	1,860	427	1	0	428	0	2,289	0	0	0	37	07/31/2020	4FE.....
C8843Q	AB 9	A..	02/27/2015	SINK FUND PAYMENT.....		1,361,244	1,361,244	1,332,030	1,049,560	66,409	600	0	67,009	0	1,361,244	0	0	0	20,690	05/15/2018	4FE.....
81172U	AB 1	F..	03/31/2015	VARIOUS.....		901,444	1,112,893	1,093,908	860,823	234,058	787	0	234,845	0	1,095,668	0	(194,224)	(194,224)	11,129	02/21/2021	3FE.....

QE05.2

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87305X AB 2	TEAMVIEWER (REGIT EINS) TL B.....	R..	03/31/2015	VARIOUS.....		615,494	631,508	615,720	616,543	0	471	0	471	0	617,014	0	(1,520)	(1,520)	(39)	01/08/2021	4Z.....
99B019 56 2	AES PUERTO RICO.....	F..	02/25/2015	SINK FUND PAYMENT.....		271,263	271,263	230,574	230,574	0	0	0	0	0	230,574	0	40,690	40,690	1,461	12/31/2017	3Z.....
BL1287 88 9	TECH FINANCE (TECHNICOLOR) TL B.....	F..	01/30/2015	VARIOUS.....		1,113,244	1,118,910	1,118,910	1,116,113	2,797	0	0	2,797	0	1,118,910	0	(5,666)	(5,666)	(8,138)	07/11/2020	4FE.....
D5929G AB 3	ORION ENGINEERED CARBONS TL B.....	F..	03/31/2015	SINK FUND PAYMENT.....		2,476	2,476	2,451	2,475	0	1	0	1	0	2,476	0	0	0	31	07/25/2021	4FE.....
G2925* AA 9	ECOELECTRICA LP.....	F..	03/31/2015	SINK FUND PAYMENT.....		628,383	628,383	534,126	534,126	0	0	0	0	0	534,126	0	94,257	94,257	0	06/16/2016	2Z.....
L1300R AB 8	CD&R MILLENNIUM (MAUSER) TL.....	F..	03/31/2015	VARIOUS.....		856,538	860,843	856,538	842,911	13,642	308	0	13,950	0	856,861	0	(323)	(323)	9,684	07/31/2021	4FE.....
L3434L AC 4	EVERGREEN SKILLS (SKILLSOFT) TL.....	F..	02/04/2015	SINK FUND PAYMENT.....		2,462	2,462	2,425	2,436	25	0	0	26	0	2,462	0	0	0	36	04/28/2021	4FE.....
L3462M AB 9	EXPRO FINSERVICES TL B.....	F..	03/31/2015	SINK FUND PAYMENT.....		5,092	5,092	5,015	4,220	869	2	0	871	0	5,092	0	0	0	73	09/02/2021	4FE.....
L7256G AD 9	OXEA SARL TL B2.....	F..	01/05/2015	SINK FUND PAYMENT.....		2,843	2,843	2,776	2,780	63	1	0	64	0	2,843	0	0	0	19	01/15/2020	4FE.....
L9308U AC 4	TRAVELPORT FINANCE LUX SARL TL B.....	F..	03/04/2015	VARIOUS.....		1,782,206	1,768,984	1,746,887	1,747,716	4	702	0	706	0	1,748,422	0	33,785	33,785	27,132	09/02/2021	4FE.....
N2109E AF 7	CLONDALKIN ACQUISITION BV TL B.....	F..	03/17/2015	SINK FUND PAYMENT.....		588,115	588,115	574,882	575,231	0	12,883	0	12,883	0	588,115	0	0	0	9,704	05/31/2020	4FE.....
Q3930A AC 2	FMG RESOURCES AUGUST 2006 TL.....	F..	03/31/2015	SINK FUND PAYMENT.....		1,162	1,162	1,124	1,160	0	2	0	2	0	1,162	0	0	0	5	06/30/2019	2FE.....
Y2112M AB 1	DRILLSHIPS OCEAN VENTURES TL B.....	F..	03/18/2015	VARIOUS.....		932,434	1,115,969	1,107,170	892,775	214,871	291	0	215,162	0	1,107,937	0	(175,503)	(175,503)	15,499	07/25/2021	4FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					31,592,980	33,197,761	32,707,503	31,144,313	1,378,273	65,214	0	1,443,487	0	32,837,425	0	(1,244,442)	(1,244,442)	270,974	XXX	XXX
8399997	Total Bonds - Part 4.....					32,363,744	33,968,525	33,470,097	31,914,814	1,378,273	65,477	0	1,443,750	0	33,608,189	0	(1,244,442)	(1,244,442)	273,653	XXX	XXX
8399999	Total Bonds.....					32,363,744	33,968,525	33,470,097	31,914,814	1,378,273	65,477	0	1,443,750	0	33,608,189	0	(1,244,442)	(1,244,442)	273,653	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					32,363,744	XXX	33,470,097	31,914,814	1,378,273	65,477	0	1,443,750	0	33,608,189	0	(1,244,442)	(1,244,442)	273,653	XXX	XXX

QE05.3

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 2  
NONE**

**Sch. DL-Pt. 1  
NONE**

**Sch. DL-Pt. 2  
NONE**

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6  First Month	7  Second Month	8  Third Month	
<b>Open Depositories</b>								
KeyBank, NA..... Cleveland, OH.....		.....0.000	......0	......0	.....(2,830,861)	.....(6,571,313)	.....(3,159,175)	XXX
Federal Home Loan Bank..... Cincinnati, OH.....		.....0.000	......0	......0	.....195,207	.....195,207	.....202,609	XXX
U.S. Bank..... Boston, MA.....		.....0.000	......0	......0	.....302,148	.....226,615	.....153,922	XXX
0199999. Total Open Depositories.....	XXX	XXX	......0	......0	.....(2,333,506)	.....(6,149,491)	.....(2,802,644)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	......0	......0	.....(2,333,506)	.....(6,149,491)	.....(2,802,644)	XXX
0599999. Total Cash.....	XXX	XXX	......0	......0	.....(2,333,506)	.....(6,149,491)	.....(2,802,644)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
KEYBANK NATIONAL ASSOCIATION REPO.....		03/31/2015	0.001	04/01/2015	8,732,500	.0	.34
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					8,732,500	.0	.34
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					8,732,500	.0	.34
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					8,732,500	.0	.34
8399999. Subtotals - Bonds.....					8,732,500	.0	.34
8699999. Total - Cash Equivalents.....					8,732,500	.0	.34

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	19,077	27,002	0	0	17,268	100,250	2	69,969
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	121,939	91,929	0	0	74,213	200,003	1	238,213
4. Arkansas.....AR	8,161	25,274	0	0	15,735	17,502	1	65,493
5. California.....CA	305,910	317,915	0	0	277,171	477,750	13	831,637
6. Colorado.....CO	4,618	22,430	0	0	20,680	2,500	0	58,123
7. Connecticut.....CT	0	22,658	0	0	13,943	0	0	58,713
8. Delaware.....DE	0	2,345	0	0	488	0	0	6,077
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	22,905	6,956	0	0	8,844	0	0	18,025
11. Georgia.....GA	94,268	62,620	0	0	26,438	100,000	3	162,265
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	1,566	0	0	1,055	0	0	4,057
14. Illinois.....IL	17,939	20,525	0	0	21,841	500	1	53,187
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	2,316	0	0	4,323	0	0	6,002
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	94,020	28,907	0	0	33,591	250	0	74,907
19. Louisiana.....LA	5,634	1,456	0	0	912	250	0	3,773
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	109,471	40,156	0	0	35,339	40,000	0	104,055
22. Massachusetts.....MA	5,779	2,525	0	0	2,851	0	0	6,543
23. Michigan.....MI	37,260	19,673	0	0	14,602	100,000	0	50,977
24. Minnesota.....MN	3,464	3,677	0	0	3,766	0	0	9,529
25. Mississippi.....MS	16,958	16,587	15,000	1	13,837	0	1	42,981
26. Missouri.....MO	42,502	13,855	0	0	18,497	0	0	35,903
27. Montana.....MT	0	0	0	0	(6,360)	0	0	0
28. Nebraska.....NE	0	801	0	0	882	0	0	2,077
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	36,615	9,785	0	0	5,140	56,000	2	25,356
32. New Mexico.....NM	5,707	3,871	0	0	(8,390)	0	0	17,756
33. New York.....NY	0	0	0	0	0	200,000	1	0
34. North Carolina.....NC	48,694	25,089	0	0	11,005	0	0	65,013
35. North Dakota.....ND	0	1,682	0	0	1,474	0	0	4,358
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	69,442	47,570	0	0	48,640	21,250	0	123,268
38. Oregon.....OR	4,166	4,750	0	0	3,677	0	0	12,308
39. Pennsylvania.....PA	0	3,350	0	0	7,585	0	0	8,681
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	6,832	0	0	3,642	0	0	17,704
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	37,187	70,380	350,000	1	12,887	560,500	2	182,373
44. Texas.....TX	56,227	26,246	0	0	4,086	0	1	68,010
45. Utah.....UT	0	740	0	0	(4,110)	0	0	1,917
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	34,850	51,234	0	0	39,400	112,500	4	135,754
48. Washington.....WA	7,246	3,492	0	0	3,359	250	0	9,049
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	11,907	0	0	8,630	0	0	30,854
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	1,210,039	998,101	365,000	2	736,941	1,989,505	32	2,604,907

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**Supplement A to Sch. T  
NONE**

**Supplement A to Sch. T  
NONE**



Designate the type of health care providers reported on this page.

**SUPPLEMENT "A" TO SCHEDULE T**  
**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN**  
**ALLOCATED BY STATES AND TERRITORIES**

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL.....	96,865	27,480	0	0	(3,056)	100,001	1	95,292
2. Alaska.....AK.....	0	3,064	0	0	(5,595)	0	0	10,374
3. Arizona.....AZ.....	47,242	30,854	0	0	(3,045)	15,000	0	105,485
4. Arkansas.....AR.....	3,000	4,087	0	0	(2,957)	0	0	13,838
5. California.....CA.....	1,293,969	383,749	0	0	579,007	82,500	3	1,317,243
6. Colorado.....CO.....	5,116	6,456	0	0	3,074	0	0	22,554
7. Connecticut.....CT.....	17,205	18,112	0	0	15,829	0	0	73,795
8. Delaware.....DE.....	0	1,233	0	0	(823)	0	0	4,174
9. District of Columbia.....DC.....	0	1,726	0	0	(1,647)	0	0	5,844
10. Florida.....FL.....	21,756	94,470	0	0	(47,779)	75,252	1	332,817
11. Georgia.....GA.....	3,248	13,520	0	0	(10,156)	0	0	47,721
12. Hawaii.....HI.....	0	1,121	0	0	(877)	0	0	3,795
13. Idaho.....ID.....	16,438	10,255	0	0	7,182	0	0	35,363
14. Illinois.....IL.....	9,226	16,729	0	0	(36,767)	125,000	2	66,996
15. Indiana.....IN.....	11,813	4,066	0	0	(5,335)	0	0	13,766
16. Iowa.....IA.....	0	0	0	0	(3,547)	0	0	0
17. Kansas.....KS.....	(662)	3,281	0	0	(11,687)	0	0	11,109
18. Kentucky.....KY.....	7,456	3,084	0	0	(3,395)	0	0	10,441
19. Louisiana.....LA.....	2,684	5,754	0	0	(5,361)	7,500	1	19,550
20. Maine.....ME.....	1,787	6,525	0	0	868	0	0	22,091
21. Maryland.....MD.....	2,130	10,276	0	0	(4,151)	50,000	1	35,499
22. Massachusetts.....MA.....	17,927	11,093	0	0	(18,580)	0	0	39,635
23. Michigan.....MI.....	17,130	11,633	0	0	16,139	0	0	39,388
24. Minnesota.....MN.....	19,346	17,918	0	0	(13,120)	0	0	61,257
25. Mississippi.....MS.....	10,500	8,593	0	0	(6,706)	0	0	29,093
26. Missouri.....MO.....	7,437	5,477	0	0	(8,918)	0	0	19,189
27. Montana.....MT.....	8,696	6,967	0	0	10,120	0	0	24,525
28. Nebraska.....NE.....	0	1,492	0	0	2,587	0	0	5,051
29. Nevada.....NV.....	0	6,730	0	0	(8,954)	0	0	22,786
30. New Hampshire.....NH.....	0	857	0	0	(1,181)	0	0	3,544
31. New Jersey.....NJ.....	9,530	19,769	0	0	(38,790)	20,000	1	77,905
32. New Mexico.....NM.....	1,557	9,430	0	0	(18,816)	750,000	2	31,928
33. New York.....NY.....	40,900	26,210	0	0	49,756	75,000	3	110,828
34. North Carolina.....NC.....	(956)	15,166	0	0	(3,482)	155,000	1	51,348
35. North Dakota.....ND.....	0	986	0	0	(730)	3	0	3,339
36. Ohio.....OH.....	0	0	0	0	0	0	0	0
37. Oklahoma.....OK.....	0	57,203	0	0	(10,978)	160,250	3	193,676
38. Oregon.....OR.....	12,768	4,917	0	0	(1,541)	0	0	16,649
39. Pennsylvania.....PA.....	20,191	20,425	0	0	(2,007)	140,250	3	70,961
40. Rhode Island.....RI.....	0	0	0	0	0	0	0	0
41. South Carolina.....SC.....	14,987	4,185	0	0	9,029	0	0	14,169
42. South Dakota.....SD.....	0	2,283	0	0	(4,817)	0	0	7,729
43. Tennessee.....TN.....	54,926	18,154	0	0	(19,081)	250	0	61,464
44. Texas.....TX.....	12,738	16,182	0	0	(3,354)	0	0	54,789
45. Utah.....UT.....	22,528	12,659	0	0	(15,365)	1	1	43,502
46. Vermont.....VT.....	0	390	0	0	(1,308)	0	0	1,320
47. Virginia.....VA.....	27,604	17,407	0	0	(2,608)	0	0	59,578
48. Washington.....WA.....	29,310	27,514	0	0	(31,304)	80,000	0	102,932
49. West Virginia.....WV.....	1,350	122	0	0	(604)	0	0	413
50. Wisconsin.....WI.....	65,724	24,994	0	0	(33,897)	50,250	1	87,764
51. Wyoming.....WY.....	0	370	0	0	1,174	0	0	1,252
52. American Samoa.....AS.....	0	0	0	0	0	0	0	0
53. Guam.....GU.....	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR.....	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI.....	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP.....	0	0	0	0	0	0	0	0
57. Canada.....CAN.....	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....	0	0	0	0	0	0	0	0
59. Totals.....	1,933,466	994,968	0	0	302,446	1,886,257	24	3,483,761

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**Overflow Page for Write-Ins**

**NONE**