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# QUARTERLY STATEMENT

**As of June 30, 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
*(Street and Number) (City or Town, State, Country and Zip Code)*

Main Administrative Office: 6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Mail Address: P.O. BOX 27648….. RICHMOND ..... VA ..... US ..... 23261
*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*

Primary Location of Books and Records: 6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Internet Web Site Address: www.jamesriverins.com

Statutory Statement Contact: BRUCE EDWARD SHORT (804) 289-2150
*(Name) (Area Code) (Telephone Number) (Extension)*
Bruce.Short@jamesriverins.com (804) 420-1059
*(E-Mail Address) (Fax Number)*

## 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 |

## 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) | (Signature) | (Signature) |
| RICHARD JOHN SCHMITZER | DEBORAH PACE THORSVIK | PAMELA LLULL KNOWLES |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President | Treasurer & Controller | Secretary |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This ________ day of ____________________

a. Is this an original filing? Yes [ X ] No [ ]
b. If no: 1. State the amendment number ________
2. Date filed ________
3. Number of pages attached ________

# ASSETS

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 216,628,596 | | 216,628,596 | 225,130,701 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 48,277,986 | | 48,277,986 | 44,188,024 |
| 2.2 Common stocks | 23,822,720 | | 23,822,720 | 23,386,806 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | 0 | |
| 3.2 Other than first liens | | | 0 | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $..........0 encumbrances) | | | 0 | |
| 4.2 Properties held for the production of income (less $..........0 encumbrances) | | | 0 | |
| 4.3 Properties held for sale (less $..........0 encumbrances) | | | 0 | |
| 5. Cash ($.....(2,814,300)), cash equivalents ($.....7,282,500) and short-term investments ($.....17,699,959) | 22,168,159 | | 22,168,159 | 13,882,580 |
| 6. Contract loans (including $..........0 premium notes) | | | 0 | |
| 7. Derivatives | | | 0 | |
| 8. Other invested assets | 7,125,000 | | 7,125,000 | |
| 9. Receivables for securities | 710,239 | | 710,239 | 68,726 |
| 10. Securities lending reinvested collateral assets | | | 0 | |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 318,732,700 | 0 | 318,732,700 | 306,656,837 |
| 13. Title plants less $..........0 charged off (for Title insurers only) | | | 0 | |
| 14. Investment income due and accrued | 2,196,039 | | 2,196,039 | 2,190,164 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 42,097,338 | 2,398,614 | 39,698,724 | 35,196,857 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums) | | | 0 | |
| 15.3 Accrued retrospective premiums | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 18,721,631 | | 18,721,631 | 15,074,189 |
| 16.2 Funds held by or deposited with reinsured companies | 142,371,455 | | 142,371,455 | 133,898,023 |
| 16.3 Other amounts receivable under reinsurance contracts | | | 0 | |
| 17. Amounts receivable relating to uninsured plans | | | 0 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | 0 | |
| 18.2 Net deferred tax asset | 10,440,596 | 2,100,257 | 8,340,339 | 8,256,841 |
| 19. Guaranty funds receivable or on deposit | | | 0 | |
| 20. Electronic data processing equipment and software | | | 0 | |
| 21. Furniture and equipment, including health care delivery assets ($..........0) | | | 0 | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | |
| 23. Receivables from parent, subsidiaries and affiliates | | | 0 | |
| 24. Health care ($..........0) and other amounts receivable | | | 0 | |
| 25. Aggregate write-ins for other than invested assets | 301,595 | 0 | 301,595 | 0 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25) | 534,861,354 | 4,498,871 | 530,362,483 | 501,272,911 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | |
| 28. Total (Lines 26 and 27) | 534,861,354 | 4,498,871 | 530,362,483 | 501,272,911 |

## DETAILS OF WRITE-INS

| | 1 | 2 | 3 | 4 |
|---|---|---|---|---|
| 1101. | | | 0 | |
| 1102. | | | 0 | |
| 1103. | | | 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. Other | 301,595 | | 301,595 | |
| 2502. | | | 0 | |
| 2503. | | | 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) | 301,595 | 0 | 301,595 | 0 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $.....11,844,397) | 71,136,655 | 67,537,071 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 9,280,065 | 8,616,960 |
| 3. | Loss adjustment expenses | 46,519,910 | 44,321,030 |
| 4. | Commissions payable, contingent commissions and other similar charges | 187,350 | 246,766 |
| 5. | Other expenses (excluding taxes, licenses and fees) | | |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | | |
| 7.1 | Current federal and foreign income taxes (including $..........0 on realized capital gains (losses)) | 1,245,718 | 1,124,500 |
| 7.2 | Net deferred tax liability | | |
| 8. | Borrowed money $..........0 and interest thereon $..........0 | | |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....111,579,994 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 | 24,705,361 | 22,030,392 |
| 10. | Advance premium | | |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | | |
| | 11.2 Policyholders | | |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 28,502,868 | 30,089,868 |
| 13. | Funds held by company under reinsurance treaties | 165,327,283 | 155,098,125 |
| 14. | Amounts withheld or retained by company for account of others | | |
| 15. | Remittances and items not allocated | | |
| 16. | Provision for reinsurance (including $..........0 certified) | 8,000 | 8,000 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | | |
| 18. | Drafts outstanding | | |
| 19. | Payable to parent, subsidiaries and affiliates | 3,687,891 | 2,757,748 |
| 20. | Derivatives | | |
| 21. | Payable for securities | 1,660,848 | 595,610 |
| 22. | Payable for securities lending | | |
| 23. | Liability for amounts held under uninsured plans | | |
| 24. | Capital notes $..........0 and interest thereon $..........0 | | |
| 25. | Aggregate write-ins for liabilities | 13,287,758 | 8,510,403 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 365,549,707 | 340,936,472 |
| 27. | Protected cell liabilities | | |
| 28. | Total liabilities (Lines 26 and 27) | 365,549,707 | 340,936,472 |
| 29. | Aggregate write-ins for special surplus funds | 0 | 0 |
| 30. | Common capital stock | 3,547,500 | 3,547,500 |
| 31. | Preferred capital stock | | |
| 32. | Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 33. | Surplus notes | | |
| 34. | Gross paid in and contributed surplus | 134,601,871 | 134,601,871 |
| 35. | Unassigned funds (surplus) | 26,663,405 | 22,187,068 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 ..........0.000 shares common (value included in Line 30 $..........0) | | |
| | 36.2 ..........0.000 shares preferred (value included in Line 31 $..........0) | | |
| 37. | Surplus as regards policyholders (Lines 29 to 35, less 36) | 164,812,776 | 160,336,439 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 530,362,483 | 501,272,911 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 2501. | Deferred service fees | 2,049,495 | 1,240,637 |
| 2502. | Deferred ceding commission | 8,162,523 | 6,907,080 |
| 2503. | Excise tax payable | 294,581 | 243,667 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 2,781,159 | 119,019 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above) | 13,287,758 | 8,510,403 |
| 2901. | | | |
| 2902. | | | |
| 2903. | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 |
| 2999. | Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above) | 0 | 0 |
| 3201. | | | |
| 3202. | | | |
| 3203. | | | |
| 3298. | Summary of remaining write-ins for Line 32 from overflow page | 0 | 0 |
| 3299. | Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above) | 0 | 0 |

# STATEMENT OF INCOME

| | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **UNDERWRITING INCOME** | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct (written $.....150,721,367) | 136,724,045 | 105,031,376 | 236,078,557 |
| 1.2 Assumed (written $.....32,408,176) | 29,733,208 | 22,579,961 | 50,754,007 |
| 1.3 Ceded (written $.....150,724,193) | 136,726,872 | 105,157,865 | 236,132,860 |
| 1.4 Net (written $.....32,405,350) | 29,730,381 | 22,453,472 | 50,699,704 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year $.....14,086,654): | | | |
| 2.1 Direct | 52,183,038 | 36,635,619 | 72,047,994 |
| 2.2 Assumed | 12,117,669 | 6,789,743 | 13,095,337 |
| 2.3 Ceded | 52,272,520 | 36,659,347 | 72,225,083 |
| 2.4 Net | 12,028,187 | 6,766,015 | 12,918,248 |
| 3. Loss adjustment expenses incurred | 8,055,503 | 7,354,800 | 15,684,960 |
| 4. Other underwriting expenses incurred | 9,914,868 | 9,391,850 | 17,847,696 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 29,998,558 | 23,512,665 | 46,450,904 |
| 7. Net income of protected cells | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | (268,177) | (1,059,193) | 4,248,799 |
| **INVESTMENT INCOME** | | | |
| 9. Net investment income earned | 6,891,731 | 6,885,700 | 13,806,692 |
| 10. Net realized capital gains (losses) less capital gains tax of $.....(9,254) | (713,167) | (1,666,100) | (3,970,554) |
| 11. Net investment gain (loss) (Lines 9 + 10) | 6,178,564 | 5,219,600 | 9,836,138 |
| **OTHER INCOME** | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....152,466) | (152,466) | (151,933) | (305,785) |
| 13. Finance and service charges not included in premiums | | | |
| 14. Aggregate write-ins for miscellaneous income | 966,529 | 767,044 | 822,964 |
| 15. Total other income (Lines 12 through 14) | 814,063 | 615,111 | 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) | 6,724,450 | 4,775,518 | 14,602,116 |
| 17. Dividends to policyholders | | | |
| 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) | 6,724,450 | 4,775,518 | 14,602,116 |
| 19. Federal and foreign income taxes incurred | 1,911,949 | 2,480,734 | 4,223,887 |
| 20. Net income (Line 18 minus Line 19) (to Line 22) | 4,812,501 | 2,294,784 | 10,378,229 |
| **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 160,336,439 | 160,627,827 | 160,627,827 |
| 22. Net income (from Line 20) | 4,812,501 | 2,294,784 | 10,378,229 |
| 23. Net transfers (to) from Protected Cell accounts | | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(185,982) | (55,483) | 2,007,084 | 767,551 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. Change in net deferred income tax | (143,807) | 897,161 | 886,680 |
| 27. Change in nonadmitted assets | (136,874) | 256,122 | (3,776) |
| 28. Change in provision for reinsurance | | | 1,253,000 |
| 29. Change in surplus notes | | | |
| 30. Surplus (contributed to) withdrawn from protected cells | | | |
| 31. Cumulative effect of changes in accounting principles | | | |
| 32. Capital changes: | | | |
| 32.1 Paid in | | | |
| 32.2 Transferred from surplus (Stock Dividend) | | | |
| 32.3 Transferred to surplus | | | |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | | | |
| 33.2 Transferred to capital (Stock Dividend) | | | |
| 33.3 Transferred from capital | | | |
| 34. Net remittances from or (to) Home Office | | | |
| 35. Dividends to stockholders | | | (15,000,000) |
| 36. Change in treasury stock | | | |
| 37. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 1,426,928 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 4,476,337 | 5,455,151 | (291,388) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 164,812,776 | 166,082,978 | 160,336,439 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 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 | 970,021 | 782,565 | 882,404 |
| 1402. Miscellaneous | (3,492) | (15,521) | (59,440) |
| 1403. | | | |
| 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) | 966,529 | 767,044 | 822,964 |
| 3701. Correction of an error in federal income taxes | | | 1,426,928 |
| 3702. | | | |
| 3703. | | | |
| 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 | 1,426,928 |

# CASH FLOW

| | | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **CASH FROM OPERATIONS** | | | |
| 1. | Premiums collected net of reinsurance | 26,138,286 | 23,530,057 | 54,401,800 |
| 2. | Net investment income | 6,655,131 | 6,394,017 | 13,092,998 |
| 3. | Miscellaneous income | 814,063 | 615,111 | 517,179 |
| 4. | Total (Lines 1 through 3) | 33,607,480 | 30,539,185 | 68,011,977 |
| 5. | Benefit and loss related payments | 19,886,372 | 10,388,746 | 21,817,004 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 15,830,907 | 15,182,139 | 30,482,417 |
| 8. | Dividends paid to policyholders | | | |
| 9. | Federal and foreign income taxes paid (recovered) net of $.....(9,254) tax on capital gains (losses) | 1,781,477 | 856,827 | 4,019,034 |
| 10. | Total (Lines 5 through 9) | 37,498,756 | 26,427,712 | 56,318,455 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (3,891,275) | 4,111,473 | 11,693,522 |
| | **CASH FROM INVESTMENTS** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 46,158,691 | 67,267,568 | 118,120,449 |
| | 12.2 Stocks | | 5,166,173 | 5,166,173 |
| | 12.3 Mortgage loans | | | |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | | | |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | 6 |
| | 12.7 Miscellaneous proceeds | 1,065,238 | 1,127,114 | 595,464 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 47,223,929 | 73,560,855 | 123,882,092 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 37,917,622 | 79,508,280 | 138,696,122 |
| | 13.2 Stocks | 4,999,443 | 7,057,264 | 7,057,264 |
| | 13.3 Mortgage loans | | | |
| | 13.4 Real estate | | | |
| | 13.5 Other invested assets | 7,125,000 | | |
| | 13.6 Miscellaneous applications | 641,513 | | 68,726 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 50,683,578 | 86,565,544 | 145,822,112 |
| 14. | Net increase or (decrease) in contract loans and premium notes | | | |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (3,459,649) | (13,004,689) | (21,940,020) |
| | **CASH FROM FINANCING AND MISCELLANEOUS SOURCES** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | | |
| | 16.2 Capital and paid in surplus, less treasury stock | | | |
| | 16.3 Borrowed funds | | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| | 16.5 Dividends to stockholders | | | 15,000,000 |
| | 16.6 Other cash provided (applied) | 15,636,503 | 10,989,733 | 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) | 15,636,503 | 10,989,733 | (1,415,402) |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17) | 8,285,579 | 2,096,517 | (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) | 22,168,159 | 27,640,998 | 13,882,580 |

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

| | | | |
|---|---|---|---|
| 20.0001 | | | |

# 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 |
|---|---|---|---|
| **NET INCOME** | | | |
| (1) JAMES RIVER INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 2) | OH | 4,812,501 | 10,378,229 |
| (2) State Prescribed Practices that increase/decrease NAIC SAP | | | |
| | | | |
| (3) State Permitted Practices that increase/decrease NAIC SAP | | | |
| | | | |
| (4) NAIC SAP (1 – 2 – 3 = 4) | OH | 4,812,501 | 10,378,229 |
| **SURPLUS** | | | |
| (5) JAMES RIVER INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2) | OH | 164,812,776 | 160,336,439 |
| (6) State Prescribed Practices that increase/decrease NAIC SAP | | | |
| | | | |
| (7) State Permitted Practices that increase/decrease NAIC SAP | | | |
| | | | |
| (8) NAIC SAP (5 – 6 – 7 = 8) | OH | 164,812,776 | 160,336,439 |

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

No significant change.

**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 June 30, 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 | 3,892 |
| | | 2. | 12 Months or Longer | 47,732 |
| b. | The aggregate related fair value of securities with unrealized losses: | 1. | Less than12 Months | 4,071,786 |
| | | 2. | 12 Months or Longer | 6,903,705 |

# NOTES TO FINANCIAL STATEMENTS

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 June 30, 2015.

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 – LIABILITIESS, 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

# NOTES TO FINANCIAL STATEMENTS

(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.

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 | | 39,558,628 | 3,346,277 | 42,904,905 |
| Perpetual preferred stock - industrial & misc | | 28,847,982 | | 28,847,982 |
| Common stock - industrial & misc | 6,936,906 | 734,100 | | 7,671,006 |
| Total | 6,936,906 | 69,140,710 | 3,346,277 | 79,423,893 |

The Company held no liabilities measured at fair value as of June 30, 2015. There were no transfers between Level 1 and Level 2 for assets held at June 30, 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 | | (588,990) | 88,682 | | | | (591,215) | | 3,346,277 |
| Total | 4,437,800 | | (588,990) | 88,682 | | | | (591,215) | | 3,346,277 |

(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 June 30, 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 | 222,762,929 | 216,628,595 | 7,790,254 | 208,503,987 | 6,468,688 | |
| Preferred stocks | 49,466,952 | 48,277,987 | | 49,466,952 | | |
| Common stocks | 7,671,006 | 7,671,006 | 6,936,906 | 734,100 | | |
| Cash equiv and short-term investments | 24,983,829 | 24,982,459 | 14,702,470 | 10,281,359 | | |

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

**NOTE 21 – OTHER ITEMS**

No significant change.

**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):

| | June 30, 2015 | December 31, 2014 |
|---|---|---|
| Balance at beginning of period | $ 111,858 | $108,013 |
| Loss and loss adjustment expense incurred: | | |
| Current accident year | 23,425 | 42,448 |
| Prior accident years | (3,341) | (13,845) |
| | 20,084 | 28,603 |
| Loss and loss adjustment expense payments made for: | | |
| Current accident year | 3,366 | 5,370 |
| Prior accident years | 10,919 | 19,388 |
| | 14,285 | 24,758 |
| Balance at end of period | $ 117,657 | $111,858 |

Reserves for incurred losses and LAE attributable to insured events of prior years, decreased by approximately $3.3 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.

# NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

**NOTE 33 – ASBESTOS/ENVIRONMENTAL RESERVES**

No significant change.

**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 [ X ]

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 [ X ]

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? Yes [ X ] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]

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 [ X ]

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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 [X] 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 became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 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 [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [ X ]

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 [ X ]

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 [ X ]

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

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

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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 [ X ] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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 [ X ]

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 [ X ]

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<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Book/Adjusted Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | 0 | 0 |
| 14.23 | Common Stock | 15,861,801 | 16,151,714 |
| 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 | $ 16,151,714 |
| 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*? Yes [ X ] No [ ]

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

| 1<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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? Yes [ ] No [ X ]

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>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 [ ]

   If yes, attach an explanation.

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 | 2 | 3 | Total Discount | | | | Discount Taken During Period | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses | Unpaid LAE | IBNR | Total | Unpaid Losses | Unpaid LAE | IBNR | 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|

**NONE**

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| | States, Etc. | 1<br>Active Status | Direct Premiums Written<br>2<br>Current Year to Date | Direct Premiums Written<br>3<br>Prior Year to Date | Direct Losses Paid (Deducting Salvage)<br>4<br>Current Year to Date | Direct Losses Paid (Deducting Salvage)<br>5<br>Prior Year to Date | Direct Losses Unpaid<br>6<br>Current Year to Date | Direct Losses Unpaid<br>7<br>Prior Year to Date |
|---|---|---|---|---|---|---|---|---|
| 1. | Alabama AL | E | 1,152,681 | 1,072,000 | 59,850 | 1,217,680 | 2,879,340 | 3,292,875 |
| 2. | Alaska AK | E | 58,373 | 239,363 | | 30,051 | 694,011 | 601,933 |
| 3. | Arizona AZ | E | 2,398,237 | 2,151,831 | 651,777 | 152,404 | 4,668,816 | 7,324,707 |
| 4. | Arkansas AR | E | 728,862 | 799,338 | 176,000 | 710 | 1,242,963 | 1,395,742 |
| 5. | California CA | E | 68,309,285 | 42,521,804 | 16,230,608 | 6,661,256 | 104,974,766 | 91,575,437 |
| 6. | Colorado CO | E | 1,422,436 | 1,196,539 | 694,639 | 147,500 | 3,627,318 | 3,155,350 |
| 7. | Connecticut CT | E | 1,122,791 | 941,200 | 50,180 | 77,700 | 2,314,507 | 2,389,748 |
| 8. | Delaware DE | E | 186,751 | 323,446 | | 10,000 | 236,918 | 705,173 |
| 9. | District of Columbia DC | E | 299,500 | 102,618 | 173,751 | | 1,003,992 | 542,548 |
| 10. | Florida FL | E | 12,365,455 | 9,063,183 | 3,477,565 | 345,440 | 27,379,793 | 21,179,534 |
| 11. | Georgia GA | E | 1,819,538 | 1,935,964 | 75,972 | 181,957 | 3,847,309 | 3,149,229 |
| 12. | Hawaii HI | E | 409,316 | 438,273 | | 100 | 540,679 | 573,612 |
| 13. | Idaho ID | E | 249,941 | 278,740 | 9,000 | 150,000 | 781,369 | 719,986 |
| 14. | Illinois IL | E | 3,741,261 | 3,962,097 | 285,889 | 120,738 | 10,312,258 | 9,818,960 |
| 15. | Indiana IN | E | 1,122,626 | 1,006,317 | 1,527,090 | 12,870 | 2,763,992 | 3,626,075 |
| 16. | Iowa IA | E | 424,044 | 418,846 | | | 805,087 | 685,300 |
| 17. | Kansas KS | E | 357,124 | 397,832 | | | 768,776 | 837,310 |
| 18. | Kentucky KY | E | 747,465 | 582,819 | (427) | (351) | 1,937,372 | 1,429,054 |
| 19. | Louisiana LA | E | 2,938,005 | 2,941,210 | 619,254 | 248,144 | 8,576,944 | 7,322,066 |
| 20. | Maine ME | E | 60,555 | 66,019 | 25,000 | | 153,208 | 142,637 |
| 21. | Maryland MD | E | 1,471,388 | 1,262,024 | 1,257,882 | 19,601 | 2,869,412 | 2,732,419 |
| 22. | Massachusetts MA | E | 2,239,415 | 1,539,128 | 214,682 | 31,800 | 4,568,248 | 4,087,384 |
| 23. | Michigan MI | E | 1,582,930 | 797,330 | 102,028 | 42,710 | 4,259,987 | 3,002,115 |
| 24. | Minnesota MN | E | 796,991 | 624,148 | 15,265 | 375,000 | 1,854,216 | 1,536,704 |
| 25. | Mississippi MS | E | 649,860 | 613,136 | 629,841 | 297,296 | 890,969 | 821,977 |
| 26. | Missouri MO | E | 807,281 | 884,961 | 70,507 | 2,436,500 | 3,226,519 | 3,064,226 |
| 27. | Montana MT | E | 244,638 | 454,272 | 55,693 | | 1,614,259 | 1,052,161 |
| 28. | Nebraska NE | E | 144,221 | 199,997 | 25,800 | 3,020 | 1,298,524 | 1,230,521 |
| 29. | Nevada NV | E | 1,952,331 | 1,734,458 | 287,335 | 202,188 | 5,130,855 | 4,512,908 |
| 30. | New Hampshire NH | E | 89,287 | 169,888 | 598 | | 309,077 | 538,145 |
| 31. | New Jersey NJ | E | 3,249,967 | 3,435,250 | 141,774 | 1,508 | 9,190,637 | 7,815,904 |
| 32. | New Mexico NM | E | 246,315 | 144,713 | 250 | | 1,545,901 | 758,888 |
| 33. | New York NY | E | 10,118,228 | 10,288,549 | 2,691,162 | 756,053 | 30,011,127 | 27,375,357 |
| 34. | North Carolina NC | E | 1,907,920 | 1,113,480 | 36,718 | 300,000 | 5,169,866 | 5,106,944 |
| 35. | North Dakota ND | E | 490,091 | 304,080 | | 7,832 | 1,101,553 | 947,439 |
| 36. | Ohio OH | L | | | | | | |
| 37. | Oklahoma OK | E | 1,240,835 | 1,033,780 | 22,440 | 36,566 | 3,334,792 | 2,780,437 |
| 38. | Oregon OR | E | 588,089 | 681,848 | 244,749 | 72,727 | 2,339,524 | 956,403 |
| 39. | Pennsylvania PA | E | 3,219,366 | 3,130,492 | 410,143 | 792,514 | 7,722,559 | 6,436,673 |
| 40. | Rhode Island RI | E | 162,592 | 202,119 | 54,106 | | 472,875 | 589,677 |
| 41. | South Carolina SC | E | 1,119,881 | 668,648 | 56,765 | 725,000 | 1,276,712 | 1,100,992 |
| 42. | South Dakota SD | E | 28,381 | 36,631 | | | 57,656 | 138,495 |
| 43. | Tennessee TN | E | 1,178,665 | 1,200,621 | 789,222 | 34,400 | 5,868,786 | 4,047,567 |
| 44. | Texas TX | E | 9,404,644 | 10,723,982 | 1,463,176 | 873,628 | 27,240,754 | 25,093,989 |
| 45. | Utah UT | E | 584,200 | 696,453 | 30,790 | | 1,447,708 | 1,503,682 |
| 46. | Vermont VT | E | 32,807 | 104,863 | | 20,677 | 71,852 | 68,749 |
| 47. | Virginia VA | E | 2,211,898 | 1,210,342 | 18,522 | 442,750 | 3,017,887 | 3,325,495 |
| 48. | Washington WA | E | 3,428,494 | 2,828,369 | 66,633 | 276,669 | 11,176,006 | 10,580,250 |
| 49. | West Virginia WV | E | 796,323 | 685,642 | | 46,000 | 1,737,007 | 1,345,985 |
| 50. | Wisconsin WI | E | 530,971 | 612,833 | 20,210 | 176,500 | 1,308,292 | 1,344,145 |
| 51. | Wyoming WY | E | 289,112 | 557,456 | | 12,662 | 537,317 | 1,048,266 |
| 52. | American Samoa AS | N | | | | | | |
| 53. | Guam GU | N | | | | | | |
| 54. | Puerto Rico PR | E | | | | | | |
| 55. | US Virgin Islands VI | E | | | | | 4,521 | 4,832 |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CAN | N | | | | | | |
| 58. | Aggregate Other Alien OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. | Totals | (a) 1 | 150,721,367 | 118,378,932 | 32,762,439 | 17,339,800 | 320,164,816 | 285,416,005 |

**DETAILS OF WRITE-INS**

| | | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| 58001. | | XXX | | | | | | |
| 58002. | | XXX | | | | | | |
| 58003. | | XXX | | | | | | |
| 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 |

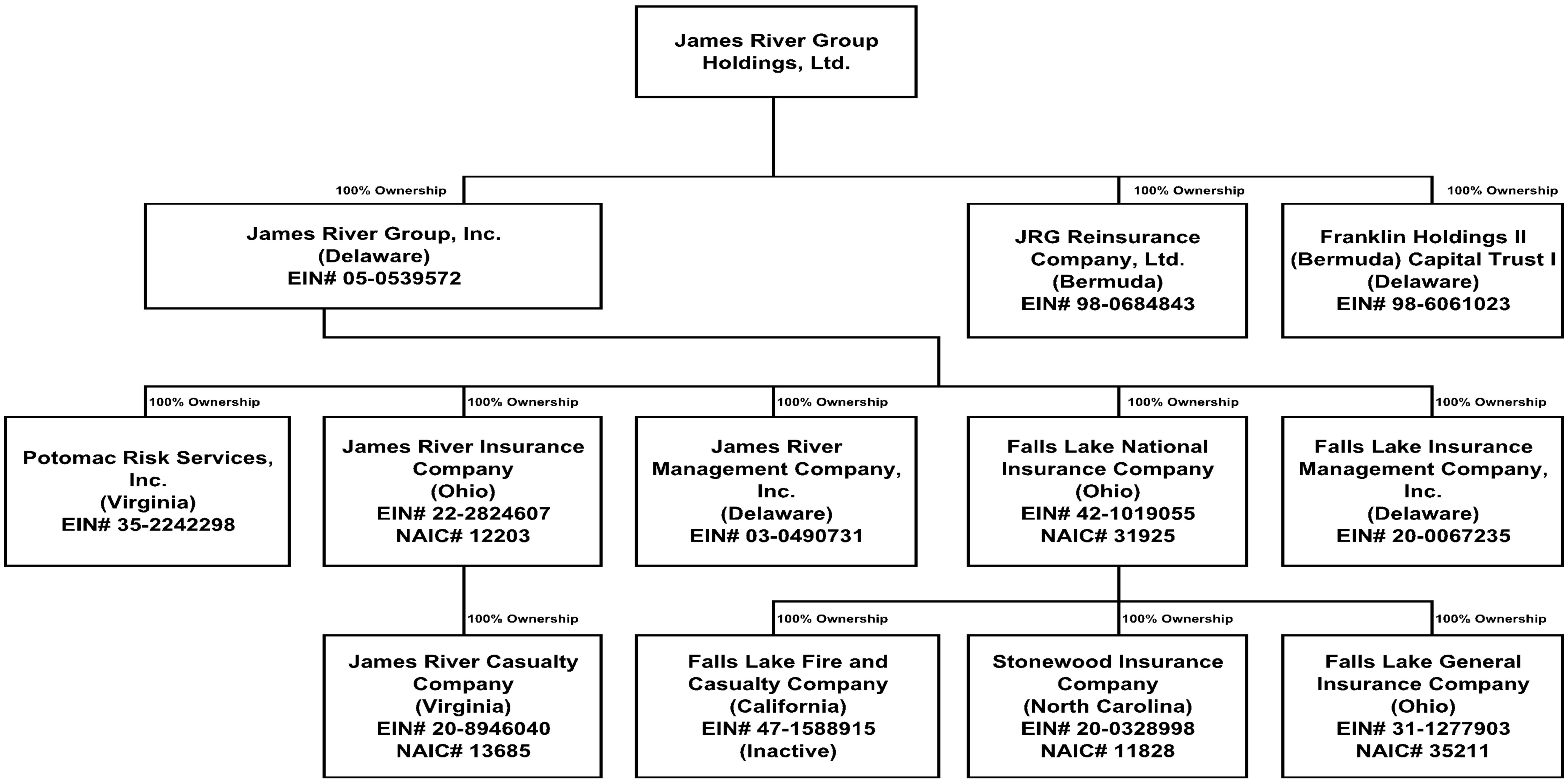
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(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



# SCHEDULE Y

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

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

# PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|
| 1. Fire | 601,415 | (97,701) | (16.2) | (8.0) |
| 2. Allied lines | 4,401,906 | 896,169 | 20.4 | (11.6) |
| 3. Farmowners multiple peril | | | 0.0 | |
| 4. Homeowners multiple peril | | | 0.0 | |
| 5. Commercial multiple peril | | | 0.0 | |
| 6. Mortgage guaranty | | | 0.0 | |
| 8. Ocean marine | | | 0.0 | |
| 9. Inland marine | 37,073 | 20,814 | 56.1 | (94.9) |
| 10. Financial guaranty | | | 0.0 | |
| 11.1. Medical professional liability - occurrence | 97,209 | 1,740 | 1.8 | 8.7 |
| 11.2. Medical professional liability - claims-made | 3,951,090 | 1,800,546 | 45.6 | 15.0 |
| 12. Earthquake | 779,517 | 185,591 | 23.8 | (13.1) |
| 13. Group accident and health | | | 0.0 | |
| 14. Credit accident and health | | | 0.0 | |
| 15. Other accident and health | | | 0.0 | |
| 16. Workers' compensation | | | 0.0 | |
| 17.1 Other liability-occurrence | 61,223,321 | 22,288,434 | 36.4 | 46.0 |
| 17.2 Other liability-claims made | 10,673,361 | 373,330 | 3.5 | 5.6 |
| 17.3 Excess workers' compensation | | | 0.0 | |
| 18.1 Products liability-occurrence | 20,963,671 | 10,412,418 | 49.7 | 37.6 |
| 18.2 Products liability-claims made | 4,846,528 | 578,538 | 11.9 | 2.6 |
| 19.1, 19.2 Private passenger auto liability | | | 0.0 | |
| 19.3, 19.4 Commercial auto liability | 29,148,955 | 15,723,158 | 53.9 | 54.1 |
| 21. Auto physical damage | | | 0.0 | |
| 22. Aircraft (all perils) | | | 0.0 | |
| 23. Fidelity | | | 0.0 | |
| 24. Surety | | | 0.0 | |
| 26. Burglary and theft | | | 0.0 | |
| 27. Boiler and machinery | | | 0.0 | |
| 28. Credit | | | 0.0 | |
| 29. International | | | 0.0 | |
| 30. Warranty | | | 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 | |
| 35. Totals | 136,724,046 | 52,183,037 | 38.2 | 34.9 |
| **DETAILS OF WRITE-INS** | | | | |
| 3401. | | | 0.0 | |
| 3402. | | | 0.0 | |
| 3403. | | | 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 | |

# PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|---|---|---|---|
| 1. Fire | 699,040 | 1,047,209 | 895,616 |
| 2. Allied lines | 3,877,310 | 6,213,549 | 6,416,368 |
| 3. Farmowners multiple peril | | | |
| 4. Homeowners multiple peril | | | |
| 5. Commercial multiple peril | | | |
| 6. Mortgage guaranty | | | |
| 8. Ocean marine | | | |
| 9. Inland marine | 39,704 | 95,162 | (11,519) |
| 10. Financial guaranty | | | |
| 11.1 Medical professional liability - occurrence | 37,521 | 68,339 | 64,405 |
| 11.2 Medical professional liability - claims made | 1,429,031 | 4,541,718 | 3,579,379 |
| 12. Earthquake | 355,560 | 887,814 | 1,022,269 |
| 13. Group accident and health | | | |
| 14. Credit accident and health | | | |
| 15. Other accident and health | | | |
| 16. Workers' compensation | | | |
| 17.1 Other liability-occurrence | 32,778,915 | 65,042,277 | 59,051,590 |
| 17.2 Other liability-claims made | 4,811,162 | 11,638,401 | 9,576,015 |
| 17.3 Excess workers' compensation | | | |
| 18.1 Products liability-occurrence | 10,378,315 | 21,348,987 | 24,915,893 |
| 18.2 Products liability-claims made | 2,422,579 | 4,356,507 | 4,645,420 |
| 19.1 19.2 Private passenger auto liability | | | |
| 19.3 19.4 Commercial auto liability | 18,826,485 | 35,481,404 | 8,223,496 |
| 21. Auto physical damage | | | |
| 22. Aircraft (all perils) | | | |
| 23. Fidelity | | | |
| 24. Surety | | | |
| 26. Burglary and theft | | | |
| 27. Boiler and machinery | | | |
| 28. Credit | | | |
| 29. International | | | |
| 30. Warranty | | | |
| 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 | 75,655,622 | 150,721,367 | 118,378,932 |
| **DETAILS OF WRITE-INS** | | | |
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 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

| Years in Which Losses Occurred | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 4<br>2015 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2015 Loss and LAE Payments (Cols. 4 + 5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2012 + Prior | 14,464 | 37,155 | 51,619 | 4,673 | 577 | 5,250 | 14,088 | 314 | 30,480 | 44,882 | 4,297 | (5,784) | (1,487) |
| 2. 2013 | 4,007 | 19,154 | 23,161 | 1,993 | 315 | 2,308 | 3,696 | 270 | 15,905 | 19,871 | 1,682 | (2,664) | (982) |
| 3. Subtotals 2013 + Prior | 18,471 | 56,309 | 74,780 | 6,666 | 892 | 7,558 | 17,784 | 584 | 46,385 | 64,753 | 5,979 | (8,448) | (2,469) |
| 4. 2014 | 5,468 | 31,611 | 37,079 | 2,563 | 798 | 3,361 | 3,006 | 1,825 | 28,014 | 32,845 | 101 | (974) | (873) |
| 5. Subtotals 2014 + Prior | 23,939 | 87,920 | 111,859 | 9,229 | 1,690 | 10,919 | 20,790 | 2,409 | 74,399 | 97,598 | 6,080 | (9,422) | (3,342) |
| 6. 2015 | XXX | XXX | XXX | XXX | 3,366 | 3,366 | XXX | 2,930 | 17,129 | 20,059 | XXX | XXX | XXX |
| 7. Totals | 23,939 | 87,920 | 111,859 | 9,229 | 5,056 | 14,285 | 20,790 | 5,339 | 91,528 | 117,657 | 6,080 | (9,422) | (3,342) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 160,336 | | | | | | | | | | | | |

| 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. 25.4 % | 2. (10.7)% | 3. (3.0)% |

| Col. 13, Line 7 Line 8 |
|---|
| 4. (2.1)% |

# 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.

| | | Response |
|---|---|---|
| 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:**

* 1 2 2 0 3 2 0 1 5 4 9 0 0 0 0 0 2 *

* 1 2 2 0 3 2 0 1 5 3 6 5 0 0 0 0 2 *

* 1 2 2 0 3 2 0 1 5 5 0 5 0 0 0 0 2 *

# Overflow Page for Write-Ins

**Additional Write-ins for Liabilities:**

| | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|
| 2504. Other | | 119,019 |
| 2505. Unapplied cash | 2,781,159 | |
| 2597. Summary of remaining write-ins for Line 25 | 2,781,159 | 119,019 |

# SCHEDULE A - VERIFICATION

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 5,625,000 | |
| 2.2 Additional investment made after acquisition | 1,500,000 | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | | |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 7,125,000 | 0 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 7,125,000 | 0 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1<br>Year to Date | 2<br>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 | 42,917,061 | 145,753,386 |
| 3. Accrual of discount | 409,465 | 938,697 |
| 4. Unrealized valuation increase (decrease) | (241,461) | 1,023,031 |
| 5. Total gain (loss) on disposals | (27,889) | 379,293 |
| 6. Deduct consideration for bonds and stocks disposed of | 46,158,682 | 123,286,622 |
| 7. Deduct amortization of premium | 178,740 | 355,984 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | 695,980 | 4,217,098 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 288,729,302 | 292,705,528 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 288,729,302 | 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

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 117,692,367 | 634,208,899 | 632,886,211 | 18,687 | 117,692,367 | 119,033,744 | | 104,624,072 |
| 2. NAIC 2 (a) | 28,269,049 | 2,492,700 | 535,288 | (11,468) | 28,269,049 | 30,214,993 | | 28,815,566 |
| 3. NAIC 3 (a) | 3,429,291 | 615,657 | 273,499 | 262,154 | 3,429,291 | 4,033,603 | | 13,209,247 |
| 4. NAIC 4 (a) | 77,540,870 | 9,726,854 | 7,126,301 | (5,366,514) | 77,540,870 | 74,774,909 | | 85,565,313 |
| 5. NAIC 5 (a) | 8,616,006 | 2,523,006 | 18,171 | 2,432,966 | 8,616,006 | 13,553,807 | | 8,590,146 |
| 6. NAIC 6 (a) | | | 2,711,882 | 2,711,882 | | | | |
| 7. Total Bonds | 235,547,583 | 649,567,116 | 643,551,352 | 47,707 | 235,547,583 | 241,611,056 | 0 | 240,804,344 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | 31,755,401 | | | (1,137,218) | 31,755,401 | 30,618,182 | | 27,071,241 |
| 10. NAIC 3 | 17,755,799 | | | (95,995) | 17,755,799 | 17,659,804 | | 17,116,784 |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 49,511,200 | 0 | 0 | (1,233,213) | 49,511,200 | 48,277,986 | 0 | 44,188,025 |
| 15. Total Bonds and Preferred Stock | 285,058,783 | 649,567,116 | 643,551,352 | (1,185,506) | 285,058,783 | 289,889,042 | 0 | 284,992,369 |

(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 $.....7,282,500; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|---|---|---|---|---|---|
| 9199999 | 17,699,959 | XXX | 17,699,644 | 285 | 413 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>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 | 43,520,681 | 150,336,773 |
| 3. Accrual of discount | 2,228 | 315 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | 1,449 | 6 |
| 6. Deduct consideration received on disposals | 38,879,585 | 158,265,883 |
| 7. Deduct amortization of premium | 958 | 1,782 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 17,699,959 | 13,056,144 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 17,699,959 | 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<br>Year to Date | 2<br>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 | 1,309,380,000 | 2,682,172,500 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 1,304,715,000 | 2,688,272,500 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/ adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 7,282,500 | 2,617,500 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 7,282,500 | 2,617,500 |

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

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

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

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

# SCHEDULE BA - PART 2

## Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Desig-nation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated** | | | | | | | | | | | | |
| | AG Direct Lending Fund, L.P. | Wilmington | DE | AG Direct Lending Fund GP, LLC | | 06/04/2015 | 1 | 625,000 | | | 4,375,000 | |
| 2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | 625,000 | 0 | 0 | 4,375,000 | XXX |
| **Any Other Class of Asset - Affiliated** | | | | | | | | | | | | |
| | DESRI Northstar Financing LLC | New York | NY | DESCRI Northstar Financing LLC | | 04/22/2015 | | 5,000,000 | 1,500,000 | | | |
| 4399999. Total - Any Other Class of Asset - Affiliated | | | | | | | | 5,000,000 | 1,500,000 | 0 | 0 | XXX |
| 4499999. Subtotal - Unaffiliated | | | | | | | | 625,000 | 0 | 0 | 4,375,000 | XXX |
| 4599999. Subtotal - Affiliated | | | | | | | | 5,000,000 | 1,500,000 | 0 | 0 | XXX |
| 4699999. Totals | | | | | | | | 5,625,000 | 1,500,000 | 0 | 4,375,000 | XXX |



# SCHEDULE BA - PART 3

## Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Changes in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusting Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |

# 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) |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | |
| 25476F QS 0 | DIST OF COLUMBIA | | 06/05/2015 | SALOMON SMITH BARNEY | | 1,133,930 | 1,000,000 | | 1FE |
| 1799999. Total Bonds - U.S. States, Territories and Possessions | | | | | | 1,133,930 | 1,000,000 | 0 | XXX |
| **Bonds - U.S. Political Subdivisions of States, Territories and Possessions** | | | | | | | | | |
| 64084F JS 1 | NESHAMINY PA SCH DIST | | 04/23/2015 | RBC DAIN RAUSCHER INCORPORATED | | 1,057,620 | 1,000,000 | | 1FE |
| 949493 WD 8 | WELLESLEY MA | | 05/28/2015 | JANNEY MONTGOMERY SCOTT | | 1,009,860 | 1,000,000 | | 1FE |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 2,067,480 | 2,000,000 | 0 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | |
| 20775Y CA 2 | CONNECTICUT ST REVOLVING FUNDG | | 04/23/2015 | GOLDMAN SACHS | | 1,197,180 | 1,000,000 | | 1FE |
| 3132L6 YH 8 | FEDERAL HOME LN MTG CORP #V81612 | | 06/30/2015 | WELLS FARGO FINANCIAL | | 511,095 | 496,359 | 627 | 1FE |
| 373511 GP 3 | GEORGIA ST HGR EDU FACS AUTH R | | 05/29/2015 | MERRILL LYNCH | | 1,100,243 | 1,120,000 | | 1FE |
| 495289 X9 6 | KING CNTY WA SWR REVENUE | | 05/29/2015 | BARCLAYS CAPITAL | | 1,786,506 | 1,580,000 | 23,042 | 1FE |
| 59333P R7 5 | MIAMI-DADE CNTY FL AVIATION RE | | 06/10/2015 | RBC DAIN RAUSCHER INCORPORATED | | 1,121,001 | 1,050,000 | | 1FE |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment | | | | | | 5,716,025 | 5,246,359 | 23,669 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | |
| 00212Q AM 8 | A SCHULMAN INC TL B | | 05/11/2015 | JP MORGAN SECURITIES INC | | 615,657 | 617,200 | | 3FE |
| 01950E AT 4 | ALLIED SECURITY HLDS TL 2ND LIEN | | 04/22/2015 | CREDIT SUISSE FIRST BOSTON | | 115,699 | 114,412 | | 5FE |
| 03021B AE 4 | AMERICAN TIRE DISTRIBUTORS TL B | | 03/26/2015 | BANK OF AMERICA | | 556,296 | 559,091 | | 4FE |
| 03759D AB 4 | APEX TOOL GROUP LLC TL B | | 04/10/2015 | BARCLAYS CAPITAL | | 312,935 | 315,300 | | 4FE |
| 04765B AD 4 | ATKORE INTERNATIONAL TL | | 04/21/2015 | DEUTSCHE BANK | | 813,094 | 820,246 | | 4FE |
| 05745P AD 5 | BAKERCORP INTL TL | | 04/29/2015 | DEUTSCHE BANK | | 672,390 | 689,630 | | 4FE |
| 17107U AC 3 | CHROMAFLO TECH TL B | | 02/24/2015 | DEUTSCHE BANK | | 308,193 | 311,700 | | 4FE |
| 360271 AJ 9 | FULTON FINANCIAL CORP | | 06/08/2015 | SANDLER ONEILL | | 2,492,700 | 2,500,000 | 8,125 | 2FE |
| 43134T AB 1 | HILEX POLY CO TL 2ND LIEN | | 04/10/2015 | DEUTSCHE BANK | | 480,095 | 473,000 | | 5FE |
| 45690D AB 7 | INFILTRATOR SYSTEMS TL | | 05/21/2015 | DEUTSCHE BANK | | 863,859 | 868,200 | | 4FE |
| 49865N AB 6 | KLOECKNER PENTAPLAST TL | | 04/22/2015 | CREDIT SUISSE FIRST BOSTON | | 753,818 | 750,485 | | 4FE |
| 50209R AE 4 | LM US MEMBER TL 2ND LIEN | | 04/14/2015 | MORGAN STANLEY & CO | | 1,138,746 | 1,141,600 | | 5FE |
| 76970M AG 2 | ROAD INFRASTRUCTURE TL B | | 04/20/2015 | CREDIT SUISSE FIRST BOSTON | | 679,137 | 683,502 | | 4FE |
| 76970M AK 3 | ROAD INFRASTRUCTURE TL C | | 04/10/2015 | CREDIT SUISSE FIRST BOSTON | | 214,099 | 233,079 | | 5FE |
| 77927L AM 3 | ROUNDYS SUPERMARKETS TL B | | 03/27/2015 | CREDIT SUISSE FIRST BOSTON | | 140,118 | 145,200 | | 4FE |
| 81732L AL 2 | SEQUA CORP TL B | | 03/04/2015 | MORGAN STANLEY & CO | | 95,904 | 97,986 | | 5FE |
| 82379W AM 2 | SHERIDAN INVEST SIP TL B2 | | 03/06/2015 | CITIGROUP GLOBAL MARKETS | | 37,660 | 39,852 | | 4FE |
| 82382F AH 5 | SHERIDAN PROD SPP 1-A TL B2 | | 03/06/2015 | CITIGROUP GLOBAL MARKETS | | 4,990 | 5,281 | | 4FE |
| 82382G AH 3 | SHERIDAN PROD SPP 1-M TL B2 | | 03/06/2015 | CITIGROUP GLOBAL MARKETS | | 3,048 | 3,226 | | 4FE |
| 87309L AN 8 | TWCC HOLDING CORP TL | | 05/21/2015 | DEUTSCHE BANK | | 770,735 | 779,000 | | 4FE |
| 87583H AC 8 | TANK HOLDING CORP TL | | 03/12/2015 | GENERAL ELECTRIC CAPITAL | | 28,084 | 28,014 | | 4FE |
| 87910M AT 4 | TEKNI-PLEX INC TL | | 04/15/2015 | CREDIT SUISSE FIRST BOSTON | | 808,836 | 812,900 | | 4FE |
| 88065V AC 2 | TENSAR CORP TL | | 06/03/2015 | UBS WARBURG | | 137,090 | 143,300 | | 4FE |
| 92835E AB 3 | VISKASE COS INC TL B | | 03/06/2015 | UBS WARBURG | | 652,883 | 662,825 | | 4FE |
| 92939E AE 2 | WP MUSTANG HOLDINGS TL B 2ND LIEN | | 03/10/2015 | CREDIT SUISSE FIRST BOSTON | | 167,025 | 170,000 | | 5FE |
| 96758D AT 0 | WIDEOPENWEST FINANCE TL B | | 05/18/2015 | CREDIT SUISSE FIRST BOSTON | | 592,754 | 592,754 | | 4FE |

# SCHEDULE D - PART 3

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

| 1 Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| BL1022 96 3 | CULLIGAN INTERNATIONAL TL |  | 04/15/2015 | CREDIT SUISSE FIRST BOSTON |  | 311,439 | 315,732 | 847 | 5Z |
| BL1591 93 4 | VARSITY BRANDS (HERCULES) TL B |  | 05/26/2015 | GOLDMAN SACHS |  | 63,011 | 63,011 |  | 4FE |
| BL1712 34 0 | WASH MULTIFAMILY LAUNDRY US TL B |  | 05/04/2015 | MORGAN STANLEY & CO |  | 587,654 | 589,127 |  | 4FE |
| BL1731 29 0 | WASH MULTIFAMILY LAUNDRY CAN TL B |  | 05/04/2015 | MORGAN STANLEY & CO |  | 102,915 | 103,173 |  | 4FE |
| C8843Q AB 9 | TERVITA CORP TL B | A | 01/14/2015 | NOMURA SECURITIES INTL |  | 58,654 | 62,900 |  | 4FE |
| 49865N AE 0 | KP GERMANY ERSTE GMBH TL B | F | 04/22/2015 | CREDIT SUISSE FIRST BOSTON |  | 322,144 | 320,720 |  | 4FE |
| 87305X AB 2 | TEAMVIEWER (REGIT EINS) TL B | R | 04/10/2015 | BANK OF AMERICA |  | 456,555 | 461,750 |  | 4FE |
| 3899999. Total Bonds - Industrial and Miscellaneous |  |  |  |  |  | 15,358,217 | 15,474,196 | 8,972 | XXX |
| 8399997. Total Bonds - Part 3 |  |  |  |  |  | 24,275,652 | 23,720,555 | 32,641 | XXX |
| 8399999. Total Bonds |  |  |  |  |  | 24,275,652 | 23,720,555 | 32,641 | XXX |
| 9999999. Total Bonds, Preferred and Common Stocks |  |  |  |  |  | 24,275,652 | XXX | 32,641 | XXX |

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

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in 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) |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | | |
| 912828 VD 9 | UNITED STATES TREASURY NOTE | | 04/20/2015 | PARIBAS CORPORATION | | 1,000,192 | 1,000,000 | 999,652 | 999,926 | | 54 | | 54 | | 999,980 | | 212 | 212 | 975 | 05/31/2015 | 1 |
| 0599999. Total Bonds - U.S Government | | | | | | 1,000,192 | 1,000,000 | 999,652 | 999,926 | 0 | 54 | 0 | 54 | 0 | 999,980 | 0 | 212 | 212 | 975 | XXX | XXX |
| **Bonds - U.S. Political Subdivisions of States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | | |
| 345748 UP 0 | FOREST HILLS MI PUBLIC SCHS | | 05/01/2015 | CALLED BY ISSUER at 100.000 | | 1,000,000 | 1,000,000 | 1,043,360 | 1,001,913 | | (1,913) | | (1,913) | | 1,000,000 | | | 0 | 25,000 | 05/01/2020 | 1FE |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,000,000 | 1,000,000 | 1,043,360 | 1,001,913 | 0 | (1,913) | 0 | (1,913) | 0 | 1,000,000 | 0 | 0 | 0 | 25,000 | XXX | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | | |
| 31294K ZF 5 | FEDERAL HOME LOAN MTG CORP #E01642 | | 06/01/2015 | PAYDOWN | | 11,554 | 11,554 | 11,498 | 11,549 | | 5 | | 5 | | 11,554 | | | 0 | 237 | 05/01/2019 | 1FE |
| 31294K ZT 5 | FEDERAL HOME LOAN MTG CORP #E01654 | | 06/01/2015 | PAYDOWN | | 5,966 | 5,966 | 5,938 | 5,963 | | 3 | | 3 | | 5,966 | | | 0 | 124 | 06/01/2019 | 1FE |
| 3136AD DN 6 | FANNIE MAE 13-33 DP | | 06/01/2015 | PAYDOWN | | 69,025 | 69,025 | 64,884 | 68,672 | | 353 | | 353 | | 69,025 | | | 0 | 557 | 08/25/2042 | 1FE |
| 3136AG MS 8 | FANNIE MAE 13-108 BA | | 06/01/2015 | PAYDOWN | | 60,110 | 60,110 | 61,613 | 60,239 | | (129) | | (129) | | 60,110 | | | 0 | 724 | 03/25/2037 | 1FE |
| 3137B8 PP 6 | FREDDIE MAC -4322 PA | | 06/01/2015 | PAYDOWN | | 33,239 | 33,239 | 35,088 | 33,332 | | (93) | | (93) | | 33,239 | | | 0 | 554 | 03/15/2044 | 1FE |
| 3138MK 5J 1 | FEDERAL NATIONAL MTG ASSOC #AQ4448 | | 06/01/2015 | PAYDOWN | | 33,163 | 33,163 | 34,915 | 33,220 | | (57) | | (57) | | 33,163 | | | 0 | 403 | 11/01/2042 | 1FE |
| 31393A PQ 4 | FEDERAL NATIONAL MTG ASSOC 03 22 UC | | 06/01/2015 | PAYDOWN | | 11,130 | 11,130 | 10,500 | 10,997 | | 134 | | 134 | | 11,130 | | | 0 | 180 | 12/25/2032 | 1FE |
| 31394X YW 0 | FEDERAL HM LN MTG CORP 2790 DY | | 06/01/2015 | PAYDOWN | | 93,866 | 93,866 | 87,398 | 93,399 | | 466 | | 466 | | 93,866 | | | 0 | 1,782 | 05/15/2019 | 1FE |
| 74529J KJ 3 | PUERTO RICO SALES TAX FING COR | | 05/27/2015 | VARIOUS | | 1,543,750 | 2,500,000 | 1,892,400 | 1,828,250 | 64,150 | | 370,475 | (306,325) | | 1,521,925 | | 21,825 | 21,825 | 114,583 | 08/01/2037 | 6FE |
| 74529J LY 9 | PUERTO RICO SALES TAX FING COR | | 05/27/2015 | VARIOUS | | 1,189,938 | 1,975,000 | 1,479,709 | 1,368,082 | 111,627 | | 289,752 | (178,125) | | 1,189,957 | | (20) | (20) | 86,406 | 08/01/2043 | 6FE |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment | | | | | | 3,051,741 | 4,793,053 | 3,683,943 | 3,513,703 | 175,777 | 682 | 660,227 | (483,768) | 0 | 3,029,935 | 0 | 21,805 | 21,805 | 205,550 | XXX | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | | |
| 00190N AB 5 | PODS LLC TL B | | 06/30/2015 | SINK FUND PAYMENT | | 822 | 822 | 818 | | | | | 0 | | 822 | | | 0 | 10 | 02/02/2022 | 4FE |
| 01862L AM 0 | ALLIANCE LAUNDRY TL | | 04/07/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 1,359 | 12/10/2018 | 4FE |
| 02563G AB 5 | AMERICAN ENERGY-MARCELLUS TL | | 05/05/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 7,537 | 08/04/2020 | 5FE |
| 03021B AB 0 | AMERICAN TIRE DISTRIBUTORS TL | | 04/01/2015 | SINK FUND PAYMENT | | 630,657 | 630,657 | 630,657 | 629,080 | 1,577 | | | 1,577 | | 630,657 | | | 0 | 11,552 | 06/01/2018 | 4FE |
| 03021B AE 4 | AMERICAN TIRE DISTRIBUTORS TL B | | 06/30/2015 | SINK FUND PAYMENT | | 1,398 | 1,398 | 1,391 | | | | | 0 | | 1,398 | | | 0 | 17 | 09/01/2021 | 4FE |
| 03759D AB 4 | APEX TOOL GROUP LLC TL B | | 06/30/2015 | SINK FUND PAYMENT | | 5,192 | 5,192 | 5,122 | 4,308 | 73 | 7 | | 80 | | 5,192 | | | 0 | 109 | 01/31/2020 | 4FE |
| 03976G AB 4 | ARDEN GROUP TL | | 06/30/2015 | SINK FUND PAYMENT | | 3,838 | 3,838 | 3,799 | 3,835 | | 3 | | 3 | | 3,838 | | | 0 | 101 | 02/19/2020 | 4Z |
| 04317M AE 1 | ARUBA INVESTMENTS TL B | | 06/22/2015 | SECURITY CALLED BY ISSUER at 101.000 | | 273,710 | 271,000 | 269,645 | | | 59 | | 59 | | 269,704 | | 4,006 | 4,006 | 5,138 | 02/02/2022 | 4FE |
| 04765B AD 4 | ATKORE INTERNATIONAL TL | | 06/30/2015 | SINK FUND PAYMENT | | 3,851 | 3,851 | 3,826 | 1,754 | 31 | 1 | | 32 | | 3,851 | | | 0 | 58 | 04/09/2021 | 4FE |
| 05543C AC 0 | BOBS DISCOUNT FURNITURE TL | | 06/30/2015 | SINK FUND PAYMENT | | 4,465 | 4,465 | 4,376 | 4,391 | 68 | 7 | | 75 | | 4,465 | | | 0 | 118 | 02/12/2021 | 4FE |
| 05543Y AB 4 | BBB INDUSTRIES LLC | | 06/29/2015 | SINK FUND PAYMENT | | 2,770 | 2,770 | 2,724 | 2,754 | | 16 | | 16 | | 2,770 | | | 0 | 86 | 11/03/2021 | 4FE |
| 05604X AK 2 | BWAY HOLDING TL B | | 06/30/2015 | SINK FUND PAYMENT | | 4,433 | 4,433 | 4,388 | 4,430 | | 3 | | 3 | | 4,433 | | | 0 | 123 | 08/14/2020 | 4FE |
| 05745P AD 5 | BAKERCORP INTL TL | | 05/13/2015 | SINK FUND PAYMENT | | 1,746 | 1,746 | 1,702 | | | | | 0 | | 1,746 | | | 0 | 1 | 02/07/2020 | 4FE |
| 05947U 7L 6 | BANC OF AMERICA COMMERCIAL MOR 06-1 A4 | | 06/01/2015 | PAYDOWN | | 69,915 | 69,915 | 48,100 | 68,294 | | 1,622 | | 1,622 | | 69,915 | | | 0 | 1,680 | 09/10/2045 | 1FM |
| 10524M AK 3 | BRAND ENERGY & INFRASTR TL B | | 04/07/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 5,145 | 11/26/2020 | 4FE |
| 11221M AB 7 | BRONCO MIDSTREAM TL B | | 05/20/2015 | SINK FUND PAYMENT | | 28,784 | 28,784 | 28,496 | 26,655 | 2,107 | 22 | | 2,129 | | 28,784 | | | 0 | 724 | 08/15/2020 | 4FE |
| 12670N AB 9 | CWGS GROUP TL B | | 06/30/2015 | SINK FUND PAYMENT | | 20,194 | 20,194 | 19,992 | 20,210 | 14 | (30) | | (16) | | 20,194 | | | 0 | 590 | 02/20/2020 | 4FE |

# 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 | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in 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) |
| 12768Q AB 5 | CAESARS GROWTH PROPERTIES TL B | | 06/30/2015 | SINK FUND PAYMENT | | 4,937 | 4,937 | 4,964 | 4,473 | 464 | (1) | | 463 | | 4,937 | | | 0 | 157 | 05/08/2021 | 4FE |
| 14076C AE 3 | CARAUSTAR INDUSTRIES TL B | | 06/30/2015 | SINK FUND PAYMENT | | 2,101 | 2,101 | 2,036 | | | 4 | | 4 | | 2,101 | | | 0 | 60 | 05/01/2019 | 4Z |
| 14173V AE 3 | ONEX CARESTREAM HEALTH TL B | | 06/30/2015 | SINK FUND PAYMENT | | 16,469 | 16,469 | 16,222 | 16,446 | | 23 | | 23 | | 16,469 | | | 0 | 415 | 06/07/2019 | 4FE |
| 17107U AC 3 | CHROMAFLO TECH TL B | | 06/30/2015 | SINK FUND PAYMENT | | 1,697 | 1,697 | 1,678 | | | | | 0 | | 1,697 | | | 0 | 21 | 12/02/2019 | 4FE |
| 24228H AE 8 | DEALER TIRE TL B | | 06/30/2015 | SINK FUND PAYMENT | | 2,138 | 2,138 | 2,116 | 2,133 | | 5 | | 5 | | 2,138 | | | 0 | 51 | 12/22/2021 | 4FE |
| 25253A AL 2 | DSI RENAL (DIALYSIS NEWCO) TL B | | 04/27/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 216 | 04/23/2021 | 4FE |
| 26869E AB 0 | EMG UTICA LLC TL B | | 06/30/2015 | VARIOUS | | 7,117 | 7,117 | 7,045 | 7,045 | | | | 0 | | 7,045 | | 71 | 71 | (270) | 03/27/2020 | 4FE |
| 28501K AK 6 | ELECTRICAL COMPONENTS TL B | | 06/30/2015 | SINK FUND PAYMENT | | 395 | 395 | 394 | 395 | | | | 0 | | 395 | | | 0 | 11 | 05/28/2021 | 4FE |
| 291011 AZ 7 | EMERSON ELECTRIC CO | | 04/15/2015 | MATURITY | | 250,000 | 250,000 | 274,248 | 252,087 | | (2,087) | | (2,087) | | 250,000 | | | 0 | 5,156 | 04/15/2015 | 1FE |
| 29410B AB 4 | ENVISION PHARMACEUTICAL TL | | 06/24/2015 | SINK FUND PAYMENT | | 676,695 | 676,695 | 669,928 | 671,177 | | 5,518 | | 5,518 | | 676,695 | | | 0 | 18,915 | 11/04/2020 | 4FE |
| 30068H AF 5 | EXCELITAS TECH TL | | 06/30/2015 | SINK FUND PAYMENT | | 1,703 | 1,703 | 1,686 | 1,697 | 5 | 1 | | 6 | | 1,703 | | | 0 | 51 | 11/02/2020 | 4FE |
| 31659H AD 3 | FIELDWOOD ENERGY TL B | | 06/30/2015 | VARIOUS | | 1,661 | 1,661 | 1,540 | 1,537 | | 3 | | 3 | | 1,540 | | 121 | 121 | (402) | 10/01/2018 | 3FE |
| 36190S AA 0 | GP PORTFOLIO TRUST 14-GPP A | | 06/15/2015 | PAYDOWN | | 275,264 | 275,264 | 275,522 | 275,281 | | (18) | | (18) | | 275,264 | | | 0 | 1,306 | 02/15/2027 | 1FM |
| 42804V AN 1 | HERTZ CORP TL B2 | | 04/30/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 1,193 | 03/11/2018 | 3FE |
| 43134L AG 7 | HILEX POLY CO TL B | | 04/01/2015 | SINK FUND PAYMENT | | 4,481 | 4,481 | 4,436 | 4,452 | 25 | 4 | | 29 | | 4,481 | | | 0 | 74 | 12/05/2021 | 4FE |
| 43455J AJ 7 | HOFFMASTER GROUP INC TL | | 06/30/2015 | SINK FUND PAYMENT | | 2,218 | 2,218 | 2,199 | 2,205 | 11 | 1 | | 12 | | 2,218 | | | 0 | 59 | 05/09/2020 | 4FE |
| 45579D AB 3 | INDRA HOLDINGS (TOTES) TL | | 04/30/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | (851) | 05/01/2021 | 4FE |
| 45672U AB 1 | GEMINI HDPE TL | | 04/30/2015 | SINK FUND PAYMENT | | 1,449 | 1,449 | 1,442 | 1,397 | 51 | 1 | | 52 | | 1,449 | | | 0 | 35 | 08/06/2021 | 4FE |
| 47117F AG 2 | JASON INC TL | | 06/30/2015 | SINK FUND PAYMENT | | 3,176 | 3,176 | 3,150 | 2,602 | 7 | 2 | | 9 | | 3,176 | | | 0 | 81 | 06/30/2021 | 4FE |
| 47579S AP 5 | JELD-WEN INC TL B | | 06/30/2015 | SINK FUND PAYMENT | | 4,155 | 4,155 | 4,113 | 4,145 | 7 | 3 | | 10 | | 4,155 | | | 0 | 110 | 10/15/2021 | 4FE |
| 49387T AJ 5 | KIK CUSTOM PRODUCTS TL | | 06/30/2015 | VARIOUS | | 174,326 | 173,468 | 170,434 | 169,100 | 1,469 | 273 | | 1,742 | | 171,185 | | 3,141 | 3,141 | 4,038 | 04/29/2019 | 4FE |
| 50209R AC 8 | LANDMARK AVIATION TL B | | 06/30/2015 | SINK FUND PAYMENT | | 1,668 | 1,668 | 1,668 | 1,651 | 17 | | | 17 | | 1,668 | | | 0 | 40 | 10/25/2019 | 4FE |
| 50209R AF 1 | LANDMARK AVIATION CAN TL | | 06/30/2015 | SINK FUND PAYMENT | | 67 | 67 | 67 | 66 | 1 | | | 1 | | 67 | | | 0 | 2 | 10/25/2019 | 4FE |
| 52108R AE 2 | LB-UBS COMM MTG TR 06 C4 A4 | | 06/11/2015 | PAYDOWN | | 6,773 | 6,773 | 5,774 | 6,694 | | 80 | | 80 | | 6,773 | | | 0 | 164 | 06/15/2038 | 1FM |
| 57722V AK 4 | MATTRESS HOLDING CORP TL B | | 04/30/2015 | SINK FUND PAYMENT | | 2,611 | 2,611 | 2,586 | 2,610 | | 1 | | 1 | | 2,611 | | | 0 | 50 | 10/20/2021 | 4FE |
| 60001P AB 3 | CSM BAKERY SUPPLIES TL B | | 05/19/2015 | VARIOUS | | 81,409 | 81,213 | 80,401 | 79,202 | 1,273 | 66 | | 1,339 | | 80,542 | | 867 | 867 | 1,341 | 07/03/2020 | 4FE |
| 62910F AH 8 | NFR ENERGY (SABINE) 2ND LIEN | | 03/24/2015 | VARIOUS | | | | | | | | | 0 | | | | | 0 | (47) | 12/31/2018 | 6FE |
| 64887R AB 0 | TRIDENT USA HEALTH TLL B | | 06/30/2015 | VARIOUS | | 832 | 832 | 809 | 791 | 19 | | | 19 | | 809 | | 23 | 23 | (342) | 07/31/2019 | 4FE |
| 65556H AF 0 | NORCRAFT COS | | 05/12/2015 | SINK FUND PAYMENT | | 885,987 | 885,987 | 883,218 | 879,336 | 4,189 | 2,462 | | 6,651 | | 885,987 | | | 0 | 17,084 | 12/13/2020 | 4FE |
| 67448R AB 5 | OBSIDIAN NATURAL GAS TRUST | | 05/01/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 157 | 11/02/2015 | 3FE |
| 68347R AC 3 | OPAL ACQ ONE CALL MED TL 1LIEN | | 06/30/2015 | SINK FUND PAYMENT | | 4,033 | 4,033 | 3,995 | 4,015 | 16 | 3 | | 19 | | 4,033 | | | 0 | 101 | 11/27/2020 | 4FE |
| 71715D AJ 7 | PHARMEDIUM TL | | 06/30/2015 | SINK FUND PAYMENT | | 998 | 998 | 993 | 968 | 29 | | | 29 | | 998 | | | 0 | 21 | 01/28/2021 | 4FE |
| 72108P AB 0 | PIKE CORP TL | | 06/30/2015 | SINK FUND PAYMENT | | 31,290 | 31,290 | 30,977 | 31,268 | | 22 | | 22 | | 31,290 | | | 0 | 994 | 12/22/2021 | 4Z |
| 74756E AM 2 | GENERATION BRANDS (QUALITY HOME) TL B | | 06/30/2015 | SINK FUND PAYMENT | | 4,880 | 4,880 | 4,834 | 4,837 | 38 | 5 | | 43 | | 4,880 | | | 0 | 190 | 12/17/2018 | 5FE |
| 76110H DB 2 | RESIDENTIAL ACCR LOANS INC 03 QS10 A13 | | 06/01/2015 | PAYDOWN | | 2,730 | 2,730 | 2,673 | 2,725 | | 5 | | 5 | | 2,730 | | | 0 | 46 | 05/25/2033 | 1FM |
| 76970M AG 2 | ROAD INFRASTRUCTURE TL B | | 06/30/2015 | SINK FUND PAYMENT | | 3,553 | 3,553 | 3,486 | 600 | 8 | 3 | | 11 | | 3,553 | | | 0 | 42 | 03/31/2021 | 4FE |

# 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 | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in 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) |
| 78004N AC 5 | ROYAL ADHESIVES TL B | | 06/19/2015 | SINK FUND PAYMENT | | 1,344,405 | 1,344,405 | 1,330,961 | 1,335,854 | | 8,551 | | 8,551 | | 1,344,405 | | | 0 | 34,917 | 07/31/2018 | 4FE |
| 78481H AE 6 | STS OPERATING INC TL | | 06/30/2015 | VARIOUS | | 228,783 | 228,214 | 227,073 | 223,649 | 3,530 | 117 | | 3,647 | | 227,297 | | 1,486 | 1,486 | 5,441 | 02/12/2021 | 4FE |
| 81732L AL 2 | SEQUA CORP TL B | | 06/30/2015 | SINK FUND PAYMENT | | 7,345 | 7,345 | 7,239 | 6,708 | 124 | 13 | | 137 | | 7,345 | | | 0 | 185 | 06/19/2017 | 5FE |
| 82379W AM 2 | SHERIDAN INVEST SIP TL B2 | | 04/21/2015 | SINK FUND PAYMENT | | 408 | 408 | 385 | | | | | 0 | | 408 | | | 0 | 2 | 10/01/2019 | 4FE |
| 82382F AH 5 | SHERIDAN PROD SPP 1-A TL B2 | | 04/21/2015 | SINK FUND PAYMENT | | 54 | 54 | 51 | | | | | 0 | | 54 | | | 0 | | 10/01/2019 | 4FE |
| 82382G AH 3 | SHERIDAN PROD SPP 1-M TL B2 | | 04/21/2015 | SINK FUND PAYMENT | | 33 | 33 | 31 | | | | | 0 | | 33 | | | 0 | | 10/01/2019 | 4FE |
| 83547U AG 4 | SONNEBORN US TL | | 06/30/2015 | SINK FUND PAYMENT | | 536 | 536 | 535 | 536 | | | | 0 | | 536 | | | 0 | 14 | 12/10/2020 | 4FE |
| 84130D AD 0 | SOUTHCROSS ENERGY PARTNERS TL | | 06/10/2015 | WELLS FARGO FINANCIAL | | 324,209 | 325,838 | 299,771 | 299,771 | | | | 0 | | 299,771 | | 24,438 | 24,438 | 8,078 | 08/04/2021 | 4FE |
| 84130E AC 0 | SOUTHCROSS HOLDINGS TL B | | 03/18/2015 | VARIOUS | | (131) | | | (221,483) | 221,194 | 13 | | 221,207 | | 13 | | (144) | (144) | 1,577 | 08/04/2021 | 4FE |
| 85208B AB 2 | SPRINT INDUSTRIAL TL | | 06/30/2015 | SINK FUND PAYMENT | | 1,652 | 1,652 | 1,635 | 1,575 | 76 | 1 | | 77 | | 1,652 | | | 0 | 58 | 05/14/2019 | 4FE |
| 85527P AB 5 | HANSON BUILDING PROD(STARDUST) TL B | | 06/30/2015 | SINK FUND PAYMENT | | 4,525 | 4,525 | 4,503 | | | 1 | | 1 | | 4,525 | | | 0 | 81 | 03/13/2022 | 4FE |
| 86880N AP 8 | SURGERY CENTER HOLDINGS TL | | 06/30/2015 | SINK FUND PAYMENT | | 3,781 | 3,781 | 3,764 | 3,207 | 74 | 1 | | 75 | | 3,781 | | | 0 | 95 | 11/03/2020 | 4FE |
| 87258W AB 1 | TMK HAWK PARENT TL | | 06/30/2015 | SINK FUND PAYMENT | | 2,323 | 2,323 | 2,311 | 2,315 | 7 | 1 | | 8 | | 2,323 | | | 0 | 61 | 10/01/2021 | 4FE |
| 87262C AL 7 | TPF GENERATION HOLDINGS TL B | | 06/30/2015 | SINK FUND PAYMENT | | 6,342 | 6,342 | 6,180 | 5,818 | 501 | 24 | | 525 | | 6,342 | | | 0 | 151 | 12/31/2017 | 4FE |
| 87309L AN 8 | TWCC HOLDING CORP TL | | 06/30/2015 | SINK FUND PAYMENT | | 7,020 | 7,020 | 6,844 | 5,056 | 23 | (7) | | 16 | | 7,020 | | | 0 | 160 | 02/11/2020 | 4FE |
| 87583H AC 8 | TANK HOLDING CORP TL | | 06/30/2015 | SINK FUND PAYMENT | | 10,047 | 10,047 | 10,004 | | | 17 | | 17 | | 10,047 | | | 0 | 75 | 03/16/2022 | 4FE |
| 88065V AC 2 | TENSAR CORP TL | | 06/30/2015 | SINK FUND PAYMENT | | 2,510 | 2,510 | 2,473 | 1,946 | 204 | | | 204 | | 2,510 | | | 0 | 63 | 07/09/2021 | 4FE |
| 88354V AB 4 | THERMASYS CORP TL B | | 06/30/2015 | SINK FUND PAYMENT | | 10,206 | 10,206 | 10,156 | 10,032 | 175 | (1) | | 174 | | 10,206 | | | 0 | 273 | 05/03/2019 | 4FE |
| 89365N AF 8 | TRANSFIRST INC TL | | 06/30/2015 | SINK FUND PAYMENT | | 998 | 998 | 990 | 996 | 1 | 1 | | 2 | | 998 | | | 0 | 28 | 11/12/2021 | 4FE |
| 90980N AG 9 | UNITED CENTRAL INDUSTRIAL TL B | | 06/30/2015 | SINK FUND PAYMENT | | 3,213 | 3,213 | 3,110 | 2,969 | 235 | 8 | | 243 | | 3,213 | | | 0 | 121 | 10/09/2018 | 4FE |
| 91759U AM 7 | UTEX INDUSTRIES INC TL B | | 06/30/2015 | VARIOUS | | 52,235 | 55,205 | 54,911 | 50,314 | 4,408 | 31 | | 4,439 | | 54,973 | | (2,738) | (2,738) | 1,106 | 05/21/2021 | 4FE |
| 92835E AB 3 | VISKASE COS INC TL B | | 06/30/2015 | SINK FUND PAYMENT | | 3,348 | 3,348 | 3,297 | | | | | 0 | | 3,348 | | | 0 | 27 | 01/30/2021 | 4FE |
| 92850Q AB 6 | VIVA ALAMO TL B | | 05/29/2015 | SINK FUND PAYMENT | | 2,262 | 2,262 | 2,240 | 2,232 | 30 | 1 | | 31 | | 2,262 | | | 0 | 60 | 02/22/2021 | 4FE |
| 92939E AC 6 | WP MUSTANG HOLDINGS TL B | | 06/30/2015 | SINK FUND PAYMENT | | 2,634 | 2,634 | 2,608 | 2,625 | 8 | 1 | | 9 | | 2,634 | | | 0 | 73 | 05/29/2021 | 4FE |
| 93710E AE 5 | WASH MULTIFAMILY LAUNDRY TL | | 05/14/2015 | SINK FUND PAYMENT | | 144,452 | 144,452 | 144,091 | 140,840 | 3,250 | 362 | | 3,612 | | 144,452 | | | 0 | 3,142 | 02/21/2019 | 4FE |
| 96758D AT 0 | WIDEOPENWEST FINANCE TL B | | 06/30/2015 | SINK FUND PAYMENT | | 1,482 | 1,482 | 1,482 | | | | | 0 | | 1,482 | | | 0 | | 04/01/2019 | 4FE |
| BL1022 96 3 | CULLIGAN INTERNATIONAL TL | | 06/30/2015 | SINK FUND PAYMENT | | 5,946 | 5,946 | 5,846 | 4,619 | 105 | 14 | | 119 | | 5,946 | | | 0 | 162 | 12/19/2017 | 5Z |
| BL1159 44 3 | INTERNAP NETWORK SRVS TL | | 06/30/2015 | VARIOUS | | 520,782 | 520,782 | 509,076 | 511,437 | 4 | 799 | | 803 | | 512,239 | | 8,543 | 8,543 | 10,232 | 11/26/2019 | 4FE |
| BL1591 93 4 | VARSITY BRANDS (HERCULES) TL B | | 06/30/2015 | SINK FUND PAYMENT | | 2,555 | 2,555 | 2,531 | 2,397 | | | | 0 | | 2,555 | | | 0 | 77 | 12/10/2021 | 4FE |
| BL1712 34 0 | WASH MULTIFAMILY LAUNDRY US TL B | | 05/20/2015 | MORGAN STANLEY & CO | | 592,809 | 589,127 | 587,654 | | | | | 0 | | 587,654 | | 5,155 | 5,155 | (399) | 05/15/2022 | 4FE |
| BL1731 29 0 | WASH MULTIFAMILY LAUNDRY CAN TL B | | 05/20/2015 | MORGAN STANLEY & CO | | 103,818 | 103,173 | 102,915 | | | | | 0 | | 102,915 | | 903 | 903 | (70) | 05/15/2022 | 4FE |
| L7300K AB 0 | ORTHO-CLINICAL DIAGNOSTICS TL B | | 05/21/2015 | VARIOUS | | 832,286 | 844,960 | 835,643 | 829,948 | 6,015 | 774 | | 6,789 | | 836,737 | | (4,451) | (4,451) | 19,301 | 06/30/2021 | 4FE |
| C7030J AB 0 | OSUM PRODUCTION TL | A | 06/30/2015 | SINK FUND PAYMENT | | 2,289 | 2,289 | 1,831 | 1,831 | | | | 0 | | 1,831 | | 458 | 458 | 75 | 07/31/2020 | 4FE |
| C8843Q AB 9 | TERVITA CORP TL B | A | 04/27/2015 | SINK FUND PAYMENT | | 42,798 | 42,798 | 40,182 | 4,490 | 289 | 185 | | 474 | | 42,798 | | | 0 | 427 | 05/15/2018 | 4FE |
| 81172U AB 1 | SEADRILL OPERATING TL B | F | 06/30/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 863 | 02/21/2021 | 3FE |
| 83547U AH 2 | SONNEBORN BV TL | R | 06/30/2015 | SINK FUND PAYMENT | | 95 | 95 | 94 | 95 | | | | 0 | | 95 | | | 0 | 2 | 12/10/2020 | 4FE |

# 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 | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in 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 | 06/30/2015 | SINK FUND PAYMENT | | 2,450 | 2,450 | 2,405 | 1,287 | | 3 | | 3 | | 2,450 | | | 0 | 71 | 01/08/2021 | 4FE |
| 99B019 56 2 | AES PUERTO RICO | F | 05/26/2015 | SINK FUND PAYMENT | | 319,952 | 319,952 | 271,959 | 271,959 | | | | 0 | | 271,959 | | 47,993 | 47,993 | 3,433 | 12/31/2017 | 3Z |
| BL1287 88 9 | TECH FINANCE (TECHNICOLOR) TL B | F | 04/30/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 5,563 | 07/11/2020 | 4FE |
| D5929G AB 3 | ORION ENGINEERED CARBONS TL B | F | 06/30/2015 | SINK FUND PAYMENT | | 2,476 | 2,476 | 2,451 | 2,474 | | 2 | | 2 | | 2,476 | | | 0 | 62 | 07/25/2021 | 4FE |
| G2925* AA 9 | ECOELECTRICA LP | F | 06/30/2015 | VARIOUS | | 628,383 | 628,383 | 534,126 | 534,126 | | | | 0 | | 534,126 | | 94,257 | 94,257 | 9,165 | 06/16/2016 | 2Z |
| L1300R AB 8 | CD&R MILLENNIUM (MAUSER) TL | F | 04/30/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | (1,418) | 07/31/2021 | 4FE |
| L3434L AC 4 | EVERGREEN SKILLS (SKILLSOFT) TL | F | 04/30/2015 | SINK FUND PAYMENT | | 2,462 | 2,462 | 2,425 | 2,434 | 25 | 2 | | 27 | | 2,462 | | | 0 | 72 | 04/28/2021 | 4FE |
| L3462M AB 9 | EXPRO FINSERVICES TL B | F | 06/30/2015 | SINK FUND PAYMENT | | 5,092 | 5,092 | 4,150 | 4,150 | | | | 0 | | 4,150 | | 942 | 942 | 99 | 09/02/2021 | 4FE |
| L7256G AD 9 | OXEA SARL TL B2 | F | 04/07/2015 | SINK FUND PAYMENT | | 2,843 | 2,843 | 2,776 | 2,775 | 63 | 5 | | 68 | | 2,843 | | | 0 | 50 | 01/15/2020 | 4FE |
| L9308U AC 4 | TRAVELPORT FINANCE LUX SARL TL B | F | 05/29/2015 | SINK FUND PAYMENT | | 1,556 | 1,556 | 1,552 | 1,552 | 4 | | | 4 | | 1,556 | | | 0 | 63 | 09/02/2021 | 4FE |
| Q3930A AC 2 | FMG RESOURCES AUGUST 2006 TL | F | 06/30/2015 | SINK FUND PAYMENT | | 1,162 | 1,162 | 1,124 | 1,158 | | 4 | | 4 | | 1,162 | | | 0 | 16 | 06/30/2019 | 2FE |
| Y2112M AB 1 | DRILLSHIPS OCEAN VENTURES TL B | F | 04/27/2015 | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 9,832 | 07/25/2021 | 4FE |
| 3899999. Total Bonds - Industrial and Miscellaneous | | | | | | 8,743,014 | 8,751,758 | 8,525,055 | 7,248,338 | 251,844 | 19,012 | 0 | 270,856 | 0 | 8,557,942 | 0 | 185,071 | 185,071 | 198,083 | XXX | XXX |
| 8399997. Total Bonds - Part 4 | | | | | | 13,794,947 | 15,544,811 | 14,252,010 | 12,763,880 | 427,621 | 17,835 | 660,227 | (214,771) | 0 | 13,587,857 | 0 | 207,088 | 207,088 | 429,608 | XXX | XXX |
| 8399999. Total Bonds | | | | | | 13,794,947 | 15,544,811 | 14,252,010 | 12,763,880 | 427,621 | 17,835 | 660,227 | (214,771) | 0 | 13,587,857 | 0 | 207,088 | 207,088 | 429,608 | XXX | XXX |
| 9999999. Total Bonds, Preferred and Common Stocks | | | | | | 13,794,947 | XXX | 14,252,010 | 12,763,880 | 427,621 | 17,835 | 660,227 | (214,771) | 0 | 13,587,857 | 0 | 207,088 | 207,088 | 429,608 | XXX | XXX |

(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 | | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 6 | 7 | 8 | |
| Depository | | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| **Open Depositories** | | | | | | | | | |
| KeyBank, NA | Cleveland, OH | | | | | (6,879,980) | (9,017,157) | (3,152,589) | XXX |
| Federal Home Loan Bank | Cincinnati, OH | | | | | 202,610 | 202,610 | 209,851 | XXX |
| U.S. Bank | Boston, MA | | | | | 9,393 | 39,405 | 128,438 | XXX |
| 0199999. Total Open Depositories | | XXX | XXX | 0 | 0 | (6,667,977) | (8,775,142) | (2,814,300) | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | (6,667,977) | (8,775,142) | (2,814,300) | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | (6,667,977) | (8,775,142) | (2,814,300) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due & Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| **Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | |
| KEYBANK NATIONAL ASSOCIATION REPO | | 06/30/2015 | 0.001 | 07/01/2015 | 7,282,500 | | 59 |
| 3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 7,282,500 | 0 | 59 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) | | | | | 7,282,500 | 0 | 59 |
| **Total Bonds** | | | | | | | |
| 7799999. Subtotals - Issuer Obligations | | | | | 7,282,500 | 0 | 59 |
| 8399999. Subtotals - Bonds | | | | | 7,282,500 | 0 | 59 |
| 8699999. Total - Cash Equivalents | | | | | 7,282,500 | 0 | 59 |

* 1 2 2 0 3 2 0 1 5 4 5 5 0 0 1 0 2 *

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

**Physicians - Including Surgeons and Osteopaths**

| | 1 | 2 | Direct Losses Paid | | 5 | Direct Losses Unpaid | | 8 |
|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | | 6 | 7 | |
| States, Etc. | Direct Premiums Written | Direct Premiums Earned | Amount | Number of Claims | Direct Losses Incurred | Amount Reported | Number of Claims | Direct Losses Incurred But Not Reported |
| 1. Alabama AL | 61,005 | 52,076 | 60,000 | 1 | (18,457) | 250 | 1 | 74,244 |
| 2. Alaska AK | | | | | | | | |
| 3. Arizona AZ | 270,777 | 212,329 | | | 138,715 | 200,000 | 1 | 302,717 |
| 4. Arkansas AR | 15,467 | 46,407 | | | 8,904 | 10,001 | 4 | 66,163 |
| 5. California CA | 402,488 | 556,480 | 221,250 | 4 | 155,783 | 165,500 | 11 | 801,249 |
| 6. Colorado CO | 21,035 | 45,000 | | | 24,463 | 250 | 1 | 64,157 |
| 7. Connecticut CT | | 45,567 | | | 20,196 | | | 64,965 |
| 8. Delaware DE | | 4,716 | | | 1,136 | | | 6,724 |
| 9. District of Columbia DC | | | | | | | | |
| 10. Florida FL | 30,843 | 14,546 | | | 11,558 | | | 20,739 |
| 11. Georgia GA | 152,696 | 137,500 | | | 60,207 | 100,000 | 1 | 196,034 |
| 12. Hawaii HI | | | | | | | | |
| 13. Idaho ID | | 3,149 | | | 1,487 | | | 4,489 |
| 14. Illinois IL | 28,619 | 27,758 | | | 12,978 | 5,250 | 2 | 39,574 |
| 15. Indiana IN | 3,500 | 153 | | | 218 | | | 218 |
| 16. Iowa IA | 4,053 | 4,719 | | | 5,050 | | | 6,728 |
| 17. Kansas KS | | | | | | | | |
| 18. Kentucky KY | 94,020 | 62,747 | | | 48,393 | 500 | 2 | 89,458 |
| 19. Louisiana LA | 5,634 | 2,861 | | | 50,968 | 50,000 | 1 | 4,078 |
| 20. Maine ME | | | | | | | | |
| 21. Maryland MD | 119,230 | 80,275 | 45,000 | 1 | 50,732 | | | 114,448 |
| 22. Massachusetts MA | 5,779 | 5,153 | | | 3,655 | | | 7,347 |
| 23. Michigan MI | 116,317 | 56,437 | | | 44,086 | 100,000 | 1 | 80,462 |
| 24. Minnesota MN | 6,461 | 6,930 | | | 4,117 | | | 9,881 |
| 25. Mississippi MS | 51,339 | 30,845 | 15,000 | 1 | 14,832 | | | 43,976 |
| 26. Missouri MO | 24,822 | 25,397 | | | 19,053 | 250 | 1 | 36,209 |
| 27. Montana MT | | | | | (6,360) | | | |
| 28. Nebraska NE | | 1,612 | | | 1,103 | | | 2,298 |
| 29. Nevada NV | | | | | | | | |
| 30. New Hampshire NH | | | | | | | | |
| 31. New Jersey NJ | 44,512 | 25,707 | | | 15,435 | 55,000 | 2 | 36,650 |
| 32. New Mexico NM | 1,427 | 7,536 | | | (8,963) | | | 17,184 |
| 33. New York NY | | | | | | 200,000 | 2 | |
| 34. North Carolina NC | 73,983 | 50,312 | | | 17,721 | | | 71,729 |
| 35. North Dakota ND | | 3,382 | | | 1,938 | | | 4,822 |
| 36. Ohio OH | | | | | | | | |
| 37. Oklahoma OK | 212,087 | 102,668 | | | 71,745 | 21,250 | 4 | 146,373 |
| 38. Oregon OR | 4,166 | 10,106 | | | 5,778 | | | 14,409 |
| 39. Pennsylvania PA | | 6,738 | | | 8,509 | | | 9,606 |
| 40. Rhode Island RI | | | | | | | | |
| 41. South Carolina SC | 3,191 | 12,258 | | | 3,414 | | | 17,476 |
| 42. South Dakota SD | | | | | | | | |
| 43. Tennessee TN | 66,458 | 137,407 | 350,000 | 1 | 40,915 | 575,000 | 3 | 195,900 |
| 44. Texas TX | 64,310 | 54,483 | | | 13,752 | | | 77,676 |
| 45. Utah UT | | 1,488 | | | (3,906) | | | 2,121 |
| 46. Vermont VT | | | | | | | | |
| 47. Virginia VA | 37,434 | 101,609 | | | 51,004 | 112,500 | 3 | 147,359 |
| 48. Washington WA | 14,880 | 7,124 | | | 4,216 | | | 10,157 |
| 49. West Virginia WV | | | | | | | | |
| 50. Wisconsin WI | | | | | | | | |
| 51. Wyoming WY | 4,024 | 19,900 | | | 6,147 | | | 28,371 |
| 52. American Samoa AS | | | | | | | | |
| 53. Guam GU | | | | | | | | |
| 54. Puerto Rico PR | | | | | | | | |
| 55. US Virgin Islands VI | | | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | | | |
| 57. Canada CAN | | | | | | | | |
| 58. Aggregate Other Alien OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals | 1,940,557 | 1,963,375 | 691,250 | 8 | 880,522 | 1,595,751 | 40 | 2,815,991 |

**DETAILS OF WRITE-INS**

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 58001. | | | | | | | | |
| 58002. | | | | | | | | |
| 58003. | | | | | | | | |
| 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

* 1 2 2 0 3 2 0 1 5 4 5 5 0 0 1 0 2 *

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**

| | 1 | 2 | Direct Losses Paid | | 5 | Direct Losses Unpaid | | 8 |
|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | | 6 | 7 | |
| States, Etc. | Direct Premiums Written | Direct Premiums Earned | Amount | Number of Claims | Direct Losses Incurred | Amount Reported | Number of Claims | Direct Losses Incurred But Not Reported |
| 1. Alabama AL | 97,955 | 54,525 | | | 342,002 | 450,000 | 1 | 90,350 |
| 2. Alaska AK | | 5,711 | | | (6,725) | | | 9,244 |
| 3. Arizona AZ | 120,394 | 66,981 | | | 5,846 | 20,001 | 4 | 109,375 |
| 4. Arkansas AR | 9,088 | 8,172 | | | (3,567) | | | 13,227 |
| 5. California CA | 1,497,536 | 857,753 | 68,500 | 1 | 719,561 | 70,502 | 18 | 1,401,295 |
| 6. Colorado CO | 12,430 | 12,289 | | | 1,061 | | | 20,540 |
| 7. Connecticut CT | 29,819 | 32,869 | | | 6,844 | | | 64,811 |
| 8. Delaware DE | | 2,479 | | | (984) | | | 4,013 |
| 9. District of Columbia DC | | 3,471 | | | (1,873) | | | 5,619 |
| 10. Florida FL | 43,514 | 190,023 | | | (57,574) | 78,501 | 7 | 319,773 |
| 11. Georgia GA | 13,084 | 25,648 | | | (13,123) | | | 44,754 |
| 12. Hawaii HI | 415 | 2,295 | | | (957) | | | 3,715 |
| 13. Idaho ID | 35,106 | 21,883 | | | 7,837 | | | 36,018 |
| 14. Illinois IL | 47,500 | 33,518 | | | 119,459 | 285,000 | 3 | 63,221 |
| 15. Indiana IN | 11,813 | 9,121 | | | (4,337) | | | 14,763 |
| 16. Iowa IA | | | | | (3,547) | | | |
| 17. Kansas KS | (662) | 5,916 | | | (13,219) | | | 9,576 |
| 18. Kentucky KY | 9,596 | 6,366 | | | (3,532) | | | 10,304 |
| 19. Louisiana LA | 7,751 | 11,504 | | | (6,258) | 7,500 | 1 | 18,654 |
| 20. Maine ME | 3,467 | 13,127 | | | 25 | | | 21,248 |
| 21. Maryland MD | 10,204 | 19,764 | 60,000 | 1 | 2,999 | | | 32,649 |
| 22. Massachusetts MA | 29,844 | 22,115 | | | (19,190) | | | 39,025 |
| 23. Michigan MI | 27,089 | 19,128 | | | 7,713 | | | 30,962 |
| 24. Minnesota MN | 27,460 | 35,251 | | | (15,770) | 1,000 | 1 | 57,607 |
| 25. Mississippi MS | 18,197 | 16,198 | | | (9,581) | | | 26,219 |
| 26. Missouri MO | 8,592 | 9,688 | | | (11,827) | | | 16,280 |
| 27. Montana MT | 11,196 | 13,568 | | | 8,250 | | | 22,655 |
| 28. Nebraska NE | 13,484 | 6,353 | | | 7,819 | | | 10,283 |
| 29. Nevada NV | 5,261 | 13,457 | | | (9,958) | | | 21,782 |
| 30. New Hampshire NH | | 1,723 | | | (1,337) | | | 3,388 |
| 31. New Jersey NJ | 39,314 | 38,161 | | | (42,379) | 20,000 | 1 | 74,316 |
| 32. New Mexico NM | 2,624 | 15,040 | | | (26,300) | 750,100 | 3 | 24,344 |
| 33. New York NY | 45,964 | 54,936 | | | 48,655 | 75,250 | 5 | 109,478 |
| 34. North Carolina NC | 26,857 | 30,791 | | | (4,992) | 155,000 | 2 | 49,839 |
| 35. North Dakota ND | 3,750 | 2,393 | | | (198) | | | 3,874 |
| 36. Ohio OH | | | | | | | | |
| 37. Oklahoma OK | 33,882 | 114,971 | | | (8,556) | 170,252 | 8 | 186,095 |
| 38. Oregon OR | 23,982 | 20,938 | | | 15,701 | | | 33,892 |
| 39. Pennsylvania PA | 45,483 | 41,558 | 20,000 | 1 | 25,731 | 150,000 | 2 | 68,949 |
| 40. Rhode Island RI | | | | | | | | |
| 41. South Carolina SC | 14,987 | 9,180 | | | 9,719 | | | 14,859 |
| 42. South Dakota SD | 750 | 4,683 | | | (4,966) | | | 7,580 |
| 43. Tennessee TN | 64,428 | 33,701 | | | (25,996) | 250 | 1 | 54,550 |
| 44. Texas TX | 31,739 | 31,447 | | | (7,242) | | | 50,901 |
| 45. Utah UT | 29,554 | 21,735 | | | (23,162) | | | 35,706 |
| 46. Vermont VT | 1,322 | 754 | | | (1,408) | | | 1,220 |
| 47. Virginia VA | 53,769 | 36,345 | | | (2,758) | | | 59,428 |
| 48. Washington WA | 64,350 | 55,548 | | | (40,227) | 75,000 | 1 | 99,008 |
| 49. West Virginia WV | 1,350 | 459 | | | (275) | | | 742 |
| 50. Wisconsin WI | 95,262 | 50,642 | | | (36,768) | 50,250 | 2 | 84,894 |
| 51. Wyoming WY | | 744 | | | 1,126 | | | 1,204 |
| 52. American Samoa AS | | | | | | | | |
| 53. Guam GU | | | | | | | | |
| 54. Puerto Rico PR | | | | | | | | |
| 55. US Virgin Islands VI | | | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | | | |
| 57. Canada CAN | | | | | | | | |
| 58. Aggregate Other Alien OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals | 2,669,500 | 2,084,922 | 148,500 | 3 | 921,762 | 2,358,606 | 60 | 3,482,229 |

**DETAILS OF WRITE-INS**

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 58001. | | | | | | | | |
| 58002. | | | | | | | | |
| 58003. | | | | | | | | |
| 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