



QUARTERLY STATEMENT

As of March 31, 2017
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 OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 30, 1987	Commenced Business..... September 11, 1987	
Statutory Home Office	52 EAST GAY STREET COLUMBUS OH US 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA US 23230 (804) 289-2700 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Mail Address	P.O. BOX 27648..... RICHMOND VA US 23261 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA US 23230 (804) 289-2700 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	DEBORAH PACE THORSVIK <i>(Name)</i> Deborah.Thorsvik@jamesriverins.com <i>(E-Mail Address)</i>	(804) 289-2826 <i>(Area Code) (Telephone Number) (Extension)</i> (804) 420-1059 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. DEBORAH PACE THORSVIK	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	
OTHER			
SARAH CASEY DORAN	Chairman of the Board	WILLARD EUGENE POTTER	Senior Vice President, Chief Financial Officer

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	WILLARD EUGENE POTTER	JOHN GORDON CLARKE	SARAH CASEY DORAN
RICHARD HAMILTON SEWARD			

State of..... Virginia
County of..... Henrico

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

_____ (Signature) RICHARD JOHN SCHMITZER _____ 1. (Printed Name) _____ President _____ (Title)	_____ (Signature) DEBORAH PACE THORSVIK _____ 2. (Printed Name) _____ Treasurer & Controller _____ (Title)	_____ (Signature) PAMELA LLULL KNOWLES _____ 3. (Printed Name) _____ Secretary _____ (Title)
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Subscribed and sworn to before me
This _____ day of _____

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	167,909,174		167,909,174	160,426,587
2. Stocks:				
2.1 Preferred stocks.....	47,173,614		47,173,614	45,534,769
2.2 Common stocks.....	24,593,345		24,593,345	23,940,357
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 (\$.....(8,497,280)), cash equivalents (\$.....29,707,500) and short-term investments (\$.....7,772,074).....	28,982,294		28,982,294	31,245,887
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	21,393,906		21,393,906	21,243,227
9. Receivables for securities.....	54,910		54,910	
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).....	290,107,243	0	290,107,243	282,390,827
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	1,540,824		1,540,824	1,468,155
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	57,795,829	2,113,990	55,681,839	48,975,707
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....21,217,688 earned but unbilled premiums).....	21,217,688		21,217,688	16,750,000
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	37,746,190		37,746,190	33,821,642
16.2 Funds held by or deposited with reinsured companies.....	153,461,217		153,461,217	146,100,163
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	591,510
18.2 Net deferred tax asset.....	9,059,955		9,059,955	8,793,462
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.....	32,081,944	0	32,081,944	30,093,928
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	603,010,890	2,113,990	600,896,900	568,985,394
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	603,010,890	2,113,990	600,896,900	568,985,394

DETAILS OF WRITE-INS

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. Claims deposit.....	3,067,791		3,067,791	1,777,918
2502. Claims receivable.....	26,208,361		26,208,361	25,646,344
2503. Service fees receivable.....	2,000,000		2,000,000	2,050,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	805,792	0	805,792	619,666
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	32,081,944	0	32,081,944	30,093,928

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....9,884,715).....	77,272,585	71,474,199
2. Reinsurance payable on paid losses and loss adjustment expenses.....	17,935,320	17,938,552
3. Loss adjustment expenses.....	51,115,733	50,454,960
4. Commissions payable, contingent commissions and other similar charges.....	486,685	2,132,187
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)).....	996,890	
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 \$.....137,511,240 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).....	25,069,712	24,167,817
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	53,472,083	43,703,711
13. Funds held by company under reinsurance treaties.....	218,710,193	208,878,026
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....	159,000	159,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	2,011,522	4,085,872
20. Derivatives.....		
21. Payable for securities.....		120,200
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.....	19,044,714	17,717,784
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	466,274,437	440,832,308
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	466,274,437	440,832,308
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.....	113,265,276	113,265,276
35. Unassigned funds (surplus).....	17,809,687	11,340,310
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).....	134,622,463	128,153,086
38. Totals (Page 2, Line 28, Col. 3).....	600,896,900	568,985,394

DETAILS OF WRITE-INS

2501. Deferred service fees.....	4,484,381	4,613,331
2502. Deferred ceding commission.....	13,301,379	12,363,078
2503. Claims deposit.....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,258,954	741,375
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	19,044,714	17,717,784
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....107,061,020).....	105,173,296	74,774,092	343,445,741
1.2 Assumed..... (written \$....21,295,444).....	20,393,549	17,313,608	65,099,576
1.3 Ceded..... (written \$....107,103,921).....	105,216,198	74,774,288	343,487,585
1.4 Net..... (written \$....21,252,543).....	20,350,647	17,313,412	65,057,732
DEDUCTIONS:			
2. Losses incurred (current accident year \$....9,935,857):			
2.1 Direct.....	48,456,765	38,488,558	145,061,255
2.2 Assumed.....	11,874,099	8,288,216	26,712,892
2.3 Ceded.....	48,500,583	38,488,558	145,627,815
2.4 Net.....	11,830,281	8,288,216	26,146,332
3. Loss adjustment expenses incurred.....	6,105,039	4,943,894	29,228,352
4. Other underwriting expenses incurred.....	2,940,613	5,106,119	11,563,108
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	20,875,933	18,338,229	66,937,792
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(525,286)	(1,024,817)	(1,880,060)
INVESTMENT INCOME			
9. Net investment income earned.....	3,136,850	3,106,985	14,109,613
10. Net realized capital gains (losses) less capital gains tax of \$....72,824.....	122,809	394,020	609,807
11. Net investment gain (loss) (Lines 9 + 10).....	3,259,659	3,501,005	14,719,420
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		(1,301,570)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	1,843,869	1,524,092	5,612,237
15. Total other income (Lines 12 through 14).....	1,843,869	1,524,092	4,310,667
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	4,578,242	4,000,280	17,150,027
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).....	4,578,242	4,000,280	17,150,027
19. Federal and foreign income taxes incurred.....	1,515,577	1,393,214	4,341,887
20. Net income (Line 18 minus Line 19) (to Line 22).....	3,062,665	2,607,066	12,808,140
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	128,153,086	119,704,873	119,704,873
22. Net income (from Line 20).....	3,062,665	2,607,066	12,808,140
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....899,996.....	1,840,345	670,184	4,850,605
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	453,675	673,569	(655,535)
27. Change in nonadmitted assets.....	1,112,692	(305,552)	3,967,003
28. Change in provision for reinsurance.....			1,478,000
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.....			(14,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	6,469,377	3,645,267	8,448,213
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	134,622,463	123,350,140	128,153,086

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.....	2,058,612	1,523,655	5,844,565
1402. Miscellaneous.....	(214,743)	.437	(232,328)
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).....	1,843,869	1,524,092	5,612,237
3701. Reclass of surplus related to dividend payment.....			
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	0

Statement for March 31, 2017 of the **JAMES RIVER INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	20,246,972	10,883,666	51,858,058
2. Net investment income.....	3,004,567	2,553,327	12,457,523
3. Miscellaneous income.....	1,843,869	1,524,092	4,310,667
4. Total (Lines 1 through 3).....	25,095,408	14,961,085	68,626,248
5. Benefit and loss related payments.....	17,320,729	(84,862)	33,574,933
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	10,030,381	10,455,787	37,080,843
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	1	(1)	7,663,167
10. Total (Lines 5 through 9).....	27,351,111	10,370,924	78,318,943
11. Net cash from operations (Line 4 minus Line 10).....	(2,255,703)	4,590,161	(9,692,695)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	26,424,006	26,699,871	95,867,314
12.2 Stocks.....			1,539,309
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....		224,014	7,777,897
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			(330)
12.7 Miscellaneous proceeds.....			824,054
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	26,424,006	26,923,885	106,008,244
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	33,103,428	10,946,318	85,091,594
13.2 Stocks.....			1,530,850
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	250,000	375,000	2,365,000
13.6 Miscellaneous applications.....	175,199	715,918	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	33,528,627	12,037,236	88,987,444
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).....	(7,104,621)	14,886,649	17,020,800
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.....			14,000,000
16.6 Other cash provided (applied).....	7,096,731	(5,442,560)	23,294,999
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	7,096,731	(5,442,560)	9,294,999
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).....	(2,263,593)	14,034,250	16,623,104
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	31,245,887	14,622,783	14,622,783
19.2 End of period (Line 18 plus Line 19.1).....	28,982,294	28,657,033	31,245,887

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern**

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.

	SSAP #	F/S Page	F/S Line #	Current Period	2016
NET INCOME					
(1) JAMES RIVER INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 2)				\$ 3,062,665	\$ 12,808,141
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
(4) NAIC SAP (1 – 2 – 3 = 4)				\$ 3,062,665	\$ 12,808,141
SURPLUS					
(5) JAMES RIVER INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)				\$ 134,622,463	\$ 128,153,086
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
(8) NAIC SAP (5 – 6 – 7 = 8)				\$ 134,622,463	\$ 128,153,086

C. Accounting Policy

(6) Loan-backed securities are stated at either amortized cost, using the interest method or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield has become negative which are valued using the prospective method.

D. Going Concern - None

Note 2 – Accounting Changes and Corrections of Errors

Not applicable

Note 3 – Business Combinations and Goodwill

Not applicable

Note 4 – Discontinued Operations

Not applicable

Note 5 – Investments

D. Loan-Backed Securities

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

(2-3) At March 31, 2017, 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	\$	141,573
	2. 12 Months or Longer		154
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	6,943,577
	2. 12 Months or Longer		999,820

E. Repurchase Agreements and/or Securities Lending Transactions - None

I. Working Capital Finance Investments - None

J. Offsetting and Netting of Assets and Liabilities - None

NOTES TO FINANCIAL STATEMENTS

K. Structured Notes - None

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

Not applicable

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes

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 changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

Not applicable

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

Not applicable

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

Note 20 – Fair Value Measurements

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

(1) Fair Value Measurements at Reporting Date

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

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.

NOTES TO FINANCIAL STATEMENTS

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.

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds - industrial & misc.	\$	20,393,688	\$	\$ 20,393,688
Perpetual preferred stock - industrial & misc.	\$	37,089,294	\$	\$ 37,089,294
Common stock - industrial & misc.	\$ 7,160,965	\$ 734,100	\$	\$ 7,895,065
Total	\$ 7,160,965	\$ 58,217,082	\$	\$ 65,378,047

The Company held no liabilities measured at fair value as of March 31, 2017. There were no transfers between Level 1 and Level 2 for assets held at March 31, 2017.

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

	Beginning Balance at current period	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 current period
a. Assets										
Bonds - industrial & misc.	\$ 3,814	\$	\$	\$ (2,167)	\$ 2,218	\$	\$	\$	\$	\$ 3,865
Total	\$ 3,814	\$	\$	\$ (2,167)	\$ 2,218	\$	\$	\$	\$	\$ 3,865

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

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

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

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

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. At March 31, 2017, 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	\$ 173,051,576	\$ 167,909,174	\$ 5,384,824	\$ 166,112,662	\$ 1,554,089	\$
Preferred stocks	\$ 48,645,774	\$ 47,173,614	\$	\$ 48,645,774	\$	\$
Common stocks	\$ 7,895,065	\$ 7,895,065	\$ 7,160,965	\$ 734,100	\$	\$
Cash equivalents & short-term investments	\$ 37,479,574	\$ 37,479,574	\$ 6,988,162	\$ 30,491,412	\$	\$

D. Not Practicable to Estimate Fair Value - Not applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

NOTES TO FINANCIAL STATEMENTS**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 reserves net of reinsurance recoverables for the past two years (in thousands):

	March 31, 2017	December 31, 2016
Balance at beginning of period	\$121,929	\$121,882
Loss and loss adjustment expense incurred:		
Current accident year	18,741	58,930
Prior accident years	(806)	(3,556)
	17,935	55,374
Loss and loss adjustment expense payments made for:		
Current accident year	1,734	10,561
Prior accident years	9,742	44,766
	11,476	55,327
Balance at end of period	\$128,388	\$121,929

Reserves for losses and LAE attributable to insured events of prior years, decreased by approximately \$805,908 in 2017, resulting primarily from the 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 changes

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 changes

Note 31 – High Deductibles

Not applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable

Note 33 – Asbestos/Environmental Reserves

No significant changes

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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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 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. 12/31/2014
- 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). 11/09/2015
- 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 Departments? 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	16,531,573	16,698,280
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)	\$ 16,531,573	\$ 16,698,280
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 Name of Custodian(s)	2 Custodian Address
Suntrust Bank	P.O. Box 465, Atlanta, GA 30302
US Bank, N.A.	1025 Connecticut Avenue, N.W., Suite 517, Washington DC 20036
US Bank, N.A.	One Federal Street, Third Floor, Boston, MA 02110

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
New England Asset Management	U
Angelo Gordon & Co	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No []

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management	KUR85E5PS4GQFZTFC130	SEC	NO
131940	Angelo Gordon & Co	XXJ808RONB9FETPCB63	SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis 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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
------------------------------	----------------	------------------------	----------------------------------	---------------------------	---	--

U.S. Insurers

11452.....	06-0384680.....	Hartford Steamboiler Inspection and Insurance Company.....	CT.....	Authorized.....		
------------	-----------------	--	---------	-----------------	--	--

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL E	602,186	712,514	40,159	(4,883)	4,766,570	3,466,881
2. Alaska.....	AK E	86,446	100,430		(10,306)	279,547	240,903
3. Arizona.....	AZ E	1,552,113	1,218,554	159,540	42,891	4,844,538	3,124,940
4. Arkansas.....	AR E	339,829	597,697	2,815	(3,239)	1,364,597	1,572,442
5. California.....	CA E	33,281,880	26,911,605	13,363,865	5,751,936	134,500,636	122,911,306
6. Colorado.....	CO E	1,735,136	880,747	441,622	(106,684)	4,351,146	3,405,270
7. Connecticut.....	CT E	775,828	720,625	221,654	(6,448)	2,849,305	2,896,689
8. Delaware.....	DE E	160,755	134,287	40,299	1,877	472,933	395,691
9. District of Columbia.....	DC E	1,002,357	579,634	191,739	208,210	2,310,730	1,290,089
10. Florida.....	FL E	11,347,382	9,642,908	2,010,339	597,369	42,186,342	29,174,839
11. Georgia.....	GA E	3,014,060	1,520,008	1,071,224	(58,563)	7,167,271	4,325,983
12. Hawaii.....	HI E	142,313	122,793	23,494	(15,268)	551,068	435,867
13. Idaho.....	ID E	240,569	236,690	5,998	(4,654)	743,598	724,067
14. Illinois.....	IL E	3,506,882	2,091,369	1,222,499	860,792	17,175,166	13,227,113
15. Indiana.....	IN E	885,764	803,087	(243,335)	(38)	3,560,273	3,024,546
16. Iowa.....	IA E	230,547	165,575	(9,483)	(3,404)	1,004,629	385,075
17. Kansas.....	KS E	290,952	256,348	12,156	(2,388)	954,192	902,273
18. Kentucky.....	KY E	359,178	405,068	(30,232)	17,908	2,782,650	1,424,039
19. Louisiana.....	LA E	1,868,521	1,328,258	701,775	730,873	9,709,072	8,540,954
20. Maine.....	ME E	70,866	50,837	5,255	(2,264)	189,938	259,661
21. Maryland.....	MD E	1,638,585	1,119,849	(292,788)	(28,131)	3,526,243	3,728,737
22. Massachusetts.....	MA E	2,761,043	1,421,982	737,221	(229,834)	7,271,300	5,653,212
23. Michigan.....	MI E	646,860	609,511	109,275	22,398	3,654,388	3,885,059
24. Minnesota.....	MN E	657,132	395,236	84,416	17,178	3,890,729	1,504,340
25. Mississippi.....	MS E	393,684	274,586	6,299	11,616	822,304	906,980
26. Missouri.....	MO E	876,535	546,026	42,728	(30,823)	4,492,470	2,707,702
27. Montana.....	MT E	233,362	114,931	2,595	(7)	1,712,718	1,742,635
28. Nebraska.....	NE E	253,411	133,853	166,203	(10,851)	831,046	1,405,664
29. Nevada.....	NV E	2,237,283	1,282,132	871,411	311,256	5,197,936	4,135,490
30. New Hampshire.....	NH E	96,204	83,793	(45)	7,813	259,354	240,138
31. New Jersey.....	NJ E	4,295,253	3,269,937	1,827,746	1,330,023	12,094,824	11,783,994
32. New Mexico.....	NM E	198,416	190,221	(8,870)	1,193,392	427,291	809,211
33. New York.....	NY E	10,308,025	8,564,232	210,466	1,207,910	51,170,402	40,579,586
34. North Carolina.....	NC E	1,530,471	1,030,040	85,859	33,737	3,521,408	2,699,456
35. North Dakota.....	ND E	77,447	76,004	153,494	(1,100)	633,539	879,826
36. Ohio.....	OH L						
37. Oklahoma.....	OK E	611,722	590,599	149,293	10,739	3,199,054	2,928,724
38. Oregon.....	OR E	1,429,026	594,755	128,669	(3,629)	2,799,820	2,006,349
39. Pennsylvania.....	PA E	1,910,965	1,485,413	533,915	(196,299)	9,542,866	9,130,470
40. Rhode Island.....	RI E	183,429	130,745	15,196	49,052	495,441	536,298
41. South Carolina.....	SC E	656,420	508,925	6,811,891	678,895	1,974,960	1,375,690
42. South Dakota.....	SD E	(4,756)	4,526		(7)	65,381	66,695
43. Tennessee.....	TN E	1,040,208	776,457	551,516	2,219	5,405,710	3,709,367
44. Texas.....	TX E	6,375,197	5,542,523	1,435,601	2,701,287	29,434,679	28,218,672
45. Utah.....	UT E	463,864	286,539	1,981	(34,285)	1,271,449	1,559,274
46. Vermont.....	VT E	37,409	12,353	3,016	(1,000)	336,588	198,280
47. Virginia.....	VA E	1,841,562	1,137,738	307,651	(6,727)	5,514,799	3,700,255
48. Washington.....	WA E	2,761,221	2,078,045	180,914	342,063	11,115,763	8,168,971
49. West Virginia.....	WV E	454,601	294,362	(1,853)	9,986	1,242,188	1,335,097
50. Wisconsin.....	WI E	1,440,844	254,560	71,072	(69,764)	2,879,895	1,256,180
51. Wyoming.....	WY E	111,289	207,843		(4,605)	569,036	652,349
52. American Samoa.....	AS N						
53. Guam.....	GU N						
54. Puerto Rico.....	PR E	50,744		1,094		39,368	
55. US Virgin Islands.....	VI E						
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	107,061,020	81,496,750	33,417,349	15,306,219	417,157,150	349,233,329

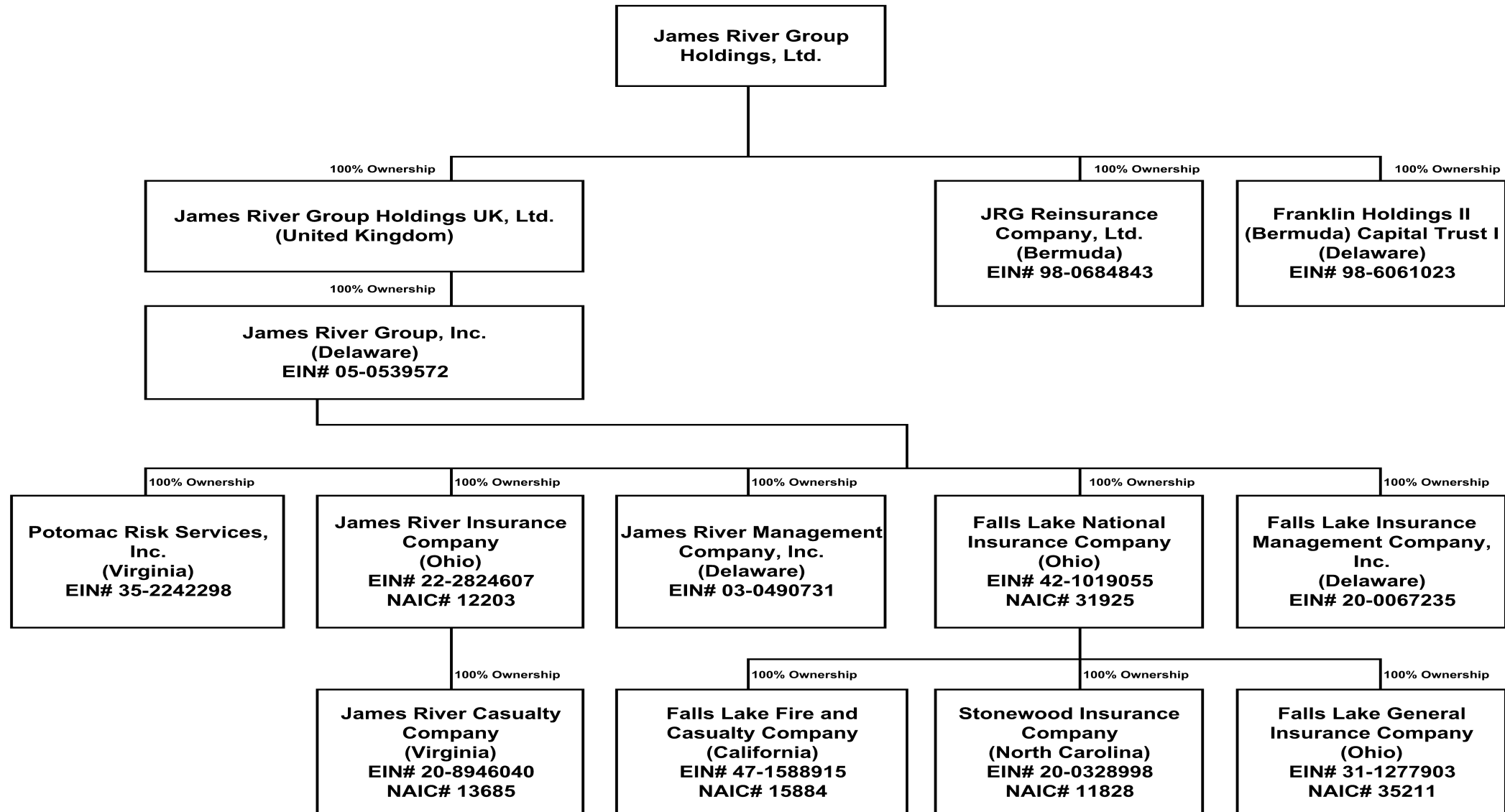
DETAILS OF WRITE-INS

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 Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
 (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer
 (DSL) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.
 (a) Insert the number of D and L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART



Q11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
		00000..	98-0585280..		1620459	NASDAQ.....	James River Group Holdings, Ltd.....	BMU.....	UIP.....					N	
		00000..					James River Group Holdings UK, Ltd.....	GBR.....	UIP.....	James River Group Holdings, Ltd.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
		00000..	05-0539572..				James River Group, Inc.....	DE.....	UDP.....	James River Group Holdings UK, Ltd.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
		00000..	98-6061023..				Franklin Holdings II Capital Trust I.....	DE.....	NIA.....	James River Group Holdings, Ltd.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
		00000..	98-0684843..				JRG Reinsurance Company, Ltd.....	BMU.....	IA.....	James River Group Holdings, Ltd.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
		00000..	35-2242298..				Potomac Risk Services, Inc.....	VA.....	NIA.....	James River Group, Inc.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
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.....	N	
		00000..	03-0490731..				James River Management Company.....	DE.....	NIA.....	James River Group, Inc.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
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.....	N	
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.....	N	
		00000..	20-0067235..				Falls Lake Insurance Management Co., Inc.....	DE.....	NIA.....	James River Group, Inc.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	
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.....	N	
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.....	N	
3494	James River Insurance Group	15884..	47-1588915..				Falls Lake Fire and Casualty Company.....	CA.....	IA.....	Falls Lake National Insurance Co.....	Ownership.....	100.000	James River Group Holdings, Ltd.....	N	

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PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	440,683	(99,522)	(22.584)	18.661
2. Allied lines.....	2,331,298	(456,112)	(19.565)	11.321
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	1,997		0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	88,830	(56,645)	(63.768)	(35.835)
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....	21,600	25,220	116.759	(14.192)
11.2. Medical professional liability - claims-made.....	2,232,059	1,595,797	71.494	99.519
12. Earthquake.....	496,048	83,708	16.875	59.646
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....	38,819,139	13,975,469	36.001	54.916
17.2. Other liability-claims made.....	5,224,549	1,398,358	26.765	(2.778)
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	10,580,944	5,679,347	53.675	45.791
18.2. Products liability-claims made.....	2,451,819	167,836	6.845	5.283
19.1, 19.2. Private passenger auto liability.....			0.000	
19.3, 19.4. Commercial auto liability.....	42,484,330	26,143,309	61.536	70.578
21. Auto physical damage.....			0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
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	0.000	
35. Totals.....	105,173,296	48,456,765	46.073	51.473
DETAILS OF WRITE-INS				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	403,396	403,396	507,356
2. Allied lines.....	1,905,702	1,905,702	2,407,828
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	16,571	16,571	
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	70,837	70,837	79,733
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....	13,330	13,330	21,993
11.2. Medical professional liability - claims made.....	4,088,559	4,088,559	3,015,636
12. Earthquake.....	484,097	484,097	483,551
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	40,062,972	40,062,972	33,925,513
17.2. Other liability-claims made.....	6,708,646	6,708,646	6,912,409
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	10,054,551	10,054,551	10,361,977
18.2. Products liability-claims made.....	2,448,149	2,448,149	2,340,734
19.1 19.2. Private passenger auto liability.....			
19.3 19.4. Commercial auto liability.....	40,804,210	40,804,210	21,440,018
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.....	107,061,020	107,061,020	81,496,748
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	12,110	32,798	44,908	3,269	316	3,585	11,455	222	31,113	42,790	2,614	(1,147)	1,467
2. 2015.....	6,526	22,126	28,652	1,415	240	1,655	5,935	278	20,384	26,597	824	(1,224)	(400)
3. Subtotals 2015 + Prior.....	18,636	54,924	73,560	4,684	556	5,240	17,390	500	51,497	69,387	3,438	(2,371)	1,067
4. 2016.....	10,537	37,832	48,369	2,671	1,832	4,503	11,454	771	29,768	41,993	3,588	(5,461)	(1,873)
5. Subtotals 2016 + Prior.....	29,173	92,756	121,929	7,355	2,388	9,743	28,844	1,271	81,265	111,380	7,026	(7,832)	(806)
6. 2017.....	XXX	XXX	XXX	XXX	1,734	1,734	XXX	3,020	13,987	17,007	XXX	XXX	XXX
7. Totals.....	29,173	92,756	121,929	7,355	4,122	11,477	28,844	4,291	95,252	128,387	7,026	(7,832)	(806)
8. Prior Year-End's Surplus As Regards Policyholders	128,153												
											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
											1.24.084 %	2.(8.444)%	3.(0.661)%
													Col. 13, Line 7 Line 8
													4.(0.629)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	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 Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The data for this supplement is not required to be filed.
- 2.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Code:



Statement for March 31, 2017 of the **JAMES RIVER INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Deductible recoverable.....	805,792		805,792	619,666
2597. Summary of remaining write-ins for Line 25.....	805,792	0	805,792	619,666

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Excise tax payable.....	728,062	350,116
2505. Other liabilities.....	530,892	391,259
2597. Summary of remaining write-ins for Line 25.....	1,258,954	741,375

JAMES RIVER INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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 Year to Date	2 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	21,243,227	21,849,179
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	250,000	2,365,000
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(99,321)	4,806,945
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		7,777,897
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).....	21,393,906	21,243,227
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	21,393,906	21,243,227

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	229,901,715	234,372,445
2. Cost of bonds and stocks acquired.....	33,103,430	86,622,445
3. Accrual of discount.....	140,687	1,388,558
4. Unrealized valuation increase (decrease).....	2,839,645	3,914,201
5. Total gain (loss) on disposals.....	208,164	1,750,519
6. Deduct consideration for bonds and stocks disposed of.....	26,424,000	97,406,623
7. Deduct amortization of premium.....	81,073	212,015
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	12,435	527,815
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	239,676,133	229,901,715
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	239,676,133	229,901,715

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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	98,820,093	1,411,849,787	1,416,833,071	(2,009,556)	91,827,253			98,820,093
2. NAIC 2 (a).....	27,196,474			1,937,371	29,133,845			27,196,474
3. NAIC 3 (a).....	4,855,791	4,458,571	190,626	(44,530)	9,079,206			4,855,791
4. NAIC 4 (a).....	64,163,083	21,262,136	19,566,144	139,872	65,998,947			64,163,083
5. NAIC 5 (a).....	8,054,496	2,844,777	2,734,521	188,795	8,353,547			8,054,496
6. NAIC 6 (a).....	1,867,960		1,256,000	383,993	995,953			1,867,960
7. Total Bonds.....	204,957,897	1,440,415,271	1,440,580,362	595,945	205,388,751	0	0	204,957,897
PREFERRED STOCK								
8. NAIC 1.....	144,288			7,795	152,083			144,288
9. NAIC 2.....	37,330,961			1,631,052	38,962,013			37,330,961
10. NAIC 3.....	8,059,520				8,059,520			8,059,520
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	45,534,769	0	0	1,638,847	47,173,616	0	0	45,534,769
15. Total Bonds and Preferred Stock.....	250,492,666	1,440,415,271	1,440,580,362	2,234,792	252,562,367	0	0	250,492,666

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
 NAIC 1 \$.....37,479,574; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	7,772,074	XXX	7,771,745	1,082	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	13,158,815	10,905,816
2. Cost of short-term investments acquired.....	4,344,347	39,342,052
3. Accrual of discount.....	940	1,059
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(98)	(330)
6. Deduct consideration received on disposals.....	9,731,930	37,089,782
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).....	7,772,074	13,158,815
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	7,772,074	13,158,815

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	31,372,500	10,425,000
2. Cost of cash equivalents acquired.....	1,402,967,500	6,128,517,500
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	1,404,632,500	6,107,570,000
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).....	29,707,500	31,372,500
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	29,707,500	31,372,500

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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Asset - Unaffiliated												
	AG Direct LLP.....	Wilmington.....	DE..	AG Direct Lending Fund GP, LLC.....		06/04/2015.....			250,000		1,010,000	
4299999	Total - Any Other Class of Asset - Unaffiliated.....							0	250,000	0	1,010,000	XXX.....
4499999	Subtotal - Unaffiliated.....							0	250,000	0	1,010,000	XXX.....
4699999	Totals.....							0	250,000	0	1,010,000	XXX.....

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Eagle Point Partners LP.....	Greenwich.....	CT..	Return of capital.....	09/01/2015		17,457,533					0		17,281,680			0	345,141	
	AG Direct LLP.....	Wilmington.....	DE..	Return of capital.....	06/04/2015	01/31/2017	3,785,694					0		3,954,550			0	68,360	
4299999	Total - Any Other Class of Asset - Unaffiliated.....						21,243,227	0	0	0	0	0	0	21,236,230	0	0	0	413,501	
4499999	Subtotal - Unaffiliated.....						21,243,227	0	0	0	0	0	0	21,236,230	0	0	0	413,501	
4699999	Totals.....						21,243,227	0	0	0	0	0	0	21,236,230	0	0	0	413,501	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP 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. Political Subdivisions of States									
495033 ED 0	KING CNTY WA SCH DIST #401 HIG.....		01/11/2017.....	MERRILL LYNCH.....		312,198	260,000		1FE.....
675566 DB 6	OCONEE CNTY GA SCH DIST.....		01/10/2017.....	RAYMOND JAMES.....		724,666	650,000		1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,036,864	910,000	0	.XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
249182 CG 9	DENVER CITY & CNTY CO ARPT REV.....		01/10/2017.....	US BANCORP PIPER JAFFRAY.....		571,350	500,000	4,229	1FE.....
544445 BT 5	LOS ANGELES CA DEPT OF ARPTS A.....		01/06/2017.....	RBC DAIN RAUSCHER INCORPORATED.....		572,890	500,000		1FE.....
603827 ZH 2	MINNEAPOLIS-SAINT PAUL MN META.....		01/10/2017.....	FTN FINANCIAL SECURITIES CORP.....		283,573	250,000	799	1FE.....
64990E DF 1	NEW YORK ST DORM AUTH ST PERSO.....		01/04/2017.....	JP MORGAN SECURITIES INC.....		579,880	500,000	1,667	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					2,007,693	1,750,000	6,695	.XXX.....
Bonds - Industrial and Miscellaneous									
00709L AB 3	ADMI CORP TL B.....		03/06/2017.....	ROYAL BANK OF CANADA.....		369,700	369,700		4FE.....
03765V AH 3	PRIME SECURITY SERVICES BOR TL.....		02/08/2017.....	BARCLAYS CAPITAL.....		1,483,952	1,483,952		3FE.....
03834W AG 0	APEAN HOLDINGS INC TL B.....		12/15/2016.....	MORGAN STANLEY & CO.....		972,972	982,800		4FE.....
03834W AK 1	APEAN INC 2L.....		12/15/2016.....	MORGAN STANLEY & CO.....		1,140,039	1,157,400		5FE.....
05543Y AB 4	BBB INDUSTRIES US HOLDIN TL B.....		02/16/2017.....	NOMURA SECURITIES INTL.....		329,556	330,500		4FE.....
12543B AH 7	CH HOLD (CALIBER COLLISION) TL.....		01/26/2017.....	MORGAN STANLEY & CO.....		530,730	532,060		4FE.....
12543B AM 6	CH HOLD CORP (CALLIBER COLL) DD.....		01/26/2017.....	MORGAN STANLEY & CO.....		53,073	53,206		4FE.....
13973U AP 4	CAPITAL AUTOMOTIVE TL B.....		03/21/2017.....	BARCLAYS CAPITAL.....		498,794	501,300		4FE.....
14076C AG 8	CARAUSTAR INDUSTRIES INC TL.....		03/09/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,017,450	1,020,000		4FE.....
19933M AJ 2	COLUMBUS MCKINNON CORP/NY TL B.....		01/20/2017.....	MORGAN STANLEY & CO.....		298,202	299,700		4FE.....
20038G AB 4	COMFORT HOLDING (INNOCOR) TL.....		02/02/2017.....	MORGAN STANLEY & CO.....		1,161,270	1,173,000		4FE.....
20038G AE 8	COMFORT HOLDING (INNOCOR) TL 2L.....		02/02/2017.....	BANK OF AMERICA.....		455,232	474,200		5FE.....
23752R AF 9	DASEKE INC TL.....		02/03/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,228,931	1,241,344		4FE.....
23752R AG 7	DASEKE INC DD.....		02/03/2017.....	CREDIT SUISSE FIRST BOSTON.....		491,573	496,538		4FE.....
24422E TL 3	JOHN DEERE CAPITAL CORP.....		03/10/2017.....	MITSUBISHI UFJ SECURITIES USA INC.....		1,493,385	1,500,000	7,619	1FE.....
26443J AG 3	DUKE FINANCE LLC TL.....		02/15/2017.....	CREDIT SUISSE FIRST BOSTON.....		447,480	452,000		4FE.....
26926N AJ 4	EVO PAYMENTS INTERNATIONAL TL.....		12/08/2016.....	SUNTRUST CAPITAL MARKETS.....		971,190	981,000		4FE.....
28501K AK 6	ELECTRICAL COMPONENTS INTL TL B.....		01/20/2017.....	BANK OF AMERICA.....		85,851	86,500		4FE.....
30068H AF 5	EXCELITAS TECHNOLOGIES TL B.....		03/10/2017.....	UBS WARBURG.....		334,441	334,441		5FE.....
31850F AT 9	FIRST AMERICAN PAYMENT SYSTEM TL.....		01/03/2017.....	GOLDMAN SACHS.....		1,364,319	1,378,100		4FE.....
35640F AF 5	FREEDOM MORTGAGE CORP TL B.....		02/17/2017.....	BARCLAYS CAPITAL.....		77,220	78,000		4FE.....
47214D AC 8	JAZZ ACQUISITION (WENCOR) TL.....		02/16/2017.....	CREDIT SUISSE FIRST BOSTON.....		296,887	304,499		4FE.....
49460Y BF 1	KINETIC CONCEPTS INC TL B.....		01/31/2017.....	MORGAN STANLEY & CO.....		861,670	866,000		4FE.....
50076W AK 9	KRATON POLYMERS LLC TL B.....		12/13/2016.....	DEUTSCHE BANK.....		438,900	438,900		4FE.....
53226G AF 8	LIGHTSTONE GENERATION LLC TL C.....		12/15/2016.....	MORGAN STANLEY & CO.....		102,450	104,541		3Z.....
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B.....		03/01/2017.....	CAPITALIZED INTEREST.....		2,743	2,743		4FE.....
64200P AB 4	NEW ARCLIN US HOLDING TL.....		02/09/2017.....	CREDIT SUISSE FIRST BOSTON.....		497,987	500,489		4FE.....
71677H AG 0	PETSMART INC TL B.....		02/01/2017.....	VARIOUS.....		1,027,964	1,037,300		3FE.....
72108P AH 7	PIKE CORP TL B.....		03/02/2017.....	MORGAN STANLEY & CO.....		800,677	804,700		4FE.....
73931D AF 9	POWER PRODUCTS LLC TL 1L.....		01/31/2017.....	MORGAN STANLEY & CO.....		1,766,125	1,775,000		4FE.....
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL.....		12/28/2016.....	SUNTRUST CAPITAL MARKETS.....		821,262	838,023		4FE.....
75187P AC 5	RAMUNDSEN HOLDINGS LLC TL 1L.....		01/20/2017.....	MORGAN STANLEY & CO.....		540,285	543,000		4FE.....
81619A AV 6	SELECT MEDICAL CORP TL B.....		02/13/2017.....	JP MORGAN SECURITIES INC.....		496,505	499,000		3FE.....
85232B AL 0	SRAM LLC TL B.....		03/09/2017.....	JP MORGAN SECURITIES INC.....		432,825	435,000		4FE.....
87256F AB 0	TKC HOLDINGS INC TL 1L.....		01/31/2017.....	MORGAN STANLEY & CO.....		861,670	866,000		4FE.....
91822U AD 0	VC GB HOLDINGS INC TL.....		02/23/2017.....	DEUTSCHE BANK.....		1,492,500	1,500,000		4FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP 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)
91822U AF 5	VC GB HOLDINGS INC TL 2L.....		02/23/2017.....	DEUTSCHE BANK.....		915,065	929,000		5FE.....
948627 AU 8	WEIGHT WATCHERS TL B2.....		03/01/2017.....	CITIGROUP GLOBAL MARKETS.....		59,466	63,600		4FE.....
BL2307 19 9	MISTER CAR WASH HOLDINGS INC DD.....		03/27/2017.....	JEFFERIES & COMPANY INC.....		728,685	731,428		4FE.....
BL2308 64 3	INFORMATION RESOURCES INC TL B.....		12/20/2016.....	MORGAN STANLEY & CO.....		1,762,145	1,771,000		4FE.....
BL2385 28 6	LIGHTSTONE GENERATION LLC TL B.....		03/22/2017.....	VARIOUS.....		1,109,895	1,132,530		3Z.....
C3604M AH 5	GATEWAY CASINOS & ENTERTAINMENT TL B1.....	A.....	02/15/2017.....	MORGAN STANLEY & CO.....		237,805	239,000		3FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					30,058,871	30,307,494	7,619	XXX.....
8399997	Total - Bonds - Part 3.....					33,103,428	32,967,494	14,314	XXX.....
8399999	Total - Bonds.....					33,103,428	32,967,494	14,314	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					33,103,428	XXX	14,314	XXX.....

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

QE04.1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment																					
31294K	ZF 5		03/01/2017	FEDERAL HOME LN MTG CORP #E01642		10,311	10,311	10,261	10,309			2	2		10,311			0	85	05/01/2019	1FE
31294K	ZT 5		03/01/2017	FEDERAL HOME LN MTG CORP #E01654		4,565	4,565	4,544	4,564			1	1		4,565			0	37	06/01/2019	1FE
3138ET	DZ 6		03/01/2017	FEDERAL NATIONAL MTG ASSOC #AL8219		46,633	46,633	50,028	46,686		(53)		(53)		46,633			0	274	02/01/2046	1FE
3140E8	LU 0		03/01/2017	FEDERAL NATIONAL MTG ASSOC #BA3938		36,384	36,384	38,215	36,395		(11)		(11)		36,384			0	217	01/01/2046	1FE
31418B	3T 1		03/01/2017	FEDERAL NATIONAL MTG ASSOC #MA2609		15,742	15,742	16,492	15,751		(10)		(10)		15,742			0	85	05/01/2046	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					113,635	113,635	119,540	113,705	0	(71)	0	(71)	0	113,635	0	0	0	698	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00214V	AD 5		03/10/2017	ASP MSG ACQUISITION CO INC(MILK SPEC) TL		532,511	526,363	521,099	521,293		96		96		521,389		11,121	11,121	5,919	08/16/2023	4FE
00215K	AE 6		03/31/2017	ASP CHROMAFLO INTERMEDIATE HOLD TL B1		419	419	417	418		1		1		419			0	5	11/20/2023	4FE
004403	AF 8		03/28/2017	ACE CASH EXPRESS INC		1,198,590	1,256,000	1,282,915	1,029,920	226,582	(502)		226,080		1,256,000		(57,410)	(57,410)	89,986	02/01/2019	6FE
00709L	AB 3		03/31/2017	ADMI CORP TL B		938	938	938					0		938			0		04/29/2022	4FE
03759D	AB 4		03/31/2017	APEX TOOL GROUP LLC TL B		12,529	12,529	12,360	12,492	29	8		37		12,529			0	143	01/31/2020	4FE
03765V	AH 3		03/31/2017	PRIME SECURITY SERVICES BOR TL		3,710	3,710	3,710	2,801				0		3,710			0	38	05/02/2022	3FE
03976G	AB 4		03/31/2017	ARDEN GROUP INC TL		2,752	2,752	2,724	2,750		1		1		2,752			0	37	02/19/2020	4Z
04765B	AG 7		02/10/2017	ATKORE INTERNATIONAL INC TL		1,582,845	1,571,062	1,559,237	1,561,968		(2,730)		(2,730)		1,559,237		23,608	23,608	10,891	12/22/2023	4FE
05543C	AC 0		03/31/2017	BOBS DISCOUNT FURNITURE TL		4,465	4,465	4,376	4,463		2		2		4,465			0	65	02/12/2021	4FE
05745P	AD 5		01/31/2017	BAKERCORP INTERNATIONAL INC TL B		653,700	677,409	660,474	641,845	23,830	405		24,235		666,079		(12,380)	(12,380)	7,160	02/07/2020	4FE
12543B	AM 6		02/14/2017	CH HOLD CORP (CALLIBER COLL) DD		53,206	53,206	53,073			133		133		53,206			0		02/01/2024	4FE
12670U	AB 3		12/08/2016	CWGS GROUP LLC TL B		1,309,350	1,290,000	1,283,550	1,283,697		46		46		1,283,743		25,607	25,607	5,706	11/08/2023	4FE
12768Q	AB 5		03/31/2017	CAESARS GROWTH PROPRTIE TL B		4,937	4,937	4,964	4,927		9		9		4,937			0	78	05/08/2021	4FE
13748V	AD 3		03/31/2017	FERRARA CANDY TL B		330	330	328	328		1		1		330			0	5	06/15/2023	4FE
14041N	FJ 5		01/12/2017	CAPITAL ONE MULTI-ASSET EXECUT 16-A7 A7		2,005,781	2,000,000	2,000,000	2,000,000				0		2,000,000		5,781	5,781	2,231	09/16/2024	1FE
14076C	AB 9		03/14/2017	CARAUSTAR INDUSTRIES INC TL B		687,994	687,994	689,479	688,948		(954)		(954)		687,994			0	11,314	05/01/2019	4FE
14076C	AE 3		03/14/2017	CARAUSTAR INDUSTRIES INC TL B		795,734	795,734	771,304	779,335		16,399		16,399		795,734			0	13,085	05/01/2019	4FE
16308T	AB 7		03/31/2017	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL		2,307	2,307	2,286	2,306		1		1		2,307			0	39	06/22/2022	4FE
19938M	AJ 2		03/31/2017	COLUMBUS MCKINNON CORP/NY TL B		8,419	8,419	8,376			42		42		8,419			0	53	01/31/2024	4FE
22051U	AM 7		02/09/2017	CORTES NP ACQUISITION TL B		43,804	43,804	42,490	44,825		(1,021)		(1,021)		43,804			0	275	11/30/2023	4Z
23752R	AG 7		03/10/2017	DASEKE INC DD		496,538	496,538	491,573			4,965		4,965		496,538			0		02/27/2024	4FE
24228H	AG 3		03/31/2017	DEALER TIRE LLC TL B		2,100	2,100	2,079	2,098		3		3		2,100			0	35	12/22/2021	4FE
24521T	AB 2		02/21/2017	DEL MONTE FOODS INC TL B									0					0	783	02/18/2021	5FE
28501K	AK 6		03/31/2017	ELECTRICAL COMPONENTS INTL TL B		1,634	1,634	1,628	1,410		6		6		1,634			0	29	05/28/2021	4FE
30068H	AF 5		03/31/2017	EXCELITAS TECHNOLOGIES TL B		3,500	3,500	3,451	2,602	19	15		34		3,500			0	41	11/02/2020	5FE
31850F	AJ 1		01/06/2017	FIRST AMERICAN PAYMENT SYS TL B		505,902	505,902	504,001	502,942	1,354	1,606		2,960		505,902			0	566	10/12/2018	4FE
31850F	AT 9		03/06/2017	FIRST AMERICAN PAYMENT SYSTEM TL		57,421	57,421	56,847			68		68		57,421			0	517	01/05/2024	4FE

QE05

SCHEDULE D - PART 4

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

QE05.1

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
33974U AE 6	FLOOR & DECOR OUTLETS OF AMER TL B		03/31/2017	SINK FUND PAYMENT		3,309	3,309	3,292	3,309				0		3,309		0	0	44	09/30/2023	4FE
34960T AB 9	FORTERRA (HANSON) LLC TL		12/21/2016	VARIOUS		1,451,002	1,436,600	1,429,417	1,429,417				0		1,429,417		21,585	21,585	2,581	10/25/2023	4FE
36150K AF 4	GENERATION BRANDS HOLDINGS TL1		02/28/2017	SINK FUND PAYMENT		271,237	271,237	268,525	268,665		2,572		2,572		271,237		0	0	2,712	06/10/2022	4FE
36190S AA 0	GP PORTFOLIO TRUST 14 GPP A		01/15/2017	PAYDOWN		176,819	176,819	176,985	176,819				0		176,819		0	0	252	02/15/2027	1FM
39479U AE 3	GENESYS TELECOMMUNICATIONS LAB TL B		03/31/2017	SINK FUND PAYMENT		3,941	3,941	3,882	3,942				0		3,941		0	0	66	12/01/2023	4FE
40426B AC 1	HENRY CO LLC TL B		03/31/2017	SINK FUND PAYMENT		1,891	1,891	1,881	1,890		1		1		1,891		0	0	26	10/05/2023	4FE
41165C AF 5	HARBORTOUCH PAYMENTS LLC TL		03/31/2017	SINK FUND PAYMENT		3,308	3,308	3,274	3,303		4		4		3,308		0	0	82	10/13/2023	4FE
43455J AQ 1	HOFFMASTER GROUP INC TL		03/31/2017	SINK FUND PAYMENT		1,607	1,607	1,591	1,604		3		3		1,607		0	0	22	11/21/2023	4FE
45690D AF 8	INFILTRATOR SYSTEMS INTE TL		03/31/2017	SINK FUND PAYMENT		952	952	947	951		1		1		952		0	0	11	05/27/2022	4FE
47117F AG 2	JASON INC TL		03/31/2017	SINK FUND PAYMENT		3,756	3,756	3,702	3,363	372	21		393		3,756		0	0	52	06/30/2021	4FE
47214D AC 8	JAZZ ACQUISITION (WENCOR) TL		03/31/2017	SINK FUND PAYMENT		757	757	738			5		5		757		0	0	3	06/19/2021	4FE
47579S AS 9	JELD-WEN INC TL		02/07/2017	VARIOUS		656,962	648,851	647,229	647,317		384		384		647,700		9,261	9,261	3,341	07/01/2022	4FE
48234K AC 6	K&N PARENT INC TL		03/31/2017	SINK FUND PAYMENT		2,103	2,103	2,081	2,103		(1)		(1)		2,103		0	0	50	10/20/2023	4FE
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B		03/15/2017	VARIOUS		684,894	682,516	666,051	677,259		(25)		(25)		677,234		7,660	7,660	(22)	08/26/2022	4FE
50076W AK 9	KRATON POLYMERS LLC TL B		02/27/2017	VARIOUS		1,359,118	1,342,900	1,207,300	1,222,533		(8,435)		(8,435)		1,214,098		145,020	145,020	6,494	01/06/2022	4FE
50105J AH 0	KRONOS INC/MA TL B		03/31/2017	SINK FUND PAYMENT		165	165	164	164				0		165		0	0	105	11/01/2023	4FE
51509M AP 5	LANDSLIDE HOLDINGS INC TL		01/20/2017	SINK FUND PAYMENT		903,491	903,491	894,456	894,786		8,705		8,705		903,491		0	0	3,175	09/27/2022	4FE
51509M AQ 3	LANDSLIDE HOLDINGS INC 2L		01/20/2017	SINK FUND PAYMENT		590,800	590,800	578,984	579,252		11,548		11,548		590,800		0	0	15,402	09/27/2023	5FE
52706Y AH 6	LESLIES POOLMART INC TL B		01/27/2017	VARIOUS		223,999	223,440	222,323	222,362		12		12		222,374		1,625	1,625	1,692	08/16/2023	4FE
53226G AF 8	LIGHTSTONE GENERATION LLC TL C		03/22/2017	EXCHANGE		34,165	34,847	34,150	34,150		15		15		34,165		0	0	652	01/30/2024	3Z
55328H AE 1	MULTIPLAN INC TL B		03/31/2017	SINK FUND PAYMENT		2,384	2,384	2,372	2,384				0		2,384		0	0	16	06/07/2023	4FE
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B		03/31/2017	SINK FUND PAYMENT		4,675	4,675	4,640	4,681		(6)		(6)		4,675		0	0	37	08/20/2021	4FE
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2		03/31/2017	SINK FUND PAYMENT		2,794	2,794	2,756	2,774		20		20		2,794		0	0	46	09/30/2022	4FE
64072U AD 4	CSC HOLDINGS LLC TL B		01/17/2017	PRIOR PERIOD INCOME									0				0	0	1,730	10/11/2024	3FE
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B		03/31/2017	SINK FUND PAYMENT		832	832	699	699				0		699		133	133	28	07/31/2019	4FE
67U54B AC 0	OAK PARENT INC TL		03/31/2017	SINK FUND PAYMENT		7,014	7,014	6,944	7,000		13		13		7,014		0	0	62	10/26/2023	4FE
68347R AC 3	OPAL ACQUISITION INC TL B		03/31/2017	SINK FUND PAYMENT		432	432	428	411	19	2		21		432		0	0	6	11/27/2020	4FE
70583G AQ 5	PELICAN PRODUCTS INC TL B		03/31/2017	SINK FUND PAYMENT		3,497	3,497	3,275	3,471		27		27		3,497		0	0	46	04/10/2020	4Z
72108P AB 0	PIKE CORP TL		03/10/2017	SINK FUND PAYMENT		707,161	707,161	700,090	701,652		5,509		5,509		707,161		0	0	7,691	12/22/2021	4FE
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL		03/31/2017	SINK FUND PAYMENT		2,095	2,095	2,053	2,094		1		1		2,095		0	0	32	01/03/2023	4FE
74966F AF 0	RP CROWN PARENT LLC		03/31/2017	PRIOR PERIOD INCOME									0				0	0	2,310	12/21/2018	4FE
74966F AJ 2	JDA SOFTWARE GROUP INC TL		03/31/2017	SINK FUND PAYMENT		1,650	1,650	1,642	1,650				0		1,650		0	0	13	10/12/2023	4FE
78028Y AF 6	ROYAL HOLDINGS INC TL		02/15/2017	SINK FUND PAYMENT		1,103	1,103	1,098	1,099		5		5		1,103		0	0	6	06/20/2022	4FE
81732L AL 2	SEQUA CORP TL B		12/06/2016	VARIOUS		656,485	698,034	610,124	610,124				0		610,124		46,361	46,361	10,300	06/19/2017	5FE
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2		03/31/2017	VARIOUS		25,458	28,812	25,100	24,305	2,240	81		2,321		26,627		(1,169)	(1,169)	1	10/01/2019	5FE
82382F AH 5	SHERIDAN PROD PTNR I-A TL B2		03/31/2017	VARIOUS		3,245	3,672	3,199	3,098	286	10		296		3,394		(149)	(149)		10/01/2019	5FE
82382G AH 3	SHERIDAN PROD PTNR I-M TL B2		03/31/2017	VARIOUS		2,104	2,381	2,074	2,009	185	7		192		2,201		(97)	(97)		10/01/2019	5FE
82570J AE 6	SI ORGANIZATION (VENCORE) TL		03/31/2017	SINK FUND PAYMENT		1,896	1,896	1,883	1,898		(1)		(1)		1,896		0	0	28	11/23/2019	4FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82982N AC 3	SITEONE LANDSCAPE SUPPLY HOLD TL B		03/31/2017	SINK FUND PAYMENT		1,062	1,062	1,052	1,062				0		1,062		0	0	15	04/29/2022	4FE
83547U AG 4	SONNEBORN US LLC TL		03/31/2017	SINK FUND PAYMENT		506	506	505	506				0		506		0	6	12/10/2020	4FE	
83547U AH 2	SONNEBORN BV LLC TL		03/31/2017	SINK FUND PAYMENT		89	89	89	89				0		89		0	1	12/10/2020	4FE	
85232B AL 0	SRAM LLC TL B		03/31/2017	SINK FUND PAYMENT		5,285	5,285	5,258					0		5,285		0		03/15/2024	4FE	
86880N AP 8	SURGERY CENTER HOLDINGS INC TL		03/31/2017	SINK FUND PAYMENT		3,507	3,507	3,492	3,507				0		3,507		0	43	11/03/2020	4FE	
87239P AD 6	TXU/TCEH DIP TL B		03/31/2017	SINK FUND PAYMENT		4,289	4,289	4,246	4,291		(2)		(2)		4,289		0	81	08/04/2023	3FE	
88354V AB 4	THERMASYS CORP TL B		02/15/2017	VARIOUS		1,326,141	1,490,046	1,482,738	1,264,677	221,069	6,997		228,066		1,492,742		(166,602)	(166,602)	17,295	05/03/2019	5FE
90116E AB 7	TWEDDLE GROUP INC TL B		03/31/2017	SINK FUND PAYMENT		7,600	7,600	7,448	7,589		11		11		7,600		0	133	10/24/2022	4FE	
90290P AH 7	US RENAL CARE INC TL		01/11/2017	VARIOUS		358,219	376,083	350,698	350,698				0		350,698		7,522	7,522	1,316	12/30/2022	4FE
90346B AG 4	US SECURITY ASSOCIATES HOLDIN TL B		03/31/2017	SINK FUND PAYMENT		3,464	3,464	3,429	3,458		5		5		3,464		0	53	07/14/2023	4FE	
90351J AB 0	UBER TECHNOLOGIES INC TL B		03/31/2017	SINK FUND PAYMENT		1,845	1,845	1,808	1,843		2		2		1,845		0	24	07/13/2023	4Z	
90980N AG 9	UNITED CENTRAL INDUSTRIAL TL B		03/31/2017	SINK FUND PAYMENT		3,213	3,213	3,110	2,569	642	1		643		3,213		0	72	10/09/2018	4FE	
92208G AC 5	VANTAGE SPECIALTIES INC TL		03/31/2017	SINK FUND PAYMENT		1,890	1,890	1,878	1,889		1		1		1,890		0	26	02/05/2021	4FE	
92835E AB 3	VISKASE COS INC TL B		01/23/2017	VARIOUS		623,458	649,435	639,694	616,963	25,115	1,096		26,211		643,174		(19,716)	(19,716)	1,895	01/30/2021	4FE
92850Q AB 6	LONESTAR GENERATION LLC TL B		02/28/2017	SINK FUND PAYMENT		2,262	2,262	2,240	2,140	122			122		2,262		0	31	02/22/2021	4FE	
948627 AU 8	WEIGHT WATCHERS TL B2		03/31/2017	SINK FUND PAYMENT		165	165	154			2		2		165		0	(1)	04/02/2020	4FE	
97181# MU 4	WILMINGTON TRUST TERM LOAN		01/15/2017	SINK FUND PAYMENT		178,090	178,090	163,843	177,802		288		288		178,090		0	2,857	07/15/2017	1Z	
97246F AE 6	WILSONART LLC TL		12/14/2016	VARIOUS		228,602	226,900	226,333	226,333		4		4		226,336		2,265	2,265	170	12/19/2023	4FE
97654Q AE 7	WIRECO WORLDGROUP INC TL		03/31/2017	SINK FUND PAYMENT		2,773	2,773	2,745	2,772		1		1		2,773		0	46	09/29/2023	4FE	
98411K AB 8	XEROX BUSINESS SERVICES LLC TL B		03/31/2017	SINK FUND PAYMENT		2,702	2,702	2,641	2,683		19		19		2,702		0	39	12/07/2023	3FE	
BL1712 73 8	BIOPLAN USA INC TL B		03/31/2017	VARIOUS		342,339	352,902	296,438	302,186		242		242		302,428		39,911	39,911	(518)	09/23/2021	4FE
BL2277 90 5	HARSCO CORP TL B		03/31/2017	SINK FUND PAYMENT		2,405	2,405	2,381	2,404		1		1		2,405		0	36	11/02/2023	3FE	
BL2286 89 8	CULLIGAN HOLDING INC TL B		12/19/2016	VARIOUS		904,735	898,000	893,510	893,510		43		43		893,553		11,182	11,182	1,621	12/13/2023	4FE
BL2307 19 9	MISTER CAR WASH HOLDINGS INC DD		03/31/2017	SINK FUND PAYMENT		366,649	366,649	363,906			2,743		2,743		366,649		0			08/21/2021	4FE
BL2308 64 3	INFORMATION RESOURCES INC TL B		02/15/2017	VARIOUS		1,788,710	1,771,000	1,762,145	1,762,145				0		1,762,145		26,565	26,565	8,259	01/18/2024	4FE
BL2385 28 6	LIGHTSTONE GENERATION LLC TL B		03/31/2017	SINK FUND PAYMENT		2,831	2,831	2,775	2,831		1		1		2,831		0	53	01/30/2024	3Z	
BL2284 97 6	CONSTELLATION BRANDS CANADA TL B1	A	11/16/2016	VARIOUS		116,568	115,700	115,122	115,122		2		2		115,124		1,443	1,443	107	12/15/2023	3FE
C3301D AC 2	APLP HOLDINGS LP TL	A	03/31/2017	SINK FUND PAYMENT		25,400	25,400	24,638	25,953		(553)		(553)		25,400		0	385	04/13/2023	3FE	
C4438B AC 0	HUSKY INJECTION MOLDING	A	11/29/2016	VARIOUS		169,811	170,053	169,628	169,962		(282)		(282)		169,680		132	132	1,341	06/30/2021	4FE
C7030J AB 0	OSUM PRODUCTION CORP TL B	A	03/31/2017	SINK FUND PAYMENT		2,289	2,289	984	984				0		984		1,305	1,305	38	07/31/2020	5FE
00110# AC 7	ASP PUERTO RICO	D	02/27/2017	SINK FUND PAYMENT		340,818	340,818	289,695	289,695				0		289,695		51,123	51,123	2,714	12/31/2017	4Z
00215K AF 3	ASP CHROMAFLO DUTCH I BV TL B2	D	03/31/2017	SINK FUND PAYMENT		545	545	542	544		1		1		545		0	7	11/20/2023	4FE	
46645M AB 1	JSS HOLDINGS LTD TL B	D	03/31/2017	SINK FUND PAYMENT		921,197	921,197	898,167	902,540		18,657		18,657		921,197		0	23,264	08/31/2021	4Z	
L2465B AJ 5	DELTA 2 LUX SARL TL B3	D	12/08/2016	VARIOUS		789,073	779,331	759,923	771,654		(8,117)		(8,117)		763,537		25,535	25,535	692	02/01/2024	4FE
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	D	01/31/2017	SINK FUND PAYMENT		3,997	3,997	3,757	3,772	201	24		225		3,997		0	60	04/28/2021	4FE	
L3462M AB 9	EXPRO FINSERVICES SARL TL B	D	03/31/2017	SINK FUND PAYMENT		5,092	5,092	4,150	4,150				0		4,150		942	942	75	09/02/2021	5FE
L7256G AD 9	OXEA SARL TL B2	D	01/05/2017	SINK FUND PAYMENT		2,843	2,843	2,776	2,810		32		33		2,843		0	31	01/15/2020	4FE	
L9308U AH 3	TRAVELPORT FINANCE LUXEM TL B	D	02/15/2017	SINK FUND PAYMENT		1,390	1,390	1,388	1,390				0		1,390		0	17	09/02/2021	4FE	
3899999	Total - Bonds - Industrial and Miscellaneous					26,310,371	26,534,843	25,974,354	24,556,429	502,097	60,266	0	562,363	0	26,102,202	0	208,164	208,164	270,377	XXX	XXX

QE052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399997.	Total - Bonds - Part 4.....					.....26,424,006	.....26,648,478	.....26,093,894	.....24,670,134	.....502,097	.....60,195	.....0	.....562,292	.....0	.....26,215,837	.....0	.....208,164	.....208,164	.....271,075	XXX	XXX
8399999.	Total - Bonds.....					.....26,424,006	.....26,648,478	.....26,093,894	.....24,670,134	.....502,097	.....60,195	.....0	.....562,292	.....0	.....26,215,837	.....0	.....208,164	.....208,164	.....271,075	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....26,424,006	XXX	.....26,093,894	.....24,670,134	.....502,097	.....60,195	.....0	.....562,292	.....0	.....26,215,837	.....0	.....208,164	.....208,164	.....271,075	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
KeyBank NA..... Cleveland, OH.....					(32,644,277)	(16,682,141)	(12,845,766)	XXX
Federal Home Loan Bank..... Cincinnati, OH.....					254,209	254,333	262,702	XXX
US Bank..... Boston, MA.....					2,631,727	2,203,511	4,085,784	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(29,758,340)	(14,224,297)	(8,497,280)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(29,758,340)	(14,224,297)	(8,497,280)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(29,758,340)	(14,224,297)	(8,497,280)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
KEYBANK NATIONAL ASSOCIATION REPO.....							
0199999. U.S. Government Bonds - Issuer Obligations.....					0	0	0
0599999. Total - U.S. Government Bonds.....					0	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
KEYBANK NATIONAL ASSOCIATION REPO.....		03/31/2017.....	0.001	04/01/2017.....	29,707,500		
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					29,707,500	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					29,707,500	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					29,707,500	0	0
8399999. Subtotals - Bonds.....					29,707,500	0	0
8699999. Total - Cash Equivalents.....					29,707,500	0	0

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	11,900	17,724			(24,791)	25,250	2	57,343
2. Alaska.....AK								
3. Arizona.....AZ	29,891	22,796			(33,540)	400,000	2	73,753
4. Arkansas.....AR		23,386			32,035			94,994
5. California.....CA	198,611	206,249	31,016	2	(77,254)	290,003	13	667,282
6. Colorado.....CO	8,303	15,064			2,776	75,000	1	48,736
7. Connecticut.....CT	(5,178)	21,505			1,371			69,576
8. Delaware.....DE		2,345			389			7,587
9. District of Columbia.....DC								
10. Florida.....FL	21,329	5,259			105			17,015
11. Georgia.....GA	56,048	39,941			(7,219)			129,220
12. Hawaii.....HI								
13. Idaho.....ID		1,352			350			4,375
14. Illinois.....IL		15,487			9,842	1	1	50,105
15. Indiana.....IN					251			
16. Iowa.....IA		3,845			1,067			12,439
17. Kansas.....KS								
18. Kentucky.....KY	8,082	1,993			(14,403)			6,447
19. Louisiana.....LA	22,912	5,759			921			18,631
20. Maine.....ME		2,111			345			6,829
21. Maryland.....MD	91,550	40,079			1,564			129,667
22. Massachusetts.....MA					(2,542)			
23. Michigan.....MI	22,096	14,726			(34,238)	2,500	1	47,644
24. Minnesota.....MN		2,253			(1,091)			7,288
25. Mississippi.....MS	11,888	4,329			(2,330)			14,005
26. Missouri.....MO		7,844			12,818	3,500	1	25,376
27. Montana.....MT								
28. Nebraska.....NE		1,603			2,134			5,185
29. Nevada.....NV								
30. New Hampshire.....NH								
31. New Jersey.....NJ	13,757	17,423			31,767	65,000	3	56,369
32. New Mexico.....NM		2,978			(1,756)			9,634
33. New York.....NY								
34. North Carolina.....NC	11,798	13,500			(2,133)			43,676
35. North Dakota.....ND								
36. Ohio.....OH								
37. Oklahoma.....OK	4,812	34,441			1,407	226,000	3	111,428
38. Oregon.....OR	5,434	14,598			16,944			47,229
39. Pennsylvania.....PA								
40. Rhode Island.....RI								
41. South Carolina.....SC		3,941			311			12,749
42. South Dakota.....SD								
43. Tennessee.....TN	42,013	35,492			(41,750)	500,500	2	114,827
44. Texas.....TX	49,656	20,668			(20,422)	5,000	1	66,868
45. Utah.....UT					(2,017)			
46. Vermont.....VT								
47. Virginia.....VA	19,499	29,744			(5,243)			96,232
48. Washington.....WA	10,246	3,908			1,057			12,644
49. West Virginia.....WV								
50. Wisconsin.....WI								
51. Wyoming.....WY		1,270			3,180			4,110
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.....	634,647	633,613	31,016	2	(150,095)	1,592,754	30	2,069,263

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

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	25,277	20,706			(22,235)			41,449
2. Alaska.....AK	15,040	3,932			1,048			7,433
3. Arizona.....AZ	30,509	36,255	(2,500)	1	27,124	68,000	8	73,943
4. Arkansas.....AR		5,579			(1,344)			10,544
5. California.....CA	2,478,769	886,884	183,000	3	1,766,248	2,583,251	66	1,694,229
6. Colorado.....CO	11,918	12,259		1	5,047			23,327
7. Connecticut.....CT	22,226	11,496			(10,686)	25,000	4	27,157
8. Delaware.....DE								
9. District of Columbia.....DC	1,611	2,229			(961)			4,213
10. Florida.....FL	102,789	58,889		2	10,453	35,000	4	115,574
11. Georgia.....GA	11,221	13,519			8,590	5,000	1	39,348
12. Hawaii.....HI		3,192			1,533			6,033
13. Idaho.....ID	13,312	12,792			3,001			26,083
14. Illinois.....IL		10,792			(1,175)	265,006	2	20,399
15. Indiana.....IN	9,965	5,313			(3,256)		8	10,042
16. Iowa.....IA		1,147			564			2,167
17. Kansas.....KS		4,330			956			8,184
18. Kentucky.....KY	10,285	3,280			(7,680)			6,199
19. Louisiana.....LA	11,604	6,037			3,575		1	11,410
20. Maine.....ME	3,140	5,170			(982)			9,772
21. Maryland.....MD	14,242	21,868			5,432		1	41,333
22. Massachusetts.....MA	15,092	11,067			3,673	250	2	27,046
23. Michigan.....MI	16,062	10,031			(1,688)			18,960
24. Minnesota.....MN	21,522	13,968			14,255	25,000	1	26,401
25. Mississippi.....MS	11,158	6,695			4,404			12,655
26. Missouri.....MO	10,370	39,468			58,462	11,500	2	79,944
27. Montana.....MT	14,093	5,439			(3,515)	75,000	3	10,281
28. Nebraska.....NE	750	5,468			384			10,335
29. Nevada.....NV		7,452			(26,444)			14,085
30. New Hampshire.....NH		995			(428)			1,881
31. New Jersey.....NJ	25,679	25,817		1	33,748		6	84,868
32. New Mexico.....NM		1,539			(2,959)	100	1	2,909
33. New York.....NY	238,872	112,893			73,952	295,850	17	232,573
34. North Carolina.....NC	3,550	13,048			(76,111)			24,661
35. North Dakota.....ND	11,516	6,092			1,282			11,515
36. Ohio.....OH								
37. Oklahoma.....OK		61,666	150,000	4	(47,755)	110,250	11	116,556
38. Oregon.....OR	21,160	6,123		1	(1,564)		2	11,572
39. Pennsylvania.....PA	24,349	22,340			(10,091)	100,001	5	51,683
40. Rhode Island.....RI	21,557	1,373			1,632			2,595
41. South Carolina.....SC	5,390	8,416			10,099		1	24,534
42. South Dakota.....SD	1,050	4,352			710			8,226
43. Tennessee.....TN	91,063	23,104			(25,516)	40,000	4	43,668
44. Texas.....TX	7,700	17,387			(10,304)		2	32,862
45. Utah.....UT	30,745	13,065			13,672	10,000	1	24,695
46. Vermont.....VT	10,106	111			(52)			209
47. Virginia.....VA	35,009	17,604			(3,972)			33,327
48. Washington.....WA	23,160	32,904			(6,335)		2	89,278
49. West Virginia.....WV					114		1	
50. Wisconsin.....WI	65,381	25,720			(14,028)	50,000	1	54,312
51. Wyoming.....WY		240			232			454
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.....	3,467,242	1,620,046	330,500	13	1,771,109	3,699,208	157	3,230,924

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